



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 18/12/2020 TO 18/12/2020

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
2020/12/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	2025	04/02/2021		Bond Future	148.3274	148.3274	148.0967	148.0967	(0.156)	0.0000	0.0000	7,208
2020/12/18	2025	06/05/2021		Bond Future	149.8832	149.8832	149.6496	149.6496	(0.156)	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
2020/12/18	2025	05/08/2021			Bond Future	150.0050	150.0050	149.7686	149.7686	(0.158)	0.0000	0.0000	0
2020/12/18	2025	04/11/2021			Bond Future	151.6338	151.6338	151.3947	151.3947	(0.158)	0.0000	0.0000	0
2020/12/18	2029	04/02/2021			Bond Future	105.1145	105.1145	104.7281	104.7281	(0.368)	0.0000	0.0000	2,158
2020/12/18	2029	06/05/2021			Bond Future	105.0767	105.0767	104.6860	104.6860	(0.372)	0.0000	0.0000	0
2020/12/18	2029	05/08/2021			Bond Future	106.2363	106.2363	105.8410	105.8410	(0.372)	0.0000	0.0000	0
2020/12/18	2029	04/11/2021			Bond Future	106.2384	106.2384	105.8388	105.8388	(0.376)	0.0000	0.0000	0
2020/12/18	2030	04/02/2021	9.16	Call	Bond Future	2,941.4000	2.9414	3,019.2800	3.0193	2.648	0	0	0
2020/12/18	2030	04/02/2021	9.16	Put	Bond Future	854.7900	0.8548	829.3300	0.8293	(2.979)	0	0	0
2020/12/18	2030	04/02/2021	9.15	Call	Bond Future	2,901.4200	2.9014	2,978.3800	2.9784	2.652	0	0	0
2020/12/18	2030	04/02/2021	9.15	Put	Bond Future	872.3700	0.8724	845.9900	0.8460	(3.024)	0	0	0
2020/12/18	2030	04/02/2021	8.20	Put	Bond Future	4,074.4900	4.0745	3,990.8400	3.9908	(2.053)	0	0	0
2020/12/18	2030	04/02/2021	9.20	Put	Bond Future	787.2700	0.7873	765.3500	0.7653	(2.784)	0	0	0
2020/12/18	2030	04/02/2021	9.20	Call	Bond Future	3,103.6600	3.1037	3,185.0800	3.1851	2.623	0	0	1,600
2020/12/18	2030	04/02/2021	9.12	Put	Bond Future	926.8200	0.9268	897.6400	0.8976	(3.148)	0	0	0
2020/12/18	2030	04/02/2021	9.12	Call	Bond Future	2,782.9100	2.7829	2,857.0700	2.8571	2.665	0	0	1,000
2020/12/18	2030	04/02/2021	8.36	Put	Bond Future	3,312.4700	3.3125	3,238.5700	3.2386	(2.231)	0	0	0
2020/12/18	2030	04/02/2021	8.36	Call	Bond Future	644.7800	0.6448	674.2200	0.6742	4.566	0	0	800
2020/12/18	2030	04/02/2021			Bond Future	8.8025	95.2859	8.7851	95.3892	(0.198)	0.0000	0.0000	104,911
2020/12/18	2030	04/02/2021	9.17	Call	Bond Future	2,981.6100	2.9816	3,060.3900	3.0604	2.642	0	0	0
2020/12/18	2030	04/02/2021	9.17	Put	Bond Future	837.4900	0.8375	812.9300	0.8129	(2.933)	0	0	0
2020/12/18	2030	04/02/2021	9.30	Call	Bond Future	3,527.1300	3.5271	3,615.2100	3.6152	2.497	0	0	0
2020/12/18	2030	04/02/2021	9.30	Put	Bond Future	629.5000	0.6295	624.2400	0.6242	(2.386)	0	0	4,000
2020/12/18	2030	04/02/2021	9.35	Call	Bond Future	3,747.4300	3.7474	3,837.8300	3.8378	2.412	0	0	0
2020/12/18	2030	04/02/2021	9.35	Put	Bond Future	575.8900	0.5759	562.9500	0.5630	(2.247)	0	0	2,000
2020/12/18	2030	04/02/2021	8.20	Call	Bond Future	418.5700	0.4186	438.2600	0.4383	4.704	0	0	1,600
2020/12/18	2030	04/02/2021	8.37	Put	Bond Future	3,267.7800	3.2678	3,194.4000	3.1944	(2.246)	0	0	0
2020/12/18	2030	04/02/2021	8.37	Call	Bond Future	661.4300	0.6614	691.3900	0.6914	4.530	0	0	1,000
2020/12/18	2030	04/02/2021	8.86	Put	Bond Future	1,517.7000	1.5177	1,467.1500	1.4672	(3.331)	0	0	0
2020/12/18	2030	04/02/2021	8.86	Call	Bond Future	1,857.2200	1.8572	1,910.0100	1.9100	2.842	0	0	800
2020/12/18	2030	04/02/2021	10.20	Call	Bond Future	7,902.5400	7.9025	7,995.2400	7.9952	1.173	0	0	0
2020/12/18	2030	04/02/2021	10.20	Put	Bond Future	74.0500	0.0741	63.4100	0.0634	(14.369)	0	0	1,800
2020/12/18	2030	06/05/2021	10.95	Call	Bond Future	10,619.4100	10.6194	10,708.7600	10.7088	0.841	0	0	0
2020/12/18	2030	06/05/2021	10.95	Put	Bond Future	229.5200	0.2295	214.7000	0.2147	(6.457)	0	0	300
2020/12/18	2030	06/05/2021	9.27	Put	Bond Future	2,045.1700	2.0452	2,021.0600	2.0211	(1.179)	0	0	0
2020/12/18	2030	06/05/2021	9.27	Call	Bond Future	3,605.3600	3.6054	3,685.4200	3.6854	2.221	0	0	300
2020/12/18	2030	06/05/2021	7.97	Call	Bond Future	682.2000	0.6822	687.7900	0.6878	0.819	0	0	700
2020/12/18	2030	06/05/2021	10.04	Call	Bond Future	6,606.7600	6.6068	6,716.1500	6.7162	1.656	0	0	0
2020/12/18	2030	06/05/2021	10.04	Put	Bond Future	856.3400	0.8563	861.5600	0.8616	0.610	0	0	0
2020/12/18	2030	06/05/2021	9.15	Put	Bond Future	2,328.5400	2.3285	2,298.5700	2.2986	(1.287)	0	0	0
2020/12/18	2030	06/05/2021	9.15	Call	Bond Future	3,212.7000	3.2127	3,286.9000	3.2869	2.310	0	0	0
2020/12/18	2030	06/05/2021	9.92	Call	Bond Future	6,095.6700	6.0957	6,212.0700	6.2121	1.910	0	0	0
2020/12/18	2030	06/05/2021	11.69	Call	Bond Future	13,989.8100	13.9898	14,088.8200	14.0888	0.708	0	0	0
2020/12/18	2030	06/05/2021	11.69	Put	Bond Future	59.9500	0.0600	54.7900	0.0548	(8.607)	0	0	0
2020/12/18	2030	06/05/2021	11.70	Call	Bond Future	14,035.1300	14.0351	14,134.2100	14.1342	0.706	0	0	0
2020/12/18	2030	06/05/2021	11.70	Put	Bond Future	58.7900	0.0588	53.7000	0.0537	(8.658)	0	0	0
2020/12/18	2030	06/05/2021			Bond Future	8.9947	96.2622	8.9766	96.3663	(0.202)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/18	2030	06/05/2021	8.77	Put	Bond Future	3,421.2900	3.4213	3,381.2300	3.3812	(1.171)	0	0	0
2020/12/18	2030	06/05/2021	8.77	Call	Bond Future	2,122.2300	2.1222	2,186.3400	2.1863	3.021	0	0	300
2020/12/18	2030	06/05/2021	9.22	Call	Bond Future	3,439.0700	3.4391	3,516.0800	3.5161	2.239	0	0	0
2020/12/18	2030	06/05/2021	9.22	Put	Bond Future	2,159.7900	2.1598	2,132.6300	2.1326	(1.258)	0	0	700
2020/12/18	2030	06/05/2021	7.97	Put	Bond Future	6,796.7100	6.7967	6,698.1300	6.6981	(1.450)	0	0	0
2020/12/18	2030	06/05/2021	9.92	Put	Bond Future	981.8500	0.9819	994.0800	0.9941	1.246	0	0	700
2020/12/18	2030	06/05/2021	11.71	Call	Bond Future	14,080.4300	14.0804	14,179.5900	14.1796	0.704	0	0	0
2020/12/18	2030	06/05/2021	11.71	Put	Bond Future	57.6500	0.0576	52.6400	0.0526	(8.690)	0	0	0
2020/12/18	2030	06/05/2021	10.74	Call	Bond Future	9,671.4200	9.6714	9,756.4800	9.7565	0.879	0	0	0
2020/12/18	2030	06/05/2021	10.74	Put	Bond Future	323.3800	0.3234	304.2700	0.3043	(5.909)	0	0	0
2020/12/18	2030	05/08/2021	10.30	Put	Bond Future	1,253.0000	1.2530	1,256.7300	1.2567	0.298	0	0	200
2020/12/18	2030	05/08/2021	8.78	Put	Bond Future	4,515.1600	4.5152	4,477.5600	4.4776	(0.833)	0	0	0
2020/12/18	2030	05/08/2021	8.78	Call	Bond Future	2,170.2200	2.1702	2,237.6300	2.2376	3.106	0	0	200
2020/12/18	2030	05/08/2021	7.70	Put	Bond Future	9,367.3400	9.3673	9,262.0800	9.2621	(1.124)	0	0	0
2020/12/18	2030	05/08/2021	12.10	Call	Bond Future	14,558.6800	14.5587	14,653.1300	14.6531	0.649	0	0	0
2020/12/18	2030	05/08/2021	12.10	Put	Bond Future	137.7000	0.1377	127.1400	0.1271	(7.669)	0	0	600
2020/12/18	2030	05/08/2021	9.45	Call	Bond Future	4,018.2400	4.0182	4,095.9400	4.0959	1.934	0	0	600
2020/12/18	2030	05/08/2021	10.41	Call	Bond Future	7,554.0700	7.5541	7,635.0300	7.6350	1.072	0	0	0
2020/12/18	2030	05/08/2021	10.41	Put	Bond Future	1,141.4800	1.1415	1,117.4300	1.1174	(2.107)	0	0	0
2020/12/18	2030	05/08/2021	10.42	Call	Bond Future	7,594.8900	7.5949	7,673.4500	7.6735	1.034	0	0	0
2020/12/18	2030	05/08/2021	10.42	Put	Bond Future	1,131.8500	1.1319	1,105.4000	1.1054	(2.337)	0	0	0
2020/12/18	2030	05/08/2021			Bond Future	9.1970	93.2961	9.1780	93.4011	(0.206)	0.0000	0.0000	0
2020/12/18	2030	05/08/2021	10.30	Call	Bond Future	7,108.1500	7.1082	7,216.8900	7.2169	1.530	0	0	0
2020/12/18	2030	05/08/2021	7.70	Call	Bond Future	586.9300	0.5869	586.6800	0.5867	(0.043)	0	0	200
2020/12/18	2030	05/08/2021	8.95	Put	Bond Future	3,964.3200	3.9643	3,929.8300	3.9298	(0.870)	0	0	0
2020/12/18	2030	05/08/2021	8.95	Call	Bond Future	2,584.5000	2.5845	2,655.0200	2.6550	2.729	0	0	600
2020/12/18	2030	05/08/2021	9.45	Put	Bond Future	2,631.2300	2.6312	2,603.9200	2.6039	(1.038)	0	0	0
2020/12/18	2030	05/08/2021	10.43	Call	Bond Future	7,635.7400	7.6357	7,711.9300	7.7119	0.998	0	0	0
2020/12/18	2030	05/08/2021	10.43	Put	Bond Future	1,122.2900	1.1223	1,093.4700	1.0935	(2.568)	0	0	0
2020/12/18	2030	04/11/2021	8.27	Put	Bond Future	7,697.3500	7.6974	7,588.7700	7.5888	(1.411)	0	0	0
2020/12/18	2030	04/11/2021	8.27	Call	Bond Future	1,398.1500	1.3981	1,395.6500	1.3956	(0.179)	0	0	300
2020/12/18	2030	04/11/2021	8.77	Put	Bond Future	5,713.4700	5.7135	5,611.3400	5.6113	(1.788)	0	0	0
2020/12/18	2030	04/11/2021	11.44	Put	Bond Future	769.9500	0.7700	728.7900	0.7288	(5.346)	0	0	300
2020/12/18	2030	04/11/2021	10.59	Put	Bond Future	1,676.8300	1.6768	1,611.2000	1.6112	(3.914)	0	0	0
