



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 14/01/2021 TO 14/01/2021

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
2021/01/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	2025	04/02/2021		Bond Future	147.6473	147.6473	147.8526	147.8526	0.139	0.0000	0.0000	7,320
2021/01/14	2025	06/05/2021		Bond Future	149.1872	149.1872	149.3942	149.3942	0.139	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
2021/01/14	2025	05/08/2021			Bond Future	149.3312	149.3312	149.5401	149.5401	0.140	0.0000	0.0000	0
2021/01/14	2025	04/11/2021			Bond Future	150.9904	150.9904	151.2014	151.2014	0.140	0.0000	0.0000	0
2021/01/14	2029	04/02/2021			Bond Future	104.2198	104.2198	104.6138	104.6138	0.378	0.0000	0.0000	2,182
2021/01/14	2029	06/05/2021			Bond Future	104.1676	104.1676	104.5653	104.5653	0.382	0.0000	0.0000	200
2021/01/14	2029	05/08/2021			Bond Future	105.3371	105.3371	105.7390	105.7390	0.382	0.0000	0.0000	0
2021/01/14	2029	04/11/2021			Bond Future	105.3570	105.3570	105.7632	105.7632	0.385	0.0000	0.0000	0
2021/01/14	2030	04/02/2021	9.16	Call	Bond Future	2,447.0300	2.4470	2,485.4400	2.4854	1.570	0	0	0
2021/01/14	2030	04/02/2021	9.16	Put	Bond Future	354.5000	0.3545	320.5100	0.3205	(9.588)	0	0	0
2021/01/14	2030	04/02/2021	9.15	Call	Bond Future	2,401.7900	2.4018	2,439.4800	2.4395	1.569	0	0	0
2021/01/14	2030	04/02/2021	9.15	Put	Bond Future	366.8200	0.3668	332.1100	0.3321	(9.462)	0	0	0
2021/01/14	2030	04/02/2021	8.20	Put	Bond Future	3,744.6600	3.7447	3,669.3100	3.6693	(2.012)	0	0	0
2021/01/14	2030	04/02/2021	9.20	Put	Bond Future	308.6200	0.3086	277.4300	0.2774	(10.106)	0	0	0
2021/01/14	2030	04/02/2021	9.20	Call	Bond Future	2,630.9300	2.6309	2,672.1400	2.6721	1.566	0	0	1,600
2021/01/14	2030	04/02/2021	9.12	Put	Bond Future	405.9300	0.4059	369.0500	0.3691	(9.085)	0	0	0
2021/01/14	2030	04/02/2021	9.12	Call	Bond Future	2,267.9400	2.2679	2,303.4600	2.3035	1.566	0	0	1,000
2021/01/14	2030	04/02/2021	8.36	Put	Bond Future	2,874.8200	2.8748	2,799.5000	2.7995	(2.620)	0	0	0
2021/01/14	2030	04/02/2021	8.36	Call	Bond Future	213.0500	0.2130	210.1300	0.2101	(1.371)	0	0	800
2021/01/14	2030	04/02/2021			Bond Future	8.8015	95.2918	8.7893	95.3642	(0.139)	0.0000	0.0000	108,414
2021/01/14	2030	04/02/2021	9.17	Call	Bond Future	2,492.5600	2.4926	2,531.6800	2.5317	1.569	0	0	0
2021/01/14	2030	04/02/2021	9.17	Put	Bond Future	342.5200	0.3425	309.2400	0.3092	(9.716)	0	0	0
2021/01/14	2030	04/02/2021	9.30	Call	Bond Future	3,109.2300	3.1092	3,156.9300	3.1569	1.534	0	0	0
2021/01/14	2030	04/02/2021	9.30	Put	Bond Future	215.6800	0.2157	190.9800	0.1910	(11.452)	0	0	4,000
2021/01/14	2030	04/02/2021	9.35	Call	Bond Future	3,356.6900	3.3567	3,407.3200	3.4073	1.508	0	0	0
2021/01/14	2030	04/02/2021	9.35	Put	Bond Future	179.2300	0.1792	157.4600	0.1575	(12.146)	0	0	2,000
2021/01/14	2030	04/02/2021	8.20	Call	Bond Future	94.6600	0.0947	91.7100	0.0917	(3.116)	0	0	1,600
2021/01/14	2030	04/02/2021	8.37	Put	Bond Future	2,823.6100	2.8236	2,748.3600	2.7484	(2.665)	0	0	0
2021/01/14	2030	04/02/2021	8.37	Call	Bond Future	223.1800	0.2232	220.3300	0.2203	(1.277)	0	0	1,000
2021/01/14	2030	04/02/2021	8.86	Put	Bond Future	910.7000	0.9107	854.5700	0.8546	(6.163)	0	0	0
2021/01/14	2030	04/02/2021	8.86	Call	Bond Future	1,256.1400	1.2561	1,272.4100	1.2724	1.295	0	0	800
2021/01/14	2030	04/02/2021	10.20	Call	Bond Future	7,837.0800	7.8371	7,908.7500	7.9088	0.914	0	0	0
2021/01/14	2030	04/02/2021	10.20	Put	Bond Future	2.6700	0.0027	1.9400	0.0019	(27.341)	0	0	1,800
2021/01/14	2030	06/05/2021	10.95	Call	Bond Future	10,564.0200	10.5640	10,629.3500	10.6293	0.618	0	0	0
2021/01/14	2030	06/05/2021	10.95	Put	Bond Future	174.1300	0.1741	166.6100	0.1666	(4.319)	0	0	300
2021/01/14	2030	06/05/2021	9.27	Put	Bond Future	1,902.7100	1.9027	1,863.0500	1.8631	(2.084)	0	0	0
2021/01/14	2030	06/05/2021	9.27	Call	Bond Future	3,462.9000	3.4629	3,496.0900	3.4961	0.958	0	0	300
2021/01/14	2030	06/05/2021	7.97	Call	Bond Future	559.7000	0.5597	565.4700	0.5655	1.031	0	0	700
2021/01/14	2030	06/05/2021	10.04	Call	Bond Future	6,523.9000	6.5239	6,574.4500	6.5745	0.775	0	0	0
2021/01/14	2030	06/05/2021	10.04	Put	Bond Future	773.4800	0.7735	751.1800	0.7512	(2.883)	0	0	0
2021/01/14	2030	06/05/2021	9.15	Put	Bond Future	2,180.0200	2.1800	2,137.2700	2.1373	(1.961)	0	0	0
2021/01/14	2030	06/05/2021	9.15	Call	Bond Future	3,064.1800	3.0642	3,094.2800	3.0943	0.982	0	0	0
2021/01/14	2030	06/05/2021	9.92	Call	Bond Future	6,014.0200	6.0140	6,062.1500	6.0622	0.800	0	0	0
2021/01/14	2030	06/05/2021	11.69	Call	Bond Future	13,969.5600	13.9696	14,040.1300	14.0401	0.505	0	0	0
2021/01/14	2030	06/05/2021	11.69	Put	Bond Future	39.7000	0.0397	37.4200	0.0374	(5.743)	0	0	0
2021/01/14	2030	06/05/2021	11.70	Call	Bond Future	14,015.1900	14.0152	14,085.8000	14.0858	0.504	0	0	0
2021/01/14	2030	06/05/2021	11.70	Put	Bond Future	38.8500	0.0388	36.6100	0.0366	(5.766)	0	0	0
2021/01/14	2030	06/05/2021			Bond Future	8.9947	96.2622	8.9820	96.3350	(0.141)	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
2021/01/14	2030	06/05/2021	8.77	Put	Bond Future	3,276.4000	3.2764	3,224.0600	3.2241	(1.597)	0	0	0
2021/01/14	2030	06/05/2021	8.77	Call	Bond Future	1,977.3400	1.9773	1,997.8500	1.9978	1.037	0	0	300
2021/01/14	2030	06/05/2021	9.22	Call	Bond Future	3,292.9300	3.2929	3,324.8400	3.3248	0.969	0	0	0
2021/01/14	2030	06/05/2021	9.22	Put	Bond Future	2,013.6500	2.0137	1,972.7100	1.9727	(2.033)	0	0	700
2021/01/14	2030	06/05/2021	7.97	Put	Bond Future	6,674.2100	6.6742	6,607.1300	6.6071	(1.005)	0	0	0
2021/01/14	2030	06/05/2021	9.92	Put	Bond Future	900.2000	0.9002	875.4800	0.8755	(2.746)	0	0	700
2021/01/14	2030	06/05/2021	11.71	Call	Bond Future	14,060.8000	14.0608	14,131.4500	14.1314	0.502	0	0	0
2021/01/14	2030	06/05/2021	11.71	Put	Bond Future	38.0200	0.0380	35.8200	0.0358	(5.786)	0	0	0
2021/01/14	2030	06/05/2021	10.74	Call	Bond Future	9,601.5600	9.6016	9,664.3800	9.6644	0.654	0	0	0
2021/01/14	2030	06/05/2021	10.74	Put	Bond Future	253.5200	0.2535	243.4900	0.2435	(3.956)	0	0	0
2021/01/14	2030	05/08/2021	10.30	Put	Bond Future	1,338.1300	1.3381	1,313.9200	1.3139	(1.809)	0	0	200
2021/01/14	2030	05/08/2021	8.78	Put	Bond Future	4,615.7400	4.6157	4,564.5600	4.5646	(1.109)	0	0	0
2021/01/14	2030	05/08/2021	8.78	Call	Bond Future	2,288.7900	2.2888	2,310.8800	2.3109	0.965	0	0	200
2021/01/14	2030	05/08/2021	7.70	Put	Bond Future	9,401.1900	9.4012	9,334.7900	9.3348	(0.706)	0	0	0
2021/01/14	2030	05/08/2021	12.10	Call	Bond Future	14,585.2600	14.5853	14,653.8900	14.6539	0.471	0	0	0
2021/01/14	2030	05/08/2021	12.10	Put	Bond Future	146.2900	0.1463	141.6500	0.1416	(3.172)	0	0	600
2021/01/14	2030	05/08/2021	9.45	Call	Bond Future	4,122.4800	4.1225	4,157.2400	4.1572	0.843	0	0	600
2021/01/14	2030	05/08/2021	10.41	Call	Bond Future	7,624.7000	7.6247	7,675.5300	7.6755	0.667	0	0	0
2021/01/14	2030	05/08/2021	10.41	Put	Bond Future	1,194.1200	1.1941	1,171.6800	1.1717	(1.879)	0	0	0
2021/01/14	2030	05/08/2021	10.42	Call	Bond Future	7,662.6900	7.6627	7,713.6800	7.7137	0.665	0	0	0
2021/01/14	2030	05/08/2021	10.42	Put	Bond Future	1,181.6600	1.1817	1,159.3800	1.1594	(1.885)	0	0	0
2021/01/14	2030	05/08/2021			Bond Future	9.1937	93.3141	9.1805	93.3874	(0.144)	0.0000	0.0000	0
2021/01/14	2030	05/08/2021	10.30	Call	Bond Future	7,211.2700	7.2113	7,260.3300	7.2603	0.680	0	0	0
2021/01/14	2030	05/08/2021	7.70	Call	Bond Future	638.7700	0.6388	645.6400	0.6456	1.076	0	0	200
2021/01/14	2030	05/08/2021	8.95	Put	Bond Future	4,062.1500	4.0621	4,014.1100	4.0141	(1.183)	0	0	0
2021/01/14	2030	05/08/2021	8.95	Call	Bond Future	2,700.3200	2.7003	2,725.5500	2.7256	0.934	0	0	600
2021/01/14	2030	05/08/2021	9.45	Put	Bond Future	2,717.4800	2.7175	2,678.9700	2.6790	(1.417)	0	0	0
2021/01/14	2030	05/08/2021	10.43	Call	Bond Future	7,700.7500	7.7008	7,751.9000	7.7519	0.664	0	0	0
2021/01/14	2030	05/08/2021	10.43	Put	Bond Future	1,169.3100	1.1693	1,147.1900	1.1472	(1.892)	0	0	0
2021/01/14	2030	04/11/2021	8.27	Put	Bond Future	7,491.0900	7.4911	7,431.3200	7.4313	(0.798)	0	0	0
2021/01/14	2030	04/11/2021	8.27	Call	Bond Future	1,233.7700	1.2338	1,247.9100	1.2479	1.146	0	0	300
2021/01/14	2030	04/11/2021	8.77	Put	Bond Future	5,479.7200	5.4797	5,427.5200	5.4275	(0.953)	0	0	0
2021/01/14	2030	04/11/2021	11.44	Put	Bond Future	631.4200	0.6314	618.9200	0.6189	(1.980)	0	0	300
2021/01/14	2030	04/11/2021	10.59	Put	Bond Future	1,469.1300	1.4691	1,446.2200	1.4462	(1.559)	0	0	0
2021/01/14	2030	04/11/2021	10.60	Call	Bond Future	7,655.6800	7.6557	7,706.8300	7.7068	0.668	0	0	0
