



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 27/01/2021 TO 27/01/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	2025	04/02/2021		Bond Future	148.7327	148.7327	148.8650	148.8650	0.089	0.0000	0.0000	1,537
2021/01/27	2025	06/05/2021		Bond Future	150.2597	150.2597	150.3909	150.3909	0.087	0.0000	0.0000	7,007

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
2021/01/27	2025	05/08/2021			Bond Future	150.3812	150.3812	150.5127	150.5127	0.087	0.0000	0.0000	0
2021/01/27	2025	04/11/2021			Bond Future	152.0006	152.0006	152.1331	152.1331	0.087	0.0000	0.0000	0
2021/01/27	2029	04/02/2021			Bond Future	105.3507	105.3507	105.5311	105.5311	0.171	0.0000	0.0000	1,406
2021/01/27	2029	06/05/2021			Bond Future	105.2931	105.2931	105.4738	105.4738	0.172	0.0000	0.0000	2,297
2021/01/27	2029	05/08/2021			Bond Future	106.4511	106.4511	106.6328	106.6328	0.171	0.0000	0.0000	0
2021/01/27	2029	04/11/2021			Bond Future	106.4471	106.4471	106.6306	106.6306	0.172	0.0000	0.0000	0
2021/01/27	2030	04/02/2021	9.16	Call	Bond Future	2,281.1700	2.2812	2,409.0300	2.4090	5.605	0	0	0
2021/01/27	2030	04/02/2021	9.16	Put	Bond Future	82.1500	0.0821	53.2200	0.0532	(35.216)	0	0	0
2021/01/27	2030	04/02/2021	9.15	Call	Bond Future	2,229.3000	2.2293	2,355.6300	2.3556	5.667	0	0	0
2021/01/27	2030	04/02/2021	9.15	Put	Bond Future	87.8400	0.0878	57.3800	0.0574	(34.677)	0	0	0
2021/01/27	2030	04/02/2021	8.20	Put	Bond Future	3,551.8400	3.5518	3,393.9700	3.3940	(4.445)	0	0	0
2021/01/27	2030	04/02/2021	9.20	Put	Bond Future	62.4900	0.0625	39.1100	0.0391	(37.414)	0	0	0
2021/01/27	2030	04/02/2021	9.20	Call	Bond Future	2,491.2900	2.4913	2,624.7000	2.6247	5.355	0	0	1,600
2021/01/27	2030	04/02/2021	9.12	Put	Bond Future	106.9600	0.1070	71.6000	0.0716	(33.059)	0	0	0
2021/01/27	2030	04/02/2021	9.12	Call	Bond Future	2,075.4600	2.0755	2,196.8900	2.1969	5.851	0	0	1,000
2021/01/27	2030	04/02/2021	8.36	Put	Bond Future	2,597.2400	2.5972	2,438.8400	2.4388	(6.099)	0	0	0
2021/01/27	2030	04/02/2021	8.36	Call	Bond Future	41.9600	0.0420	40.3500	0.0404	(3.837)	0	0	800
2021/01/27	2030	04/02/2021			Bond Future	8.7836	95.3983	8.7572	95.5551	(0.301)	0.0000	0.0000	33,515
2021/01/27	2030	04/02/2021	9.17	Call	Bond Future	2,333.3200	2.3333	2,462.6500	2.4626	5.543	0	0	0
2021/01/27	2030	04/02/2021	9.17	Put	Bond Future	76.7900	0.0768	49.3300	0.0493	(35.760)	0	0	0
2021/01/27	2030	04/02/2021	9.30	Call	Bond Future	3,030.3300	3.0303	3,174.1300	3.1741	4.745	0	0	0
2021/01/27	2030	04/02/2021	9.30	Put	Bond Future	30.2900	0.0303	17.3000	0.0173	(42.885)	0	0	4,000
2021/01/27	2030	04/02/2021	9.35	Call	Bond Future	3,304.6100	3.3046	3,451.9700	3.4520	4.459	0	0	0
2021/01/27	2030	04/02/2021	9.35	Put	Bond Future	20.6600	0.0207	11.2300	0.0112	(45.644)	0	0	2,000
2021/01/27	2030	04/02/2021	8.20	Call	Bond Future	8.3300	0.0083	7.2500	0.0073	(12.965)	0	0	1,600
2021/01/27	2030	04/02/2021	8.37	Put	Bond Future	2,539.8300	2.5398	2,381.5000	2.3815	(6.234)	0	0	0
2021/01/27	2030	04/02/2021	8.37	Call	Bond Future	45.8900	0.0459	44.3500	0.0443	(3.356)	0	0	1,000
2021/01/27	2030	04/02/2021	8.86	Put	Bond Future	469.7000	0.4697	375.3300	0.3753	(20.092)	0	0	0
2021/01/27	2030	04/02/2021	8.86	Call	Bond Future	921.6300	0.9216	984.0500	0.9841	6.773	0	0	800
2021/01/27	2030	04/02/2021	10.20	Call	Bond Future	7,940.9000	7.9409	8,097.6900	8.0977	1.974	0	0	0
2021/01/27	2030	04/02/2021	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2021/01/27	2030	06/05/2021	9.25	Call	Bond Future	3,252.6000	3.2526	3,337.9200	3.3379	2.623	0	0	0
2021/01/27	2030	06/05/2021	9.25	Put	Bond Future	1,712.8000	1.7128	1,641.2800	1.6413	(4.176)	0	0	2,500
2021/01/27	2030	06/05/2021	9.35	Call	Bond Future	3,612.1900	3.6122	3,703.1300	3.7031	2.518	0	0	0
2021/01/27	2030	06/05/2021	10.95	Call	Bond Future	10,596.0500	10.5961	10,743.6800	10.7437	1.393	0	0	0
2021/01/27	2030	06/05/2021	10.95	Put	Bond Future	114.3200	0.1143	105.1100	0.1051	(8.056)	0	0	300
2021/01/27	2030	06/05/2021	9.27	Put	Bond Future	1,671.0700	1.6711	1,600.6900	1.6007	(4.212)	0	0	0
2021/01/27	2030	06/05/2021	9.27	Call	Bond Future	3,323.1000	3.3231	3,409.5600	3.4096	2.602	0	0	300
2021/01/27	2030	06/05/2021	7.97	Call	Bond Future	452.9600	0.4530	471.1600	0.4712	4.018	0	0	700
2021/01/27	2030	06/05/2021	10.04	Call	Bond Future	6,455.4900	6.4555	6,578.0500	6.5780	1.899	0	0	0
2021/01/27	2030	06/05/2021	10.04	Put	Bond Future	613.2300	0.6132	578.9500	0.5790	(5.590)	0	0	0
2021/01/27	2030	06/05/2021	9.15	Put	Bond Future	1,940.9300	1.9409	1,863.5400	1.8635	(3.987)	0	0	0
2021/01/27	2030	06/05/2021	9.15	Call	Bond Future	2,916.9300	2.9169	2,996.3800	2.9964	2.724	0	0	0
2021/01/27	2030	06/05/2021	9.92	Call	Bond Future	5,932.2400	5.9322	6,050.1500	6.0501	1.988	0	0	0
2021/01/27	2030	06/05/2021	11.69	Call	Bond Future	14,042.9100	14.0429	14,197.5400	14.1975	1.101	0	0	0
2021/01/27	2030	06/05/2021	11.69	Put	Bond Future	21.2100	0.0212	19.0000	0.0190	(10.420)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/27	2030	06/05/2021	11.70	Call	Bond Future	14,088.8700		14.0889	14,243.5500	14.2436	1.098	0	0	0
2021/01/27	2030	06/05/2021	11.70	Put	Bond Future	20.6900		0.0207	18.5300	0.0185	(10.440)	0	0	0
2021/01/27	2030	06/05/2021			Bond Future	8.9787		96.3540	8.9514	96.5108	(0.304)	0.0000	0.0000	107,913
2021/01/27	2030	06/05/2021	9.35	Put	Bond Future	1,513.0000		1.5130	1,447.1000	1.4471	(4.356)	0	0	2,500
2021/01/27	2030	06/05/2021	8.77	Put	Bond Future	3,025.3800		3.0254	2,925.3400	2.9253	(3.307)	0	0	0
2021/01/27	2030	06/05/2021	8.77	Call	Bond Future	1,818.1600		1.8182	1,874.9600	1.8750	3.124	0	0	300
2021/01/27	2030	06/05/2021	9.22	Call	Bond Future	3,149.9700		3.1500	3,233.5400	3.2335	2.653	0	0	0
2021/01/27	2030	06/05/2021	9.22	Put	Bond Future	1,778.8500		1.7788	1,705.5800	1.7056	(4.119)	0	0	700
2021/01/27	2030	06/05/2021	7.97	Put	Bond Future	6,475.6300		6.4756	6,336.9900	6.3370	(2.141)	0	0	0
2021/01/27	2030	06/05/2021	9.92	Put	Bond Future	726.5800		0.7266	687.6500	0.6877	(5.358)	0	0	700
2021/01/27	2030	06/05/2021	11.71	Call	Bond Future	14,134.8000		14.1348	14,289.5300	14.2895	1.095	0	0	0
2021/01/27	2030	06/05/2021	11.71	Put	Bond Future	20.1800		0.0202	18.0700	0.0181	(10.456)	0	0	0
2021/01/27	2030	06/05/2021	10.74	Call	Bond Future	9,614.8200		9.6148	9,758.6500	9.7587	1.496	0	0	0
2021/01/27	2030	06/05/2021	10.74	Put	Bond Future	174.9400		0.1749	161.9300	0.1619	(7.437)	0	0	0
2021/01/27	2030	05/08/2021	10.30	Put	Bond Future	1,184.3200		1.1843	1,142.4500	1.1425	(3.535)	0	0	200
2021/01/27	2030	05/08/2021	8.78	Put	Bond Future	4,412.8100		4.4128	4,311.4300	4.3114	(2.297)	0	0	0
2021/01/27	2030	05/08/2021	8.78	Call	Bond Future	2,156.4200		2.1564	2,212.7500	2.2128	2.612	0	0	200
2021/01/27	2030	05/08/2021	7.70	Put	Bond Future	9,245.3000		9.2453	9,106.3800	9.1064	(1.503)	0	0	0
2021/01/27	2030	05/08/2021	12.10	Call	Bond Future	14,618.6600		14.6187	14,770.0000	14.7700	1.035	0	0	0
2021/01/27	2030	05/08/2021	12.10	Put	Bond Future	109.1300		0.1091	102.7600	0.1028	(5.837)	0	0	600
2021/01/27	2030	05/08/2021	9.45	Call	Bond Future	3,995.8500		3.9958	4,081.2300	4.0812	2.137	0	0	600
2021/01/27	2030	05/08/2021	10.41	Call	Bond Future	7,549.7400		7.5497	7,669.1000	7.6691	1.581	0	0	0
2021/01/27	2030	05/08/2021	10.41	Put	Bond Future	1,048.6000		1.0486	1,010.2500	1.0103	(3.657)	0	0	0
2021/01/27	2030	05/08/2021	10.42	Call	Bond Future	7,588.5000		7.5885	7,708.1600	7.7082	1.577	0	0	0