2020/12/18	2030	04/11/2021	10.60	Call	Bond Future	7,820.7400	7.8207	7,861.4900	7.8615	0.521	0	0	0
2020/12/18	2030	04/11/2021	10.60	Put	Bond Future	1,662.6400	1.6626	1,597.3100	1.5973	(3.929)	0	0	0
2020/12/18	2030	04/11/2021			Bond Future	9.3976	94.2880	9.3778	94.3940	(0.211)	0.0000	0.0000	0
2020/12/18	2030	04/11/2021	8.77	Call	Bond Future	2,273.1100	2.2731	2,277.0600	2.2771	0.174	0	0	300
2020/12/18	2030	04/11/2021	11.44	Call	Bond Future	10,917.1300	10.9171	10,982.0500	10.9820	0.595	0	0	0
2020/12/18	2030	04/11/2021	10.59	Call	Bond Future	7,785.9400	7.7859	7,826.3900	7.8264	0.520	0	0	0
2020/12/18	2030	04/11/2021	10.61	Call	Bond Future	7,855.6000	7.8556	7,896.6500	7.8966	0.523	0	0	0
2020/12/18	2030	04/11/2021	10.61	Put	Bond Future	1,648.5400	1.6485	1,583.5100	1.5835	(3.945)	0	0	0
2020/12/18	2032	04/02/2021	9.63	Call	Bond Future	1,560.7800	1.5608	1,693.9800	1.6940	8.534	0	0	0
2020/12/18	2032	04/02/2021	9.63	Put	Bond Future	2,288.4200	2.2884	2,119.7800	2.1198	(7.369)	0	0	0
2020/12/18	2032	04/02/2021	9.29	Put	Bond Future	3,669.1300	3.6691	3,453.6800	3.4537	(5.872)	0	0	0
2020/12/18	2032	04/02/2021	9.29	Call	Bond Future	760.7700	0.7608	847.1600	0.8472	11.356	0	0	800
2020/12/18	2032	04/02/2021	10.82	Call	Bond Future	6,636.6800	6.6367	6,908.1500	6.9082	4.090	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/18	2032	04/02/2021	10.82	Put	Bond Future	258.1500		0.2582	227.7800	0.2278	(11.764)	0	0	800
2020/12/18	2032	04/02/2021			Bond Future	9.7459		92.9417	9.6977	93.2435	(0.495)	0.0000	0.0000	114,937
2020/12/18	2032	04/02/2021	9.62	Call	Bond Future	1,532.2200		1.5322	1,664.2500	1.6643	8.617	0	0	0
2020/12/18	2032	04/02/2021	9.62	Put	Bond Future	2,323.0000		2.3230	2,153.1900	2.1532	(7.310)	0	0	0
2020/12/18	2032	04/02/2021	9.61	Call	Bond Future	1,503.8400		1.5038	1,634.8300	1.6348	8.710	0	0	0
2020/12/18	2032	04/02/2021	9.61	Put	Bond Future	2,357.8200		2.3578	2,186.9700	2.1870	(7.246)	0	0	0
2020/12/18	2032	04/02/2021	8.79	Put	Bond Future	6,441.2100		6.4412	6,151.2000	6.1512	(4.502)	0	0	0
2020/12/18	2032	04/02/2021	8.79	Call	Bond Future	195.4600		0.1955	207.2900	0.2073	6.052	0	0	800
2020/12/18	2032	06/05/2021	12.57	Call	Bond Future	14,228.5800		14.2286	14,514.5900	14.5146	2.010	0	0	0
2020/12/18	2032	06/05/2021	12.12	Call	Bond Future	12,168.6700		12.1687	12,440.4800	12.4405	2.234	0	0	0
2020/12/18	2032	06/05/2021	12.12	Put	Bond Future	258.7800		0.2588	225.9300	0.2259	(12.694)	0	0	0
2020/12/18	2032	06/05/2021			Bond Future	9.9512		89.7498	9.9010	90.0545	(0.504)	0.0000	0.0000	0
2020/12/18	2032	06/05/2021	12.57	Put	Bond Future	127.3900		0.1274	108.7400	0.1087	(14.640)	0	0	736
2020/12/18	2032	06/05/2021	10.33	Put	Bond Future	2,180.4000		2.1804	2,079.0500	2.0791	(4.648)	0	0	0
2020/12/18	2032	06/05/2021	10.33	Call	Bond Future	4,434.4800		4.4345	4,637.7900	4.6378	4.585	0	0	736
2020/12/18	2032	06/05/2021	12.11	Call	Bond Future	12,122.9000		12.1229	12,394.3200	12.3943	2.239	0	0	0
2020/12/18	2032	06/05/2021	12.11	Put	Bond Future	262.7100		0.2627	229.4700	0.2295	(12.653)	0	0	0
2020/12/18	2032	06/05/2021	12.10	Call	Bond Future	12,077.1200		12.0771	12,348.1500	12.3482	2.244	0	0	0
2020/12/18	2032	06/05/2021	12.10	Put	Bond Future	266.6900		0.2667	233.0600	0.2331	(12.610)	0	0	0
2020/12/18	2032	05/08/2021	11.37	Call	Bond Future	8,180.7400		8.1807	8,420.2000	8.4202	2.927	0	0	0
2020/12/18	2032	05/08/2021	11.37	Put	Bond Future	1,459.9000		1.4599	1,391.5800	1.3916	(4.680)	0	0	0
2020/12/18	2032	05/08/2021			Bond Future	10.1618		90.7190	10.1096	91.0267	(0.515)	0.0000	0.0000	0
2020/12/18	2032	05/08/2021	11.35	Call	Bond Future	8,097.1900		8.0972	8,342.0500	8.3421	3.024	0	0	0
2020/12/18	2032	05/08/2021	11.35	Put	Bond Future	1,481.7800		1.4818	1,418.8600	1.4189	(4.246)	0	0	0
2020/12/18	2032	05/08/2021	11.36	Call	Bond Future	8,139.0500		8.1390	8,381.0900	8.3811	2.974	0	0	0
2020/12/18	2032	05/08/2021	11.36	Put	Bond Future	1,470.9000		1.4709	1,405.1600	1.4052	(4.469)	0	0	0
2020/12/18	2032	04/11/2021	9.83	Call	Bond Future	2,841.8000		2.8418	2,979.1700	2.9792	4.834	0	0	700
2020/12/18	2032	04/11/2021	11.71	Put	Bond Future	1,847.1200		1.8471	1,727.0300	1.7270	(6.501)	0	0	0
2020/12/18	2032	04/11/2021	11.69	Call	Bond Future	8,910.5700		8.9106	9,106.9500	9.1070	2.204	0	0	0
2020/12/18	2032	04/11/2021	11.70	Call	Bond Future	8,949.8800		8.9499	9,143.4900	9.1435	2.163	0	0	0
2020/12/18	2032	04/11/2021			Bond Future	10.3800		87.5389	10.3255	87.8498	(0.525)	0.0000	0.0000	0
2020/12/18	2032	04/11/2021	9.83	Put	Bond Future	6,049.9300		6.0499	5,876.3700	5.8764	(2.869)	0	0	0
2020/12/18	2032	04/11/2021	12.81	Call	Bond Future	13,178.6500		13.1787	13,417.9800	13.4180	1.816	0	0	0
2020/12/18	2032	04/11/2021	12.81	Put	Bond Future	725.3900		0.7254	653.7900	0.6538	(9.871)	0	0	700
2020/12/18	2032	04/11/2021	11.71	Call	Bond Future	8,989.2300		8.9892	9,180.0700	9.1801	2.123	0	0	0
2020/12/18	2032	04/11/2021	11.69	Put	Bond Future	1,869.8000		1.8698	1,755.2500	1.7553	(6.126)	0	0	0
2020/12/18	2032	04/11/2021	9.33	Put	Bond Future	8,141.7300		8.1417	7,873.8400	7.8738	(3.290)	0	0	0
2020/12/18	2032	04/11/2021	9.33	Call	Bond Future	1,877.5100		1.8775	1,920.5500	1.9206	2.292	0	0	700
2020/12/18	2032	04/11/2021	11.70	Put	Bond Future	1,858.4200		1.8584	1,741.1000	1.7411	(6.313)	0	0	0
2020/12/18	2033	04/02/2021			Bond Future	99.9652		99.9652	99.9717	99.9717	0.006	0.0000	0.0000	8,131
2020/12/18	2033	06/05/2021			Bond Future	99.7972		99.7972	99.8034	99.8034	0.006	0.0000	0.0000	0
2020/12/18	2033	05/08/2021			Bond Future	100.8984		100.8984	100.9045	100.9045	0.006	0.0000	0.0000	0
2020/12/18	2033	04/11/2021			Bond Future	100.7683		100.7683	100.7744	100.7744	0.006	0.0000	0.0000	0
2020/12/18	2037	04/02/2021	10.28	Call	Bond Future	1,085.9900		1.0860	1,211.0500	1.2111	11.516	0	0	0
2020/12/18	2037	04/02/2021	10.28	Put	Bond Future	3,578.1300		3.5781	3,312.9100	3.3129	(7.412)	0	0	0
2020/12/18	2037	04/02/2021	10.27	Call	Bond Future	1,062.6900		1.0627	1,185.8700	1.1859	11.591	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
2020/12/18	2037	04/02/2021	10.27	Put	Bond Future	3,624.4000	3.6244	3,357.3000	3.3573	(7.369)	0	0	0
2020/12/18	2037	04/02/2021	11.90	Call	Bond Future	7,994.3200	7.9943	8,340.1000	8.3401	4.325	0	0	0
2020/12/18	2037	04/02/2021	13.73	Call	Bond Future	17,212.3500	17.2123	17,602.0400	17.6020	2.264	0	0	0
2020/12/18	2037	04/02/2021	13.73	Put	Bond Future	1.3500	0.0014	0.7600	0.0008	(43.704)	0	0	300
2020/12/18	2037	04/02/2021	10.85	Call	Bond Future	2,908.9900	2.9090	3,130.2200	3.1302	7.605	0	0	0
2020/12/18	2037	04/02/2021	10.85	Put	Bond Future	1,571.0000	1.5710	1,401.9500	1.4019	(10.761)	0	0	72
2020/12/18	2037	04/02/2021	10.35	Call	Bond Future	1,258.2500	1.2583	1,396.2300	1.3962	10.966	0	0	0
2020/12/18	2037	04/02/2021	10.35	Put	Bond Future	3,265.7600	3.2658	3,013.4600	3.0135	(7.726)	0	0	72
2020/12/18	2037	04/02/2021			Bond Future	10.6464	83.8899	10.5880	84.2802	(0.549)	0.0000	0.0000	131,635
2020/12/18	2037	04/02/2021	10.29	Call	Bond Future	1,109.6200	1.1096	1,236.5500	1.2366	11.439	0	0	0
2020/12/18	2037	04/02/2021	10.29	Put	Bond Future	3,532.2800	3.5323	3,268.9300	3.2689	(7.456)	0	0	0
2020/12/18	2037	04/02/2021	11.97	Put	Bond Future	216.8300	0.2168	170.5700	0.1706	(21.335)	0	0	0
2020/12/18	2037	04/02/2021	11.97	Call	Bond Future	8,364.7900	8.3648	8,708.8100	8.7088	4.113	0	0	300
2020/12/18	2037	04/02/2021	11.90	Put	Bond Future	246.2200	0.2462	201.7200	0.2017	(18.073)	0	0	240
2020/12/18	2037	04/02/2021	10.48	Put	Bond Future	2,737.4400	2.7374	2,509.6400	2.5096	(8.322)	0	0	0
2020/12/18	2037	04/02/2021	10.48	Call	Bond Future	1,619.1700	1.6192	1,781.6500	1.7816	10.035	0	0	240
2020/12/18	2037	04/02/2021	9.65	Put	Bond Future	7,267.5800	7.2676	6,882.8800	6.8829	(5.293)	0	0	0
2020/12/18	2037	04/02/2021	9.65	Call	Bond Future	223.6300	0.2236	229.2100	0.2292	2.495	0	0	72
2020/12/18	2037	06/05/2021	12.42	Call	Bond Future	10,069.4000	10.0694	10,369.0000	10.3690	2.975	0	0	0
2020/12/18	2037	06/05/2021	12.43	Call	Bond Future	10,113.6300	10.1136	10,414.0100	10.4140	2.970	0	0	0
2020/12/18	2037	06/05/2021	12.44	Put	Bond Future	801.1300	0.8011	708.3500	0.7083	(11.581)	0	0	0
2020/12/18	2037	06/05/2021			Bond Future	10.8538	84.7495	10.7930	85.1435	(0.560)	0.0000	0.0000	0
2020/12/18	2037	06/05/2021	12.42	Put	Bond Future	820.2300	0.8202	725.8900	0.7259	(11.502)	0	0	0
2020/12/18	2037	06/05/2021	12.43	Put	Bond Future	810.6300	0.8106	717.0700	0.7171	(11.542)	0	0	0
2020/12/18	2037	06/05/2021	12.44	Call	Bond Future	10,157.9100	10.1579	10,459.0700	10.4591	2.965	0	0	0
