



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 16/02/2021 TO 16/02/2021

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
2021/02/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	2025	06/05/2021		Bond Future	151.5155	151.5155	151.5586	151.5586	0.028	0.0000	0.0000	7,790
2021/02/16	2025	05/08/2021		Bond Future	151.6558	151.6558	151.6936	151.6936	0.025	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
2021/02/16	2025	04/11/2021			Bond Future	153.3103	153.3103	153.3646	153.3646	0.035	0.0000	0.0000	0
2021/02/16	2025	03/02/2022			Bond Future	153.4725	153.4725	153.5169	153.5169	0.029	0.0000	0.0000	0
2021/02/16	2029	06/05/2021			Bond Future	107.3422	107.3422	108.2464	108.2464	0.842	0.0000	0.0000	2,382
2021/02/16	2029	05/08/2021			Bond Future	108.5251	108.5251	109.4352	109.4352	0.839	0.0000	0.0000	0
2021/02/16	2029	04/11/2021			Bond Future	108.5599	108.5599	109.4914	109.4914	0.858	0.0000	0.0000	0
2021/02/16	2029	03/02/2022			Bond Future	109.7768	109.7768	110.7111	110.7111	0.851	0.0000	0.0000	0
2021/02/16	2030	06/05/2021	11.70	Call	Bond Future	15,699.7100	15.6997	15,222.1800	15.2222	(3.042)	0	0	0
2021/02/16	2030	06/05/2021	11.70	Put	Bond Future	1.4300	0.0014	1.8100	0.0018	26.573	0	0	0
2021/02/16	2030	06/05/2021	11.69	Call	Bond Future	15,653.2900	15.6533	15,175.7600	15.1758	(3.051)	0	0	0
2021/02/16	2030	06/05/2021	11.69	Put	Bond Future	1.4900	0.0015	1.8700	0.0019	25.503	0	0	0
2021/02/16	2030	06/05/2021	8.90	Call	Bond Future	2,661.4800	2.6615	2,369.9900	2.3700	(10.952)	0	0	0
2021/02/16	2030	06/05/2021	9.00	Call	Bond Future	3,021.0600	3.0211	2,709.0600	2.7091	(10.328)	0	0	0
2021/02/16	2030	06/05/2021	9.00	Put	Bond Future	1,268.9900	1.2690	1,434.9000	1.4349	13.074	0	0	5,000
2021/02/16	2030	06/05/2021	9.25	Call	Bond Future	4,020.7800	4.0208	3,663.5100	3.6635	(8.886)	0	0	0
2021/02/16	2030	06/05/2021	9.25	Put	Bond Future	850.8800	0.8509	971.5200	0.9715	14.178	0	0	0
2021/02/16	2030	06/05/2021	9.35	Call	Bond Future	4,451.6600	4.4517	4,078.9700	4.0790	(8.372)	0	0	0
2021/02/16	2030	06/05/2021	9.27	Put	Bond Future	823.7100	0.8237	941.1500	0.9411	14.257	0	0	0
2021/02/16	2030	06/05/2021	9.27	Call	Bond Future	4,105.8400	4.1058	3,745.3700	3.7454	(8.779)	0	0	300
2021/02/16	2030	06/05/2021	10.95	Call	Bond Future	12,129.1700	12.1292	11,655.1500	11.6552	(3.908)	0	0	0
2021/02/16	2030	06/05/2021	10.95	Put	Bond Future	17.3400	0.0173	21.2300	0.0212	22.434	0	0	300
2021/02/16	2030	06/05/2021	9.92	Call	Bond Future	7,091.0200	7.0910	6,655.9900	6.6560	(6.135)	0	0	0
2021/02/16	2030	06/05/2021	7.97	Call	Bond Future	491.9200	0.4919	399.5900	0.3996	(18.769)	0	0	700
2021/02/16	2030	06/05/2021	10.04	Call	Bond Future	7,667.1200	7.6671	7,223.2300	7.2232	(5.790)	0	0	0
2021/02/16	2030	06/05/2021	10.04	Put	Bond Future	194.7600	0.1948	228.7800	0.2288	17.468	0	0	0
2021/02/16	2030	06/05/2021	9.15	Put	Bond Future	1,001.4600	1.0015	1,139.1400	1.1391	13.748	0	0	0
2021/02/16	2030	06/05/2021	9.15	Call	Bond Future	3,607.5600	3.6076	3,267.3300	3.2673	(9.431)	0	0	0
2021/02/16	2030	06/05/2021			Bond Future	8.6977	97.9841	8.7794	97.5062	0.940	0.0000	0.0000	113,659
2021/02/16	2030	06/05/2021	11.71	Call	Bond Future	15,746.1000	15.7461	15,268.5500	15.2686	(3.033)	0	0	0
2021/02/16	2030	06/05/2021	11.71	Put	Bond Future	1.3800	0.0014	1.7400	0.0017	26.087	0	0	0
2021/02/16	2030	06/05/2021	8.95	Call	Bond Future	2,838.5600	2.8386	2,536.6800	2.5367	(10.635)	0	0	0
2021/02/16	2030	06/05/2021	8.95	Put	Bond Future	1,373.4000	1.3734	1,549.4300	1.5494	12.817	0	0	2,500
2021/02/16	2030	06/05/2021	8.36	Put	Bond Future	3,145.4400	3.1454	3,452.5100	3.4525	9.762	0	0	0
2021/02/16	2030	06/05/2021	8.36	Call	Bond Future	1,138.4000	1.1384	967.5600	0.9676	(15.007)	0	0	0
2021/02/16	2030	06/05/2021	8.86	Put	Bond Future	1,577.9500	1.5779	1,772.8800	1.7729	12.353	0	0	0
2021/02/16	2030	06/05/2021	8.86	Call	Bond Future	2,523.8100	2.5238	2,240.8300	2.2408	(11.212)	0	0	0
2021/02/16	2030	06/05/2021	8.90	Put	Bond Future	1,484.3700	1.4844	1,670.7900	1.6708	12.559	0	0	2,500
2021/02/16	2030	06/05/2021	9.35	Put	Bond Future	722.3700	0.7224	827.5900	0.8276	14.566	0	0	0
2021/02/16	2030	06/05/2021	8.77	Put	Bond Future	1,804.8600	1.8049	2,019.4000	2.0194	11.887	0	0	0
2021/02/16	2030	06/05/2021	8.77	Call	Bond Future	2,227.7400	2.2277	1,964.3700	1.9644	(11.822)	0	0	300
2021/02/16	2030	06/05/2021	9.92	Put	Bond Future	255.2600	0.2553	298.1400	0.2981	16.799	0	0	700
2021/02/16	2030	06/05/2021	9.22	Call	Bond Future	3,895.1600	3.8952	3,542.8500	3.5429	(9.045)	0	0	0
2021/02/16	2030	06/05/2021	9.22	Put	Bond Future	893.9400	0.8939	1,019.5400	1.0195	14.050	0	0	700
2021/02/16	2030	06/05/2021	7.97	Put	Bond Future	4,884.4900	4.8845	5,270.0700	5.2701	7.894	0	0	0
2021/02/16	2030	06/05/2021	10.74	Call	Bond Future	11,102.1100	11.1021	10,631.0500	10.6311	(4.243)	0	0	0
2021/02/16	2030	06/05/2021	10.74	Put	Bond Future	32.1300	0.0321	38.9800	0.0390	21.320	0	0	0
2021/02/16	2030	05/08/2021	10.30	Put	Bond Future	613.1300	0.6131	682.4100	0.6824	11.299	0	0	200

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
2021/02/16	2030	05/08/2021	8.78	Put	Bond Future	3,165.3100	3.1653	3,416.2800	3.4163	7.929	0	0	0
2021/02/16	2030	05/08/2021	8.78	Call	Bond Future	2,558.7600	2.5588	2,322.9500	2.3229	(9.216)	0	0	200
2021/02/16	2030	05/08/2021	7.70	Put	Bond Future	7,634.3100	7.6343	8,038.7700	8.0388	5.298	0	0	0
2021/02/16	2030	05/08/2021	9.45	Call	Bond Future	4,740.2000	4.7402	4,407.1500	4.4071	(7.026)	0	0	600
2021/02/16	2030	05/08/2021	12.10	Call	Bond Future	16,188.5700	16.1886	15,706.6900	15.7067	(2.977)	0	0	0
2021/02/16	2030	05/08/2021	12.10	Put	Bond Future	29.2000	0.0292	34.1000	0.0341	16.781	0	0	600
2021/02/16	2030	05/08/2021	10.42	Call	Bond Future	8,719.7700	8.7198	8,293.3800	8.2934	(4.890)	0	0	0
2021/02/16	2030	05/08/2021	10.42	Put	Bond Future	518.3400	0.5183	578.7300	0.5787	11.651	0	0	0
2021/02/16	2030	05/08/2021	10.41	Call	Bond Future	8,676.7200	8.6767	8,251.0500	8.2511	(4.906)	0	0	0
2021/02/16	2030	05/08/2021	10.41	Put	Bond Future	525.7400	0.5257	586.8500	0.5869	11.624	0	0	0
2021/02/16	2030	05/08/2021			Bond Future	8.8866	95.0345	8.9727	94.5477	0.970	0.0000	0.0000	0
2021/02/16	2030	05/08/2021	10.30	Call	Bond Future	8,206.6700	8.2067	7,789.1700	7.7892	(5.087)	0	0	0
2021/02/16	2030	05/08/2021	7.70	Call	Bond Future	592.2900	0.5923	509.9700	0.5100	(13.899)	0	0	200
2021/02/16	2030	05/08/2021	8.95	Put	Bond Future	2,686.2300	2.6862	2,910.8100	2.9108	8.360	0	0	0
2021/02/16	2030	05/08/2021	8.95	Call	Bond Future	3,044.8000	3.0448	2,782.6000	2.7826	(8.611)	0	0	600
2021/02/16	2030	05/08/2021	9.45	Put	Bond Future	1,614.8000	1.6148	1,768.5300	1.7685	9.520	0	0	0
2021/02/16	2030	05/08/2021	10.43	Call	Bond Future	8,762.8600	8.7629	8,335.7800	8.3358	(4.874)	0	0	0
2021/02/16	2030	05/08/2021	10.43	Put	Bond Future	511.0200	0.5110	570.7200	0.5707	11.683	0	0	0
2021/02/16	2030	04/11/2021	8.27	Put	Bond Future	6,041.2900	6.0413	6,375.7000	6.3757	5.535	0	0	0
2021/02/16	2030	04/11/2021	8.27	Call	Bond Future	1,503.5900	1.5036	1,356.2700	1.3563	(9.798)	0	0	300
2021/02/16	2030	04/11/2021	8.77	Put	Bond Future	4,249.1000	4.2491	4,519.3600	4.5194	6.360	0	0	0
2021/02/16	2030	04/11/2021	11.44	Put	Bond Future	317.1600	0.3172	352.3800	0.3524	11.105	0	0	300
2021/02/16	2030	04/11/2021	10.60	Call	Bond Future	8,786.8900	8.7869	8,385.8100	8.3858	(4.565)	0	0	0
2021/02/16	2030	04/11/2021	10.60	Put	Bond Future	867.2900	0.8673	947.9400	0.9479	9.299	0	0	0
2021/02/16	2030	04/11/2021	10.59	Put	Bond Future	876.9000	0.8769	958.2500	0.9583	9.277	0	0	0
2021/02/16	2030	04/11/2021			Bond Future	9.0726	96.0494	9.1607	95.5677	0.971	0.0000	0.0000	0
2021/02/16	2030	04/11/2021	8.77	Call	Bond Future	2,570.2400	2.5702	2,358.7700	2.3588	(8.228)	0	0	300
2021/02/16	2030	04/11/2021	11.44	Call	Bond Future	12,225.8400	12.2258	11,779.3300	11.7793	(3.652)	0	0	0
2021/02/16	2030	04/11/2021	10.61	Call	Bond Future	8,826.3300	8.8263	8,424.5400	8.4245	(4.552)	0	0	0
2021/02/16	2030	04/11/2021	10.61	Put	Bond Future	857.7700	0.8578	937.7100	0.9377	9.320	0	0	0