2021/01/27	2030	05/08/2021	10.42	Put	Bond Future	1,036.9100		1.0369	998.8600	0.9989	(3.670)	0	0	0
2021/01/27	2030	05/08/2021			Bond Future	9.1810		93.3847	9.1525	93.5424	(0.310)	0.0000	0.0000	0
2021/01/27	2030	05/08/2021	10.30	Call	Bond Future	7,128.0200		7.1280	7,243.8600	7.2439	1.625	0	0	0
2021/01/27	2030	05/08/2021	7.70	Call	Bond Future	553.4400		0.5534	572.2300	0.5722	3.395	0	0	200
2021/01/27	2030	05/08/2021	8.95	Put	Bond Future	3,858.0600		3.8581	3,764.0600	3.7641	(2.436)	0	0	0
2021/01/27	2030	05/08/2021	8.95	Call	Bond Future	2,566.7900		2.5668	2,630.5000	2.6305	2.482	0	0	600
2021/01/27	2030	05/08/2021	9.45	Put	Bond Future	2,520.2900		2.5203	2,447.9600	2.4480	(2.870)	0	0	0
2021/01/27	2030	05/08/2021	10.43	Call	Bond Future	7,627.3200		7.6273	7,747.2900	7.7473	1.573	0	0	0
2021/01/27	2030	05/08/2021	10.43	Put	Bond Future	1,025.3200		1.0253	987.5800	0.9876	(3.681)	0	0	0
2021/01/27	2030	04/11/2021	8.27	Put	Bond Future	7,392.0700		7.3921	7,268.1800	7.2682	(1.676)	0	0	0
2021/01/27	2030	04/11/2021	8.27	Call	Bond Future	1,173.6000		1.1736	1,208.8000	1.2088	2.999	0	0	300
2021/01/27	2030	04/11/2021	8.77	Put	Bond Future	5,419.7800		5.4198	5,313.9000	5.3139	(1.954)	0	0	0
2021/01/27	2030	04/11/2021	11.44	Put	Bond Future	572.8500		0.5728	551.1400	0.5511	(3.790)	0	0	300
2021/01/27	2030	04/11/2021	10.59	Put	Bond Future	1,376.9500		1.3769	1,334.8500	1.3349	(3.057)	0	0	0
2021/01/27	2030	04/11/2021	10.60	Call	Bond Future	7,602.7400		7.6027	7,720.0200	7.7200	1.543	0	0	0
2021/01/27	2030	04/11/2021	10.60	Put	Bond Future	1,363.9100		1.3639	1,322.1000	1.3221	(3.065)	0	0	0
2021/01/27	2030	04/11/2021			Bond Future	9.3826		94.3687	9.3529	94.5278	(0.316)	0.0000	0.0000	0
2021/01/27	2030	04/11/2021	8.77	Call	Bond Future	2,060.1500		2.0601	2,113.3600	2.1134	2.583	0	0	300
2021/01/27	2030	04/11/2021	11.44	Call	Bond Future	10,800.7600		10.8008	10,938.1400	10.9381	1.272	0	0	0
2021/01/27	2030	04/11/2021	10.59	Call	Bond Future	7,566.7900		7.5668	7,683.7800	7.6838	1.546	0	0	0
2021/01/27	2030	04/11/2021	10.61	Call	Bond Future	7,638.7600		7.6388	7,756.3300	7.7563	1.539	0	0	0
2021/01/27	2030	04/11/2021	10.61	Put	Bond Future	1,350.9700		1.3510	1,309.4500	1.3094	(3.073)	0	0	0
2021/01/27	2032	04/02/2021	9.63	Call	Bond Future	552.2700		0.5523	553.7900	0.5538	0.275	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
2021/01/27	2032	04/02/2021	9.63	Put	Bond Future	1,027.9100	1.0279	922.6200	0.9226	(10.243)	0	0	0
2021/01/27	2032	04/02/2021	9.29	Put	Bond Future	2,723.1500	2.7231	2,609.2000	2.6092	(4.184)	0	0	0
2021/01/27	2032	04/02/2021	9.29	Call	Bond Future	66.7900	0.0668	59.6500	0.0596	(10.690)	0	0	800
2021/01/27	2032	04/02/2021	10.82	Call	Bond Future	6,630.9700	6.6310	6,737.5000	6.7375	1.607	0	0	0
2021/01/27	2032	04/02/2021	10.82	Put	Bond Future	0.4400	0.0004	0.1600	0.0002	(63.636)	0	0	800
2021/01/27	2032	04/02/2021			Bond Future	9.7056	93.1937	9.6886	93.3005	(0.175)	0.0000	0.0000	12,119
2021/01/27	2032	04/02/2021	9.62	Call	Bond Future	526.9000	0.5269	527.3900	0.5274	0.093	0	0	0
2021/01/27	2032	04/02/2021	9.62	Put	Bond Future	1,065.6800	1.0657	959.3600	0.9594	(9.977)	0	0	0
2021/01/27	2032	04/02/2021	9.61	Call	Bond Future	502.3700	0.5024	501.8700	0.5019	(0.100)	0	0	0
2021/01/27	2032	04/02/2021	9.61	Put	Bond Future	1,104.3500	1.1044	997.0400	0.9970	(9.717)	0	0	0
2021/01/27	2032	04/02/2021	8.79	Put	Bond Future	5,994.0500	5.9940	5,887.1100	5.8871	(1.784)	0	0	0
2021/01/27	2032	04/02/2021	8.79	Call	Bond Future	0.3000	0.0003	0.1700	0.0002	(43.333)	0	0	800
2021/01/27	2032	06/05/2021	12.57	Call	Bond Future	14,385.2000	14.3852	14,488.1700	14.4882	0.716	0	0	0
2021/01/27	2032	06/05/2021	12.12	Call	Bond Future	12,266.0900	12.2661	12,365.3300	12.3653	0.809	0	0	0
2021/01/27	2032	06/05/2021	12.12	Put	Bond Future	122.2500	0.1222	115.0700	0.1151	(5.873)	0	0	0
2021/01/27	2032	06/05/2021			Bond Future	9.9126	89.9838	9.8951	90.0902	(0.177)	0.0000	0.0000	122,037
2021/01/27	2032	06/05/2021	12.57	Put	Bond Future	50.0600	0.0501	46.6100	0.0466	(6.892)	0	0	736
2021/01/27	2032	06/05/2021	10.33	Put	Bond Future	1,710.9200	1.7109	1,661.4000	1.6614	(2.894)	0	0	0
2021/01/27	2032	06/05/2021	10.33	Call	Bond Future	4,198.9500	4.1989	4,255.8500	4.2558	1.355	0	0	736
2021/01/27	2032	06/05/2021	12.11	Call	Bond Future	12,218.7200	12.2187	12,317.8500	12.3179	0.811	0	0	0
2021/01/27	2032	06/05/2021	12.11	Put	Bond Future	124.5800	0.1246	117.2900	0.1173	(5.852)	0	0	0
2021/01/27	2032	06/05/2021	12.10	Call	Bond Future	12,171.3300	12.1713	12,270.3500	12.2704	0.814	0	0	0
2021/01/27	2032	06/05/2021	12.10	Put	Bond Future	126.9500	0.1270	119.5500	0.1196	(5.829)	0	0	0
2021/01/27	2032	05/08/2021	11.37	Call	Bond Future	8,283.8400	8.2838	8,359.6600	8.3597	0.915	0	0	0
2021/01/27	2032	05/08/2021	11.37	Put	Bond Future	1,330.2100	1.3302	1,299.2900	1.2993	(2.324)	0	0	0
2021/01/27	2032	05/08/2021			Bond Future	10.1223	90.9518	10.1042	91.0585	(0.179)	0.0000	0.0000	0
2021/01/27	2032	05/08/2021	11.35	Call	Bond Future	8,205.2700	8.2053	8,280.6700	8.2807	0.919	0	0	0
2021/01/27	2032	05/08/2021	11.35	Put	Bond Future	1,357.0700	1.3571	1,325.7300	1.3257	(2.309)	0	0	0
2021/01/27	2032	05/08/2021	11.36	Call	Bond Future	8,244.5300	8.2445	8,320.1400	8.3201	0.917	0	0	0
2021/01/27	2032	05/08/2021	11.36	Put	Bond Future	1,343.5900	1.3436	1,312.4600	1.3125	(2.317)	0	0	0
2021/01/27	2032	04/11/2021	9.83	Call	Bond Future	2,642.7900	2.6428	2,679.6700	2.6797	1.395	0	0	700
2021/01/27	2032	04/11/2021	11.71	Put	Bond Future	1,487.4400	1.4874	1,457.9700	1.4580	(1.981)	0	0	0
2021/01/27	2032	04/11/2021	11.69	Call	Bond Future	8,781.7300	8.7817	8,859.4600	8.8595	0.885	0	0	0
2021/01/27	2032	04/11/2021	11.70	Call	Bond Future	8,819.0700	8.8191	8,896.9900	8.8970	0.884	0	0	0
2021/01/27	2032	04/11/2021			Bond Future	10.3402	87.7658	10.3214	87.8733	(0.182)	0.0000	0.0000	0
2021/01/27	2032	04/11/2021	9.83	Put	Bond Future	5,624.0000	5.6240	5,553.3100	5.5533	(1.257)	0	0	0
2021/01/27	2032	04/11/2021	12.81	Call	Bond Future	13,190.5500	13.1906	13,284.8100	13.2848	0.715	0	0	0
2021/01/27	2032	04/11/2021	12.81	Put	Bond Future	510.3700	0.5104	497.0600	0.4971	(2.608)	0	0	700
2021/01/27	2032	04/11/2021	11.71	Call	Bond Future	8,856.4700	8.8565	8,934.5700	8.9346	0.882	0	0	0
2021/01/27	2032	04/11/2021	11.69	Put	Bond Future	1,514.0400	1.5140	1,484.2000	1.4842	(1.971)	0	0	0
2021/01/27	2032	04/11/2021	9.33	Put	Bond Future	7,668.2100	7.6682	7,586.0700	7.5861	(1.071)	0	0	0
2021/01/27	2032	04/11/2021	9.33	Call	Bond Future	1,630.9100	1.6309	1,656.3400	1.6563	1.559	0	0	700
2021/01/27	2032	04/11/2021	11.70	Put	Bond Future	1,500.6900	1.5007	1,471.0400	1.4710	(1.976)	0	0	0
2021/01/27	2033	04/02/2021			Bond Future	100.3877	100.3877	100.2610	100.2610	(0.126)	0.0000	0.0000	1,258
2021/01/27	2033	06/05/2021			Bond Future	100.2030	100.2030	100.0734	100.0734	(0.129)	0.0000	0.0000	8,634
2021/01/27	2033	05/08/2021			Bond Future	101.3049	101.3049	101.1730	101.1730	(0.130)	0.0000	0.0000	0
2021/01/27	2033	04/11/2021			Bond Future	101.1712	101.1712	101.0377	101.0377	(0.132)	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
2021/01/27	2037	04/02/2021	10.28	Call	Bond Future	89.1300	0.0891	79.4700	0.0795	(10.838)	0	0	0
2021/01/27	2037	04/02/2021	10.28	Put	Bond Future	3,006.2100	3.0062	2,884.7300	2.8847	(4.041)	0	0	0
2021/01/27	2037	04/02/2021	10.27	Call	Bond Future	82.8400	0.0828	73.4900	0.0735	(11.287)	0	0	0
2021/01/27	2037	04/02/2021	10.27	Put	Bond Future	3,069.4900	3.0695	2,948.3200	2.9483	(3.948)	0	0	0
