



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/01/2021 TO 15/01/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	2025	04/02/2021		Bond Future	147.8526	147.8526	148.2290	148.2290	0.255	0.0000	0.0000	7,320
2021/01/15	2025	06/05/2021		Bond Future	149.3942	149.3942	149.7739	149.7739	0.254	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	2025	05/08/2021			Bond Future	149.5401	149.5401	149.9235	149.9235	0.256	0.0000	0.0000	0
2021/01/15	2025	04/11/2021			Bond Future	151.2014	151.2014	151.5889	151.5889	0.256	0.0000	0.0000	0
2021/01/15	2029	04/02/2021			Bond Future	104.6138	104.6138	104.6222	104.6222	0.008	0.0000	0.0000	2,182
2021/01/15	2029	06/05/2021			Bond Future	104.5653	104.5653	104.5734	104.5734	0.008	0.0000	0.0000	200
2021/01/15	2029	05/08/2021			Bond Future	105.7390	105.7390	105.7467	105.7467	0.007	0.0000	0.0000	0
2021/01/15	2029	04/11/2021			Bond Future	105.7632	105.7632	105.7709	105.7709	0.007	0.0000	0.0000	0
2021/01/15	2030	04/02/2021	9.16	Call	Bond Future	2,485.4400	2.4854	2,129.7600	2.1298	(14.311)	0	0	0
2021/01/15	2030	04/02/2021	9.16	Put	Bond Future	320.5100	0.3205	399.7600	0.3998	24.726	0	0	0
2021/01/15	2030	04/02/2021	9.15	Call	Bond Future	2,439.4800	2.4395	2,086.3100	2.0863	(14.477)	0	0	0
2021/01/15	2030	04/02/2021	9.15	Put	Bond Future	332.1100	0.3321	413.8700	0.4139	24.618	0	0	0
2021/01/15	2030	04/02/2021	8.20	Put	Bond Future	3,669.3100	3.6693	4,067.2500	4.0673	10.845	0	0	0
2021/01/15	2030	04/02/2021	9.20	Put	Bond Future	277.4300	0.2774	347.2100	0.3472	25.152	0	0	0
2021/01/15	2030	04/02/2021	9.20	Call	Bond Future	2,672.1400	2.6721	2,306.9900	2.3070	(13.665)	0	0	1,600
2021/01/15	2030	04/02/2021	9.12	Put	Bond Future	369.0500	0.3691	458.6400	0.4586	24.276	0	0	0
2021/01/15	2030	04/02/2021	9.12	Call	Bond Future	2,303.4600	2.3035	1,958.1200	1.9581	(14.992)	0	0	1,000
2021/01/15	2030	04/02/2021	8.36	Put	Bond Future	2,799.5000	2.7995	3,161.5100	3.1615	12.931	0	0	0
2021/01/15	2030	04/02/2021	8.36	Call	Bond Future	210.1300	0.2101	137.2100	0.1372	(34.702)	0	0	800
2021/01/15	2030	04/02/2021			Bond Future	8.7893	95.3642	8.8629	94.9292	0.837	0.0000	0.0000	108,311
2021/01/15	2030	04/02/2021	9.17	Call	Bond Future	2,531.6800	2.5317	2,173.5600	2.1736	(14.146)	0	0	0
2021/01/15	2030	04/02/2021	9.17	Put	Bond Future	309.2400	0.3092	386.0500	0.3860	24.838	0	0	0
2021/01/15	2030	04/02/2021	9.30	Call	Bond Future	3,156.9300	3.1569	2,771.7900	2.7718	(12.200)	0	0	0
2021/01/15	2030	04/02/2021	9.30	Put	Bond Future	190.9800	0.1910	240.7700	0.2408	26.071	0	0	4,000
2021/01/15	2030	04/02/2021	9.35	Call	Bond Future	3,407.3200	3.4073	3,014.0400	3.0140	(11.542)	0	0	0
2021/01/15	2030	04/02/2021	9.35	Put	Bond Future	157.4600	0.1575	199.1100	0.1991	26.451	0	0	2,000
2021/01/15	2030	04/02/2021	8.20	Call	Bond Future	91.7100	0.0917	54.7200	0.0547	(40.334)	0	0	1,600
2021/01/15	2030	04/02/2021	8.37	Put	Bond Future	2,748.3600	2.7484	3,107.5900	3.1076	13.071	0	0	0
2021/01/15	2030	04/02/2021	8.37	Call	Bond Future	220.3300	0.2203	144.6300	0.1446	(34.358)	0	0	1,000
2021/01/15	2030	04/02/2021	8.86	Put	Bond Future	854.5700	0.8546	1,031.2100	1.0312	20.670	0	0	0
2021/01/15	2030	04/02/2021	8.86	Call	Bond Future	1,272.4100	1.2724	1,014.1200	1.0141	(20.299)	0	0	800
2021/01/15	2030	04/02/2021	10.20	Call	Bond Future	7,908.7500	7.9088	7,474.3700	7.4744	(5.492)	0	0	0
2021/01/15	2030	04/02/2021	10.20	Put	Bond Future	1.9400	0.0019	2.4900	0.0025	28.351	0	0	1,800
2021/01/15	2030	06/05/2021	9.25	Call	Bond Future	0.0000	0.0000	3,154.2100	3.1542	100.000	0	0	0
2021/01/15	2030	06/05/2021	9.25	Put	Bond Future	0.0000	0.0000	2,073.1600	2.0732	100.000	0	0	2,500
2021/01/15	2030	06/05/2021	9.35	Call	Bond Future	0.0000	0.0000	3,495.8600	3.4959	100.000	0	0	0
2021/01/15	2030	06/05/2021	10.95	Call	Bond Future	10,629.3500	10.6293	10,211.1900	10.2112	(3.934)	0	0	0
2021/01/15	2030	06/05/2021	10.95	Put	Bond Future	166.6100	0.1666	188.2100	0.1882	12.964	0	0	300
2021/01/15	2030	06/05/2021	9.27	Put	Bond Future	1,863.0500	1.8631	2,027.9200	2.0279	8.849	0	0	0
2021/01/15	2030	06/05/2021	9.27	Call	Bond Future	3,496.0900	3.4961	3,221.2000	3.2212	(7.863)	0	0	300
2021/01/15	2030	06/05/2021	7.97	Call	Bond Future	565.4700	0.5655	485.2500	0.4852	(14.186)	0	0	700
2021/01/15	2030	06/05/2021	10.04	Call	Bond Future	6,574.4500	6.5745	6,211.9500	6.2120	(5.514)	0	0	0
2021/01/15	2030	06/05/2021	10.04	Put	Bond Future	751.1800	0.7512	828.4400	0.8284	10.285	0	0	0
2021/01/15	2030	06/05/2021	9.15	Put	Bond Future	2,137.2700	2.1373	2,319.8500	2.3199	8.543	0	0	0
2021/01/15	2030	06/05/2021	9.15	Call	Bond Future	3,094.2800	3.0943	2,837.1000	2.8371	(8.311)	0	0	0
2021/01/15	2030	06/05/2021	9.92	Call	Bond Future	6,062.1500	6.0622	5,710.4400	5.7104	(5.802)	0	0	0
2021/01/15	2030	06/05/2021	11.69	Call	Bond Future	14,040.1300	14.0401	13,606.0200	13.6060	(3.092)	0	0	0
2021/01/15	2030	06/05/2021	11.69	Put	Bond Future	37.4200	0.0374	43.0700	0.0431	15.099	0	0	0

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2021/01/15	2030	06/05/2021	11.70	Call	Bond Future	14,085.8000		14.0858	13,651.5700	13.6516	(3.083)	0	0	0
2021/01/15	2030	06/05/2021	11.70	Put	Bond Future	36.6100		0.0366	42.1400	0.0421	15.105	0	0	0
2021/01/15	2030	06/05/2021			Bond Future	8.9820		96.3350	9.0589	95.8952	0.856	0.0000	0.0000	1,800
2021/01/15	2030	06/05/2021	9.35	Put	Bond Future	0.0000		0.0000	1,855.4200	1.8554	100.000	0	0	2,500
2021/01/15	2030	06/05/2021	8.77	Put	Bond Future	3,224.0600		3.2241	3,466.3600	3.4664	7.515	0	0	0
2021/01/15	2030	06/05/2021	8.77	Call	Bond Future	1,997.8500		1.9978	1,800.3900	1.8004	(9.884)	0	0	300
2021/01/15	2030	06/05/2021	9.22	Call	Bond Future	3,324.8400		3.3248	3,057.2200	3.0572	(8.049)	0	0	0
2021/01/15	2030	06/05/2021	9.22	Put	Bond Future	1,972.7100		1.9727	2,144.8500	2.1449	8.726	0	0	700
2021/01/15	2030	06/05/2021	7.97	Put	Bond Future	6,607.1300		6.6071	6,966.6700	6.9667	5.442	0	0	0
2021/01/15	2030	06/05/2021	9.92	Put	Bond Future	875.4800		0.8755	963.5300	0.9635	10.057	0	0	700
2021/01/15	2030	06/05/2021	11.71	Call	Bond Future	14,131.4500		14.1314	13,697.1100	13.6971	(3.074)	0	0	0
2021/01/15	2030	06/05/2021	11.71	Put	Bond Future	35.8200		0.0358	41.2400	0.0412	15.131	0	0	0
2021/01/15	2030	06/05/2021	10.74	Call	Bond Future	9,664.3800		9.6644	9,254.6900	9.2547	(4.239)	0	0	0
2021/01/15	2030	06/05/2021	10.74	Put	Bond Future	243.4900		0.2435	273.5600	0.2736	12.350	0	0	0
2021/01/15	2030	05/08/2021	10.30	Put	Bond Future	1,313.9200		1.3139	1,414.6300	1.4146	7.665	0	0	200
2021/01/15	2030	05/08/2021	8.78	Put	Bond Future	4,564.5600		4.5646	4,823.8600	4.8239	5.681	0	0	0
2021/01/15	2030	05/08/2021	8.78	Call	Bond Future	2,310.8800		2.3109	2,125.3500	2.1253	(8.029)	0	0	200
2021/01/15	2030	05/08/2021	7.70	Put	Bond Future	9,334.7900		9.3348	9,707.1100	9.7071	3.989	0	0	0
2021/01/15	2030	05/08/2021	12.10	Call	Bond Future	14,653.8900		14.6539	14,224.6800	14.2247	(2.929)	0	0	0
2021/01/15	2030	05/08/2021	12.10	Put	Bond Future	141.6500		0.1416	157.2700	0.1573	11.027	0	0	600
2021/01/15	2030	05/08/2021	9.45	Call	Bond Future	4,157.2400		4.1572	3,892.3100	3.8923	(6.373)	0	0	600
2021/01/15	2030	05/08/2021	10.41	Call	Bond Future	7,675.5300		7.6755	7,322.8300	7.3228	(4.595)	0	0	0
2021/01/15	2030	05/08/2021	10.41	Put	Bond Future	1,171.6800		1.1717	1,263.8100	1.2638	7.863	0	0	0
2021/01/15	2030	05/08/2021	10.42	Call	Bond Future	7,713.6800		7.7137	7,360.2300	7.3602	(4.582)	0	0	0
2021/01/15	2030	05/08/2021	10.42	Put	Bond Future	1,159.3800		1.1594	1,250.7600	1.2508	7.882	0	0	0
2021/01/15	2030	05/08/2021			Bond Future	9.1805		93.3874	9.2610	92.9426	0.877	0.0000	0.0000	0
2021/01/15	2030	05/08/2021	10.30	Call	Bond Future	7,260.3300		7.2603	6,916.2100	6.9162	(4.740)	0	0	0
2021/01/15	2030	05/08/2021	7.70	Call	Bond Future	645.6400		0.6456	573.1300	0.5731	(11.231)	0	0	200
2021/01/15	2030	05/08/2021	8.95	Put	Bond Future	4,014.1100		4.0141	4,252.7000	4.2527	5.944	0	0	0
2021/01/15	2030	05/08/2021	8.95	Call	Bond Future	2,725.5500		2.7256	2,519.3100	2.5193	(7.567)	0	0	600
2021/01/15	2030	05/08/2021	9.45	Put	Bond Future	2,678.9700		2.6790	2,858.8700	2.8589	6.715	0	0	0
2021/01/15	2030	05/08/2021	10.43	Call	Bond Future	7,751.9000		7.7519	7,397.6900	7.3977	(4.569)	0	0	0
2021/01/15	2030	05/08/2021	10.43	Put	Bond Future	1,147.1900		1.1472	1,237.8100	1.2378	7.899	0	0	0
2021/01/15	2030	04/11/2021	8.27	Put	Bond Future	7,431.3200		7.4313	7,765.6500	7.7657	4.499	0	0	0
2021/01/15	2030	04/11/2021	8.27	Call	Bond Future	1,247.9100		1.2479	1,132.4500	1.1325	(9.252)	0	0	300
2021/01/15	2030	04/11/2021	8.77	Put	Bond Future	5,427.5200		5.4275	5,709.6800	5.7097	5.199	0	0	0
