



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 04/02/2021 TO 04/02/2021

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
2021/02/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	2025	04/02/2021		Bond Future	149.3888	149.3888	149.3823	149.3823	(0.004)	0.0000	0.0000	0
2021/02/04	2025	06/05/2021		Bond Future	150.9080	150.9080	151.0153	151.0153	0.071	0.0000	0.0000	8,230

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
2021/02/04	2025	05/08/2021			Bond Future	151.0534	151.0534	151.1614	151.1614	0.071	0.0000	0.0000	0
2021/02/04	2025	04/11/2021			Bond Future	152.6995	152.6995	152.8085	152.8085	0.071	0.0000	0.0000	0
2021/02/04	2025	03/02/2022			Bond Future	152.7448	152.7448	152.8551	152.8551	0.072	0.0000	0.0000	0
2021/02/04	2029	04/02/2021			Bond Future	106.7372	106.7372	106.7365	106.7365	(0.001)	0.0000	0.0000	0
2021/02/04	2029	06/05/2021			Bond Future	106.6847	106.6847	106.8419	106.8419	0.147	0.0000	0.0000	2,382
2021/02/04	2029	05/08/2021			Bond Future	107.8688	107.8688	108.0274	108.0274	0.147	0.0000	0.0000	0
2021/02/04	2029	04/11/2021			Bond Future	107.8949	107.8949	108.0552	108.0552	0.149	0.0000	0.0000	0
2021/02/04	2029	03/02/2022			Bond Future	109.0264	109.0264	109.1884	109.1884	0.149	0.0000	0.0000	0
2021/02/04	2030	04/02/2021	9.16	Call	Bond Future	4,344.3200	4.3443	4,112.6900	4.1127	(5.332)	0	0	0
2021/02/04	2030	04/02/2021	9.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	04/02/2021	9.15	Call	Bond Future	4,286.7600	4.2868	4,055.1300	4.0551	(5.403)	0	0	0
2021/02/04	2030	04/02/2021	9.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	04/02/2021	8.20	Put	Bond Future	1,398.9900	1.3990	1,629.8400	1.6298	16.501	0	0	0
2021/02/04	2030	04/02/2021	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	04/02/2021	9.20	Call	Bond Future	4,574.1000	4.5741	4,342.4700	4.3425	(5.064)	0	0	0
2021/02/04	2030	04/02/2021	9.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	04/02/2021	9.12	Call	Bond Future	4,113.8000	4.1138	3,882.1700	3.8822	(5.631)	0	0	0
2021/02/04	2030	04/02/2021	8.36	Put	Bond Future	480.4500	0.4805	641.6100	0.6416	33.544	0	0	0
2021/02/04	2030	04/02/2021	8.36	Call	Bond Future	70.4700	0.0705	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2030	04/02/2021			Bond Future	8.4270	97.5436	8.4650	97.3119	0.451	0.0000	0.0000	0
2021/02/04	2030	04/02/2021	9.17	Call	Bond Future	4,401.8300	4.4018	4,170.2000	4.1702	(5.262)	0	0	0
2021/02/04	2030	04/02/2021	9.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	04/02/2021	9.30	Call	Bond Future	5,145.3400	5.1453	4,913.7100	4.9137	(4.502)	0	0	0
2021/02/04	2030	04/02/2021	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	04/02/2021	9.35	Call	Bond Future	5,429.2500	5.4292	5,197.6200	5.1976	(4.266)	0	0	0
2021/02/04	2030	04/02/2021	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	04/02/2021	8.20	Call	Bond Future	0.7800	0.0008	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2030	04/02/2021	8.37	Put	Bond Future	434.1000	0.4341	580.2700	0.5803	33.672	0	0	0
2021/02/04	2030	04/02/2021	8.37	Call	Bond Future	85.4600	0.0855	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2030	04/02/2021	8.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	04/02/2021	8.86	Call	Bond Future	2,597.2300	2.5972	2,365.6000	2.3656	(8.918)	0	0	0
2021/02/04	2030	04/02/2021	10.20	Call	Bond Future	10,086.2000	10.0862	9,854.5700	9.8546	(2.297)	0	0	0
2021/02/04	2030	04/02/2021	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	06/05/2021	9.00	Call	Bond Future	3,538.7100	3.5387	3,556.2700	3.5563	0.496	0	0	0
2021/02/04	2030	06/05/2021	9.00	Put	Bond Future	1,259.5400	1.2595	1,234.4500	1.2344	(1.992)	0	0	5,000
2021/02/04	2030	06/05/2021	9.25	Call	Bond Future	4,552.1100	4.5521	4,574.6200	4.5746	0.494	0	0	0
2021/02/04	2030	06/05/2021	9.25	Put	Bond Future	855.1100	0.8551	834.9700	0.8350	(2.355)	0	0	2,500
2021/02/04	2030	06/05/2021	9.35	Call	Bond Future	4,989.1800	4.9892	5,013.5000	5.0135	0.487	0	0	0
2021/02/04	2030	06/05/2021	10.95	Call	Bond Future	12,667.7700	12.6678	12,708.7600	12.7088	0.324	0	0	0
2021/02/04	2030	06/05/2021	10.95	Put	Bond Future	28.8400	0.0288	27.1800	0.0272	(5.756)	0	0	300
2021/02/04	2030	06/05/2021	9.27	Put	Bond Future	829.2400	0.8292	809.4700	0.8095	(2.384)	0	0	0
2021/02/04	2030	06/05/2021	9.27	Call	Bond Future	4,638.4700	4.6385	4,661.3500	4.6613	0.493	0	0	300
2021/02/04	2030	06/05/2021	7.97	Call	Bond Future	747.8200	0.7478	749.2200	0.7492	0.187	0	0	700
2021/02/04	2030	06/05/2021	10.04	Call	Bond Future	8,240.4700	8.2405	8,274.5000	8.2745	0.413	0	0	0
2021/02/04	2030	06/05/2021	10.04	Put	Bond Future	241.0100	0.2410	232.3900	0.2324	(3.577)	0	0	0
2021/02/04	2030	06/05/2021	9.15	Put	Bond Future	1,001.6100	1.0016	979.5200	0.9795	(2.205)	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
2021/02/04	2030	06/05/2021	9.15	Call	Bond Future	4,134.8100	4.1348	4,155.3700	4.1554	0.497	0	0	0
2021/02/04	2030	06/05/2021	9.92	Call	Bond Future	7,660.0200	7.6600	7,692.6600	7.6927	0.426	0	0	0
2021/02/04	2030	06/05/2021	11.69	Call	Bond Future	16,182.3600	16.1824	16,224.7400	16.2247	0.262	0	0	0
2021/02/04	2030	06/05/2021	11.69	Put	Bond Future	3.4600	0.0035	3.1900	0.0032	(7.803)	0	0	0
2021/02/04	2030	06/05/2021	11.70	Call	Bond Future	16,228.7400	16.2287	16,271.1200	16.2711	0.261	0	0	0
2021/02/04	2030	06/05/2021	11.70	Put	Bond Future	3.3600	0.0034	3.0900	0.0031	(8.036)	0	0	0
2021/02/04	2030	06/05/2021			Bond Future	8.6081	98.5112	8.6009	98.5538	(0.084)	0.0000	0.0000	116,164
2021/02/04	2030	06/05/2021	8.36	Put	Bond Future	2,989.1000	2.9891	2,952.3000	2.9523	(1.231)	0	0	0
2021/02/04	2030	06/05/2021	8.36	Call	Bond Future	1,509.1600	1.5092	1,515.0100	1.5150	0.388	0	0	0
2021/02/04	2030	06/05/2021	8.86	Put	Bond Future	1,549.1300	1.5491	1,521.2100	1.5212	(1.802)	0	0	0
2021/02/04	2030	06/05/2021	8.86	Call	Bond Future	3,022.0900	3.0221	3,036.8200	3.0368	0.487	0	0	0
2021/02/04	2030	06/05/2021	9.35	Put	Bond Future	732.7900	0.7328	714.4600	0.7145	(2.501)	0	0	2,500
2021/02/04	2030	06/05/2021	8.77	Put	Bond Future	1,760.7200	1.7607	1,731.0300	1.7310	(1.686)	0	0	0
2021/02/04	2030	06/05/2021	8.77	Call	Bond Future	2,710.7000	2.7107	2,723.6600	2.7237	0.478	0	0	300
2021/02/04	2030	06/05/2021	9.22	Call	Bond Future	4,425.3100	4.4253	4,447.2400	4.4472	0.496	0	0	0
2021/02/04	2030	06/05/2021	9.22	Put	Bond Future	896.9900	0.8970	876.2700	0.8763	(2.310)	0	0	700
2021/02/04	2030	06/05/2021	7.97	Put	Bond Future	4,613.2900	4.6133	4,572.0400	4.5720	(0.894)	0	0	0
2021/02/04	2030	06/05/2021	9.92	Put	Bond Future	297.1600	0.2972	287.1500	0.2871	(3.369)	0	0	700
2021/02/04	2030	06/05/2021	11.71	Call	Bond Future	16,275.0700	16.2751	16,317.4600	16.3175	0.260	0	0	0
2021/02/04	2030	06/05/2021	11.71	Put	Bond Future	3.2500	0.0033	2.9900	0.0030	(8.000)	0	0	0
2021/02/04	2030	06/05/2021	10.74	Call	Bond Future	11,646.4200	11.6464	11,686.5100	11.6865	0.344	0	0	0
2021/02/04	2030	06/05/2021	10.74	Put	Bond Future	49.3400	0.0493	46.7800	0.0468	(5.188)	0	0	0
2021/02/04	2030	05/08/2021	10.30	Put	Bond Future	651.8700	0.6519	640.4800	0.6405	(1.747)	0	0	200
2021/02/04	2030	05/08/2021	8.78	Put	Bond Future	3,035.3300	3.0353	3,006.2900	3.0063	(0.957)	0	0	0
2021/02/04	2030	05/08/2021	8.78	Call	Bond Future	2,969.3000	2.9693	2,983.0400	2.9830	0.463	0	0	200
2021/02/04	2030	05/08/2021	7.70	Put	Bond Future	7,316.0900	7.3161	7,276.4300	7.2764	(0.542)	0	0	0
2021/02/04	2030	05/08/2021	12.10	Call	Bond Future	16,738.4900	16.7385	16,779.9700	16.7800	0.248	0	0	0
2021/02/04	2030	05/08/2021	12.10	Put	Bond Future	38.6000	0.0386	37.3000	0.0373	(3.368)	0	0	600
2021/02/04	2030	05/08/2021	9.45	Call	Bond Future	5,230.6600	5.2307	5,253.1500	5.2532	0.430	0	0	600
2021/02/04	2030	05/08/2021	10.41	Call	Bond Future	9,255.6500	9.2557	9,288.1100	9.2881	0.351	0	0	0
2021/02/04	2030	05/08/2021	10.41	Put	Bond Future	564.1500	0.5641	553.8300	0.5538	(1.829)	0	0	0
2021/02/04	2030	05/08/2021	10.42	Call	Bond Future	9,298.6300	9.2986	9,331.2000	9.3312	0.350	0	0	0
2021/02/04	2030	05/08/2021	10.42	Put	Bond Future	556.6800	0.5567	546.4700	0.5465	(1.834)	0	0	0
2021/02/04	2030	05/08/2021			Bond Future	8.7916	95.5750	8.7841	95.6178	(0.085)	0.0000	0.0000	0
2021/02/04	2030	05/08/2021	10.30	Call	Bond Future	8,785.9300	8.7859	8,817.3200	8.8173	0.357	0	0	0
2021/02/04	2030	05/08/2021	7.70	Call	Bond Future	814.5900	0.8146	817.7100	0.8177	0.383	0	0	200
2021/02/04	2030	05/08/2021	8.95	Put	Bond Future	2,588.0300	2.5880	2,561.1900	2.5612	(1.037)	0	0	0
2021/02/04	2030	05/08/2021	8.95	Call	Bond Future	3,487.1200	3.4871	3,503.0600	3.5031	0.457	0	0	600
2021/02/04	2030	05/08/2021	9.45	Put	Bond Future	1,564.7400	1.5647	1,544.4500	1.5444	(1.297)	0	0	0
2021/02/04	2030	05/08/2021	10.43	Call	Bond Future	9,341.6600	9.3417	9,374.3200	9.3743	0.350	0	0	0
2021/02/04	2030	05/08/2021	10.43	Put	Bond Future	549.3000	0.5493	539.1800	0.5392	(1.842)	0	0	0
2021/02/04	2030	04/11/2021	8.27	Put	Bond Future	5,799.8500	5.7999	5,765.6700	5.7657	(0.589)	0	0	0
2021/02/04	2030	04/11/2021	8.27	Call	Bond Future	1,807.2100	1.8072	1,816.1500	1.8162	0.495	0	0	300
2021/02/04	2030	04/11/2021	8.77	Put	Bond Future	4,098.3200	4.0983	4,069.0100	4.0690	(0.715)	0	0	0
2021/02/04	2030	04/11/2021	11.44	Put	Bond Future	354.3300	0.3543	348.4300	0.3484	(1.665)	0	0	300
2021/02/04	2030	04/11/2021	10.59	Put	Bond Future	923.2400	0.9232	911.4800	0.9115	(1.274)	0	0	0
2021/02/04	2030	04/11/2021	10.60	Call	Bond Future	9,378.3200	9.3783	9,409.7600	9.4098	0.335	0	0	0
2021/02/04	2030	04/11/2021	10.60	Put	Bond Future	913.6600	0.9137	901.9800	0.9020	(1.278)	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
2021/02/04	2030	04/11/2021			Bond Future	8.9736	96.5945	8.9658	96.6376	(0.087)	0.0000	0.0000	0