2020/12/18	2037	05/08/2021	12.26	Put	Bond Future	1,799.6100	1.7996	1,731.4200	1.7314	(3.789)	0	0	0
2020/12/18	2037	05/08/2021	12.27	Call	Bond Future	8,805.9300	8.8059	9,132.6600	9.1327	3.710	0	0	0
2020/12/18	2037	05/08/2021	12.27	Put	Bond Future	1,787.4500	1.7875	1,716.1600	1.7162	(3.988)	0	0	0
2020/12/18	2037	05/08/2021	12.28	Call	Bond Future	8,848.4500	8.8485	9,172.0900	9.1721	3.658	0	0	0
2020/12/18	2037	05/08/2021			Bond Future	11.0711	81.4090	11.0079	81.8070	(0.571)	0.0000	0.0000	0
2020/12/18	2037	05/08/2021	12.26	Call	Bond Future	8,763.4400	8.7634	9,093.2700	9.0933	3.764	0	0	0
2020/12/18	2037	05/08/2021	12.28	Put	Bond Future	1,775.3900	1.7754	1,701.0100	1.7010	(4.190)	0	0	0
2020/12/18	2037	04/11/2021	12.82	Put	Bond Future	1,944.5800	1.9446	1,771.5900	1.7716	(8.896)	0	0	0
2020/12/18	2037	04/11/2021	12.83	Call	Bond Future	10,572.2900	10.5723	10,802.2300	10.8022	2.175	0	0	0
2020/12/18	2037	04/11/2021			Bond Future	11.2833	82.2746	11.2175	82.6768	(0.583)	0.0000	0.0000	0
2020/12/18	2037	04/11/2021	12.81	Call	Bond Future	10,498.5200	10.4985	10,726.8900	10.7269	2.175	0	0	0
2020/12/18	2037	04/11/2021	12.81	Put	Bond Future	1,958.9500	1.9590	1,785.1800	1.7852	(8.871)	0	0	0
2020/12/18	2037	04/11/2021	12.82	Call	Bond Future	10,535.3900	10.5354	10,764.5400	10.7645	2.175	0	0	0
2020/12/18	2037	04/11/2021	12.83	Put	Bond Future	1,930.2900	1.9303	1,758.0900	1.7581	(8.921)	0	0	0
2020/12/18	2038	04/02/2021			Bond Future	112.7804	112.7804	112.0298	112.0298	(0.666)	0.0000	0.0000	7,655
2020/12/18	2038	06/05/2021			Bond Future	113.9634	113.9634	113.2046	113.2046	(0.666)	0.0000	0.0000	0
2020/12/18	2038	05/08/2021			Bond Future	113.4976	113.4976	112.7300	112.7300	(0.676)	0.0000	0.0000	0
2020/12/18	2038	04/11/2021			Bond Future	114.7300	114.7300	113.9541	113.9541	(0.676)	0.0000	0.0000	0
2020/12/18	2040	04/02/2021	10.42	Call	Bond Future	985.9900	0.9860	1,275.1800	1.2752	29.330	0	0	0
2020/12/18	2040	04/02/2021	10.42	Put	Bond Future	3,922.0500	3.9220	3,542.8500	3.5429	(9.668)	0	0	0
2020/12/18	2040	04/02/2021	9.49	Put	Bond Future	10,371.1300	10.3711	9,712.3300	9.7123	(6.352)	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
2020/12/18	2040	04/02/2021	9.49	Call	Bond Future	64.5000	0.0645	74.0900	0.0741	14.868	0	0	500
2020/12/18	2040	04/02/2021	9.57	Put	Bond Future	9,721.7300	9.7217	9,066.5300	9.0665	(6.740)	0	0	0
2020/12/18	2040	04/02/2021	9.57	Call	Bond Future	86.1900	0.0862	99.3800	0.0994	15.303	0	0	800
2020/12/18	2040	04/02/2021	10.07	Put	Bond Future	6,010.2200	6.0102	5,462.6300	5.4626	(9.111)	0	0	0
2020/12/18	2040	04/02/2021			Bond Future	10.8253	85.6378	10.7311	86.3062	(0.870)	0.0000	0.0000	79,917
2020/12/18	2040	04/02/2021	10.41	Call	Bond Future	963.3300	0.9633	1,248.1900	1.2482	29.570	0	0	0
2020/12/18	2040	04/02/2021	10.41	Put	Bond Future	3,973.8500	3.9738	3,590.3200	3.5903	(9.651)	0	0	0
2020/12/18	2040	04/02/2021	10.40	Call	Bond Future	940.9100	0.9409	1,221.5400	1.2215	29.825	0	0	0
2020/12/18	2040	04/02/2021	10.40	Put	Bond Future	4,025.9900	4.0260	3,638.2300	3.6382	(9.631)	0	0	0
2020/12/18	2040	04/02/2021	10.24	Put	Bond Future	4,922.1200	4.9221	4,465.1200	4.4651	(9.285)	0	0	0
2020/12/18	2040	04/02/2021	10.24	Call	Bond Future	630.4800	0.6305	841.8700	0.8419	33.528	0	0	500
2020/12/18	2040	04/02/2021	11.57	Call	Bond Future	5,622.5800	5.6226	6,232.7200	6.2327	10.852	0	0	0
2020/12/18	2040	04/02/2021	11.57	Put	Bond Future	618.4100	0.6184	560.1600	0.5602	(9.419)	0	0	500
2020/12/18	2040	04/02/2021	10.07	Call	Bond Future	407.9900	0.4080	528.7900	0.5288	29.609	0	0	800
2020/12/18	2040	04/02/2021	11.74	Call	Bond Future	6,533.3500	6.5334	7,164.4400	7.1644	9.660	0	0	0
2020/12/18	2040	04/02/2021	11.74	Put	Bond Future	453.0700	0.4531	415.7700	0.4158	(8.233)	0	0	800
2020/12/18	2040	06/05/2021	10.83	Put	Bond Future	4,523.6700	4.5237	4,184.2000	4.1842	(7.504)	0	0	0
2020/12/18	2040	06/05/2021	10.83	Call	Bond Future	3,134.5500	3.1345	3,469.9900	3.4700	10.701	0	0	300
2020/12/18	2040	06/05/2021	11.58	Put	Bond Future	2,317.6500	2.3176	2,130.5600	2.1306	(8.072)	0	0	0
2020/12/18	2040	06/05/2021	11.58	Call	Bond Future	5,950.8100	5.9508	6,438.6300	6.4386	8.198	0	0	300
2020/12/18	2040	06/05/2021	12.44	Call	Bond Future	9,865.4700	9.8655	10,395.6500	10.3957	5.374	0	0	0
2020/12/18	2040	06/05/2021	12.44	Put	Bond Future	1,036.4400	1.0364	891.7100	0.8917	(13.964)	0	0	0
2020/12/18	2040	06/05/2021			Bond Future	11.0303	86.5154	10.9323	87.1903	(0.888)	0.0000	0.0000	0
2020/12/18	2040	06/05/2021	13.38	Call	Bond Future	14,231.2900	14.2313	14,847.2500	14.8472	4.328	0	0	0
2020/12/18	2040	06/05/2021	13.38	Put	Bond Future	326.9400	0.3269	267.9900	0.2680	(18.031)	0	0	300
2020/12/18	2040	06/05/2021	12.43	Call	Bond Future	9,820.0500	9.8200	10,349.0200	10.3490	5.387	0	0	0
2020/12/18	2040	06/05/2021	12.43	Put	Bond Future	1,048.2600	1.0483	902.3200	0.9023	(13.922)	0	0	0
2020/12/18	2040	06/05/2021	12.42	Call	Bond Future	9,774.6900	9.7747	10,302.4300	10.3024	5.399	0	0	0
2020/12/18	2040	06/05/2021	12.42	Put	Bond Future	1,060.2000	1.0602	913.0300	0.9130	(13.881)	0	0	0
2020/12/18	2040	05/08/2021	11.05	Put	Bond Future	5,197.6700	5.1977	4,879.6300	4.8796	(6.119)	0	0	0
2020/12/18	2040	05/08/2021	11.05	Call	Bond Future	3,886.3200	3.8863	4,250.2700	4.2503	9.365	0	0	900
2020/12/18	2040	05/08/2021	12.48	Call	Bond Future	9,480.2200	9.4802	9,969.1500	9.9691	5.157	0	0	0
2020/12/18	2040	05/08/2021	12.49	Put	Bond Future	1,881.4600	1.8815	1,685.7000	1.6857	(10.405)	0	0	0
2020/12/18	2040	05/08/2021	12.47	Call	Bond Future	9,436.0900	9.4361	9,927.5400	9.9275	5.208	0	0	0
2020/12/18	2040	05/08/2021			Bond Future	11.2451	82.9436	11.1430	83.6256	(0.908)	0.0000	0.0000	0
2020/12/18	2040	05/08/2021	11.55	Put	Bond Future	3,639.4400	3.6394	3,392.4000	3.3924	(6.788)	0	0	0
2020/12/18	2040	05/08/2021	11.55	Call	Bond Future	5,624.1100	5.6241	6,059.0600	6.0591	7.734	0	0	900
2020/12/18	2040	05/08/2021	14.80	Call	Bond Future	19,255.5300	19.2555	19,904.3900	19.9044	3.370	0	0	0
2020/12/18	2040	05/08/2021	14.80	Put	Bond Future	187.3600	0.1874	154.2300	0.1542	(17.683)	0	0	900
2020/12/18	2040	05/08/2021	12.48	Put	Bond Future	1,893.8600	1.8939	1,700.8000	1.7008	(10.194)	0	0	0
2020/12/18	2040	05/08/2021	12.49	Call	Bond Future	9,524.5800	9.5246	10,010.8100	10.0108	5.105	0	0	0
2020/12/18	2040	05/08/2021	12.47	Put	Bond Future	1,906.5600	1.9066	1,716.0200	1.7160	(9.994)	0	0	0
2020/12/18	2040	04/11/2021	12.90	Call	Bond Future	10,674.9800	10.6750	11,133.8300	11.1338	4.298	0	0	0
2020/12/18	2040	04/11/2021	12.90	Put	Bond Future	2,149.4000	2.1494	1,919.0800	1.9191	(10.716)	0	0	0
2020/12/18	2040	04/11/2021	12.89	Call	Bond Future	10,636.8500	10.6368	11,094.5700	11.0946	4.303	0	0	0
2020/12/18	2040	04/11/2021	12.89	Put	Bond Future	2,165.1800	2.1652	1,933.7300	1.9337	(10.690)	0	0	0
2020/12/18	2040	04/11/2021			Bond Future	11.4544	83.8256	11.3482	84.5148	(0.927)	0.0000	0.0000	0
2020/12/18	2040	04/11/2021	12.91	Call	Bond Future	10,713.1500	10.7132	11,173.1100	11.1731	4.293	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
2020/12/18	2040	04/11/2021	12.91	Put	Bond Future	2,133.7300	2.1337	1,904.5200	1.9045	(10.742)	0	0	0
2020/12/18	2044	04/02/2021	10.36	Put	Bond Future	4,727.6900	4.7277	4,226.4100	4.2264	(10.603)	0	0	0
2020/12/18	2044	04/02/2021	10.37	Call	Bond Future	747.5500	0.7475	922.8800	0.9229	23.454	0	0	0
2020/12/18	2044	04/02/2021	10.35	Put	Bond Future	4,786.0900	4.7861	4,280.6900	4.2807	(10.560)	0	0	0
2020/12/18	2044	04/02/2021	10.04	Put	Bond Future	6,825.9700	6.8260	6,205.5000	6.2055	(9.090)	0	0	0
2020/12/18	2044	04/02/2021	10.04	Call	Bond Future	307.8500	0.3079	359.9400	0.3599	16.921	0	0	0
2020/12/18	2044	04/02/2021	10.84	Call	Bond Future	2,037.9300	2.0379	2,377.6500	2.3776	16.670	0	0	0
2020/12/18	2044	04/02/2021			Bond Future	10.9014	82.1991	10.8073	82.8717	(0.863)	0.0000	0.0000	51,681
2020/12/18	2044	04/02/2021	10.36	Call	Bond Future	728.7100	0.7287	899.9900	0.9000	23.505	0	0	0
2020/12/18	2044	04/02/2021	10.37	Put	Bond Future	4,669.7300	4.6697	4,172.5000	4.1725	(10.648)	0	0	0
2020/12/18	2044	04/02/2021	10.35	Call	Bond Future	710.2000	0.7102	877.3600	0.8774	23.537	0	0	0
2020/12/18	2044	04/02/2021	10.84	Put	Bond Future	2,475.7900	2.4758	2,142.9500	2.1429	(13.444)	0	0	265
2020/12/18	2044	04/02/2021	10.29	Call	Bond Future	606.0800	0.6061	749.3400	0.7493	23.637	0	0	0
2020/12/18	2044	04/02/2021	10.29	Put	Bond Future	5,145.8700	5.1459	4,616.5700	4.6166	(10.286)	0	0	265