2021/01/15	2030	04/11/2021	11.44	Put	Bond Future	618.9200		0.6189	672.5800	0.6726	8.670	0	0	300
2021/01/15	2030	04/11/2021	10.59	Put	Bond Future	1,446.2200		1.4462	1,551.5500	1.5516	7.283	0	0	0
2021/01/15	2030	04/11/2021	10.60	Call	Bond Future	7,706.8300		7.7068	7,361.6300	7.3616	(4.479)	0	0	0
2021/01/15	2030	04/11/2021	10.60	Put	Bond Future	1,432.9400		1.4329	1,537.5300	1.5375	7.299	0	0	0
2021/01/15	2030	04/11/2021			Bond Future	9.3760		94.4037	9.4602	93.9540	0.897	0.0000	0.0000	0
2021/01/15	2030	04/11/2021	8.77	Call	Bond Future	2,102.9500		2.1029	1,935.3200	1.9353	(7.971)	0	0	300
2021/01/15	2030	04/11/2021	11.44	Call	Bond Future	10,881.8900		10.8819	10,485.7600	10.4858	(3.640)	0	0	0
2021/01/15	2030	04/11/2021	10.59	Call	Bond Future	7,671.1200		7.6711	7,326.6600	7.3267	(4.490)	0	0	0
2021/01/15	2030	04/11/2021	10.61	Call	Bond Future	7,742.6000		7.7426	7,396.6600	7.3967	(4.468)	0	0	0
2021/01/15	2030	04/11/2021	10.61	Put	Bond Future	1,419.7500		1.4197	1,523.6000	1.5236	7.315	0	0	0
2021/01/15	2032	04/02/2021	9.63	Call	Bond Future	808.0400		0.8080	637.6900	0.6377	(21.082)	0	0	0

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2021/01/15	2032	04/02/2021	9.63	Put	Bond Future	1,675.5600	1.6756	1,898.3100	1.8983	13.294	0	0	0
2021/01/15	2032	04/02/2021	9.29	Put	Bond Future	3,272.8100	3.2728	3,598.3500	3.5983	9.947	0	0	0
2021/01/15	2032	04/02/2021	9.29	Call	Bond Future	224.5700	0.2246	157.0100	0.1570	(30.084)	0	0	800
2021/01/15	2032	04/02/2021	10.82	Call	Bond Future	6,272.7200	6.2727	5,885.5800	5.8856	(6.172)	0	0	0
2021/01/15	2032	04/02/2021	10.82	Put	Bond Future	34.0700	0.0341	40.0300	0.0400	17.493	0	0	800
2021/01/15	2032	04/02/2021			Bond Future	9.7684	92.8018	9.8316	92.4087	0.648	0.0000	0.0000	114,916
2021/01/15	2032	04/02/2021	9.62	Call	Bond Future	783.3800	0.7834	616.4400	0.6164	(21.310)	0	0	0
2021/01/15	2032	04/02/2021	9.62	Put	Bond Future	1,714.0400	1.7140	1,940.2000	1.9402	13.195	0	0	0
2021/01/15	2032	04/02/2021	9.61	Call	Bond Future	759.3000	0.7593	595.7500	0.5958	(21.540)	0	0	0
2021/01/15	2032	04/02/2021	9.61	Put	Bond Future	1,753.1600	1.7532	1,982.7100	1.9827	13.093	0	0	0
2021/01/15	2032	04/02/2021	8.79	Put	Bond Future	6,399.1700	6.3992	6,786.0700	6.7861	6.046	0	0	0
2021/01/15	2032	04/02/2021	8.79	Call	Bond Future	13.5400	0.0135	7.3400	0.0073	(45.790)	0	0	800
2021/01/15	2032	06/05/2021	12.57	Call	Bond Future	14,043.4500	14.0435	13,655.2500	13.6553	(2.764)	0	0	0
2021/01/15	2032	06/05/2021	12.12	Call	Bond Future	11,958.8800	11.9589	11,580.1300	11.5801	(3.167)	0	0	0
2021/01/15	2032	06/05/2021	12.12	Put	Bond Future	196.2600	0.1963	214.9000	0.2149	9.498	0	0	0
2021/01/15	2032	06/05/2021			Bond Future	9.9755	89.6025	10.0415	89.2052	0.661	0.0000	0.0000	0
2021/01/15	2032	06/05/2021	12.57	Put	Bond Future	89.5300	0.0895	98.7200	0.0987	10.265	0	0	736
2021/01/15	2032	06/05/2021	10.33	Put	Bond Future	2,051.5200	2.0515	2,190.7800	2.1908	6.788	0	0	0
2021/01/15	2032	06/05/2021	10.33	Call	Bond Future	4,158.3300	4.1583	3,900.2000	3.9002	(6.208)	0	0	736
2021/01/15	2032	06/05/2021	12.11	Call	Bond Future	11,912.4700	11.9125	11,534.0000	11.5340	(3.177)	0	0	0
2021/01/15	2032	06/05/2021	12.11	Put	Bond Future	199.5500	0.1995	218.4700	0.2185	9.481	0	0	0
2021/01/15	2032	06/05/2021	12.10	Call	Bond Future	11,866.0600	11.8661	11,487.8700	11.4879	(3.187)	0	0	0
2021/01/15	2032	06/05/2021	12.10	Put	Bond Future	202.9000	0.2029	222.1000	0.2221	9.463	0	0	0
2021/01/15	2032	05/08/2021	11.37	Call	Bond Future	8,149.7000	8.1497	7,837.8800	7.8379	(3.826)	0	0	0
2021/01/15	2032	05/08/2021	11.37	Put	Bond Future	1,560.8900	1.5609	1,651.1000	1.6511	5.779	0	0	0
2021/01/15	2032	05/08/2021			Bond Future	10.1844	90.5869	10.2532	90.1849	0.676	0.0000	0.0000	0
2021/01/15	2032	05/08/2021	11.35	Call	Bond Future	8,073.5600	8.0736	7,763.0600	7.7631	(3.846)	0	0	0
2021/01/15	2032	05/08/2021	11.35	Put	Bond Future	1,590.1800	1.5902	1,681.7100	1.6817	5.756	0	0	0
2021/01/15	2032	05/08/2021	11.36	Call	Bond Future	8,111.6000	8.1116	7,800.4400	7.8004	(3.836)	0	0	0
2021/01/15	2032	05/08/2021	11.36	Put	Bond Future	1,575.4800	1.5755	1,666.3500	1.6663	5.768	0	0	0
2021/01/15	2032	04/11/2021	9.83	Call	Bond Future	2,611.4800	2.6115	2,448.0900	2.4481	(6.257)	0	0	700
2021/01/15	2032	04/11/2021	11.71	Put	Bond Future	1,656.0500	1.6560	1,748.4100	1.7484	5.577	0	0	0
2021/01/15	2032	04/11/2021	11.69	Call	Bond Future	8,614.0000	8.6140	8,301.0500	8.3011	(3.633)	0	0	0
2021/01/15	2032	04/11/2021	11.70	Call	Bond Future	8,650.5000	8.6505	8,336.9400	8.3369	(3.625)	0	0	0
2021/01/15	2032	04/11/2021			Bond Future	10.3996	87.4277	10.4713	87.0212	0.690	0.0000	0.0000	0
2021/01/15	2032	04/11/2021	9.83	Put	Bond Future	5,930.7200	5.9307	6,173.8500	6.1738	4.100	0	0	0
2021/01/15	2032	04/11/2021	12.81	Call	Bond Future	12,939.0500	12.9390	12,573.1100	12.5731	(2.828)	0	0	0
2021/01/15	2032	04/11/2021	12.81	Put	Bond Future	596.9000	0.5969	637.4800	0.6375	6.798	0	0	700
2021/01/15	2032	04/11/2021	11.71	Call	Bond Future	8,687.0500	8.6871	8,372.8900	8.3729	(3.616)	0	0	0
2021/01/15	2032	04/11/2021	11.69	Put	Bond Future	1,684.3400	1.6843	1,777.9100	1.7779	5.555	0	0	0
2021/01/15	2032	04/11/2021	9.33	Put	Bond Future	7,999.1900	7.9992	8,288.0600	8.2881	3.611	0	0	0
2021/01/15	2032	04/11/2021	9.33	Call	Bond Future	1,623.8600	1.6239	1,506.2100	1.5062	(7.245)	0	0	700
2021/01/15	2032	04/11/2021	11.70	Put	Bond Future	1,670.1500	1.6701	1,763.1100	1.7631	5.566	0	0	0
2021/01/15	2033	04/02/2021			Bond Future	99.4210	99.4210	99.4304	99.4304	0.009	0.0000	0.0000	8,131
2021/01/15	2033	06/05/2021			Bond Future	99.2421	99.2421	99.2512	99.2512	0.009	0.0000	0.0000	190
2021/01/15	2033	05/08/2021			Bond Future	100.3559	100.3559	100.3647	100.3647	0.009	0.0000	0.0000	0
2021/01/15	2033	04/11/2021			Bond Future	100.2460	100.2460	100.2548	100.2548	0.009	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	2037	04/02/2021	10.28	Call	Bond Future	184.1800	0.1842	116.9600	0.1170	(36.497)	0	0	0
2021/01/15	2037	04/02/2021	10.28	Put	Bond Future	4,177.2200	4.1772	4,646.8100	4.6468	11.242	0	0	0
2021/01/15	2037	04/02/2021	10.27	Call	Bond Future	175.8700	0.1759	111.1200	0.1111	(36.817)	0	0	0
2021/01/15	2037	04/02/2021	10.27	Put	Bond Future	4,238.4800	4.2385	4,710.5400	4.7105	11.137	0	0	0
2021/01/15	2037	04/02/2021	11.90	Call	Bond Future	6,314.0500	6.3140	5,793.5400	5.7935	(8.244)	0	0	0
2021/01/15	2037	04/02/2021	13.73	Call	Bond Future	15,710.1000	15.7101	15,173.2900	15.1733	(3.417)	0	0	0
2021/01/15	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/01/15	2037	04/02/2021	10.85	Call	Bond Future	1,288.8900	1.2889	1,010.7500	1.0108	(21.580)	0	0	0
2021/01/15	2037	04/02/2021	10.85	Put	Bond Future	1,451.8000	1.4518	1,710.4700	1.7105	17.817	0	0	72
2021/01/15	2037	04/02/2021	10.35	Call	Bond Future	251.0700	0.2511	164.8900	0.1649	(34.325)	0	0	0
2021/01/15	2037	04/02/2021	10.35	Put	Bond Future	3,759.4800	3.7595	4,210.1100	4.2101	11.986	0	0	72
2021/01/15	2037	04/02/2021			Bond Future	10.8751	82.3890	10.9585	81.8522	0.766	0.0000	0.0000	129,970
2021/01/15	2037	04/02/2021	10.29	Call	Bond Future	192.7900	0.1928	123.0300	0.1230	(36.184)	0	0	0
2021/01/15	2037	04/02/2021	10.29	Put	Bond Future	4,116.3500	4.1163	4,583.4000	4.5834	11.346	0	0	0
2021/01/15	2037	04/02/2021	11.97	Put	Bond Future	50.2800	0.0503	62.6900	0.0627	24.682	0	0	0
2021/01/15	2037	04/02/2021	11.97	Call	Bond Future	6,697.3400	6.6973	6,172.9400	6.1729	(7.830)	0	0	300
2021/01/15	2037	04/02/2021	11.90	Put	Bond Future	66.8500	0.0668	83.1500	0.0831	24.383	0	0	240
2021/01/15	2037	04/02/2021	10.48	Put	Bond Future	3,040.3500	3.0404	3,448.6600	3.4487	13.430	0	0	0
2021/01/15	2037	04/02/2021	10.48	Call	Bond Future	421.1800	0.4212	292.6800	0.2927	(30.510)	0	0	240
2021/01/15	2037	04/02/2021	9.65	Put	Bond Future	8,549.6500	8.5497	9,083.7700	9.0838	6.247	0	0	0
2021/01/15	2037	04/02/2021	9.65	Call	Bond Future	4.8000	0.0048	2.1100	0.0021	(56.042)	0	0	72
2021/01/15	2037	06/05/2021	12.42	Call	Bond Future	8,632.5200	8.6325	8,177.5700	8.1776	(5.270)	0	0	0
2021/01/15	2037	06/05/2021	12.43	Call	Bond Future	8,675.4300	8.6754	8,219.6100	8.2196	(5.254)	0	0	0
2021/01/15	2037	06/05/2021	12.44	Put	Bond Future	883.4800	0.8835	969.3500	0.9694	9.720	0	0	0
2021/01/15	2037	06/05/2021			Bond Future	11.0926	83.2277	11.1794	82.6851	0.782	0.0000	0.0000	0
2021/01/15	2037	06/05/2021	12.42	Put	Bond Future	905.2200	0.9052	992.8100	0.9928	9.676	0	0	0
2021/01/15	2037	06/05/2021	12.43	Put	Bond Future	894.3000	0.8943	981.0200	0.9810	9.697	0	0	0
2021/01/15	2037	06/05/2021	12.44	Call	Bond Future	8,718.3900	8.7184	8,261.7200	8.2617	(5.238)	0	0	0