2021/01/14	2030	04/11/2021	10.60	Put	Bond Future	1,455.7000	1.4557	1,432.9400	1.4329	(1.564)	0	0	0
2021/01/14	2030	04/11/2021			Bond Future	9.3898	94.3298	9.3760	94.4037	(0.147)	0.0000	0.0000	0
2021/01/14	2030	04/11/2021	8.77	Call	Bond Future	2,081.2400	2.0812	2,102.9500	2.1029	1.043	0	0	300
2021/01/14	2030	04/11/2021	11.44	Call	Bond Future	10,820.4800	10.8205	10,881.8900	10.8819	0.568	0	0	0
2021/01/14	2030	04/11/2021	10.59	Call	Bond Future	7,620.1200	7.6201	7,671.1200	7.6711	0.669	0	0	0
2021/01/14	2030	04/11/2021	10.61	Call	Bond Future	7,691.3100	7.6913	7,742.6000	7.7426	0.667	0	0	0
2021/01/14	2030	04/11/2021	10.61	Put	Bond Future	1,442.3700	1.4424	1,419.7500	1.4197	(1.568)	0	0	0
2021/01/14	2032	04/02/2021	9.63	Call	Bond Future	792.8100	0.7928	808.0400	0.8080	1.921	0	0	0
2021/01/14	2032	04/02/2021	9.63	Put	Bond Future	1,769.0100	1.7690	1,675.5600	1.6756	(5.283)	0	0	0
2021/01/14	2032	04/02/2021	9.29	Put	Bond Future	3,380.9400	3.3809	3,272.8100	3.2728	(3.198)	0	0	0
2021/01/14	2032	04/02/2021	9.29	Call	Bond Future	224.0200	0.2240	224.5700	0.2246	0.246	0	0	800
2021/01/14	2032	04/02/2021	10.82	Call	Bond Future	6,172.3500	6.1724	6,272.7200	6.2727	1.626	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
2021/01/14	2032	04/02/2021	10.82	Put	Bond Future	42.3800	0.0424	34.0700	0.0341	(19.608)	0	0	800
2021/01/14	2032	04/02/2021			Bond Future	9.7858	92.6932	9.7684	92.8018	(0.178)	0.0000	0.0000	114,916
2021/01/14	2032	04/02/2021	9.62	Call	Bond Future	768.8400	0.7688	783.3800	0.7834	1.891	0	0	0
2021/01/14	2032	04/02/2021	9.62	Put	Bond Future	1,808.1800	1.8082	1,714.0400	1.7140	(5.206)	0	0	0
2021/01/14	2032	04/02/2021	9.61	Call	Bond Future	745.4300	0.7454	759.3000	0.7593	1.861	0	0	0
2021/01/14	2032	04/02/2021	9.61	Put	Bond Future	1,847.9700	1.8480	1,753.1600	1.7532	(5.130)	0	0	0
2021/01/14	2032	04/02/2021	8.79	Put	Bond Future	6,508.6800	6.5087	6,399.1700	6.3992	(1.683)	0	0	0
2021/01/14	2032	04/02/2021	8.79	Call	Bond Future	14.3700	0.0144	13.5400	0.0135	(5.776)	0	0	800
2021/01/14	2032	06/05/2021	12.57	Call	Bond Future	13,939.4900	13.9395	14,043.4500	14.0435	0.746	0	0	0
2021/01/14	2032	06/05/2021	12.12	Call	Bond Future	11,859.6700	11.8597	11,958.8800	11.9589	0.837	0	0	0
2021/01/14	2032	06/05/2021	12.12	Put	Bond Future	206.4900	0.2065	196.2600	0.1963	(4.954)	0	0	0
2021/01/14	2032	06/05/2021			Bond Future	9.9937	89.4931	9.9755	89.6025	(0.181)	0.0000	0.0000	0
2021/01/14	2032	06/05/2021	12.57	Put	Bond Future	95.0100	0.0950	89.5300	0.0895	(5.768)	0	0	736
2021/01/14	2032	06/05/2021	10.33	Put	Bond Future	2,105.4800	2.1055	2,051.5200	2.0515	(2.563)	0	0	0
2021/01/14	2032	06/05/2021	10.33	Call	Bond Future	4,102.8500	4.1029	4,158.3300	4.1583	1.352	0	0	736
2021/01/14	2032	06/05/2021	12.11	Call	Bond Future	11,813.3900	11.8134	11,912.4700	11.9125	0.839	0	0	0
2021/01/14	2032	06/05/2021	12.11	Put	Bond Future	209.9100	0.2099	199.5500	0.1995	(4.935)	0	0	0
2021/01/14	2032	06/05/2021	12.10	Call	Bond Future	11,767.1100	11.7671	11,866.0600	11.8661	0.841	0	0	0
2021/01/14	2032	06/05/2021	12.10	Put	Bond Future	213.3900	0.2134	202.9000	0.2029	(4.916)	0	0	0
2021/01/14	2032	05/08/2021	11.37	Call	Bond Future	8,073.9200	8.0739	8,149.7000	8.1497	0.939	0	0	0
2021/01/14	2032	05/08/2021	11.37	Put	Bond Future	1,595.4600	1.5955	1,560.8900	1.5609	(2.167)	0	0	0
2021/01/14	2032	05/08/2021			Bond Future	10.2032	90.4766	10.1844	90.5869	(0.185)	0.0000	0.0000	0
2021/01/14	2032	05/08/2021	11.35	Call	Bond Future	7,998.2300	7.9982	8,073.5600	8.0736	0.942	0	0	0
2021/01/14	2032	05/08/2021	11.35	Put	Bond Future	1,625.2000	1.6252	1,590.1800	1.5902	(2.155)	0	0	0
2021/01/14	2032	05/08/2021	11.36	Call	Bond Future	8,036.0400	8.0360	8,111.6000	8.1116	0.940	0	0	0
2021/01/14	2032	05/08/2021	11.36	Put	Bond Future	1,610.2700	1.6103	1,575.4800	1.5755	(2.161)	0	0	0
2021/01/14	2032	04/11/2021	9.83	Call	Bond Future	2,574.3300	2.5743	2,611.4800	2.6115	1.443	0	0	700
2021/01/14	2032	04/11/2021	11.71	Put	Bond Future	1,688.4500	1.6884	1,656.0500	1.6560	(1.919)	0	0	0
2021/01/14	2032	04/11/2021	11.69	Call	Bond Future	8,535.3600	8.5354	8,614.0000	8.6140	0.921	0	0	0
2021/01/14	2032	04/11/2021	11.70	Call	Bond Future	8,571.6700	8.5717	8,650.5000	8.6505	0.920	0	0	0
2021/01/14	2032	04/11/2021			Bond Future	10.4192	87.3163	10.3996	87.4277	(0.188)	0.0000	0.0000	0
2021/01/14	2032	04/11/2021	9.83	Put	Bond Future	6,005.0000	6.0050	5,930.7200	5.9307	(1.237)	0	0	0
2021/01/14	2032	04/11/2021	12.81	Call	Bond Future	12,842.9700	12.8430	12,939.0500	12.9390	0.748	0	0	0
2021/01/14	2032	04/11/2021	12.81	Put	Bond Future	612.2500	0.6123	596.9000	0.5969	(2.507)	0	0	700
2021/01/14	2032	04/11/2021	11.71	Call	Bond Future	8,608.0200	8.6080	8,687.0500	8.6871	0.918	0	0	0
2021/01/14	2032	04/11/2021	11.69	Put	Bond Future	1,717.1300	1.7171	1,684.3400	1.6843	(1.910)	0	0	0
2021/01/14	2032	04/11/2021	9.33	Put	Bond Future	8,084.8800	8.0849	7,999.1900	7.9992	(1.060)	0	0	0
2021/01/14	2032	04/11/2021	9.33	Call	Bond Future	1,598.1200	1.5981	1,623.8600	1.6239	1.611	0	0	700
2021/01/14	2032	04/11/2021	11.70	Put	Bond Future	1,702.7500	1.7028	1,670.1500	1.6701	(1.915)	0	0	0
2021/01/14	2033	04/02/2021			Bond Future	99.4116	99.4116	99.4210	99.4210	0.009	0.0000	0.0000	8,131
2021/01/14	2033	06/05/2021			Bond Future	99.2329	99.2329	99.2421	99.2421	0.009	0.0000	0.0000	190
2021/01/14	2033	05/08/2021			Bond Future	100.3469	100.3469	100.3559	100.3559	0.009	0.0000	0.0000	0
2021/01/14	2033	04/11/2021			Bond Future	100.2371	100.2371	100.2460	100.2460	0.009	0.0000	0.0000	0
2021/01/14	2037	04/02/2021	10.28	Call	Bond Future	227.3500	0.2273	184.1800	0.1842	(18.988)	0	0	0
2021/01/14	2037	04/02/2021	10.28	Put	Bond Future	4,006.8100	4.0068	4,177.2200	4.1772	4.253	0	0	0
2021/01/14	2037	04/02/2021	10.27	Call	Bond Future	217.6800	0.2177	175.8700	0.1759	(19.207)	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
2021/01/14	2037	04/02/2021	10.27	Put	Bond Future	4,066.7100	4.0667	4,238.4800	4.2385	4.224	0	0	0
2021/01/14	2037	04/02/2021	11.90	Call	Bond Future	6,526.7500	6.5267	6,314.0500	6.3140	(3.259)	0	0	0
2021/01/14	2037	04/02/2021	13.73	Call	Bond Future	15,923.6800	15.9237	15,710.1000	15.7101	(1.341)	0	0	0
2021/01/14	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/01/14	2037	04/02/2021	10.85	Call	Bond Future	1,428.3100	1.4283	1,288.8900	1.2889	(9.761)	0	0	0
2021/01/14	2037	04/02/2021	10.85	Put	Bond Future	1,377.6400	1.3776	1,451.8000	1.4518	5.383	0	0	72
2021/01/14	2037	04/02/2021	10.35	Call	Bond Future	304.4400	0.3044	251.0700	0.2511	(17.531)	0	0	0
2021/01/14	2037	04/02/2021	10.35	Put	Bond Future	3,599.2700	3.5993	3,759.4800	3.7595	4.451	0	0	72
2021/01/14	2037	04/02/2021			Bond Future	10.8422	82.6026	10.8751	82.3890	0.304	0.0000	0.0000	129,970
2021/01/14	2037	04/02/2021	10.29	Call	Bond Future	237.3500	0.2373	192.7900	0.1928	(18.774)	0	0	0
2021/01/14	2037	04/02/2021	10.29	Put	Bond Future	3,947.3300	3.9473	4,116.3500	4.1163	4.282	0	0	0
2021/01/14	2037	04/02/2021	11.97	Put	Bond Future	49.8800	0.0499	50.2800	0.0503	0.802	0	0	0
2021/01/14	2037	04/02/2021	11.97	Call	Bond Future	6,910.5200	6.9105	6,697.3400	6.6973	(3.085)	0	0	300
2021/01/14	2037	04/02/2021	11.90	Put	Bond Future	65.9700	0.0660	66.8500	0.0668	1.334	0	0	240
2021/01/14	2037	04/02/2021	10.48	Put	Bond Future	2,901.4900	2.9015	3,040.3500	3.0404	4.786	0	0	0
2021/01/14	2037	04/02/2021	10.48	Call	Bond Future	495.9000	0.4959	421.1800	0.4212	(15.068)	0	0	240
2021/01/14	2037	04/02/2021	9.65	Put	Bond Future	8,338.5800	8.3386	8,549.6500	8.5497	2.531	0	0	0
2021/01/14	2037	04/02/2021	9.65	Call	Bond Future	7.3100	0.0073	4.8000	0.0048	(34.337)	0	0	72
2021/01/14	2037	06/05/2021	12.42	Call	Bond Future	8,821.9500	8.8220	8,632.5200	8.6325	(2.147)	0	0	0
2021/01/14	2037	06/05/2021	12.43	Call	Bond Future	8,865.1500	8.8651	8,675.4300	8.6754	(2.140)	0	0	0
2021/01/14	2037	06/05/2021	12.44	Put	Bond Future	857.4200	0.8574	883.4800	0.8835	3.039	0	0	0
2021/01/14	2037	06/05/2021			Bond Future	11.0583	83.4438	11.0926	83.2277	0.310	0.0000	0.0000	0
2021/01/14	2037	06/05/2021	12.42	Put	Bond Future	878.5800	0.8786	905.2200	0.9052	3.032	0	0	0
2021/01/14	2037	06/05/2021	12.43	Put	Bond Future	867.9500	0.8680	894.3000	0.8943	3.036	0	0	0
2021/01/14	2037	06/05/2021	12.44	Call	Bond Future	8,908.4000	8.9084	8,718.3900	8.7184	(2.133)	0	0	0
2021/01/14	2037	05/08/2021	12.26	Put	Bond Future	2,287.7400	2.2877	2,340.7900	2.3408	2.319	0	0	0
2021/01/14	2037	05/08/2021	12.27	Call	Bond Future	7,983.4700	7.9835	7,817.5000	7.8175	(2.079)	0	0	0
2021/01/14	2037	05/08/2021	12.27	Put	Bond Future	2,269.3500	2.2694	2,322.0500	2.3221	2.322	0	0	0
