



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 23/12/2020 TO 23/12/2020

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	2025	04/02/2021		Bond Future	147.7583	147.7583	147.6452	147.6452	(0.077)	0.0000	0.0000	7,208
2020/12/23	2025	06/05/2021		Bond Future	149.2991	149.2991	149.1844	149.1844	(0.077)	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
2020/12/23	2025	05/08/2021			Bond Future	149.4012	149.4012	149.2850	149.2850	(0.078)	0.0000	0.0000	0
2020/12/23	2025	04/11/2021			Bond Future	151.0136	151.0136	150.8960	150.8960	(0.078)	0.0000	0.0000	0
2020/12/23	2029	04/02/2021			Bond Future	104.7538	104.7538	104.7591	104.7591	0.005	0.0000	0.0000	2,182
2020/12/23	2029	06/05/2021			Bond Future	104.7058	104.7058	104.7109	104.7109	0.005	0.0000	0.0000	0
2020/12/23	2029	05/08/2021			Bond Future	105.8520	105.8520	105.8569	105.8569	0.005	0.0000	0.0000	0
2020/12/23	2029	04/11/2021			Bond Future	105.8431	105.8431	105.8480	105.8480	0.005	0.0000	0.0000	0
2020/12/23	2030	04/02/2021	9.16	Call	Bond Future	2,766.2000	2.7662	2,715.4600	2.7155	(1.834)	0	0	0
2020/12/23	2030	04/02/2021	9.16	Put	Bond Future	847.4500	0.8475	754.0400	0.7540	(11.022)	0	0	0
2020/12/23	2030	04/02/2021	9.15	Call	Bond Future	2,726.2000	2.7262	2,674.4700	2.6745	(1.898)	0	0	0
2020/12/23	2030	04/02/2021	9.15	Put	Bond Future	865.0100	0.8650	770.6100	0.7706	(10.913)	0	0	0
2020/12/23	2030	04/02/2021	8.20	Put	Bond Future	4,166.4100	4.1664	4,064.8700	4.0649	(2.437)	0	0	0
2020/12/23	2030	04/02/2021	9.20	Put	Bond Future	780.0500	0.7800	690.7000	0.6907	(11.454)	0	0	0
2020/12/23	2030	04/02/2021	9.20	Call	Bond Future	2,928.5800	2.9286	2,881.9000	2.8819	(1.594)	0	0	1,600
2020/12/23	2030	04/02/2021	9.12	Put	Bond Future	919.5000	0.9195	822.1300	0.8221	(10.589)	0	0	0
2020/12/23	2030	04/02/2021	9.12	Call	Bond Future	2,607.7300	2.6077	2,553.0300	2.5530	(2.098)	0	0	1,000
2020/12/23	2030	04/02/2021	8.36	Put	Bond Future	3,383.5000	3.3835	3,269.5200	3.2695	(3.369)	0	0	0
2020/12/23	2030	04/02/2021	8.36	Call	Bond Future	547.9500	0.5480	476.6400	0.4766	(13.014)	0	0	800
2020/12/23	2030	04/02/2021			Bond Future	8.8309	95.1180	8.8237	95.1607	(0.082)	0.0000	0.0000	104,910
2020/12/23	2030	04/02/2021	9.17	Call	Bond Future	2,806.4300	2.8064	2,756.7000	2.7567	(1.772)	0	0	0
2020/12/23	2030	04/02/2021	9.17	Put	Bond Future	830.1700	0.8302	737.7700	0.7378	(11.130)	0	0	0
2020/12/23	2030	04/02/2021	9.30	Call	Bond Future	3,351.4700	3.3515	3,314.6600	3.3147	(1.098)	0	0	0
2020/12/23	2030	04/02/2021	9.30	Put	Bond Future	631.7000	0.6317	552.2200	0.5522	(12.582)	0	0	4,000
2020/12/23	2030	04/02/2021	9.35	Call	Bond Future	3,571.1200	3.5711	3,539.0500	3.5390	(0.898)	0	0	0
2020/12/23	2030	04/02/2021	9.35	Put	Bond Future	567.4400	0.5674	492.7000	0.4927	(13.171)	0	0	2,000
2020/12/23	2030	04/02/2021	8.20	Call	Bond Future	342.6300	0.3426	283.7600	0.2838	(17.182)	0	0	1,600
2020/12/23	2030	04/02/2021	8.37	Put	Bond Future	3,337.3700	3.3374	3,222.8400	3.2228	(3.432)	0	0	0
2020/12/23	2030	04/02/2021	8.37	Call	Bond Future	563.1600	0.5632	491.3000	0.4913	(12.760)	0	0	1,000
2020/12/23	2030	04/02/2021	8.86	Put	Bond Future	1,521.1600	1.5212	1,403.0200	1.4030	(7.766)	0	0	0
2020/12/23	2030	04/02/2021	8.86	Call	Bond Future	1,692.8200	1.6928	1,617.3500	1.6174	(4.458)	0	0	800
2020/12/23	2030	04/02/2021	10.20	Call	Bond Future	7,718.5100	7.7185	7,745.3900	7.7454	0.348	0	0	0
2020/12/23	2030	04/02/2021	10.20	Put	Bond Future	57.8800	0.0579	42.0900	0.0421	(27.281)	0	0	1,800
2020/12/23	2030	06/05/2021	10.95	Call	Bond Future	10,433.5600	10.4336	10,527.1100	10.5271	0.897	0	0	0
2020/12/23	2030	06/05/2021	10.95	Put	Bond Future	219.1300	0.2191	269.8500	0.2698	23.146	0	0	300
2020/12/23	2030	06/05/2021	9.27	Put	Bond Future	2,093.3200	2.0933	2,202.1900	2.2022	5.201	0	0	0
2020/12/23	2030	06/05/2021	9.27	Call	Bond Future	3,478.0500	3.4781	3,629.7500	3.6298	4.362	0	0	300
2020/12/23	2030	06/05/2021	7.97	Call	Bond Future	609.7300	0.6097	692.5900	0.6926	13.590	0	0	700
2020/12/23	2030	06/05/2021	10.04	Call	Bond Future	6,462.6100	6.4626	6,611.4100	6.6114	2.302	0	0	0
2020/12/23	2030	06/05/2021	10.04	Put	Bond Future	887.6500	0.8877	993.6200	0.9936	11.938	0	0	0
2020/12/23	2030	06/05/2021	9.15	Put	Bond Future	2,380.9900	2.3810	2,488.1100	2.4881	4.499	0	0	0
2020/12/23	2030	06/05/2021	9.15	Call	Bond Future	3,089.6900	3.0897	3,239.6400	3.2396	4.853	0	0	0
2020/12/23	2030	06/05/2021	9.92	Call	Bond Future	5,963.6400	5.9636	6,116.1400	6.1161	2.557	0	0	0
2020/12/23	2030	06/05/2021	11.69	Call	Bond Future	13,809.5100	13.8095	13,872.5800	13.8726	0.457	0	0	0
2020/12/23	2030	06/05/2021	11.69	Put	Bond Future	55.1100	0.0551	75.3500	0.0754	36.727	0	0	0
2020/12/23	2030	06/05/2021	11.70	Call	Bond Future	13,854.8900	13.8549	13,917.6700	13.9177	0.453	0	0	0
2020/12/23	2030	06/05/2021	11.70	Put	Bond Future	54.0100	0.0540	73.9600	0.0740	36.938	0	0	0
2020/12/23	2030	06/05/2021			Bond Future	9.0254	96.0867	9.0179	96.1295	(0.083)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/23	2030	06/05/2021	8.77	Put	Bond Future	3,499.9300		3.4999	3,594.3500	3.5944	2.698	0	0	0
2020/12/23	2030	06/05/2021	8.77	Call	Bond Future	2,025.4100		2.0254	2,162.6600	2.1627	6.776	0	0	300
2020/12/23	2030	06/05/2021	9.22	Call	Bond Future	3,312.8600		3.3129	3,463.6600	3.4637	4.552	0	0	0
2020/12/23	2030	06/05/2021	9.22	Put	Bond Future	2,209.0400		2.2090	2,317.0100	2.3170	4.888	0	0	700
2020/12/23	2030	06/05/2021	7.97	Put	Bond Future	6,899.7000		6.8997	6,939.7300	6.9397	0.580	0	0	0
2020/12/23	2030	06/05/2021	9.92	Put	Bond Future	1,025.2800		1.0253	1,134.9500	1.1350	10.697	0	0	700
2020/12/23	2030	06/05/2021	11.71	Call	Bond Future	13,900.2500		13.9003	13,962.7500	13.9628	0.450	0	0	0
2020/12/23	2030	06/05/2021	11.71	Put	Bond Future	52.9300		0.0529	72.6000	0.0726	37.162	0	0	0
2020/12/23	2030	06/05/2021	10.74	Call	Bond Future	9,484.0400		9.4840	9,589.4200	9.5894	1.111	0	0	0
2020/12/23	2030	06/05/2021	10.74	Put	Bond Future	311.4600		0.3115	374.0100	0.3740	20.083	0	0	0
2020/12/23	2030	05/08/2021	10.30	Put	Bond Future	1,301.1200		1.3011	1,493.5000	1.4935	14.786	0	0	200
2020/12/23	2030	05/08/2021	8.78	Put	Bond Future	4,625.1500		4.6251	4,839.9700	4.8400	4.645	0	0	0
2020/12/23	2030	05/08/2021	8.78	Call	Bond Future	2,094.1500		2.0941	2,352.1000	2.3521	12.318	0	0	200
2020/12/23	2030	05/08/2021	7.70	Put	Bond Future	9,495.2200		9.4952	9,612.8400	9.6128	1.239	0	0	0
2020/12/23	2030	05/08/2021	12.10	Call	Bond Future	14,366.2900		14.3663	14,464.3900	14.4644	0.683	0	0	0
2020/12/23	2030	05/08/2021	12.10	Put	Bond Future	131.3700		0.1314	186.3400	0.1863	41.844	0	0	600
2020/12/23	2030	05/08/2021	9.45	Call	Bond Future	3,898.0500		3.8981	4,162.1000	4.1621	6.774	0	0	600
2020/12/23	2030	05/08/2021	10.41	Call	Bond Future	7,383.6700		7.3837	7,610.7100	7.6107	3.075	0	0	0
2020/12/23	2030	05/08/2021	10.41	Put	Bond Future	1,157.1400		1.1571	1,341.0500	1.3410	15.893	0	0	0
2020/12/23	2030	05/08/2021	10.42	Call	Bond Future	7,421.6900		7.4217	7,647.9400	7.6479	3.048	0	0	0
2020/12/23	2030	05/08/2021	10.42	Put	Bond Future	1,144.7100		1.1447	1,327.8300	1.3278	15.997	0	0	0
2020/12/23	2030	05/08/2021			Bond Future	9.2306		93.1101	9.2228	93.1532	(0.085)	0.0000	0.0000	0
2020/12/23	2030	05/08/2021	10.30	Call	Bond Future	6,970.2100		6.9702	7,205.7200	7.2057	3.379	0	0	0
2020/12/23	2030	05/08/2021	7.70	Call	Bond Future	528.7500		0.5288	689.5000	0.6895	30.402	0	0	200
2020/12/23	2030	05/08/2021	8.95	Put	Bond Future	4,062.7100		4.0627	4,281.3200	4.2813	5.381	0	0	0
2020/12/23	2030	05/08/2021	8.95	Call	Bond Future	2,496.8300		2.4968	2,758.5700	2.7586	10.483	0	0	600
2020/12/23	2030	05/08/2021	9.45	Put	Bond Future	2,697.1000		2.6971	2,918.0200	2.9180	8.191	0	0	0
2020/12/23	2030	05/08/2021	10.43	Call	Bond Future	7,459.7700		7.4598	7,685.2300	7.6852	3.022	0	0	0
2020/12/23	2030	05/08/2021	10.43	Put	Bond Future	1,132.3800		1.1324	1,314.7100	1.3147	16.101	0	0	0
2020/12/23	2030	04/11/2021	8.27	Put	Bond Future	7,792.4000		7.7924	7,763.9500	7.7639	(0.365)	0	0	0
2020/12/23	2030	04/11/2021	8.27	Call	Bond Future	1,299.0100		1.2990	1,314.0900	1.3141	1.161	0	0	300
2020/12/23	2030	04/11/2021	8.77	Put	Bond Future	5,778.5200		5.7785	5,758.7100	5.7587	(0.343)	0	0	0
2020/12/23	2030	04/11/2021	11.44	Put	Bond Future	755.6700		0.7557	753.8200	0.7538	(0.245)	0	0	300
2020/12/23	2030	04/11/2021	10.59	Put	Bond Future	1,666.5300		1.6665	1,661.4700	1.6615	(0.304)	0	0	0
2020/12/23	2030	04/11/2021	10.60	Call	Bond Future	7,616.1400		7.6161	7,654.6600	7.6547	0.506	0	0	0