2021/01/15	2037	05/08/2021	12.26	Put	Bond Future	2,340.7900	2.3408	2,494.7500	2.4947	6.577	0	0	0
2021/01/15	2037	05/08/2021	12.27	Call	Bond Future	7,817.5000	7.8175	7,421.7400	7.4217	(5.062)	0	0	0
2021/01/15	2037	05/08/2021	12.27	Put	Bond Future	2,322.0500	2.3221	2,475.0900	2.4751	6.591	0	0	0
2021/01/15	2037	05/08/2021	12.28	Call	Bond Future	7,853.4700	7.8535	7,456.8000	7.4568	(5.051)	0	0	0
2021/01/15	2037	05/08/2021			Bond Future	11.3176	79.8860	11.4081	79.3372	0.800	0.0000	0.0000	0
2021/01/15	2037	05/08/2021	12.26	Call	Bond Future	7,781.5900	7.7816	7,386.7500	7.3867	(5.074)	0	0	0
2021/01/15	2037	05/08/2021	12.28	Put	Bond Future	2,303.4400	2.3034	2,455.5700	2.4556	6.604	0	0	0
2021/01/15	2037	04/11/2021	12.82	Put	Bond Future	2,072.2700	2.0723	2,209.6200	2.2096	6.628	0	0	0
2021/01/15	2037	04/11/2021	12.83	Call	Bond Future	9,179.6500	9.1797	8,761.3400	8.7613	(4.557)	0	0	0
2021/01/15	2037	04/11/2021			Bond Future	11.5362	80.7556	11.6305	80.2007	0.817	0.0000	0.0000	0
2021/01/15	2037	04/11/2021	12.81	Call	Bond Future	9,108.5100	9.1085	8,691.7600	8.6918	(4.575)	0	0	0
2021/01/15	2037	04/11/2021	12.81	Put	Bond Future	2,087.9600	2.0880	2,226.0900	2.2261	6.616	0	0	0
2021/01/15	2037	04/11/2021	12.82	Call	Bond Future	9,144.0600	9.1441	8,726.5300	8.7265	(4.566)	0	0	0
2021/01/15	2037	04/11/2021	12.83	Put	Bond Future	2,056.6700	2.0567	2,193.2400	2.1932	6.640	0	0	0
2021/01/15	2038	04/02/2021			Bond Future	111.5347	111.5347	111.5454	111.5454	0.010	0.0000	0.0000	7,805
2021/01/15	2038	06/05/2021			Bond Future	112.6977	112.6977	112.7080	112.7080	0.009	0.0000	0.0000	160
2021/01/15	2038	05/08/2021			Bond Future	112.2404	112.2404	112.2505	112.2505	0.009	0.0000	0.0000	0
2021/01/15	2038	04/11/2021			Bond Future	113.4874	113.4874	113.4975	113.4975	0.009	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	2040	04/02/2021	10.42	Call	Bond Future	173.6100	0.1736	115.9000	0.1159	(33.241)	0	0	0
2021/01/15	2040	04/02/2021	10.42	Put	Bond Future	4,426.1200	4.4261	4,835.8200	4.8358	9.256	0	0	0
2021/01/15	2040	04/02/2021	9.49	Put	Bond Future	11,623.4200	11.6234	12,090.6200	12.0906	4.019	0	0	0
2021/01/15	2040	04/02/2021	9.49	Call	Bond Future	0.3400	0.0003	0.1300	0.0001	(61.765)	0	0	500
2021/01/15	2040	04/02/2021	9.57	Put	Bond Future	10,952.6700	10.9527	11,419.6800	11.4197	4.264	0	0	0
2021/01/15	2040	04/02/2021	9.57	Call	Bond Future	0.6800	0.0007	0.2800	0.0003	(58.824)	0	0	800
2021/01/15	2040	04/02/2021	10.07	Put	Bond Future	6,943.6400	6.9436	7,400.0000	7.4000	6.572	0	0	0
2021/01/15	2040	04/02/2021			Bond Future	11.0143	84.3214	11.0825	83.8540	0.620	0.0000	0.0000	80,680
2021/01/15	2040	04/02/2021	10.41	Call	Bond Future	165.3700	0.1654	109.8800	0.1099	(33.555)	0	0	0
2021/01/15	2040	04/02/2021	10.41	Put	Bond Future	4,492.3400	4.4923	4,904.2600	4.9043	9.169	0	0	0
2021/01/15	2040	04/02/2021	10.40	Call	Bond Future	157.4400	0.1574	104.1100	0.1041	(33.873)	0	0	0
2021/01/15	2040	04/02/2021	10.40	Put	Bond Future	4,558.9700	4.5590	4,973.0500	4.9731	9.083	0	0	0
2021/01/15	2040	04/02/2021	10.24	Put	Bond Future	5,674.7700	5.6748	6,116.1100	6.1161	7.777	0	0	0
2021/01/15	2040	04/02/2021	10.24	Call	Bond Future	66.6800	0.0667	40.6100	0.0406	(39.097)	0	0	500
2021/01/15	2040	04/02/2021	11.57	Call	Bond Future	4,005.3500	4.0054	3,593.6400	3.5936	(10.279)	0	0	0
2021/01/15	2040	04/02/2021	11.57	Put	Bond Future	317.6300	0.3176	373.3300	0.3733	17.536	0	0	500
2021/01/15	2040	04/02/2021	10.07	Call	Bond Future	24.9600	0.0250	13.9100	0.0139	(44.271)	0	0	800
2021/01/15	2040	04/02/2021	11.74	Call	Bond Future	4,953.2300	4.9532	4,519.1800	4.5192	(8.763)	0	0	0
2021/01/15	2040	04/02/2021	11.74	Put	Bond Future	189.4000	0.1894	222.7600	0.2228	17.614	0	0	800
2021/01/15	2040	06/05/2021	10.83	Put	Bond Future	4,937.1300	4.9371	5,214.6400	5.2146	5.621	0	0	0
2021/01/15	2040	06/05/2021	10.83	Call	Bond Future	2,212.3800	2.2124	2,017.3800	2.0174	(8.814)	0	0	300
2021/01/15	2040	06/05/2021	11.58	Put	Bond Future	2,483.0500	2.4831	2,650.6700	2.6507	6.751	0	0	0
2021/01/15	2040	06/05/2021	11.58	Call	Bond Future	4,780.5800	4.7806	4,475.6900	4.4757	(6.378)	0	0	300
2021/01/15	2040	06/05/2021	12.44	Call	Bond Future	8,571.2800	8.5713	8,180.5100	8.1805	(4.559)	0	0	0
2021/01/15	2040	06/05/2021	12.44	Put	Bond Future	1,077.8800	1.0779	1,159.6200	1.1596	7.583	0	0	0
2021/01/15	2040	06/05/2021			Bond Future	11.2279	85.1798	11.2990	84.7073	0.634	0.0000	0.0000	0
2021/01/15	2040	06/05/2021	13.38	Call	Bond Future	12,886.4700	12.8865	12,442.9300	12.4429	(3.442)	0	0	0
2021/01/15	2040	06/05/2021	13.38	Put	Bond Future	317.7500	0.3177	346.7200	0.3467	9.117	0	0	300
2021/01/15	2040	06/05/2021	12.43	Call	Bond Future	8,526.9400	8.5269	8,136.9600	8.1370	(4.574)	0	0	0
2021/01/15	2040	06/05/2021	12.43	Put	Bond Future	1,090.7800	1.0908	1,173.3100	1.1733	7.566	0	0	0
2021/01/15	2040	06/05/2021	12.42	Call	Bond Future	8,482.6600	8.4827	8,093.4900	8.0935	(4.588)	0	0	0
2021/01/15	2040	06/05/2021	12.42	Put	Bond Future	1,103.8000	1.1038	1,187.1400	1.1871	7.550	0	0	0
2021/01/15	2040	05/08/2021	11.05	Put	Bond Future	5,915.5600	5.9156	6,180.0200	6.1800	4.471	0	0	0
2021/01/15	2040	05/08/2021	11.05	Call	Bond Future	3,269.7500	3.2698	3,056.2700	3.0563	(6.529)	0	0	900
2021/01/15	2040	05/08/2021	12.48	Call	Bond Future	8,498.9300	8.4989	8,144.4900	8.1445	(4.170)	0	0	0
2021/01/15	2040	05/08/2021	12.49	Put	Bond Future	2,232.8200	2.2328	2,355.6100	2.3556	5.499	0	0	0
2021/01/15	2040	05/08/2021	12.47	Call	Bond Future	8,456.6200	8.4566	8,102.8900	8.1029	(4.183)	0	0	0
2021/01/15	2040	05/08/2021			Bond Future	11.4488	81.6091	11.5231	81.1312	0.649	0.0000	0.0000	0
2021/01/15	2040	05/08/2021	11.55	Put	Bond Future	4,207.2100	4.2072	4,414.8900	4.4149	4.936	0	0	0
2021/01/15	2040	05/08/2021	11.55	Call	Bond Future	4,857.4200	4.8574	4,587.1600	4.5872	(5.564)	0	0	900
2021/01/15	2040	05/08/2021	14.80	Call	Bond Future	17,978.1700	17.9782	17,519.7300	17.5197	(2.550)	0	0	0
2021/01/15	2040	05/08/2021	14.80	Put	Bond Future	244.4600	0.2445	263.9600	0.2640	7.977	0	0	900
2021/01/15	2040	05/08/2021	12.48	Put	Bond Future	2,247.0300	2.2470	2,370.5300	2.3705	5.496	0	0	0
2021/01/15	2040	05/08/2021	12.49	Call	Bond Future	8,541.4800	8.5415	8,186.3300	8.1863	(4.158)	0	0	0
2021/01/15	2040	05/08/2021	12.47	Put	Bond Future	2,261.5500	2.2616	2,385.7600	2.3858	5.492	0	0	0
2021/01/15	2040	04/11/2021	12.90	Call	Bond Future	9,410.7900	9.4108	9,047.3100	9.0473	(3.862)	0	0	0
2021/01/15	2040	04/11/2021	12.90	Put	Bond Future	2,213.2000	2.2132	2,333.0300	2.3330	5.414	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	2040	04/11/2021	12.89	Call	Bond Future	9,373.7000	9.3737	9,010.9100	9.0109	(3.870)	0	0	0
2021/01/15	2040	04/11/2021	12.89	Put	Bond Future	2,230.0200	2.2300	2,350.5400	2.3505	5.404	0	0	0
2021/01/15	2040	04/11/2021			Bond Future	11.6631	82.4976	11.7405	82.0143	0.663	0.0000	0.0000	0
2021/01/15	2040	04/11/2021	12.91	Call	Bond Future	9,447.9300	9.4479	9,083.7600	9.0838	(3.854)	0	0	0
2021/01/15	2040	04/11/2021	12.91	Put	Bond Future	2,196.5000	2.1965	2,315.6400	2.3156	5.424	0	0	0
2021/01/15	2044	04/02/2021	10.36	Put	Bond Future	5,524.6700	5.5247	5,961.6600	5.9617	7.910	0	0	0
2021/01/15	2044	04/02/2021	10.37	Call	Bond Future	88.0200	0.0880	55.2400	0.0552	(37.242)	0	0	0
2021/01/15	2044	04/02/2021	10.35	Put	Bond Future	5,597.0200	5.5970	6,035.4700	6.0355	7.834	0	0	0
2021/01/15	2044	04/02/2021	10.04	Put	Bond Future	7,972.1200	7.9721	8,434.8700	8.4349	5.805	0	0	0
2021/01/15	2044	04/02/2021	10.04	Call	Bond Future	11.5400	0.0115	6.0200	0.0060	(47.834)	0	0	0
2021/01/15	2044	04/02/2021	10.84	Call	Bond Future	679.7400	0.6797	519.0700	0.5191	(23.637)	0	0	0
2021/01/15	2044	04/02/2021			Bond Future	11.1078	80.7566	11.1761	80.2884	0.615	0.0000	0.0000	51,852
2021/01/15	2044	04/02/2021	10.36	Call	Bond Future	83.2300	0.0832	51.9500	0.0520	(37.583)	0	0	0
2021/01/15	2044	04/02/2021	10.37	Put	Bond Future	5,452.6600	5.4527	5,888.1500	5.8882	7.987	0	0	0
2021/01/15	2044	04/02/2021	10.35	Call	Bond Future	78.6700	0.0787	48.8500	0.0488	(37.905)	0	0	0
2021/01/15	2044	04/02/2021	10.84	Put	Bond Future	2,560.0600	2.5601	2,867.6600	2.8677	12.015	0	0	265
2021/01/15	2044	04/02/2021	10.29	Call	Bond Future	55.3100	0.0553	33.2100	0.0332	(39.957)	0	0	0
2021/01/15	2044	04/02/2021	10.29	Put	Bond Future	6,037.5600	6.0376	6,483.7300	6.4837	7.390	0	0	265
2021/01/15	2044	04/02/2021	9.66	Put	Bond Future	11,114.7200	11.1147	11,582.6100	11.5826	4.210	0	0	0
2021/01/15	2044	04/02/2021	9.66	Call	Bond Future	0.6500	0.0007	0.2700	0.0003	(58.462)	0	0	265