2021/01/14	2037	05/08/2021	12.28	Call	Bond Future	8,019.7700	8.0198	7,853.4700	7.8535	(2.074)	0	0	0
2021/01/14	2037	05/08/2021			Bond Future	11.2817	80.1046	11.3176	79.8860	0.318	0.0000	0.0000	0
2021/01/14	2037	05/08/2021	12.26	Call	Bond Future	7,947.2100	7.9472	7,781.5900	7.7816	(2.084)	0	0	0
2021/01/14	2037	05/08/2021	12.28	Put	Bond Future	2,251.0700	2.2511	2,303.4400	2.3034	2.326	0	0	0
2021/01/14	2037	04/11/2021	12.82	Put	Bond Future	2,023.7200	2.0237	2,072.2700	2.0723	2.399	0	0	0
2021/01/14	2037	04/11/2021	12.83	Call	Bond Future	9,352.5500	9.3525	9,179.6500	9.1797	(1.849)	0	0	0
2021/01/14	2037	04/11/2021			Bond Future	11.4989	80.9768	11.5362	80.7556	0.324	0.0000	0.0000	0
2021/01/14	2037	04/11/2021	12.81	Call	Bond Future	9,280.8300	9.2808	9,108.5100	9.1085	(1.857)	0	0	0
2021/01/14	2037	04/11/2021	12.81	Put	Bond Future	2,039.1200	2.0391	2,087.9600	2.0880	2.395	0	0	0
2021/01/14	2037	04/11/2021	12.82	Call	Bond Future	9,316.6700	9.3167	9,144.0600	9.1441	(1.853)	0	0	0
2021/01/14	2037	04/11/2021	12.83	Put	Bond Future	2,008.4100	2.0084	2,056.6700	2.0567	2.403	0	0	0
2021/01/14	2038	04/02/2021			Bond Future	111.3749	111.3749	111.5347	111.5347	0.143	0.0000	0.0000	7,805
2021/01/14	2038	06/05/2021			Bond Future	112.5367	112.5367	112.6977	112.6977	0.143	0.0000	0.0000	160
2021/01/14	2038	05/08/2021			Bond Future	112.0779	112.0779	112.2404	112.2404	0.145	0.0000	0.0000	0
2021/01/14	2038	04/11/2021			Bond Future	113.3233	113.3233	113.4874	113.4874	0.145	0.0000	0.0000	0
2021/01/14	2040	04/02/2021	10.42	Call	Bond Future	234.9800	0.2350	173.6100	0.1736	(26.117)	0	0	0
2021/01/14	2040	04/02/2021	10.42	Put	Bond Future	4,120.4400	4.1204	4,426.1200	4.4261	7.419	0	0	0
2021/01/14	2040	04/02/2021	9.49	Put	Bond Future	11,256.7400	11.2567	11,623.4200	11.6234	3.257	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/14	2040	04/02/2021	9.49	Call	Bond Future		0.7100	0.0007	0.3400	0.0003	(52.113)	0	0	500
2021/01/14	2040	04/02/2021	9.57	Put	Bond Future	10,586.3000		10.5863	10,952.6700	10.9527	3.461	0	0	0
2021/01/14	2040	04/02/2021	9.57	Call	Bond Future		1.3600	0.0014	0.6800	0.0007	(50.000)	0	0	800
2021/01/14	2040	04/02/2021	10.07	Put	Bond Future	6,590.5400		6.5905	6,943.6400	6.9436	5.358	0	0	0
2021/01/14	2040	04/02/2021			Bond Future	10.9611		84.6884	11.0143	84.3214	0.485	0.0000	0.0000	80,680
2021/01/14	2040	04/02/2021	10.41	Call	Bond Future	224.6400		0.2246	165.3700	0.1654	(26.384)	0	0	0
2021/01/14	2040	04/02/2021	10.41	Put	Bond Future	4,184.5600		4.1846	4,492.3400	4.4923	7.355	0	0	0
2021/01/14	2040	04/02/2021	10.40	Call	Bond Future	214.6500		0.2146	157.4400	0.1574	(26.653)	0	0	0
2021/01/14	2040	04/02/2021	10.40	Put	Bond Future	4,249.1300		4.2491	4,558.9700	4.5590	7.292	0	0	0
2021/01/14	2040	04/02/2021	10.24	Put	Bond Future	5,337.9500		5.3379	5,674.7700	5.6748	6.310	0	0	0
2021/01/14	2040	04/02/2021	10.24	Call	Bond Future	96.9100		0.0969	66.6800	0.0667	(31.194)	0	0	500
2021/01/14	2040	04/02/2021	11.57	Call	Bond Future	4,338.9800		4.3390	4,005.3500	4.0054	(7.689)	0	0	0
2021/01/14	2040	04/02/2021	11.57	Put	Bond Future	284.2100		0.2842	317.6300	0.3176	11.759	0	0	500
2021/01/14	2040	04/02/2021	10.07	Call	Bond Future	38.9100		0.0389	24.9600	0.0250	(35.852)	0	0	800
2021/01/14	2040	04/02/2021	11.74	Call	Bond Future	5,300.9900		5.3010	4,953.2300	4.9532	(6.560)	0	0	0
2021/01/14	2040	04/02/2021	11.74	Put	Bond Future	170.1100		0.1701	189.4000	0.1894	11.340	0	0	800
2021/01/14	2040	06/05/2021	10.83	Put	Bond Future	4,729.8500		4.7299	4,937.1300	4.9371	4.382	0	0	0
2021/01/14	2040	06/05/2021	10.83	Call	Bond Future	2,376.2100		2.3762	2,212.3800	2.2124	(6.895)	0	0	300
2021/01/14	2040	06/05/2021	11.58	Put	Bond Future	2,361.0100		2.3610	2,483.0500	2.4831	5.169	0	0	0
2021/01/14	2040	06/05/2021	11.58	Call	Bond Future	5,029.6500		5.0296	4,780.5800	4.7806	(4.952)	0	0	300
2021/01/14	2040	06/05/2021	12.44	Call	Bond Future	8,884.4700		8.8845	8,571.2800	8.5713	(3.525)	0	0	0
2021/01/14	2040	06/05/2021	12.44	Put	Bond Future	1,019.9600		1.0200	1,077.8800	1.0779	5.679	0	0	0
2021/01/14	2040	06/05/2021			Bond Future	11.1724		85.5509	11.2279	85.1798	0.496	0.0000	0.0000	0
2021/01/14	2040	06/05/2021	13.38	Call	Bond Future	13,237.7200		13.2377	12,886.4700	12.8865	(2.653)	0	0	0
2021/01/14	2040	06/05/2021	13.38	Put	Bond Future	297.8900		0.2979	317.7500	0.3177	6.667	0	0	300
2021/01/14	2040	06/05/2021	12.43	Call	Bond Future	8,839.5400		8.8395	8,526.9400	8.5269	(3.536)	0	0	0
2021/01/14	2040	06/05/2021	12.43	Put	Bond Future	1,032.2700		1.0323	1,090.7800	1.0908	5.668	0	0	0
2021/01/14	2040	06/05/2021	12.42	Call	Bond Future	8,794.6800		8.7947	8,482.6600	8.4827	(3.548)	0	0	0
2021/01/14	2040	06/05/2021	12.42	Put	Bond Future	1,044.7100		1.0447	1,103.8000	1.1038	5.656	0	0	0
2021/01/14	2040	05/08/2021	11.05	Put	Bond Future	5,716.0000		5.7160	5,915.5600	5.9156	3.491	0	0	0
2021/01/14	2040	05/08/2021	11.05	Call	Bond Future	3,445.6600		3.4457	3,269.7500	3.2698	(5.105)	0	0	900
2021/01/14	2040	05/08/2021	12.48	Call	Bond Future	8,783.5900		8.7836	8,498.9300	8.4989	(3.241)	0	0	0
2021/01/14	2040	05/08/2021	12.49	Put	Bond Future	2,142.5400		2.1425	2,232.8200	2.2328	4.214	0	0	0
2021/01/14	2040	05/08/2021	12.47	Call	Bond Future	8,740.7300		8.7407	8,456.6200	8.4566	(3.250)	0	0	0
2021/01/14	2040	05/08/2021			Bond Future	11.3910		81.9846	11.4488	81.6091	0.508	0.0000	0.0000	0
2021/01/14	2040	05/08/2021	11.55	Put	Bond Future	4,051.9900		4.0520	4,207.2100	4.2072	3.831	0	0	0
2021/01/14	2040	05/08/2021	11.55	Call	Bond Future	5,077.6700		5.0777	4,857.4200	4.8574	(4.338)	0	0	900
2021/01/14	2040	05/08/2021	14.80	Call	Bond Future	18,339.9300		18.3399	17,978.1700	17.9782	(1.973)	0	0	0
2021/01/14	2040	05/08/2021	14.80	Put	Bond Future	230.7500		0.2307	244.4600	0.2445	5.941	0	0	900
2021/01/14	2040	05/08/2021	12.48	Put	Bond Future	2,156.2200		2.1562	2,247.0300	2.2470	4.212	0	0	0
2021/01/14	2040	05/08/2021	12.49	Call	Bond Future	8,826.6700		8.8267	8,541.4800	8.5415	(3.231)	0	0	0
2021/01/14	2040	05/08/2021	12.47	Put	Bond Future	2,170.1900		2.1702	2,261.5500	2.2616	4.210	0	0	0
2021/01/14	2040	04/11/2021	12.90	Call	Bond Future	9,701.7000		9.7017	9,410.7900	9.4108	(2.999)	0	0	0
2021/01/14	2040	04/11/2021	12.90	Put	Bond Future	2,124.4300		2.1244	2,213.2000	2.2132	4.179	0	0	0
2021/01/14	2040	04/11/2021	12.89	Call	Bond Future	9,664.0800		9.6641	9,373.7000	9.3737	(3.005)	0	0	0
2021/01/14	2040	04/11/2021	12.89	Put	Bond Future	2,140.7200		2.1407	2,230.0200	2.2300	4.171	0	0	0
2021/01/14	2040	04/11/2021			Bond Future	11.6029		82.8773	11.6631	82.4976	0.519	0.0000	0.0000	0
2021/01/14	2040	04/11/2021	12.91	Call	Bond Future	9,739.3500		9.7393	9,447.9300	9.4479	(2.992)	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
2021/01/14	2040	04/11/2021	12.91	Put	Bond Future	2,108.2400	2.1082	2,196.5000	2.1965	4.186	0	0	0
2021/01/14	2044	04/02/2021	10.36	Put	Bond Future	5,159.8700	5.1599	5,524.6700	5.5247	7.070	0	0	0
2021/01/14	2044	04/02/2021	10.37	Call	Bond Future	127.9600	0.1280	88.0200	0.0880	(31.213)	0	0	0
2021/01/14	2044	04/02/2021	10.35	Put	Bond Future	5,230.6300	5.2306	5,597.0200	5.5970	7.005	0	0	0
2021/01/14	2044	04/02/2021	10.04	Put	Bond Future	7,577.0300	7.5770	7,972.1200	7.9721	5.214	0	0	0
2021/01/14	2044	04/02/2021	10.04	Call	Bond Future	19.5400	0.0195	11.5400	0.0115	(40.942)	0	0	0
2021/01/14	2044	04/02/2021	10.84	Call	Bond Future	842.7800	0.8428	679.7400	0.6797	(19.345)	0	0	0
2021/01/14	2044	04/02/2021			Bond Future	11.0495	81.1597	11.1078	80.7566	0.528	0.0000	0.0000	51,852
2021/01/14	2044	04/02/2021	10.36	Call	Bond Future	121.5200	0.1215	83.2300	0.0832	(31.509)	0	0	0
2021/01/14	2044	04/02/2021	10.37	Put	Bond Future	5,089.5100	5.0895	5,452.6600	5.4527	7.135	0	0	0
2021/01/14	2044	04/02/2021	10.35	Call	Bond Future	115.3700	0.1154	78.6700	0.0787	(31.811)	0	0	0
2021/01/14	2044	04/02/2021	10.84	Put	Bond Future	2,320.0100	2.3200	2,560.0600	2.5601	10.347	0	0	265
2021/01/14	2044	04/02/2021	10.29	Call	Bond Future	83.3700	0.0834	55.3100	0.0553	(33.657)	0	0	0
2021/01/14	2044	04/02/2021	10.29	Put	Bond Future	5,662.5300	5.6625	6,037.5600	6.0376	6.623	0	0	265
2021/01/14	2044	04/02/2021	9.66	Put	Bond Future	10,712.3300	10.7123	11,114.7200	11.1147	3.756	0	0	0
2021/01/14	2044	04/02/2021	9.66	Call	Bond Future	1.3500	0.0014	0.6500	0.0007	(51.852)	0	0	265
2021/01/14	2044	06/05/2021	11.10	Call	Bond Future	3,008.1300	3.0081	2,803.5500	2.8036	(6.801)	0	0	0
2021/01/14	2044	06/05/2021	11.40	Call	Bond Future	4,049.3800	4.0494	3,807.1000	3.8071	(5.983)	0	0	0
2021/01/14	2044	06/05/2021	11.40	Put	Bond Future	3,076.0900	3.0761	3,241.3800	3.2414	5.373	0	0	3,100