2021/02/16	2030	04/11/2021	10.59	Call	Bond Future	8,747.5100	8.7475	8,347.1300	8.3471	(4.577)	0	0	0
2021/02/16	2030	03/02/2022	9.45	Call	Bond Future	4,259.7800	4.2598	3,983.4700	3.9835	(6.486)	0	0	0
2021/02/16	2030	03/02/2022	9.45	Put	Bond Future	3,334.0000	3.3340	3,551.4000	3.5514	6.521	0	0	0
2021/02/16	2030	03/02/2022			Bond Future	9.2741	93.1002	9.3676	92.6065	1.008	0.0000	0.0000	0
2021/02/16	2030	03/02/2022	9.43	Call	Bond Future	4,201.7600	4.2018	3,927.6100	3.9276	(6.525)	0	0	0
2021/02/16	2030	03/02/2022	9.43	Put	Bond Future	3,380.6500	3.3806	3,600.2100	3.6002	6.495	0	0	0
2021/02/16	2030	03/02/2022	9.44	Call	Bond Future	4,230.9000	4.2309	3,955.6700	3.9557	(6.505)	0	0	0
2021/02/16	2030	03/02/2022	9.44	Put	Bond Future	3,357.4400	3.3574	3,575.9200	3.5759	6.507	0	0	0
2021/02/16	2032	06/05/2021	12.12	Call	Bond Future	14,590.5200	14.5905	14,114.8000	14.1148	(3.260)	0	0	0
2021/02/16	2032	06/05/2021	12.12	Put	Bond Future	12.8400	0.0128	15.2600	0.0153	18.847	0	0	0
2021/02/16	2032	06/05/2021	12.57	Call	Bond Future	16,772.3000	16.7723	16,294.8400	16.2948	(2.847)	0	0	0
2021/02/16	2032	06/05/2021			Bond Future	9.5193	92.4176	9.5955	91.9395	0.800	0.0000	0.0000	124,949
2021/02/16	2032	06/05/2021	12.11	Call	Bond Future	14,541.1900	14.5412	14,065.5400	14.0655	(3.271)	0	0	0
2021/02/16	2032	06/05/2021	12.11	Put	Bond Future	13.2100	0.0132	15.7000	0.0157	18.849	0	0	0
2021/02/16	2032	06/05/2021	12.10	Call	Bond Future	14,491.8100	14.4918	14,016.2300	14.0162	(3.282)	0	0	0
2021/02/16	2032	06/05/2021	12.10	Put	Bond Future	13.5900	0.0136	16.1500	0.0162	18.837	0	0	0
2021/02/16	2032	06/05/2021	12.57	Put	Bond Future	3.3200	0.0033	4.0000	0.0040	20.482	0	0	736

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
2021/02/16	2032	06/05/2021	10.33	Put	Bond Future	679.9900	0.6800	767.1700	0.7672	12.821	0	0	0
2021/02/16	2032	06/05/2021	10.33	Call	Bond Future	5,601.8600	5.6019	5,210.9000	5.2109	(6.979)	0	0	736
2021/02/16	2032	05/08/2021	11.37	Call	Bond Future	10,014.0300	10.0140	9,585.8400	9.5858	(4.276)	0	0	0
2021/02/16	2032	05/08/2021	11.37	Put	Bond Future	598.4100	0.5984	657.0800	0.6571	9.804	0	0	0
2021/02/16	2032	05/08/2021			Bond Future	9.7122	93.4138	9.7921	92.9269	0.823	0.0000	0.0000	0
2021/02/16	2032	05/08/2021	11.35	Call	Bond Future	9,924.3700	9.9244	9,497.4600	9.4975	(4.302)	0	0	0
2021/02/16	2032	05/08/2021	11.35	Put	Bond Future	614.1800	0.6142	674.1300	0.6741	9.761	0	0	0
2021/02/16	2032	05/08/2021	11.36	Call	Bond Future	9,969.1800	9.9692	9,541.6300	9.5416	(4.289)	0	0	0
2021/02/16	2032	05/08/2021	11.36	Put	Bond Future	606.2500	0.6063	665.5600	0.6656	9.783	0	0	0
2021/02/16	2032	04/11/2021	9.83	Call	Bond Future	3,628.8400	3.6288	3,384.4200	3.3844	(6.735)	0	0	700
2021/02/16	2032	04/11/2021	11.71	Put	Bond Future	853.0400	0.8530	922.0800	0.9221	8.093	0	0	0
2021/02/16	2032	04/11/2021	11.69	Call	Bond Future	10,639.6500	10.6396	10,227.6000	10.2276	(3.873)	0	0	0
2021/02/16	2032	04/11/2021	11.70	Call	Bond Future	10,681.2700	10.6813	10,268.6300	10.2686	(3.863)	0	0	0
2021/02/16	2032	04/11/2021			Bond Future	9.9107	90.2667	9.9922	89.7844	0.823	0.0000	0.0000	0
2021/02/16	2032	04/11/2021	9.83	Put	Bond Future	4,109.1800	4.1092	4,347.0300	4.3470	5.788	0	0	0
2021/02/16	2032	04/11/2021	12.81	Call	Bond Future	15,422.0700	15.4221	14,963.6700	14.9637	(2.972)	0	0	0
2021/02/16	2032	04/11/2021	12.81	Put	Bond Future	241.0200	0.2410	264.8900	0.2649	9.904	0	0	700
2021/02/16	2032	04/11/2021	11.71	Call	Bond Future	10,722.9400	10.7229	10,309.7100	10.3097	(3.854)	0	0	0
2021/02/16	2032	04/11/2021	11.69	Put	Bond Future	871.0900	0.8711	941.3100	0.9413	8.061	0	0	0
2021/02/16	2032	04/11/2021	9.33	Put	Bond Future	5,829.2900	5.8293	6,128.8700	6.1289	5.139	0	0	0
2021/02/16	2032	04/11/2021	9.33	Call	Bond Future	2,292.8600	2.2929	2,110.1700	2.1102	(7.968)	0	0	700
2021/02/16	2032	04/11/2021	11.70	Put	Bond Future	862.0200	0.8620	931.6500	0.9317	8.078	0	0	0
2021/02/16	2032	03/02/2022	9.81	Call	Bond Future	3,457.7000	3.4577	3,230.7800	3.2308	(6.563)	0	0	0
2021/02/16	2032	03/02/2022	9.81	Put	Bond Future	5,268.0700	5.2681	5,535.1500	5.5351	5.070	0	0	198
2021/02/16	2032	03/02/2022	8.91	Put	Bond Future	8,905.9500	8.9060	9,268.7100	9.2687	4.073	0	0	0
2021/02/16	2032	03/02/2022	10.42	Call	Bond Future	5,275.6000	5.2756	4,984.6000	4.9846	(5.516)	0	0	0
2021/02/16	2032	03/02/2022	10.42	Put	Bond Future	3,574.8900	3.5749	3,777.8900	3.7779	5.678	0	0	0
2021/02/16	2032	03/02/2022	10.45	Put	Bond Future	3,504.7400	3.5047	3,704.7800	3.7048	5.708	0	0	198
2021/02/16	2032	03/02/2022	10.43	Call	Bond Future	5,307.8700	5.3079	5,015.8800	5.0159	(5.501)	0	0	0
2021/02/16	2032	03/02/2022	10.43	Put	Bond Future	3,551.1400	3.5511	3,753.1500	3.7531	5.689	0	0	0
2021/02/16	2032	03/02/2022			Bond Future	10.1205	91.2581	10.2067	90.7641	0.852	0.0000	0.0000	0
2021/02/16	2032	03/02/2022	8.91	Call	Bond Future	1,560.1500	1.5601	1,428.9100	1.4289	(8.412)	0	0	198
2021/02/16	2032	03/02/2022	10.44	Call	Bond Future	5,340.5700	5.3406	5,047.6000	5.0476	(5.486)	0	0	0
2021/02/16	2032	03/02/2022	10.44	Put	Bond Future	3,527.8700	3.5279	3,728.9000	3.7289	5.698	0	0	0
2021/02/16	2032	03/02/2022	10.45	Call	Bond Future	5,373.3600	5.3734	5,079.4000	5.0794	(5.471)	0	0	0
2021/02/16	2033	06/05/2021			Bond Future	102.5042	102.5042	102.8104	102.8104	0.299	0.0000	0.0000	9,583
2021/02/16	2033	05/08/2021			Bond Future	103.6336	103.6336	103.9393	103.9393	0.295	0.0000	0.0000	0
2021/02/16	2033	04/11/2021			Bond Future	103.5407	103.5407	103.8607	103.8607	0.309	0.0000	0.0000	0
2021/02/16	2033	03/02/2022			Bond Future	104.7014	104.7014	105.0177	105.0177	0.302	0.0000	0.0000	0
2021/02/16	2037	06/05/2021	12.43	Call	Bond Future	11,801.5300	11.8015	11,375.4000	11.3754	(3.611)	0	0	0
2021/02/16	2037	06/05/2021	12.44	Put	Bond Future	121.3700	0.1214	135.7000	0.1357	11.807	0	0	0
2021/02/16	2037	06/05/2021	12.42	Call	Bond Future	11,750.3300	11.7503	11,324.4800	11.3245	(3.624)	0	0	0
2021/02/16	2037	06/05/2021			Bond Future	10.4941	87.1241	10.5597	86.6834	0.625	0.0000	0.0000	130,432
2021/02/16	2037	06/05/2021	12.43	Put	Bond Future	123.9400	0.1239	138.5500	0.1386	11.788	0	0	0
2021/02/16	2037	06/05/2021	12.44	Call	Bond Future	11,852.7400	11.8527	11,426.3300	11.4263	(3.598)	0	0	0
2021/02/16	2037	06/05/2021	12.42	Put	Bond Future	126.5700	0.1266	141.4600	0.1415	11.764	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
2021/02/16	2037	05/08/2021	12.27	Call	Bond Future	10,298.0300	10.2980	9,912.9900	9.9130	(3.739)	0	0	0
2021/02/16	2037	05/08/2021	12.27	Put	Bond Future	881.2900	0.8813	945.0100	0.9450	7.230	0	0	0
2021/02/16	2037	05/08/2021	12.28	Call	Bond Future	10,342.5600	10.3426	9,956.9300	9.9569	(3.729)	0	0	0
2021/02/16	2037	05/08/2021	12.26	Put	Bond Future	891.4300	0.8914	955.7500	0.9558	7.215	0	0	0
2021/02/16	2037	05/08/2021			Bond Future	10.6968	83.8073	10.7656	83.3585	0.643	0.0000	0.0000	0
2021/02/16	2037	05/08/2021	12.28	Put	Bond Future	871.2400	0.8712	934.3700	0.9344	7.246	0	0	0
2021/02/16	2037	05/08/2021	12.26	Call	Bond Future	10,253.5200	10.2535	9,869.0800	9.8691	(3.749)	0	0	0
2021/02/16	2037	04/11/2021	12.82	Put	Bond Future	996.3500	0.9964	1,058.7300	1.0587	6.261	0	0	0
2021/02/16	2037	04/11/2021	12.83	Call	Bond Future	12,056.7900	12.0568	11,674.2200	11.6742	(3.173)	0	0	0
2021/02/16	2037	04/11/2021			Bond Future	10.8936	84.7025	10.9636	84.2580	0.643	0.0000	0.0000	0
2021/02/16	2037	04/11/2021	12.82	Call	Bond Future	12,015.0000	12.0150	11,632.9100	11.6329	(3.180)	0	0	0
2021/02/16	2037	04/11/2021	12.83	Put	Bond Future	986.9500	0.9869	1,048.8500	1.0489	6.272	0	0	0
2021/02/16	2037	04/11/2021	12.81	Call	Bond Future	11,973.2400	11.9732	11,591.6200	11.5916	(3.187)	0	0	0
2021/02/16	2037	04/11/2021	12.81	Put	Bond Future	1,005.8300	1.0058	1,068.6800	1.0687	6.249	0	0	0
2021/02/16	2037	03/02/2022	11.46	Call	Bond Future	6,173.5700	6.1736	5,897.1800	5.8972	(4.477)	0	0	0
2021/02/16	2037	03/02/2022	11.47	Put	Bond Future	3,990.9700	3.9910	4,169.0200	4.1690	4.461	0	0	0
2021/02/16	2037	03/02/2022	11.45	Call	Bond Future	6,138.9100	6.1389	5,863.3600	5.8634	(4.489)	0	0	0