2020/12/23	2030	04/11/2021	10.60	Put	Bond Future	1,652.2300		1.6522	1,647.2200	1.6472	(0.303)	0	0	0
2020/12/23	2030	04/11/2021			Bond Future	9.4340		94.0938	9.4258	94.1373	(0.086)	0.0000	0.0000	0
2020/12/23	2030	04/11/2021	8.77	Call	Bond Future	2,143.9700		2.1440	2,167.6900	2.1677	1.106	0	0	300
2020/12/23	2030	04/11/2021	11.44	Call	Bond Future	10,708.6600		10.7087	10,750.3400	10.7503	0.389	0	0	0
2020/12/23	2030	04/11/2021	10.59	Call	Bond Future	7,581.4500		7.5814	7,619.9200	7.6199	0.507	0	0	0
2020/12/23	2030	04/11/2021	10.61	Call	Bond Future	7,650.8800		7.6509	7,689.4500	7.6895	0.504	0	0	0
2020/12/23	2030	04/11/2021	10.61	Put	Bond Future	1,638.0100		1.6380	1,633.0500	1.6331	(0.303)	0	0	0
2020/12/23	2032	04/02/2021	9.63	Call	Bond Future	1,427.7000		1.4277	1,370.0600	1.3701	(4.037)	0	0	0
2020/12/23	2032	04/02/2021	9.63	Put	Bond Future	2,262.1300		2.2621	2,094.8900	2.0949	(7.393)	0	0	0
2020/12/23	2032	04/02/2021	9.29	Put	Bond Future	3,683.0800		3.6831	3,509.3500	3.5094	(4.717)	0	0	0
2020/12/23	2032	04/02/2021	9.29	Call	Bond Future	667.9300		0.6679	603.8000	0.6038	(9.601)	0	0	800
2020/12/23	2032	04/02/2021	10.82	Call	Bond Future	6,500.0400		6.5000	6,562.8800	6.5629	0.967	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
2020/12/23	2032	04/02/2021	10.82	Put	Bond Future	228.3000	0.2283	181.5400	0.1815	(20.482)	0	0	800
2020/12/23	2032	04/02/2021			Bond Future	9.7630	92.8349	9.7455	92.9445	(0.180)	0.0000	0.0000	114,937
2020/12/23	2032	04/02/2021	9.62	Call	Bond Future	1,400.3500	1.4003	1,342.1000	1.3421	(4.160)	0	0	0
2020/12/23	2032	04/02/2021	9.62	Put	Bond Future	2,297.9200	2.2979	2,130.0700	2.1301	(7.304)	0	0	0
2020/12/23	2032	04/02/2021	9.61	Call	Bond Future	1,373.3300	1.3733	1,314.6100	1.3146	(4.276)	0	0	0
2020/12/23	2032	04/02/2021	9.61	Put	Bond Future	2,334.1000	2.3341	2,165.7800	2.1658	(7.211)	0	0	0
2020/12/23	2032	04/02/2021	8.79	Put	Bond Future	6,493.8300	6.4938	6,360.4000	6.3604	(2.055)	0	0	0
2020/12/23	2032	04/02/2021	8.79	Call	Bond Future	141.2900	0.1413	117.4600	0.1175	(16.866)	0	0	800
2020/12/23	2032	06/05/2021	12.57	Call	Bond Future	14,100.8500	14.1009	14,239.2800	14.2393	0.982	0	0	0
2020/12/23	2032	06/05/2021	12.12	Call	Bond Future	12,032.5900	12.0326	12,187.8300	12.1878	1.290	0	0	0
2020/12/23	2032	06/05/2021	12.12	Put	Bond Future	236.1900	0.2362	281.0300	0.2810	18.985	0	0	0
2020/12/23	2032	06/05/2021			Bond Future	9.9699	89.6363	9.9517	89.7467	(0.183)	0.0000	0.0000	0
2020/12/23	2032	06/05/2021	12.57	Put	Bond Future	113.1500	0.1131	141.1800	0.1412	24.772	0	0	736
2020/12/23	2032	06/05/2021	10.33	Put	Bond Future	2,188.1600	2.1882	2,269.2700	2.2693	3.707	0	0	0
2020/12/23	2032	06/05/2021	10.33	Call	Bond Future	4,328.7500	4.3288	4,520.2600	4.5203	4.424	0	0	736
2020/12/23	2032	06/05/2021	12.11	Call	Bond Future	11,986.6100	11.9866	12,142.2800	12.1423	1.299	0	0	0
2020/12/23	2032	06/05/2021	12.11	Put	Bond Future	239.9100	0.2399	285.1800	0.2852	18.870	0	0	0
2020/12/23	2032	06/05/2021	12.10	Call	Bond Future	11,940.6200	11.9406	12,096.7200	12.0967	1.307	0	0	0
2020/12/23	2032	06/05/2021	12.10	Put	Bond Future	243.6800	0.2437	289.3800	0.2894	18.754	0	0	0
2020/12/23	2032	05/08/2021	11.37	Call	Bond Future	8,060.3600	8.0604	8,373.9100	8.3739	3.890	0	0	0
2020/12/23	2032	05/08/2021	11.37	Put	Bond Future	1,462.3500	1.4624	1,664.4000	1.6644	13.817	0	0	0
2020/12/23	2032	05/08/2021			Bond Future	10.1828	90.5961	10.1638	90.7076	(0.187)	0.0000	0.0000	0
2020/12/23	2032	05/08/2021	11.35	Call	Bond Future	7,983.4400	7.9834	8,298.3700	8.2984	3.945	0	0	0
2020/12/23	2032	05/08/2021	11.35	Put	Bond Future	1,490.8600	1.4909	1,694.2900	1.6943	13.645	0	0	0
2020/12/23	2032	05/08/2021	11.36	Call	Bond Future	8,021.8700	8.0219	8,336.1100	8.3361	3.917	0	0	0
2020/12/23	2032	05/08/2021	11.36	Put	Bond Future	1,476.5500	1.4766	1,679.2900	1.6793	13.731	0	0	0
2020/12/23	2032	04/11/2021	9.83	Call	Bond Future	2,773.6900	2.7737	2,815.6700	2.8157	1.514	0	0	700
2020/12/23	2032	04/11/2021	11.71	Put	Bond Future	1,809.5800	1.8096	1,781.5700	1.7816	(1.548)	0	0	0
2020/12/23	2032	04/11/2021	11.69	Call	Bond Future	8,749.6800	8.7497	8,833.8900	8.8339	0.962	0	0	0
2020/12/23	2032	04/11/2021	11.70	Call	Bond Future	8,785.6400	8.7856	8,870.0200	8.8700	0.960	0	0	0
2020/12/23	2032	04/11/2021			Bond Future	10.4029	87.4088	10.3831	87.5214	(0.190)	0.0000	0.0000	0
2020/12/23	2032	04/11/2021	9.83	Put	Bond Future	6,111.8500	6.1118	6,041.2700	6.0413	(1.155)	0	0	0
2020/12/23	2032	04/11/2021	12.81	Call	Bond Future	13,012.1600	13.0122	13,111.5400	13.1115	0.764	0	0	0
2020/12/23	2032	04/11/2021	12.81	Put	Bond Future	688.9300	0.6889	675.7500	0.6758	(1.913)	0	0	700
2020/12/23	2032	04/11/2021	11.71	Call	Bond Future	8,821.6600	8.8217	8,906.2100	8.9062	0.958	0	0	0
2020/12/23	2032	04/11/2021	11.69	Put	Bond Future	1,838.9400	1.8389	1,810.5900	1.8106	(1.542)	0	0	0
2020/12/23	2032	04/11/2021	9.33	Put	Bond Future	8,159.9500	8.1600	8,077.7500	8.0777	(1.007)	0	0	0
2020/12/23	2032	04/11/2021	9.33	Call	Bond Future	1,765.7000	1.7657	1,796.0600	1.7961	1.719	0	0	700
2020/12/23	2032	04/11/2021	11.70	Put	Bond Future	1,824.2100	1.8242	1,796.0300	1.7960	(1.545)	0	0	0
2020/12/23	2033	04/02/2021			Bond Future	99.2258	99.2258	99.2325	99.2325	0.007	0.0000	0.0000	8,131
2020/12/23	2033	06/05/2021			Bond Future	99.0440	99.0440	99.0504	99.0504	0.006	0.0000	0.0000	0
2020/12/23	2033	05/08/2021			Bond Future	100.1281	100.1281	100.1345	100.1345	0.006	0.0000	0.0000	0
2020/12/23	2033	04/11/2021			Bond Future	99.9832	99.9832	99.9895	99.9895	0.006	0.0000	0.0000	0
2020/12/23	2037	04/02/2021	10.28	Call	Bond Future	881.1000	0.8811	777.6400	0.7776	(11.742)	0	0	0
2020/12/23	2037	04/02/2021	10.28	Put	Bond Future	3,755.8500	3.7558	3,704.2900	3.7043	(1.373)	0	0	0
2020/12/23	2037	04/02/2021	10.27	Call	Bond Future	860.3700	0.8604	757.7500	0.7578	(11.927)	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
2020/12/23	2037	04/02/2021	10.27	Put	Bond Future	3,804.6900	3.8047	3,753.9700	3.7540	(1.333)	0	0	0
2020/12/23	2037	04/02/2021	11.90	Call	Bond Future	7,590.2400	7.5902	7,511.7600	7.5118	(1.034)	0	0	0
2020/12/23	2037	04/02/2021	13.73	Call	Bond Future	16,829.0800	16.8291	16,776.9200	16.7769	(0.310)	0	0	0
2020/12/23	2037	04/02/2021	13.73	Put	Bond Future	0.6900	0.0007	0.4300	0.0004	(37.681)	0	0	300
2020/12/23	2037	04/02/2021	10.85	Call	Bond Future	2,568.4300	2.5684	2,446.1700	2.4462	(4.760)	0	0	0
2020/12/23	2037	04/02/2021	10.85	Put	Bond Future	1,613.0500	1.6131	1,542.6900	1.5427	(4.362)	0	0	72
2020/12/23	2037	04/02/2021	10.35	Call	Bond Future	1,035.1000	1.0351	926.2700	0.9263	(10.514)	0	0	0
2020/12/23	2037	04/02/2021	10.35	Put	Bond Future	3,425.2200	3.4252	3,368.2900	3.3683	(1.662)	0	0	72
2020/12/23	2037	04/02/2021			Bond Future	10.7041	83.5073	10.7120	83.4554	0.073	0.0000	0.0000	131,659
2020/12/23	2037	04/02/2021	10.29	Call	Bond Future	902.1400	0.9021	797.8600	0.7979	(11.559)	0	0	0
2020/12/23	2037	04/02/2021	10.29	Put	Bond Future	3,707.4100	3.7074	3,655.0300	3.6550	(1.413)	0	0	0
2020/12/23	2037	04/02/2021	11.97	Put	Bond Future	189.4300	0.1894	165.5500	0.1655	(12.606)	0	0	0
2020/12/23	2037	04/02/2021	11.97	Call	Bond Future	7,954.7800	7.9548	7,879.0000	7.8790	(0.953)	0	0	300
2020/12/23	2037	04/02/2021	11.90	Put	Bond Future	224.7500	0.2248	198.1700	0.1982	(11.826)	0	0	240
2020/12/23	2037	04/02/2021	10.48	Put	Bond Future	2,864.3200	2.8643	2,799.8000	2.7998	(2.253)	0	0	0
2020/12/23	2037	04/02/2021	10.48	Call	Bond Future	1,363.4400	1.3634	1,247.0200	1.2470	(8.539)	0	0	240
2020/12/23	2037	04/02/2021	9.65	Put	Bond Future	7,559.7200	7.5597	7,588.7900	7.5888	0.385	0	0	0
2020/12/23	2037	04/02/2021	9.65	Call	Bond Future	133.1600	0.1332	110.3300	0.1103	(17.145)	0	0	72
2020/12/23	2037	06/05/2021	12.42	Call	Bond Future	9,664.5900	9.6646	9,731.2100	9.7312	0.689	0	0	0
2020/12/23	2037	06/05/2021	12.43	Call	Bond Future	9,708.7200	9.7087	9,774.5900	9.7746	0.678	0	0	0
2020/12/23	2037	06/05/2021	12.44	Put	Bond Future	787.8100	0.7878	905.6400	0.9056	14.957	0	0	0
2020/12/23	2037	06/05/2021			Bond Future	10.9146	84.3579	10.9228	84.3051	0.075	0.0000	0.0000	0
2020/12/23	2037	06/05/2021	12.42	Put	Bond Future	807.1100	0.8071	926.4500	0.9264	14.786	0	0	0
2020/12/23	2037	06/05/2021	12.43	Put	Bond Future	797.4100	0.7974	916.0000	0.9160	14.872	0	0	0
2020/12/23	2037	06/05/2021	12.44	Call	Bond Future	9,752.9000	9.7529	9,818.0100	9.8180	0.668	0	0	0
2020/12/23	2037	05/08/2021	12.26	Put	Bond Future	1,894.6200	1.8946	2,195.4100	2.1954	15.876	0	0	0