2020/12/18	2044	04/02/2021	9.66	Put	Bond Future	9,762.6100	9.7626	9,102.3900	9.1024	(6.763)	0	0	0
2020/12/18	2044	04/02/2021	9.66	Call	Bond Future	91.0000	0.0910	103.3400	0.1033	13.560	0	0	265
2020/12/18	2044	06/05/2021	11.10	Call	Bond Future	3,803.3700	3.8034	4,241.3100	4.2413	11.515	0	0	0
2020/12/18	2044	06/05/2021	11.40	Call	Bond Future	4,928.2700	4.9283	5,427.7900	5.4278	10.136	0	0	0
2020/12/18	2044	06/05/2021	11.40	Put	Bond Future	2,899.8300	2.8998	2,720.2100	2.7202	(6.194)	0	0	3,100
2020/12/18	2044	06/05/2021	11.79	Call	Bond Future	6,544.1500	6.5441	7,142.0500	7.1421	9.136	0	0	0
2020/12/18	2044	06/05/2021	11.79	Put	Bond Future	2,013.3600	2.0134	1,932.1200	1.9321	(4.035)	0	0	3,100
2020/12/18	2044	06/05/2021	12.50	Call	Bond Future	9,821.6400	9.8216	10,354.0100	10.3540	5.420	0	0	0
2020/12/18	2044	06/05/2021	12.50	Put	Bond Future	1,072.3000	1.0723	925.5300	0.9255	(13.687)	0	0	3,100
2020/12/18	2044	06/05/2021	12.43	Call	Bond Future	9,490.2300	9.4902	10,033.9600	10.0340	5.729	0	0	0
2020/12/18	2044	06/05/2021	12.43	Put	Bond Future	1,138.6100	1.1386	1,003.2000	1.0032	(11.893)	0	0	0
2020/12/18	2044	06/05/2021	12.44	Call	Bond Future	9,537.5800	9.5376	10,079.5800	10.0796	5.683	0	0	0
2020/12/18	2044	06/05/2021	12.44	Put	Bond Future	1,128.9100	1.1289	991.7700	0.9918	(12.148)	0	0	0
2020/12/18	2044	06/05/2021			Bond Future	11.0990	83.0415	11.0011	83.7206	(0.882)	0.0000	0.0000	0
2020/12/18	2044	06/05/2021	11.10	Put	Bond Future	3,796.7600	3.7968	3,555.5600	3.5556	(6.353)	0	0	3,100
2020/12/18	2044	06/05/2021	10.70	Put	Bond Future	5,325.1700	5.3252	5,025.1500	5.0251	(5.634)	0	0	0
2020/12/18	2044	06/05/2021	10.70	Call	Bond Future	2,496.0600	2.4961	2,875.1800	2.8752	15.189	0	0	3,100
2020/12/18	2044	06/05/2021	11.35	Put	Bond Future	3,035.9300	3.0359	2,843.5500	2.8436	(6.337)	0	0	0
2020/12/18	2044	06/05/2021	11.35	Call	Bond Future	4,733.4100	4.7334	5,220.1700	5.2202	10.283	0	0	3,100
2020/12/18	2044	06/05/2021	11.90	Call	Bond Future	7,031.5300	7.0315	7,648.5100	7.6485	8.774	0	0	0
2020/12/18	2044	06/05/2021	11.90	Put	Bond Future	1,819.5200	1.8195	1,757.3600	1.7574	(3.416)	0	0	0
2020/12/18	2044	06/05/2021	12.45	Call	Bond Future	9,584.8100	9.5848	10,125.2400	10.1252	5.638	0	0	0
2020/12/18	2044	06/05/2021	12.45	Put	Bond Future	1,119.1700	1.1192	980.4600	0.9805	(12.394)	0	0	0
2020/12/18	2044	05/08/2021	12.60	Put	Bond Future	1,780.6500	1.7806	1,643.7800	1.6438	(7.687)	0	0	0
2020/12/18	2044	05/08/2021	12.61	Call	Bond Future	9,721.5500	9.7215	10,268.1200	10.2681	5.622	0	0	0
2020/12/18	2044	05/08/2021	12.61	Put	Bond Future	1,769.0300	1.7690	1,629.3000	1.6293	(7.899)	0	0	0
2020/12/18	2044	05/08/2021			Bond Future	11.3060	79.5573	11.2039	80.2436	(0.903)	0.0000	0.0000	0
2020/12/18	2044	05/08/2021	12.59	Call	Bond Future	9,633.6000	9.6336	10,185.7200	10.1857	5.731	0	0	0
2020/12/18	2044	05/08/2021	12.59	Put	Bond Future	1,792.5400	1.7925	1,658.3600	1.6584	(7.485)	0	0	0
2020/12/18	2044	05/08/2021	12.60	Call	Bond Future	9,677.4800	9.6775	10,226.9100	10.2269	5.677	0	0	0
2020/12/18	2044	04/11/2021	12.91	Call	Bond Future	10,511.1500	10.5112	10,968.4800	10.9685	4.351	0	0	0
2020/12/18	2044	04/11/2021	12.91	Put	Bond Future	2,250.4200	2.2504	2,014.1700	2.0142	(10.498)	0	0	0
2020/12/18	2044	04/11/2021			Bond Future	11.5073	80.4033	11.4010	81.0969	(0.923)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/18	2044	04/11/2021	12.89	Call	Bond Future	10,436.5600	10.4366	10,891.6500	10.8916	4.361	0	0	0
2020/12/18	2044	04/11/2021	12.89	Put	Bond Future	2,282.8600	2.2829	2,044.3700	2.0444	(10.447)	0	0	0
2020/12/18	2044	04/11/2021	12.90	Call	Bond Future	10,473.8400	10.4738	10,930.0500	10.9301	4.356	0	0	0
2020/12/18	2044	04/11/2021	12.90	Put	Bond Future	2,266.5900	2.2666	2,029.2200	2.0292	(10.473)	0	0	0
2020/12/18	2046	04/02/2021			Bond Future	102.1658	102.1658	101.9131	101.9131	(0.247)	0.0000	0.0000	14,890
2020/12/18	2046	06/05/2021			Bond Future	101.4456	101.4456	101.1901	101.1901	(0.252)	0.0000	0.0000	0
2020/12/18	2046	05/08/2021			Bond Future	102.5652	102.5652	102.3067	102.3067	(0.252)	0.0000	0.0000	0
2020/12/18	2046	04/11/2021			Bond Future	101.8699	101.8699	101.6084	101.6084	(0.257)	0.0000	0.0000	0
2020/12/18	2050	04/02/2021			Bond Future	103.4821	103.4821	102.2358	102.2358	(1.204)	0.0000	0.0000	11,025
2020/12/18	2050	06/05/2021			Bond Future	104.5673	104.5673	103.3079	103.3079	(1.204)	0.0000	0.0000	0
2020/12/18	2050	05/08/2021			Bond Future	103.7915	103.7915	102.5178	102.5178	(1.227)	0.0000	0.0000	0
2020/12/18	2050	04/11/2021			Bond Future	104.9185	104.9185	103.6310	103.6310	(1.227)	0.0000	0.0000	0
2020/12/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	AL37	04/02/2021			Index Future	786.4470	786.4470	787.4280	787.4280	0.125	0.0000	0.0000	0
2020/12/18	AL37	06/05/2021			Index Future	794.5020	794.5020	795.4890	795.4890	0.124	0.0000	0.0000	0
2020/12/18	AL37	05/08/2021			Index Future	802.9850	802.9850	803.9810	803.9810	0.124	0.0000	0.0000	0
2020/12/18	AL37	04/11/2021			Index Future	811.6050	811.6050	812.6110	812.6110	0.124	0.0000	0.0000	0
2020/12/18	AL7T	04/02/2021			Index Future	870.7110	870.7110	872.4050	872.4050	0.195	0.0000	0.0000	0
2020/12/18	AL7T	06/05/2021			Index Future	879.6280	879.6280	881.3370	881.3370	0.194	0.0000	0.0000	0
2020/12/18	AL7T	05/08/2021			Index Future	889.0200	889.0200	890.7450	890.7450	0.194	0.0000	0.0000	0
2020/12/18	AL7T	04/11/2021			Index Future	898.5640	898.5640	900.3060	900.3060	0.194	0.0000	0.0000	0
2020/12/18	ALBI	04/02/2021			Index Future	763.5270	763.5270	766.3850	766.3850	0.374	0.0000	0.0000	231
2020/12/18	ALBI	06/05/2021			Index Future	771.3470	771.3470	774.2310	774.2310	0.374	0.0000	0.0000	0
2020/12/18	ALBI	05/08/2021			Index Future	779.5830	779.5830	782.4960	782.4960	0.374	0.0000	0.0000	0
2020/12/18	ALBI	04/11/2021			Index Future	787.9520	787.9520	790.8950	790.8950	0.373	0.0000	0.0000	0
2020/12/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/18	ES33	04/02/2021			Bond Future	11.2963	77.8448	11.2271	78.2207	(0.613)	0.0000	0.0000	350
2020/12/18	ES33	06/05/2021			Bond Future	11.5448	74.8683	11.4727	75.2478	(0.625)	0.0000	0.0000	0
2020/12/18	ES33	05/08/2021			Bond Future	11.8018	75.6767	11.7266	76.0602	(0.637)	0.0000	0.0000	0
2020/12/18	ES33	04/11/2021			Bond Future	12.0682	72.7069	11.9897	73.0944	(0.650)	0.0000	0.0000	0
2020/12/18	ES42	04/02/2021			Bond Future	11.8536	76.6384	11.7486	77.2746	(0.885)	0.0000	0.0000	4,779
2020/12/18	ES42	06/05/2021			Bond Future	12.0967	73.1658	11.9870	73.8082	(0.907)	0.0000	0.0000	0
2020/12/18	ES42	05/08/2021			Bond Future	12.3419	73.9563	12.2273	74.6055	(0.928)	0.0000	0.0000	0
2020/12/18	ES42	04/11/2021			Bond Future	12.5977	70.4849	12.4778	71.1410	(0.951)	0.0000	0.0000	0
2020/12/18	GOVI	04/02/2021	750.96	Call	GOVI	33,920.0000	3.3920	61,340.0000	6.1340	80.837	0	0	0
2020/12/18	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	04/02/2021			GOVI	754.3520	754.3520	757.0940	757.0940	0.363	0.0000	0.0000	965
2020/12/18	GOVI	04/02/2021	750.95	Call	GOVI	34,020.0000	3.4020	61,440.0000	6.1440	80.600	0	0	0
2020/12/18	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	04/02/2021	750.94	Call	GOVI	34,120.0000	3.4120	61,540.0000	6.1540	80.363	0	0	0
2020/12/18	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	06/05/2021	678.68	Call	GOVI	833,970.0000	83.3970	861,650.0000	86.1650	3.319	0	0	0
2020/12/18	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	06/05/2021	678.67	Call	GOVI	834,070.0000	83.4070	861,750.0000	86.1750	3.319	0	0	0
2020/12/18	GOVI	06/05/2021			GOVI	762.0770	762.0770	764.8450	764.8450	0.363	0.0000	0.0000	0
2020/12/18	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	06/05/2021	678.69	Call	GOVI	833,870.0000	83.3870	861,550.0000	86.1550	3.319	0	0	0
2020/12/18	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	05/08/2021	719.14	Call	GOVI	510,740.0000	51.0740	538,700.0000	53.8700	5.474	0	0	0
2020/12/18	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	05/08/2021	719.13	Call	GOVI	510,840.0000	51.0840	538,800.0000	53.8800	5.473	0	0	0
2020/12/18	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	05/08/2021			GOVI	770.2140	770.2140	773.0100	773.0100	0.363	0.0000	0.0000	0
2020/12/18	GOVI	05/08/2021	719.15	Call	GOVI	510,640.0000	51.0640	538,600.0000	53.8600	5.475	0	0	0
2020/12/18	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	04/11/2021	728.41	Call	GOVI	500,720.0000	50.0720	528,980.0000	52.8980	5.644	0	0	0