2021/02/16	2037	03/02/2022			Bond Future	11.1041	81.3785	11.1780	80.9232	0.665	0.0000	0.0000	0
2021/02/16	2037	03/02/2022	11.46	Put	Bond Future	4,015.6300	4.0156	4,194.5100	4.1945	4.455	0	0	0
2021/02/16	2037	03/02/2022	11.47	Call	Bond Future	6,208.3000	6.2083	5,931.0800	5.9311	(4.465)	0	0	0
2021/02/16	2037	03/02/2022	11.45	Put	Bond Future	4,040.4300	4.0404	4,220.1500	4.2201	4.448	0	0	0
2021/02/16	2038	06/05/2021			Bond Future	116.9685	116.9685	116.9641	116.9641	(0.004)	0.0000	0.0000	7,799
2021/02/16	2038	05/08/2021			Bond Future	116.5369	116.5369	116.5281	116.5281	(0.008)	0.0000	0.0000	0
2021/02/16	2038	04/11/2021			Bond Future	117.8084	117.8084	117.8119	117.8119	0.003	0.0000	0.0000	0
2021/02/16	2038	03/02/2022			Bond Future	117.3783	117.3783	117.3736	117.3736	(0.004)	0.0000	0.0000	0
2021/02/16	2040	06/05/2021	12.44	Call	Bond Future	11,558.3100	11.5583	10,971.4200	10.9714	(5.078)	0	0	0
2021/02/16	2040	06/05/2021	12.44	Put	Bond Future	178.7800	0.1788	208.3500	0.2084	16.540	0	0	0
2021/02/16	2040	06/05/2021	10.83	Put	Bond Future	2,208.3300	2.2083	2,459.5800	2.4596	11.377	0	0	0
2021/02/16	2040	06/05/2021	10.83	Call	Bond Future	3,369.7100	3.3697	3,004.5000	3.0045	(10.838)	0	0	300
2021/02/16	2040	06/05/2021	11.58	Put	Bond Future	807.9200	0.8079	916.5800	0.9166	13.449	0	0	0
2021/02/16	2040	06/05/2021	11.58	Call	Bond Future	6,991.5800	6.9916	6,483.7800	6.4838	(7.263)	0	0	300
2021/02/16	2040	06/05/2021			Bond Future	10.6665	89.0659	10.7529	88.4495	0.810	0.0000	0.0000	75,974
2021/02/16	2040	06/05/2021	12.43	Call	Bond Future	11,504.7100	11.5047	10,918.3500	10.9184	(5.097)	0	0	0
2021/02/16	2040	06/05/2021	12.43	Put	Bond Future	182.4200	0.1824	212.5200	0.2125	16.500	0	0	0
2021/02/16	2040	06/05/2021	12.42	Call	Bond Future	11,451.1100	11.4511	10,865.2900	10.8653	(5.116)	0	0	0
2021/02/16	2040	06/05/2021	12.42	Put	Bond Future	186.1200	0.1861	216.7600	0.2168	16.462	0	0	0
2021/02/16	2040	06/05/2021	13.38	Call	Bond Future	16,476.8600	16.4769	15,864.8300	15.8648	(3.714)	0	0	0
2021/02/16	2040	06/05/2021	13.38	Put	Bond Future	22.0100	0.0220	26.4400	0.0264	20.127	0	0	300
2021/02/16	2040	05/08/2021	11.05	Put	Bond Future	3,362.9300	3.3629	3,626.1900	3.6262	7.828	0	0	0
2021/02/16	2040	05/08/2021	11.05	Call	Bond Future	4,627.6200	4.6276	4,264.4600	4.2645	(7.848)	0	0	900
2021/02/16	2040	05/08/2021	12.48	Call	Bond Future	11,037.8200	11.0378	10,499.5900	10.4996	(4.876)	0	0	0
2021/02/16	2040	05/08/2021	12.49	Put	Bond Future	865.3700	0.8654	952.7400	0.9527	10.096	0	0	0
2021/02/16	2040	05/08/2021	12.47	Call	Bond Future	10,991.1400	10.9911	10,453.7400	10.4537	(4.889)	0	0	0
2021/02/16	2040	05/08/2021			Bond Future	10.8664	85.5196	10.9568	84.8932	0.832	0.0000	0.0000	0
2021/02/16	2040	05/08/2021	11.55	Put	Bond Future	2,171.0400	2.1710	2,357.8300	2.3578	8.604	0	0	0
2021/02/16	2040	05/08/2021	11.55	Call	Bond Future	6,731.7500	6.7317	6,292.1200	6.2921	(6.531)	0	0	900

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
2021/02/16	2040	05/08/2021	14.80	Call	Bond Future	21,681.0300	21.6810	21,060.1700	21.0602	(2.864)	0	0	0
2021/02/16	2040	05/08/2021	14.80	Put	Bond Future	36.8200	0.0368	42.3800	0.0424	15.100	0	0	900
2021/02/16	2040	05/08/2021	12.48	Put	Bond Future	875.4200	0.8754	963.6100	0.9636	10.074	0	0	0
2021/02/16	2040	05/08/2021	12.49	Call	Bond Future	11,084.5300	11.0845	10,545.4800	10.5455	(4.863)	0	0	0
2021/02/16	2040	05/08/2021	12.47	Put	Bond Future	885.5700	0.8856	974.5900	0.9746	10.052	0	0	0
2021/02/16	2040	04/11/2021	12.90	Call	Bond Future	12,260.8100	12.2608	11,732.6000	11.7326	(4.308)	0	0	0
2021/02/16	2040	04/11/2021	12.90	Put	Bond Future	1,127.6100	1.1276	1,223.2900	1.2233	8.485	0	0	0
2021/02/16	2040	04/11/2021	12.89	Call	Bond Future	12,217.4700	12.2175	11,689.9800	11.6900	(4.318)	0	0	0
2021/02/16	2040	04/11/2021	12.89	Put	Bond Future	1,138.1800	1.1382	1,234.5800	1.2346	8.470	0	0	0
2021/02/16	2040	04/11/2021			Bond Future	11.0599	86.4332	11.1525	85.8093	0.837	0.0000	0.0000	0
2021/02/16	2040	04/11/2021	12.91	Call	Bond Future	12,304.1700	12.3042	11,775.2500	11.7753	(4.299)	0	0	0
2021/02/16	2040	04/11/2021	12.91	Put	Bond Future	1,117.1300	1.1171	1,212.1000	1.2121	8.501	0	0	0
2021/02/16	2040	03/02/2022	11.58	Put	Bond Future	4,390.1000	4.3901	4,648.2900	4.6483	5.881	0	0	0
2021/02/16	2040	03/02/2022	11.59	Call	Bond Future	6,447.2200	6.4472	6,067.4600	6.0675	(5.890)	0	0	0
2021/02/16	2040	03/02/2022	11.57	Put	Bond Future	4,416.5800	4.4166	4,675.9500	4.6760	5.873	0	0	0
2021/02/16	2040	03/02/2022			Bond Future	11.2669	82.8781	11.3643	82.2413	0.864	0.0000	0.0000	0
2021/02/16	2040	03/02/2022	11.58	Call	Bond Future	6,410.0300	6.4100	6,031.4400	6.0314	(5.906)	0	0	0
2021/02/16	2040	03/02/2022	11.59	Put	Bond Future	4,364.0800	4.3641	4,621.1000	4.6211	5.889	0	0	0
2021/02/16	2040	03/02/2022	11.57	Call	Bond Future	6,373.2200	6.3732	5,995.8100	5.9958	(5.922)	0	0	0
2021/02/16	2044	06/05/2021	12.44	Call	Bond Future	11,060.0800	11.0601	10,611.9600	10.6120	(4.052)	0	0	0
2021/02/16	2044	06/05/2021	12.44	Put	Bond Future	223.8800	0.2239	249.1600	0.2492	11.292	0	0	0
2021/02/16	2044	06/05/2021	12.43	Call	Bond Future	11,007.3900	11.0074	10,559.7000	10.5597	(4.067)	0	0	0
2021/02/16	2044	06/05/2021	12.43	Put	Bond Future	228.2400	0.2282	253.9500	0.2539	11.264	0	0	0
2021/02/16	2044	06/05/2021	11.40	Call	Bond Future	5,659.8000	5.6598	5,296.9000	5.2969	(6.412)	0	0	0
2021/02/16	2044	06/05/2021	11.40	Put	Bond Future	1,203.8300	1.2038	1,314.3300	1.3143	9.179	0	0	3,100
2021/02/16	2044	06/05/2021	11.79	Call	Bond Future	7,674.2100	7.6742	7,269.8600	7.2699	(5.269)	0	0	0
2021/02/16	2044	06/05/2021	11.79	Put	Bond Future	715.8900	0.7159	784.9400	0.7849	9.645	0	0	3,100
2021/02/16	2044	06/05/2021	11.10	Call	Bond Future	4,214.1300	4.2141	3,895.2800	3.8953	(7.566)	0	0	0
2021/02/16	2044	06/05/2021	12.50	Call	Bond Future	11,376.1500	11.3762	10,925.5400	10.9255	(3.961)	0	0	0
2021/02/16	2044	06/05/2021	12.50	Put	Bond Future	199.2800	0.1993	222.0700	0.2221	11.436	0	0	3,100
2021/02/16	2044	06/05/2021			Bond Future	10.7553	85.4690	10.8210	84.9956	0.611	0.0000	0.0000	61,111
2021/02/16	2044	06/05/2021	12.45	Call	Bond Future	11,112.7800	11.1128	10,664.2200	10.6642	(4.036)	0	0	0
2021/02/16	2044	06/05/2021	12.45	Put	Bond Future	219.6100	0.2196	244.4500	0.2445	11.311	0	0	0
2021/02/16	2044	06/05/2021	10.70	Put	Bond Future	2,978.2000	2.9782	3,207.4000	3.2074	7.696	0	0	0
2021/02/16	2044	06/05/2021	10.70	Call	Bond Future	2,576.6200	2.5766	2,332.4200	2.3324	(9.478)	0	0	3,100
2021/02/16	2044	06/05/2021	11.10	Put	Bond Future	1,779.9900	1.7800	1,934.5400	1.9345	8.683	0	0	3,100
2021/02/16	2044	06/05/2021	11.90	Call	Bond Future	8,235.1800	8.2352	7,820.9500	7.8210	(5.030)	0	0	0
2021/02/16	2044	06/05/2021	11.90	Put	Bond Future	595.6400	0.5956	654.8100	0.6548	9.934	0	0	0
2021/02/16	2044	06/05/2021	11.35	Put	Bond Future	1,284.8900	1.2849	1,401.9400	1.4019	9.110	0	0	0
2021/02/16	2044	06/05/2021	11.35	Call	Bond Future	5,409.9000	5.4099	5,053.5500	5.0536	(6.587)	0	0	3,100
2021/02/16	2044	05/08/2021	12.60	Put	Bond Future	860.6200	0.8606	924.2600	0.9243	7.395	0	0	0
2021/02/16	2044	05/08/2021	12.61	Call	Bond Future	11,255.2000	11.2552	10,836.6000	10.8366	(3.719)	0	0	0
2021/02/16	2044	05/08/2021	12.61	Put	Bond Future	850.8800	0.8509	913.9300	0.9139	7.410	0	0	0
2021/02/16	2044	05/08/2021			Bond Future	10.9479	82.0091	11.0168	81.5274	0.629	0.0000	0.0000	0
2021/02/16	2044	05/08/2021	12.60	Call	Bond Future	11,209.2500	11.2092	10,791.2400	10.7912	(3.729)	0	0	0
2021/02/16	2044	05/08/2021	12.59	Call	Bond Future	11,163.3100	11.1633	10,745.9000	10.7459	(3.739)	0	0	0
2021/02/16	2044	05/08/2021	12.59	Put	Bond Future	870.4500	0.8705	934.6900	0.9347	7.380	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
2021/02/16	2044	04/11/2021	12.91	Call	Bond Future	11,968.8600	11.9689	11,566.2900	11.5663	(3.363)	0	0	0
2021/02/16	2044	04/11/2021	12.91	Put	Bond Future	1,226.2300	1.2262	1,301.5700	1.3016	6.144	0	0	0
2021/02/16	2044	04/11/2021			Bond Future	11.1342	82.8852	11.2046	82.4073	0.631	0.0000	0.0000	0