2021/02/04	2030	04/11/2021	8.77	Call	Bond Future	2,964.5200	2.9645	2,978.3300	2.9783	0.466	0	0	300
2021/02/04	2030	04/11/2021	11.44	Call	Bond Future	12,808.0700	12.8081	12,845.2900	12.8453	0.291	0	0	0
2021/02/04	2030	04/11/2021	10.59	Call	Bond Future	9,338.9100	9.3389	9,370.2700	9.3703	0.336	0	0	0
2021/02/04	2030	04/11/2021	10.61	Call	Bond Future	9,417.7800	9.4178	9,449.3100	9.4493	0.335	0	0	0
2021/02/04	2030	04/11/2021	10.61	Put	Bond Future	904.1600	0.9042	892.5700	0.8926	(1.282)	0	0	0
2021/02/04	2030	03/02/2022	9.45	Call	Bond Future	1,406.2700	1.4063	1,449.9500	1.4500	3.106	0	0	0
2021/02/04	2030	03/02/2022	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	03/02/2022			Bond Future	9.1837	93.5807	9.1755	93.6244	(0.089)	0.0000	0.0000	0
2021/02/04	2030	03/02/2022	9.43	Call	Bond Future	1,301.6000	1.3016	1,345.2800	1.3453	3.356	0	0	0
2021/02/04	2030	03/02/2022	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2030	03/02/2022	9.44	Call	Bond Future	1,353.9500	1.3540	1,397.6300	1.3976	3.226	0	0	0
2021/02/04	2030	03/02/2022	9.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2032	04/02/2021	9.63	Call	Bond Future	2,036.5200	2.0365	1,888.0500	1.8881	(7.290)	0	0	0
2021/02/04	2032	04/02/2021	9.63	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2032	04/02/2021	9.29	Put	Bond Future	319.3600	0.3194	292.6700	0.2927	(8.357)	0	0	0
2021/02/04	2032	04/02/2021	9.29	Call	Bond Future	175.0800	0.1751	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2032	04/02/2021	10.82	Call	Bond Future	9,142.6100	9.1426	8,994.2200	8.9942	(1.623)	0	0	0
2021/02/04	2032	04/02/2021	10.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2032	04/02/2021			Bond Future	9.3122	95.7058	9.3350	95.5574	0.245	0.0000	0.0000	0
2021/02/04	2032	04/02/2021	9.62	Call	Bond Future	1,973.4200	1.9734	1,824.9100	1.8249	(7.526)	0	0	0
2021/02/04	2032	04/02/2021	9.62	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2032	04/02/2021	9.61	Call	Bond Future	1,910.2700	1.9103	1,761.7100	1.7617	(7.777)	0	0	0
2021/02/04	2032	04/02/2021	9.61	Put	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2032	04/02/2021	8.79	Put	Bond Future	3,481.6700	3.4817	3,630.0600	3.6301	4.262	0	0	0
2021/02/04	2032	04/02/2021	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2032	06/05/2021	12.57	Call	Bond Future	16,872.3900	16.8724	16,951.1300	16.9511	0.467	0	0	0
2021/02/04	2032	06/05/2021	12.12	Call	Bond Future	14,700.6700	14.7007	14,778.1500	14.7782	0.527	0	0	0
2021/02/04	2032	06/05/2021	12.12	Put	Bond Future	28.8400	0.0288	26.8200	0.0268	(7.004)	0	0	0
2021/02/04	2032	06/05/2021			Bond Future	9.5044	92.5118	9.4918	92.5913	(0.132)	0.0000	0.0000	125,733
2021/02/04	2032	06/05/2021	12.57	Put	Bond Future	9.2600	0.0093	8.5000	0.0085	(8.207)	0	0	736
2021/02/04	2032	06/05/2021	10.33	Put	Bond Future	807.7800	0.8078	781.1000	0.7811	(3.303)	0	0	0
2021/02/04	2032	06/05/2021	10.33	Call	Bond Future	5,823.8000	5.8238	5,876.6200	5.8766	0.907	0	0	736
2021/02/04	2032	06/05/2021	12.11	Call	Bond Future	14,651.6700	14.6517	14,729.1100	14.7291	0.529	0	0	0
2021/02/04	2032	06/05/2021	12.11	Put	Bond Future	29.5400	0.0295	27.4800	0.0275	(6.974)	0	0	0
2021/02/04	2032	06/05/2021	12.10	Call	Bond Future	14,602.6300	14.6026	14,680.0300	14.6800	0.530	0	0	0
2021/02/04	2032	06/05/2021	12.10	Put	Bond Future	30.2600	0.0303	28.1600	0.0282	(6.940)	0	0	0
2021/02/04	2032	05/08/2021	11.37	Call	Bond Future	10,237.1300	10.2371	10,300.2000	10.3002	0.616	0	0	0
2021/02/04	2032	05/08/2021	11.37	Put	Bond Future	718.8700	0.7189	702.0200	0.7020	(2.344)	0	0	0
2021/02/04	2032	05/08/2021			Bond Future	9.6954	93.5164	9.6823	93.5963	(0.134)	0.0000	0.0000	0
2021/02/04	2032	05/08/2021	11.35	Call	Bond Future	10,149.0700	10.1491	10,211.8400	10.2118	0.618	0	0	0
2021/02/04	2032	05/08/2021	11.35	Put	Bond Future	736.2400	0.7362	719.0900	0.7191	(2.329)	0	0	0
2021/02/04	2032	05/08/2021	11.36	Call	Bond Future	10,193.0800	10.1931	10,256.0000	10.2560	0.617	0	0	0
2021/02/04	2032	05/08/2021	11.36	Put	Bond Future	727.5100	0.7275	710.5100	0.7105	(2.337)	0	0	0
2021/02/04	2032	04/11/2021	9.83	Call	Bond Future	3,839.4500	3.8394	3,873.1700	3.8732	0.878	0	0	700
2021/02/04	2032	04/11/2021	11.71	Put	Bond Future	980.8200	0.9808	963.2700	0.9633	(1.789)	0	0	0
2021/02/04	2032	04/11/2021	11.69	Call	Bond Future	10,871.3100	10.8713	10,934.2200	10.9342	0.579	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
2021/02/04	2032	04/11/2021	11.70	Call	Bond Future	10,912.3000	10.9123	10,975.3300	10.9753	0.578	0	0	0
2021/02/04	2032	04/11/2021			Bond Future	9.8934	90.3693	9.8798	90.4500	(0.137)	0.0000	0.0000	0
2021/02/04	2032	04/11/2021	9.83	Put	Bond Future	4,217.1800	4.2172	4,170.2000	4.1702	(1.114)	0	0	0
2021/02/04	2032	04/11/2021	12.81	Call	Bond Future	15,587.3700	15.5874	15,660.8600	15.6609	0.471	0	0	0
2021/02/04	2032	04/11/2021	12.81	Put	Bond Future	303.7100	0.3037	296.5000	0.2965	(2.374)	0	0	700
2021/02/04	2032	04/11/2021	11.71	Call	Bond Future	10,953.3300	10.9533	11,016.4800	11.0165	0.577	0	0	0
2021/02/04	2032	04/11/2021	11.69	Put	Bond Future	1,000.1400	1.0001	982.3500	0.9823	(1.779)	0	0	0
2021/02/04	2032	04/11/2021	9.33	Put	Bond Future	5,908.3300	5.9083	5,852.0100	5.8520	(0.953)	0	0	0
2021/02/04	2032	04/11/2021	9.33	Call	Bond Future	2,474.5100	2.4745	2,498.8900	2.4989	0.985	0	0	700
2021/02/04	2032	04/11/2021	11.70	Put	Bond Future	990.4400	0.9904	972.7700	0.9728	(1.784)	0	0	0
2021/02/04	2032	03/02/2022	10.42	Call	Bond Future	1,737.3000	1.7373	1,818.9700	1.8190	4.701	0	0	0
2021/02/04	2032	03/02/2022	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2032	03/02/2022	10.43	Call	Bond Future	1,793.3200	1.7933	1,874.9900	1.8750	4.554	0	0	0
2021/02/04	2032	03/02/2022	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2032	03/02/2022			Bond Future	10.1141	91.2947	10.0999	91.3764	(0.140)	0.0000	0.0000	0
2021/02/04	2032	03/02/2022	10.44	Call	Bond Future	1,849.2900	1.8493	1,930.9600	1.9310	4.416	0	0	0
2021/02/04	2032	03/02/2022	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2033	04/02/2021			Bond Future	101.3083	101.3083	101.3092	101.3092	0.001	0.0000	0.0000	0
2021/02/04	2033	06/05/2021			Bond Future	101.1232	101.1232	101.5996	101.5996	0.471	0.0000	0.0000	8,934
2021/02/04	2033	05/08/2021			Bond Future	102.2454	102.2454	102.7268	102.7268	0.471	0.0000	0.0000	0
2021/02/04	2033	04/11/2021			Bond Future	102.1362	102.1362	102.6226	102.6226	0.476	0.0000	0.0000	0
2021/02/04	2033	03/02/2022			Bond Future	103.2073	103.2073	103.6989	103.6989	0.476	0.0000	0.0000	0
2021/02/04	2037	04/02/2021	10.28	Call	Bond Future	123.7500	0.1238	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2037	04/02/2021	10.28	Put	Bond Future	485.3900	0.4854	519.0900	0.5191	6.943	0	0	0
2021/02/04	2037	04/02/2021	10.27	Call	Bond Future	104.3000	0.1043	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2037	04/02/2021	10.27	Put	Bond Future	535.5100	0.5355	588.6600	0.5887	9.925	0	0	0
2021/02/04	2037	04/02/2021	11.90	Call	Bond Future	9,878.6000	9.8786	9,721.1500	9.7212	(1.594)	0	0	0
2021/02/04	2037	04/02/2021	13.73	Call	Bond Future	19,341.5000	19.3415	19,184.0500	19.1840	(0.814)	0	0	0
2021/02/04	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2037	04/02/2021	10.85	Call	Bond Future	3,468.4900	3.4685	3,311.0400	3.3110	(4.539)	0	0	0
2021/02/04	2037	04/02/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2037	04/02/2021	10.35	Call	Bond Future	334.2800	0.3343	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2037	04/02/2021	10.35	Put	Bond Future	211.2900	0.2113	34.4600	0.0345	(83.691)	0	0	0
2021/02/04	2037	04/02/2021			Bond Future	10.3322	86.0204	10.3550	85.8629	0.221	0.0000	0.0000	0
2021/02/04	2037	04/02/2021	10.29	Call	Bond Future	145.7000	0.1457	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2037	04/02/2021	10.29	Put	Bond Future	437.8600	0.4379	449.6100	0.4496	2.684	0	0	0
2021/02/04	2037	04/02/2021	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2037	04/02/2021	11.97	Call	Bond Future	10,278.4600	10.2785	10,121.0100	10.1210	(1.532)	0	0	0
2021/02/04	2037	04/02/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2037	04/02/2021	10.48	Put	Bond Future	20.6100	0.0206	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2037	04/02/2021	10.48	Call	Bond Future	1,032.8400	1.0328	854.7800	0.8548	(17.240)	0	0	0
2021/02/04	2037	04/02/2021	9.65	Put	Bond Future	4,913.4500	4.9135	5,070.9000	5.0709	3.204	0	0	0
2021/02/04	2037	04/02/2021	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2037	06/05/2021	12.42	Call	Bond Future	11,601.4400	11.6014	11,609.9000	11.6099	0.073	0	0	0
2021/02/04	2037	06/05/2021	12.43	Call	Bond Future	11,651.2900	11.6513	11,659.8300	11.6598	0.073	0	0	0
2021/02/04	2037	06/05/2021	12.44	Put	Bond Future	220.1700	0.2202	214.0100	0.2140	(2.798)	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
2021/02/04	2037	06/05/2021			Bond Future	10.5313	86.8738	10.5291	86.8885	(0.021)	0.0000	0.0000	130,087
2021/02/04	2037	06/05/2021	12.42	Put	Bond Future	228.0700	0.2281	221.7500	0.2218	(2.771)	0	0	0
2021/02/04	2037	06/05/2021	12.43	Put	Bond Future	224.0900	0.2241	217.8500	0.2179	(2.785)	0	0	0
2021/02/04	2037	06/05/2021	12.44	Call	Bond Future	11,701.1500	11.7012	11,709.7700	11.7098	0.074	0	0	0
2021/02/04	2037	05/08/2021	12.26	Put	Bond Future	1,119.7700	1.1198	1,109.3700	1.1094	(0.929)	0	0	0
2021/02/04	2037	05/08/2021	12.27	Call	Bond Future	10,278.7600	10.2788	10,283.0200	10.2830	0.041	0	0	0
2021/02/04	2037	05/08/2021	12.27	Put	Bond Future	1,108.2400	1.1082	1,097.9000	1.0979	(0.933)	0	0	0
2021/02/04	2037	05/08/2021	12.28	Call	Bond Future	10,321.9100	10.3219	10,326.2300	10.3262	0.042	0	0	0