2020/12/18	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	04/11/2021	728.40	Call	GOVI	500,820.0000	50.0820	529,080.0000	52.9080	5.643	0	0	0
2020/12/18	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GOVI	04/11/2021			GOVI	778.4820	778.4820	781.3080	781.3080	0.363	0.0000	0.0000	0
2020/12/18	GOVI	04/11/2021	728.42	Call	GOVI	500,620.0000	50.0620	528,880.0000	52.8880	5.645	0	0	0
2020/12/18	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/18	IGOV	04/02/2021			Index Future	273.1450	273.1450	272.3770	272.3770	(0.281)	0.0000	0.0000	1,090

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/18	IGOV	06/05/2021			Index Future	276.0090	276.0090	275.2330	275.2330	(0.281)	0.0000	0.0000	21
2020/12/18	IGOV	05/08/2021			Index Future	279.0230	279.0230	278.2380	278.2380	(0.281)	0.0000	0.0000	0
2020/12/18	IGOV	04/11/2021			Index Future	282.0840	282.0840	281.2900	281.2900	(0.281)	0.0000	0.0000	0
2020/12/18	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/18	IS05	15/06/2021			Interest Rate Swap	90.4000	90.4000	90.3900	90.3900	(0.011)	0.0000	0.0000	0
2020/12/18	IS05	21/09/2021			Interest Rate Swap	89.3100	89.3100	89.3000	89.3000	(0.011)	0.0000	0.0000	0
2020/12/18	IS05	21/12/2021			Interest Rate Swap	90.5400	90.5400	90.5200	90.5200	(0.022)	0.0000	0.0000	51
2020/12/18	IS05	15/03/2022			Interest Rate Swap	89.9200	89.9200	89.8900	89.8900	(0.033)	0.0000	0.0000	0
2020/12/18	IS05	21/06/2022			Interest Rate Swap	89.9800	89.9800	89.9500	89.9500	(0.033)	0.0000	0.0000	0
2020/12/18	IS05	20/09/2022			Interest Rate Swap	93.0800	93.0800	93.0300	93.0300	(0.054)	0.0000	0.0000	0
2020/12/18	IS05	20/12/2022			Interest Rate Swap	93.5200	93.5200	93.4700	93.4700	(0.053)	0.0000	0.0000	0
2020/12/18	IS05	22/03/2023			Interest Rate Swap	85.8500	85.8500	85.7800	85.7800	(0.082)	0.0000	0.0000	0
2020/12/18	IS05	20/06/2023			Interest Rate Swap	91.3100	91.3100	91.2500	91.2500	(0.066)	0.0000	0.0000	0
2020/12/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/18	IS10	17/12/2025			Interest Rate Swap	78.0100	78.0100	77.9700	77.9700	(0.051)	0.0000	0.0000	0
2020/12/18	IS10	16/03/2026			Interest Rate Swap	74.4300	74.4300	74.3800	74.3800	(0.067)	0.0000	0.0000	0
2020/12/18	IS10	15/06/2026			Interest Rate Swap	72.7300	72.7300	72.6900	72.6900	(0.055)	0.0000	0.0000	0
2020/12/18	IS10	21/09/2026			Interest Rate Swap	74.6500	74.6500	74.6200	74.6200	(0.040)	0.0000	0.0000	0
2020/12/18	IS10	21/12/2026			Interest Rate Swap	78.6100	78.6100	78.5800	78.5800	(0.038)	0.0000	0.0000	0
2020/12/18	IS10	15/03/2027			Interest Rate Swap	77.0500	77.0500	77.0100	77.0100	(0.052)	0.0000	0.0000	0
2020/12/18	IS10	21/06/2027			Interest Rate Swap	79.0800	79.0800	79.0500	79.0500	(0.038)	0.0000	0.0000	0
2020/12/18	IS10	20/09/2027			Interest Rate Swap	84.8900	84.8900	84.8500	84.8500	(0.047)	0.0000	0.0000	0
2020/12/18	IS10	20/12/2027			Interest Rate Swap	85.2700	85.2700	85.2300	85.2300	(0.047)	0.0000	0.0000	0
2020/12/18	IS10	22/03/2028			Interest Rate Swap	78.2200	78.2200	78.1800	78.1800	(0.051)	0.0000	0.0000	0
2020/12/18	IS10	20/06/2028			Interest Rate Swap	86.1200	86.1200	86.0800	86.0800	(0.046)	0.0000	0.0000	0
2020/12/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/18	JBAF	20/01/2021			Jibar Tradeable Future	3.6150	96.3850	3.6150	96.3850	0.000	0.0000	0.0000	0
2020/12/18	JBAF	17/02/2021			Jibar Tradeable Future	3.5300	96.4700	3.5200	96.4800	(0.283)	0.0000	0.0000	0
2020/12/18	JBAF	17/03/2021			Jibar Tradeable Future	3.5250	96.4750	3.5050	96.4950	(0.567)	0.0000	0.0000	0
2020/12/18	JBAF	21/04/2021			Jibar Tradeable Future	3.4900	96.5100	3.4600	96.5400	(0.860)	0.0000	0.0000	0
2020/12/18	JBAF	19/05/2021			Jibar Tradeable Future	3.4800	96.5200	3.4500	96.5500	(0.862)	0.0000	0.0000	0
2020/12/18	JBAF	15/06/2021			Jibar Tradeable Future	3.4750	96.5250	3.4350	96.5650	(1.151)	0.0000	0.0000	0
2020/12/18	JBAF	15/09/2021			Jibar Tradeable Future	3.5700	96.4300	3.5200	96.4800	(1.401)	0.0000	0.0000	30,000
2020/12/18	JBAF	15/12/2021			Jibar Tradeable Future	3.7650	96.2350	3.7150	96.2850	(1.328)	0.0000	0.0000	0
2020/12/18	JBAF	16/03/2022			Jibar Tradeable Future	3.9200	96.0800	3.7400	96.2600	(4.592)	0.0000	0.0000	0
2020/12/18	JBAF	15/06/2022			Jibar Tradeable Future	4.1200	95.8800	4.0900	95.9100	(0.728)	0.0000	0.0000	0
2020/12/18	JBAF	21/09/2022			Jibar Tradeable Future	4.3650	95.6350	4.3250	95.6750	(0.916)	0.0000	0.0000	0
2020/12/18	JBAF	21/12/2022			Jibar Tradeable Future	4.5350	95.4650	4.5450	95.4550	0.221	0.0000	0.0000	0
2020/12/18	R023	04/02/2021	6.33	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/12/18	R023	04/02/2021	6.34	Call	Bond Future	3,261.5700	3.2616	3,263.8100	3.2638	0.069	0	0	0
2020/12/18	R023	04/02/2021	6.32	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2020/12/18	R023	04/02/2021			Bond Future	4.6839	109.3982	4.6828	109.4005	(0.024)	0.0000	0.0000	31,397

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/18	R023	04/02/2021	6.33	Call	Bond Future	3,242.2800	3.2423	3,244.5100	3.2445	0.069	0	0	0
2020/12/18	R023	04/02/2021	6.34	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2020/12/18	R023	04/02/2021	6.32	Call	Bond Future	3,222.9700	3.2230	3,225.2000	3.2252	0.069	0	0	0
2020/12/18	R023	06/05/2021	7.58	Call	Bond Future	4,831.8800	4.8319	4,833.8300	4.8338	0.040	0	0	0
2020/12/18	R023	06/05/2021	7.58	Put	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	0
2020/12/18	R023	06/05/2021			Bond Future	4.7626	106.6127	4.7615	106.6146	(0.023)	0.0000	0.0000	0
2020/12/18	R023	06/05/2021	7.57	Call	Bond Future	4,815.2600	4.8153	4,817.2000	4.8172	0.040	0	0	0
2020/12/18	R023	06/05/2021	7.57	Put	Bond Future	0.1200	0.0001	0.1500	0.0002	25.000	0	0	0
2020/12/18	R023	06/05/2021	7.56	Call	Bond Future	4,798.6300	4.7986	4,800.5800	4.8006	0.041	0	0	0
2020/12/18	R023	06/05/2021	7.56	Put	Bond Future	0.1200	0.0001	0.1600	0.0002	33.333	0	0	0
2020/12/18	R023	05/08/2021	5.30	Call	Bond Future	1,003.0500	1.0031	1,009.7500	1.0097	0.668	0	0	0
2020/12/18	R023	05/08/2021	5.30	Put	Bond Future	298.2700	0.2983	303.2800	0.3033	1.680	0	0	0
2020/12/18	R023	05/08/2021	5.29	Call	Bond Future	991.8500	0.9919	998.5800	0.9986	0.679	0	0	0
2020/12/18	R023	05/08/2021	5.29	Put	Bond Future	302.1800	0.3022	307.2200	0.3072	1.668	0	0	0
2020/12/18	R023	05/08/2021			Bond Future	4.8354	107.7635	4.8343	107.7652	(0.023)	0.0000	0.0000	0
2020/12/18	R023	05/08/2021	5.31	Call	Bond Future	1,014.2900	1.0143	1,020.9700	1.0210	0.659	0	0	0
2020/12/18	R023	05/08/2021	5.31	Put	Bond Future	294.4100	0.2944	299.4000	0.2994	1.695	0	0	0
2020/12/18	R023	04/11/2021	4.91	Call	Bond Future	535.7800	0.5358	551.4400	0.5514	2.923	0	0	0
2020/12/18	R023	04/11/2021	4.91	Put	Bond Future	573.5600	0.5736	587.5800	0.5876	2.444	0	0	0
2020/12/18	R023	04/11/2021	4.90	Call	Bond Future	529.1700	0.5292	544.8100	0.5448	2.956	0	0	0
2020/12/18	R023	04/11/2021	4.90	Put	Bond Future	579.7900	0.5798	593.7900	0.5938	2.415	0	0	0
2020/12/18	R023	04/11/2021			Bond Future	4.9394	105.0019	4.9381	105.0036	(0.026)	0.0000	0.0000	0
2020/12/18	R023	04/11/2021	4.92	Call	Bond Future	542.4500	0.5424	558.1100	0.5581	2.887	0	0	0
2020/12/18	R023	04/11/2021	4.92	Put	Bond Future	567.3900	0.5674	581.4100	0.5814	2.471	0	0	0
2020/12/18	R035	04/02/2021	10.05	Call	Bond Future	1,002.0000	1.0020	1,107.5200	1.1075	10.531	0	0	0
2020/12/18	R035	04/02/2021	10.05	Put	Bond Future	3,637.7000	3.6377	3,419.4700	3.4195	(5.999)	0	0	0
2020/12/18	R035	04/02/2021	10.04	Call	Bond Future	979.5500	0.9795	1,083.4800	1.0835	10.610	0	0	0
2020/12/18	R035	04/02/2021	10.04	Put	Bond Future	3,684.9600	3.6850	3,465.1400	3.4651	(5.965)	0	0	0
2020/12/18	R035	04/02/2021	10.14	Put	Bond Future	3,231.1600	3.2312	3,026.5100	3.0265	(6.334)	0	0	650
2020/12/18	R035	04/02/2021	11.14	Call	Bond Future	5,154.2100	5.1542	5,422.3800	5.4224	5.203	0	0	0
2020/12/18	R035	04/02/2021	11.14	Put	Bond Future	632.5800	0.6326	577.0000	0.5770	(8.786)	0	0	650
2020/12/18	R035	04/02/2021			Bond Future	10.4364	92.5816	10.3881	92.9053	(0.463)	0.0000	0.0000	96,051
2020/12/18	R035	04/02/2021	10.06	Call	Bond Future	1,024.8800	1.0249	1,131.8900	1.1319	10.441	0	0	0
2020/12/18	R035	04/02/2021	10.06	Put	Bond Future	3,590.9500	3.5910	3,374.2100	3.3742	(6.036)	0	0	0
2020/12/18	R035	04/02/2021	10.14	Call	Bond Future	1,219.3900	1.2194	1,338.4900	1.3385	9.767	0	0	0
2020/12/18	R035	06/05/2021	10.55	Call	Bond Future	3,221.6200	3.2216	3,384.0600	3.3841	5.042	0	0	0