2021/02/16	2044	04/11/2021	12.90	Call	Bond Future	11,926.5400	11.9265	11,524.5200	11.5245	(3.371)	0	0	0
2021/02/16	2044	04/11/2021	12.90	Put	Bond Future	1,237.3900	1.2374	1,313.2800	1.3133	6.133	0	0	0
2021/02/16	2044	04/11/2021	12.89	Call	Bond Future	11,884.2300	11.8842	11,482.7700	11.4828	(3.378)	0	0	0
2021/02/16	2044	04/11/2021	12.89	Put	Bond Future	1,248.6300	1.2486	1,325.0800	1.3251	6.123	0	0	0
2021/02/16	2044	03/02/2022	11.59	Call	Bond Future	6,199.3200	6.1993	5,910.1200	5.9101	(4.665)	0	0	0
2021/02/16	2044	03/02/2022	11.59	Put	Bond Future	4,527.4100	4.5274	4,727.2100	4.7272	4.413	0	0	0
2021/02/16	2044	03/02/2022	11.60	Call	Bond Future	6,235.0900	6.2351	5,944.9800	5.9450	(4.653)	0	0	0
2021/02/16	2044	03/02/2022	11.60	Put	Bond Future	4,499.2800	4.4993	4,698.1700	4.6982	4.420	0	0	0
2021/02/16	2044	03/02/2022			Bond Future	11.3332	79.4161	11.4074	78.9272	0.654	0.0000	0.0000	0
2021/02/16	2044	03/02/2022	11.61	Call	Bond Future	6,270.9400	6.2709	5,979.9100	5.9799	(4.641)	0	0	0
2021/02/16	2044	03/02/2022	11.61	Put	Bond Future	4,471.3200	4.4713	4,669.2900	4.6693	4.428	0	0	0
2021/02/16	2046	06/05/2021			Bond Future	104.0037	104.0037	104.0000	104.0000	(0.004)	0.0000	0.0000	14,893
2021/02/16	2046	05/08/2021			Bond Future	105.1500	105.1500	105.1423	105.1423	(0.007)	0.0000	0.0000	0
2021/02/16	2046	04/11/2021			Bond Future	104.4914	104.4914	104.4947	104.4947	0.003	0.0000	0.0000	0
2021/02/16	2046	03/02/2022			Bond Future	105.6629	105.6629	105.6589	105.6589	(0.004)	0.0000	0.0000	0
2021/02/16	2050	06/05/2021			Bond Future	108.8280	108.8280	108.6190	108.6190	(0.192)	0.0000	0.0000	10,936
2021/02/16	2050	05/08/2021			Bond Future	108.1011	108.1011	107.8856	107.8856	(0.199)	0.0000	0.0000	0
2021/02/16	2050	04/11/2021			Bond Future	109.2805	109.2805	109.0742	109.0742	(0.189)	0.0000	0.0000	0
2021/02/16	2050	03/02/2022			Bond Future	108.5597	108.5597	108.3436	108.3436	(0.199)	0.0000	0.0000	0
2021/02/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	AL37	06/05/2021			Index Future	797.2600	797.2600	793.2920	793.2920	(0.498)	0.0000	0.0000	0
2021/02/16	AL37	05/08/2021			Index Future	805.7520	805.7520	801.7110	801.7110	(0.502)	0.0000	0.0000	0
2021/02/16	AL37	04/11/2021			Index Future	814.4390	814.4390	810.4370	810.4370	(0.491)	0.0000	0.0000	0
2021/02/16	AL37	03/02/2022			Index Future	823.3750	823.3750	819.2740	819.2740	(0.498)	0.0000	0.0000	0
2021/02/16	AL7T	06/05/2021			Index Future	898.8240	898.8240	894.3650	894.3650	(0.496)	0.0000	0.0000	0
2021/02/16	AL7T	05/08/2021			Index Future	908.3980	908.3980	903.8570	903.8570	(0.500)	0.0000	0.0000	0
2021/02/16	AL7T	04/11/2021			Index Future	918.1910	918.1910	913.6950	913.6950	(0.490)	0.0000	0.0000	0
2021/02/16	AL7T	03/02/2022			Index Future	928.2660	928.2660	923.6580	923.6580	(0.496)	0.0000	0.0000	0
2021/02/16	ALBI	06/05/2021			Index Future	786.1660	786.1660	782.2590	782.2590	(0.497)	0.0000	0.0000	308
2021/02/16	ALBI	05/08/2021			Index Future	794.5390	794.5390	790.5610	790.5610	(0.501)	0.0000	0.0000	0
2021/02/16	ALBI	04/11/2021			Index Future	803.1050	803.1050	799.1660	799.1660	(0.490)	0.0000	0.0000	0
2021/02/16	ALBI	03/02/2022			Index Future	811.9170	811.9170	807.8800	807.8800	(0.497)	0.0000	0.0000	0
2021/02/16	C002	31/03/2032			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
2021/02/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C226	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
2021/02/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/16	ES33	06/05/2021			Bond Future	11.1954	76.7333	11.2606	76.3803	0.582	0.0000	0.0000	350
2021/02/16	ES33	05/08/2021			Bond Future	11.4377	77.5602	11.5062	77.2005	0.599	0.0000	0.0000	0
2021/02/16	ES33	04/11/2021			Bond Future	11.6878	74.6140	11.7577	74.2586	0.598	0.0000	0.0000	0
2021/02/16	ES33	03/02/2022			Bond Future	11.9557	75.4335	12.0297	75.0689	0.619	0.0000	0.0000	0
2021/02/16	ES42	06/05/2021			Bond Future	11.7605	75.1659	11.8364	74.7065	0.645	0.0000	0.0000	4,779
2021/02/16	ES42	05/08/2021			Bond Future	11.9910	75.9767	12.0707	75.5094	0.665	0.0000	0.0000	0
2021/02/16	ES42	04/11/2021			Bond Future	12.2301	72.5304	12.3119	72.0662	0.669	0.0000	0.0000	0
2021/02/16	ES42	03/02/2022			Bond Future	12.4777	73.3274	12.5642	72.8528	0.694	0.0000	0.0000	0
2021/02/16	GOVI	06/05/2021	678.68	Call	GOVI	982,030.0000	98.2030	943,500.0000	94.3500	(3.924)	0	0	0
2021/02/16	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	06/05/2021	678.67	Call	GOVI	982,130.0000	98.2130	943,600.0000	94.3600	(3.923)	0	0	0
2021/02/16	GOVI	06/05/2021			GOVI	776.8830	776.8830	773.0300	773.0300	(0.496)	0.0000	0.0000	974
2021/02/16	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	06/05/2021	678.69	Call	GOVI	981,930.0000	98.1930	943,400.0000	94.3400	(3.924)	0	0	0
2021/02/16	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	05/08/2021	719.14	Call	GOVI	660,170.0000	66.0170	620,940.0000	62.0940	(5.942)	0	0	0
2021/02/16	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	05/08/2021	719.13	Call	GOVI	660,270.0000	66.0270	621,040.0000	62.1040	(5.942)	0	0	0
2021/02/16	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	05/08/2021			GOVI	785.1570	785.1570	781.2340	781.2340	(0.500)	0.0000	0.0000	0
2021/02/16	GOVI	05/08/2021	719.15	Call	GOVI	660,070.0000	66.0070	620,840.0000	62.0840	(5.943)	0	0	0
2021/02/16	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	04/11/2021	728.41	Call	GOVI	652,120.0000	65.2120	613,280.0000	61.3280	(5.956)	0	0	0
2021/02/16	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	04/11/2021	728.40	Call	GOVI	652,220.0000	65.2220	613,380.0000	61.3380	(5.955)	0	0	0
2021/02/16	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	04/11/2021			GOVI	793.6220	793.6220	789.7380	789.7380	(0.489)	0.0000	0.0000	0
2021/02/16	GOVI	04/11/2021	728.42	Call	GOVI	652,020.0000	65.2020	613,180.0000	61.3180	(5.957)	0	0	0
2021/02/16	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	03/02/2022	792.76	Call	GOVI	95,700.0000	9.5700	55,890.0000	5.5890	(41.599)	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
2021/02/16	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	03/02/2022			GOVI	802.3300	802.3300	798.3490	798.3490	(0.496)	0.0000	0.0000	0
2021/02/16	GOVI	03/02/2022	792.75	Call	GOVI	95,800.0000	9.5800	55,990.0000	5.5990	(41.555)	0	0	0
2021/02/16	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GOVI	03/02/2022	792.74	Call	GOVI	95,900.0000	9.5900	56,090.0000	5.6090	(41.512)	0	0	0
2021/02/16	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/16	IGOV	06/05/2021			Index Future	281.4130	281.4130	282.1280	282.1280	0.254	0.0000	0.0000	976
2021/02/16	IGOV	05/08/2021			Index Future	284.4800	284.4800	285.1910	285.1910	0.250	0.0000	0.0000	0
2021/02/16	IGOV	04/11/2021			Index Future	287.6150	287.6150	288.3640	288.3640	0.260	0.0000	0.0000	0
2021/02/16	IGOV	03/02/2022			Index Future	290.8380	290.8380	291.5750	291.5750	0.253	0.0000	0.0000	0
2021/02/16	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/16	IS05	15/06/2021			Interest Rate Swap	90.4500	90.4500	90.4400	90.4400	(0.011)	0.0000	0.0000	0
2021/02/16	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4400	89.4400	0.011	0.0000	0.0000	0
2021/02/16	IS05	21/12/2021			Interest Rate Swap	90.7200	90.7200	90.7400	90.7400	0.022	0.0000	0.0000	51
2021/02/16	IS05	15/03/2022			Interest Rate Swap	90.1700	90.1700	90.2300	90.2300	0.067	0.0000	0.0000	0
2021/02/16	IS05	21/06/2022			Interest Rate Swap	90.3200	90.3200	90.4200	90.4200	0.111	0.0000	0.0000	0
2021/02/16	IS05	20/09/2022			Interest Rate Swap	93.4900	93.4900	93.6300	93.6300	0.150	0.0000	0.0000	0
2021/02/16	IS05	20/12/2022			Interest Rate Swap	94.0100	94.0100	94.2000	94.2000	0.202	0.0000	0.0000	0
2021/02/16	IS05	22/03/2023			Interest Rate Swap	86.4100	86.4100	86.6500	86.6500	0.278	0.0000	0.0000	0
2021/02/16	IS05	20/06/2023			Interest Rate Swap	91.9600	91.9600	92.2300	92.2300	0.294	0.0000	0.0000	0
2021/02/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/16	IS10	17/12/2025			Interest Rate Swap	79.0700	79.0700	79.7400	79.7400	0.847	0.0000	0.0000	0