2020/12/23	2037	05/08/2021	12.27	Call	Bond Future	8,493.0900	8.4931	8,739.4700	8.7395	2.901	0	0	0
2020/12/23	2037	05/08/2021	12.27	Put	Bond Future	1,878.1800	1.8782	2,177.9800	2.1780	15.962	0	0	0
2020/12/23	2037	05/08/2021	12.28	Call	Bond Future	8,531.3600	8.5314	8,776.7300	8.7767	2.876	0	0	0
2020/12/23	2037	05/08/2021			Bond Future	11.1357	81.0054	11.1443	80.9520	0.077	0.0000	0.0000	0
2020/12/23	2037	05/08/2021	12.26	Call	Bond Future	8,454.8800	8.4549	8,702.2500	8.7023	2.926	0	0	0
2020/12/23	2037	05/08/2021	12.28	Put	Bond Future	1,861.8700	1.8619	2,160.6600	2.1607	16.048	0	0	0
2020/12/23	2037	04/11/2021	12.82	Put	Bond Future	1,928.4000	1.9284	1,953.2100	1.9532	1.287	0	0	0
2020/12/23	2037	04/11/2021	12.83	Call	Bond Future	10,142.6800	10.1427	10,113.3100	10.1133	(0.290)	0	0	0
2020/12/23	2037	04/11/2021			Bond Future	11.3514	81.8614	11.3603	81.8073	0.079	0.0000	0.0000	0
2020/12/23	2037	04/11/2021	12.81	Call	Bond Future	10,069.2700	10.0693	10,040.1200	10.0401	(0.289)	0	0	0
2020/12/23	2037	04/11/2021	12.81	Put	Bond Future	1,942.9600	1.9430	1,967.8800	1.9679	1.283	0	0	0
2020/12/23	2037	04/11/2021	12.82	Call	Bond Future	10,105.9500	10.1060	10,076.6900	10.0767	(0.290)	0	0	0
2020/12/23	2037	04/11/2021	12.83	Put	Bond Future	1,913.9400	1.9139	1,938.6400	1.9386	1.291	0	0	0
2020/12/23	2038	04/02/2021			Bond Future	112.0655	112.0655	112.0728	112.0728	0.007	0.0000	0.0000	7,805
2020/12/23	2038	06/05/2021			Bond Future	113.2342	113.2342	113.2413	113.2413	0.006	0.0000	0.0000	0
2020/12/23	2038	05/08/2021			Bond Future	112.7501	112.7501	112.7570	112.7570	0.006	0.0000	0.0000	0
2020/12/23	2038	04/11/2021			Bond Future	113.9670	113.9670	113.9740	113.9740	0.006	0.0000	0.0000	0
2020/12/23	2040	04/02/2021	10.42	Call	Bond Future	989.6200	0.9896	927.5100	0.9275	(6.276)	0	0	0
2020/12/23	2040	04/02/2021	10.42	Put	Bond Future	3,866.4800	3.8665	3,716.3300	3.7163	(3.883)	0	0	0
2020/12/23	2040	04/02/2021	9.49	Put	Bond Future	10,288.6300	10.2886	10,195.7200	10.1957	(0.903)	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
2020/12/23	2040	04/02/2021	9.49	Call	Bond Future	41.2000	0.0412	36.3300	0.0363	(11.820)	0	0	500
2020/12/23	2040	04/02/2021	9.57	Put	Bond Future	9,633.5100	9.6335	9,539.3600	9.5394	(0.977)	0	0	0
2020/12/23	2040	04/02/2021	9.57	Call	Bond Future	57.1700	0.0572	51.0600	0.0511	(10.687)	0	0	800
2020/12/23	2040	04/02/2021	10.07	Put	Bond Future	5,913.6800	5.9137	5,784.0000	5.7840	(2.193)	0	0	0
2020/12/23	2040	04/02/2021			Bond Future	10.8169	85.6970	10.8044	85.7851	(0.115)	0.0000	0.0000	79,911
2020/12/23	2040	04/02/2021	10.41	Call	Bond Future	966.3500	0.9664	904.3000	0.9043	(6.421)	0	0	0
2020/12/23	2040	04/02/2021	10.41	Put	Bond Future	3,917.6700	3.9177	3,767.5800	3.7676	(3.831)	0	0	0
2020/12/23	2040	04/02/2021	10.40	Call	Bond Future	943.4400	0.9434	881.4600	0.8815	(6.570)	0	0	0
2020/12/23	2040	04/02/2021	10.40	Put	Bond Future	3,969.3200	3.9693	3,819.3000	3.8193	(3.779)	0	0	0
2020/12/23	2040	04/02/2021	10.24	Put	Bond Future	4,855.6900	4.8557	4,709.7300	4.7097	(3.006)	0	0	0
2020/12/23	2040	04/02/2021	10.24	Call	Bond Future	623.2500	0.6233	565.3300	0.5653	(9.293)	0	0	500
2020/12/23	2040	04/02/2021	11.57	Call	Bond Future	5,660.8600	5.6609	5,681.7400	5.6817	0.369	0	0	0
2020/12/23	2040	04/02/2021	11.57	Put	Bond Future	597.4900	0.5975	530.3300	0.5303	(11.240)	0	0	500
2020/12/23	2040	04/02/2021	10.07	Call	Bond Future	370.6500	0.3706	329.0100	0.3290	(11.234)	0	0	800
2020/12/23	2040	04/02/2021	11.74	Call	Bond Future	6,578.0900	6.5781	6,609.9600	6.6100	0.484	0	0	0
2020/12/23	2040	04/02/2021	11.74	Put	Bond Future	438.6100	0.4386	382.4400	0.3824	(12.806)	0	0	800
2020/12/23	2040	06/05/2021	10.83	Put	Bond Future	4,452.9100	4.4529	4,465.6000	4.4656	0.285	0	0	0
2020/12/23	2040	06/05/2021	10.83	Call	Bond Future	3,118.2400	3.1182	3,219.5600	3.2196	3.249	0	0	300
2020/12/23	2040	06/05/2021	11.58	Put	Bond Future	2,277.0300	2.2770	2,350.8600	2.3509	3.242	0	0	0
2020/12/23	2040	06/05/2021	11.58	Call	Bond Future	5,964.6400	5.9646	6,127.1000	6.1271	2.724	0	0	300
2020/12/23	2040	06/05/2021	12.44	Call	Bond Future	9,837.4800	9.8375	10,005.8500	10.0059	1.712	0	0	0
2020/12/23	2040	06/05/2021	12.44	Put	Bond Future	954.0000	0.9540	1,033.7400	1.0337	8.358	0	0	0
2020/12/23	2040	06/05/2021			Bond Future	11.0223	86.5699	11.0094	86.6585	(0.117)	0.0000	0.0000	0
2020/12/23	2040	06/05/2021	13.38	Call	Bond Future	14,245.6900	14.2457	14,375.9400	14.3759	0.914	0	0	0
2020/12/23	2040	06/05/2021	13.38	Put	Bond Future	286.8900	0.2869	328.5100	0.3285	14.507	0	0	300
2020/12/23	2040	06/05/2021	12.43	Call	Bond Future	9,791.5500	9.7915	9,960.3400	9.9603	1.724	0	0	0
2020/12/23	2040	06/05/2021	12.43	Put	Bond Future	965.3100	0.9653	1,045.4700	1.0455	8.304	0	0	0
2020/12/23	2040	06/05/2021	12.42	Call	Bond Future	9,745.6800	9.7457	9,914.8800	9.9149	1.736	0	0	0
2020/12/23	2040	06/05/2021	12.42	Put	Bond Future	976.7400	0.9767	1,057.3100	1.0573	8.249	0	0	0
2020/12/23	2040	05/08/2021	11.05	Put	Bond Future	5,161.3900	5.1614	5,401.3200	5.4013	4.649	0	0	0
2020/12/23	2040	05/08/2021	11.05	Call	Bond Future	3,897.3200	3.8973	4,226.6800	4.2267	8.451	0	0	900
2020/12/23	2040	05/08/2021	12.48	Call	Bond Future	9,445.7900	9.4458	9,780.3300	9.7803	3.542	0	0	0
2020/12/23	2040	05/08/2021	12.49	Put	Bond Future	1,796.2000	1.7962	2,040.5200	2.0405	13.602	0	0	0
2020/12/23	2040	05/08/2021	12.47	Call	Bond Future	9,405.0200	9.4050	9,740.3600	9.7404	3.566	0	0	0
2020/12/23	2040	05/08/2021			Bond Future	11.2380	82.9909	11.2245	83.0803	(0.120)	0.0000	0.0000	0
2020/12/23	2040	05/08/2021	11.55	Put	Bond Future	3,601.8900	3.6019	3,860.7000	3.8607	7.185	0	0	0
2020/12/23	2040	05/08/2021	11.55	Call	Bond Future	5,633.8400	5.6338	5,982.0800	5.9821	6.181	0	0	900
2020/12/23	2040	05/08/2021	14.80	Call	Bond Future	19,281.9500	19.2819	19,437.3700	19.4374	0.806	0	0	0
2020/12/23	2040	05/08/2021	14.80	Put	Bond Future	166.5000	0.1665	232.4900	0.2325	39.634	0	0	900
2020/12/23	2040	05/08/2021	12.48	Put	Bond Future	1,812.1500	1.8122	2,057.2600	2.0573	13.526	0	0	0
2020/12/23	2040	05/08/2021	12.49	Call	Bond Future	9,486.6000	9.4866	9,820.3500	9.8203	3.518	0	0	0
2020/12/23	2040	05/08/2021	12.47	Put	Bond Future	1,828.2100	1.8282	2,074.1200	2.0741	13.451	0	0	0
2020/12/23	2040	04/11/2021	12.90	Call	Bond Future	10,606.2100	10.6062	10,659.5900	10.6596	0.503	0	0	0
2020/12/23	2040	04/11/2021	12.90	Put	Bond Future	2,038.4600	2.0385	2,001.5000	2.0015	(1.813)	0	0	0
2020/12/23	2040	04/11/2021	12.89	Call	Bond Future	10,567.7100	10.5677	10,620.9200	10.6209	0.504	0	0	0
2020/12/23	2040	04/11/2021	12.89	Put	Bond Future	2,053.8700	2.0539	2,016.7400	2.0167	(1.808)	0	0	0
2020/12/23	2040	04/11/2021			Bond Future	11.4479	83.8678	11.4339	83.9581	(0.122)	0.0000	0.0000	0
2020/12/23	2040	04/11/2021	12.91	Call	Bond Future	10,644.7400	10.6447	10,698.2900	10.6983	0.503	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
2020/12/23	2040	04/11/2021	12.91	Put	Bond Future	2,023.1500	2.0231	1,986.3600	1.9864	(1.818)	0	0	0
2020/12/23	2044	04/02/2021	10.36	Put	Bond Future	4,611.4400	4.6114	4,469.6000	4.4696	(3.076)	0	0	0
2020/12/23	2044	04/02/2021	10.37	Call	Bond Future	687.7200	0.6877	633.1600	0.6332	(7.933)	0	0	0
2020/12/23	2044	04/02/2021	10.35	Put	Bond Future	4,669.5900	4.6696	4,528.7400	4.5287	(3.016)	0	0	0
2020/12/23	2044	04/02/2021	10.04	Put	Bond Future	6,701.7100	6.7017	6,598.0100	6.5980	(1.547)	0	0	0
2020/12/23	2044	04/02/2021	10.04	Call	Bond Future	239.8200	0.2398	224.2200	0.2242	(6.505)	0	0	0
2020/12/23	2044	04/02/2021	10.84	Call	Bond Future	1,968.7600	1.9688	1,914.4700	1.9145	(2.758)	0	0	0
2020/12/23	2044	04/02/2021			Bond Future	10.8935	82.2553	10.8811	82.3434	(0.114)	0.0000	0.0000	51,677
2020/12/23	2044	04/02/2021	10.36	Call	Bond Future	668.6900	0.6687	614.9500	0.6149	(8.037)	0	0	0
2020/12/23	2044	04/02/2021	10.37	Put	Bond Future	4,553.6700	4.5537	4,411.0100	4.4110	(3.133)	0	0	0
2020/12/23	2044	04/02/2021	10.35	Call	Bond Future	649.9300	0.6499	597.1800	0.5972	(8.116)	0	0	0
2020/12/23	2044	04/02/2021	10.84	Put	Bond Future	2,350.3900	2.3504	2,208.0000	2.2080	(6.058)	0	0	265
2020/12/23	2044	04/02/2021	10.29	Call	Bond Future	544.8700	0.5449	497.6800	0.4977	(8.661)	0	0	0
2020/12/23	2044	04/02/2021	10.29	Put	Bond Future	5,028.4300	5.0284	4,893.1400	4.8931	(2.691)	0	0	265
2020/12/23	2044	04/02/2021	9.66	Put	Bond Future	9,674.9400	9.6749	9,581.1500	9.5812	(0.969)	0	0	0
2020/12/23	2044	04/02/2021	9.66	Call	Bond Future	59.5600	0.0596	53.8700	0.0539	(9.553)	0	0	265
2020/12/23	2044	06/05/2021	11.10	Call	Bond Future	3,847.3800	3.8474	3,966.6100	3.9666	3.099	0	0	0