2021/01/14	2044	06/05/2021	11.79	Call	Bond Future	5,621.6400	5.6216	5,336.8200	5.3368	(5.066)	0	0	0
2021/01/14	2044	06/05/2021	11.79	Put	Bond Future	2,146.0000	2.1460	2,268.7500	2.2688	5.720	0	0	3,100
2021/01/14	2044	06/05/2021	12.50	Call	Bond Future	8,765.3500	8.7653	8,424.7200	8.4247	(3.886)	0	0	0
2021/01/14	2044	06/05/2021	12.50	Put	Bond Future	1,071.1600	1.0712	1,138.1000	1.1381	6.249	0	0	3,100
2021/01/14	2044	06/05/2021	12.43	Call	Bond Future	8,458.6300	8.4586	8,122.6500	8.1226	(3.972)	0	0	0
2021/01/14	2044	06/05/2021	12.43	Put	Bond Future	1,162.1600	1.1622	1,233.7500	1.2338	6.160	0	0	0
2021/01/14	2044	06/05/2021	12.44	Call	Bond Future	8,502.3000	8.5023	8,165.6400	8.1656	(3.960)	0	0	0
2021/01/14	2044	06/05/2021	12.44	Put	Bond Future	1,148.7800	1.1488	1,219.6900	1.2197	6.173	0	0	0
2021/01/14	2044	06/05/2021			Bond Future	11.2540	81.9863	11.3147	81.5787	0.540	0.0000	0.0000	0
2021/01/14	2044	06/05/2021	11.10	Put	Bond Future	4,056.6700	4.0567	4,259.6600	4.2597	5.004	0	0	3,100
2021/01/14	2044	06/05/2021	10.70	Put	Bond Future	5,719.4400	5.7194	5,976.7700	5.9768	4.499	0	0	0
2021/01/14	2044	06/05/2021	10.70	Call	Bond Future	1,835.1800	1.8352	1,684.9400	1.6849	(8.187)	0	0	3,100
2021/01/14	2044	06/05/2021	11.35	Put	Bond Future	3,223.7800	3.2238	3,395.1100	3.3951	5.315	0	0	0
2021/01/14	2044	06/05/2021	11.35	Call	Bond Future	3,866.1100	3.8661	3,629.8700	3.6299	(6.111)	0	0	3,100
2021/01/14	2044	06/05/2021	11.90	Call	Bond Future	6,100.4500	6.1004	5,805.3200	5.8053	(4.838)	0	0	0
2021/01/14	2044	06/05/2021	11.90	Put	Bond Future	1,943.5900	1.9436	2,056.0300	2.0560	5.785	0	0	0
2021/01/14	2044	06/05/2021	12.45	Call	Bond Future	8,546.0100	8.5460	8,208.6800	8.2087	(3.947)	0	0	0
2021/01/14	2044	06/05/2021	12.45	Put	Bond Future	1,135.5200	1.1355	1,205.7600	1.2058	6.186	0	0	0
2021/01/14	2044	05/08/2021	12.60	Put	Bond Future	2,114.3500	2.1144	2,212.6600	2.2127	4.650	0	0	0
2021/01/14	2044	05/08/2021	12.61	Call	Bond Future	8,998.3200	8.9983	8,683.6900	8.6837	(3.497)	0	0	0
2021/01/14	2044	05/08/2021	12.61	Put	Bond Future	2,097.0400	2.0970	2,194.7300	2.1947	4.658	0	0	0
2021/01/14	2044	05/08/2021			Bond Future	11.4653	78.5060	11.5288	78.0937	0.554	0.0000	0.0000	0
2021/01/14	2044	05/08/2021	12.59	Call	Bond Future	8,921.6000	8.9216	8,608.2100	8.6082	(3.513)	0	0	0
2021/01/14	2044	05/08/2021	12.59	Put	Bond Future	2,131.7800	2.1318	2,230.7100	2.2307	4.641	0	0	0
2021/01/14	2044	05/08/2021	12.60	Call	Bond Future	8,959.9400	8.9599	8,645.9300	8.6459	(3.505)	0	0	0
2021/01/14	2044	04/11/2021	12.91	Call	Bond Future	9,464.7300	9.4647	9,149.7700	9.1498	(3.328)	0	0	0
2021/01/14	2044	04/11/2021	12.91	Put	Bond Future	2,246.4800	2.2465	2,348.3500	2.3484	4.535	0	0	0
2021/01/14	2044	04/11/2021			Bond Future	11.6700	79.3608	11.7361	78.9440	0.567	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
2021/01/14	2044	04/11/2021	12.89	Call	Bond Future	9,391.4600	9.3915	9,077.6600	9.0777	(3.341)	0	0	0
2021/01/14	2044	04/11/2021	12.89	Put	Bond Future	2,280.2400	2.2802	2,383.2700	2.3833	4.518	0	0	0
2021/01/14	2044	04/11/2021	12.90	Call	Bond Future	9,428.0700	9.4281	9,113.6900	9.1137	(3.335)	0	0	0
2021/01/14	2044	04/11/2021	12.90	Put	Bond Future	2,263.3000	2.2633	2,365.7500	2.3657	4.527	0	0	0
2021/01/14	2046	04/02/2021			Bond Future	99.9286	99.9286	99.9383	99.9383	0.010	0.0000	0.0000	14,890
2021/01/14	2046	06/05/2021			Bond Future	99.1807	99.1807	99.1902	99.1902	0.010	0.0000	0.0000	0
2021/01/14	2046	05/08/2021			Bond Future	100.2943	100.2943	100.3036	100.3036	0.009	0.0000	0.0000	0
2021/01/14	2046	04/11/2021			Bond Future	99.6010	99.6010	99.6104	99.6104	0.009	0.0000	0.0000	0
2021/01/14	2050	04/02/2021			Bond Future	101.2325	101.2325	101.9025	101.9025	0.662	0.0000	0.0000	11,025
2021/01/14	2050	06/05/2021			Bond Future	102.2882	102.2882	102.9649	102.9649	0.662	0.0000	0.0000	0
2021/01/14	2050	05/08/2021			Bond Future	101.5083	101.5083	102.1922	102.1922	0.674	0.0000	0.0000	0
2021/01/14	2050	04/11/2021			Bond Future	102.6363	102.6363	103.3278	103.3278	0.674	0.0000	0.0000	0
2021/01/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	AL37	04/02/2021			Index Future	792.4030	792.4030	793.7050	793.7050	0.164	0.0000	0.0000	0
2021/01/14	AL37	06/05/2021			Index Future	800.4710	800.4710	801.7830	801.7830	0.164	0.0000	0.0000	0
2021/01/14	AL37	05/08/2021			Index Future	809.1680	809.1680	810.4920	810.4920	0.164	0.0000	0.0000	0
2021/01/14	AL37	04/11/2021			Index Future	818.0590	818.0590	819.3960	819.3960	0.163	0.0000	0.0000	0
2021/01/14	AL7T	04/02/2021			Index Future	869.7530	869.7530	870.4130	870.4130	0.076	0.0000	0.0000	0
2021/01/14	AL7T	06/05/2021			Index Future	878.6090	878.6090	879.2720	879.2720	0.075	0.0000	0.0000	0
2021/01/14	AL7T	05/08/2021			Index Future	888.1550	888.1550	888.8220	888.8220	0.075	0.0000	0.0000	0
2021/01/14	AL7T	04/11/2021			Index Future	897.9130	897.9130	898.5870	898.5870	0.075	0.0000	0.0000	0
2021/01/14	ALBI	04/02/2021			Index Future	760.1410	760.1410	759.3650	759.3650	(0.102)	0.0000	0.0000	236
2021/01/14	ALBI	06/05/2021			Index Future	767.8800	767.8800	767.0930	767.0930	(0.102)	0.0000	0.0000	0
2021/01/14	ALBI	05/08/2021			Index Future	776.2230	776.2230	775.4250	775.4250	(0.103)	0.0000	0.0000	0
2021/01/14	ALBI	04/11/2021			Index Future	784.7520	784.7520	783.9440	783.9440	(0.103)	0.0000	0.0000	0
2021/01/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	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
2021/01/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	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
2021/01/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/14	ES33	04/02/2021			Bond Future	11.4839	76.8398	11.5163	76.6678	0.283	0.0000	0.0000	350
2021/01/14	ES33	06/05/2021			Bond Future	11.7413	73.8483	11.7752	73.6744	0.289	0.0000	0.0000	0
2021/01/14	ES33	05/08/2021			Bond Future	12.0039	74.6598	12.0393	74.4837	0.295	0.0000	0.0000	0
2021/01/14	ES33	04/11/2021			Bond Future	12.2753	71.6976	12.3123	71.5194	0.301	0.0000	0.0000	0
2021/01/14	ES42	04/02/2021			Bond Future	11.9797	75.8855	12.0578	75.4259	0.652	0.0000	0.0000	4,779
2021/01/14	ES42	06/05/2021			Bond Future	12.2294	72.4006	12.3112	71.9360	0.669	0.0000	0.0000	0
2021/01/14	ES42	05/08/2021			Bond Future	12.4782	73.1968	12.5637	72.7269	0.686	0.0000	0.0000	0
2021/01/14	ES42	04/11/2021			Bond Future	12.7369	69.7357	12.8265	69.2606	0.704	0.0000	0.0000	0
2021/01/14	GOVI	04/02/2021	750.96	Call	GOVI	3,780.0000	0.3780	0.0000	0.0000	(100.000)	0	0	0
2021/01/14	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	2,250.0000	0.2250	100.000	0	0	0
2021/01/14	GOVI	04/02/2021			GOVI	751.3380	751.3380	750.7350	750.7350	(0.080)	0.0000	0.0000	963
2021/01/14	GOVI	04/02/2021	750.95	Call	GOVI	3,880.0000	0.3880	0.0000	0.0000	(100.000)	0	0	0
2021/01/14	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	2,150.0000	0.2150	100.000	0	0	0
2021/01/14	GOVI	04/02/2021	750.94	Call	GOVI	3,980.0000	0.3980	0.0000	0.0000	(100.000)	0	0	0
2021/01/14	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	2,050.0000	0.2050	100.000	0	0	0
2021/01/14	GOVI	06/05/2021	678.68	Call	GOVI	803,080.0000	80.3080	796,950.0000	79.6950	(0.763)	0	0	0
2021/01/14	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	GOVI	06/05/2021	678.67	Call	GOVI	803,180.0000	80.3180	797,050.0000	79.7050	(0.763)	0	0	0
2021/01/14	GOVI	06/05/2021			GOVI	758.9880	758.9880	758.3750	758.3750	(0.081)	0.0000	0.0000	0
2021/01/14	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	GOVI	06/05/2021	678.69	Call	GOVI	802,980.0000	80.2980	796,850.0000	79.6850	(0.763)	0	0	0
2021/01/14	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	GOVI	05/08/2021	719.14	Call	GOVI	480,940.0000	48.0940	474,730.0000	47.4730	(1.291)	0	0	0
2021/01/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	GOVI	05/08/2021	719.13	Call	GOVI	481,040.0000	48.1040	474,830.0000	47.4830	(1.291)	0	0	0
2021/01/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	GOVI	05/08/2021			GOVI	767.2340	767.2340	766.6130	766.6130	(0.081)	0.0000	0.0000	0
2021/01/14	GOVI	05/08/2021	719.15	Call	GOVI	480,840.0000	48.0840	474,630.0000	47.4630	(1.291)	0	0	0
2021/01/14	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	GOVI	04/11/2021	728.41	Call	GOVI	472,540.0000	47.2540	466,250.0000	46.6250	(1.331)	0	0	0
2021/01/14	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	GOVI	04/11/2021	728.40	Call	GOVI	472,640.0000	47.2640	466,350.0000	46.6350	(1.331)	0	0	0
2021/01/14	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	GOVI	04/11/2021			GOVI	775.6640	775.6640	775.0350	775.0350	(0.081)	0.0000	0.0000	0