2021/02/16	IS10	16/03/2026			Interest Rate Swap	75.4900	75.4900	76.2200	76.2200	0.967	0.0000	0.0000	0
2021/02/16	IS10	15/06/2026			Interest Rate Swap	73.8100	73.8100	74.5800	74.5800	1.043	0.0000	0.0000	0
2021/02/16	IS10	21/09/2026			Interest Rate Swap	75.7200	75.7200	76.5400	76.5400	1.083	0.0000	0.0000	0
2021/02/16	IS10	21/12/2026			Interest Rate Swap	79.6500	79.6500	80.5100	80.5100	1.080	0.0000	0.0000	0
2021/02/16	IS10	15/03/2027			Interest Rate Swap	78.0500	78.0500	78.9600	78.9600	1.166	0.0000	0.0000	0
2021/02/16	IS10	21/06/2027			Interest Rate Swap	80.0200	80.0200	80.9700	80.9700	1.187	0.0000	0.0000	0
2021/02/16	IS10	20/09/2027			Interest Rate Swap	85.7400	85.7400	86.7300	86.7300	1.155	0.0000	0.0000	0
2021/02/16	IS10	20/12/2027			Interest Rate Swap	86.0500	86.0500	87.0800	87.0800	1.197	0.0000	0.0000	0
2021/02/16	IS10	22/03/2028			Interest Rate Swap	78.9500	78.9500	80.0500	80.0500	1.393	0.0000	0.0000	0
2021/02/16	IS10	20/06/2028			Interest Rate Swap	86.7500	86.7500	87.8600	87.8600	1.280	0.0000	0.0000	0
2021/02/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/16	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/02/16	JBAF	17/03/2021			Jibar Tradeable Future	3.7050	96.2950	3.7150	96.2850	0.270	0.0000	0.0000	0
2021/02/16	JBAF	21/04/2021			Jibar Tradeable Future	3.7000	96.3000	3.7200	96.2800	0.541	0.0000	0.0000	0
2021/02/16	JBAF	19/05/2021			Jibar Tradeable Future	3.7100	96.2900	3.7300	96.2700	0.539	0.0000	0.0000	0
2021/02/16	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7450	96.2550	0.808	0.0000	0.0000	0
2021/02/16	JBAF	21/07/2021			Jibar Tradeable Future	3.7300	96.2700	3.7800	96.2200	1.340	0.0000	0.0000	0
2021/02/16	JBAF	18/08/2021			Jibar Tradeable Future	3.8400	3.8400	3.8400	96.1600	0.000	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
2021/02/16	JBAF	15/09/2021			Jibar Tradeable Future	3.8000	96.2000	3.8700	96.1300	1.842	0.0000	0.0000	30,000
2021/02/16	JBAF	15/12/2021			Jibar Tradeable Future	4.0500	95.9500	4.1350	95.8650	2.099	0.0000	0.0000	0
2021/02/16	JBAF	16/03/2022			Jibar Tradeable Future	4.2100	95.7900	4.3000	95.7000	2.138	0.0000	0.0000	0
2021/02/16	JBAF	15/06/2022			Jibar Tradeable Future	4.4250	95.5750	4.5250	95.4750	2.260	0.0000	0.0000	20,001
2021/02/16	JBAF	21/09/2022			Jibar Tradeable Future	4.5750	95.4250	4.6850	95.3150	2.404	0.0000	0.0000	0
2021/02/16	JBAF	21/12/2022			Jibar Tradeable Future	4.7600	95.2400	4.8650	95.1350	2.206	0.0000	0.0000	0
2021/02/16	R023	06/05/2021	7.58	Call	Bond Future	4,792.1600	4.7922	4,670.1600	4.6702	(2.546)	0	0	0
2021/02/16	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	R023	06/05/2021			Bond Future	4.7850	106.5731	4.8540	106.4511	1.443	0.0000	0.0000	41,458
2021/02/16	R023	06/05/2021	7.57	Call	Bond Future	4,775.5300	4.7755	4,653.5300	4.6535	(2.555)	0	0	0
2021/02/16	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	R023	06/05/2021	7.56	Call	Bond Future	4,758.9000	4.7589	4,636.9000	4.6369	(2.564)	0	0	0
2021/02/16	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	R023	05/08/2021	5.30	Call	Bond Future	897.0400	0.8970	808.2800	0.8083	(9.895)	0	0	0
2021/02/16	R023	05/08/2021	5.30	Put	Bond Future	234.7700	0.2348	273.3800	0.2734	16.446	0	0	0
2021/02/16	R023	05/08/2021	5.29	Call	Bond Future	885.2100	0.8852	796.9300	0.7969	(9.973)	0	0	0
2021/02/16	R023	05/08/2021	5.29	Put	Bond Future	238.0500	0.2380	277.1400	0.2771	16.421	0	0	0
2021/02/16	R023	05/08/2021			Bond Future	4.8633	107.7210	4.9470	107.5936	1.721	0.0000	0.0000	0
2021/02/16	R023	05/08/2021	5.31	Call	Bond Future	908.9200	0.9089	819.6700	0.8197	(9.819)	0	0	0
2021/02/16	R023	05/08/2021	5.31	Put	Bond Future	231.5500	0.2316	269.6700	0.2697	16.463	0	0	0
2021/02/16	R023	04/11/2021	4.91	Call	Bond Future	425.2100	0.4252	370.7500	0.3708	(12.808)	0	0	0
2021/02/16	R023	04/11/2021	4.91	Put	Bond Future	500.9300	0.5009	563.9900	0.5640	12.589	0	0	0
2021/02/16	R023	04/11/2021	4.90	Call	Bond Future	418.4700	0.4185	364.5400	0.3645	(12.887)	0	0	0
2021/02/16	R023	04/11/2021	4.90	Put	Bond Future	507.0300	0.5070	570.6200	0.5706	12.542	0	0	0
2021/02/16	R023	04/11/2021			Bond Future	4.9690	104.9640	5.0607	104.8465	1.845	0.0000	0.0000	0
2021/02/16	R023	04/11/2021	4.92	Call	Bond Future	432.0000	0.4320	377.0200	0.3770	(12.727)	0	0	0
2021/02/16	R023	04/11/2021	4.92	Put	Bond Future	494.8800	0.4949	557.4200	0.5574	12.637	0	0	0
2021/02/16	R023	03/02/2022	5.08	Call	Bond Future	452.9600	0.4530	393.1500	0.3931	(13.204)	0	0	0
2021/02/16	R023	03/02/2022	5.08	Put	Bond Future	488.5100	0.4885	554.8600	0.5549	13.582	0	0	0
2021/02/16	R023	03/02/2022			Bond Future	5.1143	106.1164	5.2362	105.9903	2.384	0.0000	0.0000	0
2021/02/16	R023	03/02/2022	5.07	Call	Bond Future	447.1100	0.4471	387.7500	0.3877	(13.276)	0	0	0
2021/02/16	R023	03/02/2022	5.07	Put	Bond Future	493.0300	0.4930	559.8300	0.5598	13.549	0	0	0
2021/02/16	R023	03/02/2022	5.06	Call	Bond Future	441.7200	0.4417	382.8000	0.3828	(13.339)	0	0	0
2021/02/16	R023	03/02/2022	5.06	Put	Bond Future	498.0000	0.4980	565.2400	0.5652	13.502	0	0	0
2021/02/16	R035	06/05/2021	12.36	Put	Bond Future	70.2900	0.0703	79.3000	0.0793	12.818	0	0	0
2021/02/16	R035	06/05/2021	12.37	Call	Bond Future	12,958.5900	12.9586	12,524.6100	12.5246	(3.349)	0	0	0
2021/02/16	R035	06/05/2021	12.35	Put	Bond Future	71.9300	0.0719	81.1400	0.0811	12.804	0	0	0
2021/02/16	R035	06/05/2021	10.55	Call	Bond Future	3,770.0200	3.7700	3,477.7900	3.4778	(7.751)	0	0	0
2021/02/16	R035	06/05/2021	10.55	Put	Bond Future	1,713.2500	1.7132	1,863.8200	1.8638	8.789	0	0	500
2021/02/16	R035	06/05/2021	10.05	Put	Bond Future	3,264.0100	3.2640	3,505.8800	3.5059	7.410	0	0	0
2021/02/16	R035	06/05/2021	10.05	Call	Bond Future	1,954.8200	1.9548	1,753.8900	1.7539	(10.279)	0	0	500
2021/02/16	R035	06/05/2021	10.40	Put	Bond Future	2,095.2700	2.0953	2,271.4000	2.2714	8.406	0	0	0
2021/02/16	R035	06/05/2021	12.91	Put	Bond Future	18.1800	0.0182	20.7400	0.0207	14.081	0	0	600
2021/02/16	R035	06/05/2021	11.55	Call	Bond Future	8,651.3600	8.6514	8,249.6900	8.2497	(4.643)	0	0	0
2021/02/16	R035	06/05/2021	11.55	Put	Bond Future	383.5600	0.3836	424.6900	0.4247	10.723	0	0	1,650
2021/02/16	R035	06/05/2021	12.77	Call	Bond Future	15,030.1600	15.0302	14,590.9400	14.5909	(2.922)	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
2021/02/16	R035	06/05/2021	12.77	Put	Bond Future	26.0500	0.0261	29.6300	0.0296	13.743	0	0	1,650
2021/02/16	R035	06/05/2021	10.24	Put	Bond Future	2,580.2500	2.5802	2,785.6500	2.7856	7.960	0	0	0
2021/02/16	R035	06/05/2021	10.24	Call	Bond Future	2,571.7100	2.5717	2,334.3100	2.3343	(9.231)	0	0	223
2021/02/16	R035	06/05/2021			Bond Future	10.2413	91.7298	10.3069	91.2870	0.641	0.0000	0.0000	102,994
2021/02/16	R035	06/05/2021	12.36	Call	Bond Future	12,906.2000	12.9062	12,472.4100	12.4724	(3.361)	0	0	0
2021/02/16	R035	06/05/2021	12.37	Put	Bond Future	68.6800	0.0687	77.5000	0.0775	12.842	0	0	0
2021/02/16	R035	06/05/2021	12.35	Call	Bond Future	12,853.7900	12.8538	12,420.2000	12.4202	(3.373)	0	0	0
2021/02/16	R035	06/05/2021	11.05	Call	Bond Future	6,112.6100	6.1126	5,753.6200	5.7536	(5.873)	0	0	0
2021/02/16	R035	06/05/2021	11.05	Put	Bond Future	867.0700	0.8671	950.8800	0.9509	9.666	0	0	500
2021/02/16	R035	06/05/2021	10.40	Call	Bond Future	3,161.3700	3.1614	2,894.7000	2.8947	(8.435)	0	0	600
2021/02/16	R035	06/05/2021	11.15	Put	Bond Future	755.4100	0.7554	829.3200	0.8293	9.784	0	0	0
2021/02/16	R035	06/05/2021	11.15	Call	Bond Future	6,618.3900	6.6184	6,249.5000	6.2495	(5.574)	0	0	600
2021/02/16	R035	06/05/2021	12.91	Call	Bond Future	15,741.6800	15.7417	15,301.4400	15.3014	(2.797)	0	0	0
2021/02/16	R035	06/05/2021	10.81	Put	Bond Future	1,203.9200	1.2039	1,316.0500	1.3160	9.314	0	0	0
2021/02/16	R035	06/05/2021	10.81	Call	Bond Future	4,940.2700	4.9403	4,609.6000	4.6096	(6.693)	0	0	1,650
2021/02/16	R035	06/05/2021	12.02	Call	Bond Future	11,115.4500	11.1155	10,690.5600	10.6906	(3.823)	0	0	0
2021/02/16	R035	06/05/2021	12.02	Put	Bond Future	149.5700	0.1496	167.4800	0.1675	11.974	0	0	223