2021/01/27	2037	04/02/2021	11.90	Call	Bond Future	7,323.9400	7.3239	7,435.2900	7.4353	1.520	0	0	0
2021/01/27	2037	04/02/2021	13.73	Call	Bond Future	16,786.0600	16.7861	16,897.8800	16.8979	0.666	0	0	0
2021/01/27	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	23
2021/01/27	2037	04/02/2021	10.85	Call	Bond Future	1,424.8300	1.4248	1,454.0900	1.4541	2.054	0	0	0
2021/01/27	2037	04/02/2021	10.85	Put	Bond Future	511.7800	0.5118	429.2200	0.4292	(16.132)	0	0	72
2021/01/27	2037	04/02/2021	10.35	Call	Bond Future	144.6400	0.1446	133.0900	0.1331	(7.985)	0	0	0
2021/01/27	2037	04/02/2021	10.35	Put	Bond Future	2,577.0900	2.5771	2,453.7200	2.4537	(4.787)	0	0	72
2021/01/27	2037	04/02/2021			Bond Future	10.7105	83.4650	10.6936	83.5768	(0.158)	0.0000	0.0000	50,431
2021/01/27	2037	04/02/2021	10.29	Call	Bond Future	95.8200	0.0958	85.8500	0.0859	(10.405)	0	0	0
2021/01/27	2037	04/02/2021	10.29	Put	Bond Future	2,943.4200	2.9434	2,821.6300	2.8216	(4.138)	0	0	0
2021/01/27	2037	04/02/2021	11.97	Put	Bond Future	0.4100	0.0004	0.1500	0.0002	(63.415)	0	0	0
2021/01/27	2037	04/02/2021	11.97	Call	Bond Future	7,723.4300	7.7234	7,834.9900	7.8350	1.444	0	0	23
2021/01/27	2037	04/02/2021	11.90	Put	Bond Future	0.7800	0.0008	0.3100	0.0003	(60.256)	0	0	240
2021/01/27	2037	04/02/2021	10.48	Put	Bond Future	1,857.4700	1.8575	1,733.8500	1.7338	(6.655)	0	0	0
2021/01/27	2037	04/02/2021	10.48	Call	Bond Future	314.2600	0.3143	302.4600	0.3025	(3.755)	0	0	240
2021/01/27	2037	04/02/2021	9.65	Put	Bond Future	7,469.0300	7.4690	7,357.1400	7.3571	(1.498)	0	0	0
2021/01/27	2037	04/02/2021	9.65	Call	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	72
2021/01/27	2037	06/05/2021	12.42	Call	Bond Future	9,410.2100	9.4102	9,497.9300	9.4979	0.932	0	0	0
2021/01/27	2037	06/05/2021	12.43	Call	Bond Future	9,455.6900	9.4557	9,543.6500	9.5437	0.930	0	0	0
2021/01/27	2037	06/05/2021	12.44	Put	Bond Future	592.8900	0.5929	569.5000	0.5695	(3.945)	0	0	0
2021/01/27	2037	06/05/2021			Bond Future	10.9235	84.3011	10.9061	84.4127	(0.159)	0.0000	0.0000	125,697
2021/01/27	2037	06/05/2021	12.42	Put	Bond Future	609.4900	0.6095	585.6300	0.5856	(3.915)	0	0	0
2021/01/27	2037	06/05/2021	12.43	Put	Bond Future	601.1400	0.6011	577.5200	0.5775	(3.929)	0	0	0
2021/01/27	2037	06/05/2021	12.44	Call	Bond Future	9,501.2200	9.5012	9,589.4100	9.5894	0.928	0	0	0
2021/01/27	2037	05/08/2021	12.26	Put	Bond Future	1,907.6500	1.9076	1,869.5500	1.8696	(1.997)	0	0	0
2021/01/27	2037	05/08/2021	12.27	Call	Bond Future	8,452.5700	8.4526	8,526.7400	8.5267	0.877	0	0	0
2021/01/27	2037	05/08/2021	12.27	Put	Bond Future	1,891.1400	1.8911	1,853.2500	1.8532	(2.004)	0	0	0
2021/01/27	2037	05/08/2021	12.28	Call	Bond Future	8,490.7500	8.4908	8,565.1400	8.5651	0.876	0	0	0
2021/01/27	2037	05/08/2021			Bond Future	11.1443	80.9519	11.1263	81.0640	(0.162)	0.0000	0.0000	0
2021/01/27	2037	05/08/2021	12.26	Call	Bond Future	8,414.4300	8.4144	8,488.3900	8.4884	0.879	0	0	0
2021/01/27	2037	05/08/2021	12.28	Put	Bond Future	1,874.7400	1.8747	1,837.0700	1.8371	(2.009)	0	0	0
2021/01/27	2037	04/11/2021	12.82	Put	Bond Future	1,747.7100	1.7477	1,715.9400	1.7159	(1.818)	0	0	0
2021/01/27	2037	04/11/2021	12.83	Call	Bond Future	9,906.1800	9.9062	9,987.6300	9.9876	0.822	0	0	0
2021/01/27	2037	04/11/2021			Bond Future	11.3607	81.8050	11.3420	81.9181	(0.165)	0.0000	0.0000	0
2021/01/27	2037	04/11/2021	12.81	Call	Bond Future	9,831.6500	9.8316	9,912.7400	9.9127	0.825	0	0	0
2021/01/27	2037	04/11/2021	12.81	Put	Bond Future	1,761.7100	1.7617	1,729.7600	1.7298	(1.814)	0	0	0
2021/01/27	2037	04/11/2021	12.82	Call	Bond Future	9,868.8900	9.8689	9,950.1600	9.9502	0.823	0	0	0
2021/01/27	2037	04/11/2021	12.83	Put	Bond Future	1,733.8100	1.7338	1,702.2200	1.7022	(1.822)	0	0	0
2021/01/27	2038	04/02/2021			Bond Future	112.3859	112.3859	112.4182	112.4182	0.029	0.0000	0.0000	5,081
2021/01/27	2038	06/05/2021			Bond Future	113.5397	113.5397	113.5706	113.5706	0.027	0.0000	0.0000	6,799
2021/01/27	2038	05/08/2021			Bond Future	113.0660	113.0660	113.0964	113.0964	0.027	0.0000	0.0000	0
2021/01/27	2038	04/11/2021			Bond Future	114.2837	114.2837	114.3140	114.3140	0.026	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
2021/01/27	2040	04/02/2021	10.42	Call	Bond Future	115.6100	0.1156	90.7300	0.0907	(21.521)	0	0	0
2021/01/27	2040	04/02/2021	10.42	Put	Bond Future	2,907.2600	2.9073	2,905.9900	2.9060	(0.044)	0	0	0
2021/01/27	2040	04/02/2021	9.49	Put	Bond Future	10,162.2200	10.1622	10,185.8300	10.1858	0.232	0	0	0
2021/01/27	2040	04/02/2021	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2021/01/27	2040	04/02/2021	9.57	Put	Bond Future	9,491.1400	9.4911	9,514.7400	9.5147	0.249	0	0	0
2021/01/27	2040	04/02/2021	9.57	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	800
2021/01/27	2040	04/02/2021	10.07	Put	Bond Future	5,462.9400	5.4629	5,484.3500	5.4843	0.392	0	0	0
2021/01/27	2040	04/02/2021			Bond Future	10.8048	85.7822	10.8082	85.7586	0.031	0.0000	0.0000	51,833
2021/01/27	2040	04/02/2021	10.41	Call	Bond Future	107.5400	0.1075	83.8300	0.0838	(22.048)	0	0	0
2021/01/27	2040	04/02/2021	10.41	Put	Bond Future	2,973.6500	2.9737	2,973.5500	2.9736	(0.003)	0	0	0
2021/01/27	2040	04/02/2021	10.40	Call	Bond Future	99.9300	0.0999	77.3600	0.0774	(22.586)	0	0	0
2021/01/27	2040	04/02/2021	10.40	Put	Bond Future	3,040.6000	3.0406	3,041.6400	3.0416	0.034	0	0	0
2021/01/27	2040	04/02/2021	10.24	Put	Bond Future	4,173.6900	4.1737	4,188.8100	4.1888	0.362	0	0	0
2021/01/27	2040	04/02/2021	10.24	Call	Bond Future	26.4600	0.0265	17.9700	0.0180	(32.086)	0	0	500
2021/01/27	2040	04/02/2021	11.57	Call	Bond Future	5,164.7900	5.1648	5,135.9700	5.1360	(0.558)	0	0	0
2021/01/27	2040	04/02/2021	11.57	Put	Bond Future	16.2100	0.0162	11.0000	0.0110	(32.141)	0	0	500
2021/01/27	2040	04/02/2021	10.07	Call	Bond Future	5.1200	0.0051	2.9200	0.0029	(42.969)	0	0	800
2021/01/27	2040	04/02/2021	11.74	Call	Bond Future	6,229.8700	6.2299	6,204.2100	6.2042	(0.412)	0	0	0
2021/01/27	2040	04/02/2021	11.74	Put	Bond Future	5.1800	0.0052	3.1300	0.0031	(39.575)	0	0	800
2021/01/27	2040	06/05/2021	10.83	Put	Bond Future	3,906.0100	3.9060	3,903.7100	3.9037	(0.059)	0	0	0
2021/01/27	2040	06/05/2021	10.83	Call	Bond Future	2,643.0100	2.6430	2,615.5300	2.6155	(1.040)	0	0	300
2021/01/27	2040	06/05/2021	11.58	Put	Bond Future	1,792.4500	1.7925	1,785.1100	1.7851	(0.409)	0	0	0
2021/01/27	2040	06/05/2021	11.58	Call	Bond Future	5,551.7300	5.5517	5,519.2100	5.5192	(0.586)	0	0	300
2021/01/27	2040	06/05/2021	12.44	Call	Bond Future	9,652.6400	9.6526	9,620.6600	9.6207	(0.331)	0	0	0
2021/01/27	2040	06/05/2021	12.44	Put	Bond Future	697.4900	0.6975	690.6900	0.6907	(0.975)	0	0	0
2021/01/27	2040	06/05/2021			Bond Future	11.0119	86.6415	11.0155	86.6164	0.033	0.0000	0.0000	75,369
2021/01/27	2040	06/05/2021	13.38	Call	Bond Future	14,202.3600	14.2024	14,174.0100	14.1740	(0.200)	0	0	0
2021/01/27	2040	06/05/2021	13.38	Put	Bond Future	171.8900	0.1719	168.7200	0.1687	(1.844)	0	0	300
2021/01/27	2040	06/05/2021	12.43	Call	Bond Future	9,604.9600	9.6050	9,572.9400	9.5729	(0.333)	0	0	0
2021/01/27	2040	06/05/2021	12.43	Put	Bond Future	707.0500	0.7070	700.2100	0.7002	(0.967)	0	0	0
2021/01/27	2040	06/05/2021	12.42	Call	Bond Future	9,557.3300	9.5573	9,525.2700	9.5253	(0.335)	0	0	0
2021/01/27	2040	06/05/2021	12.42	Put	Bond Future	716.7200	0.7167	709.8400	0.7098	(0.960)	0	0	0
2021/01/27	2040	05/08/2021	11.05	Put	Bond Future	4,980.5800	4.9806	4,982.8500	4.9829	0.046	0	0	0