2020/12/23	2044	06/05/2021	11.40	Call	Bond Future	4,983.9900	4.9840	5,129.6400	5.1296	2.922	0	0	0
2020/12/23	2044	06/05/2021	11.40	Put	Bond Future	2,903.8000	2.9038	2,960.7800	2.9608	1.962	0	0	3,100
2020/12/23	2044	06/05/2021	11.79	Call	Bond Future	6,645.4100	6.6454	6,821.9200	6.8219	2.656	0	0	0
2020/12/23	2044	06/05/2021	11.79	Put	Bond Future	2,062.8700	2.0629	2,150.7100	2.1507	4.258	0	0	3,100
2020/12/23	2044	06/05/2021	12.50	Call	Bond Future	9,791.1000	9.7911	9,959.8500	9.9599	1.724	0	0	0
2020/12/23	2044	06/05/2021	12.50	Put	Bond Future	990.0100	0.9900	1,070.0900	1.0701	8.089	0	0	3,100
2020/12/23	2044	06/05/2021	12.43	Call	Bond Future	9,476.1700	9.4762	9,647.7400	9.6477	1.811	0	0	0
2020/12/23	2044	06/05/2021	12.43	Put	Bond Future	1,072.8000	1.0728	1,155.7000	1.1557	7.727	0	0	0
2020/12/23	2044	06/05/2021	12.44	Call	Bond Future	9,521.0400	9.5210	9,692.2200	9.6922	1.798	0	0	0
2020/12/23	2044	06/05/2021	12.44	Put	Bond Future	1,060.6200	1.0606	1,143.1300	1.1431	7.779	0	0	0
2020/12/23	2044	06/05/2021			Bond Future	11.0915	83.0932	11.0787	83.1819	(0.116)	0.0000	0.0000	0
2020/12/23	2044	06/05/2021	11.10	Put	Bond Future	3,789.0200	3.7890	3,819.5800	3.8196	0.807	0	0	3,100
2020/12/23	2044	06/05/2021	10.70	Put	Bond Future	5,334.8400	5.3348	5,328.4900	5.3285	(0.119)	0	0	0
2020/12/23	2044	06/05/2021	10.70	Call	Bond Future	2,557.4800	2.5575	2,639.8000	2.6398	3.219	0	0	3,100
2020/12/23	2044	06/05/2021	11.35	Put	Bond Future	3,034.9300	3.0349	3,087.3300	3.0873	1.727	0	0	0
2020/12/23	2044	06/05/2021	11.35	Call	Bond Future	4,784.1600	4.7842	4,925.2300	4.9252	2.949	0	0	3,100
2020/12/23	2044	06/05/2021	11.90	Call	Bond Future	7,139.4900	7.1395	7,321.8900	7.3219	2.555	0	0	0
2020/12/23	2044	06/05/2021	11.90	Put	Bond Future	1,875.7300	1.8757	1,969.4600	1.9695	4.997	0	0	0
2020/12/23	2044	06/05/2021	12.45	Call	Bond Future	9,565.9600	9.5660	9,736.7300	9.7367	1.785	0	0	0
2020/12/23	2044	06/05/2021	12.45	Put	Bond Future	1,048.5700	1.0486	1,130.6700	1.1307	7.830	0	0	0
2020/12/23	2044	05/08/2021	12.60	Put	Bond Future	1,751.8800	1.7519	1,994.9400	1.9949	13.874	0	0	0
2020/12/23	2044	05/08/2021	12.61	Call	Bond Future	9,733.9700	9.7340	10,065.6900	10.0657	3.408	0	0	0
2020/12/23	2044	05/08/2021	12.61	Put	Bond Future	1,736.5900	1.7366	1,978.8400	1.9788	13.950	0	0	0
2020/12/23	2044	05/08/2021			Bond Future	11.2993	79.6022	11.2859	79.6916	(0.118)	0.0000	0.0000	0
2020/12/23	2044	05/08/2021	12.59	Call	Bond Future	9,653.2000	9.6532	9,986.5300	9.9865	3.453	0	0	0
2020/12/23	2044	05/08/2021	12.59	Put	Bond Future	1,767.2800	1.7673	2,011.1400	2.0111	13.799	0	0	0
2020/12/23	2044	05/08/2021	12.60	Call	Bond Future	9,693.5700	9.6936	10,026.1000	10.0261	3.430	0	0	0
2020/12/23	2044	04/11/2021	12.91	Call	Bond Future	10,439.1900	10.4392	10,492.1100	10.4921	0.507	0	0	0
2020/12/23	2044	04/11/2021	12.91	Put	Bond Future	2,138.4600	2.1385	2,101.0200	2.1010	(1.751)	0	0	0
2020/12/23	2044	04/11/2021			Bond Future	11.5011	80.4433	11.4872	80.5336	(0.121)	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
2020/12/23	2044	04/11/2021	12.89	Call	Bond Future	10,363.8900	10.3639	10,416.4700	10.4165	0.507	0	0	0
2020/12/23	2044	04/11/2021	12.89	Put	Bond Future	2,170.1900	2.1702	2,132.4100	2.1324	(1.741)	0	0	0
2020/12/23	2044	04/11/2021	12.90	Call	Bond Future	10,401.5300	10.4015	10,454.2700	10.4543	0.507	0	0	0
2020/12/23	2044	04/11/2021	12.90	Put	Bond Future	2,154.2800	2.1543	2,116.6600	2.1167	(1.746)	0	0	0
2020/12/23	2046	04/02/2021			Bond Future	101.3444	101.3444	101.3514	101.3514	0.007	0.0000	0.0000	14,890
2020/12/23	2046	06/05/2021			Bond Future	100.6096	100.6096	100.6162	100.6162	0.007	0.0000	0.0000	0
2020/12/23	2046	05/08/2021			Bond Future	101.7111	101.7111	101.7175	101.7175	0.006	0.0000	0.0000	0
2020/12/23	2046	04/11/2021			Bond Future	100.9998	100.9998	101.0063	101.0063	0.006	0.0000	0.0000	0
2020/12/23	2050	04/02/2021			Bond Future	101.5083	101.5083	101.5150	101.5150	0.007	0.0000	0.0000	11,025
2020/12/23	2050	06/05/2021			Bond Future	102.5665	102.5665	102.5733	102.5733	0.007	0.0000	0.0000	0
2020/12/23	2050	05/08/2021			Bond Future	101.7596	101.7596	101.7661	101.7661	0.006	0.0000	0.0000	0
2020/12/23	2050	04/11/2021			Bond Future	102.8578	102.8578	102.8645	102.8645	0.006	0.0000	0.0000	0
2020/12/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	AL37	04/02/2021			Index Future	786.7770	786.7770	787.3740	787.3740	0.076	0.0000	0.0000	0
2020/12/23	AL37	06/05/2021			Index Future	794.7890	794.7890	795.3890	795.3890	0.075	0.0000	0.0000	0
2020/12/23	AL37	05/08/2021			Index Future	803.2060	803.2060	803.8110	803.8110	0.075	0.0000	0.0000	0
2020/12/23	AL37	04/11/2021			Index Future	811.7750	811.7750	812.3870	812.3870	0.075	0.0000	0.0000	0
2020/12/23	AL7T	04/02/2021			Index Future	869.3480	869.3480	869.9340	869.9340	0.067	0.0000	0.0000	0
2020/12/23	AL7T	06/05/2021			Index Future	878.2010	878.2010	878.7900	878.7900	0.067	0.0000	0.0000	0
2020/12/23	AL7T	05/08/2021			Index Future	887.5010	887.5010	888.0950	888.0950	0.067	0.0000	0.0000	0
2020/12/23	AL7T	04/11/2021			Index Future	896.9700	896.9700	897.5700	897.5700	0.067	0.0000	0.0000	0
2020/12/23	ALBI	04/02/2021			Index Future	762.7850	762.7850	763.2290	763.2290	0.058	0.0000	0.0000	231
2020/12/23	ALBI	06/05/2021			Index Future	770.5530	770.5530	770.9990	770.9990	0.058	0.0000	0.0000	0
2020/12/23	ALBI	05/08/2021			Index Future	778.7130	778.7130	779.1620	779.1620	0.058	0.0000	0.0000	0
2020/12/23	ALBI	04/11/2021			Index Future	787.0210	787.0210	787.4750	787.4750	0.058	0.0000	0.0000	0
2020/12/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	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 Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2020/12/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2020/12/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	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
2020/12/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2020/12/23	ES33	04/02/2021			Bond Future	11.3256	77.6864	11.3228	77.7016	(0.025)	0.0000	0.0000	350
2020/12/23	ES33	06/05/2021			Bond Future	11.5763	74.7036	11.5734	74.7188	(0.025)	0.0000	0.0000	0
2020/12/23	ES33	05/08/2021			Bond Future	11.8359	75.5036	11.8329	75.5187	(0.025)	0.0000	0.0000	0
2020/12/23	ES33	04/11/2021			Bond Future	12.1048	72.5271	12.1017	72.5423	(0.026)	0.0000	0.0000	0
2020/12/23	ES42	04/02/2021			Bond Future	11.8277	76.7945	11.8148	76.8720	(0.108)	0.0000	0.0000	4,779
2020/12/23	ES42	06/05/2021			Bond Future	12.0704	73.3187	12.0570	73.3969	(0.111)	0.0000	0.0000	0
2020/12/23	ES42	05/08/2021			Bond Future	12.3156	74.1042	12.3017	74.1831	(0.113)	0.0000	0.0000	0
2020/12/23	ES42	04/11/2021			Bond Future	12.5711	70.6296	12.5565	70.7091	(0.116)	0.0000	0.0000	0
2020/12/23	GOVI	04/02/2021	750.96	Call	GOVI	26,350.0000	2.6350	30,810.0000	3.0810	16.926	0	0	0
2020/12/23	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	04/02/2021			GOVI	753.5950	753.5950	754.0410	754.0410	0.059	0.0000	0.0000	964
2020/12/23	GOVI	04/02/2021	750.95	Call	GOVI	26,450.0000	2.6450	30,910.0000	3.0910	16.862	0	0	0
2020/12/23	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	04/02/2021	750.94	Call	GOVI	26,550.0000	2.6550	31,010.0000	3.1010	16.798	0	0	0
2020/12/23	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	06/05/2021	678.68	Call	GOVI	825,890.0000	82.5890	830,370.0000	83.0370	0.542	0	0	0
2020/12/23	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	06/05/2021	678.67	Call	GOVI	825,990.0000	82.5990	830,470.0000	83.0470	0.542	0	0	0
2020/12/23	GOVI	06/05/2021			GOVI	761.2690	761.2690	761.7170	761.7170	0.059	0.0000	0.0000	0
2020/12/23	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	06/05/2021	678.69	Call	GOVI	825,790.0000	82.5790	830,270.0000	83.0270	0.543	0	0	0
2020/12/23	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	05/08/2021	719.14	Call	GOVI	501,910.0000	50.1910	506,430.0000	50.6430	0.901	0	0	0
2020/12/23	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	05/08/2021	719.13	Call	GOVI	502,010.0000	50.2010	506,530.0000	50.6530	0.900	0	0	0
2020/12/23	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	05/08/2021			GOVI	769.3310	769.3310	769.7830	769.7830	0.059	0.0000	0.0000	0
2020/12/23	GOVI	05/08/2021	719.15	Call	GOVI	501,810.0000	50.1810	506,330.0000	50.6330	0.901	0	0	0
2020/12/23	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	04/11/2021	728.41	Call	GOVI	491,300.0000	49.1300	495,850.0000	49.5850	0.926	0	0	0