2021/01/14	GOVI	04/11/2021	728.42	Call	GOVI	472,440.0000	47.2440	466,150.0000	46.6150	(1.331)	0	0	0
2021/01/14	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/14	IGOV	04/02/2021			Index Future	270.6180	270.6180	271.0290	271.0290	0.152	0.0000	0.0000	957

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
2021/01/14	IGOV	06/05/2021			Index Future	273.4400	273.4400	273.8550	273.8550	0.152	0.0000	0.0000	17
2021/01/14	IGOV	05/08/2021			Index Future	276.4770	276.4770	276.8960	276.8960	0.152	0.0000	0.0000	0
2021/01/14	IGOV	04/11/2021			Index Future	279.5810	279.5810	280.0030	280.0030	0.151	0.0000	0.0000	0
2021/01/14	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/14	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3900	90.3900	0.000	0.0000	0.0000	0
2021/01/14	IS05	21/09/2021			Interest Rate Swap	89.2900	89.2900	89.3000	89.3000	0.011	0.0000	0.0000	0
2021/01/14	IS05	21/12/2021			Interest Rate Swap	90.4900	90.4900	90.5000	90.5000	0.011	0.0000	0.0000	51
2021/01/14	IS05	15/03/2022			Interest Rate Swap	89.8400	89.8400	89.8600	89.8600	0.022	0.0000	0.0000	0
2021/01/14	IS05	21/06/2022			Interest Rate Swap	89.8600	89.8600	89.8700	89.8700	0.011	0.0000	0.0000	0
2021/01/14	IS05	20/09/2022			Interest Rate Swap	92.9000	92.9000	92.9200	92.9200	0.022	0.0000	0.0000	0
2021/01/14	IS05	20/12/2022			Interest Rate Swap	93.2900	93.2900	93.3200	93.3200	0.032	0.0000	0.0000	0
2021/01/14	IS05	22/03/2023			Interest Rate Swap	85.5700	85.5700	85.6100	85.6100	0.047	0.0000	0.0000	0
2021/01/14	IS05	20/06/2023			Interest Rate Swap	91.0200	91.0200	91.0600	91.0600	0.044	0.0000	0.0000	0
2021/01/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/14	IS10	17/12/2025			Interest Rate Swap	77.5700	77.5700	77.6300	77.6300	0.077	0.0000	0.0000	0
2021/01/14	IS10	16/03/2026			Interest Rate Swap	73.9900	73.9900	74.0400	74.0400	0.068	0.0000	0.0000	0
2021/01/14	IS10	15/06/2026			Interest Rate Swap	72.3000	72.3000	72.3500	72.3500	0.069	0.0000	0.0000	0
2021/01/14	IS10	21/09/2026			Interest Rate Swap	74.2500	74.2500	74.2900	74.2900	0.054	0.0000	0.0000	0
2021/01/14	IS10	21/12/2026			Interest Rate Swap	78.2300	78.2300	78.2600	78.2600	0.038	0.0000	0.0000	0
2021/01/14	IS10	15/03/2027			Interest Rate Swap	76.6800	76.6800	76.7100	76.7100	0.039	0.0000	0.0000	0
2021/01/14	IS10	21/06/2027			Interest Rate Swap	78.7300	78.7300	78.7500	78.7500	0.025	0.0000	0.0000	0
2021/01/14	IS10	20/09/2027			Interest Rate Swap	84.5700	84.5700	84.5800	84.5800	0.012	0.0000	0.0000	0
2021/01/14	IS10	20/12/2027			Interest Rate Swap	84.9600	84.9600	84.9800	84.9800	0.024	0.0000	0.0000	0
2021/01/14	IS10	22/03/2028			Interest Rate Swap	77.9100	77.9100	77.9500	77.9500	0.051	0.0000	0.0000	0
2021/01/14	IS10	20/06/2028			Interest Rate Swap	85.8400	85.8400	85.9000	85.9000	0.070	0.0000	0.0000	0
2021/01/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/14	JBAF	20/01/2021			Jibar Tradeable Future	3.6550	96.3450	3.6550	96.3450	0.000	0.0000	0.0000	0
2021/01/14	JBAF	17/02/2021			Jibar Tradeable Future	3.5100	96.4900	3.5100	96.4900	0.000	0.0000	0.0000	0
2021/01/14	JBAF	17/03/2021			Jibar Tradeable Future	3.4950	96.5050	3.4950	96.5050	0.000	0.0000	0.0000	0
2021/01/14	JBAF	21/04/2021			Jibar Tradeable Future	3.4200	96.5800	3.4200	96.5800	0.000	0.0000	0.0000	0
2021/01/14	JBAF	19/05/2021			Jibar Tradeable Future	3.4200	96.5800	3.4200	96.5800	0.000	0.0000	0.0000	0
2021/01/14	JBAF	15/06/2021			Jibar Tradeable Future	3.4050	96.5950	3.4050	96.5950	0.000	0.0000	0.0000	0
2021/01/14	JBAF	15/09/2021			Jibar Tradeable Future	3.4500	96.5500	3.4400	96.5600	(0.290)	0.0000	0.0000	30,000
2021/01/14	JBAF	15/12/2021			Jibar Tradeable Future	3.6050	96.3950	3.6050	96.3950	0.000	0.0000	0.0000	0
2021/01/14	JBAF	16/03/2022			Jibar Tradeable Future	3.6200	96.3800	3.6200	96.3800	0.000	0.0000	0.0000	0
2021/01/14	JBAF	15/06/2022			Jibar Tradeable Future	3.9300	96.0700	3.9300	96.0700	0.000	0.0000	0.0000	1
2021/01/14	JBAF	21/09/2022			Jibar Tradeable Future	3.9500	96.0500	3.9500	96.0500	0.000	0.0000	0.0000	0
2021/01/14	JBAF	21/12/2022			Jibar Tradeable Future	4.4450	95.5550	4.4650	95.5350	0.450	0.0000	0.0000	0
2021/01/14	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	R023	04/02/2021	6.34	Call	Bond Future	3,632.8200	3.6328	3,655.4500	3.6555	0.623	0	0	0
2021/01/14	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	R023	04/02/2021			Bond Future	4.4995	109.7695	4.4883	109.7921	(0.249)	0.0000	0.0000	32,397

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
2021/01/14	R023	04/02/2021	6.33	Call	Bond Future	3,613.5200	3.6135	3,636.1500	3.6362	0.626	0	0	0
2021/01/14	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	R023	04/02/2021	6.32	Call	Bond Future	3,594.2100	3.5942	3,616.8400	3.6168	0.630	0	0	0
2021/01/14	R023	06/05/2021	7.58	Call	Bond Future	5,200.2400	5.2002	5,222.6900	5.2227	0.432	0	0	0
2021/01/14	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	R023	06/05/2021			Bond Future	4.5547	106.9811	4.5421	107.0036	(0.277)	0.0000	0.0000	0
2021/01/14	R023	06/05/2021	7.57	Call	Bond Future	5,183.6100	5.1836	5,206.0600	5.2061	0.433	0	0	0
2021/01/14	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	R023	06/05/2021	7.56	Call	Bond Future	5,166.9800	5.1670	5,189.4300	5.1894	0.434	0	0	0
2021/01/14	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/14	R023	05/08/2021	5.30	Call	Bond Future	1,276.6800	1.2767	1,293.1800	1.2932	1.292	0	0	0
2021/01/14	R023	05/08/2021	5.30	Put	Bond Future	179.2100	0.1792	173.3700	0.1734	(3.259)	0	0	0
2021/01/14	R023	05/08/2021	5.29	Call	Bond Future	1,264.2300	1.2642	1,280.6600	1.2807	1.300	0	0	0
2021/01/14	R023	05/08/2021	5.29	Put	Bond Future	181.8700	0.1819	175.9600	0.1760	(3.250)	0	0	0
2021/01/14	R023	05/08/2021			Bond Future	4.5784	108.1562	4.5638	108.1785	(0.318)	0.0000	0.0000	0
2021/01/14	R023	05/08/2021	5.31	Call	Bond Future	1,289.1600	1.2892	1,305.7300	1.3057	1.285	0	0	0
2021/01/14	R023	05/08/2021	5.31	Put	Bond Future	176.5900	0.1766	170.8200	0.1708	(3.267)	0	0	0
2021/01/14	R023	04/11/2021	4.91	Call	Bond Future	751.8000	0.7518	764.8100	0.7648	1.731	0	0	0
2021/01/14	R023	04/11/2021	4.91	Put	Bond Future	366.1100	0.3661	356.6700	0.3567	(2.578)	0	0	0
2021/01/14	R023	04/11/2021	4.90	Call	Bond Future	743.6200	0.7436	756.5600	0.7566	1.740	0	0	0
2021/01/14	R023	04/11/2021	4.90	Put	Bond Future	370.7700	0.3708	361.2600	0.3613	(2.565)	0	0	0
2021/01/14	R023	04/11/2021			Bond Future	4.6104	105.4254	4.5931	105.4479	(0.377)	0.0000	0.0000	0
2021/01/14	R023	04/11/2021	4.92	Call	Bond Future	760.0200	0.7600	773.1200	0.7731	1.724	0	0	0
2021/01/14	R023	04/11/2021	4.92	Put	Bond Future	361.4900	0.3615	352.1400	0.3521	(2.587)	0	0	0
2021/01/14	R035	04/02/2021	10.05	Call	Bond Future	189.9200	0.1899	185.1200	0.1851	(2.527)	0	0	0
2021/01/14	R035	04/02/2021	10.05	Put	Bond Future	4,037.2800	4.0373	3,950.0300	3.9500	(2.161)	0	0	0
2021/01/14	R035	04/02/2021	10.04	Call	Bond Future	181.4000	0.1814	176.6300	0.1766	(2.630)	0	0	0
2021/01/14	R035	04/02/2021	10.04	Put	Bond Future	4,098.4700	4.0985	4,011.2500	4.0113	(2.128)	0	0	0
2021/01/14	R035	04/02/2021	10.14	Put	Bond Future	3,505.0300	3.5050	3,417.8200	3.4178	(2.488)	0	0	650
2021/01/14	R035	04/02/2021	11.14	Call	Bond Future	3,635.6700	3.6357	3,684.5300	3.6845	1.344	0	0	0
2021/01/14	R035	04/02/2021	11.14	Put	Bond Future	325.7000	0.3257	292.1100	0.2921	(10.313)	0	0	650
2021/01/14	R035	04/02/2021			Bond Future	10.6197	91.3699	10.6071	91.4524	(0.119)	0.0000	0.0000	97,068
2021/01/14	R035	04/02/2021	10.06	Call	Bond Future	198.7900	0.1988	193.9700	0.1940	(2.425)	0	0	0
2021/01/14	R035	04/02/2021	10.06	Put	Bond Future	3,976.5200	3.9765	3,889.2500	3.8893	(2.195)	0	0	0
2021/01/14	R035	04/02/2021	10.14	Call	Bond Future	281.6000	0.2816	276.8400	0.2768	(1.690)	0	0	0
2021/01/14	R035	06/05/2021	10.55	Call	Bond Future	2,448.5800	2.4486	2,470.1300	2.4701	0.880	0	0	0
2021/01/14	R035	06/05/2021	10.55	Put	Bond Future	4,294.4300	4.2944	4,233.0300	4.2330	(1.430)	0	0	500
2021/01/14	R035	06/05/2021	10.05	Put	Bond Future	6,464.6400	6.4646	6,392.8900	6.3929	(1.110)	0	0	0
2021/01/14	R035	06/05/2021	10.05	Call	Bond Future	1,252.8300	1.2528	1,264.0300	1.2640	0.894	0	0	500
2021/01/14	R035	06/05/2021	12.91	Put	Bond Future	315.3900	0.3154	303.7000	0.3037	(3.707)	0	0	600
2021/01/14	R035	06/05/2021	10.40	Put	Bond Future	4,881.4200	4.8814	4,816.6200	4.8166	(1.327)	0	0	0
2021/01/14	R035	06/05/2021	11.55	Call	Bond Future	6,075.5300	6.0755	6,121.0900	6.1211	0.750	0	0	0
2021/01/14	R035	06/05/2021	11.55	Put	Bond Future	1,710.3500	1.7103	1,672.9600	1.6730	(2.186)	0	0	1,650