2021/01/27	2040	05/08/2021	11.05	Call	Bond Future	3,792.9000	3.7929	3,768.8900	3.7689	(0.633)	0	0	900
2021/01/27	2040	05/08/2021	12.48	Call	Bond Future	9,459.7600	9.4598	9,429.8500	9.4299	(0.316)	0	0	0
2021/01/27	2040	05/08/2021	12.49	Put	Bond Future	1,737.8900	1.7379	1,734.2500	1.7343	(0.209)	0	0	0
2021/01/27	2040	05/08/2021	12.47	Call	Bond Future	9,415.0500	9.4150	9,385.1500	9.3851	(0.318)	0	0	0
2021/01/27	2040	05/08/2021			Bond Future	11.2265	83.0673	11.2305	83.0410	0.035	0.0000	0.0000	0
2021/01/27	2040	05/08/2021	11.55	Put	Bond Future	3,440.4700	3.4405	3,439.6000	3.4396	(0.025)	0	0	0
2021/01/27	2040	05/08/2021	11.55	Call	Bond Future	5,548.8100	5.5488	5,521.6600	5.5217	(0.489)	0	0	900
2021/01/27	2040	05/08/2021	14.80	Call	Bond Future	19,347.2200	19.3472	19,319.5200	19.3195	(0.143)	0	0	0
2021/01/27	2040	05/08/2021	14.80	Put	Bond Future	155.3800	0.1554	153.9600	0.1540	(0.914)	0	0	900
2021/01/27	2040	05/08/2021	12.48	Put	Bond Future	1,749.7300	1.7497	1,746.1000	1.7461	(0.207)	0	0	0
2021/01/27	2040	05/08/2021	12.49	Call	Bond Future	9,504.6800	9.5047	9,474.7600	9.4748	(0.315)	0	0	0
2021/01/27	2040	05/08/2021	12.47	Put	Bond Future	1,761.8500	1.7619	1,758.2300	1.7582	(0.205)	0	0	0
2021/01/27	2040	04/11/2021	12.90	Call	Bond Future	10,422.6700	10.4227	10,394.9300	10.3949	(0.266)	0	0	0
2021/01/27	2040	04/11/2021	12.90	Put	Bond Future	1,780.0200	1.7800	1,779.0200	1.7790	(0.056)	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
2021/01/27	2040	04/11/2021	12.89	Call	Bond Future	10,383.2600	10.3833	10,355.5300	10.3555	(0.267)	0	0	0
2021/01/27	2040	04/11/2021	12.89	Put	Bond Future	1,794.5200	1.7945	1,793.5300	1.7935	(0.055)	0	0	0
2021/01/27	2040	04/11/2021			Bond Future	11.4363	83.9427	11.4404	83.9159	0.036	0.0000	0.0000	0
2021/01/27	2040	04/11/2021	12.91	Call	Bond Future	10,462.1100	10.4621	10,434.3600	10.4344	(0.265)	0	0	0
2021/01/27	2040	04/11/2021	12.91	Put	Bond Future	1,765.6200	1.7656	1,764.6100	1.7646	(0.057)	0	0	0
2021/01/27	2044	04/02/2021	10.36	Put	Bond Future	3,881.7000	3.8817	3,826.1000	3.8261	(1.432)	0	0	0
2021/01/27	2044	04/02/2021	10.37	Call	Bond Future	46.4400	0.0464	36.1900	0.0362	(22.071)	0	0	0
2021/01/27	2044	04/02/2021	10.35	Put	Bond Future	3,955.0600	3.9551	3,900.0400	3.9000	(1.391)	0	0	0
2021/01/27	2044	04/02/2021	10.04	Put	Bond Future	6,359.8500	6.3599	6,313.1900	6.3132	(0.734)	0	0	0
2021/01/27	2044	04/02/2021	10.04	Call	Bond Future	1.6500	0.0017	0.9300	0.0009	(43.636)	0	0	0
2021/01/27	2044	04/02/2021	10.84	Call	Bond Future	811.0900	0.8111	778.6500	0.7786	(4.000)	0	0	0
2021/01/27	2044	04/02/2021			Bond Future	10.8789	82.3590	10.8725	82.4050	(0.059)	0.0000	0.0000	26,829
2021/01/27	2044	04/02/2021	10.36	Call	Bond Future	42.6400	0.0426	32.9800	0.0330	(22.655)	0	0	0
2021/01/27	2044	04/02/2021	10.37	Put	Bond Future	3,808.7000	3.8087	3,752.5100	3.7525	(1.475)	0	0	0
2021/01/27	2044	04/02/2021	10.35	Call	Bond Future	39.0900	0.0391	30.0100	0.0300	(23.228)	0	0	0
2021/01/27	2044	04/02/2021	10.84	Put	Bond Future	1,089.0300	1.0890	1,010.6500	1.0106	(7.197)	0	0	265
2021/01/27	2044	04/02/2021	10.29	Call	Bond Future	22.6100	0.0226	16.5300	0.0165	(26.891)	0	0	0
2021/01/27	2044	04/02/2021	10.29	Put	Bond Future	4,402.4800	4.4025	4,350.4600	4.3505	(1.182)	0	0	265
2021/01/27	2044	04/02/2021	9.66	Put	Bond Future	9,511.7000	9.5117	9,465.7500	9.4658	(0.483)	0	0	0
2021/01/27	2044	04/02/2021	9.66	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	265
2021/01/27	2044	06/05/2021	11.10	Call	Bond Future	3,397.1700	3.3972	3,404.3400	3.4043	0.211	0	0	0
2021/01/27	2044	06/05/2021	11.40	Call	Bond Future	4,551.0800	4.5511	4,562.9000	4.5629	0.260	0	0	0
2021/01/27	2044	06/05/2021	11.40	Put	Bond Future	2,380.0100	2.3800	2,346.7700	2.3468	(1.397)	0	0	3,100
2021/01/27	2044	06/05/2021	11.79	Call	Bond Future	6,260.5200	6.2605	6,278.4400	6.2784	0.286	0	0	0
2021/01/27	2044	06/05/2021	11.79	Put	Bond Future	1,587.1000	1.5871	1,559.9600	1.5600	(1.710)	0	0	3,100
2021/01/27	2044	06/05/2021	12.50	Call	Bond Future	9,616.9600	9.6170	9,645.0200	9.6450	0.292	0	0	0
2021/01/27	2044	06/05/2021	12.50	Put	Bond Future	724.9900	0.7250	707.9900	0.7080	(2.345)	0	0	3,100
2021/01/27	2044	06/05/2021	12.43	Call	Bond Future	9,289.6300	9.2896	9,316.6600	9.3167	0.291	0	0	0
2021/01/27	2044	06/05/2021	12.43	Put	Bond Future	795.3800	0.7954	777.3500	0.7773	(2.267)	0	0	0
2021/01/27	2044	06/05/2021	12.44	Call	Bond Future	9,336.2800	9.3363	9,363.4600	9.3635	0.291	0	0	0
2021/01/27	2044	06/05/2021	12.44	Put	Bond Future	784.9800	0.7850	767.1000	0.7671	(2.278)	0	0	0
2021/01/27	2044	06/05/2021			Bond Future	11.0784	83.1841	11.0718	83.2292	(0.059)	0.0000	0.0000	34,296
2021/01/27	2044	06/05/2021	11.10	Put	Bond Future	3,247.9300	3.2479	3,210.0400	3.2100	(1.167)	0	0	3,100
2021/01/27	2044	06/05/2021	10.70	Put	Bond Future	4,769.6100	4.7696	4,726.6800	4.7267	(0.900)	0	0	0
2021/01/27	2044	06/05/2021	10.70	Call	Bond Future	2,083.1300	2.0831	2,085.2600	2.0853	0.102	0	0	3,100
2021/01/27	2044	06/05/2021	11.35	Put	Bond Future	2,508.8900	2.5089	2,474.8500	2.4749	(1.357)	0	0	0
2021/01/27	2044	06/05/2021	11.35	Call	Bond Future	4,349.0000	4.3490	4,360.0200	4.3600	0.253	0	0	3,100
2021/01/27	2044	06/05/2021	11.90	Call	Bond Future	6,775.3100	6.7753	6,794.8400	6.7948	0.288	0	0	0
2021/01/27	2044	06/05/2021	11.90	Put	Bond Future	1,420.6700	1.4207	1,395.1400	1.3951	(1.797)	0	0	0
2021/01/27	2044	06/05/2021	12.45	Call	Bond Future	9,382.9700	9.3830	9,410.2900	9.4103	0.291	0	0	0
2021/01/27	2044	06/05/2021	12.45	Put	Bond Future	774.7000	0.7747	756.9600	0.7570	(2.290)	0	0	0
2021/01/27	2044	05/08/2021	12.60	Put	Bond Future	1,694.6600	1.6947	1,675.1700	1.6752	(1.150)	0	0	0
2021/01/27	2044	05/08/2021	12.61	Call	Bond Future	9,772.6600	9.7727	9,798.1400	9.7981	0.261	0	0	0
2021/01/27	2044	05/08/2021	12.61	Put	Bond Future	1,679.6500	1.6797	1,660.2600	1.6603	(1.154)	0	0	0
2021/01/27	2044	05/08/2021			Bond Future	11.2850	79.6978	11.2783	79.7427	(0.059)	0.0000	0.0000	0
2021/01/27	2044	05/08/2021	12.59	Call	Bond Future	9,691.3300	9.6913	9,716.6100	9.7166	0.261	0	0	0
2021/01/27	2044	05/08/2021	12.59	Put	Bond Future	1,709.7800	1.7098	1,690.1900	1.6902	(1.146)	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
2021/01/27	2044	05/08/2021	12.60	Call	Bond Future	9,731.9800	9.7320	9,757.3600	9.7574	0.261	0	0	0
2021/01/27	2044	04/11/2021	12.91	Call	Bond Future	10,264.6800	10.2647	10,292.6200	10.2926	0.272	0	0	0
2021/01/27	2044	04/11/2021	12.91	Put	Bond Future	1,869.5600	1.8696	1,852.3800	1.8524	(0.919)	0	0	0
2021/01/27	2044	04/11/2021			Bond Future	11.4866	80.5377	11.4796	80.5828	(0.060)	0.0000	0.0000	0
2021/01/27	2044	04/11/2021	12.89	Call	Bond Future	10,187.5400	10.1875	10,215.3100	10.2153	0.273	0	0	0
2021/01/27	2044	04/11/2021	12.89	Put	Bond Future	1,899.4500	1.8994	1,882.1000	1.8821	(0.913)	0	0	0
2021/01/27	2044	04/11/2021	12.90	Call	Bond Future	10,226.0900	10.2261	10,253.9500	10.2539	0.272	0	0	0
2021/01/27	2044	04/11/2021	12.90	Put	Bond Future	1,884.4500	1.8844	1,867.1900	1.8672	(0.916)	0	0	0
2021/01/27	2046	04/02/2021			Bond Future	101.2126	101.2126	102.1826	102.1826	0.958	0.0000	0.0000	14,486
2021/01/27	2046	06/05/2021			Bond Future	100.4619	100.4619	101.4401	101.4401	0.974	0.0000	0.0000	14,893
2021/01/27	2046	05/08/2021			Bond Future	101.5667	101.5667	102.5549	102.5549	0.973	0.0000	0.0000	0