2021/02/16	R035	06/05/2021	11.32	Call	Bond Future	7,480.0800	7.4801	7,096.0200	7.0960	(5.134)	0	0	0
2021/02/16	R035	06/05/2021	11.32	Put	Bond Future	582.5000	0.5825	641.2400	0.6412	10.084	0	0	223
2021/02/16	R035	05/08/2021	11.37	Call	Bond Future	7,465.8400	7.4658	7,124.5200	7.1245	(4.572)	0	0	0
2021/02/16	R035	05/08/2021	11.37	Put	Bond Future	1,649.1300	1.6491	1,758.7900	1.7588	6.650	0	0	100
2021/02/16	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/02/16	R035	05/08/2021	5.31	Put	Bond Future	45,372.9000	45.3729	45,823.8700	45.8239	0.994	0	0	0
2021/02/16	R035	05/08/2021			Bond Future	10.4414	92.7178	10.5103	92.2668	0.659	0.0000	0.0000	0
2021/02/16	R035	05/08/2021	10.77	Call	Bond Future	4,899.1600	4.8992	4,617.7600	4.6178	(5.744)	0	0	0
2021/02/16	R035	05/08/2021	10.77	Put	Bond Future	2,775.1100	2.7751	2,944.6900	2.9447	6.111	0	0	100
2021/02/16	R035	05/08/2021	10.02	Put	Bond Future	5,245.7700	5.2458	5,512.0200	5.5120	5.076	0	0	0
2021/02/16	R035	05/08/2021	10.02	Call	Bond Future	2,409.4400	2.4094	2,224.7100	2.2247	(7.667)	0	0	100
2021/02/16	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/02/16	R035	05/08/2021	5.30	Put	Bond Future	45,489.4800	45.4895	45,940.4500	45.9405	0.991	0	0	0
2021/02/16	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/02/16	R035	05/08/2021	5.29	Put	Bond Future	45,606.1900	45.6062	46,057.1600	46.0572	0.989	0	0	0
2021/02/16	R035	04/11/2021	10.12	Put	Bond Future	6,224.1900	6.2242	6,489.8100	6.4898	4.268	0	0	0
2021/02/16	R035	04/11/2021	10.12	Call	Bond Future	2,762.7600	2.7628	2,582.1600	2.5822	(6.537)	0	0	400
2021/02/16	R035	04/11/2021	10.62	Put	Bond Future	4,427.7100	4.4277	4,638.1500	4.6381	4.753	0	0	0
2021/02/16	R035	04/11/2021	10.62	Call	Bond Future	4,257.1900	4.2572	4,021.4100	4.0214	(5.538)	0	0	400
2021/02/16	R035	04/11/2021	11.75	Put	Bond Future	1,991.4000	1.9914	2,102.0200	2.1020	5.555	0	0	782
2021/02/16	R035	04/11/2021	11.08	Call	Bond Future	5,882.3700	5.8824	5,600.4400	5.6004	(4.793)	0	0	0
2021/02/16	R035	04/11/2021	11.08	Put	Bond Future	3,174.5400	3.1745	3,338.8300	3.3388	5.175	0	0	782
2021/02/16	R035	04/11/2021	10.23	Put	Bond Future	5,787.8600	5.7879	6,041.0900	6.0411	4.375	0	0	0
2021/02/16	R035	04/11/2021	12.53	Call	Bond Future	11,897.4400	11.8974	11,513.7600	11.5138	(3.225)	0	0	0
2021/02/16	R035	04/11/2021	12.53	Put	Bond Future	967.0300	0.9670	1,029.5700	1.0296	6.467	0	0	0
2021/02/16	R035	04/11/2021			Bond Future	10.6466	89.2337	10.7167	88.7875	0.658	0.0000	0.0000	0
2021/02/16	R035	04/11/2021	13.82	Call	Bond Future	17,530.0100	17.5300	17,103.0400	17.1030	(2.436)	0	0	0
2021/02/16	R035	04/11/2021	13.82	Put	Bond Future	240.7800	0.2408	260.0300	0.2600	7.995	0	0	400
2021/02/16	R035	04/11/2021	11.75	Call	Bond Future	8,651.9200	8.6519	8,316.3200	8.3163	(3.879)	0	0	0
2021/02/16	R035	04/11/2021	10.23	Call	Bond Future	3,065.4400	3.0654	2,872.4500	2.8725	(6.296)	0	0	782
2021/02/16	R035	04/11/2021	12.52	Call	Bond Future	11,854.3900	11.8544	11,471.2000	11.4712	(3.232)	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
2021/02/16	R035	04/11/2021	12.52	Put	Bond Future	976.5900	0.9766	1,039.6200	1.0396	6.454	0	0	0
2021/02/16	R035	04/11/2021	12.51	Call	Bond Future	11,811.3500	11.8113	11,428.6700	11.4287	(3.240)	0	0	0
2021/02/16	R035	04/11/2021	12.51	Put	Bond Future	986.2200	0.9862	1,049.7600	1.0498	6.443	0	0	0
2021/02/16	R035	03/02/2022	11.39	Call	Bond Future	6,700.4600	6.7005	6,409.9200	6.4099	(4.336)	0	0	0
2021/02/16	R035	03/02/2022	11.39	Put	Bond Future	3,540.3200	3.5403	3,707.2000	3.7072	4.714	0	0	683
2021/02/16	R035	03/02/2022	10.65	Call	Bond Future	4,224.9300	4.2249	4,000.8300	4.0008	(5.304)	0	0	0
2021/02/16	R035	03/02/2022	11.23	Call	Bond Future	6,118.8600	6.1189	5,841.6600	5.8417	(4.530)	0	0	0
2021/02/16	R035	03/02/2022	11.23	Put	Bond Future	3,906.2300	3.9062	4,086.4500	4.0864	4.614	0	0	0
2021/02/16	R035	03/02/2022	11.22	Call	Bond Future	6,083.7000	6.0837	5,807.3600	5.8074	(4.542)	0	0	0
2021/02/16	R035	03/02/2022	11.22	Put	Bond Future	3,930.8100	3.9308	4,111.8900	4.1119	4.607	0	0	0
2021/02/16	R035	03/02/2022			Bond Future	10.8663	90.2136	10.9404	89.7562	0.682	0.0000	0.0000	0
2021/02/16	R035	03/02/2022	10.65	Put	Bond Future	5,581.1300	5.5811	5,814.4500	5.8145	4.181	0	0	683
2021/02/16	R035	03/02/2022	9.70	Put	Bond Future	9,620.5100	9.6205	9,945.3500	9.9453	3.377	0	0	0
2021/02/16	R035	03/02/2022	9.70	Call	Bond Future	1,932.8900	1.9329	1,800.3100	1.8003	(6.859)	0	0	683
2021/02/16	R035	03/02/2022	11.24	Call	Bond Future	6,154.0900	6.1541	5,876.0400	5.8760	(4.518)	0	0	0
2021/02/16	R035	03/02/2022	11.24	Put	Bond Future	3,881.7900	3.8818	4,061.1600	4.0612	4.621	0	0	0
2021/02/16	R186	06/05/2021	10.77	Call	Bond Future	17,562.8600	17.5629	16,957.6600	16.9577	(3.446)	0	0	0
2021/02/16	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	R186	06/05/2021	10.76	Call	Bond Future	17,521.8100	17.5218	16,916.6100	16.9166	(3.454)	0	0	0
2021/02/16	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	R186	06/05/2021			Bond Future	6.9162	120.4905	7.0365	119.8852	1.740	0.0000	0.0000	105,566
2021/02/16	R186	06/05/2021	10.78	Call	Bond Future	17,603.8900	17.6039	16,998.6900	16.9987	(3.438)	0	0	0
2021/02/16	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/16	R186	06/05/2021	7.30	Call	Bond Future	2,624.3200	2.6243	2,207.3300	2.2073	(15.889)	0	0	0
2021/02/16	R186	06/05/2021	7.30	Put	Bond Future	707.5100	0.7075	895.7200	0.8957	26.602	0	0	15,177
2021/02/16	R186	05/08/2021	8.62	Call	Bond Future	7,343.1800	7.3432	6,781.6800	6.7817	(7.647)	0	0	0
2021/02/16	R186	05/08/2021	8.62	Put	Bond Future	212.9100	0.2129	267.5700	0.2676	25.673	0	0	0
2021/02/16	R186	05/08/2021	8.61	Call	Bond Future	7,302.9200	7.3029	6,742.3000	6.7423	(7.677)	0	0	0
2021/02/16	R186	05/08/2021	8.61	Put	Bond Future	216.9900	0.2170	272.5300	0.2725	25.596	0	0	0
2021/02/16	R186	05/08/2021			Bond Future	7.0748	116.5079	7.2035	115.8917	1.820	0.0000	0.0000	0
2021/02/16	R186	05/08/2021	8.63	Call	Bond Future	7,383.4500	7.3835	6,821.1000	6.8211	(7.616)	0	0	0
2021/02/16	R186	05/08/2021	8.63	Put	Bond Future	208.8800	0.2089	262.6900	0.2627	25.761	0	0	0
2021/02/16	R186	04/11/2021	8.10	Call	Bond Future	4,844.0800	4.8441	4,397.4000	4.3974	(9.221)	0	0	0
2021/02/16	R186	04/11/2021	8.10	Put	Bond Future	1,008.2600	1.0083	1,171.9000	1.1719	16.230	0	0	0
2021/02/16	R186	04/11/2021	8.09	Call	Bond Future	4,810.5300	4.8105	4,365.2000	4.3652	(9.257)	0	0	0
2021/02/16	R186	04/11/2021	8.09	Put	Bond Future	1,018.4500	1.0184	1,183.4400	1.1834	16.200	0	0	0
2021/02/16	R186	04/11/2021			Bond Future	7.2416	117.7520	7.3758	117.1417	1.852	0.0000	0.0000	0
2021/02/16	R186	04/11/2021	8.11	Call	Bond Future	4,877.7000	4.8777	4,429.6800	4.4297	(9.185)	0	0	0
2021/02/16	R186	04/11/2021	8.11	Put	Bond Future	998.1500	0.9981	1,160.4500	1.1605	16.260	0	0	0
2021/02/16	R186	03/02/2022	7.30	Call	Bond Future	2,344.9300	2.3449	2,054.1300	2.0541	(12.401)	0	0	0
2021/02/16	R186	03/02/2022	7.30	Put	Bond Future	2,885.1400	2.8851	3,219.5000	3.2195	11.589	0	0	0
2021/02/16	R186	03/02/2022			Bond Future	7.4245	113.7643	7.5694	113.1391	1.953	0.0000	0.0000	0
2021/02/16	R186	03/02/2022	7.28	Call	Bond Future	2,302.8000	2.3028	2,015.3500	2.0153	(12.483)	0	0	0
2021/02/16	R186	03/02/2022	7.28	Put	Bond Future	2,930.1200	2.9301	3,267.8300	3.2678	11.525	0	0	0
2021/02/16	R186	03/02/2022	7.29	Call	Bond Future	2,323.8100	2.3238	2,034.6800	2.0347	(12.442)	0	0	0
2021/02/16	R186	03/02/2022	7.29	Put	Bond Future	2,907.5700	2.9076	3,243.6000	3.2436	11.557	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
2021/02/16	R197	06/05/2021			Bond Future	322.0298	322.0298	321.3174	321.3174	(0.221)	0.0000	0.0000	2,121
2021/02/16	R197	05/08/2021			Bond Future	317.5814	317.5814	316.8491	316.8491	(0.231)	0.0000	0.0000	0
2021/02/16	R197	04/11/2021			Bond Future	321.0467	321.0467	320.3400	320.3400	(0.220)	0.0000	0.0000	0
2021/02/16	R197	03/02/2022			Bond Future	316.5542	316.5542	315.8175	315.8175	(0.233)	0.0000	0.0000	0
2021/02/16	R202	06/05/2021			Bond Future	226.7958	226.7958	230.8200	230.8200	1.774	0.0000	0.0000	8,028