2020/12/18	R035	06/05/2021	10.55	Put	Bond Future	3,837.8700	3.8379	3,673.5100	3.6735	(4.283)	0	0	500
2020/12/18	R035	06/05/2021	10.05	Put	Bond Future	5,805.7000	5.8057	5,595.8400	5.5958	(3.615)	0	0	0
2020/12/18	R035	06/05/2021	10.05	Call	Bond Future	1,823.4900	1.8235	1,940.4300	1.9404	6.413	0	0	500
2020/12/18	R035	06/05/2021	12.91	Put	Bond Future	308.6800	0.3087	267.1600	0.2672	(13.451)	0	0	600
2020/12/18	R035	06/05/2021	10.40	Put	Bond Future	4,364.8500	4.3649	4,188.9300	4.1889	(4.030)	0	0	0
2020/12/18	R035	06/05/2021	11.55	Call	Bond Future	7,096.7900	7.0968	7,366.2500	7.3663	3.797	0	0	0
2020/12/18	R035	06/05/2021	11.55	Put	Bond Future	1,502.0100	1.5020	1,444.6700	1.4447	(3.818)	0	0	1,650
2020/12/18	R035	06/05/2021	12.77	Call	Bond Future	12,705.0900	12.7051	12,983.8300	12.9838	2.194	0	0	0
2020/12/18	R035	06/05/2021	12.77	Put	Bond Future	374.0000	0.3740	325.9400	0.3259	(12.850)	0	0	1,650
2020/12/18	R035	06/05/2021	10.24	Put	Bond Future	4,986.0200	4.9860	4,796.5900	4.7966	(3.799)	0	0	0
2020/12/18	R035	06/05/2021	10.24	Call	Bond Future	2,304.4600	2.3045	2,441.8300	2.4418	5.961	0	0	793

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/18	R035	06/05/2021	12.37	Call	Bond Future	10,847.9200	10.8479	11,104.0000	11.1040	2.361	0	0	0
2020/12/18	R035	06/05/2021	12.35	Put	Bond Future	647.1100	0.6471	575.1000	0.5751	(11.128)	0	0	0
2020/12/18	R035	06/05/2021	12.36	Put	Bond Future	639.0300	0.6390	567.6600	0.5677	(11.168)	0	0	0
2020/12/18	R035	06/05/2021			Bond Future	10.6445	89.0568	10.5943	89.3836	(0.472)	0.0000	0.0000	0
2020/12/18	R035	06/05/2021	11.05	Call	Bond Future	4,998.0600	4.9981	5,207.1800	5.2072	4.184	0	0	0
2020/12/18	R035	06/05/2021	11.05	Put	Bond Future	2,425.5400	2.4255	2,307.8600	2.3079	(4.852)	0	0	500
2020/12/18	R035	06/05/2021	11.15	Put	Bond Future	2,202.4100	2.2024	2,100.9100	2.1009	(4.609)	0	0	0
2020/12/18	R035	06/05/2021	11.15	Call	Bond Future	5,392.3700	5.3924	5,617.6700	5.6177	4.178	0	0	600
2020/12/18	R035	06/05/2021	12.91	Call	Bond Future	13,359.1600	13.3592	13,644.4400	13.6444	2.135	0	0	0
2020/12/18	R035	06/05/2021	10.40	Call	Bond Future	2,757.9300	2.7579	2,908.8100	2.9088	5.471	0	0	600
2020/12/18	R035	06/05/2021	10.81	Put	Bond Future	3,040.9100	3.0409	2,896.2200	2.8962	(4.758)	0	0	0
2020/12/18	R035	06/05/2021	10.81	Call	Bond Future	4,104.2400	4.1042	4,286.3500	4.2863	4.437	0	0	1,650
2020/12/18	R035	06/05/2021	11.32	Call	Bond Future	6,093.7300	6.0937	6,341.7800	6.3418	4.071	0	0	0
2020/12/18	R035	06/05/2021	11.32	Put	Bond Future	1,869.1700	1.8692	1,790.4200	1.7904	(4.213)	0	0	793
2020/12/18	R035	06/05/2021	12.37	Put	Bond Future	631.0300	0.6310	560.3100	0.5603	(11.207)	0	0	0
2020/12/18	R035	06/05/2021	12.35	Call	Bond Future	10,755.9500	10.7560	11,010.7400	11.0107	2.369	0	0	0
2020/12/18	R035	06/05/2021	12.02	Call	Bond Future	9,259.7800	9.2598	9,491.1900	9.4912	2.499	0	0	0
2020/12/18	R035	06/05/2021	12.02	Put	Bond Future	966.9200	0.9669	871.5300	0.8715	(9.865)	0	0	793
2020/12/18	R035	06/05/2021	12.36	Call	Bond Future	10,801.9200	10.8019	11,057.3500	11.0573	2.365	0	0	0
2020/12/18	R035	05/08/2021	11.37	Call	Bond Future	5,993.8300	5.9938	6,305.8400	6.3058	5.206	0	0	0
2020/12/18	R035	05/08/2021	11.37	Put	Bond Future	2,876.6400	2.8766	2,858.5100	2.8585	(0.630)	0	0	100
2020/12/18	R035	05/08/2021	5.31	Call	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2020/12/18	R035	05/08/2021	5.31	Put	Bond Future	48,072.5900	48.0726	47,742.4300	47.7424	(0.687)	0	0	0
2020/12/18	R035	05/08/2021			Bond Future	10.8610	90.0183	10.8087	90.3484	(0.482)	0.0000	0.0000	0
2020/12/18	R035	05/08/2021	10.77	Call	Bond Future	3,906.0900	3.9061	4,147.2400	4.1472	6.174	0	0	0
2020/12/18	R035	05/08/2021	10.77	Put	Bond Future	4,481.5600	4.4816	4,392.5700	4.3926	(1.986)	0	0	100
2020/12/18	R035	05/08/2021	10.02	Put	Bond Future	7,483.3400	7.4833	7,285.7100	7.2857	(2.641)	0	0	0
2020/12/18	R035	05/08/2021	10.02	Call	Bond Future	1,947.4900	1.9475	2,080.0000	2.0800	6.804	0	0	100
2020/12/18	R035	05/08/2021	5.29	Call	Bond Future	0.1800	0.0002	0.1600	0.0002	(11.111)	0	0	0
2020/12/18	R035	05/08/2021	5.29	Put	Bond Future	48,305.8700	48.3059	47,975.7100	47.9757	(0.683)	0	0	0
2020/12/18	R035	05/08/2021	5.30	Call	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2020/12/18	R035	05/08/2021	5.30	Put	Bond Future	48,189.1700	48.1892	47,859.0100	47.8590	(0.685)	0	0	0
2020/12/18	R035	04/11/2021	10.62	Put	Bond Future	6,362.9700	6.3630	6,240.0400	6.2400	(1.932)	0	0	0
2020/12/18	R035	04/11/2021	10.62	Call	Bond Future	3,459.9500	3.4600	3,670.5800	3.6706	6.088	0	0	400
2020/12/18	R035	04/11/2021	11.08	Call	Bond Future	4,820.3800	4.8204	5,043.5500	5.0436	4.630	0	0	0
2020/12/18	R035	04/11/2021	11.08	Put	Bond Future	4,845.0500	4.8450	4,734.6600	4.7347	(2.278)	0	0	782
2020/12/18	R035	04/11/2021	10.23	Put	Bond Future	8,014.9800	8.0150	7,787.6400	7.7876	(2.836)	0	0	0
2020/12/18	R035	04/11/2021	10.12	Put	Bond Future	8,538.7900	8.5388	8,274.1100	8.2741	(3.100)	0	0	0
2020/12/18	R035	04/11/2021	10.12	Call	Bond Future	2,344.8600	2.3449	2,413.7400	2.4137	2.937	0	0	400
2020/12/18	R035	04/11/2021	11.75	Put	Bond Future	3,183.1900	3.1832	3,159.7700	3.1598	(0.736)	0	0	782
2020/12/18	R035	04/11/2021	12.53	Call	Bond Future	10,191.1700	10.1912	10,367.7800	10.3678	1.733	0	0	0
2020/12/18	R035	04/11/2021	12.53	Put	Bond Future	1,993.2600	1.9933	1,836.3100	1.8363	(7.874)	0	0	0
2020/12/18	R035	04/11/2021			Bond Future	11.0840	86.5012	11.0296	86.8348	(0.492)	0.0000	0.0000	0
2020/12/18	R035	04/11/2021	13.82	Call	Bond Future	15,251.0500	15.2511	15,506.1400	15.5061	1.673	0	0	0
2020/12/18	R035	04/11/2021	13.82	Put	Bond Future	694.3200	0.6943	615.8500	0.6159	(11.302)	0	0	400
2020/12/18	R035	04/11/2021	10.23	Call	Bond Future	2,560.0600	2.5601	2,666.2800	2.6663	4.149	0	0	782
2020/12/18	R035	04/11/2021	11.75	Call	Bond Future	7,111.2100	7.1112	7,421.3500	7.4213	4.361	0	0	0
2020/12/18	R035	04/11/2021	12.51	Call	Bond Future	10,116.1000	10.1161	10,291.3000	10.2913	1.732	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
2020/12/18	R035	04/11/2021	12.51	Put	Bond Future	2,023.4700	2.0235	1,865.1100	1.8651	(7.826)	0	0	0
2020/12/18	R035	04/11/2021	12.52	Call	Bond Future	10,153.6200	10.1536	10,329.5200	10.3295	1.732	0	0	0
2020/12/18	R035	04/11/2021	12.52	Put	Bond Future	2,008.3200	2.0083	1,850.6600	1.8507	(7.850)	0	0	0
2020/12/18	R186	04/02/2021	8.16	Call	Bond Future	6,784.7000	6.7847	6,926.2700	6.9263	2.087	0	0	0
2020/12/18	R186	04/02/2021	8.17	Put	Bond Future	20.1100	0.0201	16.8700	0.0169	(16.111)	0	0	0
2020/12/18	R186	04/02/2021	8.15	Call	Bond Future	6,736.6800	6.7367	6,878.1200	6.8781	2.100	0	0	0
2020/12/18	R186	04/02/2021	8.00	Put	Bond Future	40.9900	0.0410	35.0300	0.0350	(14.540)	0	0	15,177
2020/12/18	R186	04/02/2021			Bond Future	6.8289	118.9189	6.8015	119.0638	(0.402)	0.0000	0.0000	79,437
2020/12/18	R186	04/02/2021	8.16	Put	Bond Future	21.0000	0.0210	17.6400	0.0176	(16.000)	0	0	0
2020/12/18	R186	04/02/2021	8.17	Call	Bond Future	6,832.7400	6.8327	6,974.4300	6.9744	2.074	0	0	0
2020/12/18	R186	04/02/2021	8.15	Put	Bond Future	21.9300	0.0219	18.4400	0.0184	(15.914)	0	0	0
2020/12/18	R186	04/02/2021	8.00	Call	Bond Future	6,018.1000	6.0181	6,157.0700	6.1571	2.309	0	0	0
2020/12/18	R186	06/05/2021	10.77	Call	Bond Future	17,209.3900	17.2094	17,355.3900	17.3554	0.848	0	0	0
2020/12/18	R186	06/05/2021	10.77	Put	Bond Future	0.2900	0.0003	0.2300	0.0002	(20.690)	0	0	0
2020/12/18	R186	06/05/2021	10.76	Call	Bond Future	17,168.3500	17.1684	17,314.3500	17.3143	0.850	0	0	0
2020/12/18	R186	06/05/2021	10.76	Put	Bond Future	0.3000	0.0003	0.2400	0.0002	(20.000)	0	0	0
2020/12/18	R186	06/05/2021			Bond Future	6.9864	120.1367	6.9574	120.2827	(0.416)	0.0000	0.0000	0
2020/12/18	R186	06/05/2021	10.78	Call	Bond Future	17,250.4100	17.2504	17,396.4100	17.3964	0.846	0	0	0
2020/12/18	R186	06/05/2021	10.78	Put	Bond Future	0.2800	0.0003	0.2200	0.0002	(21.429)	0	0	0
2020/12/18	R186	05/08/2021	8.62	Call	Bond Future	7,203.5700	7.2036	7,325.3400	7.3253	1.690	0	0	0
2020/12/18	R186	05/08/2021	8.62	Put	Bond Future	428.8200	0.4288	403.2200	0.4032	(5.970)	0	0	0
2020/12/18	R186	05/08/2021	8.61	Call	Bond Future	7,165.6000	7.1656	7,287.0900	7.2871	1.695	0	0	0
2020/12/18	R186	05/08/2021	8.61	Put	Bond Future	435.1900	0.4352	409.3100	0.4093	(5.947)	0	0	0
2020/12/18	R186	05/08/2021			Bond Future	7.1490	116.1523	7.1182	116.2997	(0.431)	0.0000	0.0000	0
2020/12/18	R186	05/08/2021	8.63	Call	Bond Future	7,241.5700	7.2416	7,363.6300	7.3636	1.686	0	0	0