2021/02/04	2037	05/08/2021			Bond Future	10.7345	83.5610	10.7323	83.5756	(0.021)	0.0000	0.0000	0
2021/02/04	2037	05/08/2021	12.26	Call	Bond Future	10,235.6400	10.2356	10,239.8400	10.2398	0.041	0	0	0
2021/02/04	2037	05/08/2021	12.28	Put	Bond Future	1,096.8100	1.0968	1,086.5300	1.0865	(0.937)	0	0	0
2021/02/04	2037	04/11/2021	12.82	Put	Bond Future	1,190.8700	1.1909	1,182.7000	1.1827	(0.686)	0	0	0
2021/02/04	2037	04/11/2021	12.83	Call	Bond Future	12,000.2600	12.0003	12,006.8500	12.0068	0.055	0	0	0
2021/02/04	2037	04/11/2021			Bond Future	10.9329	84.4525	10.9306	84.4672	(0.021)	0.0000	0.0000	0
2021/02/04	2037	04/11/2021	12.81	Call	Bond Future	11,918.7500	11.9188	11,925.2500	11.9253	0.055	0	0	0
2021/02/04	2037	04/11/2021	12.81	Put	Bond Future	1,201.3700	1.2014	1,193.1500	1.1931	(0.684)	0	0	0
2021/02/04	2037	04/11/2021	12.82	Call	Bond Future	11,959.4900	11.9595	11,966.0400	11.9660	0.055	0	0	0
2021/02/04	2037	04/11/2021	12.83	Put	Bond Future	1,180.4500	1.1805	1,172.3200	1.1723	(0.689)	0	0	0
2021/02/04	2037	03/02/2022	11.45	Call	Bond Future	1,783.8400	1.7838	1,798.7900	1.7988	0.838	0	0	0
2021/02/04	2037	03/02/2022	11.46	Call	Bond Future	1,843.3000	1.8433	1,858.2500	1.8582	0.811	0	0	0
2021/02/04	2037	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2037	03/02/2022			Bond Future	11.1551	81.0639	11.1527	81.0788	(0.022)	0.0000	0.0000	0
2021/02/04	2037	03/02/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2037	03/02/2022	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2037	03/02/2022	11.47	Call	Bond Future	1,902.6900	1.9027	1,917.6400	1.9176	0.786	0	0	0
2021/02/04	2038	04/02/2021			Bond Future	113.9425	113.9425	113.9437	113.9437	0.001	0.0000	0.0000	0
2021/02/04	2038	06/05/2021			Bond Future	115.1011	115.1011	115.8750	115.8750	0.672	0.0000	0.0000	7,799
2021/02/04	2038	05/08/2021			Bond Future	114.6582	114.6582	115.4402	115.4402	0.682	0.0000	0.0000	0
2021/02/04	2038	04/11/2021			Bond Future	115.9077	115.9077	116.6981	116.6981	0.682	0.0000	0.0000	0
2021/02/04	2038	03/02/2022			Bond Future	115.3724	115.3724	116.1713	116.1713	0.692	0.0000	0.0000	0
2021/02/04	2040	04/02/2021	10.42	Call	Bond Future	123.1500	0.1231	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2040	04/02/2021	10.42	Put	Bond Future	509.7100	0.5097	592.1300	0.5921	16.170	0	0	0
2021/02/04	2040	04/02/2021	9.49	Put	Bond Future	7,757.1300	7.7571	7,962.7000	7.9627	2.650	0	0	0
2021/02/04	2040	04/02/2021	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2040	04/02/2021	9.57	Put	Bond Future	7,086.0400	7.0860	7,291.6100	7.2916	2.901	0	0	0
2021/02/04	2040	04/02/2021	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2040	04/02/2021	10.07	Put	Bond Future	3,052.7300	3.0527	3,258.3000	3.2583	6.734	0	0	0
2021/02/04	2040	04/02/2021			Bond Future	10.4721	88.1873	10.5000	87.9818	0.266	0.0000	0.0000	0
2021/02/04	2040	04/02/2021	10.41	Call	Bond Future	102.8500	0.1029	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2040	04/02/2021	10.41	Put	Bond Future	563.8700	0.5639	666.5900	0.6666	18.217	0	0	0
2021/02/04	2040	04/02/2021	10.40	Call	Bond Future	85.1400	0.0851	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2040	04/02/2021	10.40	Put	Bond Future	620.7200	0.6207	741.1500	0.7411	19.402	0	0	0
2021/02/04	2040	04/02/2021	10.24	Put	Bond Future	1,743.1400	1.7431	1,947.7100	1.9477	11.736	0	0	0
2021/02/04	2040	04/02/2021	10.24	Call	Bond Future	1.0000	0.0010	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2040	04/02/2021	11.57	Call	Bond Future	7,553.6700	7.5537	7,348.1000	7.3481	(2.721)	0	0	0
2021/02/04	2040	04/02/2021	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/02/04	2040	04/02/2021	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2040	04/02/2021	11.74	Call	Bond Future	8,629.7800	8.6298	8,424.2100	8.4242	(2.382)	0	0	0
2021/02/04	2040	04/02/2021	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2040	06/05/2021	10.83	Put	Bond Future	2,472.2200	2.4722	2,449.4400	2.4494	(0.921)	0	0	0
2021/02/04	2040	06/05/2021	10.83	Call	Bond Future	3,629.8000	3.6298	3,622.5300	3.6225	(0.200)	0	0	300
2021/02/04	2040	06/05/2021	11.58	Put	Bond Future	976.3600	0.9764	960.6300	0.9606	(1.611)	0	0	0
2021/02/04	2040	06/05/2021	11.58	Call	Bond Future	7,156.2200	7.1562	7,156.0000	7.1560	(0.003)	0	0	300
2021/02/04	2040	06/05/2021	12.44	Call	Bond Future	11,663.1500	11.6632	11,671.1400	11.6711	0.069	0	0	0
2021/02/04	2040	06/05/2021	12.44	Put	Bond Future	287.4200	0.2874	279.9000	0.2799	(2.616)	0	0	0
2021/02/04	2040	06/05/2021			Bond Future	10.6670	89.0621	10.6649	89.0776	(0.020)	0.0000	0.0000	77,423
2021/02/04	2040	06/05/2021	13.38	Call	Bond Future	16,500.0100	16.5000	16,513.4800	16.5135	0.082	0	0	0
2021/02/04	2040	06/05/2021	13.38	Put	Bond Future	48.9600	0.0490	46.9200	0.0469	(4.167)	0	0	300
2021/02/04	2040	06/05/2021	12.43	Call	Bond Future	11,610.8800	11.6109	11,618.7900	11.6188	0.068	0	0	0
2021/02/04	2040	06/05/2021	12.43	Put	Bond Future	292.3900	0.2924	284.7900	0.2848	(2.599)	0	0	0
2021/02/04	2040	06/05/2021	12.42	Call	Bond Future	11,558.6400	11.5586	11,566.4500	11.5664	0.068	0	0	0
2021/02/04	2040	06/05/2021	12.42	Put	Bond Future	297.4500	0.2975	289.7500	0.2898	(2.589)	0	0	0
2021/02/04	2040	05/08/2021	11.05	Put	Bond Future	3,579.7100	3.5797	3,561.8100	3.5618	(0.500)	0	0	0
2021/02/04	2040	05/08/2021	11.05	Call	Bond Future	4,847.6000	4.8476	4,845.0400	4.8450	(0.053)	0	0	900
2021/02/04	2040	05/08/2021	12.48	Call	Bond Future	11,223.2600	11.2233	11,228.3300	11.2283	0.045	0	0	0
2021/02/04	2040	05/08/2021	12.49	Put	Bond Future	1,046.5500	1.0466	1,036.3400	1.0363	(0.976)	0	0	0
2021/02/04	2040	05/08/2021	12.47	Call	Bond Future	11,177.6300	11.1776	11,182.6400	11.1826	0.045	0	0	0
2021/02/04	2040	05/08/2021			Bond Future	10.8659	85.5228	10.8637	85.5382	(0.020)	0.0000	0.0000	0
2021/02/04	2040	05/08/2021	11.55	Put	Bond Future	2,343.3700	2.3434	2,328.0500	2.3281	(0.654)	0	0	0
2021/02/04	2040	05/08/2021	11.55	Call	Bond Future	6,907.2800	6.9073	6,907.3000	6.9073	0.000	0	0	900
2021/02/04	2040	05/08/2021	14.80	Call	Bond Future	21,707.7700	21.7078	21,721.7600	21.7218	0.064	0	0	0
2021/02/04	2040	05/08/2021	14.80	Put	Bond Future	60.3600	0.0604	59.0100	0.0590	(2.237)	0	0	900
2021/02/04	2040	05/08/2021	12.48	Put	Bond Future	1,057.6600	1.0577	1,047.3900	1.0474	(0.971)	0	0	0
2021/02/04	2040	05/08/2021	12.49	Call	Bond Future	11,268.9100	11.2689	11,274.0400	11.2740	0.046	0	0	0
2021/02/04	2040	05/08/2021	12.47	Put	Bond Future	1,068.8600	1.0689	1,058.5300	1.0585	(0.966)	0	0	0
2021/02/04	2040	04/11/2021	12.90	Call	Bond Future	12,405.0300	12.4050	12,411.7900	12.4118	0.054	0	0	0
2021/02/04	2040	04/11/2021	12.90	Put	Bond Future	1,269.8000	1.2698	1,261.1700	1.2612	(0.680)	0	0	0
2021/02/04	2040	04/11/2021	12.89	Call	Bond Future	12,362.3600	12.3624	12,369.0600	12.3691	0.054	0	0	0
2021/02/04	2040	04/11/2021	12.89	Put	Bond Future	1,281.0400	1.2810	1,272.3500	1.2723	(0.678)	0	0	0
2021/02/04	2040	04/11/2021			Bond Future	11.0596	86.4352	11.0574	86.4506	(0.021)	0.0000	0.0000	0
2021/02/04	2040	04/11/2021	12.91	Call	Bond Future	12,447.7300	12.4477	12,454.5200	12.4545	0.055	0	0	0
2021/02/04	2040	04/11/2021	12.91	Put	Bond Future	1,258.6600	1.2587	1,250.0600	1.2501	(0.683)	0	0	0
2021/02/04	2040	03/02/2022	11.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2040	03/02/2022	11.59	Call	Bond Future	2,021.7900	2.0218	2,037.4300	2.0374	0.774	0	0	0
2021/02/04	2040	03/02/2022	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2040	03/02/2022			Bond Future	11.2762	82.8167	11.2738	82.8323	(0.021)	0.0000	0.0000	0
2021/02/04	2040	03/02/2022	11.58	Call	Bond Future	1,958.5800	1.9586	1,974.2200	1.9742	0.799	0	0	0
2021/02/04	2040	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2040	03/02/2022	11.57	Call	Bond Future	1,895.2900	1.8953	1,910.9300	1.9109	0.825	0	0	0
2021/02/04	2044	04/02/2021	10.36	Put	Bond Future	1,421.7400	1.4217	1,589.0900	1.5891	11.771	0	0	0
2021/02/04	2044	04/02/2021	10.37	Call	Bond Future	5.4100	0.0054	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2044	04/02/2021	10.35	Put	Bond Future	1,497.5400	1.4975	1,666.0000	1.6660	11.249	0	0	0
2021/02/04	2044	04/02/2021	10.04	Put	Bond Future	3,936.9600	3.9370	4,108.2300	4.1082	4.350	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
2021/02/04	2044	04/02/2021	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2044	04/02/2021	10.84	Call	Bond Future	2,143.5100	2.1435	1,972.0300	1.9720	(8.000)	0	0	0
2021/02/04	2044	04/02/2021			Bond Future	10.5470	84.7803	10.5700	84.6090	0.218	0.0000	0.0000	0
2021/02/04	2044	04/02/2021	10.36	Call	Bond Future	3.9200	0.0039	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2044	04/02/2021	10.37	Put	Bond Future	1,346.4300	1.3464	1,512.2900	1.5123	12.319	0	0	0
2021/02/04	2044	04/02/2021	10.35	Call	Bond Future	2.8100	0.0028	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2044	04/02/2021	10.84	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2044	04/02/2021	10.29	Call	Bond Future	0.2900	0.0003	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	2044	04/02/2021	10.29	Put	Bond Future	1,958.9200	1.9589	2,129.9000	2.1299	8.728	0	0	0
2021/02/04	2044	04/02/2021	9.66	Put	Bond Future	7,090.4500	7.0904	7,261.7200	7.2617	2.416	0	0	0
2021/02/04	2044	04/02/2021	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2044	06/05/2021	11.10	Call	Bond Future	4,551.5900	4.5516	4,520.9700	4.5210	(0.673)	0	0	0
2021/02/04	2044	06/05/2021	11.40	Call	Bond Future	5,967.4500	5.9675	5,936.3200	5.9363	(0.522)	0	0	0
2021/02/04	2044	06/05/2021	11.40	Put	Bond Future	1,359.1500	1.3591	1,350.7400	1.3507	(0.619)	0	0	3,100
2021/02/04	2044	06/05/2021	11.79	Call	Bond Future	7,965.4100	7.9654	7,934.6900	7.9347	(0.386)	0	0	0