2020/12/23	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	04/11/2021	728.40	Call	GOVI	491,400.0000	49.1400	495,950.0000	49.5950	0.926	0	0	0
2020/12/23	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GOVI	04/11/2021			GOVI	777.5400	777.5400	777.9950	777.9950	0.059	0.0000	0.0000	0
2020/12/23	GOVI	04/11/2021	728.42	Call	GOVI	491,200.0000	49.1200	495,750.0000	49.5750	0.926	0	0	0
2020/12/23	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2020/12/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2020/12/23	IGOV	04/02/2021			Index Future	271.7090	271.7090	271.6890	271.6890	(0.007)	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
2020/12/23	IGOV	06/05/2021			Index Future	274.5430	274.5430	274.5220	274.5220	(0.008)	0.0000	0.0000	21
2020/12/23	IGOV	05/08/2021			Index Future	277.5170	277.5170	277.4950	277.4950	(0.008)	0.0000	0.0000	0
2020/12/23	IGOV	04/11/2021			Index Future	280.5430	280.5430	280.5220	280.5220	(0.007)	0.0000	0.0000	0
2020/12/23	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2020/12/23	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3900	90.3900	0.000	0.0000	0.0000	0
2020/12/23	IS05	21/09/2021			Interest Rate Swap	89.2900	89.2900	89.2800	89.2800	(0.011)	0.0000	0.0000	0
2020/12/23	IS05	21/12/2021			Interest Rate Swap	90.4900	90.4900	90.4800	90.4800	(0.011)	0.0000	0.0000	51
2020/12/23	IS05	15/03/2022			Interest Rate Swap	89.8600	89.8600	89.8400	89.8400	(0.022)	0.0000	0.0000	0
2020/12/23	IS05	21/06/2022			Interest Rate Swap	89.9100	89.9100	89.8900	89.8900	(0.022)	0.0000	0.0000	0
2020/12/23	IS05	20/09/2022			Interest Rate Swap	92.9900	92.9900	92.9600	92.9600	(0.032)	0.0000	0.0000	0
2020/12/23	IS05	20/12/2022			Interest Rate Swap	93.4200	93.4200	93.3800	93.3800	(0.043)	0.0000	0.0000	0
2020/12/23	IS05	22/03/2023			Interest Rate Swap	85.7300	85.7300	85.6900	85.6900	(0.047)	0.0000	0.0000	0
2020/12/23	IS05	20/06/2023			Interest Rate Swap	91.1900	91.1900	91.1400	91.1400	(0.055)	0.0000	0.0000	0
2020/12/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2020/12/23	IS10	17/12/2025			Interest Rate Swap	77.9300	77.9300	77.8000	77.8000	(0.167)	0.0000	0.0000	0
2020/12/23	IS10	16/03/2026			Interest Rate Swap	74.3600	74.3600	74.2300	74.2300	(0.175)	0.0000	0.0000	0
2020/12/23	IS10	15/06/2026			Interest Rate Swap	72.6700	72.6700	72.5400	72.5400	(0.179)	0.0000	0.0000	0
2020/12/23	IS10	21/09/2026			Interest Rate Swap	74.6200	74.6200	74.5000	74.5000	(0.161)	0.0000	0.0000	0
2020/12/23	IS10	21/12/2026			Interest Rate Swap	78.6000	78.6000	78.4700	78.4700	(0.165)	0.0000	0.0000	0
2020/12/23	IS10	15/03/2027			Interest Rate Swap	77.0400	77.0400	76.9100	76.9100	(0.169)	0.0000	0.0000	0
2020/12/23	IS10	21/06/2027			Interest Rate Swap	79.1000	79.1000	78.9600	78.9600	(0.177)	0.0000	0.0000	0
2020/12/23	IS10	20/09/2027			Interest Rate Swap	84.9200	84.9200	84.7800	84.7800	(0.165)	0.0000	0.0000	0
2020/12/23	IS10	20/12/2027			Interest Rate Swap	85.3000	85.3000	85.1600	85.1600	(0.164)	0.0000	0.0000	0
2020/12/23	IS10	22/03/2028			Interest Rate Swap	78.2500	78.2500	78.1100	78.1100	(0.179)	0.0000	0.0000	0
2020/12/23	IS10	20/06/2028			Interest Rate Swap	86.1500	86.1500	86.0100	86.0100	(0.163)	0.0000	0.0000	0
2020/12/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2020/12/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2020/12/23	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2020/12/23	JBAF	17/02/2021			Jibar Tradeable Future	3.5100	96.4900	3.5100	96.4900	0.000	0.0000	0.0000	0
2020/12/23	JBAF	17/03/2021			Jibar Tradeable Future	3.4950	96.5050	3.4950	96.5050	0.000	0.0000	0.0000	0
2020/12/23	JBAF	21/04/2021			Jibar Tradeable Future	3.4400	96.5600	3.4400	96.5600	0.000	0.0000	0.0000	0
2020/12/23	JBAF	19/05/2021			Jibar Tradeable Future	3.4400	96.5600	3.4400	96.5600	0.000	0.0000	0.0000	0
2020/12/23	JBAF	15/06/2021			Jibar Tradeable Future	3.4050	96.5950	3.4050	96.5950	0.000	0.0000	0.0000	0
2020/12/23	JBAF	15/09/2021			Jibar Tradeable Future	3.4800	96.5200	3.4800	96.5200	0.000	0.0000	0.0000	30,000
2020/12/23	JBAF	15/12/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2020/12/23	JBAF	16/03/2022			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2020/12/23	JBAF	15/06/2022			Jibar Tradeable Future	4.0900	95.9100	4.0900	95.9100	0.000	0.0000	0.0000	0
2020/12/23	JBAF	21/09/2022			Jibar Tradeable Future	4.3550	95.6450	4.3550	95.6450	0.000	0.0000	0.0000	0
2020/12/23	JBAF	21/12/2022			Jibar Tradeable Future	4.5150	95.4850	4.5150	95.4850	0.000	0.0000	0.0000	0
2020/12/23	R023	04/02/2021	6.33	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/12/23	R023	04/02/2021	6.34	Call	Bond Future	3,241.7700	3.2418	3,244.0900	3.2441	0.072	0	0	0
2020/12/23	R023	04/02/2021	6.32	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2020/12/23	R023	04/02/2021			Bond Future	4.6937	109.3784	4.6926	109.3807	(0.025)	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
2020/12/23	R023	04/02/2021	6.33	Call	Bond Future	3,222.4700	3.2225	3,224.7900	3.2248	0.072	0	0	0
2020/12/23	R023	04/02/2021	6.34	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2020/12/23	R023	04/02/2021	6.32	Call	Bond Future	3,203.1700	3.2032	3,205.4800	3.2055	0.072	0	0	0
2020/12/23	R023	06/05/2021	7.58	Call	Bond Future	4,805.3000	4.8053	4,807.2300	4.8072	0.040	0	0	0
2020/12/23	R023	06/05/2021	7.58	Put	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	0
2020/12/23	R023	06/05/2021			Bond Future	4.7776	106.5861	4.7765	106.5881	(0.024)	0.0000	0.0000	0
2020/12/23	R023	06/05/2021	7.57	Call	Bond Future	4,788.6800	4.7887	4,790.6000	4.7906	0.040	0	0	0
2020/12/23	R023	06/05/2021	7.57	Put	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	0
2020/12/23	R023	06/05/2021	7.56	Call	Bond Future	4,772.0500	4.7720	4,773.9700	4.7740	0.040	0	0	0
2020/12/23	R023	06/05/2021	7.56	Put	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	0
2020/12/23	R023	05/08/2021	5.30	Call	Bond Future	979.1100	0.9791	986.4500	0.9864	0.750	0	0	0
2020/12/23	R023	05/08/2021	5.30	Put	Bond Future	310.7900	0.3108	316.3200	0.3163	1.779	0	0	0
2020/12/23	R023	05/08/2021	5.29	Call	Bond Future	968.0500	0.9681	975.1100	0.9751	0.729	0	0	0
2020/12/23	R023	05/08/2021	5.29	Put	Bond Future	314.8400	0.3148	320.0900	0.3201	1.668	0	0	0
2020/12/23	R023	05/08/2021			Bond Future	4.8594	107.7270	4.8582	107.7288	(0.024)	0.0000	0.0000	0
2020/12/23	R023	05/08/2021	5.31	Call	Bond Future	990.2100	0.9902	997.8300	0.9978	0.770	0	0	0
2020/12/23	R023	05/08/2021	5.31	Put	Bond Future	306.7900	0.3068	312.6000	0.3126	1.894	0	0	0
2020/12/23	R023	04/11/2021	4.91	Call	Bond Future	525.7900	0.5258	537.4100	0.5374	2.210	0	0	0
2020/12/23	R023	04/11/2021	4.91	Put	Bond Future	607.3800	0.6074	617.2500	0.6173	1.625	0	0	0
2020/12/23	R023	04/11/2021	4.90	Call	Bond Future	519.3300	0.5193	530.9400	0.5309	2.236	0	0	0
2020/12/23	R023	04/11/2021	4.90	Put	Bond Future	613.7600	0.6138	623.6200	0.6236	1.606	0	0	0
2020/12/23	R023	04/11/2021			Bond Future	4.9736	104.9581	4.9722	104.9599	(0.027)	0.0000	0.0000	0
2020/12/23	R023	04/11/2021	4.92	Call	Bond Future	532.2900	0.5323	543.9200	0.5439	2.185	0	0	0
2020/12/23	R023	04/11/2021	4.92	Put	Bond Future	601.0400	0.6010	610.9200	0.6109	1.644	0	0	0
2020/12/23	R035	04/02/2021	10.05	Call	Bond Future	768.2500	0.7683	694.5500	0.6945	(9.593)	0	0	0
2020/12/23	R035	04/02/2021	10.05	Put	Bond Future	3,953.6300	3.9536	3,863.8500	3.8638	(2.271)	0	0	0
2020/12/23	R035	04/02/2021	10.04	Call	Bond Future	749.1900	0.7492	675.9700	0.6760	(9.773)	0	0	0
2020/12/23	R035	04/02/2021	10.04	Put	Bond Future	4,004.2800	4.0043	3,914.9800	3.9150	(2.230)	0	0	0
2020/12/23	R035	04/02/2021	10.14	Put	Bond Future	3,515.6700	3.5157	3,421.8000	3.4218	(2.670)	0	0	650
2020/12/23	R035	04/02/2021	11.14	Call	Bond Future	4,655.4600	4.6555	4,614.3100	4.6143	(0.884)	0	0	0
2020/12/23	R035	04/02/2021	11.14	Put	Bond Future	683.5100	0.6835	626.2800	0.6263	(8.373)	0	0	650
2020/12/23	R035	04/02/2021			Bond Future	10.5191	92.0319	10.5167	92.0480	(0.023)	0.0000	0.0000	96,047
2020/12/23	R035	04/02/2021	10.06	Call	Bond Future	787.6400	0.7876	713.3600	0.7134	(9.431)	0	0	0
2020/12/23	R035	04/02/2021	10.06	Put	Bond Future	3,903.3900	3.9034	3,813.0300	3.8130	(2.315)	0	0	0
2020/12/23	R035	04/02/2021	10.14	Call	Bond Future	954.2200	0.9542	876.4300	0.8764	(8.152)	0	0	0
2020/12/23	R035	06/05/2021	10.55	Call	Bond Future	2,901.8000	2.9018	3,028.3200	3.0283	4.360	0	0	0
2020/12/23	R035	06/05/2021	10.55	Put	Bond Future	4,078.9100	4.0789	4,189.4300	4.1894	2.710	0	0	500