2021/02/16	R202	05/08/2021			Bond Future	225.0471	225.0471	229.1073	229.1073	1.804	0.0000	0.0000	0
2021/02/16	R202	04/11/2021			Bond Future	227.5026	227.5026	231.6310	231.6310	1.815	0.0000	0.0000	0
2021/02/16	R202	03/02/2022			Bond Future	225.7550	225.7550	229.9139	229.9139	1.842	0.0000	0.0000	0
2021/02/16	R209	06/05/2021	12.23	Call	Bond Future	11,011.7400	11.0117	10,634.6000	10.6346	(3.425)	0	0	0
2021/02/16	R209	06/05/2021	12.23	Put	Bond Future	84.5300	0.0845	94.4900	0.0945	11.783	0	0	0
2021/02/16	R209	06/05/2021	12.22	Call	Bond Future	10,967.1700	10.9672	10,590.2300	10.5902	(3.437)	0	0	0
2021/02/16	R209	06/05/2021	12.22	Put	Bond Future	86.3600	0.0864	96.5200	0.0965	11.765	0	0	0
2021/02/16	R209	06/05/2021	9.50	Put	Bond Future	4,854.0400	4.8540	5,134.1800	5.1342	5.771	0	0	0
2021/02/16	R209	06/05/2021	9.50	Call	Bond Future	852.0900	0.8521	745.1300	0.7451	(12.553)	0	0	2,150
2021/02/16	R209	06/05/2021	10.35	Call	Bond Future	3,009.7100	3.0097	2,769.6800	2.7697	(7.975)	0	0	1,000
2021/02/16	R209	06/05/2021	9.75	Put	Bond Future	3,752.5800	3.7526	3,994.0000	3.9940	6.433	0	0	0
2021/02/16	R209	06/05/2021	9.75	Call	Bond Future	1,328.7400	1.3287	1,183.0600	1.1831	(10.964)	0	0	6,050
2021/02/16	R209	06/05/2021	11.00	Call	Bond Future	5,564.3900	5.5644	5,248.3500	5.2484	(5.680)	0	0	0
2021/02/16	R209	06/05/2021	11.00	Put	Bond Future	770.6500	0.7706	841.7100	0.8417	9.221	0	0	3,500
2021/02/16	R209	06/05/2021	10.00	Put	Bond Future	2,833.8500	2.8338	3,034.9000	3.0349	7.095	0	0	0
2021/02/16	R209	06/05/2021	10.00	Call	Bond Future	1,941.2000	1.9412	1,755.1500	1.7551	(9.584)	0	0	0
2021/02/16	R209	06/05/2021	12.25	Call	Bond Future	11,100.8300	11.1008	10,723.3100	10.7233	(3.401)	0	0	0
2021/02/16	R209	06/05/2021	12.25	Put	Bond Future	80.9700	0.0810	90.5500	0.0905	11.832	0	0	9,150
2021/02/16	R209	06/05/2021			Bond Future	10.1493	71.0663	10.2149	70.6792	0.646	0.0000	0.0000	26,545
2021/02/16	R209	06/05/2021	12.24	Call	Bond Future	11,056.3100	11.0563	10,678.9700	10.6790	(3.413)	0	0	0
2021/02/16	R209	06/05/2021	12.24	Put	Bond Future	82.7400	0.0827	92.5000	0.0925	11.796	0	0	0
2021/02/16	R209	06/05/2021	10.35	Put	Bond Future	1,834.5100	1.8345	1,981.5800	1.9816	8.017	0	0	0
2021/02/16	R209	06/05/2021	10.60	Call	Bond Future	3,918.3900	3.9184	3,644.4800	3.6445	(6.990)	0	0	0
2021/02/16	R209	06/05/2021	10.60	Put	Bond Future	1,318.2500	1.3182	1,431.4400	1.4314	8.586	0	0	6,250
2021/02/16	R209	06/05/2021	11.60	Call	Bond Future	8,192.7100	8.1927	7,836.3200	7.8363	(4.350)	0	0	0
2021/02/16	R209	06/05/2021	11.60	Put	Bond Future	296.8100	0.2968	327.5200	0.3275	10.347	0	0	3,750
2021/02/16	R209	06/05/2021	10.25	Put	Bond Future	2,085.7400	2.0857	2,247.6500	2.2476	7.763	0	0	0
2021/02/16	R209	06/05/2021	10.25	Call	Bond Future	2,678.9500	2.6789	2,453.7600	2.4538	(8.406)	0	0	5,325
2021/02/16	R209	06/05/2021	11.25	Call	Bond Future	6,662.0300	6.6620	6,327.0000	6.3270	(5.029)	0	0	0
2021/02/16	R209	06/05/2021	11.25	Put	Bond Future	549.0700	0.5491	601.1400	0.6011	9.483	0	0	9,150
2021/02/16	R209	05/08/2021	11.81	Call	Bond Future	8,760.1700	8.7602	8,427.4000	8.4274	(3.799)	0	0	0
2021/02/16	R209	05/08/2021	11.81	Put	Bond Future	881.3300	0.8813	942.4700	0.9425	6.937	0	0	0
2021/02/16	R209	05/08/2021			Bond Future	10.3248	71.8323	10.3932	71.4384	0.663	0.0000	0.0000	0
2021/02/16	R209	05/08/2021	11.80	Call	Bond Future	8,721.4100	8.7214	8,389.2000	8.3892	(3.809)	0	0	0
2021/02/16	R209	05/08/2021	11.80	Put	Bond Future	891.2000	0.8912	952.9000	0.9529	6.923	0	0	0
2021/02/16	R209	05/08/2021	11.79	Call	Bond Future	8,682.6900	8.6827	8,351.0400	8.3510	(3.820)	0	0	0
2021/02/16	R209	05/08/2021	11.79	Put	Bond Future	901.1700	0.9012	963.4300	0.9634	6.909	0	0	0
2021/02/16	R209	04/11/2021	10.50	Call	Bond Future	3,915.2600	3.9153	3,704.8400	3.7048	(5.374)	0	0	0
2021/02/16	R209	04/11/2021	12.00	Call	Bond Future	9,065.7400	9.0657	8,749.8700	8.7499	(3.484)	0	0	0
2021/02/16	R209	04/11/2021	12.00	Put	Bond Future	1,318.1900	1.3182	1,392.9600	1.3930	5.672	0	0	5,500
2021/02/16	R209	04/11/2021	12.19	Call	Bond Future	9,749.3300	9.7493	9,423.9000	9.4239	(3.338)	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
2021/02/16	R209	04/11/2021	12.19	Put	Bond Future	1,109.6500	1.1097	1,174.8600	1.1749	5.877	0	0	0
2021/02/16	R209	04/11/2021	12.17	Call	Bond Future	9,676.8800	9.6769	9,352.4200	9.3524	(3.353)	0	0	0
2021/02/16	R209	04/11/2021			Bond Future	10.5035	69.4595	10.5730	69.0689	0.662	0.0000	0.0000	1,795
2021/02/16	R209	04/11/2021	10.50	Put	Bond Future	3,934.7700	3.9348	4,114.9900	4.1150	4.580	0	0	5,500
2021/02/16	R209	04/11/2021	9.50	Put	Bond Future	7,612.7100	7.6127	7,885.9000	7.8859	3.589	0	0	0
2021/02/16	R209	04/11/2021	9.50	Call	Bond Future	1,610.7900	1.6108	1,493.3400	1.4933	(7.291)	0	0	3,750
2021/02/16	R209	04/11/2021	12.18	Call	Bond Future	9,713.0900	9.7131	9,388.1500	9.3882	(3.345)	0	0	0
2021/02/16	R209	04/11/2021	12.18	Put	Bond Future	1,119.8900	1.1199	1,185.5900	1.1856	5.867	0	0	0
2021/02/16	R209	04/11/2021	12.17	Put	Bond Future	1,130.2100	1.1302	1,196.3900	1.1964	5.856	0	0	0
2021/02/16	R209	03/02/2022	11.03	Call	Bond Future	5,450.0200	5.4500	5,208.0000	5.2080	(4.441)	0	0	0
2021/02/16	R209	03/02/2022	11.03	Put	Bond Future	3,619.1800	3.6192	3,777.0500	3.7770	4.362	0	0	0
2021/02/16	R209	03/02/2022	11.02	Call	Bond Future	5,418.4200	5.4184	5,177.1300	5.1771	(4.453)	0	0	0
2021/02/16	R209	03/02/2022	11.02	Put	Bond Future	3,640.4600	3.6405	3,799.0600	3.7991	4.357	0	0	0
2021/02/16	R209	03/02/2022			Bond Future	10.6903	70.2224	10.7634	69.8225	0.684	0.0000	0.0000	0
2021/02/16	R209	03/02/2022	11.04	Call	Bond Future	5,481.4200	5.4814	5,238.6600	5.2387	(4.429)	0	0	0
2021/02/16	R209	03/02/2022	11.04	Put	Bond Future	3,597.7500	3.5977	3,754.8800	3.7549	4.367	0	0	0
2021/02/16	R210	06/05/2021			Bond Future	200.3386	200.3386	200.5839	200.5839	0.122	0.0000	0.0000	1,183
2021/02/16	R210	05/08/2021			Bond Future	202.5465	202.5465	202.7868	202.7868	0.119	0.0000	0.0000	0
2021/02/16	R210	04/11/2021			Bond Future	202.0187	202.0187	202.2830	202.2830	0.131	0.0000	0.0000	0
2021/02/16	R210	03/02/2022			Bond Future	204.2834	204.2834	204.5365	204.5365	0.124	0.0000	0.0000	0
2021/02/16	R212	06/05/2021			Bond Future	171.8464	171.8464	171.8246	171.8246	(0.013)	0.0000	0.0000	3,425
2021/02/16	R212	05/08/2021			Bond Future	171.4099	171.4099	171.3814	171.3814	(0.017)	0.0000	0.0000	0
2021/02/16	R212	04/11/2021			Bond Future	173.2800	173.2800	173.2694	173.2694	(0.006)	0.0000	0.0000	0
2021/02/16	R213	06/05/2021	11.91	Call	Bond Future	14,299.3800	14.2994	13,829.8000	13.8298	(3.284)	0	0	0
2021/02/16	R213	06/05/2021	11.91	Put	Bond Future	5.9200	0.0059	7.2400	0.0072	22.297	0	0	0
2021/02/16	R213	06/05/2021			Bond Future	9.1420	87.6739	9.2234	87.2030	0.890	0.0000	0.0000	9,146
2021/02/16	R213	06/05/2021	11.90	Call	Bond Future	14,253.7900	14.2538	13,784.2400	13.7842	(3.294)	0	0	0
2021/02/16	R213	06/05/2021	11.90	Put	Bond Future	6.1100	0.0061	7.4600	0.0075	22.095	0	0	0
2021/02/16	R213	06/05/2021	11.89	Call	Bond Future	14,208.1600	14.2082	13,738.6500	13.7387	(3.305)	0	0	0
2021/02/16	R213	06/05/2021	11.89	Put	Bond Future	6.3000	0.0063	7.6900	0.0077	22.063	0	0	0
2021/02/16	R213	05/08/2021	10.14	Put	Bond Future	1,359.3900	1.3594	1,484.8200	1.4848	9.227	0	0	0
2021/02/16	R213	05/08/2021	9.34	Put	Bond Future	2,948.8800	2.9489	3,175.6100	3.1756	7.689	0	0	0
2021/02/16	R213	05/08/2021	9.34	Call	Bond Future	3,035.4200	3.0354	2,782.8600	2.7829	(8.320)	0	0	0
2021/02/16	R213	05/08/2021	10.85	Call	Bond Future	8,679.2800	8.6793	8,265.2100	8.2652	(4.771)	0	0	0
2021/02/16	R213	05/08/2021	10.85	Put	Bond Future	617.9600	0.6180	683.1800	0.6832	10.554	0	0	0
2021/02/16	R213	05/08/2021	10.84	Call	Bond Future	8,637.8600	8.6379	8,224.4800	8.2245	(4.786)	0	0	0
2021/02/16	R213	05/08/2021	10.84	Put	Bond Future	626.0800	0.6261	691.9900	0.6920	10.527	0	0	0
2021/02/16	R213	05/08/2021			Bond Future	9.3246	88.6183	9.4100	88.1390	0.916	0.0000	0.0000	0
2021/02/16	R213	05/08/2021	10.78	Call	Bond Future	8,390.3300	8.3903	7,981.2500	7.9813	(4.876)	0	0	0