2021/02/04	2044	06/05/2021	11.79	Put	Bond Future	854.7600	0.8548	846.7600	0.8468	(0.936)	0	0	3,100
2021/02/04	2044	06/05/2021	12.50	Call	Bond Future	11,630.0500	11.6301	11,602.3700	11.6024	(0.238)	0	0	0
2021/02/04	2044	06/05/2021	12.50	Put	Bond Future	300.8500	0.3009	295.8900	0.2959	(1.649)	0	0	3,100
2021/02/04	2044	06/05/2021	12.43	Call	Bond Future	11,269.6600	11.2697	11,241.6300	11.2416	(0.249)	0	0	0
2021/02/04	2044	06/05/2021	12.43	Put	Bond Future	338.1800	0.3382	332.8700	0.3329	(1.570)	0	0	0
2021/02/04	2044	06/05/2021	12.44	Call	Bond Future	11,321.1400	11.3211	11,293.1600	11.2932	(0.247)	0	0	0
2021/02/04	2044	06/05/2021	12.44	Put	Bond Future	332.6100	0.3326	327.3500	0.3273	(1.581)	0	0	0
2021/02/04	2044	06/05/2021			Bond Future	10.7342	85.6213	10.7374	85.5986	0.029	0.0000	0.0000	60,444
2021/02/04	2044	06/05/2021	11.10	Put	Bond Future	1,965.1200	1.9651	1,957.2200	1.9572	(0.402)	0	0	3,100
2021/02/04	2044	06/05/2021	10.70	Put	Bond Future	3,159.5700	3.1596	3,154.3300	3.1543	(0.166)	0	0	0
2021/02/04	2044	06/05/2021	10.70	Call	Bond Future	2,910.3200	2.9103	2,882.3600	2.8824	(0.961)	0	0	3,100
2021/02/04	2044	06/05/2021	11.35	Put	Bond Future	1,444.1000	1.4441	1,435.7100	1.4357	(0.581)	0	0	0
2021/02/04	2044	06/05/2021	11.35	Call	Bond Future	5,721.4400	5.7214	5,690.3300	5.6903	(0.544)	0	0	3,100
2021/02/04	2044	06/05/2021	11.90	Call	Bond Future	8,543.6800	8.5437	8,513.2200	8.5132	(0.357)	0	0	0
2021/02/04	2044	06/05/2021	11.90	Put	Bond Future	751.8100	0.7518	744.0700	0.7441	(1.030)	0	0	0
2021/02/04	2044	06/05/2021	12.45	Call	Bond Future	11,372.6200	11.3726	11,344.6900	11.3447	(0.246)	0	0	0
2021/02/04	2044	06/05/2021	12.45	Put	Bond Future	327.1200	0.3271	321.9100	0.3219	(1.593)	0	0	0
2021/02/04	2044	05/08/2021	12.60	Put	Bond Future	1,012.5800	1.0126	1,008.4800	1.0085	(0.405)	0	0	0
2021/02/04	2044	05/08/2021	12.61	Call	Bond Future	11,567.1400	11.5671	11,539.8000	11.5398	(0.236)	0	0	0
2021/02/04	2044	05/08/2021	12.61	Put	Bond Future	1,002.0300	1.0020	997.9400	0.9979	(0.408)	0	0	0
2021/02/04	2044	05/08/2021			Bond Future	10.9251	82.1699	10.9284	82.1466	0.030	0.0000	0.0000	0
2021/02/04	2044	05/08/2021	12.59	Call	Bond Future	11,476.8800	11.4769	11,449.5100	11.4495	(0.238)	0	0	0
2021/02/04	2044	05/08/2021	12.59	Put	Bond Future	1,023.2300	1.0232	1,019.1100	1.0191	(0.403)	0	0	0
2021/02/04	2044	05/08/2021	12.60	Call	Bond Future	11,522.0000	11.5220	11,494.6500	11.4946	(0.237)	0	0	0
2021/02/04	2044	04/11/2021	12.91	Call	Bond Future	12,240.0600	12.2401	12,214.2100	12.2142	(0.211)	0	0	0
2021/02/04	2044	04/11/2021	12.91	Put	Bond Future	1,336.0800	1.3361	1,333.8700	1.3339	(0.165)	0	0	0
2021/02/04	2044	04/11/2021			Bond Future	11.1107	83.0465	11.1141	83.0229	0.031	0.0000	0.0000	0
2021/02/04	2044	04/11/2021	12.89	Call	Bond Future	12,156.2800	12.1563	12,130.4300	12.1304	(0.213)	0	0	0
2021/02/04	2044	04/11/2021	12.89	Put	Bond Future	1,359.3300	1.3593	1,357.1200	1.3571	(0.163)	0	0	0
2021/02/04	2044	04/11/2021	12.90	Call	Bond Future	12,198.1600	12.1982	12,172.3100	12.1723	(0.212)	0	0	0
2021/02/04	2044	04/11/2021	12.90	Put	Bond Future	1,347.6600	1.3477	1,345.4500	1.3454	(0.164)	0	0	0
2021/02/04	2044	03/02/2022	11.59	Call	Bond Future	1,774.0400	1.7740	1,750.3300	1.7503	(1.336)	0	0	0
2021/02/04	2044	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/02/04	2044	03/02/2022	11.60	Call	Bond Future	1,837.9400	1.8379	1,814.2300	1.8142	(1.290)	0	0	0
2021/02/04	2044	03/02/2022	11.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2044	03/02/2022			Bond Future	11.3178	79.5183	11.3214	79.4946	0.032	0.0000	0.0000	0
2021/02/04	2044	03/02/2022	11.61	Call	Bond Future	1,901.7500	1.9018	1,878.0400	1.8780	(1.247)	0	0	0
2021/02/04	2044	03/02/2022	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	2046	04/02/2021			Bond Future	103.4920	103.4920	103.4932	103.4932	0.001	0.0000	0.0000	0
2021/02/04	2046	06/05/2021			Bond Future	102.7561	102.7561	102.7570	102.7570	0.001	0.0000	0.0000	14,893
2021/02/04	2046	05/08/2021			Bond Future	103.8968	103.8968	103.8972	103.8972	0.000	0.0000	0.0000	0
2021/02/04	2046	04/11/2021			Bond Future	103.2232	103.2232	103.2235	103.2235	0.000	0.0000	0.0000	0
2021/02/04	2046	03/02/2022			Bond Future	104.3055	104.3055	104.3058	104.3058	0.000	0.0000	0.0000	0
2021/02/04	2050	04/02/2021			Bond Future	105.1281	105.1281	105.3266	105.3266	0.189	0.0000	0.0000	0
2021/02/04	2050	06/05/2021			Bond Future	106.1971	106.1971	106.3972	106.3972	0.188	0.0000	0.0000	10,968
2021/02/04	2050	05/08/2021			Bond Future	105.4495	105.4495	105.6515	105.6515	0.191	0.0000	0.0000	0
2021/02/04	2050	04/11/2021			Bond Future	106.5989	106.5989	106.8026	106.8026	0.191	0.0000	0.0000	0
2021/02/04	2050	03/02/2022			Bond Future	105.7710	105.7710	105.9772	105.9772	0.195	0.0000	0.0000	0
2021/02/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	AL37	04/02/2021			Index Future	793.7000	793.7000	793.5880	793.5880	(0.014)	0.0000	0.0000	0
2021/02/04	AL37	06/05/2021			Index Future	801.5730	801.5730	801.8350	801.8350	0.033	0.0000	0.0000	0
2021/02/04	AL37	05/08/2021			Index Future	810.1800	810.1800	810.4420	810.4420	0.032	0.0000	0.0000	0
2021/02/04	AL37	04/11/2021			Index Future	818.9080	818.9080	819.1710	819.1710	0.032	0.0000	0.0000	0
2021/02/04	AL37	03/02/2022			Index Future	827.1200	827.1200	827.1200	827.1200	0.000	0.0000	0.0000	0
2021/02/04	AL7T	04/02/2021			Index Future	893.0170	893.0170	891.1040	891.1040	(0.214)	0.0000	0.0000	0
2021/02/04	AL7T	06/05/2021			Index Future	901.8760	901.8760	902.3870	902.3870	0.057	0.0000	0.0000	0
2021/02/04	AL7T	05/08/2021			Index Future	911.5600	911.5600	912.0730	912.0730	0.056	0.0000	0.0000	0
2021/02/04	AL7T	04/11/2021			Index Future	921.3790	921.3790	921.8970	921.8970	0.056	0.0000	0.0000	0
2021/02/04	AL7T	03/02/2022			Index Future	916.4900	916.4900	916.4900	916.4900	0.000	0.0000	0.0000	0
2021/02/04	ALBI	04/02/2021			Index Future	779.6240	779.6240	778.5670	778.5670	(0.136)	0.0000	0.0000	0
2021/02/04	ALBI	06/05/2021			Index Future	787.3570	787.3570	787.5160	787.5160	0.020	0.0000	0.0000	308
2021/02/04	ALBI	05/08/2021			Index Future	795.8120	795.8120	795.9690	795.9690	0.020	0.0000	0.0000	0
2021/02/04	ALBI	04/11/2021			Index Future	804.3840	804.3840	804.5420	804.5420	0.020	0.0000	0.0000	0
2021/02/04	ALBI	03/02/2022			Index Future	802.0100	802.0100	802.0100	802.0100	0.000	0.0000	0.0000	0
2021/02/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C023	28/02/2023			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C333	15/09/2033			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
2021/02/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/04	ES33	04/02/2021			Bond Future	10.9977	79.4849	11.0150	79.3887	0.157	0.0000	0.0000	0
2021/02/04	ES33	06/05/2021			Bond Future	11.2385	76.5001	11.2357	76.5151	(0.025)	0.0000	0.0000	350
2021/02/04	ES33	05/08/2021			Bond Future	11.4814	77.3307	11.4785	77.3456	(0.025)	0.0000	0.0000	0
2021/02/04	ES33	04/11/2021			Bond Future	11.7335	74.3811	11.7306	74.3961	(0.025)	0.0000	0.0000	0
2021/02/04	ES33	03/02/2022			Bond Future	12.0147	75.1428	12.0116	75.1581	(0.026)	0.0000	0.0000	0
2021/02/04	ES42	04/02/2021			Bond Future	11.5226	78.6764	11.5400	78.5666	0.151	0.0000	0.0000	0
2021/02/04	ES42	06/05/2021			Bond Future	11.7550	75.1994	11.7628	75.1517	0.067	0.0000	0.0000	4,779
2021/02/04	ES42	05/08/2021			Bond Future	11.9842	76.0166	11.9924	75.9681	0.069	0.0000	0.0000	0
2021/02/04	ES42	04/11/2021			Bond Future	12.2232	72.5699	12.2318	72.5207	0.071	0.0000	0.0000	0
2021/02/04	ES42	03/02/2022			Bond Future	12.4804	73.3124	12.4894	73.2629	0.072	0.0000	0.0000	0
2021/02/04	GOVI	04/02/2021	750.96	Call	GOVI	196,440.0000	19.6440	185,570.0000	18.5570	(5.533)	0	0	0
2021/02/04	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	04/02/2021			GOVI	770.6040	770.6040	769.5170	769.5170	(0.141)	0.0000	0.0000	0
2021/02/04	GOVI	04/02/2021	750.95	Call	GOVI	196,540.0000	19.6540	185,670.0000	18.5670	(5.531)	0	0	0
2021/02/04	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	04/02/2021	750.94	Call	GOVI	196,640.0000	19.6640	185,770.0000	18.5770	(5.528)	0	0	0
2021/02/04	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	06/05/2021	678.68	Call	GOVI	995,680.0000	99.5680	997,370.0000	99.7370	0.170	0	0	0
2021/02/04	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	06/05/2021	678.67	Call	GOVI	995,780.0000	99.5780	997,470.0000	99.7470	0.170	0	0	0
2021/02/04	GOVI	06/05/2021			GOVI	778.2480	778.2480	778.4170	778.4170	0.022	0.0000	0.0000	969
2021/02/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	06/05/2021	678.69	Call	GOVI	995,580.0000	99.5580	997,270.0000	99.7270	0.170	0	0	0
2021/02/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	05/08/2021	719.14	Call	GOVI	674,640.0000	67.4640	676,320.0000	67.6320	0.249	0	0	0
2021/02/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	05/08/2021	719.13	Call	GOVI	674,740.0000	67.4740	676,420.0000	67.6420	0.249	0	0	0
2021/02/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	05/08/2021			GOVI	786.6040	786.6040	786.7720	786.7720	0.021	0.0000	0.0000	0
2021/02/04	GOVI	05/08/2021	719.15	Call	GOVI	674,540.0000	67.4540	676,220.0000	67.6220	0.249	0	0	0
2021/02/04	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	04/11/2021	728.41	Call	GOVI	666,680.0000	66.6680	668,360.0000	66.8360	0.252	0	0	0
2021/02/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	04/11/2021	728.40	Call	GOVI	666,780.0000	66.6780	668,460.0000	66.8460	0.252	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
2021/02/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	04/11/2021			GOVI	795.0780	795.0780	795.2460	795.2460	0.021	0.0000	0.0000	0