2020/12/23	R035	06/05/2021	10.05	Put	Bond Future	6,142.3700	6.1424	6,206.3300	6.2063	1.041	0	0	0
2020/12/23	R035	06/05/2021	10.05	Call	Bond Future	1,599.3000	1.5993	1,679.2600	1.6793	5.000	0	0	500
2020/12/23	R035	06/05/2021	12.91	Put	Bond Future	307.4400	0.3074	373.9600	0.3740	21.637	0	0	600
2020/12/23	R035	06/05/2021	10.40	Put	Bond Future	4,635.6900	4.6357	4,735.3200	4.7353	2.149	0	0	0
2020/12/23	R035	06/05/2021	11.55	Call	Bond Future	6,662.2300	6.6622	6,822.5100	6.8225	2.406	0	0	0
2020/12/23	R035	06/05/2021	11.55	Put	Bond Future	1,628.3100	1.6283	1,772.5900	1.7726	8.861	0	0	1,650
2020/12/23	R035	06/05/2021	12.77	Call	Bond Future	12,144.5700	12.1446	12,235.5100	12.2355	0.749	0	0	0
2020/12/23	R035	06/05/2021	12.77	Put	Bond Future	374.3400	0.3743	449.2800	0.4493	20.019	0	0	1,650
2020/12/23	R035	06/05/2021	10.24	Put	Bond Future	5,288.5700	5.2886	5,373.5100	5.3735	1.606	0	0	0
2020/12/23	R035	06/05/2021	10.24	Call	Bond Future	2,046.1500	2.0462	2,147.0900	2.1471	4.933	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
2020/12/23	R035	06/05/2021	12.37	Call	Bond Future	10,295.4500	10.2955	10,412.8600	10.4129	1.140	0	0	0
2020/12/23	R035	06/05/2021	12.35	Put	Bond Future	656.0700	0.6561	758.8700	0.7589	15.669	0	0	0
2020/12/23	R035	06/05/2021	12.36	Put	Bond Future	647.7000	0.6477	749.8100	0.7498	15.765	0	0	0
2020/12/23	R035	06/05/2021			Bond Future	10.7314	88.4959	10.7290	88.5119	(0.023)	0.0000	0.0000	0
2020/12/23	R035	06/05/2021	11.05	Call	Bond Future	4,599.9000	4.5999	4,744.2000	4.7442	3.137	0	0	0
2020/12/23	R035	06/05/2021	11.05	Put	Bond Future	2,588.2400	2.5882	2,716.5400	2.7165	4.957	0	0	500
2020/12/23	R035	06/05/2021	11.15	Put	Bond Future	2,359.4100	2.3594	2,491.8700	2.4919	5.614	0	0	0
2020/12/23	R035	06/05/2021	11.15	Call	Bond Future	4,988.5100	4.9885	5,136.9700	5.1370	2.976	0	0	600
2020/12/23	R035	06/05/2021	12.91	Call	Bond Future	12,797.0600	12.7971	12,879.5800	12.8796	0.645	0	0	0
2020/12/23	R035	06/05/2021	10.40	Call	Bond Future	2,467.9100	2.4679	2,583.5400	2.5835	4.685	0	0	600
2020/12/23	R035	06/05/2021	10.81	Put	Bond Future	3,233.7600	3.2338	3,354.3700	3.3544	3.730	0	0	0
2020/12/23	R035	06/05/2021	10.81	Call	Bond Future	3,736.2300	3.7362	3,872.8400	3.8728	3.656	0	0	1,650
2020/12/23	R035	06/05/2021	11.32	Call	Bond Future	5,678.3100	5.6783	5,832.7700	5.8328	2.720	0	0	0
2020/12/23	R035	06/05/2021	11.32	Put	Bond Future	2,014.6100	2.0146	2,153.0700	2.1531	6.873	0	0	793
2020/12/23	R035	06/05/2021	12.37	Put	Bond Future	639.4200	0.6394	740.8300	0.7408	15.860	0	0	0
2020/12/23	R035	06/05/2021	12.35	Call	Bond Future	10,204.0500	10.2040	10,322.8500	10.3229	1.164	0	0	0
2020/12/23	R035	06/05/2021	12.02	Call	Bond Future	8,720.3000	8.7203	8,862.2400	8.8622	1.628	0	0	0
2020/12/23	R035	06/05/2021	12.02	Put	Bond Future	988.3000	0.9883	1,114.2400	1.1142	12.743	0	0	793
2020/12/23	R035	06/05/2021	12.36	Call	Bond Future	10,249.7300	10.2497	10,367.8400	10.3678	1.152	0	0	0
2020/12/23	R035	05/08/2021	11.37	Call	Bond Future	5,697.4500	5.6975	5,935.5700	5.9356	4.179	0	0	0
2020/12/23	R035	05/08/2021	11.37	Put	Bond Future	3,155.1600	3.1552	3,377.2700	3.3773	7.040	0	0	100
2020/12/23	R035	05/08/2021	5.31	Call	Bond Future	0.1000	0.0001	0.3600	0.0004	260.000	0	0	0
2020/12/23	R035	05/08/2021	5.31	Put	Bond Future	48,647.4000	48.6474	48,631.6500	48.6316	(0.032)	0	0	0
2020/12/23	R035	05/08/2021			Bond Future	10.9529	89.4434	10.9503	89.4594	(0.023)	0.0000	0.0000	0
2020/12/23	R035	05/08/2021	10.77	Call	Bond Future	3,660.1100	3.6601	3,924.4800	3.9245	7.223	0	0	0
2020/12/23	R035	05/08/2021	10.77	Put	Bond Future	4,810.4800	4.8105	5,058.8400	5.0588	5.163	0	0	100
2020/12/23	R035	05/08/2021	10.02	Put	Bond Future	7,876.2300	7.8762	8,061.0100	8.0610	2.346	0	0	0
2020/12/23	R035	05/08/2021	10.02	Call	Bond Future	1,765.4800	1.7655	1,966.2700	1.9663	11.373	0	0	100
2020/12/23	R035	05/08/2021	5.29	Call	Bond Future	0.0900	0.0001	0.3400	0.0003	277.778	0	0	0
2020/12/23	R035	05/08/2021	5.29	Put	Bond Future	48,880.6800	48.8807	48,864.9200	48.8649	(0.032)	0	0	0
2020/12/23	R035	05/08/2021	5.30	Call	Bond Future	0.1000	0.0001	0.3500	0.0004	250.000	0	0	0
2020/12/23	R035	05/08/2021	5.30	Put	Bond Future	48,763.9800	48.7640	48,748.2200	48.7482	(0.032)	0	0	0
2020/12/23	R035	04/11/2021	10.62	Put	Bond Future	6,737.3500	6.7374	6,687.6700	6.6877	(0.737)	0	0	0
2020/12/23	R035	04/11/2021	10.62	Call	Bond Future	3,247.6000	3.2476	3,214.0000	3.2140	(1.035)	0	0	400
2020/12/23	R035	04/11/2021	11.08	Call	Bond Future	4,531.7100	4.5317	4,507.7200	4.5077	(0.529)	0	0	0
2020/12/23	R035	04/11/2021	11.08	Put	Bond Future	5,143.1100	5.1431	5,103.0400	5.1030	(0.779)	0	0	782
2020/12/23	R035	04/11/2021	10.23	Put	Bond Future	8,363.7700	8.3638	8,316.9200	8.3169	(0.560)	0	0	0
2020/12/23	R035	04/11/2021	10.12	Put	Bond Future	8,872.5000	8.8725	8,855.0300	8.8550	(0.197)	0	0	0
2020/12/23	R035	04/11/2021	10.12	Call	Bond Future	2,091.8400	2.0918	2,090.4500	2.0904	(0.066)	0	0	400
2020/12/23	R035	04/11/2021	11.75	Put	Bond Future	3,454.5500	3.4545	3,381.3600	3.3814	(2.119)	0	0	782
2020/12/23	R035	04/11/2021	12.53	Call	Bond Future	9,638.0300	9.6380	9,678.9400	9.6789	0.424	0	0	0
2020/12/23	R035	04/11/2021	12.53	Put	Bond Future	2,026.8500	2.0269	2,051.6800	2.0517	1.225	0	0	0
2020/12/23	R035	04/11/2021			Bond Future	11.1806	85.9145	11.1780	85.9306	(0.024)	0.0000	0.0000	0
2020/12/23	R035	04/11/2021	13.82	Call	Bond Future	14,663.0000	14.6630	14,694.0800	14.6941	0.212	0	0	0
2020/12/23	R035	04/11/2021	13.82	Put	Bond Future	693.0000	0.6930	708.0000	0.7080	2.165	0	0	400
2020/12/23	R035	04/11/2021	10.23	Call	Bond Future	2,322.1200	2.3221	2,291.3500	2.2913	(1.325)	0	0	782
2020/12/23	R035	04/11/2021	11.75	Call	Bond Future	6,795.8400	6.7958	6,738.7300	6.7387	(0.840)	0	0	0
2020/12/23	R035	04/11/2021	12.51	Call	Bond Future	9,563.9100	9.5639	9,604.9500	9.6050	0.429	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
2020/12/23	R035	04/11/2021	12.51	Put	Bond Future	2,058.0100	2.0580	2,082.9700	2.0830	1.213	0	0	0
2020/12/23	R035	04/11/2021	12.52	Call	Bond Future	9,600.9500	9.6010	9,641.9300	9.6419	0.427	0	0	0
2020/12/23	R035	04/11/2021	12.52	Put	Bond Future	2,042.3800	2.0424	2,067.2800	2.0673	1.219	0	0	0
2020/12/23	R186	04/02/2021	8.16	Call	Bond Future	6,830.7900	6.8308	6,914.8900	6.9149	1.231	0	0	0
2020/12/23	R186	04/02/2021	8.17	Put	Bond Future	13.3200	0.0133	7.2900	0.0073	(45.270)	0	0	0
2020/12/23	R186	04/02/2021	8.15	Call	Bond Future	6,782.5100	6.7825	6,866.3600	6.8664	1.236	0	0	0
2020/12/23	R186	04/02/2021	7.30	Put	Bond Future	334.0700	0.3341	262.6500	0.2627	(21.379)	0	0	0
2020/12/23	R186	04/02/2021	8.00	Put	Bond Future	28.9700	0.0290	17.4500	0.0175	(39.765)	0	0	15,177
2020/12/23	R186	04/02/2021			Bond Future	6.8189	118.9720	6.8017	119.0624	(0.251)	0.0000	0.0000	79,435
2020/12/23	R186	04/02/2021	8.16	Put	Bond Future	13.9700	0.0140	7.6900	0.0077	(44.953)	0	0	0
2020/12/23	R186	04/02/2021	8.17	Call	Bond Future	6,879.0700	6.8791	6,963.4200	6.9634	1.226	0	0	0
2020/12/23	R186	04/02/2021	8.15	Put	Bond Future	14.6400	0.0146	8.1100	0.0081	(44.604)	0	0	0
2020/12/23	R186	04/02/2021	7.30	Call	Bond Future	2,838.8800	2.8389	2,857.8400	2.8578	0.668	0	0	0
2020/12/23	R186	04/02/2021	8.00	Call	Bond Future	6,059.2000	6.0592	6,138.0600	6.1381	1.301	0	0	0
2020/12/23	R186	06/05/2021	10.77	Call	Bond Future	17,255.7200	17.2557	17,346.8200	17.3468	0.528	0	0	0
2020/12/23	R186	06/05/2021	10.77	Put	Bond Future	0.2000	0.0002	0.3700	0.0004	85.000	0	0	0
2020/12/23	R186	06/05/2021	10.76	Call	Bond Future	17,214.6800	17.2147	17,305.7800	17.3058	0.529	0	0	0
2020/12/23	R186	06/05/2021	10.76	Put	Bond Future	0.2100	0.0002	0.3800	0.0004	80.952	0	0	0
2020/12/23	R186	06/05/2021			Bond Future	6.9772	120.1831	6.9591	120.2740	(0.259)	0.0000	0.0000	0
2020/12/23	R186	06/05/2021	7.30	Call	Bond Future	2,848.7800	2.8488	2,985.7300	2.9857	4.807	0	0	0
2020/12/23	R186	06/05/2021	7.30	Put	Bond Future	1,239.3100	1.2393	1,285.3300	1.2853	3.713	0	0	15,177
2020/12/23	R186	06/05/2021	10.78	Call	Bond Future	17,296.7400	17.2967	17,387.8400	17.3878	0.527	0	0	0
2020/12/23	R186	06/05/2021	10.78	Put	Bond Future	0.1900	0.0002	0.3600	0.0004	89.474	0	0	0
2020/12/23	R186	05/08/2021	8.62	Call	Bond Future	7,216.8400	7.2168	7,363.2800	7.3633	2.029	0	0	0
2020/12/23	R186	05/08/2021	8.62	Put	Bond Future	405.7200	0.4057	460.5100	0.4605	13.504	0	0	0
2020/12/23	R186	05/08/2021	8.61	Call	Bond Future	7,178.6600	7.1787	7,325.5000	7.3255	2.046	0	0	0
2020/12/23	R186	05/08/2021	8.61	Put	Bond Future	411.8800	0.4119	467.0700	0.4671	13.400	0	0	0