2021/01/15	2044	06/05/2021	11.10	Call	Bond Future	2,803.5500	2.8036	2,578.2900	2.5783	(8.035)	0	0	0
2021/01/15	2044	06/05/2021	11.40	Call	Bond Future	3,807.1000	3.8071	3,537.5200	3.5375	(7.081)	0	0	0
2021/01/15	2044	06/05/2021	11.40	Put	Bond Future	3,241.3800	3.2414	3,445.0900	3.4451	6.285	0	0	3,100
2021/01/15	2044	06/05/2021	11.79	Call	Bond Future	5,336.8200	5.3368	5,016.3900	5.0164	(6.004)	0	0	0
2021/01/15	2044	06/05/2021	11.79	Put	Bond Future	2,268.7500	2.2688	2,421.6100	2.4216	6.738	0	0	3,100
2021/01/15	2044	06/05/2021	12.50	Call	Bond Future	8,424.7200	8.4247	8,036.2500	8.0363	(4.611)	0	0	0
2021/01/15	2044	06/05/2021	12.50	Put	Bond Future	1,138.1000	1.1381	1,222.9200	1.2229	7.453	0	0	3,100
2021/01/15	2044	06/05/2021	12.43	Call	Bond Future	8,122.6500	8.1226	7,739.8900	7.7399	(4.712)	0	0	0
2021/01/15	2044	06/05/2021	12.43	Put	Bond Future	1,233.7500	1.2338	1,324.2800	1.3243	7.338	0	0	0
2021/01/15	2044	06/05/2021	12.44	Call	Bond Future	8,165.6400	8.1656	7,782.0400	7.7820	(4.698)	0	0	0
2021/01/15	2044	06/05/2021	12.44	Put	Bond Future	1,219.6900	1.2197	1,309.3800	1.3094	7.354	0	0	0
2021/01/15	2044	06/05/2021			Bond Future	11.3147	81.5787	11.3860	81.1055	0.630	0.0000	0.0000	0
2021/01/15	2044	06/05/2021	11.10	Put	Bond Future	4,259.6600	4.2597	4,507.6900	4.5077	5.823	0	0	3,100
2021/01/15	2044	06/05/2021	10.70	Put	Bond Future	5,976.7700	5.9768	6,287.5700	6.2876	5.200	0	0	0
2021/01/15	2044	06/05/2021	10.70	Call	Bond Future	1,684.9400	1.6849	1,522.4500	1.5225	(9.644)	0	0	3,100
2021/01/15	2044	06/05/2021	11.35	Put	Bond Future	3,395.1100	3.3951	3,605.9500	3.6060	6.210	0	0	0
2021/01/15	2044	06/05/2021	11.35	Call	Bond Future	3,629.8700	3.6299	3,367.4200	3.3674	(7.230)	0	0	3,100
2021/01/15	2044	06/05/2021	11.90	Call	Bond Future	5,805.3200	5.8053	5,472.4200	5.4724	(5.734)	0	0	0
2021/01/15	2044	06/05/2021	11.90	Put	Bond Future	2,056.0300	2.0560	2,196.4200	2.1964	6.828	0	0	0
2021/01/15	2044	06/05/2021	12.45	Call	Bond Future	8,208.6800	8.2087	7,824.2600	7.8243	(4.683)	0	0	0
2021/01/15	2044	06/05/2021	12.45	Put	Bond Future	1,205.7600	1.2058	1,294.6300	1.2946	7.370	0	0	0
2021/01/15	2044	05/08/2021	12.60	Put	Bond Future	2,212.6600	2.2127	2,333.7100	2.3337	5.471	0	0	0
2021/01/15	2044	05/08/2021	12.61	Call	Bond Future	8,683.6900	8.6837	8,325.2500	8.3252	(4.128)	0	0	0
2021/01/15	2044	05/08/2021	12.61	Put	Bond Future	2,194.7300	2.1947	2,315.0300	2.3150	5.481	0	0	0
2021/01/15	2044	05/08/2021			Bond Future	11.5288	78.0937	11.6032	77.6150	0.646	0.0000	0.0000	0
2021/01/15	2044	05/08/2021	12.59	Call	Bond Future	8,608.2100	8.6082	8,251.2700	8.2513	(4.147)	0	0	0
2021/01/15	2044	05/08/2021	12.59	Put	Bond Future	2,230.7100	2.2307	2,352.5100	2.3525	5.460	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	2044	05/08/2021	12.60	Call	Bond Future	8,645.9300	8.6459	8,288.2400	8.2882	(4.137)	0	0	0
2021/01/15	2044	04/11/2021	12.91	Call	Bond Future	9,149.7700	9.1498	8,790.3200	8.7903	(3.929)	0	0	0
2021/01/15	2044	04/11/2021	12.91	Put	Bond Future	2,348.3500	2.3484	2,473.0400	2.4730	5.310	0	0	0
2021/01/15	2044	04/11/2021			Bond Future	11.7361	78.9440	11.8137	78.4598	0.661	0.0000	0.0000	0
2021/01/15	2044	04/11/2021	12.89	Call	Bond Future	9,077.6600	9.0777	8,719.6000	8.7196	(3.944)	0	0	0
2021/01/15	2044	04/11/2021	12.89	Put	Bond Future	2,383.2700	2.3833	2,509.3500	2.5094	5.290	0	0	0
2021/01/15	2044	04/11/2021	12.90	Call	Bond Future	9,113.6900	9.1137	8,754.9400	8.7549	(3.936)	0	0	0
2021/01/15	2044	04/11/2021	12.90	Put	Bond Future	2,365.7500	2.3657	2,491.1400	2.4911	5.300	0	0	0
2021/01/15	2046	04/02/2021			Bond Future	99.9383	99.9383	100.6207	100.6207	0.683	0.0000	0.0000	14,890
2021/01/15	2046	06/05/2021			Bond Future	99.1902	99.1902	99.8793	99.8793	0.695	0.0000	0.0000	0
2021/01/15	2046	05/08/2021			Bond Future	100.3036	100.3036	101.0001	101.0001	0.694	0.0000	0.0000	0
2021/01/15	2046	04/11/2021			Bond Future	99.6104	99.6104	100.3145	100.3145	0.707	0.0000	0.0000	0
2021/01/15	2050	04/02/2021			Bond Future	101.9025	101.9025	101.9123	101.9123	0.010	0.0000	0.0000	11,025
2021/01/15	2050	06/05/2021			Bond Future	102.9649	102.9649	102.9745	102.9745	0.009	0.0000	0.0000	0
2021/01/15	2050	05/08/2021			Bond Future	102.1922	102.1922	102.2017	102.2017	0.009	0.0000	0.0000	0
2021/01/15	2050	04/11/2021			Bond Future	103.3278	103.3278	103.3370	103.3370	0.009	0.0000	0.0000	0
2021/01/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	AL37	04/02/2021			Index Future	793.7050	793.7050	791.6410	791.6410	(0.260)	0.0000	0.0000	0
2021/01/15	AL37	06/05/2021			Index Future	801.7830	801.7830	799.6950	799.6950	(0.260)	0.0000	0.0000	0
2021/01/15	AL37	05/08/2021			Index Future	810.4920	810.4920	808.3790	808.3790	(0.261)	0.0000	0.0000	0
2021/01/15	AL37	04/11/2021			Index Future	819.3960	819.3960	817.2590	817.2590	(0.261)	0.0000	0.0000	0
2021/01/15	AL7T	04/02/2021			Index Future	870.4130	870.4130	866.6170	866.6170	(0.436)	0.0000	0.0000	0
2021/01/15	AL7T	06/05/2021			Index Future	879.2720	879.2720	875.4340	875.4340	(0.436)	0.0000	0.0000	0
2021/01/15	AL7T	05/08/2021			Index Future	888.8220	888.8220	884.9400	884.9400	(0.437)	0.0000	0.0000	0
2021/01/15	AL7T	04/11/2021			Index Future	898.5870	898.5870	894.6610	894.6610	(0.437)	0.0000	0.0000	0
2021/01/15	ALBI	04/02/2021			Index Future	759.3650	759.3650	756.1600	756.1600	(0.422)	0.0000	0.0000	236
2021/01/15	ALBI	06/05/2021			Index Future	767.0930	767.0930	763.8530	763.8530	(0.422)	0.0000	0.0000	0
2021/01/15	ALBI	05/08/2021			Index Future	775.4250	775.4250	772.1470	772.1470	(0.423)	0.0000	0.0000	0
2021/01/15	ALBI	04/11/2021			Index Future	783.9440	783.9440	780.6290	780.6290	(0.423)	0.0000	0.0000	0
2021/01/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2021/01/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/01/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/15	ES33	04/02/2021			Bond Future	11.5163	76.6678	11.6042	76.2048	0.764	0.0000	0.0000	350
2021/01/15	ES33	06/05/2021			Bond Future	11.7752	73.6744	11.8669	73.2064	0.779	0.0000	0.0000	0
2021/01/15	ES33	05/08/2021			Bond Future	12.0393	74.4837	12.1352	74.0103	0.796	0.0000	0.0000	0
2021/01/15	ES33	04/11/2021			Bond Future	12.3123	71.5194	12.4123	71.0408	0.813	0.0000	0.0000	0
2021/01/15	ES42	04/02/2021			Bond Future	12.0578	75.4259	12.1359	74.9715	0.647	0.0000	0.0000	4,779
2021/01/15	ES42	06/05/2021			Bond Future	12.3112	71.9360	12.3930	71.4768	0.664	0.0000	0.0000	0
2021/01/15	ES42	05/08/2021			Bond Future	12.5637	72.7269	12.6493	72.2623	0.681	0.0000	0.0000	0
2021/01/15	ES42	04/11/2021			Bond Future	12.8265	69.2606	12.9161	68.7909	0.699	0.0000	0.0000	0
2021/01/15	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	04/02/2021	750.96	Put	GOVI	2,250.0000	0.2250	33,270.0000	3.3270	1378.667	0	0	0
2021/01/15	GOVI	04/02/2021			GOVI	750.7350	750.7350	747.6330	747.6330	(0.413)	0.0000	0.0000	963
2021/01/15	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	04/02/2021	750.95	Put	GOVI	2,150.0000	0.2150	33,170.0000	3.3170	1442.791	0	0	0
2021/01/15	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	04/02/2021	750.94	Put	GOVI	2,050.0000	0.2050	33,070.0000	3.3070	1513.171	0	0	0
2021/01/15	GOVI	06/05/2021	678.68	Call	GOVI	796,950.0000	79.6950	765,590.0000	76.5590	(3.935)	0	0	0
2021/01/15	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	06/05/2021	678.67	Call	GOVI	797,050.0000	79.7050	765,690.0000	76.5690	(3.935)	0	0	0
2021/01/15	GOVI	06/05/2021			GOVI	758.3750	758.3750	755.2390	755.2390	(0.414)	0.0000	0.0000	0
2021/01/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	06/05/2021	678.69	Call	GOVI	796,850.0000	79.6850	765,490.0000	76.5490	(3.935)	0	0	0
2021/01/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	05/08/2021	719.14	Call	GOVI	474,730.0000	47.4730	443,000.0000	44.3000	(6.684)	0	0	0
2021/01/15	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	05/08/2021	719.13	Call	GOVI	474,830.0000	47.4830	443,100.0000	44.3100	(6.682)	0	0	0
2021/01/15	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	05/08/2021			GOVI	766.6130	766.6130	763.4400	763.4400	(0.414)	0.0000	0.0000	0
2021/01/15	GOVI	05/08/2021	719.15	Call	GOVI	474,630.0000	47.4630	442,900.0000	44.2900	(6.685)	0	0	0
2021/01/15	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	04/11/2021	728.41	Call	GOVI	466,250.0000	46.6250	434,160.0000	43.4160	(6.883)	0	0	0
2021/01/15	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	04/11/2021	728.40	Call	GOVI	466,350.0000	46.6350	434,260.0000	43.4260	(6.881)	0	0	0
2021/01/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	GOVI	04/11/2021			GOVI	775.0350	775.0350	771.8260	771.8260	(0.414)	0.0000	0.0000	0