2021/01/27	2046	04/11/2021			Bond Future	100.8530	100.8530	101.8517	101.8517	0.990	0.0000	0.0000	0
2021/01/27	2050	04/02/2021			Bond Future	102.8542	102.8542	102.0279	102.0279	(0.803)	0.0000	0.0000	9,857
2021/01/27	2050	06/05/2021			Bond Future	103.9103	103.9103	103.0738	103.0738	(0.805)	0.0000	0.0000	9,961
2021/01/27	2050	05/08/2021			Bond Future	103.1248	103.1248	102.2784	102.2784	(0.821)	0.0000	0.0000	0
2021/01/27	2050	04/11/2021			Bond Future	104.2354	104.2354	103.3795	103.3795	(0.821)	0.0000	0.0000	0
2021/01/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	AL37	04/02/2021			Index Future	791.3830	791.3830	791.0970	791.0970	(0.036)	0.0000	0.0000	0
2021/01/27	AL37	06/05/2021			Index Future	799.3030	799.3030	799.0090	799.0090	(0.037)	0.0000	0.0000	0
2021/01/27	AL37	05/08/2021			Index Future	807.8000	807.8000	807.5010	807.5010	(0.037)	0.0000	0.0000	0
2021/01/27	AL37	04/11/2021			Index Future	816.3970	816.3970	816.0940	816.0940	(0.037)	0.0000	0.0000	0
2021/01/27	AL7T	04/02/2021			Index Future	872.2290	872.2290	873.0580	873.0580	0.095	0.0000	0.0000	0
2021/01/27	AL7T	06/05/2021			Index Future	880.9580	880.9580	881.7900	881.7900	0.094	0.0000	0.0000	0
2021/01/27	AL7T	05/08/2021			Index Future	890.3230	890.3230	891.1620	891.1620	0.094	0.0000	0.0000	0
2021/01/27	AL7T	04/11/2021			Index Future	899.7980	899.7980	900.6450	900.6450	0.094	0.0000	0.0000	0
2021/01/27	ALBI	04/02/2021			Index Future	764.6340	764.6340	764.9610	764.9610	0.043	0.0000	0.0000	83
2021/01/27	ALBI	06/05/2021			Index Future	772.2860	772.2860	772.6120	772.6120	0.042	0.0000	0.0000	270
2021/01/27	ALBI	05/08/2021			Index Future	780.4960	780.4960	780.8230	780.8230	0.042	0.0000	0.0000	0
2021/01/27	ALBI	04/11/2021			Index Future	788.8020	788.8020	789.1320	789.1320	0.042	0.0000	0.0000	0
2021/01/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/27	ES33	04/02/2021			Bond Future	11.3770	77.4099	11.3582	77.5108	(0.165)	0.0000	0.0000	0
2021/01/27	ES33	06/05/2021			Bond Future	11.6322	74.4120	11.6129	74.5126	(0.166)	0.0000	0.0000	350
2021/01/27	ES33	05/08/2021			Bond Future	11.8936	75.2123	11.8736	75.3134	(0.168)	0.0000	0.0000	0
2021/01/27	ES33	04/11/2021			Bond Future	12.1654	72.2307	12.1445	72.3326	(0.172)	0.0000	0.0000	0
2021/01/27	ES42	04/02/2021			Bond Future	11.8698	76.5405	11.8617	76.5894	(0.069)	0.0000	0.0000	0
2021/01/27	ES42	06/05/2021			Bond Future	12.1167	73.0498	12.1084	73.0980	(0.069)	0.0000	0.0000	4,779
2021/01/27	ES42	05/08/2021			Bond Future	12.3633	73.8361	12.3547	73.8841	(0.069)	0.0000	0.0000	0
2021/01/27	ES42	04/11/2021			Bond Future	12.6213	70.3565	12.6124	70.4049	(0.071)	0.0000	0.0000	0
2021/01/27	GOVI	04/02/2021	750.96	Call	GOVI	48,750.0000	4.8750	52,090.0000	5.2090	6.851	0	0	0
2021/01/27	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	04/02/2021			GOVI	755.8350	755.8350	756.1690	756.1690	0.044	0.0000	0.0000	38
2021/01/27	GOVI	04/02/2021	750.95	Call	GOVI	48,850.0000	4.8850	52,190.0000	5.2190	6.837	0	0	0
2021/01/27	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	04/02/2021	750.94	Call	GOVI	48,950.0000	4.8950	52,290.0000	5.2290	6.823	0	0	0
2021/01/27	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	06/05/2021	678.68	Call	GOVI	847,190.0000	84.7190	850,520.0000	85.0520	0.393	0	0	0
2021/01/27	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	06/05/2021	678.67	Call	GOVI	847,290.0000	84.7290	850,620.0000	85.0620	0.393	0	0	0
2021/01/27	GOVI	06/05/2021			GOVI	763.3990	763.3990	763.7320	763.7320	0.044	0.0000	0.0000	936
2021/01/27	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	06/05/2021	678.69	Call	GOVI	847,090.0000	84.7090	850,420.0000	85.0420	0.393	0	0	0
2021/01/27	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	05/08/2021	719.14	Call	GOVI	523,750.0000	52.3750	527,090.0000	52.7090	0.638	0	0	0
2021/01/27	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	05/08/2021	719.13	Call	GOVI	523,850.0000	52.3850	527,190.0000	52.7190	0.638	0	0	0
2021/01/27	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	05/08/2021			GOVI	771.5150	771.5150	771.8490	771.8490	0.043	0.0000	0.0000	0
2021/01/27	GOVI	05/08/2021	719.15	Call	GOVI	523,650.0000	52.3650	526,990.0000	52.6990	0.638	0	0	0
2021/01/27	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	04/11/2021	728.41	Call	GOVI	513,150.0000	51.3150	516,520.0000	51.6520	0.657	0	0	0
2021/01/27	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	04/11/2021	728.40	Call	GOVI	513,250.0000	51.3250	516,620.0000	51.6620	0.657	0	0	0
2021/01/27	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	GOVI	04/11/2021			GOVI	779.7250	779.7250	780.0620	780.0620	0.043	0.0000	0.0000	0
2021/01/27	GOVI	04/11/2021	728.42	Call	GOVI	513,050.0000	51.3050	516,420.0000	51.6420	0.657	0	0	0
2021/01/27	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
2021/01/27	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/27	IGOV 04/02/2021			Index Future	272.8470	272.8470	272.9370	272.9370	0.033	0.0000	0.0000	413
2021/01/27	IGOV 06/05/2021			Index Future	275.6450	275.6450	275.7350	275.7350	0.033	0.0000	0.0000	561
2021/01/27	IGOV 05/08/2021			Index Future	278.6420	278.6420	278.7320	278.7320	0.032	0.0000	0.0000	0
2021/01/27	IGOV 04/11/2021			Index Future	281.6740	281.6740	281.7650	281.7650	0.032	0.0000	0.0000	0
2021/01/27	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/27	IS05 15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4200	90.4200	0.000	0.0000	0.0000	0
2021/01/27	IS05 21/09/2021			Interest Rate Swap	89.3600	89.3600	89.3600	89.3600	0.000	0.0000	0.0000	0
2021/01/27	IS05 21/12/2021			Interest Rate Swap	90.6100	90.6100	90.6100	90.6100	0.000	0.0000	0.0000	51
2021/01/27	IS05 15/03/2022			Interest Rate Swap	90.0300	90.0300	90.0300	90.0300	0.000	0.0000	0.0000	0
2021/01/27	IS05 21/06/2022			Interest Rate Swap	90.1100	90.1100	90.1000	90.1000	(0.011)	0.0000	0.0000	0
2021/01/27	IS05 20/09/2022			Interest Rate Swap	93.2000	93.2000	93.2000	93.2000	0.000	0.0000	0.0000	0
2021/01/27	IS05 20/12/2022			Interest Rate Swap	93.6500	93.6500	93.6500	93.6500	0.000	0.0000	0.0000	0
2021/01/27	IS05 22/03/2023			Interest Rate Swap	85.9800	85.9800	85.9800	85.9800	0.000	0.0000	0.0000	0
2021/01/27	IS05 20/06/2023			Interest Rate Swap	91.4400	91.4400	91.4500	91.4500	0.011	0.0000	0.0000	0
2021/01/27	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/27	IS10 17/12/2025			Interest Rate Swap	78.0400	78.0400	78.0900	78.0900	0.064	0.0000	0.0000	0
2021/01/27	IS10 16/03/2026			Interest Rate Swap	74.4300	74.4300	74.4900	74.4900	0.081	0.0000	0.0000	0
2021/01/27	IS10 15/06/2026			Interest Rate Swap	72.7000	72.7000	72.7700	72.7700	0.096	0.0000	0.0000	0
2021/01/27	IS10 21/09/2026			Interest Rate Swap	74.5900	74.5900	74.6600	74.6600	0.094	0.0000	0.0000	0
2021/01/27	IS10 21/12/2026			Interest Rate Swap	78.5100	78.5100	78.5800	78.5800	0.089	0.0000	0.0000	0
2021/01/27	IS10 15/03/2027			Interest Rate Swap	76.9100	76.9100	76.9800	76.9800	0.091	0.0000	0.0000	0
2021/01/27	IS10 21/06/2027			Interest Rate Swap	78.9000	78.9000	78.9800	78.9800	0.101	0.0000	0.0000	0
2021/01/27	IS10 20/09/2027			Interest Rate Swap	84.6700	84.6700	84.7500	84.7500	0.094	0.0000	0.0000	0
2021/01/27	IS10 20/12/2027			Interest Rate Swap	85.0100	85.0100	85.0900	85.0900	0.094	0.0000	0.0000	0
2021/01/27	IS10 22/03/2028			Interest Rate Swap	77.9300	77.9300	78.0100	78.0100	0.103	0.0000	0.0000	0
2021/01/27	IS10 20/06/2028			Interest Rate Swap	85.8200	85.8200	85.8900	85.8900	0.082	0.0000	0.0000	0