2020/12/23	R186	05/08/2021			Bond Future	7.1414	116.1887	7.1222	116.2804	(0.268)	0.0000	0.0000	0
2020/12/23	R186	05/08/2021	8.63	Call	Bond Future	7,255.0600	7.2551	7,401.0900	7.4011	2.013	0	0	0
2020/12/23	R186	05/08/2021	8.63	Put	Bond Future	399.6400	0.3996	454.0200	0.4540	13.607	0	0	0
2020/12/23	R186	04/11/2021	8.09	Call	Bond Future	4,865.6100	4.8656	4,922.8300	4.9228	1.176	0	0	0
2020/12/23	R186	04/11/2021	8.09	Put	Bond Future	1,409.5300	1.4095	1,374.2200	1.3742	(2.505)	0	0	0
2020/12/23	R186	04/11/2021	8.10	Call	Bond Future	4,897.5700	4.8976	4,955.0000	4.9550	1.173	0	0	0
2020/12/23	R186	04/11/2021	8.10	Put	Bond Future	1,397.7500	1.3978	1,362.6500	1.3626	(2.511)	0	0	0
2020/12/23	R186	04/11/2021			Bond Future	7.3154	117.4160	7.2950	117.5085	(0.278)	0.0000	0.0000	0
2020/12/23	R186	04/11/2021	8.11	Call	Bond Future	4,929.6200	4.9296	4,987.2500	4.9873	1.169	0	0	0
2020/12/23	R186	04/11/2021	8.11	Put	Bond Future	1,386.0700	1.3861	1,351.1700	1.3512	(2.518)	0	0	0
2020/12/23	R197	04/02/2021			Bond Future	319.1521	319.1521	319.1475	319.1475	(0.001)	0.0000	0.0000	2,441
2020/12/23	R197	06/05/2021			Bond Future	322.4798	322.4798	322.4743	322.4743	(0.002)	0.0000	0.0000	0
2020/12/23	R197	05/08/2021			Bond Future	317.9981	317.9981	317.9919	317.9919	(0.002)	0.0000	0.0000	0
2020/12/23	R197	04/11/2021			Bond Future	321.4304	321.4304	321.4239	321.4239	(0.002)	0.0000	0.0000	0
2020/12/23	R202	04/02/2021			Bond Future	221.0041	221.0041	221.0183	221.0183	0.006	0.0000	0.0000	7,878
2020/12/23	R202	06/05/2021			Bond Future	223.3083	223.3083	223.3220	223.3220	0.006	0.0000	0.0000	0
2020/12/23	R202	05/08/2021			Bond Future	221.4973	221.4973	221.5107	221.5107	0.006	0.0000	0.0000	0
2020/12/23	R202	04/11/2021			Bond Future	223.8878	223.8878	223.9013	223.9013	0.006	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
2020/12/23	R209	04/02/2021	10.12	Call	Bond Future	1,354.8000	1.3548	1,244.4900	1.2445	(8.142)	0	0	0
2020/12/23	R209	04/02/2021	10.12	Put	Bond Future	2,436.2400	2.4362	2,313.9000	2.3139	(5.022)	0	0	0
2020/12/23	R209	04/02/2021			Bond Future	10.3031	71.5091	10.3011	71.5212	(0.020)	0.0000	0.0000	25,916
2020/12/23	R209	04/02/2021	10.11	Call	Bond Future	1,330.2700	1.3303	1,220.0500	1.2200	(8.286)	0	0	0
2020/12/23	R209	04/02/2021	10.11	Put	Bond Future	2,471.4600	2.4715	2,349.2100	2.3492	(4.946)	0	0	0
2020/12/23	R209	04/02/2021	10.10	Call	Bond Future	1,306.0200	1.3060	1,195.9100	1.1959	(8.431)	0	0	0
2020/12/23	R209	04/02/2021	10.10	Put	Bond Future	2,507.0300	2.5070	2,384.8900	2.3849	(4.872)	0	0	0
2020/12/23	R209	06/05/2021	9.75	Put	Bond Future	5,780.5400	5.7805	5,889.5000	5.8895	1.885	0	0	0
2020/12/23	R209	06/05/2021	9.75	Call	Bond Future	1,388.3800	1.3884	1,509.2300	1.5092	8.704	0	0	6,250
2020/12/23	R209	06/05/2021	11.00	Call	Bond Future	4,782.9700	4.7830	4,941.1500	4.9412	3.307	0	0	0
2020/12/23	R209	06/05/2021	11.00	Put	Bond Future	1,957.5500	1.9575	2,103.8400	2.1038	7.473	0	0	3,500
2020/12/23	R209	06/05/2021	10.00	Put	Bond Future	4,752.9800	4.7530	4,876.8800	4.8769	2.607	0	0	0
2020/12/23	R209	06/05/2021	10.00	Call	Bond Future	1,892.0100	1.8920	2,027.8000	2.0278	7.177	0	0	0
2020/12/23	R209	06/05/2021	12.25	Call	Bond Future	9,554.2700	9.5543	9,658.2600	9.6583	1.088	0	0	0
2020/12/23	R209	06/05/2021	12.25	Put	Bond Future	502.7300	0.5027	594.8300	0.5948	18.320	0	0	9,150
2020/12/23	R209	06/05/2021	12.23	Call	Bond Future	9,474.7700	9.4748	9,580.0700	9.5801	1.111	0	0	0
2020/12/23	R209	06/05/2021	12.23	Put	Bond Future	515.8800	0.5159	609.2900	0.6093	18.107	0	0	0
2020/12/23	R209	06/05/2021	12.22	Call	Bond Future	9,435.0600	9.4351	9,541.0100	9.5410	1.123	0	0	0
2020/12/23	R209	06/05/2021	12.22	Put	Bond Future	522.5700	0.5226	616.6300	0.6166	18.000	0	0	0
2020/12/23	R209	06/05/2021			Bond Future	10.4882	69.0980	10.4861	69.1099	(0.020)	0.0000	0.0000	5,250
2020/12/23	R209	06/05/2021	10.60	Call	Bond Future	3,463.3200	3.4633	3,618.1600	3.6182	4.471	0	0	0
2020/12/23	R209	06/05/2021	10.60	Put	Bond Future	2,831.5000	2.8315	2,974.4500	2.9744	5.049	0	0	6,250
2020/12/23	R209	06/05/2021	11.60	Call	Bond Future	7,035.4800	7.0355	7,182.8800	7.1829	2.095	0	0	0
2020/12/23	R209	06/05/2021	11.60	Put	Bond Future	1,107.9000	1.1079	1,243.4100	1.2434	12.231	0	0	3,750
2020/12/23	R209	06/05/2021	10.25	Put	Bond Future	3,861.0800	3.8611	3,999.1900	3.9992	3.577	0	0	0
2020/12/23	R209	06/05/2021	10.25	Call	Bond Future	2,485.9700	2.4860	2,635.9700	2.6360	6.034	0	0	5,325
2020/12/23	R209	06/05/2021	11.25	Call	Bond Future	5,702.3400	5.7023	5,859.9400	5.8599	2.764	0	0	0
2020/12/23	R209	06/05/2021	11.25	Put	Bond Future	1,557.7000	1.5577	1,703.4100	1.7034	9.354	0	0	9,150
2020/12/23	R209	06/05/2021	12.24	Call	Bond Future	9,514.5200	9.5145	9,619.1600	9.6192	1.100	0	0	0
2020/12/23	R209	06/05/2021	12.24	Put	Bond Future	509.2700	0.5093	602.0200	0.6020	18.212	0	0	0
2020/12/23	R209	05/08/2021	11.81	Call	Bond Future	7,528.1400	7.5281	7,783.6900	7.7837	3.395	0	0	0
2020/12/23	R209	05/08/2021	11.81	Put	Bond Future	1,643.7200	1.6437	1,887.3500	1.8874	14.822	0	0	0
2020/12/23	R209	05/08/2021			Bond Future	10.6770	69.8379	10.6749	69.8498	(0.020)	0.0000	0.0000	0
2020/12/23	R209	05/08/2021	11.80	Call	Bond Future	7,494.0700	7.4941	7,750.4200	7.7504	3.421	0	0	0
2020/12/23	R209	05/08/2021	11.80	Put	Bond Future	1,658.2800	1.6583	1,902.7100	1.9027	14.740	0	0	0
2020/12/23	R209	05/08/2021	11.79	Call	Bond Future	7,460.0600	7.4601	7,717.1900	7.7172	3.447	0	0	0
2020/12/23	R209	05/08/2021	11.79	Put	Bond Future	1,672.9600	1.6730	1,918.1700	1.9182	14.657	0	0	0
2020/12/23	R209	04/11/2021	12.19	Call	Bond Future	8,533.6200	8.5336	8,556.6200	8.5566	0.270	0	0	0
2020/12/23	R209	04/11/2021	12.19	Put	Bond Future	1,917.5200	1.9175	1,928.5200	1.9285	0.574	0	0	0
2020/12/23	R209	04/11/2021	12.17	Call	Bond Future	8,469.3700	8.4694	8,492.4200	8.4924	0.272	0	0	0
2020/12/23	R209	04/11/2021			Bond Future	10.8701	67.4359	10.8679	67.4479	(0.020)	0.0000	0.0000	0
2020/12/23	R209	04/11/2021	12.18	Call	Bond Future	8,501.4700	8.5015	8,524.5000	8.5245	0.271	0	0	0
2020/12/23	R209	04/11/2021	12.18	Put	Bond Future	1,931.8500	1.9319	1,942.8800	1.9429	0.571	0	0	0
2020/12/23	R209	04/11/2021	12.17	Put	Bond Future	1,946.2800	1.9463	1,957.3300	1.9573	0.568	0	0	0
2020/12/23	R210	04/02/2021			Bond Future	194.9049	194.9049	194.9140	194.9140	0.005	0.0000	0.0000	1,213
2020/12/23	R210	06/05/2021			Bond Future	194.2212	194.2212	194.2298	194.2298	0.004	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
2020/12/23	R210	05/08/2021			Bond Future	196.3474	196.3474	196.3557	196.3557	0.004	0.0000	0.0000	0
2020/12/23	R210	04/11/2021			Bond Future	195.7241	195.7241	195.7324	195.7324	0.004	0.0000	0.0000	0
2020/12/23	R212	04/02/2021			Bond Future	170.2279	170.2279	170.2234	170.2234	(0.003)	0.0000	0.0000	5,730
2020/12/23	R212	06/05/2021			Bond Future	172.0031	172.0031	171.9980	171.9980	(0.003)	0.0000	0.0000	0
2020/12/23	R212	05/08/2021			Bond Future	171.5515	171.5515	171.5461	171.5461	(0.003)	0.0000	0.0000	0
2020/12/23	R212	04/11/2021			Bond Future	173.4031	173.4031	173.3974	173.3974	(0.003)	0.0000	0.0000	0
2020/12/23	R213	04/02/2021	9.40	Call	Bond Future	2,032.6800	2.0327	1,951.9500	1.9519	(3.972)	0	0	0
2020/12/23	R213	04/02/2021	9.40	Put	Bond Future	1,355.9400	1.3559	1,233.0200	1.2330	(9.065)	0	0	0
2020/12/23	R213	04/02/2021	9.39	Call	Bond Future	1,999.8400	1.9998	1,918.4900	1.9185	(4.068)	0	0	0
2020/12/23	R213	04/02/2021	9.39	Put	Bond Future	1,380.6300	1.3806	1,257.0900	1.2571	(8.948)	0	0	0
2020/12/23	R213	04/02/2021			Bond Future	9.2829	88.4102	9.2757	88.4524	(0.078)	0.0000	0.0000	8,858
2020/12/23	R213	04/02/2021	9.41	Call	Bond Future	2,065.8000	2.0658	1,985.8300	1.9858	(3.871)	0	0	0
2020/12/23	R213	04/02/2021	9.41	Put	Bond Future	1,331.5900	1.3316	1,209.4300	1.2094	(9.174)	0	0	0
2020/12/23	R213	06/05/2021	11.91	Call	Bond Future	12,516.2100	12.5162	12,591.9300	12.5919	0.605	0	0	0
2020/12/23	R213	06/05/2021	11.91	Put	Bond Future	114.3200	0.1143	147.6600	0.1477	29.164	0	0	0
2020/12/23	R213	06/05/2021			Bond Future	9.4725	85.7824	9.4650	85.8248	(0.079)	0.0000	0.0000	0
2020/12/23	R213	06/05/2021	11.90	Call	Bond Future	12,472.4600	12.4725	12,548.5700	12.5486	0.610	0	0	0
2020/12/23	R213	06/05/2021	11.90	Put	Bond Future	116.3500	0.1163	150.0800	0.1501	28.990	0	0	0
2020/12/23	R213	06/05/2021	11.89	Call	Bond Future	12,428.7100	12.4287	12,505.2200	12.5052	0.616	0	0	0
2020/12/23	R213	06/05/2021	11.89	Put	Bond Future	118.4200	0.1184	152.5500	0.1526	28.821	0	0	0