2021/01/15	GOVI	04/11/2021	728.42	Call	GOVI	466,150.0000	46.6150	434,060.0000	43.4060	(6.884)	0	0	0
2021/01/15	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/01/15	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/15	IGOV 04/02/2021			Index Future	271.0290	271.0290	271.3780	271.3780	0.129	0.0000	0.0000	957
2021/01/15	IGOV 06/05/2021			Index Future	273.8550	273.8550	274.2060	274.2060	0.128	0.0000	0.0000	17
2021/01/15	IGOV 05/08/2021			Index Future	276.8960	276.8960	277.2500	277.2500	0.128	0.0000	0.0000	0
2021/01/15	IGOV 04/11/2021			Index Future	280.0030	280.0030	280.3620	280.3620	0.128	0.0000	0.0000	0
2021/01/15	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/15	IS05 15/06/2021			Interest Rate Swap	90.3900	90.3900	90.4000	90.4000	0.011	0.0000	0.0000	0
2021/01/15	IS05 21/09/2021			Interest Rate Swap	89.3000	89.3000	89.3000	89.3000	0.000	0.0000	0.0000	0
2021/01/15	IS05 21/12/2021			Interest Rate Swap	90.5000	90.5000	90.5100	90.5100	0.011	0.0000	0.0000	51
2021/01/15	IS05 15/03/2022			Interest Rate Swap	89.8600	89.8600	89.8700	89.8700	0.011	0.0000	0.0000	0
2021/01/15	IS05 21/06/2022			Interest Rate Swap	89.8700	89.8700	89.9000	89.9000	0.033	0.0000	0.0000	0
2021/01/15	IS05 20/09/2022			Interest Rate Swap	92.9200	92.9200	92.9500	92.9500	0.032	0.0000	0.0000	0
2021/01/15	IS05 20/12/2022			Interest Rate Swap	93.3200	93.3200	93.3700	93.3700	0.054	0.0000	0.0000	0
2021/01/15	IS05 22/03/2023			Interest Rate Swap	85.6100	85.6100	85.6600	85.6600	0.058	0.0000	0.0000	0
2021/01/15	IS05 20/06/2023			Interest Rate Swap	91.0600	91.0600	91.1200	91.1200	0.066	0.0000	0.0000	0
2021/01/15	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/15	IS10 17/12/2025			Interest Rate Swap	77.6300	77.6300	77.8300	77.8300	0.258	0.0000	0.0000	0
2021/01/15	IS10 16/03/2026			Interest Rate Swap	74.0400	74.0400	74.2600	74.2600	0.297	0.0000	0.0000	0
2021/01/15	IS10 15/06/2026			Interest Rate Swap	72.3500	72.3500	72.5800	72.5800	0.318	0.0000	0.0000	0
2021/01/15	IS10 21/09/2026			Interest Rate Swap	74.2900	74.2900	74.5300	74.5300	0.323	0.0000	0.0000	0
2021/01/15	IS10 21/12/2026			Interest Rate Swap	78.2600	78.2600	78.5200	78.5200	0.332	0.0000	0.0000	0
2021/01/15	IS10 15/03/2027			Interest Rate Swap	76.7100	76.7100	76.9700	76.9700	0.339	0.0000	0.0000	0
2021/01/15	IS10 21/06/2027			Interest Rate Swap	78.7500	78.7500	79.0200	79.0200	0.343	0.0000	0.0000	0
2021/01/15	IS10 20/09/2027			Interest Rate Swap	84.5800	84.5800	84.8600	84.8600	0.331	0.0000	0.0000	0
2021/01/15	IS10 20/12/2027			Interest Rate Swap	84.9800	84.9800	85.2700	85.2700	0.341	0.0000	0.0000	0
2021/01/15	IS10 22/03/2028			Interest Rate Swap	77.9500	77.9500	78.2500	78.2500	0.385	0.0000	0.0000	0
2021/01/15	IS10 20/06/2028			Interest Rate Swap	85.9000	85.9000	86.2100	86.2100	0.361	0.0000	0.0000	0
2021/01/15	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/15	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/15	JBAF 20/01/2021			Jibar Tradeable Future	3.6550	96.3450	3.6450	96.3550	(0.274)	0.0000	0.0000	0
2021/01/15	JBAF 17/02/2021			Jibar Tradeable Future	3.5100	96.4900	3.5300	96.4700	0.570	0.0000	0.0000	0
2021/01/15	JBAF 17/03/2021			Jibar Tradeable Future	3.4950	96.5050	3.5250	96.4750	0.858	0.0000	0.0000	0
2021/01/15	JBAF 21/04/2021			Jibar Tradeable Future	3.4200	96.5800	3.4500	96.5500	0.877	0.0000	0.0000	0
2021/01/15	JBAF 19/05/2021			Jibar Tradeable Future	3.4200	96.5800	3.4500	96.5500	0.877	0.0000	0.0000	0
2021/01/15	JBAF 15/06/2021			Jibar Tradeable Future	3.4050	96.5950	3.4450	96.5550	1.175	0.0000	0.0000	0
2021/01/15	JBAF 15/09/2021			Jibar Tradeable Future	3.4400	96.5600	3.4900	96.5100	1.453	0.0000	0.0000	30,000
2021/01/15	JBAF 15/12/2021			Jibar Tradeable Future	3.6050	96.3950	3.6650	96.3350	1.664	0.0000	0.0000	0
2021/01/15	JBAF 16/03/2022			Jibar Tradeable Future	3.6200	96.3800	3.6850	96.3150	1.796	0.0000	0.0000	0
2021/01/15	JBAF 15/06/2022			Jibar Tradeable Future	3.9300	96.0700	4.0000	96.0000	1.781	0.0000	0.0000	1
2021/01/15	JBAF 21/09/2022			Jibar Tradeable Future	3.9500	96.0500	4.0250	95.9750	1.899	0.0000	0.0000	0
2021/01/15	JBAF 21/12/2022			Jibar Tradeable Future	4.4650	95.5350	4.5150	95.4850	1.120	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	R023	04/02/2021	6.34	Call	Bond Future	3,655.4500	3.6555	3,678.0100	3.6780	0.617	0	0	0
2021/01/15	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	R023	04/02/2021			Bond Future	4.4883	109.7921	4.4771	109.8147	(0.249)	0.0000	0.0000	32,397
2021/01/15	R023	04/02/2021	6.33	Call	Bond Future	3,636.1500	3.6362	3,658.7100	3.6587	0.620	0	0	0
2021/01/15	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	R023	04/02/2021	6.32	Call	Bond Future	3,616.8400	3.6168	3,639.4000	3.6394	0.624	0	0	0
2021/01/15	R023	06/05/2021	7.58	Call	Bond Future	5,222.6900	5.2227	5,245.0700	5.2451	0.429	0	0	0
2021/01/15	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	R023	06/05/2021			Bond Future	4.5421	107.0036	4.5295	107.0260	(0.277)	0.0000	0.0000	0
2021/01/15	R023	06/05/2021	7.57	Call	Bond Future	5,206.0600	5.2061	5,228.4400	5.2284	0.430	0	0	0
2021/01/15	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	R023	06/05/2021	7.56	Call	Bond Future	5,189.4300	5.1894	5,211.8100	5.2118	0.431	0	0	0
2021/01/15	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/15	R023	05/08/2021	5.30	Call	Bond Future	1,293.1800	1.2932	1,309.7600	1.3098	1.282	0	0	0
2021/01/15	R023	05/08/2021	5.30	Put	Bond Future	173.3700	0.1734	167.6700	0.1677	(3.288)	0	0	0
2021/01/15	R023	05/08/2021	5.29	Call	Bond Future	1,280.6600	1.2807	1,297.1800	1.2972	1.290	0	0	0
2021/01/15	R023	05/08/2021	5.29	Put	Bond Future	175.9600	0.1760	170.2000	0.1702	(3.273)	0	0	0
2021/01/15	R023	05/08/2021			Bond Future	4.5638	108.1785	4.5493	108.2008	(0.319)	0.0000	0.0000	0
2021/01/15	R023	05/08/2021	5.31	Call	Bond Future	1,305.7300	1.3057	1,322.3800	1.3224	1.275	0	0	0
2021/01/15	R023	05/08/2021	5.31	Put	Bond Future	170.8200	0.1708	165.1900	0.1652	(3.296)	0	0	0
2021/01/15	R023	04/11/2021	4.91	Call	Bond Future	764.8100	0.7648	777.9300	0.7779	1.715	0	0	0
2021/01/15	R023	04/11/2021	4.91	Put	Bond Future	356.6700	0.3567	347.4100	0.3474	(2.596)	0	0	0
2021/01/15	R023	04/11/2021	4.90	Call	Bond Future	756.5600	0.7566	769.5900	0.7696	1.722	0	0	0
2021/01/15	R023	04/11/2021	4.90	Put	Bond Future	361.2600	0.3613	351.9100	0.3519	(2.588)	0	0	0
2021/01/15	R023	04/11/2021			Bond Future	4.5931	105.4479	4.5757	105.4702	(0.377)	0.0000	0.0000	0
2021/01/15	R023	04/11/2021	4.92	Call	Bond Future	773.1200	0.7731	786.3200	0.7863	1.707	0	0	0
2021/01/15	R023	04/11/2021	4.92	Put	Bond Future	352.1400	0.3521	342.9600	0.3430	(2.607)	0	0	0
2021/01/15	R035	04/02/2021	10.05	Call	Bond Future	185.1200	0.1851	121.6000	0.1216	(34.313)	0	0	0
2021/01/15	R035	04/02/2021	10.05	Put	Bond Future	3,950.0300	3.9500	4,364.3500	4.3644	10.489	0	0	0
2021/01/15	R035	04/02/2021	10.04	Call	Bond Future	176.6300	0.1766	115.4800	0.1155	(34.620)	0	0	0
2021/01/15	R035	04/02/2021	10.04	Put	Bond Future	4,011.2500	4.0113	4,427.9400	4.4279	10.388	0	0	0
2021/01/15	R035	04/02/2021	10.14	Put	Bond Future	3,417.8200	3.4178	3,808.2800	3.8083	11.424	0	0	650
2021/01/15	R035	04/02/2021	11.14	Call	Bond Future	3,684.5300	3.6845	3,267.1400	3.2671	(11.328)	0	0	0
2021/01/15	R035	04/02/2021	11.14	Put	Bond Future	292.1100	0.2921	352.5600	0.3526	20.694	0	0	650
2021/01/15	R035	04/02/2021			Bond Future	10.6071	91.4524	10.6803	90.9745	0.690	0.0000	0.0000	97,068
2021/01/15	R035	04/02/2021	10.06	Call	Bond Future	193.9700	0.1940	128.0200	0.1280	(34.000)	0	0	0
2021/01/15	R035	04/02/2021	10.06	Put	Bond Future	3,889.2500	3.8893	4,301.1400	4.3011	10.590	0	0	0
2021/01/15	R035	04/02/2021	10.14	Call	Bond Future	276.8400	0.2768	189.4600	0.1895	(31.563)	0	0	0
2021/01/15	R035	06/05/2021	10.55	Call	Bond Future	2,470.1300	2.4701	2,252.4600	2.2525	(8.812)	0	0	0
2021/01/15	R035	06/05/2021	10.55	Put	Bond Future	4,233.0300	4.2330	4,498.3900	4.4984	6.269	0	0	500
2021/01/15	R035	06/05/2021	10.05	Put	Bond Future	6,392.8900	6.3929	6,736.6300	6.7366	5.377	0	0	0
2021/01/15	R035	06/05/2021	10.05	Call	Bond Future	1,264.0300	1.2640	1,124.7400	1.1247	(11.020)	0	0	500
2021/01/15	R035	06/05/2021	12.91	Put	Bond Future	303.7000	0.3037	334.3900	0.3344	10.105	0	0	600
2021/01/15	R035	06/05/2021	10.40	Put	Bond Future	4,816.6200	4.8166	5,105.6400	5.1056	6.000	0	0	0
2021/01/15	R035	06/05/2021	11.55	Call	Bond Future	6,121.0900	6.1211	5,766.9800	5.7670	(5.785)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	R035	06/05/2021	11.55	Put	Bond Future	1,672.9600	1.6730	1,801.8800	1.8019	7.706	0	0	1,650