2020/12/18	R186	05/08/2021	8.63	Put	Bond Future	422.5200	0.4225	397.2100	0.3972	(5.990)	0	0	0
2020/12/18	R186	04/11/2021	8.09	Call	Bond Future	4,827.5700	4.8276	4,965.2300	4.9652	2.852	0	0	0
2020/12/18	R186	04/11/2021	8.09	Put	Bond Future	1,400.5500	1.4006	1,389.3500	1.3894	(0.800)	0	0	0
2020/12/18	R186	04/11/2021	8.10	Call	Bond Future	4,859.1700	4.8592	4,997.4100	4.9974	2.845	0	0	0
2020/12/18	R186	04/11/2021	8.10	Put	Bond Future	1,388.4100	1.3884	1,377.7900	1.3778	(0.765)	0	0	0
2020/12/18	R186	04/11/2021			Bond Future	7.3217	117.3869	7.2890	117.5358	(0.447)	0.0000	0.0000	0
2020/12/18	R186	04/11/2021	8.11	Call	Bond Future	4,890.8500	4.8908	5,029.6600	5.0297	2.838	0	0	0
2020/12/18	R186	04/11/2021	8.11	Put	Bond Future	1,376.3600	1.3764	1,366.3100	1.3663	(0.730)	0	0	0
2020/12/18	R197	04/02/2021			Bond Future	319.5351	319.5351	319.5302	319.5302	(0.002)	0.0000	0.0000	2,441
2020/12/18	R197	06/05/2021			Bond Future	322.8863	322.8863	322.8804	322.8804	(0.002)	0.0000	0.0000	0
2020/12/18	R197	05/08/2021			Bond Future	318.4374	318.4374	318.4308	318.4308	(0.002)	0.0000	0.0000	0
2020/12/18	R197	04/11/2021			Bond Future	321.8955	321.8955	321.8885	321.8885	(0.002)	0.0000	0.0000	0
2020/12/18	R202	04/02/2021			Bond Future	220.9213	220.9213	220.9355	220.9355	0.006	0.0000	0.0000	7,878
2020/12/18	R202	06/05/2021			Bond Future	223.2384	223.2384	223.2519	223.2519	0.006	0.0000	0.0000	0
2020/12/18	R202	05/08/2021			Bond Future	221.4461	221.4461	221.4594	221.4594	0.006	0.0000	0.0000	0
2020/12/18	R202	04/11/2021			Bond Future	223.8508	223.8508	223.8641	223.8641	0.006	0.0000	0.0000	0
2020/12/18	R209	04/02/2021	10.12	Call	Bond Future	1,545.3400	1.5453	1,703.8200	1.7038	10.255	0	0	0
2020/12/18	R209	04/02/2021	10.12	Put	Bond Future	2,369.7800	2.3698	2,186.0600	2.1861	(7.753)	0	0	0
2020/12/18	R209	04/02/2021			Bond Future	10.2592	71.7661	10.2012	72.1083	(0.566)	0.0000	0.0000	25,916

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
2020/12/18	R209	04/02/2021	10.11	Call	Bond Future	1,518.9800	1.5190	1,676.1000	1.6761	10.344	0	0	0
2020/12/18	R209	04/02/2021	10.11	Put	Bond Future	2,403.1700	2.4032	2,218.0900	2.2181	(7.701)	0	0	0
2020/12/18	R209	04/02/2021	10.10	Call	Bond Future	1,492.9900	1.4930	1,648.6500	1.6487	10.426	0	0	0
2020/12/18	R209	04/02/2021	10.10	Put	Bond Future	2,437.0000	2.4370	2,250.4600	2.2505	(7.654)	0	0	0
2020/12/18	R209	06/05/2021	9.75	Put	Bond Future	5,617.6800	5.6177	5,406.5500	5.4065	(3.758)	0	0	0
2020/12/18	R209	06/05/2021	9.75	Call	Bond Future	1,489.4300	1.4894	1,623.7700	1.6238	9.020	0	0	6,250
2020/12/18	R209	06/05/2021	11.00	Call	Bond Future	4,958.6000	4.9586	5,236.4700	5.2365	5.604	0	0	0
2020/12/18	R209	06/05/2021	11.00	Put	Bond Future	1,869.2700	1.8693	1,801.6700	1.8017	(3.616)	0	0	3,500
2020/12/18	R209	06/05/2021	10.00	Put	Bond Future	4,605.1300	4.6051	4,427.3500	4.4274	(3.860)	0	0	0
2020/12/18	R209	06/05/2021	10.00	Call	Bond Future	2,008.0700	2.0081	2,175.7600	2.1758	8.351	0	0	0
2020/12/18	R209	06/05/2021	12.25	Call	Bond Future	9,821.6000	9.8216	10,120.4300	10.1204	3.043	0	0	0
2020/12/18	R209	06/05/2021	12.25	Put	Bond Future	506.1500	0.5062	459.5100	0.4595	(9.215)	0	0	9,150
2020/12/18	R209	06/05/2021	12.23	Call	Bond Future	9,741.9600	9.7420	10,039.8600	10.0399	3.058	0	0	0
2020/12/18	R209	06/05/2021	12.23	Put	Bond Future	519.1600	0.5192	471.5900	0.4716	(9.163)	0	0	0
2020/12/18	R209	06/05/2021	12.22	Call	Bond Future	9,702.1800	9.7022	9,999.6000	9.9996	3.065	0	0	0
2020/12/18	R209	06/05/2021	12.22	Put	Bond Future	525.7800	0.5258	477.7300	0.4777	(9.139)	0	0	0
2020/12/18	R209	06/05/2021			Bond Future	10.4420	69.3619	10.3818	69.7074	(0.576)	0.0000	0.0000	5,250
2020/12/18	R209	06/05/2021	10.60	Call	Bond Future	3,630.1800	3.6302	3,856.2800	3.8563	6.228	0	0	0
2020/12/18	R209	06/05/2021	10.60	Put	Bond Future	2,734.4500	2.7344	2,615.0800	2.6151	(4.365)	0	0	6,250
2020/12/18	R209	06/05/2021	11.60	Call	Bond Future	7,256.7300	7.2567	7,555.0800	7.5551	4.111	0	0	0
2020/12/18	R209	06/05/2021	11.60	Put	Bond Future	1,065.2400	1.0652	1,018.1200	1.0181	(4.423)	0	0	3,750
2020/12/18	R209	06/05/2021	10.25	Put	Bond Future	3,735.9300	3.7359	3,582.8400	3.5828	(4.098)	0	0	0
2020/12/18	R209	06/05/2021	10.25	Call	Bond Future	2,624.7300	2.6247	2,817.1100	2.8171	7.330	0	0	5,325
2020/12/18	R209	06/05/2021	11.25	Call	Bond Future	5,882.3700	5.8824	6,186.7700	6.1868	5.175	0	0	0
2020/12/18	R209	06/05/2021	11.25	Put	Bond Future	1,473.8200	1.4738	1,432.7500	1.4328	(2.787)	0	0	9,150
2020/12/18	R209	06/05/2021	12.24	Call	Bond Future	9,781.7800	9.7818	10,080.1500	10.0801	3.050	0	0	0
2020/12/18	R209	06/05/2021	12.24	Put	Bond Future	512.6200	0.5126	465.5200	0.4655	(9.188)	0	0	0
2020/12/18	R209	05/08/2021	11.81	Call	Bond Future	7,786.8600	7.7869	8,028.3900	8.0284	3.102	0	0	0
2020/12/18	R209	05/08/2021	11.81	Put	Bond Future	1,629.4000	1.6294	1,521.8300	1.5218	(6.602)	0	0	0
2020/12/18	R209	05/08/2021			Bond Future	10.6280	70.1109	10.5656	70.4600	(0.587)	0.0000	0.0000	0
2020/12/18	R209	05/08/2021	11.80	Call	Bond Future	7,752.5400	7.7525	7,993.4300	7.9934	3.107	0	0	0
2020/12/18	R209	05/08/2021	11.80	Put	Bond Future	1,643.7100	1.6437	1,535.5000	1.5355	(6.583)	0	0	0
2020/12/18	R209	05/08/2021	11.79	Call	Bond Future	7,718.2600	7.7183	7,958.5000	7.9585	3.113	0	0	0
2020/12/18	R209	05/08/2021	11.79	Put	Bond Future	1,658.1200	1.6581	1,549.2600	1.5493	(6.565)	0	0	0
2020/12/18	R209	04/11/2021	12.19	Call	Bond Future	8,808.2900	8.8083	9,037.3700	9.0374	2.601	0	0	0
2020/12/18	R209	04/11/2021	12.19	Put	Bond Future	1,911.6800	1.9117	1,788.0300	1.7880	(6.468)	0	0	0
2020/12/18	R209	04/11/2021	12.17	Call	Bond Future	8,743.6500	8.7437	8,971.5400	8.9715	2.606	0	0	0
2020/12/18	R209	04/11/2021			Bond Future	10.8184	67.7164	10.7537	68.0691	(0.598)	0.0000	0.0000	0
2020/12/18	R209	04/11/2021	12.18	Call	Bond Future	8,775.9500	8.7760	9,004.4400	9.0044	2.604	0	0	0
2020/12/18	R209	04/11/2021	12.18	Put	Bond Future	1,925.8200	1.9258	1,801.5800	1.8016	(6.451)	0	0	0
2020/12/18	R209	04/11/2021	12.17	Put	Bond Future	1,940.0500	1.9400	1,815.2100	1.8152	(6.435)	0	0	0
2020/12/18	R210	04/02/2021			Bond Future	195.1056	195.1056	195.1145	195.1145	0.005	0.0000	0.0000	1,213
2020/12/18	R210	06/05/2021			Bond Future	194.4358	194.4358	194.4442	194.4442	0.004	0.0000	0.0000	0
2020/12/18	R210	05/08/2021			Bond Future	196.5817	196.5817	196.5897	196.5897	0.004	0.0000	0.0000	0
2020/12/18	R210	04/11/2021			Bond Future	195.9738	195.9738	195.9818	195.9818	0.004	0.0000	0.0000	0
2020/12/18	R212	04/02/2021			Bond Future	170.3505	170.3505	170.3457	170.3457	(0.003)	0.0000	0.0000	5,730

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
2020/12/18	R212	06/05/2021			Bond Future	172.1374	172.1374	172.1320	172.1320	(0.003)	0.0000	0.0000	0
2020/12/18	R212	05/08/2021			Bond Future	171.7026	171.7026	171.6968	171.6968	(0.003)	0.0000	0.0000	0
2020/12/18	R212	04/11/2021			Bond Future	173.5671	173.5671	173.5611	173.5611	(0.003)	0.0000	0.0000	0
2020/12/18	R213	04/02/2021	9.40	Call	Bond Future	2,172.4900	2.1725	2,278.3800	2.2784	4.874	0	0	0
2020/12/18	R213	04/02/2021	9.40	Put	Bond Future	1,392.0700	1.3921	1,306.8100	1.3068	(6.125)	0	0	0
2020/12/18	R213	04/02/2021	9.39	Call	Bond Future	2,139.3700	2.1394	2,244.1600	2.2442	4.898	0	0	0
2020/12/18	R213	04/02/2021	9.39	Put	Bond Future	1,416.4800	1.4165	1,330.1200	1.3301	(6.097)	0	0	0
2020/12/18	R213	04/02/2021			Bond Future	9.2651	88.5139	9.2323	88.7051	(0.354)	0.0000	0.0000	8,858
2020/12/18	R213	04/02/2021	9.41	Call	Bond Future	2,205.8700	2.2059	2,312.8600	2.3129	4.850	0	0	0
2020/12/18	R213	04/02/2021	9.41	Put	Bond Future	1,367.9800	1.3680	1,283.8200	1.2838	(6.152)	0	0	0
2020/12/18	R213	06/05/2021	11.91	Call	Bond Future	12,638.0100	12.6380	12,817.2000	12.8172	1.418	0	0	0
2020/12/18	R213	06/05/2021	11.91	Put	Bond Future	126.0300	0.1260	112.3600	0.1124	(10.847)	0	0	0
2020/12/18	R213	06/05/2021			Bond Future	9.4530	85.8925	9.4189	86.0853	(0.361)	0.0000	0.0000	0
2020/12/18	R213	06/05/2021	11.90	Call	Bond Future	12,594.3900	12.5944	12,773.3900	12.7734	1.421	0	0	0
2020/12/18	R213	06/05/2021	11.90	Put	Bond Future	128.1900	0.1282	114.3300	0.1143	(10.812)	0	0	0
2020/12/18	R213	06/05/2021	11.89	Call	Bond Future	12,550.7700	12.5508	12,729.5800	12.7296	1.425	0	0	0
2020/12/18	R213	06/05/2021	11.89	Put	Bond Future	130.3900	0.1304	116.3400	0.1163	(10.775)	0	0	0
2020/12/18	R213	05/08/2021	10.14	Put	Bond Future	2,330.9500	2.3309	2,226.8100	2.2268	(4.468)	0	0	200