2021/01/14	R035	06/05/2021	12.77	Call	Bond Future	11,487.1000	11.4871	11,556.4800	11.5565	0.604	0	0	0
2021/01/14	R035	06/05/2021	12.77	Put	Bond Future	385.6100	0.3856	372.0400	0.3720	(3.519)	0	0	1,650
2021/01/14	R035	06/05/2021	10.24	Put	Bond Future	5,567.4900	5.5675	5,499.3300	5.4993	(1.224)	0	0	0
2021/01/14	R035	06/05/2021	10.24	Call	Bond Future	1,656.3300	1.6563	1,671.1200	1.6711	0.893	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
2021/01/14	R035	06/05/2021	12.37	Call	Bond Future	9,652.6000	9.6526	9,715.4600	9.7155	0.651	0	0	0
2021/01/14	R035	06/05/2021	12.35	Put	Bond Future	682.9300	0.6829	662.4700	0.6625	(2.996)	0	0	0
2021/01/14	R035	06/05/2021	12.36	Put	Bond Future	674.0700	0.6741	653.8000	0.6538	(3.007)	0	0	0
2021/01/14	R035	06/05/2021			Bond Future	10.8361	87.8272	10.8231	87.9101	(0.120)	0.0000	0.0000	0
2021/01/14	R035	06/05/2021	11.05	Call	Bond Future	4,058.8600	4.0589	4,092.7200	4.0927	0.834	0	0	0
2021/01/14	R035	06/05/2021	11.05	Put	Bond Future	2,715.9400	2.7159	2,666.8500	2.6669	(1.807)	0	0	500
2021/01/14	R035	06/05/2021	11.15	Put	Bond Future	2,476.2400	2.4762	2,429.6100	2.4296	(1.883)	0	0	0
2021/01/14	R035	06/05/2021	11.15	Call	Bond Future	4,436.6000	4.4366	4,472.9200	4.4729	0.819	0	0	600
2021/01/14	R035	06/05/2021	12.91	Call	Bond Future	12,136.2700	12.1363	12,207.5300	12.2075	0.587	0	0	0
2021/01/14	R035	06/05/2021	10.40	Call	Bond Future	2,044.9000	2.0449	2,063.0500	2.0631	0.888	0	0	600
2021/01/14	R035	06/05/2021	10.81	Put	Bond Future	3,397.7800	3.3978	3,342.6800	3.3427	(1.622)	0	0	0
2021/01/14	R035	06/05/2021	10.81	Call	Bond Future	3,231.5100	3.2315	3,259.3600	3.2594	0.862	0	0	1,650
2021/01/14	R035	06/05/2021	11.32	Call	Bond Future	5,109.8700	5.1099	5,150.2500	5.1502	0.790	0	0	0
2021/01/14	R035	06/05/2021	11.32	Put	Bond Future	2,114.9100	2.1149	2,072.3400	2.0723	(2.013)	0	0	793
2021/01/14	R035	06/05/2021	12.37	Put	Bond Future	665.3100	0.6653	645.2200	0.6452	(3.020)	0	0	0
2021/01/14	R035	06/05/2021	12.35	Call	Bond Future	9,562.1700	9.5622	9,624.6600	9.6247	0.654	0	0	0
2021/01/14	R035	06/05/2021	12.02	Call	Bond Future	8,098.3700	8.0984	8,154.2000	8.1542	0.689	0	0	0
2021/01/14	R035	06/05/2021	12.02	Put	Bond Future	1,035.1100	1.0351	1,007.9900	1.0080	(2.620)	0	0	793
2021/01/14	R035	06/05/2021	12.36	Call	Bond Future	9,607.3600	9.6074	9,670.0400	9.6700	0.652	0	0	0
2021/01/14	R035	05/08/2021	11.37	Call	Bond Future	5,368.1100	5.3681	5,407.2600	5.4073	0.729	0	0	0
2021/01/14	R035	05/08/2021	11.37	Put	Bond Future	3,477.1600	3.4772	3,432.7700	3.4328	(1.277)	0	0	100
2021/01/14	R035	05/08/2021	5.31	Call	Bond Future	0.1500	0.0002	0.1500	0.0002	0.000	0	0	0
2021/01/14	R035	05/08/2021	5.31	Put	Bond Future	49,298.7900	49.2988	49,215.2500	49.2152	(0.169)	0	0	0
2021/01/14	R035	05/08/2021			Bond Future	11.0580	88.7920	11.0444	88.8756	(0.123)	0.0000	0.0000	0
2021/01/14	R035	05/08/2021	10.77	Call	Bond Future	3,446.8300	3.4468	3,474.7700	3.4748	0.811	0	0	0
2021/01/14	R035	05/08/2021	10.77	Put	Bond Future	5,248.5400	5.2485	5,192.9400	5.1929	(1.059)	0	0	100
2021/01/14	R035	05/08/2021	10.02	Put	Bond Future	8,402.9400	8.4029	8,334.4000	8.3344	(0.816)	0	0	0
2021/01/14	R035	05/08/2021	10.02	Call	Bond Future	1,640.8500	1.6409	1,655.8500	1.6559	0.914	0	0	100
2021/01/14	R035	05/08/2021	5.29	Call	Bond Future	0.1400	0.0001	0.1400	0.0001	0.000	0	0	0
2021/01/14	R035	05/08/2021	5.29	Put	Bond Future	49,532.0700	49.5321	49,448.5300	49.4485	(0.169)	0	0	0
2021/01/14	R035	05/08/2021	5.30	Call	Bond Future	0.1400	0.0001	0.1400	0.0001	0.000	0	0	0
2021/01/14	R035	05/08/2021	5.30	Put	Bond Future	49,415.3600	49.4154	49,331.8200	49.3318	(0.169)	0	0	0
2021/01/14	R035	04/11/2021	10.62	Put	Bond Future	6,915.0200	6.9150	6,855.9300	6.8559	(0.855)	0	0	0
2021/01/14	R035	04/11/2021	10.62	Call	Bond Future	2,794.4200	2.7944	2,819.6800	2.8197	0.904	0	0	400
2021/01/14	R035	04/11/2021	11.08	Call	Bond Future	4,018.4700	4.0185	4,051.6400	4.0516	0.825	0	0	0
2021/01/14	R035	04/11/2021	11.08	Put	Bond Future	5,260.7200	5.2607	5,209.5400	5.2095	(0.973)	0	0	782
2021/01/14	R035	04/11/2021	10.23	Put	Bond Future	8,616.2000	8.6162	8,550.7900	8.5508	(0.759)	0	0	0
2021/01/14	R035	04/11/2021	10.12	Put	Bond Future	9,172.6800	9.1727	9,105.6900	9.1057	(0.730)	0	0	0
2021/01/14	R035	04/11/2021	10.12	Call	Bond Future	1,761.1700	1.7612	1,778.5300	1.7785	0.986	0	0	400
2021/01/14	R035	04/11/2021	11.75	Put	Bond Future	3,460.6600	3.4607	3,420.8300	3.4208	(1.151)	0	0	782
2021/01/14	R035	04/11/2021	12.53	Call	Bond Future	9,052.0600	9.0521	9,108.1300	9.1081	0.619	0	0	0
2021/01/14	R035	04/11/2021	12.53	Put	Bond Future	2,071.7300	2.0717	2,043.4500	2.0434	(1.365)	0	0	0
2021/01/14	R035	04/11/2021			Bond Future	11.2856	85.2836	11.2715	85.3680	(0.125)	0.0000	0.0000	0
2021/01/14	R035	04/11/2021	13.82	Call	Bond Future	14,034.0900	14.0341	14,105.4400	14.1054	0.508	0	0	0
2021/01/14	R035	04/11/2021	13.82	Put	Bond Future	694.9400	0.6949	681.9400	0.6819	(1.871)	0	0	400
2021/01/14	R035	04/11/2021	10.23	Call	Bond Future	1,943.7000	1.9437	1,962.6400	1.9626	0.974	0	0	782
2021/01/14	R035	04/11/2021	11.75	Call	Bond Future	6,171.1000	6.1711	6,215.6200	6.2156	0.721	0	0	0
2021/01/14	R035	04/11/2021	12.51	Call	Bond Future	8,979.0600	8.9791	9,034.8500	9.0349	0.621	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
2021/01/14	R035	04/11/2021	12.51	Put	Bond Future	2,104.0100	2.1040	2,075.4500	2.0754	(1.357)	0	0	0
2021/01/14	R035	04/11/2021	12.52	Call	Bond Future	9,015.5400	9.0155	9,071.4700	9.0715	0.620	0	0	0
2021/01/14	R035	04/11/2021	12.52	Put	Bond Future	2,087.8200	2.0878	2,059.4000	2.0594	(1.361)	0	0	0
2021/01/14	R186	04/02/2021	8.16	Call	Bond Future	7,652.9400	7.6529	7,850.6500	7.8507	2.583	0	0	0
2021/01/14	R186	04/02/2021	8.17	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/01/14	R186	04/02/2021	8.15	Call	Bond Future	7,604.0000	7.6040	7,801.7000	7.8017	2.600	0	0	0
2021/01/14	R186	04/02/2021	7.30	Put	Bond Future	36.8100	0.0368	25.3600	0.0254	(31.106)	0	0	0
2021/01/14	R186	04/02/2021	8.00	Put	Bond Future	0.2100	0.0002	0.1000	0.0001	(52.381)	0	0	15,177
2021/01/14	R186	04/02/2021			Bond Future	6.6611	119.8081	6.6240	120.0058	(0.557)	0.0000	0.0000	79,293
2021/01/14	R186	04/02/2021	8.16	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/01/14	R186	04/02/2021	8.17	Call	Bond Future	7,701.8700	7.7019	7,899.5800	7.8996	2.567	0	0	0
2021/01/14	R186	04/02/2021	8.15	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2021/01/14	R186	04/02/2021	7.30	Call	Bond Future	3,377.7000	3.3777	3,563.9800	3.5640	5.515	0	0	0
2021/01/14	R186	04/02/2021	8.00	Call	Bond Future	6,866.5200	6.8665	7,064.1400	7.0641	2.878	0	0	0
2021/01/14	R186	06/05/2021	10.77	Call	Bond Future	18,100.3200	18.1003	18,299.6000	18.2996	1.101	0	0	0
2021/01/14	R186	06/05/2021	10.77	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2021/01/14	R186	06/05/2021	10.76	Call	Bond Future	18,059.2700	18.0593	18,258.5500	18.2586	1.103	0	0	0
2021/01/14	R186	06/05/2021	10.76	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2021/01/14	R186	06/05/2021			Bond Future	6.8100	121.0279	6.7708	121.2272	(0.576)	0.0000	0.0000	0
2021/01/14	R186	06/05/2021	7.30	Call	Bond Future	3,352.6800	3.3527	3,487.7000	3.4877	4.027	0	0	0
2021/01/14	R186	06/05/2021	7.30	Put	Bond Future	898.4500	0.8984	834.1800	0.8342	(7.153)	0	0	15,177
2021/01/14	R186	06/05/2021	10.78	Call	Bond Future	18,141.3500	18.1413	18,340.6300	18.3406	1.098	0	0	0
2021/01/14	R186	06/05/2021	10.78	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2021/01/14	R186	05/08/2021	8.62	Call	Bond Future	7,991.4800	7.9915	8,171.0800	8.1711	2.247	0	0	0
2021/01/14	R186	05/08/2021	8.62	Put	Bond Future	293.3800	0.2934	271.8300	0.2718	(7.345)	0	0	0
2021/01/14	R186	05/08/2021	8.61	Call	Bond Future	7,951.9000	7.9519	8,131.2200	8.1312	2.255	0	0	0
2021/01/14	R186	05/08/2021	8.61	Put	Bond Future	298.1400	0.2981	276.3100	0.2763	(7.322)	0	0	0
2021/01/14	R186	05/08/2021			Bond Future	6.9569	117.0757	6.9153	117.2768	(0.598)	0.0000	0.0000	0
2021/01/14	R186	05/08/2021	8.63	Call	Bond Future	8,031.0800	8.0311	8,210.9600	8.2110	2.240	0	0	0
2021/01/14	R186	05/08/2021	8.63	Put	Bond Future	288.6800	0.2887	267.4100	0.2674	(7.368)	0	0	0
2021/01/14	R186	04/11/2021	8.09	Call	Bond Future	5,389.4800	5.3895	5,540.4800	5.5405	2.802	0	0	0
2021/01/14	R186	04/11/2021	8.09	Put	Bond Future	999.6400	0.9996	947.5300	0.9475	(5.213)	0	0	0
2021/01/14	R186	04/11/2021	8.10	Call	Bond Future	5,423.4600	5.4235	5,574.8700	5.5749	2.792	0	0	0