2021/01/15	R035	06/05/2021	12.77	Call	Bond Future	11,556.4800	11.5565	11,110.0600	11.1101	(3.863)	0	0	0
2021/01/15	R035	06/05/2021	12.77	Put	Bond Future	372.0400	0.3720	408.6500	0.4087	9.840	0	0	1,650
2021/01/15	R035	06/05/2021	10.24	Put	Bond Future	5,499.3300	5.4993	5,813.6100	5.8136	5.715	0	0	0
2021/01/15	R035	06/05/2021	10.24	Call	Bond Future	1,671.1200	1.6711	1,502.3700	1.5024	(10.098)	0	0	793
2021/01/15	R035	06/05/2021	12.37	Call	Bond Future	9,715.4600	9.7155	9,290.9500	9.2910	(4.369)	0	0	0
2021/01/15	R035	06/05/2021	12.35	Put	Bond Future	662.4700	0.6625	722.3000	0.7223	9.031	0	0	0
2021/01/15	R035	06/05/2021	12.36	Put	Bond Future	653.8000	0.6538	712.9700	0.7130	9.050	0	0	0
2021/01/15	R035	06/05/2021			Bond Future	10.8231	87.9101	10.8993	87.4271	0.705	0.0000	0.0000	0
2021/01/15	R035	06/05/2021	11.05	Call	Bond Future	4,092.7200	4.0927	3,800.0900	3.8001	(7.150)	0	0	0
2021/01/15	R035	06/05/2021	11.05	Put	Bond Future	2,666.8500	2.6669	2,857.2500	2.8573	7.140	0	0	500
2021/01/15	R035	06/05/2021	11.15	Put	Bond Future	2,429.6100	2.4296	2,606.3400	2.6063	7.274	0	0	0
2021/01/15	R035	06/05/2021	11.15	Call	Bond Future	4,472.9200	4.4729	4,166.6200	4.1666	(6.848)	0	0	600
2021/01/15	R035	06/05/2021	12.91	Call	Bond Future	12,207.5300	12.2075	11,755.1900	11.7552	(3.705)	0	0	0
2021/01/15	R035	06/05/2021	10.40	Call	Bond Future	2,063.0500	2.0631	1,869.0400	1.8690	(9.404)	0	0	600
2021/01/15	R035	06/05/2021	10.81	Put	Bond Future	3,342.6800	3.3427	3,568.0100	3.5680	6.741	0	0	0
2021/01/15	R035	06/05/2021	10.81	Call	Bond Future	3,259.3600	3.2594	3,001.6600	3.0017	(7.906)	0	0	1,650
2021/01/15	R035	06/05/2021	11.32	Call	Bond Future	5,150.2500	5.1502	4,822.2400	4.8222	(6.369)	0	0	0
2021/01/15	R035	06/05/2021	11.32	Put	Bond Future	2,072.3400	2.0723	2,227.3600	2.2274	7.480	0	0	793
2021/01/15	R035	06/05/2021	12.37	Put	Bond Future	645.2200	0.6452	703.7400	0.7037	9.070	0	0	0
2021/01/15	R035	06/05/2021	12.35	Call	Bond Future	9,624.6600	9.6247	9,201.4600	9.2015	(4.397)	0	0	0
2021/01/15	R035	06/05/2021	12.02	Call	Bond Future	8,154.2000	8.1542	7,755.7300	7.7557	(4.887)	0	0	0
2021/01/15	R035	06/05/2021	12.02	Put	Bond Future	1,007.9900	1.0080	1,092.5500	1.0925	8.389	0	0	793
2021/01/15	R035	06/05/2021	12.36	Call	Bond Future	9,670.0400	9.6700	9,246.1800	9.2462	(4.383)	0	0	0
2021/01/15	R035	05/08/2021	11.37	Call	Bond Future	5,407.2600	5.4073	5,109.6900	5.1097	(5.503)	0	0	0
2021/01/15	R035	05/08/2021	11.37	Put	Bond Future	3,432.7700	3.4328	3,623.7700	3.6238	5.564	0	0	100
2021/01/15	R035	05/08/2021	5.31	Call	Bond Future	0.1500	0.0002	0.1100	0.0001	(26.667)	0	0	0
2021/01/15	R035	05/08/2021	5.31	Put	Bond Future	49,215.2500	49.2152	49,703.7800	49.7038	0.993	0	0	0
2021/01/15	R035	05/08/2021			Bond Future	11.0444	88.8756	11.1240	88.3870	0.720	0.0000	0.0000	0
2021/01/15	R035	05/08/2021	10.77	Call	Bond Future	3,474.7700	3.4748	3,244.1700	3.2442	(6.636)	0	0	0
2021/01/15	R035	05/08/2021	10.77	Put	Bond Future	5,192.9400	5.1929	5,450.9100	5.4509	4.968	0	0	100
2021/01/15	R035	05/08/2021	10.02	Put	Bond Future	8,334.4000	8.3344	8,681.8100	8.6818	4.168	0	0	0
2021/01/15	R035	05/08/2021	10.02	Call	Bond Future	1,655.8500	1.6559	1,514.6900	1.5147	(8.525)	0	0	100
2021/01/15	R035	05/08/2021	5.29	Call	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	0
2021/01/15	R035	05/08/2021	5.29	Put	Bond Future	49,448.5300	49.4485	49,937.0700	49.9371	0.988	0	0	0
2021/01/15	R035	05/08/2021	5.30	Call	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	0
2021/01/15	R035	05/08/2021	5.30	Put	Bond Future	49,331.8200	49.3318	49,820.3600	49.8204	0.990	0	0	0
2021/01/15	R035	04/11/2021	10.62	Put	Bond Future	6,855.9300	6.8559	7,155.9500	7.1560	4.376	0	0	0
2021/01/15	R035	04/11/2021	10.62	Call	Bond Future	2,819.6800	2.8197	2,625.6400	2.6256	(6.882)	0	0	400
2021/01/15	R035	04/11/2021	11.08	Call	Bond Future	4,051.6400	4.0516	3,807.6200	3.8076	(6.023)	0	0	0
2021/01/15	R035	04/11/2021	11.08	Put	Bond Future	5,209.5400	5.2095	5,459.5800	5.4596	4.800	0	0	782
2021/01/15	R035	04/11/2021	10.23	Put	Bond Future	8,550.7900	8.5508	8,893.1700	8.8932	4.004	0	0	0
2021/01/15	R035	04/11/2021	10.12	Put	Bond Future	9,105.6900	9.1057	9,458.7900	9.4588	3.878	0	0	0
2021/01/15	R035	04/11/2021	10.12	Call	Bond Future	1,778.5300	1.7785	1,637.5700	1.6376	(7.926)	0	0	400
2021/01/15	R035	04/11/2021	11.75	Put	Bond Future	3,420.8300	3.4208	3,604.2700	3.6043	5.362	0	0	782
2021/01/15	R035	04/11/2021	12.53	Call	Bond Future	9,108.1300	9.1081	8,735.4800	8.7355	(4.091)	0	0	0
2021/01/15	R035	04/11/2021	12.53	Put	Bond Future	2,043.4500	2.0434	2,164.8600	2.1649	5.941	0	0	0
2021/01/15	R035	04/11/2021			Bond Future	11.2715	85.3680	11.3544	84.8739	0.735	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	R035	04/11/2021	13.82	Call	Bond Future	14,105.4400		14.1054	13,661.9400	13.6619	(3.144)	0	0	0
2021/01/15	R035	04/11/2021	13.82	Put	Bond Future	681.9400		0.6819	732.5000	0.7325	7.414	0	0	400
2021/01/15	R035	04/11/2021	10.23	Call	Bond Future	1,962.6400		1.9626	1,810.9600	1.8110	(7.728)	0	0	782
2021/01/15	R035	04/11/2021	11.75	Call	Bond Future	6,215.6200		6.2156	5,905.0000	5.9050	(4.997)	0	0	0
2021/01/15	R035	04/11/2021	12.51	Call	Bond Future	9,034.8500		9.0349	8,663.6300	8.6636	(4.109)	0	0	0
2021/01/15	R035	04/11/2021	12.51	Put	Bond Future	2,075.4500		2.0754	2,198.2900	2.1983	5.919	0	0	0
2021/01/15	R035	04/11/2021	12.52	Call	Bond Future	9,071.4700		9.0715	8,699.5300	8.6995	(4.100)	0	0	0
2021/01/15	R035	04/11/2021	12.52	Put	Bond Future	2,059.4000		2.0594	2,181.5200	2.1815	5.930	0	0	0
2021/01/15	R186	04/02/2021	8.16	Call	Bond Future	7,850.6500		7.8507	7,535.7600	7.5358	(4.011)	0	0	0
2021/01/15	R186	04/02/2021	8.17	Put	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2021/01/15	R186	04/02/2021	8.15	Call	Bond Future	7,801.7000		7.8017	7,486.8200	7.4868	(4.036)	0	0	0
2021/01/15	R186	04/02/2021	7.30	Put	Bond Future	25.3600		0.0254	33.3100	0.0333	31.349	0	0	0
2021/01/15	R186	04/02/2021	8.00	Put	Bond Future	0.1000		0.0001	0.1300	0.0001	30.000	0	0	15,177
2021/01/15	R186	04/02/2021			Bond Future	6.6240		120.0058	6.6831	119.6909	0.893	0.0000	0.0000	82,293
2021/01/15	R186	04/02/2021	8.16	Put	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2021/01/15	R186	04/02/2021	8.17	Call	Bond Future	7,899.5800		7.8996	7,584.6900	7.5847	(3.986)	0	0	0
2021/01/15	R186	04/02/2021	8.15	Put	Bond Future	0.0200		0.0000	0.0300	0.0000	50.000	0	0	0
2021/01/15	R186	04/02/2021	7.30	Call	Bond Future	3,563.9800		3.5640	3,257.0400	3.2570	(8.612)	0	0	0
2021/01/15	R186	04/02/2021	8.00	Call	Bond Future	7,064.1400		7.0641	6,749.2800	6.7493	(4.457)	0	0	0
2021/01/15	R186	06/05/2021	10.77	Call	Bond Future	18,299.6000		18.2996	17,981.0600	17.9811	(1.741)	0	0	0
2021/01/15	R186	06/05/2021	10.77	Put	Bond Future	0.0300		0.0000	0.0400	0.0000	33.333	0	0	0
2021/01/15	R186	06/05/2021	10.76	Call	Bond Future	18,258.5500		18.2586	17,940.0100	17.9400	(1.745)	0	0	0
2021/01/15	R186	06/05/2021	10.76	Put	Bond Future	0.0300		0.0000	0.0400	0.0000	33.333	0	0	0
2021/01/15	R186	06/05/2021			Bond Future	6.7708		121.2272	6.8336	120.9086	0.926	0.0000	0.0000	0
2021/01/15	R186	06/05/2021	7.30	Call	Bond Future	3,487.7000		3.4877	3,254.2900	3.2543	(6.692)	0	0	0
2021/01/15	R186	06/05/2021	7.30	Put	Bond Future	834.1800		0.8342	919.3200	0.9193	10.206	0	0	15,177
2021/01/15	R186	06/05/2021	10.78	Call	Bond Future	18,340.6300		18.3406	18,022.0900	18.0221	(1.737)	0	0	0
2021/01/15	R186	06/05/2021	10.78	Put	Bond Future	0.0300		0.0000	0.0400	0.0000	33.333	0	0	0
2021/01/15	R186	05/08/2021	8.62	Call	Bond Future	8,171.0800		8.1711	7,876.7700	7.8768	(3.602)	0	0	0
2021/01/15	R186	05/08/2021	8.62	Put	Bond Future	271.8300		0.2718	299.9700	0.3000	10.352	0	0	0
2021/01/15	R186	05/08/2021	8.61	Call	Bond Future	8,131.2200		8.1312	7,837.3100	7.8373	(3.615)	0	0	0
2021/01/15	R186	05/08/2021	8.61	Put	Bond Future	276.3100		0.2763	304.8500	0.3048	10.329	0	0	0
2021/01/15	R186	05/08/2021			Bond Future	6.9153		117.2768	6.9821	116.9544	0.965	0.0000	0.0000	0
2021/01/15	R186	05/08/2021	8.63	Call	Bond Future	8,210.9600		8.2110	7,916.2700	7.9163	(3.589)	0	0	0
2021/01/15	R186	05/08/2021	8.63	Put	Bond Future	267.4100		0.2674	295.1700	0.2952	10.381	0	0	0
2021/01/15	R186	04/11/2021	8.09	Call	Bond Future	5,540.4800		5.5405	5,289.6500	5.2897	(4.527)	0	0	0
2021/01/15	R186	04/11/2021	8.09	Put	Bond Future	947.5300		0.9475	1,022.7500	1.0228	7.939	0	0	0
2021/01/15	R186	04/11/2021	8.10	Call	Bond Future	5,574.8700		5.5749	5,323.4100	5.3234	(4.511)	0	0	0