2021/02/16	R213	05/08/2021	10.78	Put	Bond Future	676.6700	0.6767	746.8800	0.7469	10.376	0	0	0
2021/02/16	R213	05/08/2021	10.14	Call	Bond Future	5,797.6100	5.7976	5,443.7500	5.4438	(6.104)	0	0	0
2021/02/16	R213	05/08/2021	10.86	Call	Bond Future	8,720.7500	8.7208	8,305.9800	8.3060	(4.756)	0	0	0
2021/02/16	R213	05/08/2021	10.86	Put	Bond Future	609.9300	0.6099	674.4500	0.6744	10.578	0	0	0
2021/02/16	R213	04/11/2021	11.10	Put	Bond Future	933.1200	0.9331	1,013.1500	1.0131	8.577	0	0	0
2021/02/16	R213	04/11/2021	11.11	Call	Bond Future	9,097.3600	9.0974	8,701.4600	8.7015	(4.352)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/16	R213	04/11/2021	11.09	Put	Bond Future	942.8600	0.9429	1,023.5500	1.0236	8.558	0	0	0
2021/02/16	R213	04/11/2021			Bond Future	9.5141	86.0356	9.6013	85.5603	0.917	0.0000	0.0000	0
2021/02/16	R213	04/11/2021	11.10	Call	Bond Future	9,059.0600	9.0591	8,663.8200	8.6638	(4.363)	0	0	0
2021/02/16	R213	04/11/2021	11.11	Put	Bond Future	923.4700	0.9235	1,002.8400	1.0028	8.595	0	0	0
2021/02/16	R213	04/11/2021	11.09	Call	Bond Future	9,020.8200	9.0208	8,626.2400	8.6262	(4.374)	0	0	0
2021/02/16	R213	03/02/2022	9.58	Put	Bond Future	4,310.7800	4.3108	4,556.8300	4.5568	5.708	0	0	200
2021/02/16	R213	03/02/2022	8.63	Put	Bond Future	7,574.9100	7.5749	7,923.7000	7.9237	4.605	0	0	0
2021/02/16	R213	03/02/2022	8.63	Call	Bond Future	1,548.4300	1.5484	1,410.7200	1.4107	(8.894)	0	0	200
2021/02/16	R213	03/02/2022	9.98	Call	Bond Future	4,699.0000	4.6990	4,417.0900	4.4171	(5.999)	0	0	0
2021/02/16	R213	03/02/2022	9.98	Put	Bond Future	3,325.8100	3.3258	3,530.4000	3.5304	6.152	0	0	0
2021/02/16	R213	03/02/2022			Bond Future	9.7180	86.9802	9.8102	86.4937	0.949	0.0000	0.0000	0
2021/02/16	R213	03/02/2022	10.15	Call	Bond Future	5,227.6000	5.2276	4,929.1700	4.9292	(5.709)	0	0	0
2021/02/16	R213	03/02/2022	10.15	Put	Bond Future	2,978.9200	2.9789	3,166.9900	3.1670	6.313	0	0	200
2021/02/16	R213	03/02/2022	9.58	Call	Bond Future	3,575.7300	3.5757	3,335.2800	3.3353	(6.725)	0	0	0
2021/02/16	R213	03/02/2022	9.97	Call	Bond Future	4,669.1200	4.6691	4,388.2000	4.3882	(6.017)	0	0	0
2021/02/16	R213	03/02/2022	9.97	Put	Bond Future	3,347.8000	3.3478	3,553.3800	3.5534	6.141	0	0	0
2021/02/16	R213	03/02/2022	9.96	Call	Bond Future	4,639.3100	4.6393	4,359.4000	4.3594	(6.033)	0	0	0
2021/02/16	R213	03/02/2022	9.96	Put	Bond Future	3,369.9100	3.3699	3,576.5000	3.5765	6.130	0	0	0
2021/02/16	R214	06/05/2021	12.26	Call	Bond Future	9,179.4600	9.1795	8,756.1900	8.7562	(4.611)	0	0	0
2021/02/16	R214	06/05/2021	12.26	Put	Bond Future	237.0100	0.2370	266.1200	0.2661	12.282	0	0	0
2021/02/16	R214	06/05/2021	12.25	Call	Bond Future	9,136.2300	9.1362	8,713.4200	8.7134	(4.628)	0	0	0
2021/02/16	R214	06/05/2021	12.25	Put	Bond Future	241.2900	0.2413	270.8600	0.2709	12.255	0	0	0
2021/02/16	R214	06/05/2021			Bond Future	10.5856	67.6607	10.6615	67.2084	0.717	0.0000	0.0000	13,213
2021/02/16	R214	06/05/2021	12.27	Call	Bond Future	9,222.6900	9.2227	8,798.9700	8.7990	(4.594)	0	0	0
2021/02/16	R214	06/05/2021	12.27	Put	Bond Future	232.8000	0.2328	261.4600	0.2615	12.311	0	0	0
2021/02/16	R214	05/08/2021	12.03	Put	Bond Future	1,236.5900	1.2366	1,327.8100	1.3278	7.377	0	0	0
2021/02/16	R214	05/08/2021	12.01	Call	Bond Future	7,952.6000	7.9526	7,585.4100	7.5854	(4.617)	0	0	0
2021/02/16	R214	05/08/2021			Bond Future	10.7613	68.3896	10.8405	67.9297	0.736	0.0000	0.0000	0
2021/02/16	R214	05/08/2021	12.02	Call	Bond Future	7,989.1300	7.9891	7,621.2100	7.6212	(4.605)	0	0	0
2021/02/16	R214	05/08/2021	12.02	Put	Bond Future	1,249.0400	1.2490	1,340.9700	1.3410	7.360	0	0	0
2021/02/16	R214	05/08/2021	12.03	Call	Bond Future	8,025.7000	8.0257	7,657.0700	7.6571	(4.593)	0	0	0
2021/02/16	R214	05/08/2021	12.01	Put	Bond Future	1,261.5900	1.2616	1,354.2500	1.3543	7.345	0	0	0
2021/02/16	R214	04/11/2021	12.47	Call	Bond Future	9,269.3700	9.2694	8,901.7900	8.9018	(3.966)	0	0	0
2021/02/16	R214	04/11/2021	12.46	Call	Bond Future	9,235.0600	9.2351	8,868.0700	8.8681	(3.974)	0	0	0
2021/02/16	R214	04/11/2021	12.46	Put	Bond Future	1,429.7300	1.4297	1,520.4200	1.5204	6.343	0	0	0
2021/02/16	R214	04/11/2021			Bond Future	10.9400	65.8430	11.0209	65.3853	0.740	0.0000	0.0000	0
2021/02/16	R214	04/11/2021	12.47	Put	Bond Future	1,417.8100	1.4178	1,507.9100	1.5079	6.355	0	0	0
2021/02/16	R214	04/11/2021	12.48	Call	Bond Future	9,303.7000	9.3037	8,935.5400	8.9355	(3.957)	0	0	0
2021/02/16	R214	04/11/2021	12.48	Put	Bond Future	1,405.9800	1.4060	1,495.5000	1.4955	6.367	0	0	0
2021/02/16	R214	03/02/2022	11.40	Put	Bond Future	3,939.9800	3.9400	4,131.0500	4.1311	4.850	0	0	0
2021/02/16	R214	03/02/2022	11.41	Call	Bond Future	5,439.1700	5.4392	5,162.1100	5.1621	(5.094)	0	0	0
2021/02/16	R214	03/02/2022	11.39	Put	Bond Future	3,963.3600	3.9634	4,155.2800	4.1553	4.842	0	0	0
2021/02/16	R214	03/02/2022			Bond Future	11.1296	66.5660	11.2146	66.0987	0.763	0.0000	0.0000	0
2021/02/16	R214	03/02/2022	11.40	Call	Bond Future	5,409.1100	5.4091	5,132.9000	5.1329	(5.106)	0	0	0
2021/02/16	R214	03/02/2022	11.41	Put	Bond Future	3,916.7300	3.9167	4,106.9500	4.1069	4.857	0	0	0
2021/02/16	R214	03/02/2022	11.39	Call	Bond Future	5,379.1100	5.3791	5,103.7500	5.1038	(5.119)	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
2021/02/16	R248	06/05/2021	12.36	Call	Bond Future	11,562.0000	11.5620	11,056.6500	11.0566	(4.371)	0	0	0
2021/02/16	R248	06/05/2021	12.36	Put	Bond Future	195.8000	0.1958	221.5200	0.2215	13.136	0	0	0
2021/02/16	R248	06/05/2021			Bond Future	10.6416	85.0131	10.7125	84.4820	0.666	0.0000	0.0000	128,080
2021/02/16	R248	06/05/2021	12.35	Call	Bond Future	11,507.9400	11.5079	11,003.0500	11.0031	(4.387)	0	0	0
2021/02/16	R248	06/05/2021	12.35	Put	Bond Future	199.7400	0.1997	225.9200	0.2259	13.107	0	0	0
2021/02/16	R248	06/05/2021	12.34	Call	Bond Future	11,453.8600	11.4539	10,949.4400	10.9494	(4.404)	0	0	0
2021/02/16	R248	06/05/2021	12.34	Put	Bond Future	203.7500	0.2038	230.4000	0.2304	13.080	0	0	0
2021/02/16	R248	05/08/2021	12.51	Put	Bond Future	803.7000	0.8037	871.6600	0.8717	8.456	0	0	0
2021/02/16	R248	05/08/2021	12.52	Call	Bond Future	11,751.0500	11.7511	11,278.3500	11.2784	(4.023)	0	0	0
2021/02/16	R248	05/08/2021	12.50	Put	Bond Future	813.0700	0.8131	881.6800	0.8817	8.438	0	0	0
2021/02/16	R248	05/08/2021			Bond Future	10.8191	85.9288	10.8934	85.3888	0.686	0.0000	0.0000	0
2021/02/16	R248	05/08/2021	12.51	Call	Bond Future	11,703.6900	11.7037	11,231.6300	11.2316	(4.033)	0	0	0
2021/02/16	R248	05/08/2021	12.52	Put	Bond Future	794.4200	0.7944	861.7400	0.8617	8.474	0	0	0
2021/02/16	R248	05/08/2021	12.50	Call	Bond Future	11,656.3300	11.6563	11,184.9200	11.1849	(4.044)	0	0	0
2021/02/16	R248	04/11/2021	12.85	Call	Bond Future	12,593.5100	12.5935	12,135.2000	12.1352	(3.639)	0	0	0
2021/02/16	R248	04/11/2021	12.85	Put	Bond Future	1,116.6200	1.1166	1,195.1300	1.1951	7.031	0	0	0
2021/02/16	R248	04/11/2021			Bond Future	10.9996	82.4351	11.0756	81.8983	0.691	0.0000	0.0000	0
2021/02/16	R248	04/11/2021	12.84	Call	Bond Future	12,549.9500	12.5499	12,092.2300	12.0922	(3.647)	0	0	0
2021/02/16	R248	04/11/2021	12.84	Put	Bond Future	1,127.0900	1.1271	1,206.1900	1.2062	7.018	0	0	0
2021/02/16	R248	04/11/2021	12.83	Call	Bond Future	12,506.3900	12.5064	12,049.2800	12.0493	(3.655)	0	0	0
2021/02/16	R248	04/11/2021	12.83	Put	Bond Future	1,137.6400	1.1376	1,217.3500	1.2173	7.007	0	0	0
2021/02/16	R248	03/02/2022	11.48	Call	Bond Future	6,454.1200	6.4541	6,127.5800	6.1276	(5.059)	0	0	0
2021/02/16	R248	03/02/2022	11.49	Put	Bond Future	4,481.6300	4.4816	4,702.6200	4.7026	4.931	0	0	0
2021/02/16	R248	03/02/2022	11.47	Call	Bond Future	6,417.0300	6.4170	6,091.5400	6.0915	(5.072)	0	0	0
2021/02/16	R248	03/02/2022			Bond Future	11.1917	83.3405	11.2718	82.7919	0.715	0.0000	0.0000	0
2021/02/16	R248	03/02/2022	11.48	Put	Bond Future	4,510.0900	4.5101	4,732.1100	4.7321	4.923	0	0	0
2021/02/16	R248	03/02/2022	11.49	Call	Bond Future	6,491.5800	6.4916	6,164.0100	6.1640	(5.046)	0	0	0
2021/02/16	R248	03/02/2022	11.47	Put	Bond Future	4,539.0300	4.5390	4,762.1000	4.7621	4.914	0	0	0

Total

1194833