2021/01/14	R186	04/11/2021	8.10	Put	Bond Future	989.8800	0.9899	938.1800	0.9382	(5.223)	0	0	0
2021/01/14	R186	04/11/2021			Bond Future	7.1111	118.3498	7.0670	118.5529	(0.621)	0.0000	0.0000	0
2021/01/14	R186	04/11/2021	8.11	Call	Bond Future	5,457.8500	5.4578	5,609.6500	5.6097	2.781	0	0	0
2021/01/14	R186	04/11/2021	8.11	Put	Bond Future	980.5400	0.9805	929.2300	0.9292	(5.233)	0	0	0
2021/01/14	R197	04/02/2021			Bond Future	318.3502	318.3502	318.3552	318.3552	0.002	0.0000	0.0000	2,401
2021/01/14	R197	06/05/2021			Bond Future	321.6704	321.6704	321.6744	321.6744	0.001	0.0000	0.0000	0
2021/01/14	R197	05/08/2021			Bond Future	317.2759	317.2759	317.2790	317.2790	0.001	0.0000	0.0000	0
2021/01/14	R197	04/11/2021			Bond Future	320.8016	320.8016	320.8043	320.8043	0.001	0.0000	0.0000	0
2021/01/14	R202	04/02/2021			Bond Future	219.7333	219.7333	219.9758	219.9758	0.110	0.0000	0.0000	7,883
2021/01/14	R202	06/05/2021			Bond Future	222.0250	222.0250	222.2693	222.2693	0.110	0.0000	0.0000	0
2021/01/14	R202	05/08/2021			Bond Future	220.2653	220.2653	220.5116	220.5116	0.112	0.0000	0.0000	0
2021/01/14	R202	04/11/2021			Bond Future	222.7127	222.7127	222.9616	222.9616	0.112	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
2021/01/14	R209	04/02/2021	10.12	Call	Bond Future	450.0400	0.4500	382.7100	0.3827	(14.961)	0	0	0
2021/01/14	R209	04/02/2021	10.12	Put	Bond Future	2,536.0100	2.5360	2,657.9400	2.6579	4.808	0	0	0
2021/01/14	R209	04/02/2021			Bond Future	10.4769	70.5046	10.5101	70.3153	0.317	0.0000	0.0000	26,185
2021/01/14	R209	04/02/2021	10.11	Call	Bond Future	434.9500	0.4349	369.1300	0.3691	(15.133)	0	0	0
2021/01/14	R209	04/02/2021	10.11	Put	Bond Future	2,580.6700	2.5807	2,704.1100	2.7041	4.783	0	0	0
2021/01/14	R209	04/02/2021	10.10	Call	Bond Future	420.2700	0.4203	355.9500	0.3559	(15.304)	0	0	0
2021/01/14	R209	04/02/2021	10.10	Put	Bond Future	2,625.8100	2.6258	2,750.7500	2.7507	4.758	0	0	0
2021/01/14	R209	06/05/2021	10.35	Call	Bond Future	2,165.1900	2.1652	2,071.9300	2.0719	(4.307)	0	0	1,000
2021/01/14	R209	06/05/2021	9.75	Put	Bond Future	6,422.8800	6.4229	6,557.3900	6.5574	2.094	0	0	0
2021/01/14	R209	06/05/2021	9.75	Call	Bond Future	1,015.9900	1.0160	959.0100	0.9590	(5.608)	0	0	8,200
2021/01/14	R209	06/05/2021	11.00	Call	Bond Future	4,000.4200	4.0004	3,870.2900	3.8703	(3.253)	0	0	0
2021/01/14	R209	06/05/2021	11.00	Put	Bond Future	2,189.7300	2.1897	2,251.0900	2.2511	2.802	0	0	3,500
2021/01/14	R209	06/05/2021	10.00	Put	Bond Future	5,298.4500	5.2985	5,418.2900	5.4183	2.262	0	0	0
2021/01/14	R209	06/05/2021	10.00	Call	Bond Future	1,422.7500	1.4228	1,351.1000	1.3511	(5.036)	0	0	0
2021/01/14	R209	06/05/2021	12.25	Call	Bond Future	8,631.3800	8.6314	8,458.2300	8.4582	(2.006)	0	0	0
2021/01/14	R209	06/05/2021	12.25	Put	Bond Future	594.5700	0.5946	612.9100	0.6129	3.085	0	0	9,150
2021/01/14	R209	06/05/2021	12.23	Call	Bond Future	8,554.0300	8.5540	8,381.3100	8.3813	(2.019)	0	0	0
2021/01/14	R209	06/05/2021	12.23	Put	Bond Future	609.8700	0.6099	628.6400	0.6286	3.078	0	0	0
2021/01/14	R209	06/05/2021	12.22	Call	Bond Future	8,515.4000	8.5154	8,342.9000	8.3429	(2.026)	0	0	0
2021/01/14	R209	06/05/2021	12.22	Put	Bond Future	617.6400	0.6176	636.6300	0.6366	3.075	0	0	0
2021/01/14	R209	06/05/2021			Bond Future	10.6685	68.0833	10.7029	67.8918	0.323	0.0000	0.0000	5,250
2021/01/14	R209	06/05/2021	10.35	Put	Bond Future	3,973.0400	3.9730	4,071.2700	4.0713	2.472	0	0	0
2021/01/14	R209	06/05/2021	10.60	Call	Bond Future	2,805.0000	2.8050	2,696.7300	2.6967	(3.860)	0	0	0
2021/01/14	R209	06/05/2021	10.60	Put	Bond Future	3,187.9100	3.1879	3,271.1300	3.2711	2.610	0	0	6,250
2021/01/14	R209	06/05/2021	11.60	Call	Bond Future	6,164.1800	6.1642	6,008.9500	6.0089	(2.518)	0	0	0
2021/01/14	R209	06/05/2021	11.60	Put	Bond Future	1,251.3300	1.2513	1,287.5900	1.2876	2.898	0	0	3,750
2021/01/14	R209	06/05/2021	10.25	Put	Bond Future	4,323.2800	4.3233	4,427.6800	4.4277	2.415	0	0	0
2021/01/14	R209	06/05/2021	10.25	Call	Bond Future	1,933.4400	1.9334	1,846.3500	1.8463	(4.504)	0	0	5,325
2021/01/14	R209	06/05/2021	11.25	Call	Bond Future	4,861.4000	4.8614	4,719.5500	4.7195	(2.918)	0	0	0
2021/01/14	R209	06/05/2021	11.25	Put	Bond Future	1,731.4900	1.7315	1,781.1300	1.7811	2.867	0	0	9,150
2021/01/14	R209	06/05/2021	12.24	Call	Bond Future	8,592.6900	8.5927	8,419.7600	8.4198	(2.013)	0	0	0
2021/01/14	R209	06/05/2021	12.24	Put	Bond Future	602.1700	0.6022	620.7300	0.6207	3.082	0	0	0
2021/01/14	R209	05/08/2021	11.81	Call	Bond Future	6,899.0800	6.8991	6,752.7800	6.7528	(2.121)	0	0	0
2021/01/14	R209	05/08/2021	11.81	Put	Bond Future	2,021.0900	2.0211	2,068.5600	2.0686	2.349	0	0	0
2021/01/14	R209	05/08/2021			Bond Future	10.8605	68.8314	10.8963	68.6377	0.329	0.0000	0.0000	0
2021/01/14	R209	05/08/2021	11.80	Call	Bond Future	6,863.7100	6.8637	6,717.7100	6.7177	(2.127)	0	0	0
2021/01/14	R209	05/08/2021	11.80	Put	Bond Future	2,034.3500	2.0344	2,082.1200	2.0821	2.348	0	0	0
2021/01/14	R209	05/08/2021	11.79	Call	Bond Future	6,828.3800	6.8284	6,682.6800	6.6827	(2.134)	0	0	0
2021/01/14	R209	05/08/2021	11.79	Put	Bond Future	2,047.7100	2.0477	2,095.7800	2.0958	2.348	0	0	0
2021/01/14	R209	04/11/2021	10.50	Call	Bond Future	2,840.3000	2.8403	2,752.7700	2.7528	(3.082)	0	0	0
2021/01/14	R209	04/11/2021	12.00	Call	Bond Future	7,141.9500	7.1420	6,999.1500	6.9991	(1.999)	0	0	0
2021/01/14	R209	04/11/2021	12.00	Put	Bond Future	2,413.5000	2.4135	2,466.6400	2.4666	2.202	0	0	2,000
2021/01/14	R209	04/11/2021	12.19	Call	Bond Future	7,722.3400	7.7223	7,574.1500	7.5741	(1.919)	0	0	0
2021/01/14	R209	04/11/2021	12.19	Put	Bond Future	2,101.7600	2.1018	2,149.5100	2.1495	2.272	0	0	0
2021/01/14	R209	04/11/2021	12.17	Call	Bond Future	7,660.5300	7.6605	7,512.8900	7.5129	(1.927)	0	0	0
2021/01/14	R209	04/11/2021			Bond Future	11.0564	66.4404	11.0936	66.2444	0.336	0.0000	0.0000	1,000
2021/01/14	R209	04/11/2021	10.50	Put	Bond Future	5,878.9100	5.8789	5,987.3200	5.9873	1.844	0	0	2,000

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
2021/01/14	R209	04/11/2021	9.50	Put	Bond Future	10,178.1700	10.1782	10,327.0000	10.3270	1.462	0	0	0
2021/01/14	R209	04/11/2021	9.50	Call	Bond Future	1,157.1500	1.1572	1,110.0400	1.1100	(4.071)	0	0	2,000
2021/01/14	R209	04/11/2021	12.18	Call	Bond Future	7,691.4100	7.6914	7,543.5000	7.5435	(1.923)	0	0	0
2021/01/14	R209	04/11/2021	12.18	Put	Bond Future	2,117.3100	2.1173	2,165.3400	2.1653	2.268	0	0	0
2021/01/14	R209	04/11/2021	12.17	Put	Bond Future	2,132.9600	2.1330	2,181.2600	2.1813	2.264	0	0	0
2021/01/14	R210	04/02/2021			Bond Future	194.8113	194.8113	194.8259	194.8259	0.007	0.0000	0.0000	1,213
2021/01/14	R210	06/05/2021			Bond Future	194.1295	194.1295	194.1436	194.1436	0.007	0.0000	0.0000	0
2021/01/14	R210	05/08/2021			Bond Future	196.3091	196.3091	196.3226	196.3226	0.007	0.0000	0.0000	0
2021/01/14	R210	04/11/2021			Bond Future	195.7500	195.7500	195.7635	195.7635	0.007	0.0000	0.0000	0
2021/01/14	R212	04/02/2021			Bond Future	170.0565	170.0565	170.0918	170.0918	0.021	0.0000	0.0000	5,522
2021/01/14	R212	06/05/2021			Bond Future	171.8302	171.8302	171.8653	171.8653	0.020	0.0000	0.0000	0
2021/01/14	R212	05/08/2021			Bond Future	171.4267	171.4267	171.4617	171.4617	0.020	0.0000	0.0000	0
2021/01/14	R212	04/11/2021			Bond Future	173.3316	173.3316	173.3667	173.3667	0.020	0.0000	0.0000	0
2021/01/14	R213	04/02/2021	9.40	Call	Bond Future	1,472.3500	1.4724	1,454.9500	1.4550	(1.182)	0	0	0
2021/01/14	R213	04/02/2021	9.40	Put	Bond Future	825.1200	0.8251	795.0000	0.7950	(3.650)	0	0	0
2021/01/14	R213	04/02/2021	9.39	Call	Bond Future	1,438.0800	1.4381	1,420.4700	1.4205	(1.225)	0	0	0
2021/01/14	R213	04/02/2021	9.39	Put	Bond Future	848.3800	0.8484	818.0500	0.8181	(3.575)	0	0	0
2021/01/14	R213	04/02/2021			Bond Future	9.2880	88.3807	9.2858	88.3934	(0.024)	0.0000	0.0000	8,858
2021/01/14	R213	04/02/2021	9.41	Call	Bond Future	1,507.1200	1.5071	1,489.9300	1.4899	(1.141)	0	0	0
2021/01/14	R213	04/02/2021	9.41	Put	Bond Future	802.4200	0.8024	772.5100	0.7725	(3.727)	0	0	0
2021/01/14	R213	06/05/2021	11.91	Call	Bond Future	12,466.7200	12.4667	12,476.5300	12.4765	0.079	0	0	0
2021/01/14	R213	06/05/2021	11.91	Put	Bond Future	94.6100	0.0946	91.9000	0.0919	(2.864)	0	0	0
2021/01/14	R213	06/05/2021			Bond Future	9.4778	85.7526	9.4756	85.7651	(0.023)	0.0000	0.0000	0
2021/01/14	R213	06/05/2021	11.90	Call	Bond Future	12,422.7200	12.4227	12,432.4900	12.4325	0.079	0	0	0
2021/01/14	R213	06/05/2021	11.90	Put	Bond Future	96.3900	0.0964	93.6400	0.0936	(2.853)	0	0	0
2021/01/14	R213	06/05/2021	11.89	Call	Bond Future	12,378.7100	12.3787	12,388.4400	12.3884	0.079	0	0	0