2021/01/15	R186	04/11/2021	8.10	Put	Bond Future	938.1800		0.9382	1,012.7700	1.0128	7.950	0	0	0
2021/01/15	R186	04/11/2021			Bond Future	7.0670		118.5529	7.1379	118.2268	1.004	0.0000	0.0000	0
2021/01/15	R186	04/11/2021	8.11	Call	Bond Future	5,609.6500		5.6097	5,357.5800	5.3576	(4.494)	0	0	0
2021/01/15	R186	04/11/2021	8.11	Put	Bond Future	929.2300		0.9292	1,003.2100	1.0032	7.961	0	0	0
2021/01/15	R197	04/02/2021			Bond Future	318.3552		318.3552	318.3603	318.3603	0.002	0.0000	0.0000	2,401
2021/01/15	R197	06/05/2021			Bond Future	321.6744		321.6744	321.6783	321.6783	0.001	0.0000	0.0000	0
2021/01/15	R197	05/08/2021			Bond Future	317.2790		317.2790	317.2819	317.2819	0.001	0.0000	0.0000	0
2021/01/15	R197	04/11/2021			Bond Future	320.8043		320.8043	320.8069	320.8069	0.001	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	R202	04/02/2021			Bond Future	219.9758	219.9758	219.9964	219.9964	0.009	0.0000	0.0000	7,883
2021/01/15	R202	06/05/2021			Bond Future	222.2693	222.2693	222.2893	222.2893	0.009	0.0000	0.0000	0
2021/01/15	R202	05/08/2021			Bond Future	220.5116	220.5116	220.5311	220.5311	0.009	0.0000	0.0000	0
2021/01/15	R202	04/11/2021			Bond Future	222.9616	222.9616	222.9809	222.9809	0.009	0.0000	0.0000	0
2021/01/15	R209	04/02/2021	10.12	Call	Bond Future	382.7100	0.3827	261.9300	0.2619	(31.559)	0	0	0
2021/01/15	R209	04/02/2021	10.12	Put	Bond Future	2,657.9400	2.6579	3,039.0100	3.0390	14.337	0	0	0
2021/01/15	R209	04/02/2021			Bond Future	10.5101	70.3153	10.5987	69.8135	0.843	0.0000	0.0000	26,196
2021/01/15	R209	04/02/2021	10.11	Call	Bond Future	369.1300	0.3691	251.6100	0.2516	(31.837)	0	0	0
2021/01/15	R209	04/02/2021	10.11	Put	Bond Future	2,704.1100	2.7041	3,088.4400	3.0884	14.213	0	0	0
2021/01/15	R209	04/02/2021	10.10	Call	Bond Future	355.9500	0.3559	241.6400	0.2416	(32.114)	0	0	0
2021/01/15	R209	04/02/2021	10.10	Put	Bond Future	2,750.7500	2.7507	3,138.2900	3.1383	14.089	0	0	0
2021/01/15	R209	06/05/2021	10.35	Call	Bond Future	2,071.9300	2.0719	1,855.8500	1.8559	(10.429)	0	0	1,000
2021/01/15	R209	06/05/2021	9.75	Put	Bond Future	6,557.3900	6.5574	6,938.7500	6.9388	5.816	0	0	0
2021/01/15	R209	06/05/2021	9.75	Call	Bond Future	959.0100	0.9590	833.1600	0.8332	(13.123)	0	0	8,200
2021/01/15	R209	06/05/2021	11.00	Call	Bond Future	3,870.2900	3.8703	3,555.7600	3.5558	(8.127)	0	0	0
2021/01/15	R209	06/05/2021	11.00	Put	Bond Future	2,251.0900	2.2511	2,443.7700	2.4438	8.559	0	0	3,500
2021/01/15	R209	06/05/2021	10.00	Put	Bond Future	5,418.2900	5.4183	5,763.9000	5.7639	6.379	0	0	0
2021/01/15	R209	06/05/2021	10.00	Call	Bond Future	1,351.1000	1.3511	1,189.5000	1.1895	(11.961)	0	0	0
2021/01/15	R209	06/05/2021	12.25	Call	Bond Future	8,458.2300	8.4582	8,016.8800	8.0169	(5.218)	0	0	0
2021/01/15	R209	06/05/2021	12.25	Put	Bond Future	612.9100	0.6129	678.7700	0.6788	10.745	0	0	9,150
2021/01/15	R209	06/05/2021	12.23	Call	Bond Future	8,381.3100	8.3813	7,941.3600	7.9414	(5.249)	0	0	0
2021/01/15	R209	06/05/2021	12.23	Put	Bond Future	628.6400	0.6286	695.9000	0.6959	10.699	0	0	0
2021/01/15	R209	06/05/2021	12.22	Call	Bond Future	8,342.9000	8.3429	7,903.6500	7.9037	(5.265)	0	0	0
2021/01/15	R209	06/05/2021	12.22	Put	Bond Future	636.6300	0.6366	704.5900	0.7046	10.675	0	0	0
2021/01/15	R209	06/05/2021			Bond Future	10.7029	67.8918	10.7949	67.3846	0.859	0.0000	0.0000	5,250
2021/01/15	R209	06/05/2021	10.35	Put	Bond Future	4,071.2700	4.0713	4,362.4000	4.3624	7.151	0	0	0
2021/01/15	R209	06/05/2021	10.60	Call	Bond Future	2,696.7300	2.6967	2,441.4300	2.4414	(9.467)	0	0	0
2021/01/15	R209	06/05/2021	10.60	Put	Bond Future	3,271.1300	3.2711	3,523.0400	3.5230	7.701	0	0	6,250
2021/01/15	R209	06/05/2021	11.60	Call	Bond Future	6,008.9500	6.0089	5,622.9100	5.6229	(6.424)	0	0	0
2021/01/15	R209	06/05/2021	11.60	Put	Bond Future	1,287.5900	1.2876	1,408.7600	1.4088	9.411	0	0	3,750
2021/01/15	R209	06/05/2021	10.25	Put	Bond Future	4,427.6800	4.4277	4,734.6000	4.7346	6.932	0	0	0
2021/01/15	R209	06/05/2021	10.25	Call	Bond Future	1,846.3500	1.8463	1,646.0600	1.6461	(10.848)	0	0	5,325
2021/01/15	R209	06/05/2021	11.25	Call	Bond Future	4,719.5500	4.7195	4,372.1900	4.3722	(7.360)	0	0	0
2021/01/15	R209	06/05/2021	11.25	Put	Bond Future	1,781.1300	1.7811	1,940.9800	1.9410	8.975	0	0	9,150
2021/01/15	R209	06/05/2021	12.24	Call	Bond Future	8,419.7600	8.4198	7,979.1100	7.9791	(5.234)	0	0	0
2021/01/15	R209	06/05/2021	12.24	Put	Bond Future	620.7300	0.6207	687.2900	0.6873	10.723	0	0	0
2021/01/15	R209	05/08/2021	11.81	Call	Bond Future	6,752.7800	6.7528	6,385.6200	6.3856	(5.437)	0	0	0
2021/01/15	R209	05/08/2021	11.81	Put	Bond Future	2,068.5600	2.0686	2,214.4000	2.2144	7.050	0	0	0
2021/01/15	R209	05/08/2021			Bond Future	10.8963	68.6377	10.9918	68.1247	0.876	0.0000	0.0000	0
2021/01/15	R209	05/08/2021	11.80	Call	Bond Future	6,717.7100	6.7177	6,351.3800	6.3514	(5.453)	0	0	0
2021/01/15	R209	05/08/2021	11.80	Put	Bond Future	2,082.1200	2.0821	2,228.7900	2.2288	7.044	0	0	0
2021/01/15	R209	05/08/2021	11.79	Call	Bond Future	6,682.6800	6.6827	6,317.1700	6.3172	(5.470)	0	0	0
2021/01/15	R209	05/08/2021	11.79	Put	Bond Future	2,095.7800	2.0958	2,243.2700	2.2433	7.037	0	0	0
2021/01/15	R209	04/11/2021	10.50	Call	Bond Future	2,752.7700	2.7528	2,539.4500	2.5394	(7.749)	0	0	0
2021/01/15	R209	04/11/2021	12.00	Call	Bond Future	6,999.1500	6.9991	6,637.8900	6.6379	(5.161)	0	0	0
2021/01/15	R209	04/11/2021	12.00	Put	Bond Future	2,466.6400	2.4666	2,624.0900	2.6241	6.383	0	0	2,000

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2021/01/15	R209	04/11/2021	12.19	Call	Bond Future	7,574.1500	7.5741	7,197.8000	7.1978	(4.969)	0	0	0
2021/01/15	R209	04/11/2021	12.19	Put	Bond Future	2,149.5100	2.1495	2,291.8700	2.2919	6.623	0	0	0
2021/01/15	R209	04/11/2021	12.17	Call	Bond Future	7,512.8900	7.5129	7,138.0900	7.1381	(4.989)	0	0	0
2021/01/15	R209	04/11/2021			Bond Future	11.0936	66.2444	11.1926	65.7257	0.893	0.0000	0.0000	1,000
2021/01/15	R209	04/11/2021	10.50	Put	Bond Future	5,987.3200	5.9873	6,292.7100	6.2927	5.101	0	0	2,000
2021/01/15	R209	04/11/2021	9.50	Put	Bond Future	10,327.0000	10.3270	10,734.9000	10.7349	3.950	0	0	0
2021/01/15	R209	04/11/2021	9.50	Call	Bond Future	1,110.0400	1.1100	999.2300	0.9992	(9.983)	0	0	2,000
2021/01/15	R209	04/11/2021	12.18	Call	Bond Future	7,543.5000	7.5435	7,167.9200	7.1679	(4.979)	0	0	0
2021/01/15	R209	04/11/2021	12.18	Put	Bond Future	2,165.3400	2.1653	2,308.4700	2.3085	6.610	0	0	0
2021/01/15	R209	04/11/2021	12.17	Put	Bond Future	2,181.2600	2.1813	2,325.1700	2.3252	6.598	0	0	0
2021/01/15	R210	04/02/2021			Bond Future	194.8259	194.8259	195.2154	195.2154	0.200	0.0000	0.0000	1,213
2021/01/15	R210	06/05/2021			Bond Future	194.1436	194.1436	194.5363	194.5363	0.202	0.0000	0.0000	0
2021/01/15	R210	05/08/2021			Bond Future	196.3226	196.3226	196.7193	196.7193	0.202	0.0000	0.0000	0
2021/01/15	R210	04/11/2021			Bond Future	195.7635	195.7635	196.1642	196.1642	0.205	0.0000	0.0000	0
2021/01/15	R212	04/02/2021			Bond Future	170.0918	170.0918	170.0924	170.0924	0.000	0.0000	0.0000	4,953
2021/01/15	R212	06/05/2021			Bond Future	171.8653	171.8653	171.8652	171.8652	0.000	0.0000	0.0000	0
2021/01/15	R212	05/08/2021			Bond Future	171.4617	171.4617	171.4610	171.4610	0.000	0.0000	0.0000	0
2021/01/15	R212	04/11/2021			Bond Future	173.3667	173.3667	173.3658	173.3658	0.000	0.0000	0.0000	0
2021/01/15	R213	04/02/2021	9.40	Call	Bond Future	1,454.9500	1.4550	1,201.6100	1.2016	(17.412)	0	0	0
2021/01/15	R213	04/02/2021	9.40	Put	Bond Future	795.0000	0.7950	938.1200	0.9381	18.003	0	0	0
2021/01/15	R213	04/02/2021	9.39	Call	Bond Future	1,420.4700	1.4205	1,170.3600	1.1704	(17.608)	0	0	0
2021/01/15	R213	04/02/2021	9.39	Put	Bond Future	818.0500	0.8181	964.4000	0.9644	17.890	0	0	0
2021/01/15	R213	04/02/2021			Bond Future	9.2858	88.3934	9.3543	87.9970	0.737	0.0000	0.0000	8,858
2021/01/15	R213	04/02/2021	9.41	Call	Bond Future	1,489.9300	1.4899	1,233.4000	1.2334	(17.218)	0	0	0
2021/01/15	R213	04/02/2021	9.41	Put	Bond Future	772.5100	0.7725	912.4400	0.9124	18.114	0	0	0
2021/01/15	R213	06/05/2021	11.91	Call	Bond Future	12,476.5300	12.4765	12,086.5000	12.0865	(3.126)	0	0	0
2021/01/15	R213	06/05/2021	11.91	Put	Bond Future	91.9000	0.0919	102.6700	0.1027	11.719	0	0	0
2021/01/15	R213	06/05/2021			Bond Future	9.4756	85.7651	9.5469	85.3643	0.752	0.0000	0.0000	0
2021/01/15	R213	06/05/2021	11.90	Call	Bond Future	12,432.4900	12.4325	12,042.6400	12.0426	(3.136)	0	0	0
2021/01/15	R213	06/05/2021	11.90	Put	Bond Future	93.6400	0.0936	104.5900	0.1046	11.694	0	0	0
2021/01/15	R213	06/05/2021	11.89	Call	Bond Future	12,388.4400	12.3884	11,998.7700	11.9988	(3.145)	0	0	0