2021/02/04	GOVI	04/11/2021	728.42	Call	GOVI	666,580.0000	66.6580	668,260.0000	66.8260	0.252	0	0	0
2021/02/04	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	03/02/2022	792.76	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/02/04	GOVI	03/02/2022			GOVI	792.7500	792.7500	792.7500	792.7500	0.000	0.0000	0.0000	0
2021/02/04	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GOVI	03/02/2022	792.74	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/02/04	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/04	IGOV	04/02/2021			Index Future	275.8640	275.8640	275.9240	275.9240	0.022	0.0000	0.0000	0
2021/02/04	IGOV	06/05/2021			Index Future	278.6690	278.6690	279.1020	279.1020	0.155	0.0000	0.0000	974
2021/02/04	IGOV	05/08/2021			Index Future	281.7290	281.7290	282.1660	282.1660	0.155	0.0000	0.0000	0
2021/02/04	IGOV	04/11/2021			Index Future	284.8310	284.8310	285.2730	285.2730	0.155	0.0000	0.0000	0
2021/02/04	IGOV	03/02/2022			Index Future	285.5000	285.5000	285.5000	285.5000	0.000	0.0000	0.0000	0
2021/02/04	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/04	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/02/04	IS05	21/09/2021			Interest Rate Swap	89.3900	89.3900	89.3800	89.3800	(0.011)	0.0000	0.0000	0
2021/02/04	IS05	21/12/2021			Interest Rate Swap	90.6400	90.6400	90.6400	90.6400	0.000	0.0000	0.0000	51
2021/02/04	IS05	15/03/2022			Interest Rate Swap	90.0500	90.0500	90.0600	90.0600	0.011	0.0000	0.0000	0
2021/02/04	IS05	21/06/2022			Interest Rate Swap	90.1200	90.1200	90.1400	90.1400	0.022	0.0000	0.0000	0
2021/02/04	IS05	20/09/2022			Interest Rate Swap	93.2000	93.2000	93.2400	93.2400	0.043	0.0000	0.0000	0
2021/02/04	IS05	20/12/2022			Interest Rate Swap	93.6400	93.6400	93.6900	93.6900	0.053	0.0000	0.0000	0
2021/02/04	IS05	22/03/2023			Interest Rate Swap	85.9600	85.9600	86.0200	86.0200	0.070	0.0000	0.0000	0
2021/02/04	IS05	20/06/2023			Interest Rate Swap	91.4100	91.4100	91.4800	91.4800	0.077	0.0000	0.0000	0
2021/02/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/04	IS10	17/12/2025			Interest Rate Swap	77.7500	77.7500	77.8600	77.8600	0.141	0.0000	0.0000	0
2021/02/04	IS10	16/03/2026			Interest Rate Swap	74.1300	74.1300	74.2300	74.2300	0.135	0.0000	0.0000	0
2021/02/04	IS10	15/06/2026			Interest Rate Swap	72.4000	72.4000	72.4700	72.4700	0.097	0.0000	0.0000	0
2021/02/04	IS10	21/09/2026			Interest Rate Swap	74.2900	74.2900	74.3400	74.3400	0.067	0.0000	0.0000	0
2021/02/04	IS10	21/12/2026			Interest Rate Swap	78.2200	78.2200	78.2400	78.2400	0.026	0.0000	0.0000	0
2021/02/04	IS10	15/03/2027			Interest Rate Swap	76.6100	76.6100	76.6200	76.6200	0.013	0.0000	0.0000	0
2021/02/04	IS10	21/06/2027			Interest Rate Swap	78.6100	78.6100	78.6000	78.6000	(0.013)	0.0000	0.0000	0
2021/02/04	IS10	20/09/2027			Interest Rate Swap	84.3800	84.3800	84.3700	84.3700	(0.012)	0.0000	0.0000	0
2021/02/04	IS10	20/12/2027			Interest Rate Swap	84.7300	84.7300	84.7100	84.7100	(0.024)	0.0000	0.0000	0
2021/02/04	IS10	22/03/2028			Interest Rate Swap	77.6300	77.6300	77.6100	77.6100	(0.026)	0.0000	0.0000	0
2021/02/04	IS10	20/06/2028			Interest Rate Swap	85.5100	85.5100	85.4900	85.4900	(0.023)	0.0000	0.0000	0
2021/02/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/04	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	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
2021/02/04	JBAF	17/03/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/02/04	JBAF	21/04/2021			Jibar Tradeable Future	3.6200	96.3800	3.6300	96.3700	0.276	0.0000	0.0000	0
2021/02/04	JBAF	19/05/2021			Jibar Tradeable Future	3.6200	96.3800	3.6300	96.3700	0.276	0.0000	0.0000	0
2021/02/04	JBAF	15/06/2021			Jibar Tradeable Future	3.6250	96.3750	3.6550	96.3450	0.828	0.0000	0.0000	0
2021/02/04	JBAF	21/07/2021			Jibar Tradeable Future	3.6400	96.3600	3.6700	96.3300	0.824	0.0000	0.0000	0
2021/02/04	JBAF	15/09/2021			Jibar Tradeable Future	3.6600	96.3400	3.7000	96.3000	1.093	0.0000	0.0000	30,000
2021/02/04	JBAF	15/12/2021			Jibar Tradeable Future	3.8050	96.1950	3.8600	96.1400	1.445	0.0000	0.0000	0
2021/02/04	JBAF	16/03/2022			Jibar Tradeable Future	3.8800	96.1200	3.9500	96.0500	1.804	0.0000	0.0000	0
2021/02/04	JBAF	15/06/2022			Jibar Tradeable Future	4.1000	95.9000	4.1850	95.8150	2.073	0.0000	0.0000	20,001
2021/02/04	JBAF	21/09/2022			Jibar Tradeable Future	4.1950	95.8050	4.2750	95.7250	1.907	0.0000	0.0000	0
2021/02/04	JBAF	21/12/2022			Jibar Tradeable Future	4.4300	95.5700	4.4950	95.5050	1.467	0.0000	0.0000	0
2021/02/04	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R023	04/02/2021	6.34	Call	Bond Future	3,387.4900	3.3875	3,400.0500	3.4000	0.371	0	0	0
2021/02/04	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R023	04/02/2021			Bond Future	4.6212	109.5242	4.6150	109.5367	(0.135)	0.0000	0.0000	0
2021/02/04	R023	04/02/2021	6.33	Call	Bond Future	3,368.1900	3.3682	3,380.7500	3.3807	0.373	0	0	0
2021/02/04	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R023	04/02/2021	6.32	Call	Bond Future	3,348.8800	3.3489	3,361.4400	3.3614	0.375	0	0	0
2021/02/04	R023	06/05/2021	7.58	Call	Bond Future	4,924.3200	4.9243	4,946.6900	4.9467	0.454	0	0	0
2021/02/04	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R023	06/05/2021			Bond Future	4.7103	106.7052	4.6977	106.7276	(0.268)	0.0000	0.0000	40,662
2021/02/04	R023	06/05/2021	7.57	Call	Bond Future	4,907.6900	4.9077	4,930.0600	4.9301	0.456	0	0	0
2021/02/04	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R023	06/05/2021	7.56	Call	Bond Future	4,891.0600	4.8911	4,913.4300	4.9134	0.457	0	0	0
2021/02/04	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R023	05/08/2021	5.30	Call	Bond Future	1,023.6200	1.0236	1,038.7200	1.0387	1.475	0	0	0
2021/02/04	R023	05/08/2021	5.30	Put	Bond Future	219.0100	0.2190	211.9200	0.2119	(3.237)	0	0	0
2021/02/04	R023	05/08/2021	5.29	Call	Bond Future	1,011.4000	1.0114	1,026.4200	1.0264	1.485	0	0	0
2021/02/04	R023	05/08/2021	5.29	Put	Bond Future	221.9000	0.2219	214.7300	0.2147	(3.231)	0	0	0
2021/02/04	R023	05/08/2021			Bond Future	4.7700	107.8633	4.7554	107.8855	(0.305)	0.0000	0.0000	0
2021/02/04	R023	05/08/2021	5.31	Call	Bond Future	1,035.8800	1.0359	1,051.0500	1.0511	1.464	0	0	0
2021/02/04	R023	05/08/2021	5.31	Put	Bond Future	216.1700	0.2162	209.1500	0.2091	(3.247)	0	0	0
2021/02/04	R023	04/11/2021	4.91	Call	Bond Future	534.6100	0.5346	545.4500	0.5455	2.028	0	0	0
2021/02/04	R023	04/11/2021	4.91	Put	Bond Future	467.7500	0.4677	456.2900	0.4563	(2.450)	0	0	0
2021/02/04	R023	04/11/2021	4.90	Call	Bond Future	527.2500	0.5273	538.0000	0.5380	2.039	0	0	0
2021/02/04	R023	04/11/2021	4.90	Put	Bond Future	473.2300	0.4732	461.6800	0.4617	(2.441)	0	0	0
2021/02/04	R023	04/11/2021			Bond Future	4.8580	105.1066	4.8406	105.1289	(0.357)	0.0000	0.0000	0
2021/02/04	R023	04/11/2021	4.92	Call	Bond Future	542.3900	0.5424	553.3200	0.5533	2.015	0	0	0
2021/02/04	R023	04/11/2021	4.92	Put	Bond Future	462.6900	0.4627	451.3200	0.4513	(2.457)	0	0	0
2021/02/04	R023	03/02/2022	5.08	Call	Bond Future	31.5900	0.0316	54.2500	0.0542	71.732	0	0	0
2021/02/04	R023	03/02/2022	5.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R023	03/02/2022			Bond Future	5.0495	106.1836	5.0277	106.2062	(0.433)	0.0000	0.0000	0
2021/02/04	R023	03/02/2022	5.07	Call	Bond Future	21.2200	0.0212	43.8800	0.0439	106.786	0	0	0
2021/02/04	R023	03/02/2022	5.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R023	03/02/2022	5.06	Call	Bond Future	10.8600	0.0109	33.5200	0.0335	208.656	0	0	0
2021/02/04	R023	03/02/2022	5.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/02/04	R035	04/02/2021	10.05	Call	Bond Future	189.8800	0.1899	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R035	04/02/2021	10.05	Put	Bond Future	345.0500	0.3451	243.3800	0.2434	(29.465)	0	0	0
2021/02/04	R035	04/02/2021	10.04	Call	Bond Future	162.7500	0.1627	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R035	04/02/2021	10.04	Put	Bond Future	387.6300	0.3876	313.0900	0.3131	(19.230)	0	0	0
2021/02/04	R035	04/02/2021	10.14	Put	Bond Future	92.1500	0.0921	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R035	04/02/2021	11.14	Call	Bond Future	7,002.1600	7.0022	6,913.9500	6.9139	(1.260)	0	0	0
2021/02/04	R035	04/02/2021	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R035	04/02/2021			Bond Future	10.0723	95.0621	10.0850	94.9739	0.126	0.0000	0.0000	0
2021/02/04	R035	04/02/2021	10.06	Call	Bond Future	219.8600	0.2199	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R035	04/02/2021	10.06	Put	Bond Future	305.4000	0.3054	173.7500	0.1738	(43.107)	0	0	0
2021/02/04	R035	04/02/2021	10.14	Call	Bond Future	560.9100	0.5609	380.5500	0.3805	(32.155)	0	0	0
2021/02/04	R035	06/05/2021	10.55	Call	Bond Future	3,841.9400	3.8419	3,836.8500	3.8369	(0.132)	0	0	0
2021/02/04	R035	06/05/2021	10.55	Put	Bond Future	1,982.1800	1.9822	1,961.4200	1.9614	(1.047)	0	0	500
2021/02/04	R035	06/05/2021	10.05	Put	Bond Future	3,545.4700	3.5455	3,522.0000	3.5220	(0.662)	0	0	0
2021/02/04	R035	06/05/2021	10.05	Call	Bond Future	2,039.2700	2.0393	2,031.4700	2.0315	(0.382)	0	0	500
2021/02/04	R035	06/05/2021	12.91	Put	Bond Future	45.0000	0.0450	43.1000	0.0431	(4.222)	0	0	600
2021/02/04	R035	06/05/2021	10.40	Put	Bond Future	2,380.0600	2.3801	2,358.1500	2.3581	(0.921)	0	0	0
2021/02/04	R035	06/05/2021	11.55	Call	Bond Future	8,607.6000	8.6076	8,612.1600	8.6122	0.053	0	0	0
2021/02/04	R035	06/05/2021	11.55	Put	Bond Future	536.8100	0.5368	525.7000	0.5257	(2.070)	0	0	1,650
2021/02/04	R035	06/05/2021	12.77	Call	Bond Future	14,867.7200	14.8677	14,881.0000	14.8810	0.089	0	0	0
2021/02/04	R035	06/05/2021	12.77	Put	Bond Future	60.6200	0.0606	58.2300	0.0582	(3.943)	0	0	1,650