2021/01/14	R213	06/05/2021	11.89	Put	Bond Future	98.2000	0.0982	95.4100	0.0954	(2.841)	0	0	0
2021/01/14	R213	05/08/2021	10.14	Put	Bond Future	2,419.4000	2.4194	2,406.5200	2.4065	(0.532)	0	0	200
2021/01/14	R213	05/08/2021	9.34	Put	Bond Future	4,464.6000	4.4646	4,449.3100	4.4493	(0.342)	0	0	0
2021/01/14	R213	05/08/2021	9.34	Call	Bond Future	2,627.3600	2.6274	2,624.4400	2.6244	(0.111)	0	0	200
2021/01/14	R213	05/08/2021	10.85	Call	Bond Future	7,512.9100	7.5129	7,515.2400	7.5152	0.031	0	0	0
2021/01/14	R213	05/08/2021	10.85	Put	Bond Future	1,375.3700	1.3754	1,365.3300	1.3653	(0.730)	0	0	0
2021/01/14	R213	05/08/2021	10.84	Call	Bond Future	7,476.7500	7.4767	7,479.0300	7.4790	0.030	0	0	0
2021/01/14	R213	05/08/2021	10.84	Put	Bond Future	1,388.7500	1.3888	1,378.6600	1.3787	(0.727)	0	0	0
2021/01/14	R213	05/08/2021			Bond Future	9.6712	86.6945	9.6689	86.7069	(0.023)	0.0000	0.0000	0
2021/01/14	R213	05/08/2021	10.78	Call	Bond Future	7,261.1200	7.2611	7,263.1000	7.2631	0.027	0	0	0
2021/01/14	R213	05/08/2021	10.78	Put	Bond Future	1,471.2400	1.4712	1,460.8500	1.4609	(0.706)	0	0	200
2021/01/14	R213	05/08/2021	10.14	Call	Bond Future	4,933.8400	4.9338	4,933.3300	4.9333	(0.010)	0	0	0
2021/01/14	R213	05/08/2021	10.86	Call	Bond Future	7,549.1300	7.5491	7,551.5100	7.5515	0.032	0	0	0
2021/01/14	R213	05/08/2021	10.86	Put	Bond Future	1,362.0900	1.3621	1,352.1000	1.3521	(0.733)	0	0	0
2021/01/14	R213	04/11/2021	11.10	Put	Bond Future	1,578.8600	1.5789	1,570.3800	1.5704	(0.537)	0	0	0
2021/01/14	R213	04/11/2021	11.11	Call	Bond Future	7,812.0600	7.8121	7,816.0300	7.8160	0.051	0	0	0
2021/01/14	R213	04/11/2021	11.09	Put	Bond Future	1,592.5600	1.5926	1,584.0400	1.5840	(0.535)	0	0	0
2021/01/14	R213	04/11/2021			Bond Future	9.8718	84.1085	9.8694	84.1209	(0.024)	0.0000	0.0000	0
2021/01/14	R213	04/11/2021	11.10	Call	Bond Future	7,777.7100	7.7777	7,781.6500	7.7816	0.051	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
2021/01/14	R213	04/11/2021	11.11	Put	Bond Future	1,565.2600	1.5653	1,556.8100	1.5568	(0.540)	0	0	0
2021/01/14	R213	04/11/2021	11.09	Call	Bond Future	7,743.4300	7.7434	7,747.3300	7.7473	0.050	0	0	0
2021/01/14	R214	04/02/2021	10.33	Call	Bond Future	280.6400	0.2806	195.8000	0.1958	(30.231)	0	0	0
2021/01/14	R214	04/02/2021	10.33	Put	Bond Future	3,383.4700	3.3835	3,749.9600	3.7500	10.832	0	0	0
2021/01/14	R214	04/02/2021			Bond Future	10.8475	67.6417	10.9260	67.1903	0.724	0.0000	0.0000	15,579
2021/01/14	R214	04/02/2021	10.32	Call	Bond Future	270.0800	0.2701	187.7200	0.1877	(30.495)	0	0	0
2021/01/14	R214	04/02/2021	10.32	Put	Bond Future	3,435.1800	3.4352	3,804.1500	3.8042	10.741	0	0	0
2021/01/14	R214	04/02/2021	10.31	Call	Bond Future	259.8600	0.2599	179.9400	0.1799	(30.755)	0	0	0
2021/01/14	R214	04/02/2021	10.31	Put	Bond Future	3,487.3100	3.4873	3,858.7200	3.8587	10.650	0	0	0
2021/01/14	R214	06/05/2021	12.26	Call	Bond Future	7,345.5900	7.3456	6,972.6300	6.9726	(5.077)	0	0	0
2021/01/14	R214	06/05/2021	12.26	Put	Bond Future	1,009.5200	1.0095	1,092.7300	1.0927	8.243	0	0	0
2021/01/14	R214	06/05/2021	12.25	Call	Bond Future	7,309.4100	7.3094	6,937.2000	6.9372	(5.092)	0	0	0
2021/01/14	R214	06/05/2021	12.25	Put	Bond Future	1,020.8500	1.0208	1,104.8100	1.1048	8.225	0	0	0
2021/01/14	R214	06/05/2021			Bond Future	11.0345	65.0544	11.1161	64.5982	0.739	0.0000	0.0000	0
2021/01/14	R214	06/05/2021	12.27	Call	Bond Future	7,381.8100	7.3818	7,008.1000	7.0081	(5.063)	0	0	0
2021/01/14	R214	06/05/2021	12.27	Put	Bond Future	998.3000	0.9983	1,080.7600	1.0808	8.260	0	0	0
2021/01/14	R214	05/08/2021	12.03	Put	Bond Future	2,396.5800	2.3966	2,535.9400	2.5359	5.815	0	0	0
2021/01/14	R214	05/08/2021	12.01	Call	Bond Future	6,496.4900	6.4965	6,175.9300	6.1759	(4.934)	0	0	0
2021/01/14	R214	05/08/2021			Bond Future	11.2250	65.7690	11.3098	65.3076	0.756	0.0000	0.0000	0
2021/01/14	R214	05/08/2021	12.02	Call	Bond Future	6,530.8900	6.5309	6,209.5800	6.2096	(4.920)	0	0	0
2021/01/14	R214	05/08/2021	12.02	Put	Bond Future	2,411.3400	2.4113	2,551.4500	2.5515	5.810	0	0	0
2021/01/14	R214	05/08/2021	12.03	Call	Bond Future	6,565.1500	6.5651	6,243.0900	6.2431	(4.906)	0	0	0
2021/01/14	R214	05/08/2021	12.01	Put	Bond Future	2,426.0200	2.4260	2,566.8800	2.5669	5.806	0	0	0
2021/01/14	R214	04/11/2021	12.47	Call	Bond Future	7,574.1200	7.5741	7,238.7800	7.2388	(4.427)	0	0	0
2021/01/14	R214	04/11/2021	12.46	Call	Bond Future	7,540.6800	7.5407	7,205.9800	7.2060	(4.439)	0	0	0
2021/01/14	R214	04/11/2021	12.46	Put	Bond Future	2,370.7600	2.3708	2,502.6100	2.5026	5.562	0	0	0
2021/01/14	R214	04/11/2021			Bond Future	11.4188	63.2076	11.5069	62.7410	0.772	0.0000	0.0000	0
2021/01/14	R214	04/11/2021	12.47	Put	Bond Future	2,357.9700	2.3580	2,489.1800	2.4892	5.565	0	0	0
2021/01/14	R214	04/11/2021	12.48	Call	Bond Future	7,607.5700	7.6076	7,271.6100	7.2716	(4.416)	0	0	0
2021/01/14	R214	04/11/2021	12.48	Put	Bond Future	2,345.2600	2.3453	2,475.8500	2.4759	5.568	0	0	0
2021/01/14	R248	04/02/2021	10.47	Call	Bond Future	277.8500	0.2779	202.3700	0.2024	(27.166)	0	0	0
2021/01/14	R248	04/02/2021	10.47	Put	Bond Future	3,956.1600	3.9562	4,296.8900	4.2969	8.613	0	0	0
2021/01/14	R248	04/02/2021	10.46	Call	Bond Future	265.6100	0.2656	192.7000	0.1927	(27.450)	0	0	0
2021/01/14	R248	04/02/2021	10.46	Put	Bond Future	4,021.4400	4.0214	4,364.7400	4.3647	8.537	0	0	0
2021/01/14	R248	04/02/2021	10.75	Call	Bond Future	813.6000	0.8136	650.4700	0.6505	(20.050)	0	0	0
2021/01/14	R248	04/02/2021			Bond Future	10.9638	84.8380	11.0221	84.4217	0.532	0.0000	0.0000	121,025
2021/01/14	R248	04/02/2021	10.48	Call	Bond Future	290.4500	0.2905	212.3600	0.2124	(26.886)	0	0	0
2021/01/14	R248	04/02/2021	10.48	Put	Bond Future	3,891.3700	3.8914	4,229.4900	4.2295	8.689	0	0	0
2021/01/14	R248	04/02/2021	10.80	Put	Bond Future	2,136.8100	2.1368	2,372.7100	2.3727	11.040	0	0	0
2021/01/14	R248	04/02/2021	10.80	Call	Bond Future	948.4800	0.9485	768.1700	0.7682	(19.010)	0	0	2,140
2021/01/14	R248	04/02/2021	9.80	Put	Bond Future	9,164.0800	9.1641	9,577.8000	9.5778	4.515	0	0	0
2021/01/14	R248	04/02/2021	9.80	Call	Bond Future	5.2700	0.0053	2.7800	0.0028	(47.249)	0	0	2,140
2021/01/14	R248	04/02/2021	11.50	Put	Bond Future	352.8400	0.3528	402.4600	0.4025	14.063	0	0	0
2021/01/14	R248	04/02/2021	11.50	Call	Bond Future	4,038.3700	4.0384	3,671.7800	3.6718	(9.078)	0	0	0
2021/01/14	R248	04/02/2021	10.75	Put	Bond Future	2,370.8800	2.3709	2,623.9600	2.6240	10.675	0	0	0
2021/01/14	R248	06/05/2021	12.36	Call	Bond Future	8,746.3100	8.7463	8,396.1300	8.3961	(4.004)	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
2021/01/14	R248	06/05/2021	12.36	Put	Bond Future	1,101.4300	1.1014	1,172.0000	1.1720	6.407	0	0	0
2021/01/14	R248	06/05/2021			Bond Future	11.1560	81.2918	11.2169	80.8710	0.545	0.0000	0.0000	0
2021/01/14	R248	06/05/2021	12.35	Call	Bond Future	8,701.4700	8.7015	8,351.9800	8.3520	(4.016)	0	0	0
2021/01/14	R248	06/05/2021	12.35	Put	Bond Future	1,114.5900	1.1146	1,185.8500	1.1858	6.393	0	0	0
2021/01/14	R248	06/05/2021	12.34	Call	Bond Future	8,656.6600	8.6567	8,307.8700	8.3079	(4.029)	0	0	0
2021/01/14	R248	06/05/2021	12.34	Put	Bond Future	1,127.8700	1.1279	1,199.8300	1.1998	6.380	0	0	0
2021/01/14	R248	05/08/2021	12.51	Put	Bond Future	2,051.0600	2.0511	2,150.3200	2.1503	4.839	0	0	0
2021/01/14	R248	05/08/2021	12.52	Call	Bond Future	9,246.6400	9.2466	8,919.6200	8.9196	(3.537)	0	0	0
2021/01/14	R248	05/08/2021	12.50	Put	Bond Future	2,068.2800	2.0683	2,168.1800	2.1682	4.830	0	0	0
2021/01/14	R248	05/08/2021			Bond Future	11.3525	82.1848	11.4160	81.7592	0.559	0.0000	0.0000	0
2021/01/14	R248	05/08/2021	12.51	Call	Bond Future	9,207.1000	9.2071	8,880.7200	8.8807	(3.545)	0	0	0
2021/01/14	R248	05/08/2021	12.52	Put	Bond Future	2,033.9600	2.0340	2,132.5800	2.1326	4.849	0	0	0
2021/01/14	R248	05/08/2021	12.50	Call	Bond Future	9,167.5900	9.1676	8,841.8500	8.8418	(3.553)	0	0	0
2021/01/14	R248	04/11/2021	12.85	Call	Bond Future	9,819.9500	9.8200	9,489.6900	9.4897	(3.363)	0	0	0
2021/01/14	R248	04/11/2021	12.85	Put	Bond Future	2,110.6100	2.1106	2,210.7700	2.2108	4.746	0	0	0
2021/01/14	R248	04/11/2021			Bond Future	11.5526	78.6676	11.6188	78.2372	0.573	0.0000	0.0000	0
2021/01/14	R248	04/11/2021	12.83	Call	Bond Future	9,744.4900	9.7445	9,415.4200	9.4154	(3.377)	0	0	0
2021/01/14	R248	04/11/2021	12.83	Put	Bond Future	2,143.2900	2.1433	2,244.6400	2.2446	4.729	0	0	0
2021/01/14	R248	04/11/2021	12.84	Call	Bond Future	9,782.2100	9.7822	9,452.5400	9.4525	(3.370)	0	0	0
2021/01/14	R248	04/11/2021	12.84	Put	Bond Future	2,126.9000	2.1269	2,227.6500	2.2276	4.737	0	0	0

Total

1137160