2021/01/15	R213	06/05/2021	11.89	Put	Bond Future	95.4100	0.0954	106.5400	0.1065	11.665	0	0	0
2021/01/15	R213	05/08/2021	10.14	Put	Bond Future	2,406.5200	2.4065	2,550.7400	2.5507	5.993	0	0	200
2021/01/15	R213	05/08/2021	9.34	Put	Bond Future	4,449.3100	4.4493	4,673.4700	4.6735	5.038	0	0	0
2021/01/15	R213	05/08/2021	9.34	Call	Bond Future	2,624.4400	2.6244	2,443.1400	2.4431	(6.908)	0	0	200
2021/01/15	R213	05/08/2021	10.85	Call	Bond Future	7,515.2400	7.5152	7,199.7800	7.1998	(4.198)	0	0	0
2021/01/15	R213	05/08/2021	10.85	Put	Bond Future	1,365.3300	1.3653	1,455.3300	1.4553	6.592	0	0	0
2021/01/15	R213	05/08/2021	10.84	Call	Bond Future	7,479.0300	7.4790	7,164.2500	7.1642	(4.209)	0	0	0
2021/01/15	R213	05/08/2021	10.84	Put	Bond Future	1,378.6600	1.3787	1,469.3400	1.4693	6.577	0	0	0
2021/01/15	R213	05/08/2021			Bond Future	9.6689	86.7069	9.7432	86.3014	0.769	0.0000	0.0000	0
2021/01/15	R213	05/08/2021	10.78	Call	Bond Future	7,263.1000	7.2631	6,952.4800	6.9525	(4.277)	0	0	0
2021/01/15	R213	05/08/2021	10.78	Put	Bond Future	1,460.8500	1.4609	1,555.6900	1.5557	6.492	0	0	200
2021/01/15	R213	05/08/2021	10.14	Call	Bond Future	4,933.3300	4.9333	4,672.0900	4.6721	(5.295)	0	0	0
2021/01/15	R213	05/08/2021	10.86	Call	Bond Future	7,551.5100	7.5515	7,235.3700	7.2354	(4.186)	0	0	0
2021/01/15	R213	05/08/2021	10.86	Put	Bond Future	1,352.1000	1.3521	1,441.4200	1.4414	6.606	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	R213	04/11/2021	11.10	Put	Bond Future	1,570.3800	1.5704	1,667.5400	1.6675	6.187	0	0	0
2021/01/15	R213	04/11/2021	11.11	Call	Bond Future	7,816.0300	7.8160	7,502.5600	7.5026	(4.011)	0	0	0
2021/01/15	R213	04/11/2021	11.09	Put	Bond Future	1,584.0400	1.5840	1,681.8500	1.6819	6.175	0	0	0
2021/01/15	R213	04/11/2021			Bond Future	9.8694	84.1209	9.9469	83.7109	0.785	0.0000	0.0000	0
2021/01/15	R213	04/11/2021	11.10	Call	Bond Future	7,781.6500	7.7816	7,468.8200	7.4688	(4.020)	0	0	0
2021/01/15	R213	04/11/2021	11.11	Put	Bond Future	1,556.8100	1.5568	1,653.3300	1.6533	6.200	0	0	0
2021/01/15	R213	04/11/2021	11.09	Call	Bond Future	7,747.3300	7.7473	7,435.1500	7.4351	(4.030)	0	0	0
2021/01/15	R214	04/02/2021	10.33	Call	Bond Future	195.8000	0.1958	131.1900	0.1312	(32.998)	0	0	0
2021/01/15	R214	04/02/2021	10.33	Put	Bond Future	3,749.9600	3.7500	4,131.3300	4.1313	10.170	0	0	0
2021/01/15	R214	04/02/2021			Bond Future	10.9260	67.1903	11.0045	66.7444	0.718	0.0000	0.0000	15,579
2021/01/15	R214	04/02/2021	10.32	Call	Bond Future	187.7200	0.1877	125.2600	0.1253	(33.273)	0	0	0
2021/01/15	R214	04/02/2021	10.32	Put	Bond Future	3,804.1500	3.8042	4,187.6700	4.1877	10.082	0	0	0
2021/01/15	R214	04/02/2021	10.31	Call	Bond Future	179.9400	0.1799	119.5600	0.1196	(33.556)	0	0	0
2021/01/15	R214	04/02/2021	10.31	Put	Bond Future	3,858.7200	3.8587	4,244.3200	4.2443	9.993	0	0	0
2021/01/15	R214	06/05/2021	12.26	Call	Bond Future	6,972.6300	6.9726	6,610.1900	6.6102	(5.198)	0	0	0
2021/01/15	R214	06/05/2021	12.26	Put	Bond Future	1,092.7300	1.0927	1,181.0600	1.1811	8.083	0	0	0
2021/01/15	R214	06/05/2021	12.25	Call	Bond Future	6,937.2000	6.9372	6,575.5400	6.5755	(5.213)	0	0	0
2021/01/15	R214	06/05/2021	12.25	Put	Bond Future	1,104.8100	1.1048	1,193.9200	1.1939	8.066	0	0	0
2021/01/15	R214	06/05/2021			Bond Future	11.1161	64.5982	11.1977	64.1474	0.734	0.0000	0.0000	0
2021/01/15	R214	06/05/2021	12.27	Call	Bond Future	7,008.1000	7.0081	6,644.8900	6.6449	(5.183)	0	0	0
2021/01/15	R214	06/05/2021	12.27	Put	Bond Future	1,080.7600	1.0808	1,168.3200	1.1683	8.102	0	0	0
2021/01/15	R214	05/08/2021	12.03	Put	Bond Future	2,535.9400	2.5359	2,680.3900	2.6804	5.696	0	0	0
2021/01/15	R214	05/08/2021	12.01	Call	Bond Future	6,175.9300	6.1759	5,865.9800	5.8660	(5.019)	0	0	0
2021/01/15	R214	05/08/2021			Bond Future	11.3098	65.3076	11.3946	64.8517	0.750	0.0000	0.0000	0
2021/01/15	R214	05/08/2021	12.02	Call	Bond Future	6,209.5800	6.2096	5,898.8600	5.8989	(5.004)	0	0	0
2021/01/15	R214	05/08/2021	12.02	Put	Bond Future	2,551.4500	2.5515	2,696.6600	2.6967	5.691	0	0	0
2021/01/15	R214	05/08/2021	12.03	Call	Bond Future	6,243.0900	6.2431	5,931.6100	5.9316	(4.989)	0	0	0
2021/01/15	R214	05/08/2021	12.01	Put	Bond Future	2,566.8800	2.5669	2,712.8600	2.7129	5.687	0	0	0
2021/01/15	R214	04/11/2021	12.47	Call	Bond Future	7,238.7800	7.2388	6,913.5900	6.9136	(4.492)	0	0	0
2021/01/15	R214	04/11/2021	12.46	Call	Bond Future	7,205.9800	7.2060	6,881.4300	6.8814	(4.504)	0	0	0
2021/01/15	R214	04/11/2021	12.46	Put	Bond Future	2,502.6100	2.5026	2,639.0100	2.6390	5.450	0	0	0
2021/01/15	R214	04/11/2021			Bond Future	11.5069	62.7410	11.5951	62.2801	0.766	0.0000	0.0000	0
2021/01/15	R214	04/11/2021	12.47	Put	Bond Future	2,489.1800	2.4892	2,624.9400	2.6249	5.454	0	0	0
2021/01/15	R214	04/11/2021	12.48	Call	Bond Future	7,271.6100	7.2716	6,945.7700	6.9458	(4.481)	0	0	0
2021/01/15	R214	04/11/2021	12.48	Put	Bond Future	2,475.8500	2.4759	2,610.9600	2.6110	5.457	0	0	0
2021/01/15	R248	04/02/2021	10.47	Call	Bond Future	202.3700	0.2024	139.3400	0.1393	(31.146)	0	0	0
2021/01/15	R248	04/02/2021	10.47	Put	Bond Future	4,296.8900	4.2969	4,681.4500	4.6814	8.950	0	0	0
2021/01/15	R248	04/02/2021	10.46	Call	Bond Future	192.7000	0.1927	132.0700	0.1321	(31.463)	0	0	0
2021/01/15	R248	04/02/2021	10.46	Put	Bond Future	4,364.7400	4.3647	4,751.7000	4.7517	8.866	0	0	0
2021/01/15	R248	04/02/2021	10.75	Call	Bond Future	650.4700	0.6505	499.8700	0.4999	(23.152)	0	0	0
2021/01/15	R248	04/02/2021			Bond Future	11.0221	84.4217	11.0855	83.9742	0.575	0.0000	0.0000	125,025
2021/01/15	R248	04/02/2021	10.48	Call	Bond Future	212.3600	0.2124	146.8800	0.1469	(30.834)	0	0	0
2021/01/15	R248	04/02/2021	10.48	Put	Bond Future	4,229.4900	4.2295	4,611.6000	4.6116	9.034	0	0	0
2021/01/15	R248	04/02/2021	10.80	Put	Bond Future	2,372.7100	2.3727	2,651.5400	2.6515	11.752	0	0	0
2021/01/15	R248	04/02/2021	10.80	Call	Bond Future	768.1700	0.7682	599.4100	0.5994	(21.969)	0	0	2,140
2021/01/15	R248	04/02/2021	9.80	Put	Bond Future	9,577.8000	9.5778	10,023.9300	10.0239	4.658	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/15	R248	04/02/2021	9.80	Call	Bond Future	2.7800	0.0028	1.3200	0.0013	(52.518)	0	0	2,140
2021/01/15	R248	04/02/2021	11.50	Put	Bond Future	402.4600	0.4025	466.2500	0.4663	15.850	0	0	0
2021/01/15	R248	04/02/2021	11.50	Call	Bond Future	3,671.7800	3.6718	3,287.9800	3.2880	(10.453)	0	0	0
2021/01/15	R248	04/02/2021	10.75	Put	Bond Future	2,623.9600	2.6240	2,920.9500	2.9210	11.318	0	0	0
2021/01/15	R248	06/05/2021	12.36	Call	Bond Future	8,396.1300	8.3961	8,025.3300	8.0253	(4.416)	0	0	0
2021/01/15	R248	06/05/2021	12.36	Put	Bond Future	1,172.0000	1.1720	1,253.6800	1.2537	6.969	0	0	0
2021/01/15	R248	06/05/2021			Bond Future	11.2169	80.8710	11.2829	80.4185	0.589	0.0000	0.0000	0
2021/01/15	R248	06/05/2021	12.35	Call	Bond Future	8,351.9800	8.3520	7,981.9600	7.9820	(4.430)	0	0	0
2021/01/15	R248	06/05/2021	12.35	Put	Bond Future	1,185.8500	1.1858	1,268.3100	1.2683	6.954	0	0	0
2021/01/15	R248	06/05/2021	12.34	Call	Bond Future	8,307.8700	8.3079	7,938.6400	7.9386	(4.444)	0	0	0
2021/01/15	R248	06/05/2021	12.34	Put	Bond Future	1,199.8300	1.1998	1,283.0800	1.2831	6.938	0	0	0
2021/01/15	R248	05/08/2021	12.51	Put	Bond Future	2,150.3200	2.1503	2,262.6900	2.2627	5.226	0	0	0
2021/01/15	R248	05/08/2021	12.52	Call	Bond Future	8,919.6200	8.9196	8,573.6200	8.5736	(3.879)	0	0	0
2021/01/15	R248	05/08/2021	12.50	Put	Bond Future	2,168.1800	2.1682	2,281.2700	2.2813	5.216	0	0	0
2021/01/15	R248	05/08/2021			Bond Future	11.4160	81.7592	11.4849	81.3015	0.604	0.0000	0.0000	0
2021/01/15	R248	05/08/2021	12.51	Call	Bond Future	8,880.7200	8.8807	8,535.4300	8.5354	(3.888)	0	0	0
2021/01/15	R248	05/08/2021	12.52	Put	Bond Future	2,132.5800	2.1326	2,244.2400	2.2442	5.236	0	0	0
2021/01/15	R248	05/08/2021	12.50	Call	Bond Future	8,841.8500	8.8418	8,497.2800	8.4973	(3.897)	0	0	0
2021/01/15	R248	04/11/2021	12.85	Call	Bond Future	9,489.6900	9.4897	9,139.9000	9.1399	(3.686)	0	0	0
2021/01/15	R248	04/11/2021	12.85	Put	Bond Future	2,210.7700	2.2108	2,323.7400	2.3237	5.110	0	0	0
2021/01/15	R248	04/11/2021			Bond Future	11.6188	78.2372	11.6908	77.7744	0.619	0.0000	0.0000	0
2021/01/15	R248	04/11/2021	12.83	Call	Bond Future	9,415.4200	9.4154	9,066.9400	9.0669	(3.701)	0	0	0
2021/01/15	R248	04/11/2021	12.83	Put	Bond Future	2,244.6400	2.2446	2,358.9200	2.3589	5.091	0	0	0
2021/01/15	R248	04/11/2021	12.84	Call	Bond Future	9,452.5400	9.4525	9,103.4000	9.1034	(3.694)	0	0	0
2021/01/15	R248	04/11/2021	12.84	Put	Bond Future	2,227.6500	2.2276	2,341.2700	2.3413	5.100	0	0	0

**Total**

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