2021/02/04	R035	06/05/2021	10.24	Put	Bond Future	2,869.7800	2.8698	2,846.9400	2.8469	(0.796)	0	0	0
2021/02/04	R035	06/05/2021	10.24	Call	Bond Future	2,664.2300	2.6642	2,657.0600	2.6571	(0.269)	0	0	793
2021/02/04	R035	06/05/2021	12.37	Call	Bond Future	12,828.8000	12.8288	12,840.0700	12.8401	0.088	0	0	0
2021/02/04	R035	06/05/2021	12.35	Put	Bond Future	141.2600	0.1413	136.7300	0.1367	(3.207)	0	0	0
2021/02/04	R035	06/05/2021	12.36	Put	Bond Future	138.5600	0.1386	134.0900	0.1341	(3.226)	0	0	0
2021/02/04	R035	06/05/2021			Bond Future	10.2704	91.5328	10.2681	91.5485	(0.023)	0.0000	0.0000	98,628
2021/02/04	R035	06/05/2021	11.05	Call	Bond Future	6,075.7800	6.0758	6,075.6500	6.0757	(0.002)	0	0	0
2021/02/04	R035	06/05/2021	11.05	Put	Bond Future	1,027.2500	1.0272	1,011.4500	1.0114	(1.538)	0	0	500
2021/02/04	R035	06/05/2021	11.15	Put	Bond Future	901.2300	0.9012	886.4300	0.8864	(1.642)	0	0	0
2021/02/04	R035	06/05/2021	11.15	Call	Bond Future	6,567.2000	6.5672	6,568.0700	6.5681	0.013	0	0	600
2021/02/04	R035	06/05/2021	12.91	Call	Bond Future	15,571.4900	15.5715	15,585.2600	15.5853	0.088	0	0	0
2021/02/04	R035	06/05/2021	10.40	Call	Bond Future	3,249.1500	3.2492	3,242.9100	3.2429	(0.192)	0	0	600
2021/02/04	R035	06/05/2021	10.81	Put	Bond Future	1,415.7500	1.4157	1,397.4700	1.3975	(1.291)	0	0	0
2021/02/04	R035	06/05/2021	10.81	Call	Bond Future	4,955.0900	4.9551	4,952.4800	4.9525	(0.053)	0	0	1,650
2021/02/04	R035	06/05/2021	11.32	Call	Bond Future	7,422.2200	7.4222	7,424.7400	7.4247	0.034	0	0	0
2021/02/04	R035	06/05/2021	11.32	Put	Bond Future	721.6500	0.7217	708.5000	0.7085	(1.822)	0	0	793
2021/02/04	R035	06/05/2021	12.37	Put	Bond Future	135.9000	0.1359	131.5000	0.1315	(3.238)	0	0	0
2021/02/04	R035	06/05/2021	12.35	Call	Bond Future	12,726.1100	12.7261	12,737.2500	12.7372	0.088	0	0	0
2021/02/04	R035	06/05/2021	12.02	Call	Bond Future	11,029.7500	11.0297	11,038.4400	11.0384	0.079	0	0	0
2021/02/04	R035	06/05/2021	12.02	Put	Bond Future	260.8800	0.2609	253.9000	0.2539	(2.676)	0	0	793
2021/02/04	R035	06/05/2021	12.36	Call	Bond Future	12,777.4600	12.7775	12,788.6600	12.7887	0.088	0	0	0
2021/02/04	R035	05/08/2021	11.37	Call	Bond Future	7,476.9900	7.4770	7,478.7600	7.4788	0.024	0	0	0
2021/02/04	R035	05/08/2021	11.37	Put	Bond Future	1,851.7600	1.8518	1,838.0500	1.8381	(0.740)	0	0	100
2021/02/04	R035	05/08/2021	5.31	Call	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2021/02/04	R035	05/08/2021	5.31	Put	Bond Future	45,564.4500	45.5644	45,548.9600	45.5490	(0.034)	0	0	0
2021/02/04	R035	05/08/2021			Bond Future	10.4706	92.5263	10.4682	92.5418	(0.023)	0.0000	0.0000	0
2021/02/04	R035	05/08/2021	10.77	Call	Bond Future	4,990.9700	4.9910	4,989.6500	4.9896	(0.026)	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
2021/02/04	R035	05/08/2021	10.77	Put	Bond Future	3,058.4000	3.0584	3,041.6000	3.0416	(0.549)	0	0	100
2021/02/04	R035	05/08/2021	10.02	Put	Bond Future	5,550.1900	5.5502	5,530.8300	5.5308	(0.349)	0	0	0
2021/02/04	R035	05/08/2021	10.02	Call	Bond Future	2,522.3800	2.5224	2,518.5000	2.5185	(0.154)	0	0	100
2021/02/04	R035	05/08/2021	5.29	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2021/02/04	R035	05/08/2021	5.29	Put	Bond Future	45,797.7300	45.7977	45,782.2500	45.7823	(0.034)	0	0	0
2021/02/04	R035	05/08/2021	5.30	Call	Bond Future	0.0800	0.0001	0.0800	0.0001	0.000	0	0	0
2021/02/04	R035	05/08/2021	5.30	Put	Bond Future	45,681.0200	45.6810	45,665.5400	45.6655	(0.034)	0	0	0
2021/02/04	R035	04/11/2021	10.62	Put	Bond Future	4,690.6700	4.6907	4,674.8800	4.6749	(0.337)	0	0	0
2021/02/04	R035	04/11/2021	10.62	Call	Bond Future	4,325.5200	4.3255	4,325.2800	4.3253	(0.006)	0	0	400
2021/02/04	R035	04/11/2021	11.08	Call	Bond Future	5,926.3000	5.9263	5,927.7100	5.9277	0.024	0	0	0
2021/02/04	R035	04/11/2021	11.08	Put	Bond Future	3,413.1000	3.4131	3,398.9600	3.3990	(0.414)	0	0	782
2021/02/04	R035	04/11/2021	10.23	Put	Bond Future	6,054.6100	6.0546	6,037.7700	6.0378	(0.278)	0	0	0
2021/02/04	R035	04/11/2021	10.12	Put	Bond Future	6,491.4800	6.4915	6,474.4200	6.4744	(0.263)	0	0	0
2021/02/04	R035	04/11/2021	10.12	Call	Bond Future	2,835.4200	2.8354	2,833.9100	2.8339	(0.053)	0	0	400
2021/02/04	R035	04/11/2021	11.75	Put	Bond Future	2,155.9600	2.1560	2,144.4200	2.1444	(0.535)	0	0	782
2021/02/04	R035	04/11/2021	12.53	Call	Bond Future	11,889.6100	11.8896	11,897.0000	11.8970	0.062	0	0	0
2021/02/04	R035	04/11/2021	12.53	Put	Bond Future	1,153.8300	1.1538	1,145.6700	1.1457	(0.707)	0	0	0
2021/02/04	R035	04/11/2021			Bond Future	10.6771	89.0391	10.6747	89.0546	(0.023)	0.0000	0.0000	0
2021/02/04	R035	04/11/2021	13.82	Call	Bond Future	17,414.6500	17.4146	17,426.7300	17.4267	0.069	0	0	0
2021/02/04	R035	04/11/2021	13.82	Put	Bond Future	320.0500	0.3201	316.5800	0.3166	(1.084)	0	0	400
2021/02/04	R035	04/11/2021	10.23	Call	Bond Future	3,137.5600	3.1376	3,136.2700	3.1363	(0.041)	0	0	782
2021/02/04	R035	04/11/2021	11.75	Call	Bond Future	8,621.8500	8.6218	8,625.8600	8.6259	0.047	0	0	0
2021/02/04	R035	04/11/2021	12.51	Call	Bond Future	11,805.5300	11.8055	11,812.8300	11.8128	0.062	0	0	0
2021/02/04	R035	04/11/2021	12.51	Put	Bond Future	1,175.0300	1.1750	1,166.7800	1.1668	(0.702)	0	0	0
2021/02/04	R035	04/11/2021	12.52	Call	Bond Future	11,847.5600	11.8476	11,854.9000	11.8549	0.062	0	0	0
2021/02/04	R035	04/11/2021	12.52	Put	Bond Future	1,164.3900	1.1644	1,156.1800	1.1562	(0.705)	0	0	0
2021/02/04	R035	03/02/2022	11.22	Call	Bond Future	1,890.3700	1.8904	1,906.1800	1.9062	0.836	0	0	0
2021/02/04	R035	03/02/2022	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R035	03/02/2022	11.23	Call	Bond Future	1,950.1100	1.9501	1,965.9200	1.9659	0.811	0	0	0
2021/02/04	R035	03/02/2022	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R035	03/02/2022			Bond Future	10.9088	89.9511	10.9062	89.9669	(0.023)	0.0000	0.0000	0
2021/02/04	R035	03/02/2022	11.24	Call	Bond Future	2,009.7800	2.0098	2,025.5900	2.0256	0.787	0	0	0
2021/02/04	R035	03/02/2022	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	04/02/2021	8.16	Call	Bond Future	7,836.3300	7.8363	7,818.7300	7.8187	(0.225)	0	0	0
2021/02/04	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	04/02/2021	8.15	Call	Bond Future	7,787.3800	7.7874	7,769.7800	7.7698	(0.226)	0	0	0
2021/02/04	R186	04/02/2021	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	04/02/2021			Bond Future	6.6267	119.9915	6.6300	119.9739	0.050	0.0000	0.0000	0
2021/02/04	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	04/02/2021	8.17	Call	Bond Future	7,885.2600	7.8853	7,867.6600	7.8677	(0.223)	0	0	0
2021/02/04	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	04/02/2021	7.30	Call	Bond Future	3,524.3200	3.5243	3,506.7200	3.5067	(0.499)	0	0	0
2021/02/04	R186	04/02/2021	8.00	Call	Bond Future	7,049.7400	7.0497	7,032.1400	7.0321	(0.250)	0	0	0
2021/02/04	R186	06/05/2021	10.77	Call	Bond Future	18,254.2100	18.2542	18,289.7500	18.2897	0.195	0	0	0
2021/02/04	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	06/05/2021	10.76	Call	Bond Future	18,213.1600	18.2132	18,248.7000	18.2487	0.195	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
2021/02/04	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	06/05/2021			Bond Future	6.7797	121.1818	6.7727	121.2173	(0.103)	0.0000	0.0000	107,548
2021/02/04	R186	06/05/2021	7.30	Call	Bond Future	3,232.8400	3.2328	3,252.4200	3.2524	0.606	0	0	0
2021/02/04	R186	06/05/2021	7.30	Put	Bond Future	624.6800	0.6247	608.7200	0.6087	(2.555)	0	0	15,177
2021/02/04	R186	06/05/2021	10.78	Call	Bond Future	18,295.2400	18.2952	18,330.7800	18.3308	0.194	0	0	0
2021/02/04	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	05/08/2021	8.62	Call	Bond Future	8,034.0300	8.0340	8,064.6800	8.0647	0.382	0	0	0
2021/02/04	R186	05/08/2021	8.62	Put	Bond Future	195.4900	0.1955	190.6600	0.1907	(2.471)	0	0	0
2021/02/04	R186	05/08/2021	8.61	Call	Bond Future	7,993.3500	7.9934	8,023.9300	8.0239	0.383	0	0	0
2021/02/04	R186	05/08/2021	8.61	Put	Bond Future	199.1500	0.1991	194.2500	0.1943	(2.460)	0	0	0
2021/02/04	R186	05/08/2021			Bond Future	6.9279	117.2161	6.9206	117.2516	(0.106)	0.0000	0.0000	0
2021/02/04	R186	05/08/2021	8.63	Call	Bond Future	8,074.7200	8.0747	8,105.4500	8.1054	0.381	0	0	0
2021/02/04	R186	05/08/2021	8.63	Put	Bond Future	191.8800	0.1919	187.1300	0.1871	(2.476)	0	0	0
2021/02/04	R186	04/11/2021	8.09	Call	Bond Future	5,425.7900	5.4258	5,449.5800	5.4496	0.438	0	0	0
2021/02/04	R186	04/11/2021	8.09	Put	Bond Future	919.4300	0.9194	907.4600	0.9075	(1.302)	0	0	0
2021/02/04	R186	04/11/2021	8.10	Call	Bond Future	5,460.4900	5.4605	5,484.3600	5.4844	0.437	0	0	0
2021/02/04	R186	04/11/2021	8.10	Put	Bond Future	910.3900	0.9104	898.5000	0.8985	(1.306)	0	0	0
2021/02/04	R186	04/11/2021			Bond Future	7.0858	118.4663	7.0780	118.5020	(0.110)	0.0000	0.0000	0
2021/02/04	R186	04/11/2021	8.11	Call	Bond Future	5,495.2600	5.4953	5,519.2200	5.5192	0.436	0	0	0
2021/02/04	R186	04/11/2021	8.11	Put	Bond Future	901.4300	0.9014	889.6300	0.8896	(1.309)	0	0	0
2021/02/04	R186	03/02/2022	7.30	Call	Bond Future	96.1300	0.0961	132.3500	0.1323	37.678	0	0	0
2021/02/04	R186	03/02/2022	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	03/02/2022			Bond Future	7.2779	114.4006	7.2696	114.4368	(0.114)	0.0000	0.0000	0
2021/02/04	R186	03/02/2022	7.29	Call	Bond Future	52.5800	0.0526	88.8000	0.0888	68.886	0	0	0
2021/02/04	R186	03/02/2022	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R186	03/02/2022	7.28	Call	Bond Future	9.0200	0.0090	45.2400	0.0452	401.552	0	0	0
2021/02/04	R186	03/02/2022	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R197	04/02/2021			Bond Future	319.1492	319.1492	319.1278	319.1278	(0.007)	0.0000	0.0000	0