2021/01/27	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/27	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/27	JBAF 17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/01/27	JBAF 17/03/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/01/27	JBAF 21/04/2021			Jibar Tradeable Future	3.5900	96.4100	3.5900	96.4100	0.000	0.0000	0.0000	0
2021/01/27	JBAF 19/05/2021			Jibar Tradeable Future	3.5900	96.4100	3.5900	96.4100	0.000	0.0000	0.0000	0
2021/01/27	JBAF 15/06/2021			Jibar Tradeable Future	3.5850	96.4150	3.5750	96.4250	(0.279)	0.0000	0.0000	0
2021/01/27	JBAF 21/07/2021			Jibar Tradeable Future	3.5900	96.4100	3.5800	96.4200	(0.279)	0.0000	0.0000	0
2021/01/27	JBAF 15/09/2021			Jibar Tradeable Future	3.6400	96.3600	3.6300	96.3700	(0.275)	0.0000	0.0000	30,000
2021/01/27	JBAF 15/12/2021			Jibar Tradeable Future	3.8250	96.1750	3.8350	96.1650	0.261	0.0000	0.0000	0
2021/01/27	JBAF 16/03/2022			Jibar Tradeable Future	3.9100	96.0900	3.9200	96.0800	0.256	0.0000	0.0000	0
2021/01/27	JBAF 15/06/2022			Jibar Tradeable Future	4.1450	95.8550	4.1550	95.8450	0.241	0.0000	0.0000	20,001
2021/01/27	JBAF 21/09/2022			Jibar Tradeable Future	4.2450	95.7550	4.2450	95.7550	0.000	0.0000	0.0000	0
2021/01/27	JBAF 21/12/2022			Jibar Tradeable Future	4.4800	95.5200	4.4850	95.5150	0.112	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/27	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	R023	04/02/2021	6.34	Call	Bond Future	3,495.0500	3.4950	3,481.7300	3.4817	(0.381)	0	0	0
2021/01/27	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	R023	04/02/2021			Bond Future	4.5678	109.6317	4.5744	109.6184	0.145	0.0000	0.0000	14,325
2021/01/27	R023	04/02/2021	6.33	Call	Bond Future	3,475.7500	3.4757	3,462.4300	3.4624	(0.383)	0	0	0
2021/01/27	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	R023	04/02/2021	6.32	Call	Bond Future	3,456.4400	3.4564	3,443.1200	3.4431	(0.385)	0	0	0
2021/01/27	R023	06/05/2021	7.58	Call	Bond Future	5,043.5700	5.0436	5,028.3300	5.0283	(0.302)	0	0	0
2021/01/27	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	R023	06/05/2021			Bond Future	4.6430	106.8245	4.6516	106.8092	0.185	0.0000	0.0000	15,663
2021/01/27	R023	06/05/2021	7.57	Call	Bond Future	5,026.9400	5.0269	5,011.7000	5.0117	(0.303)	0	0	0
2021/01/27	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	R023	06/05/2021	7.56	Call	Bond Future	5,010.3100	5.0103	4,995.0700	4.9951	(0.304)	0	0	0
2021/01/27	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	R023	05/08/2021	5.30	Call	Bond Future	1,141.8200	1.1418	1,128.5100	1.1285	(1.166)	0	0	0
2021/01/27	R023	05/08/2021	5.30	Put	Bond Future	227.4700	0.2275	230.5100	0.2305	1.336	0	0	0
2021/01/27	R023	05/08/2021	5.29	Call	Bond Future	1,129.4500	1.1294	1,116.1900	1.1162	(1.174)	0	0	0
2021/01/27	R023	05/08/2021	5.29	Put	Bond Future	230.2100	0.2302	233.3000	0.2333	1.342	0	0	0
2021/01/27	R023	05/08/2021			Bond Future	4.6981	107.9731	4.7088	107.9567	0.228	0.0000	0.0000	0
2021/01/27	R023	05/08/2021	5.31	Call	Bond Future	1,154.2200	1.1542	1,140.8700	1.1409	(1.157)	0	0	0
2021/01/27	R023	05/08/2021	5.31	Put	Bond Future	224.7700	0.2248	227.7700	0.2278	1.335	0	0	0
2021/01/27	R023	04/11/2021	4.91	Call	Bond Future	617.6600	0.6177	607.5300	0.6075	(1.640)	0	0	0
2021/01/27	R023	04/11/2021	4.91	Put	Bond Future	453.4900	0.4535	460.1100	0.4601	1.460	0	0	0
2021/01/27	R023	04/11/2021	4.90	Call	Bond Future	609.9400	0.6099	599.8700	0.5999	(1.651)	0	0	0
2021/01/27	R023	04/11/2021	4.90	Put	Bond Future	458.6100	0.4586	465.2900	0.4653	1.457	0	0	0
2021/01/27	R023	04/11/2021			Bond Future	4.7823	105.2039	4.7953	105.1872	0.272	0.0000	0.0000	0
2021/01/27	R023	04/11/2021	4.92	Call	Bond Future	625.4400	0.6254	615.2400	0.6152	(1.631)	0	0	0
2021/01/27	R023	04/11/2021	4.92	Put	Bond Future	448.4300	0.4484	454.9800	0.4550	1.461	0	0	0
2021/01/27	R035	04/02/2021	10.05	Call	Bond Future	86.2000	0.0862	83.2600	0.0833	(3.411)	0	0	0
2021/01/27	R035	04/02/2021	10.05	Put	Bond Future	2,960.4000	2.9604	2,774.2900	2.7743	(6.287)	0	0	0
2021/01/27	R035	04/02/2021	10.04	Call	Bond Future	79.9400	0.0799	76.9000	0.0769	(3.803)	0	0	0
2021/01/27	R035	04/02/2021	10.04	Put	Bond Future	3,023.8500	3.0238	2,837.6400	2.8376	(6.158)	0	0	0
2021/01/27	R035	04/02/2021	10.14	Put	Bond Future	2,411.9300	2.4119	2,228.1400	2.2281	(7.620)	0	0	650
2021/01/27	R035	04/02/2021	11.14	Call	Bond Future	4,311.6700	4.3117	4,482.4000	4.4824	3.960	0	0	0
2021/01/27	R035	04/02/2021	11.14	Put	Bond Future	28.5400	0.0285	16.1000	0.0161	(43.588)	0	0	650
2021/01/27	R035	04/02/2021			Bond Future	10.4722	92.3431	10.4447	92.5262	(0.263)	0.0000	0.0000	37,974
2021/01/27	R035	04/02/2021	10.06	Call	Bond Future	92.8200	0.0928	90.0000	0.0900	(3.038)	0	0	0
2021/01/27	R035	04/02/2021	10.06	Put	Bond Future	2,897.3900	2.8974	2,711.4000	2.7114	(6.419)	0	0	0
2021/01/27	R035	04/02/2021	10.14	Call	Bond Future	161.6600	0.1617	161.0400	0.1610	(0.384)	0	0	0
2021/01/27	R035	06/05/2021	10.55	Call	Bond Future	2,657.7300	2.6577	2,729.8300	2.7298	2.713	0	0	0
2021/01/27	R035	06/05/2021	10.55	Put	Bond Future	3,535.1200	3.5351	3,423.7100	3.4237	(3.152)	0	0	500
2021/01/27	R035	06/05/2021	10.05	Put	Bond Future	5,583.8900	5.5839	5,443.3200	5.4433	(2.517)	0	0	0
2021/01/27	R035	06/05/2021	10.05	Call	Bond Future	1,340.5400	1.3405	1,383.4800	1.3835	3.203	0	0	500
2021/01/27	R035	06/05/2021	12.91	Put	Bond Future	180.2300	0.1802	167.3200	0.1673	(7.163)	0	0	600
2021/01/27	R035	06/05/2021	10.40	Put	Bond Future	4,081.2600	4.0813	3,960.7900	3.9608	(2.952)	0	0	0
2021/01/27	R035	06/05/2021	11.55	Call	Bond Future	6,583.8600	6.5839	6,710.8600	6.7109	1.929	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
2021/01/27	R035	06/05/2021	11.55	Put	Bond Future	1,250.2200	1.2502	1,193.7100	1.1937	(4.520)	0	0	1,650
2021/01/27	R035	06/05/2021	12.77	Call	Bond Future	12,297.1400	12.2971	12,465.1000	12.4651	1.366	0	0	0
2021/01/27	R035	06/05/2021	12.77	Put	Bond Future	227.1900	0.2272	211.6400	0.2116	(6.844)	0	0	1,650
2021/01/27	R035	06/05/2021	10.24	Put	Bond Future	4,728.2200	4.7282	4,598.3200	4.5983	(2.747)	0	0	0
2021/01/27	R035	06/05/2021	10.24	Call	Bond Future	1,785.5200	1.7855	1,839.1300	1.8391	3.002	0	0	793
2021/01/27	R035	06/05/2021	12.37	Call	Bond Future	10,381.1100	10.3811	10,539.1800	10.5392	1.523	0	0	0
2021/01/27	R035	06/05/2021	12.35	Put	Bond Future	438.3200	0.4383	412.2900	0.4123	(5.939)	0	0	0
2021/01/27	R035	06/05/2021	12.36	Put	Bond Future	431.8000	0.4318	406.0700	0.4061	(5.959)	0	0	0
2021/01/27	R035	06/05/2021			Bond Future	10.6849	88.7957	10.6565	88.9792	(0.266)	0.0000	0.0000	97,363
2021/01/27	R035	06/05/2021	11.05	Call	Bond Future	4,419.6800	4.4197	4,521.6900	4.5217	2.308	0	0	0
2021/01/27	R035	06/05/2021	11.05	Put	Bond Future	2,108.3000	2.1083	2,026.8000	2.0268	(3.866)	0	0	500
2021/01/27	R035	06/05/2021	11.15	Put	Bond Future	1,899.3500	1.8994	1,823.3600	1.8234	(4.001)	0	0	0
2021/01/27	R035	06/05/2021	11.15	Call	Bond Future	4,828.1700	4.8282	4,935.6900	4.9357	2.227	0	0	600
2021/01/27	R035	06/05/2021	12.91	Call	Bond Future	12,969.5700	12.9696	13,140.1700	13.1402	1.315	0	0	0
2021/01/27	R035	06/05/2021	10.40	Call	Bond Future	2,213.2000	2.2132	2,276.2400	2.2762	2.848	0	0	600
2021/01/27	R035	06/05/2021	10.81	Put	Bond Future	2,716.6500	2.7167	2,621.0500	2.6211	(3.519)	0	0	0
2021/01/27	R035	06/05/2021	10.81	Call	Bond Future	3,518.8400	3.5188	3,606.7500	3.6068	2.498	0	0	1,650