2020/12/18	R213	05/08/2021	9.34	Put	Bond Future	4,336.3700	4.3364	4,193.5600	4.1936	(3.293)	0	0	0
2020/12/18	R213	05/08/2021	9.34	Call	Bond Future	2,624.3100	2.6243	2,676.2500	2.6763	1.979	0	0	200
2020/12/18	R213	05/08/2021	10.85	Call	Bond Future	7,578.3100	7.5783	7,696.5000	7.6965	1.560	0	0	0
2020/12/18	R213	05/08/2021	10.85	Put	Bond Future	1,315.5900	1.3156	1,239.0300	1.2390	(5.819)	0	0	0
2020/12/18	R213	05/08/2021	10.84	Call	Bond Future	7,541.8100	7.5418	7,659.5300	7.6595	1.561	0	0	0
2020/12/18	R213	05/08/2021	10.84	Put	Bond Future	1,328.6300	1.3286	1,251.6000	1.2516	(5.798)	0	0	0
2020/12/18	R213	05/08/2021			Bond Future	9.6483	86.8197	9.6128	87.0144	(0.368)	0.0000	0.0000	0
2020/12/18	R213	05/08/2021	10.78	Call	Bond Future	7,324.1200	7.3241	7,438.9600	7.4390	1.568	0	0	0
2020/12/18	R213	05/08/2021	10.78	Put	Bond Future	1,409.0600	1.4091	1,329.1500	1.3291	(5.671)	0	0	200
2020/12/18	R213	05/08/2021	10.14	Call	Bond Future	4,970.5700	4.9706	5,061.1800	5.0612	1.823	0	0	0
2020/12/18	R213	05/08/2021	10.86	Call	Bond Future	7,614.8800	7.6149	7,733.5400	7.7335	1.558	0	0	0
2020/12/18	R213	05/08/2021	10.86	Put	Bond Future	1,302.6600	1.3027	1,226.5700	1.2266	(5.841)	0	0	0
2020/12/18	R213	04/11/2021	11.10	Put	Bond Future	1,760.4500	1.7604	1,661.1200	1.6611	(5.642)	0	0	0
2020/12/18	R213	04/11/2021	11.11	Call	Bond Future	8,098.3900	8.0984	8,196.2600	8.1963	1.209	0	0	0
2020/12/18	R213	04/11/2021	11.09	Put	Bond Future	1,774.6700	1.7747	1,674.8900	1.6749	(5.622)	0	0	0
2020/12/18	R213	04/11/2021			Bond Future	9.8520	84.2138	9.8150	84.4105	(0.375)	0.0000	0.0000	0
2020/12/18	R213	04/11/2021	11.10	Call	Bond Future	8,064.5800	8.0646	8,161.9800	8.1620	1.208	0	0	0
2020/12/18	R213	04/11/2021	11.11	Put	Bond Future	1,746.3100	1.7463	1,647.4500	1.6475	(5.661)	0	0	0
2020/12/18	R213	04/11/2021	11.09	Call	Bond Future	8,030.8200	8.0308	8,127.7700	8.1278	1.207	0	0	0
2020/12/18	R214	04/02/2021	10.33	Call	Bond Future	1,088.4200	1.0884	1,283.7800	1.2838	17.949	0	0	0
2020/12/18	R214	04/02/2021	10.33	Put	Bond Future	3,309.6700	3.3097	2,947.0100	2.9470	(10.958)	0	0	0
2020/12/18	R214	04/02/2021			Bond Future	10.6965	68.5232	10.6026	69.0813	(0.878)	0.0000	0.0000	15,475
2020/12/18	R214	04/02/2021	10.32	Call	Bond Future	1,067.6600	1.0677	1,260.1700	1.2602	18.031	0	0	0
2020/12/18	R214	04/02/2021	10.32	Put	Bond Future	3,351.1800	3.3512	2,985.6700	2.9857	(10.907)	0	0	0
2020/12/18	R214	04/02/2021	10.31	Call	Bond Future	1,047.0600	1.0471	1,236.9200	1.2369	18.133	0	0	0
2020/12/18	R214	04/02/2021	10.31	Put	Bond Future	3,392.9300	3.3929	3,024.7700	3.0248	(10.851)	0	0	0
2020/12/18	R214	06/05/2021	12.26	Call	Bond Future	8,198.8000	8.1988	8,645.7200	8.6457	5.451	0	0	0
2020/12/18	R214	06/05/2021	12.26	Put	Bond Future	968.0000	0.9680	851.4300	0.8514	(12.042)	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
2020/12/18	R214	06/05/2021	12.25	Call	Bond Future	8,161.8300	8.1618	8,607.8000	8.6078	5.464	0	0	0
2020/12/18	R214	06/05/2021	12.25	Put	Bond Future	978.5400	0.9785	861.0200	0.8610	(12.010)	0	0	0
2020/12/18	R214	06/05/2021			Bond Future	10.8772	65.9491	10.7798	66.5126	(0.895)	0.0000	0.0000	0
2020/12/18	R214	06/05/2021	12.27	Call	Bond Future	8,235.7900	8.2358	8,683.6600	8.6837	5.438	0	0	0
2020/12/18	R214	06/05/2021	12.27	Put	Bond Future	957.5500	0.9575	841.9300	0.8419	(12.075)	0	0	0
2020/12/18	R214	05/08/2021	12.03	Put	Bond Future	2,055.8300	2.0558	1,935.6000	1.9356	(5.848)	0	0	0
2020/12/18	R214	05/08/2021	12.01	Call	Bond Future	7,044.7200	7.0447	7,499.4300	7.4994	6.455	0	0	0
2020/12/18	R214	05/08/2021			Bond Future	11.0637	66.6611	10.9627	67.2305	(0.913)	0.0000	0.0000	0
2020/12/18	R214	05/08/2021	12.02	Call	Bond Future	7,080.5900	7.0806	7,532.5100	7.5325	6.383	0	0	0
2020/12/18	R214	05/08/2021	12.02	Put	Bond Future	2,068.9500	2.0690	1,951.4900	1.9515	(5.677)	0	0	0
2020/12/18	R214	05/08/2021	12.03	Call	Bond Future	7,116.4900	7.1165	7,565.6400	7.5656	6.311	0	0	0
2020/12/18	R214	05/08/2021	12.01	Put	Bond Future	2,082.1600	2.0822	1,967.4900	1.9675	(5.507)	0	0	0
2020/12/18	R214	04/11/2021	12.47	Call	Bond Future	8,432.3100	8.4323	8,799.9100	8.7999	4.359	0	0	0
2020/12/18	R214	04/11/2021	12.46	Call	Bond Future	8,398.0500	8.3980	8,768.5500	8.7686	4.412	0	0	0
2020/12/18	R214	04/11/2021	12.46	Put	Bond Future	2,342.6800	2.3427	2,137.7600	2.1378	(8.747)	0	0	0
2020/12/18	R214	04/11/2021			Bond Future	11.2543	64.0930	11.1495	64.6684	(0.932)	0.0000	0.0000	0
2020/12/18	R214	04/11/2021	12.47	Put	Bond Future	2,330.7100	2.3307	2,122.8900	2.1229	(8.917)	0	0	0
2020/12/18	R214	04/11/2021	12.48	Call	Bond Future	8,466.5600	8.4666	8,831.2900	8.8313	4.308	0	0	0
2020/12/18	R214	04/11/2021	12.48	Put	Bond Future	2,318.8000	2.3188	2,108.1100	2.1081	(9.086)	0	0	0
2020/12/18	R248	04/02/2021	10.47	Call	Bond Future	1,182.4300	1.1824	1,462.8400	1.4628	23.715	0	0	0
2020/12/18	R248	04/02/2021	10.47	Put	Bond Future	3,775.7100	3.7757	3,322.7500	3.3227	(11.997)	0	0	0
2020/12/18	R248	04/02/2021	10.46	Call	Bond Future	1,155.5500	1.1556	1,432.2800	1.4323	23.948	0	0	0
2020/12/18	R248	04/02/2021	10.46	Put	Bond Future	3,826.3500	3.8263	3,369.7100	3.3697	(11.934)	0	0	0
2020/12/18	R248	04/02/2021	10.75	Call	Bond Future	2,071.9400	2.0719	2,438.2800	2.4383	17.681	0	0	0
2020/12/18	R248	04/02/2021			Bond Future	10.8141	85.9230	10.7148	86.6564	(0.918)	0.0000	0.0000	116,149
2020/12/18	R248	04/02/2021	10.48	Call	Bond Future	1,209.6800	1.2097	1,493.7800	1.4938	23.486	0	0	0
2020/12/18	R248	04/02/2021	10.48	Put	Bond Future	3,725.5700	3.7256	3,276.3000	3.2763	(12.059)	0	0	0
2020/12/18	R248	04/02/2021	10.80	Put	Bond Future	2,357.6400	2.3576	2,009.2900	2.0093	(14.775)	0	0	0
2020/12/18	R248	04/02/2021	10.80	Call	Bond Future	2,254.3400	2.2543	2,639.3600	2.6394	17.079	0	0	2,140
2020/12/18	R248	04/02/2021	9.80	Put	Bond Future	8,240.0200	8.2400	7,547.3400	7.5473	(8.406)	0	0	0
2020/12/18	R248	04/02/2021	9.80	Call	Bond Future	166.2400	0.1662	206.9300	0.2069	24.477	0	0	2,140
2020/12/18	R248	04/02/2021	11.50	Put	Bond Future	730.7700	0.7308	608.4100	0.6084	(16.744)	0	0	0
2020/12/18	R248	04/02/2021	11.50	Call	Bond Future	5,501.3300	5.5013	6,112.3400	6.1123	11.107	0	0	0
2020/12/18	R248	04/02/2021	10.75	Put	Bond Future	2,544.1900	2.5442	2,177.1600	2.1772	(14.426)	0	0	0
2020/12/18	R248	06/05/2021	12.36	Call	Bond Future	9,851.9900	9.8520	10,434.0600	10.4341	5.908	0	0	0
2020/12/18	R248	06/05/2021	12.36	Put	Bond Future	1,105.8400	1.1058	947.2700	0.9473	(14.339)	0	0	0
2020/12/18	R248	06/05/2021			Bond Future	10.9994	82.3930	10.8962	83.1337	(0.938)	0.0000	0.0000	0
2020/12/18	R248	06/05/2021	12.35	Call	Bond Future	9,806.4700	9.8065	10,387.2100	10.3872	5.922	0	0	0
2020/12/18	R248	06/05/2021	12.35	Put	Bond Future	1,118.3200	1.1183	958.4200	0.9584	(14.298)	0	0	0
2020/12/18	R248	06/05/2021	12.34	Call	Bond Future	9,760.9800	9.7610	10,340.3900	10.3404	5.936	0	0	0
2020/12/18	R248	06/05/2021	12.34	Put	Bond Future	1,130.9200	1.1309	969.6900	0.9697	(14.257)	0	0	0
2020/12/18	R248	05/08/2021	12.51	Put	Bond Future	1,783.4700	1.7835	1,591.2500	1.5913	(10.778)	0	0	0
2020/12/18	R248	05/08/2021	12.52	Call	Bond Future	10,078.5100	10.0785	10,635.9700	10.6360	5.531	0	0	0
2020/12/18	R248	05/08/2021	12.50	Put	Bond Future	1,798.7900	1.7988	1,605.5600	1.6056	(10.742)	0	0	0
2020/12/18	R248	05/08/2021			Bond Future	11.1915	83.2826	11.0840	84.0311	(0.961)	0.0000	0.0000	0
2020/12/18	R248	05/08/2021	12.51	Call	Bond Future	10,037.2700	10.0373	10,593.5300	10.5935	5.542	0	0	0
2020/12/18	R248	05/08/2021	12.52	Put	Bond Future	1,768.0700	1.7681	1,577.0500	1.5771	(10.804)	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
2020/12/18	R248	05/08/2021	12.50	Call	Bond Future	9,995.8600	9.9959	10,551.1100	10.5511	5.555	0	0	0
2020/12/18	R248	04/11/2021	12.85	Call	Bond Future	10,915.0000	10.9150	11,434.9400	11.4349	4.764	0	0	0
2020/12/18	R248	04/11/2021	12.85	Put	Bond Future	2,116.3000	2.1163	1,879.8800	1.8799	(11.171)	0	0	0
2020/12/18	R248	04/11/2021			Bond Future	11.3879	79.7569	11.2759	80.5133	(0.983)	0.0000	0.0000	0
2020/12/18	R248	04/11/2021	12.83	Call	Bond Future	10,838.2400	10.8382	11,355.8200	11.3558	4.775	0	0	0
2020/12/18	R248	04/11/2021	12.83	Put	Bond Future	2,147.6800	2.1477	1,908.9000	1.9089	(11.118)	0	0	0
2020/12/18	R248	04/11/2021	12.84	Call	Bond Future	10,876.6100	10.8766	11,395.3700	11.3954	4.770	0	0	0
2020/12/18	R248	04/11/2021	12.84	Put	Bond Future	2,131.9400	2.1319	1,894.3400	1.8943	(11.145)	0	0	0
Total												1101700	