2021/02/04	R197	06/05/2021			Bond Future	322.3947	322.3947	322.3716	322.3716	(0.007)	0.0000	0.0000	2,121
2021/02/04	R197	05/08/2021			Bond Future	317.9755	317.9755	317.9509	317.9509	(0.008)	0.0000	0.0000	0
2021/02/04	R197	04/11/2021			Bond Future	321.4409	321.4409	321.4157	321.4157	(0.008)	0.0000	0.0000	0
2021/02/04	R197	03/02/2022			Bond Future	316.7214	316.7214	316.6964	316.6964	(0.008)	0.0000	0.0000	0
2021/02/04	R202	04/02/2021			Bond Future	223.1570	223.1570	223.1592	223.1592	0.001	0.0000	0.0000	0
2021/02/04	R202	06/05/2021			Bond Future	225.4263	225.4263	225.4275	225.4275	0.000	0.0000	0.0000	8,028
2021/02/04	R202	05/08/2021			Bond Future	223.6805	223.6805	223.6807	223.6807	0.000	0.0000	0.0000	0
2021/02/04	R202	04/11/2021			Bond Future	226.1181	226.1181	226.1181	226.1181	0.000	0.0000	0.0000	0
2021/02/04	R202	03/02/2022			Bond Future	224.1924	224.1924	224.1926	224.1926	0.000	0.0000	0.0000	0
2021/02/04	R209	04/02/2021	10.12	Call	Bond Future	729.6800	0.7297	570.5400	0.5705	(21.810)	0	0	0
2021/02/04	R209	04/02/2021	10.12	Put	Bond Future	50.2300	0.0502	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R209	04/02/2021			Bond Future	10.0070	73.2700	10.0250	73.1611	0.180	0.0000	0.0000	0
2021/02/04	R209	04/02/2021	10.11	Call	Bond Future	679.4300	0.6794	510.7900	0.5108	(24.821)	0	0	0
2021/02/04	R209	04/02/2021	10.11	Put	Bond Future	59.7300	0.0597	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R209	04/02/2021	10.10	Call	Bond Future	630.5100	0.6305	450.9700	0.4510	(28.475)	0	0	0
2021/02/04	R209	04/02/2021	10.10	Put	Bond Future	70.6300	0.0706	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R209	06/05/2021	10.35	Call	Bond Future	3,108.7500	3.1088	3,101.6200	3.1016	(0.229)	0	0	1,000

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
2021/02/04	R209	06/05/2021	9.75	Put	Bond Future	4,091.6000	4.0916	4,071.1400	4.0711	(0.500)	0	0	0
2021/02/04	R209	06/05/2021	9.75	Call	Bond Future	1,459.3100	1.4593	1,450.7200	1.4507	(0.589)	0	0	8,200
2021/02/04	R209	06/05/2021	11.00	Call	Bond Future	5,549.9200	5.5499	5,547.7200	5.5477	(0.040)	0	0	0
2021/02/04	R209	06/05/2021	11.00	Put	Bond Future	964.6300	0.9646	950.5600	0.9506	(1.459)	0	0	3,500
2021/02/04	R209	06/05/2021	10.00	Put	Bond Future	3,165.6600	3.1657	3,145.3000	3.1453	(0.643)	0	0	0
2021/02/04	R209	06/05/2021	10.00	Call	Bond Future	2,064.5600	2.0646	2,056.0700	2.0561	(0.411)	0	0	0
2021/02/04	R209	06/05/2021	12.25	Call	Bond Future	10,959.5500	10.9595	10,966.9800	10.9670	0.068	0	0	0
2021/02/04	R209	06/05/2021	12.25	Put	Bond Future	148.1400	0.1481	143.7000	0.1437	(2.997)	0	0	9,150
2021/02/04	R209	06/05/2021	12.23	Call	Bond Future	10,872.3900	10.8724	10,879.7200	10.8797	0.067	0	0	0
2021/02/04	R209	06/05/2021	12.23	Put	Bond Future	153.6300	0.1536	149.0900	0.1491	(2.955)	0	0	0
2021/02/04	R209	06/05/2021	12.22	Call	Bond Future	10,828.8100	10.8288	10,836.0700	10.8361	0.067	0	0	0
2021/02/04	R209	06/05/2021	12.22	Put	Bond Future	156.4500	0.1564	151.8400	0.1518	(2.947)	0	0	0
2021/02/04	R209	06/05/2021			Bond Future	10.1845	70.8579	10.1825	70.8697	(0.020)	0.0000	0.0000	27,171
2021/02/04	R209	06/05/2021	10.35	Put	Bond Future	2,142.0000	2.1420	2,123.0000	2.1230	(0.887)	0	0	0
2021/02/04	R209	06/05/2021	10.60	Call	Bond Future	3,975.8600	3.9759	3,970.4300	3.9704	(0.137)	0	0	0
2021/02/04	R209	06/05/2021	10.60	Put	Bond Future	1,584.1700	1.5842	1,566.8700	1.5669	(1.092)	0	0	6,250
2021/02/04	R209	06/05/2021	11.60	Call	Bond Future	8,135.6600	8.1357	8,138.2400	8.1382	0.032	0	0	0
2021/02/04	R209	06/05/2021	11.60	Put	Bond Future	448.2100	0.4482	438.9200	0.4389	(2.073)	0	0	3,750
2021/02/04	R209	06/05/2021	10.25	Put	Bond Future	2,405.5800	2.4056	2,386.0500	2.3860	(0.812)	0	0	0
2021/02/04	R209	06/05/2021	10.25	Call	Bond Future	2,790.3400	2.7903	2,782.6800	2.7827	(0.275)	0	0	5,325
2021/02/04	R209	06/05/2021	11.25	Call	Bond Future	6,614.4700	6.6145	6,614.2600	6.6143	(0.003)	0	0	0
2021/02/04	R209	06/05/2021	11.25	Put	Bond Future	709.9600	0.7100	697.8800	0.6979	(1.702)	0	0	9,150
2021/02/04	R209	06/05/2021	12.24	Call	Bond Future	10,915.9800	10.9160	10,923.3600	10.9234	0.068	0	0	0
2021/02/04	R209	06/05/2021	12.24	Put	Bond Future	150.8600	0.1509	146.3700	0.1464	(2.976)	0	0	0
2021/02/04	R209	05/08/2021	11.81	Call	Bond Future	8,748.4700	8.7485	8,750.7600	8.7508	0.026	0	0	0
2021/02/04	R209	05/08/2021	11.81	Put	Bond Future	1,074.5500	1.0745	1,065.1500	1.0652	(0.875)	0	0	0
2021/02/04	R209	05/08/2021			Bond Future	10.3603	71.6274	10.3583	71.6390	(0.020)	0.0000	0.0000	0
2021/02/04	R209	05/08/2021	11.80	Call	Bond Future	8,710.8400	8.7108	8,713.0800	8.7131	0.026	0	0	0
2021/02/04	R209	05/08/2021	11.80	Put	Bond Future	1,085.5500	1.0856	1,076.1000	1.0761	(0.871)	0	0	0
2021/02/04	R209	05/08/2021	11.79	Call	Bond Future	8,673.2500	8.6733	8,675.4400	8.6754	0.025	0	0	0
2021/02/04	R209	05/08/2021	11.79	Put	Bond Future	1,096.6500	1.0967	1,087.1500	1.0872	(0.866)	0	0	0
2021/02/04	R209	04/11/2021	10.50	Call	Bond Future	3,990.8200	3.9908	3,989.4900	3.9895	(0.033)	0	0	0
2021/02/04	R209	04/11/2021	12.00	Call	Bond Future	9,091.3100	9.0913	9,094.3800	9.0944	0.034	0	0	0
2021/02/04	R209	04/11/2021	12.00	Put	Bond Future	1,551.8200	1.5518	1,543.1000	1.5431	(0.562)	0	0	5,500
2021/02/04	R209	04/11/2021	12.19	Call	Bond Future	9,755.5500	9.7555	9,759.3500	9.7593	0.039	0	0	0
2021/02/04	R209	04/11/2021	12.19	Put	Bond Future	1,323.9300	1.3239	1,315.9400	1.3159	(0.604)	0	0	0
2021/02/04	R209	04/11/2021	12.17	Call	Bond Future	9,685.1300	9.6851	9,688.8500	9.6888	0.038	0	0	0
2021/02/04	R209	04/11/2021			Bond Future	10.5405	69.2514	10.5384	69.2632	(0.020)	0.0000	0.0000	1,795
2021/02/04	R209	04/11/2021	10.50	Put	Bond Future	4,218.3900	4.2184	4,205.2700	4.2053	(0.311)	0	0	5,500
2021/02/04	R209	04/11/2021	9.50	Put	Bond Future	7,969.5500	7.9696	7,954.9700	7.9550	(0.183)	0	0	0
2021/02/04	R209	04/11/2021	9.50	Call	Bond Future	1,759.5700	1.7596	1,756.7800	1.7568	(0.159)	0	0	3,750
2021/02/04	R209	04/11/2021	12.18	Call	Bond Future	9,720.3300	9.7203	9,724.0800	9.7241	0.039	0	0	0
2021/02/04	R209	04/11/2021	12.18	Put	Bond Future	1,335.1900	1.3352	1,327.1500	1.3272	(0.602)	0	0	0
2021/02/04	R209	04/11/2021	12.17	Put	Bond Future	1,346.5200	1.3465	1,338.4500	1.3384	(0.599)	0	0	0
2021/02/04	R209	03/02/2022	11.03	Call	Bond Future	1,569.1200	1.5691	1,581.0900	1.5811	0.763	0	0	0
2021/02/04	R209	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R209	03/02/2022	11.02	Call	Bond Future	1,516.2400	1.5162	1,528.2100	1.5282	0.789	0	0	0
2021/02/04	R209	03/02/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/02/04	R209	03/02/2022			Bond Future	10.7381	69.9607	10.7359	69.9727	(0.020)	0.0000	0.0000	0
2021/02/04	R209	03/02/2022	11.04	Call	Bond Future	1,621.9500	1.6219	1,633.9200	1.6339	0.738	0	0	0
2021/02/04	R209	03/02/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R210	04/02/2021			Bond Future	198.0036	198.0036	198.0012	198.0012	(0.001)	0.0000	0.0000	0
2021/02/04	R210	06/05/2021			Bond Future	197.3061	197.3061	197.5578	197.5578	0.128	0.0000	0.0000	1,183
2021/02/04	R210	05/08/2021			Bond Future	199.4963	199.4963	199.7499	199.7499	0.127	0.0000	0.0000	0
2021/02/04	R210	04/11/2021			Bond Future	198.9327	198.9327	199.1889	199.1889	0.129	0.0000	0.0000	0
2021/02/04	R210	03/02/2022			Bond Future	201.0186	201.0186	201.2777	201.2777	0.129	0.0000	0.0000	0
2021/02/04	R212	04/02/2021			Bond Future	170.2747	170.2747	170.2609	170.2609	(0.008)	0.0000	0.0000	0
2021/02/04	R212	06/05/2021			Bond Future	172.0063	172.0063	171.9915	171.9915	(0.009)	0.0000	0.0000	3,425
2021/02/04	R212	05/08/2021			Bond Future	171.5850	171.5850	171.5695	171.5695	(0.009)	0.0000	0.0000	0
2021/02/04	R212	04/11/2021			Bond Future	173.4549	173.4549	173.4390	173.4390	(0.009)	0.0000	0.0000	0
2021/02/04	R213	04/02/2021	9.40	Call	Bond Future	2,897.4000	2.8974	2,669.9100	2.6699	(7.852)	0	0	0
2021/02/04	R213	04/02/2021	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R213	04/02/2021	9.39	Call	Bond Future	2,839.8700	2.8399	2,612.3800	2.6124	(8.011)	0	0	0
2021/02/04	R213	04/02/2021	9.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R213	04/02/2021			Bond Future	8.9071	90.6309	8.9450	90.4034	0.426	0.0000	0.0000	0
2021/02/04	R213	04/02/2021	9.41	Call	Bond Future	2,954.8700	2.9549	2,727.3800	2.7274	(7.699)	0	0	0
2021/02/04	R213	04/02/2021	9.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R213	06/05/2021	11.91	Call	Bond Future	14,634.6500	14.6346	14,676.3700	14.6764	0.285	0	0	0
2021/02/04	R213	06/05/2021	11.91	Put	Bond Future	12.6600	0.0127	11.8400	0.0118	(6.477)	0	0	0
2021/02/04	R213	06/05/2021			Bond Future	9.0855	88.0025	9.0783	88.0450	(0.080)	0.0000	0.0000	9,085
2021/02/04	R213	06/05/2021	11.90	Call	Bond Future	14,589.2100	14.5892	14,630.9100	14.6309	0.286	0	0	0
2021/02/04	R213	06/05/2021	11.90	Put	Bond Future	13.0000	0.0130	12.1600	0.0122	(6.462)	0	0	0
2021/02/04	R213	06/05/2021	11.89	Call	Bond Future	14,543.7400	14.5437	14,585.4200	14.5854	0.287	0	0	0
2021/02/04	R213	06/05/2021	11.89	Put	Bond Future	13.3500	0.0134	12.4900	0.0125	(6.442)	0	0	0
2021/02/04	R213	05/08/2021	10.14	Put	Bond Future	1,377.4200	1.3774	1,358.9500	1.3590	(1.341)	0	0	200
2021/02/04	R213	05/08/2021	9.34	Put	Bond Future	2,940.4800	2.9405	2,912.3000	2.9123	(0.958)	0	0	0
2021/02/04	R213	05/08/2021	9.34	Call	Bond Future	3,366.3700	3.3664	3,380.7900	3.3808	0.428	0	0	200
2021/02/04	R213	05/08/2021	10.85	Call	Bond Future	9,089.7400	9.0897	9,120.6800	9.1207	0.340	0	0	0
2021/02/04	R213	05/08/2021	10.85	Put	Bond Future	689.0700	0.6891	677.4100	0.6774	(1.692)	0	0	0
2021/02/04	R213	05/08/2021	10.84	Call	Bond Future	9,048.6400	9.0486	9,079.4900	9.0795	0.341	0	0	0