2021/01/27	R035	06/05/2021	11.32	Call	Bond Future	5,552.6700	5.5527	5,669.0000	5.6690	2.095	0	0	0
2021/01/27	R035	06/05/2021	11.32	Put	Bond Future	1,589.2500	1.5893	1,522.0700	1.5221	(4.227)	0	0	793
2021/01/27	R035	06/05/2021	12.37	Put	Bond Future	425.3600	0.4254	399.9200	0.3999	(5.981)	0	0	0
2021/01/27	R035	06/05/2021	12.35	Call	Bond Future	10,286.0200	10.2860	10,443.5000	10.4435	1.531	0	0	0
2021/01/27	R035	06/05/2021	12.02	Call	Bond Future	8,737.6900	8.7377	8,883.9700	8.8840	1.674	0	0	0
2021/01/27	R035	06/05/2021	12.02	Put	Bond Future	705.9700	0.7060	668.7400	0.6687	(5.274)	0	0	793
2021/01/27	R035	06/05/2021	12.36	Call	Bond Future	10,333.5500	10.3336	10,491.3300	10.4913	1.527	0	0	0
2021/01/27	R035	05/08/2021	11.37	Call	Bond Future	5,770.1700	5.7702	5,876.4800	5.8765	1.842	0	0	0
2021/01/27	R035	05/08/2021	11.37	Put	Bond Future	2,920.7500	2.9207	2,842.4000	2.8424	(2.683)	0	0	100
2021/01/27	R035	05/08/2021	5.31	Call	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2021/01/27	R035	05/08/2021	5.31	Put	Bond Future	48,340.2700	48.3403	48,155.6100	48.1556	(0.382)	0	0	0
2021/01/27	R035	05/08/2021			Bond Future	10.9037	89.7505	10.8742	89.9352	(0.270)	0.0000	0.0000	0
2021/01/27	R035	05/08/2021	10.77	Call	Bond Future	3,716.4800	3.7165	3,796.9100	3.7969	2.164	0	0	0
2021/01/27	R035	05/08/2021	10.77	Put	Bond Future	4,559.7200	4.5597	4,455.4900	4.4555	(2.286)	0	0	100
2021/01/27	R035	05/08/2021	10.02	Put	Bond Future	7,569.6300	7.5696	7,432.1500	7.4322	(1.816)	0	0	0
2021/01/27	R035	05/08/2021	10.02	Call	Bond Future	1,766.0100	1.7660	1,813.1900	1.8132	2.672	0	0	100
2021/01/27	R035	05/08/2021	5.29	Call	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0	0	0
2021/01/27	R035	05/08/2021	5.29	Put	Bond Future	48,573.5500	48.5735	48,388.9000	48.3889	(0.380)	0	0	0
2021/01/27	R035	05/08/2021	5.30	Call	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2021/01/27	R035	05/08/2021	5.30	Put	Bond Future	48,456.8500	48.4569	48,272.1900	48.2722	(0.381)	0	0	0
2021/01/27	R035	04/11/2021	10.62	Put	Bond Future	6,234.6500	6.2347	6,118.1600	6.1182	(1.868)	0	0	0
2021/01/27	R035	04/11/2021	10.62	Call	Bond Future	3,052.8600	3.0529	3,122.7800	3.1228	2.290	0	0	400
2021/01/27	R035	04/11/2021	11.08	Call	Bond Future	4,363.8400	4.3638	4,452.5400	4.4525	2.033	0	0	0
2021/01/27	R035	04/11/2021	11.08	Put	Bond Future	4,667.2800	4.6673	4,569.5700	4.5696	(2.094)	0	0	782
2021/01/27	R035	04/11/2021	10.23	Put	Bond Future	7,865.2000	7.8652	7,732.9500	7.7329	(1.681)	0	0	0
2021/01/27	R035	04/11/2021	10.12	Put	Bond Future	8,404.3800	8.4044	8,268.0700	8.2681	(1.622)	0	0	0
2021/01/27	R035	04/11/2021	10.12	Call	Bond Future	1,931.6800	1.9317	1,981.7800	1.9818	2.594	0	0	400
2021/01/27	R035	04/11/2021	11.75	Put	Bond Future	2,993.5500	2.9936	2,921.1500	2.9212	(2.419)	0	0	782
2021/01/27	R035	04/11/2021	12.53	Call	Bond Future	9,658.0000	9.6580	9,795.9300	9.7959	1.428	0	0	0
2021/01/27	R035	04/11/2021	12.53	Put	Bond Future	1,738.8600	1.7389	1,690.3800	1.6904	(2.788)	0	0	0
2021/01/27	R035	04/11/2021			Bond Future	11.1298	86.2224	11.0992	86.4088	(0.275)	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
2021/01/27	R035	04/11/2021	13.82	Call	Bond Future	14,820.7300	14.8207	14,987.1500	14.9871	1.123	0	0	0
2021/01/27	R035	04/11/2021	13.82	Put	Bond Future	542.7700	0.5428	522.7800	0.5228	(3.683)	0	0	400
2021/01/27	R035	04/11/2021	10.23	Call	Bond Future	2,131.5100	2.1315	2,185.6700	2.1857	2.541	0	0	782
2021/01/27	R035	04/11/2021	11.75	Call	Bond Future	6,642.8000	6.6428	6,756.8100	6.7568	1.716	0	0	0
2021/01/27	R035	04/11/2021	12.51	Call	Bond Future	9,581.5900	9.5816	9,718.9400	9.7189	1.433	0	0	0
2021/01/27	R035	04/11/2021	12.51	Put	Bond Future	1,767.7300	1.7677	1,718.6700	1.7187	(2.775)	0	0	0
2021/01/27	R035	04/11/2021	12.52	Call	Bond Future	9,619.7800	9.6198	9,757.4200	9.7574	1.431	0	0	0
2021/01/27	R035	04/11/2021	12.52	Put	Bond Future	1,753.2500	1.7532	1,704.4800	1.7045	(2.782)	0	0	0
2021/01/27	R186	04/02/2021	8.16	Call	Bond Future	7,477.1100	7.4771	7,451.5000	7.4515	(0.343)	0	0	0
2021/01/27	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	R186	04/02/2021	8.15	Call	Bond Future	7,428.1600	7.4282	7,402.5500	7.4025	(0.345)	0	0	0
2021/01/27	R186	04/02/2021	7.30	Put	Bond Future	2.1700	0.0022	1.3400	0.0013	(38.249)	0	0	0
2021/01/27	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	15,177
2021/01/27	R186	04/02/2021			Bond Future	6.6942	119.6323	6.6990	119.6067	0.072	0.0000	0.0000	38,954
2021/01/27	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	R186	04/02/2021	8.17	Call	Bond Future	7,526.0400	7.5260	7,500.4300	7.5004	(0.340)	0	0	0
2021/01/27	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/27	R186	04/02/2021	7.30	Call	Bond Future	3,167.2700	3.1673	3,140.8300	3.1408	(0.835)	0	0	0
2021/01/27	R186	04/02/2021	8.00	Call	Bond Future	6,690.5200	6.6905	6,664.9100	6.6649	(0.383)	0	0	0
2021/01/27	R186	06/05/2021	10.77	Call	Bond Future	17,903.1900	17.9032	17,875.3900	17.8754	(0.155)	0	0	0
2021/01/27	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/27	R186	06/05/2021	10.76	Call	Bond Future	17,862.1400	17.8621	17,834.3400	17.8343	(0.156)	0	0	0
2021/01/27	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/27	R186	06/05/2021			Bond Future	6.8489	120.8308	6.8544	120.8030	0.080	0.0000	0.0000	82,140
2021/01/27	R186	06/05/2021	7.30	Call	Bond Future	3,057.3400	3.0573	3,030.2800	3.0303	(0.885)	0	0	0
2021/01/27	R186	06/05/2021	7.30	Put	Bond Future	800.2100	0.8002	800.9500	0.8009	0.092	0	0	15,177
2021/01/27	R186	06/05/2021	10.78	Call	Bond Future	17,944.2200	17.9442	17,916.4200	17.9164	(0.155)	0	0	0
2021/01/27	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/27	R186	05/08/2021	8.62	Call	Bond Future	7,723.8600	7.7239	7,694.8400	7.6948	(0.376)	0	0	0
2021/01/27	R186	05/08/2021	8.62	Put	Bond Future	252.3100	0.2523	252.4400	0.2524	0.052	0	0	0
2021/01/27	R186	05/08/2021	8.61	Call	Bond Future	7,683.9400	7.6839	7,654.9300	7.6549	(0.378)	0	0	0
2021/01/27	R186	05/08/2021	8.61	Put	Bond Future	256.7300	0.2567	256.8700	0.2569	0.055	0	0	0
2021/01/27	R186	05/08/2021			Bond Future	7.0039	116.8491	7.0099	116.8200	0.086	0.0000	0.0000	0
2021/01/27	R186	05/08/2021	8.63	Call	Bond Future	7,763.8100	7.7638	7,734.7700	7.7348	(0.374)	0	0	0
2021/01/27	R186	05/08/2021	8.63	Put	Bond Future	247.9600	0.2480	248.0700	0.2481	0.044	0	0	0
2021/01/27	R186	04/11/2021	8.09	Call	Bond Future	5,132.5200	5.1325	5,106.5700	5.1066	(0.506)	0	0	0
2021/01/27	R186	04/11/2021	8.09	Put	Bond Future	1,012.1800	1.0122	1,015.9700	1.0160	0.374	0	0	0
2021/01/27	R186	04/11/2021	8.10	Call	Bond Future	5,164.5100	5.1645	5,138.5200	5.1385	(0.503)	0	0	0
2021/01/27	R186	04/11/2021	8.10	Put	Bond Future	1,000.4300	1.0004	1,004.1800	1.0042	0.375	0	0	0
2021/01/27	R186	04/11/2021			Bond Future	7.1699	118.0802	7.1763	118.0505	0.091	0.0000	0.0000	0
2021/01/27	R186	04/11/2021	8.11	Call	Bond Future	5,196.5900	5.1966	5,170.5600	5.1706	(0.501)	0	0	0
2021/01/27	R186	04/11/2021	8.11	Put	Bond Future	988.7800	0.9888	992.4900	0.9925	0.375	0	0	0
2021/01/27	R197	04/02/2021			Bond Future	318.7325	318.7325	319.2559	319.2559	0.164	0.0000	0.0000	2,394
2021/01/27	R197	06/05/2021			Bond Future	322.0049	322.0049	322.5285	322.5285	0.163	0.0000	0.0000	2,105
2021/01/27	R197	05/08/2021			Bond Future	317.5413	317.5413	318.0679	318.0679	0.166	0.0000	0.0000	0