2020/12/23	R213	05/08/2021	10.14	Put	Bond Future	2,310.7500	2.3107	2,526.9000	2.5269	9.354	0	0	200
2020/12/23	R213	05/08/2021	9.34	Put	Bond Future	4,340.3000	4.3403	4,562.0100	4.5620	5.108	0	0	0
2020/12/23	R213	05/08/2021	9.34	Call	Bond Future	2,509.2400	2.5092	2,773.5900	2.7736	10.535	0	0	200
2020/12/23	R213	05/08/2021	10.85	Call	Bond Future	7,428.6900	7.4287	7,659.6500	7.6597	3.109	0	0	0
2020/12/23	R213	05/08/2021	10.85	Put	Bond Future	1,284.9700	1.2850	1,473.2900	1.4733	14.656	0	0	0
2020/12/23	R213	05/08/2021	10.84	Call	Bond Future	7,392.1500	7.3922	7,623.8400	7.6238	3.134	0	0	0
2020/12/23	R213	05/08/2021	10.84	Put	Bond Future	1,297.9700	1.2980	1,487.0200	1.4870	14.565	0	0	0
2020/12/23	R213	05/08/2021			Bond Future	9.6700	86.7007	9.6622	86.7433	(0.081)	0.0000	0.0000	0
2020/12/23	R213	05/08/2021	10.78	Call	Bond Future	7,174.2600	7.1743	7,410.2600	7.4103	3.290	0	0	0
2020/12/23	R213	05/08/2021	10.78	Put	Bond Future	1,378.2000	1.3782	1,571.5600	1.5716	14.030	0	0	200
2020/12/23	R213	05/08/2021	10.14	Call	Bond Future	4,831.3700	4.8314	5,090.1600	5.0902	5.356	0	0	0
2020/12/23	R213	05/08/2021	10.86	Call	Bond Future	7,465.2900	7.4653	7,695.5200	7.6955	3.084	0	0	0
2020/12/23	R213	05/08/2021	10.86	Put	Bond Future	1,272.0700	1.2721	1,459.6600	1.4597	14.747	0	0	0
2020/12/23	R213	04/11/2021	11.10	Put	Bond Future	1,720.0500	1.7200	1,711.3100	1.7113	(0.508)	0	0	0
2020/12/23	R213	04/11/2021	11.11	Call	Bond Future	7,932.1000	7.9321	7,966.5200	7.9665	0.434	0	0	0
2020/12/23	R213	04/11/2021	11.09	Put	Bond Future	1,734.2400	1.7342	1,725.4400	1.7254	(0.507)	0	0	0
2020/12/23	R213	04/11/2021			Bond Future	9.8757	84.0878	9.8675	84.1309	(0.082)	0.0000	0.0000	0
2020/12/23	R213	04/11/2021	11.10	Call	Bond Future	7,898.2500	7.8983	7,932.6100	7.9326	0.435	0	0	0
2020/12/23	R213	04/11/2021	11.11	Put	Bond Future	1,705.9500	1.7059	1,697.2700	1.6973	(0.509)	0	0	0
2020/12/23	R213	04/11/2021	11.09	Call	Bond Future	7,864.4600	7.8645	7,898.7600	7.8988	0.436	0	0	0
2020/12/23	R214	04/02/2021	10.33	Call	Bond Future	1,029.1200	1.0291	927.4200	0.9274	(9.882)	0	0	0
2020/12/23	R214	04/02/2021	10.33	Put	Bond Future	3,177.3500	3.1774	3,003.0900	3.0031	(5.484)	0	0	0
2020/12/23	R214	04/02/2021			Bond Future	10.6841	68.5963	10.6719	68.6688	(0.115)	0.0000	0.0000	15,475
2020/12/23	R214	04/02/2021	10.32	Call	Bond Future	1,008.2700	1.0083	906.7900	0.9068	(10.065)	0	0	0
2020/12/23	R214	04/02/2021	10.32	Put	Bond Future	3,218.7700	3.2188	3,044.7300	3.0447	(5.407)	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
2020/12/23	R214	04/02/2021	10.31	Call	Bond Future	987.7700	0.9878	886.3700	0.8864	(10.266)	0	0	0
2020/12/23	R214	04/02/2021	10.31	Put	Bond Future	3,260.6200	3.2606	3,086.6600	3.0867	(5.335)	0	0	0
2020/12/23	R214	06/05/2021	12.26	Call	Bond Future	8,202.4200	8.2024	8,376.3000	8.3763	2.120	0	0	0
2020/12/23	R214	06/05/2021	12.26	Put	Bond Future	901.9900	0.9020	1,002.7800	1.0028	11.174	0	0	0
2020/12/23	R214	06/05/2021	12.25	Call	Bond Future	8,165.0600	8.1651	8,339.4400	8.3394	2.136	0	0	0
2020/12/23	R214	06/05/2021	12.25	Put	Bond Future	912.1400	0.9121	1,013.4300	1.0134	11.105	0	0	0
2020/12/23	R214	06/05/2021			Bond Future	10.8651	66.0187	10.8524	66.0918	(0.117)	0.0000	0.0000	0
2020/12/23	R214	06/05/2021	12.27	Call	Bond Future	8,239.8100	8.2398	8,413.2000	8.4132	2.104	0	0	0
2020/12/23	R214	06/05/2021	12.27	Put	Bond Future	891.9400	0.8919	992.2400	0.9922	11.245	0	0	0
2020/12/23	R214	05/08/2021	12.03	Put	Bond Future	2,042.6200	2.0426	2,273.4300	2.2734	11.300	0	0	0
2020/12/23	R214	05/08/2021	12.01	Call	Bond Future	7,102.9400	7.1029	7,408.6400	7.4086	4.304	0	0	0
2020/12/23	R214	05/08/2021			Bond Future	11.0522	66.7255	11.0391	66.7993	(0.119)	0.0000	0.0000	0
2020/12/23	R214	05/08/2021	12.02	Call	Bond Future	7,135.2900	7.1353	7,440.4200	7.4404	4.276	0	0	0
2020/12/23	R214	05/08/2021	12.02	Put	Bond Future	2,059.2500	2.0593	2,290.6200	2.2906	11.236	0	0	0
2020/12/23	R214	05/08/2021	12.03	Call	Bond Future	7,167.6800	7.1677	7,472.2500	7.4723	4.249	0	0	0
2020/12/23	R214	05/08/2021	12.01	Put	Bond Future	2,075.9800	2.0760	2,307.9200	2.3079	11.173	0	0	0
2020/12/23	R214	04/11/2021	12.47	Call	Bond Future	8,394.3200	8.3943	8,434.7200	8.4347	0.481	0	0	0
2020/12/23	R214	04/11/2021	12.46	Call	Bond Future	8,363.5900	8.3636	8,403.8400	8.4038	0.481	0	0	0
2020/12/23	R214	04/11/2021	12.46	Put	Bond Future	2,247.3900	2.2474	2,213.1700	2.2132	(1.523)	0	0	0
2020/12/23	R214	04/11/2021			Bond Future	11.2432	64.1538	11.2295	64.2283	(0.121)	0.0000	0.0000	0
2020/12/23	R214	04/11/2021	12.47	Put	Bond Future	2,231.8900	2.2319	2,197.8200	2.1978	(1.527)	0	0	0
2020/12/23	R214	04/11/2021	12.48	Call	Bond Future	8,425.0900	8.4251	8,465.6200	8.4656	0.481	0	0	0
2020/12/23	R214	04/11/2021	12.48	Put	Bond Future	2,216.5000	2.2165	2,182.5600	2.1826	(1.531)	0	0	0
2020/12/23	R248	04/02/2021	10.47	Call	Bond Future	1,155.9500	1.1559	1,095.4200	1.0954	(5.236)	0	0	0
2020/12/23	R248	04/02/2021	10.47	Put	Bond Future	3,618.6600	3.6187	3,467.4300	3.4674	(4.179)	0	0	0
2020/12/23	R248	04/02/2021	10.46	Call	Bond Future	1,129.1900	1.1292	1,068.5700	1.0686	(5.368)	0	0	0
2020/12/23	R248	04/02/2021	10.46	Put	Bond Future	3,669.4200	3.6694	3,518.1000	3.5181	(4.124)	0	0	0
2020/12/23	R248	04/02/2021	10.75	Call	Bond Future	2,032.9400	2.0329	1,982.8000	1.9828	(2.466)	0	0	0
2020/12/23	R248	04/02/2021			Bond Future	10.7963	86.0536	10.7840	86.1443	(0.114)	0.0000	0.0000	116,106
2020/12/23	R248	04/02/2021	10.48	Call	Bond Future	1,183.0900	1.1831	1,122.6700	1.1227	(5.107)	0	0	0
2020/12/23	R248	04/02/2021	10.48	Put	Bond Future	3,568.4100	3.5684	3,417.2900	3.4173	(4.235)	0	0	0
2020/12/23	R248	04/02/2021	10.80	Put	Bond Future	2,191.0200	2.1910	2,053.5600	2.0536	(6.274)	0	0	0
2020/12/23	R248	04/02/2021	10.80	Call	Bond Future	2,218.2900	2.2183	2,171.5300	2.1715	(2.108)	0	0	2,140
2020/12/23	R248	04/02/2021	9.80	Put	Bond Future	8,073.5100	8.0735	7,972.4400	7.9724	(1.252)	0	0	0
2020/12/23	R248	04/02/2021	9.80	Call	Bond Future	130.3000	0.1303	119.9300	0.1199	(7.959)	0	0	2,140
2020/12/23	R248	04/02/2021	11.50	Put	Bond Future	647.4400	0.6474	577.8600	0.5779	(10.747)	0	0	0
2020/12/23	R248	04/02/2021	11.50	Call	Bond Future	5,548.5700	5.5486	5,569.6900	5.5697	0.381	0	0	0
2020/12/23	R248	04/02/2021	10.75	Put	Bond Future	2,374.6200	2.3746	2,233.7800	2.2338	(5.931)	0	0	0
2020/12/23	R248	06/05/2021	12.36	Call	Bond Future	9,882.3500	9.8824	10,044.9300	10.0449	1.645	0	0	0
2020/12/23	R248	06/05/2021	12.36	Put	Bond Future	1,009.4500	1.0094	1,080.6300	1.0806	7.051	0	0	0
2020/12/23	R248	06/05/2021			Bond Future	10.9817	82.5198	10.9689	82.6112	(0.116)	0.0000	0.0000	0
2020/12/23	R248	06/05/2021	12.35	Call	Bond Future	9,836.2000	9.8362	9,999.1400	9.9991	1.657	0	0	0
2020/12/23	R248	06/05/2021	12.35	Put	Bond Future	1,021.3000	1.0213	1,092.8400	1.0928	7.005	0	0	0
2020/12/23	R248	06/05/2021	12.34	Call	Bond Future	9,790.0900	9.7901	9,953.3900	9.9534	1.668	0	0	0
2020/12/23	R248	06/05/2021	12.34	Put	Bond Future	1,033.2800	1.0333	1,105.1800	1.1052	6.958	0	0	0
2020/12/23	R248	05/08/2021	12.51	Put	Bond Future	1,692.0900	1.6921	1,933.2800	1.9333	14.254	0	0	0
2020/12/23	R248	05/08/2021	12.52	Call	Bond Future	10,108.2600	10.1083	10,440.7700	10.4408	3.289	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
2020/12/23	R248	05/08/2021	12.50	Put	Bond Future	1,707.1900	1.7072	1,949.2100	1.9492	14.177	0	0	0
2020/12/23	R248	05/08/2021			Bond Future	11.1740	83.4033	11.1607	83.4955	(0.119)	0.0000	0.0000	0
2020/12/23	R248	05/08/2021	12.51	Call	Bond Future	10,066.5900	10.0666	10,399.9400	10.3999	3.311	0	0	0
2020/12/23	R248	05/08/2021	12.52	Put	Bond Future	1,677.1200	1.6771	1,917.4700	1.9175	14.331	0	0	0
2020/12/23	R248	05/08/2021	12.50	Call	Bond Future	10,024.9600	10.0250	10,359.1400	10.3591	3.333	0	0	0
2020/12/23	R248	04/11/2021	12.85	Call	Bond Future	10,908.4400	10.9084	10,960.8600	10.9609	0.481	0	0	0
2020/12/23	R248	04/11/2021	12.85	Put	Bond Future	1,993.0700	1.9931	1,952.4000	1.9524	(2.041)	0	0	0
2020/12/23	R248	04/11/2021			Bond Future	11.3705	79.8736	11.3566	79.9667	(0.122)	0.0000	0.0000	0
2020/12/23	R248	04/11/2021	12.83	Call	Bond Future	10,830.7800	10.8308	10,882.8200	10.8828	0.480	0	0	0
2020/12/23	R248	04/11/2021	12.83	Put	Bond Future	2,023.5500	2.0235	1,982.5000	1.9825	(2.029)	0	0	0
2020/12/23	R248	04/11/2021	12.84	Call	Bond Future	10,869.6000	10.8696	10,921.8300	10.9218	0.481	0	0	0
2020/12/23	R248	04/11/2021	12.84	Put	Bond Future	2,008.2600	2.0083	1,967.4000	1.9674	(2.035)	0	0	0

**Total** **1117014**