2021/02/04	R213	05/08/2021	10.84	Put	Bond Future	697.5100	0.6975	685.7600	0.6858	(1.685)	0	0	0
2021/02/04	R213	05/08/2021			Bond Future	9.2646	88.9576	9.2570	89.0002	(0.081)	0.0000	0.0000	0
2021/02/04	R213	05/08/2021	10.78	Call	Bond Future	8,803.0000	8.8030	8,833.2600	8.8333	0.344	0	0	0
2021/02/04	R213	05/08/2021	10.78	Put	Bond Future	749.9900	0.7500	737.6500	0.7377	(1.645)	0	0	200
2021/02/04	R213	05/08/2021	10.14	Call	Bond Future	6,154.9900	6.1550	6,179.1200	6.1791	0.392	0	0	0
2021/02/04	R213	05/08/2021	10.86	Call	Bond Future	9,130.8800	9.1309	9,161.9200	9.1619	0.340	0	0	0
2021/02/04	R213	05/08/2021	10.86	Put	Bond Future	680.7100	0.6807	669.1500	0.6692	(1.698)	0	0	0
2021/02/04	R213	04/11/2021	11.10	Put	Bond Future	1,023.5400	1.0235	1,011.2100	1.0112	(1.205)	0	0	0
2021/02/04	R213	04/11/2021	11.11	Call	Bond Future	9,529.3400	9.5293	9,560.0800	9.5601	0.323	0	0	0
2021/02/04	R213	04/11/2021	11.09	Put	Bond Future	1,033.5600	1.0336	1,021.1400	1.0211	(1.202)	0	0	0
2021/02/04	R213	04/11/2021			Bond Future	9.4517	86.3774	9.4439	86.4204	(0.083)	0.0000	0.0000	0
2021/02/04	R213	04/11/2021	11.10	Call	Bond Future	9,491.3300	9.4913	9,521.9900	9.5220	0.323	0	0	0
2021/02/04	R213	04/11/2021	11.11	Put	Bond Future	1,013.6000	1.0136	1,001.3500	1.0014	(1.209)	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
2021/02/04	R213	04/11/2021	11.09	Call	Bond Future	9,453.3700	9.4534	9,483.9400	9.4839	0.323	0	0	0
2021/02/04	R213	03/02/2022	9.98	Call	Bond Future	1,655.3900	1.6554	1,698.8700	1.6989	2.627	0	0	0
2021/02/04	R213	03/02/2022	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R213	03/02/2022			Bond Future	9.6648	87.2624	9.6567	87.3059	(0.085)	0.0000	0.0000	0
2021/02/04	R213	03/02/2022	9.97	Call	Bond Future	1,603.5200	1.6035	1,647.0000	1.6470	2.712	0	0	0
2021/02/04	R213	03/02/2022	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R213	03/02/2022	9.96	Call	Bond Future	1,551.6000	1.5516	1,595.0800	1.5951	2.802	0	0	0
2021/02/04	R213	03/02/2022	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R214	04/02/2021	10.33	Call	Bond Future	100.7300	0.1007	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R214	04/02/2021	10.33	Put	Bond Future	546.5100	0.5465	556.3500	0.5563	1.801	0	0	0
2021/02/04	R214	04/02/2021			Bond Future	10.4020	70.2987	10.4200	70.1881	0.173	0.0000	0.0000	0
2021/02/04	R214	04/02/2021	10.32	Call	Bond Future	85.8200	0.0858	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R214	04/02/2021	10.32	Put	Bond Future	593.8700	0.5939	618.6200	0.6186	4.168	0	0	0
2021/02/04	R214	04/02/2021	10.31	Call	Bond Future	72.6600	0.0727	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R214	04/02/2021	10.31	Put	Bond Future	643.0600	0.6431	680.9700	0.6810	5.895	0	0	0
2021/02/04	R214	06/05/2021	12.26	Call	Bond Future	9,339.2600	9.3393	9,287.1000	9.2871	(0.559)	0	0	0
2021/02/04	R214	06/05/2021	12.26	Put	Bond Future	336.9700	0.3370	334.7600	0.3348	(0.656)	0	0	0
2021/02/04	R214	06/05/2021	12.25	Call	Bond Future	9,297.0600	9.2971	9,244.9000	9.2449	(0.561)	0	0	0
2021/02/04	R214	06/05/2021	12.25	Put	Bond Future	342.2800	0.3423	340.0700	0.3401	(0.646)	0	0	0
2021/02/04	R214	06/05/2021			Bond Future	10.5756	67.7206	10.5839	67.6706	0.079	0.0000	0.0000	12,697
2021/02/04	R214	06/05/2021	12.27	Call	Bond Future	9,381.4600	9.3815	9,329.3100	9.3293	(0.556)	0	0	0
2021/02/04	R214	06/05/2021	12.27	Put	Bond Future	331.7300	0.3317	329.5300	0.3295	(0.663)	0	0	0
2021/02/04	R214	05/08/2021	12.03	Put	Bond Future	1,385.1200	1.3851	1,387.9400	1.3879	0.204	0	0	0
2021/02/04	R214	05/08/2021	12.01	Call	Bond Future	8,168.3900	8.1684	8,120.5100	8.1205	(0.586)	0	0	0
2021/02/04	R214	05/08/2021			Bond Future	10.7500	68.4556	10.7587	68.4049	0.081	0.0000	0.0000	0
2021/02/04	R214	05/08/2021	12.02	Call	Bond Future	8,204.3300	8.2043	8,156.4000	8.1564	(0.584)	0	0	0
2021/02/04	R214	05/08/2021	12.02	Put	Bond Future	1,398.1700	1.3982	1,401.0200	1.4010	0.204	0	0	0
2021/02/04	R214	05/08/2021	12.03	Call	Bond Future	8,240.3000	8.2403	8,192.3400	8.1923	(0.582)	0	0	0
2021/02/04	R214	05/08/2021	12.01	Put	Bond Future	1,411.3100	1.4113	1,414.2100	1.4142	0.205	0	0	0
2021/02/04	R214	04/11/2021	12.47	Call	Bond Future	9,490.2500	9.4902	9,443.5000	9.4435	(0.493)	0	0	0
2021/02/04	R214	04/11/2021	12.46	Call	Bond Future	9,456.4700	9.4565	9,409.7600	9.4098	(0.494)	0	0	0
2021/02/04	R214	04/11/2021	12.46	Put	Bond Future	1,585.1600	1.5852	1,589.8100	1.5898	0.293	0	0	0
2021/02/04	R214	04/11/2021			Bond Future	10.9284	65.9089	10.9374	65.8576	0.083	0.0000	0.0000	0
2021/02/04	R214	04/11/2021	12.47	Put	Bond Future	1,572.7100	1.5727	1,577.3200	1.5773	0.293	0	0	0
2021/02/04	R214	04/11/2021	12.48	Call	Bond Future	9,524.0500	9.5240	9,477.2600	9.4773	(0.491)	0	0	0
2021/02/04	R214	04/11/2021	12.48	Put	Bond Future	1,560.3500	1.5603	1,564.9200	1.5649	0.293	0	0	0
2021/02/04	R214	03/02/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R214	03/02/2022	11.41	Call	Bond Future	1,540.4900	1.5405	1,488.6900	1.4887	(3.363)	0	0	0
2021/02/04	R214	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R214	03/02/2022			Bond Future	11.1264	66.5840	11.1358	66.5322	0.084	0.0000	0.0000	0
2021/02/04	R214	03/02/2022	11.40	Call	Bond Future	1,487.1800	1.4872	1,435.3800	1.4354	(3.483)	0	0	0
2021/02/04	R214	03/02/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R214	03/02/2022	11.39	Call	Bond Future	1,433.8000	1.4338	1,382.0000	1.3820	(3.613)	0	0	0
2021/02/04	R248	04/02/2021	10.47	Call	Bond Future	269.5500	0.2695	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R248	04/02/2021	10.47	Put	Bond Future	285.3500	0.2854	193.2400	0.1932	(32.280)	0	0	0
2021/02/04	R248	04/02/2021	10.46	Call	Bond Future	232.8400	0.2328	0.0000	0.0000	(100.000)	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
2021/02/04	R248	04/02/2021	10.46	Put	Bond Future	326.1600	0.3262	270.7600	0.2708	(16.986)	0	0	0
2021/02/04	R248	04/02/2021	10.75	Call	Bond Future	2,105.5500	2.1056	1,927.7900	1.9278	(8.442)	0	0	0
2021/02/04	R248	04/02/2021			Bond Future	10.4720	88.5005	10.4950	88.3230	0.219	0.0000	0.0000	0
2021/02/04	R248	04/02/2021	10.48	Call	Bond Future	309.6500	0.3096	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R248	04/02/2021	10.48	Put	Bond Future	248.0600	0.2481	115.8500	0.1159	(53.298)	0	0	0
2021/02/04	R248	04/02/2021	10.80	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R248	04/02/2021	10.80	Call	Bond Future	2,474.2300	2.4742	2,296.7400	2.2967	(7.174)	0	0	0
2021/02/04	R248	04/02/2021	9.80	Put	Bond Future	5,496.3000	5.4963	5,673.7400	5.6737	3.228	0	0	0
2021/02/04	R248	04/02/2021	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R248	04/02/2021	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R248	04/02/2021	11.50	Call	Bond Future	7,348.0400	7.3480	7,170.6000	7.1706	(2.415)	0	0	0
2021/02/04	R248	04/02/2021	10.75	Put	Bond Future	0.3200	0.0003	0.0000	0.0000	(100.000)	0	0	0
2021/02/04	R248	06/05/2021	12.36	Call	Bond Future	11,637.1200	11.6371	11,608.5100	11.6085	(0.246)	0	0	0
2021/02/04	R248	06/05/2021	12.36	Put	Bond Future	314.9500	0.3150	309.8800	0.3099	(1.610)	0	0	0
2021/02/04	R248	06/05/2021			Bond Future	10.6475	84.9690	10.6506	84.9455	0.029	0.0000	0.0000	126,201
2021/02/04	R248	06/05/2021	12.35	Call	Bond Future	11,584.5100	11.5845	11,555.8500	11.5559	(0.247)	0	0	0
2021/02/04	R248	06/05/2021	12.35	Put	Bond Future	320.3400	0.3203	315.2200	0.3152	(1.598)	0	0	0
2021/02/04	R248	06/05/2021	12.34	Call	Bond Future	11,531.8900	11.5319	11,503.1800	11.5032	(0.249)	0	0	0
2021/02/04	R248	06/05/2021	12.34	Put	Bond Future	325.8100	0.3258	320.6400	0.3206	(1.587)	0	0	0
2021/02/04	R248	05/08/2021	12.51	Put	Bond Future	982.9900	0.9830	978.9900	0.9790	(0.407)	0	0	0
2021/02/04	R248	05/08/2021	12.52	Call	Bond Future	11,891.8200	11.8918	11,863.7200	11.8637	(0.236)	0	0	0
2021/02/04	R248	05/08/2021	12.50	Put	Bond Future	993.4600	0.9935	989.4400	0.9894	(0.405)	0	0	0
2021/02/04	R248	05/08/2021			Bond Future	10.8243	85.8914	10.8276	85.8672	0.030	0.0000	0.0000	0
2021/02/04	R248	05/08/2021	12.51	Call	Bond Future	11,845.5400	11.8455	11,817.4300	11.8174	(0.237)	0	0	0
2021/02/04	R248	05/08/2021	12.52	Put	Bond Future	972.6300	0.9726	968.6400	0.9686	(0.410)	0	0	0
2021/02/04	R248	05/08/2021	12.50	Call	Bond Future	11,799.2800	11.7993	11,771.1500	11.7712	(0.238)	0	0	0
2021/02/04	R248	04/11/2021	12.85	Call	Bond Future	12,685.0900	12.6851	12,658.4900	12.6585	(0.210)	0	0	0
2021/02/04	R248	04/11/2021	12.85	Put	Bond Future	1,246.9900	1.2470	1,244.8800	1.2449	(0.169)	0	0	0
2021/02/04	R248	04/11/2021			Bond Future	11.0051	82.3964	11.0086	82.3719	0.031	0.0000	0.0000	0
2021/02/04	R248	04/11/2021	12.83	Call	Bond Future	12,599.2400	12.5992	12,572.6400	12.5726	(0.211)	0	0	0
2021/02/04	R248	04/11/2021	12.83	Put	Bond Future	1,269.2800	1.2693	1,267.1700	1.2672	(0.166)	0	0	0
2021/02/04	R248	04/11/2021	12.84	Call	Bond Future	12,642.1600	12.6422	12,615.5600	12.6156	(0.210)	0	0	0
2021/02/04	R248	04/11/2021	12.84	Put	Bond Future	1,258.0900	1.2581	1,255.9800	1.2560	(0.168)	0	0	0
2021/02/04	R248	03/02/2022	11.47	Call	Bond Future	1,777.8200	1.7778	1,753.1300	1.7531	(1.389)	0	0	0
2021/02/04	R248	03/02/2022	11.48	Call	Bond Future	1,843.8500	1.8438	1,819.1600	1.8192	(1.339)	0	0	0
2021/02/04	R248	03/02/2022	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R248	03/02/2022			Bond Future	11.2063	83.2403	11.2099	83.2156	0.032	0.0000	0.0000	0
2021/02/04	R248	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R248	03/02/2022	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/04	R248	03/02/2022	11.49	Call	Bond Future	1,909.7700	1.9098	1,885.0800	1.8851	(1.293)	0	0	0

Total

1192432