2021/01/27	R197	04/11/2021			Bond Future	320.9609	320.9609	321.4926	321.4926	0.166	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
2021/01/27	R202	04/02/2021			Bond Future	221.2855	221.2855	221.1257	221.1257	(0.072)	0.0000	0.0000	7,625
2021/01/27	R202	06/05/2021			Bond Future	223.5574	223.5574	223.3925	223.3925	(0.074)	0.0000	0.0000	7,937
2021/01/27	R202	05/08/2021			Bond Future	221.7642	221.7642	221.5955	221.5955	(0.076)	0.0000	0.0000	0
2021/01/27	R202	04/11/2021			Bond Future	224.1522	224.1522	223.9813	223.9813	(0.076)	0.0000	0.0000	0
2021/01/27	R209	04/02/2021	10.12	Call	Bond Future	234.5100	0.2345	223.2700	0.2233	(4.793)	0	0	0
2021/01/27	R209	04/02/2021	10.12	Put	Bond Future	1,754.4100	1.7544	1,647.8200	1.6478	(6.076)	0	0	0
2021/01/27	R209	04/02/2021			Bond Future	10.3786	71.0707	10.3621	71.1660	(0.159)	0.0000	0.0000	17,870
2021/01/27	R209	04/02/2021	10.11	Call	Bond Future	221.6800	0.2217	210.3800	0.2104	(5.097)	0	0	0
2021/01/27	R209	04/02/2021	10.11	Put	Bond Future	1,801.3300	1.8013	1,694.6800	1.6947	(5.921)	0	0	0
2021/01/27	R209	04/02/2021	10.10	Call	Bond Future	209.3800	0.2094	198.0600	0.1981	(5.406)	0	0	0
2021/01/27	R209	04/02/2021	10.10	Put	Bond Future	1,848.8500	1.8488	1,742.1800	1.7422	(5.770)	0	0	0
2021/01/27	R209	06/05/2021	10.35	Call	Bond Future	2,193.2200	2.1932	2,222.4500	2.2225	1.333	0	0	1,000
2021/01/27	R209	06/05/2021	9.75	Put	Bond Future	5,832.5600	5.8326	5,751.2100	5.7512	(1.395)	0	0	0
2021/01/27	R209	06/05/2021	9.75	Call	Bond Future	986.0800	0.9861	999.8500	0.9998	1.396	0	0	8,200
2021/01/27	R209	06/05/2021	11.00	Call	Bond Future	4,142.5800	4.1426	4,191.6200	4.1916	1.184	0	0	0
2021/01/27	R209	06/05/2021	11.00	Put	Bond Future	1,771.4800	1.7715	1,725.4000	1.7254	(2.601)	0	0	3,500
2021/01/27	R209	06/05/2021	10.00	Put	Bond Future	4,725.7300	4.7257	4,650.1800	4.6502	(1.599)	0	0	0
2021/01/27	R209	06/05/2021	10.00	Call	Bond Future	1,410.4400	1.4104	1,430.0100	1.4300	1.388	0	0	0
2021/01/27	R209	06/05/2021	12.25	Call	Bond Future	9,004.0700	9.0041	9,082.3700	9.0824	0.870	0	0	0
2021/01/27	R209	06/05/2021	12.25	Put	Bond Future	406.8500	0.4069	390.0300	0.3900	(4.134)	0	0	9,150
2021/01/27	R209	06/05/2021	12.23	Call	Bond Future	8,923.3500	8.9234	9,001.2900	9.0013	0.873	0	0	0
2021/01/27	R209	06/05/2021	12.23	Put	Bond Future	418.7800	0.4188	401.6000	0.4016	(4.102)	0	0	0
2021/01/27	R209	06/05/2021	12.22	Call	Bond Future	8,883.0300	8.8830	8,960.7800	8.9608	0.875	0	0	0
2021/01/27	R209	06/05/2021	12.22	Put	Bond Future	424.8600	0.4249	407.4900	0.4075	(4.088)	0	0	0
2021/01/27	R209	06/05/2021			Bond Future	10.5685	68.6437	10.5516	68.7388	(0.160)	0.0000	0.0000	28,242
2021/01/27	R209	06/05/2021	10.35	Put	Bond Future	3,440.6600	3.4407	3,374.7700	3.3748	(1.915)	0	0	0
2021/01/27	R209	06/05/2021	10.60	Call	Bond Future	2,872.2200	2.8722	2,909.0000	2.9090	1.281	0	0	0
2021/01/27	R209	06/05/2021	10.60	Put	Bond Future	2,694.7200	2.6947	2,636.3800	2.6364	(2.165)	0	0	6,250
2021/01/27	R209	06/05/2021	11.60	Call	Bond Future	6,417.7100	6.4177	6,482.3100	6.4823	1.007	0	0	0
2021/01/27	R209	06/05/2021	11.60	Put	Bond Future	944.4500	0.9444	913.9300	0.9139	(3.232)	0	0	3,750
2021/01/27	R209	06/05/2021	10.25	Put	Bond Future	3,777.5400	3.7775	3,708.7500	3.7088	(1.821)	0	0	0
2021/01/27	R209	06/05/2021	10.25	Call	Bond Future	1,948.1100	1.9481	1,974.4400	1.9744	1.352	0	0	5,325
2021/01/27	R209	06/05/2021	11.25	Call	Bond Future	5,051.7000	5.0517	5,107.7700	5.1078	1.110	0	0	0
2021/01/27	R209	06/05/2021	11.25	Put	Bond Future	1,361.3800	1.3614	1,322.3300	1.3223	(2.868)	0	0	9,150
2021/01/27	R209	06/05/2021	12.24	Call	Bond Future	8,963.7100	8.9637	9,041.8300	9.0418	0.872	0	0	0
2021/01/27	R209	06/05/2021	12.24	Put	Bond Future	412.7800	0.4128	395.7800	0.3958	(4.118)	0	0	0
2021/01/27	R209	05/08/2021	11.81	Call	Bond Future	7,207.2100	7.2072	7,268.8300	7.2688	0.855	0	0	0
2021/01/27	R209	05/08/2021	11.81	Put	Bond Future	1,778.5800	1.7786	1,744.6600	1.7447	(1.907)	0	0	0
2021/01/27	R209	05/08/2021			Bond Future	10.7596	69.3821	10.7423	69.4776	(0.162)	0.0000	0.0000	0
2021/01/27	R209	05/08/2021	11.80	Call	Bond Future	7,173.9700	7.1740	7,235.4000	7.2354	0.856	0	0	0
2021/01/27	R209	05/08/2021	11.80	Put	Bond Future	1,793.9700	1.7940	1,759.8600	1.7599	(1.901)	0	0	0
2021/01/27	R209	05/08/2021	11.79	Call	Bond Future	7,140.7800	7.1408	7,202.0200	7.2020	0.858	0	0	0
2021/01/27	R209	05/08/2021	11.79	Put	Bond Future	1,809.4700	1.8095	1,775.1700	1.7752	(1.896)	0	0	0
2021/01/27	R209	04/11/2021	10.50	Call	Bond Future	2,988.2600	2.9883	3,023.1500	3.0231	1.168	0	0	0
2021/01/27	R209	04/11/2021	12.00	Call	Bond Future	7,442.9000	7.4429	7,505.2700	7.5053	0.838	0	0	0
2021/01/27	R209	04/11/2021	12.00	Put	Bond Future	2,181.3800	2.1814	2,147.3700	2.1474	(1.559)	0	0	5,500

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
2021/01/27	R209	04/11/2021	12.19	Call	Bond Future	8,042.3400	8.0423	8,107.8200	8.1078	0.814	0	0	0
2021/01/27	R209	04/11/2021	12.19	Put	Bond Future	1,888.6900	1.8887	1,857.7900	1.8578	(1.636)	0	0	0
2021/01/27	R209	04/11/2021	12.17	Call	Bond Future	7,978.5500	7.9786	8,043.7100	8.0437	0.817	0	0	0
2021/01/27	R209	04/11/2021			Bond Future	10.9562	66.9735	10.9382	67.0698	(0.164)	0.0000	0.0000	1,795
2021/01/27	R209	04/11/2021	10.50	Put	Bond Future	5,493.8000	5.4938	5,432.3100	5.4323	(1.119)	0	0	5,500
2021/01/27	R209	04/11/2021	9.50	Put	Bond Future	9,704.9900	9.7050	9,625.5200	9.6255	(0.819)	0	0	0
2021/01/27	R209	04/11/2021	9.50	Call	Bond Future	1,217.0400	1.2170	1,233.9500	1.2339	1.389	0	0	3,750
2021/01/27	R209	04/11/2021	12.18	Call	Bond Future	8,010.4300	8.0104	8,075.7500	8.0758	0.815	0	0	0
2021/01/27	R209	04/11/2021	12.18	Put	Bond Future	1,903.2600	1.9033	1,872.2000	1.8722	(1.632)	0	0	0
2021/01/27	R209	04/11/2021	12.17	Put	Bond Future	1,917.9100	1.9179	1,886.6900	1.8867	(1.628)	0	0	0
2021/01/27	R210	04/02/2021			Bond Future	195.8378	195.8378	196.1325	196.1325	0.150	0.0000	0.0000	904
2021/01/27	R210	06/05/2021			Bond Future	195.1350	195.1350	195.4296	195.4296	0.151	0.0000	0.0000	1,138
2021/01/27	R210	05/08/2021			Bond Future	197.2810	197.2810	197.5771	197.5771	0.150	0.0000	0.0000	0
2021/01/27	R210	04/11/2021			Bond Future	196.6655	196.6655	196.9643	196.9643	0.152	0.0000	0.0000	0
2021/01/27	R212	04/02/2021			Bond Future	170.2686	170.2686	170.2702	170.2702	0.001	0.0000	0.0000	3,909
2021/01/27	R212	06/05/2021			Bond Future	172.0166	172.0166	172.0156	172.0156	(0.001)	0.0000	0.0000	3,588
2021/01/27	R212	05/08/2021			Bond Future	171.5758	171.5758	171.5733	171.5733	(0.001)	0.0000	0.0000	0
2021/01/27	R212	04/11/2021			Bond Future	173.4234	173.4234	173.4205	173.4205	(0.002)	0.0000	0.0000	0
2021/01/27	R213	04/02/2021	9.40	Call	Bond Future	1,179.0400	1.1790	1,170.5000	1.1705	(0.724)	0	0	0
2021/01/27	R213	04/02/2021	9.40	Put	Bond Future	366.0300	0.3660	318.5800	0.3186	(12.963)	0	0	0
2021/01/27	R213	04/02/2021	9.39	Call	Bond Future	1,139.9900	1.1400	1,130.4300	1.1304	(0.839)	0	0	0
2021/01/27	R213	04/02/2021	9.39	Put	Bond Future	384.5100	0.3845	336.0400	0.3360	(12.606)	0	0	0
2021/01/27	R213	04/02/2021			Bond Future	9.2595	88.5465	9.2528	88.5854	(0.072)	0.0000	0.0000	994
2021/01/27	R213	04/02/2021	9.41	Call	Bond Future	1,218.7200	1.2187	1,211.2100	1.2112	(0.616)	0	0	0
2021/01/27	R213	04/02/2021	9.41	Put	Bond Future	348.2400	0.3482	301.8200	0.3018	(13.330)	0	0	0
2021/01/27	R213	06/05/2021	11.91	Call	Bond Future	12,580.7500	12.5808	12,616.1700	12.6162	0.282	0	0	0
2021/01/27	R213	06/05/2021	11.91	Put	Bond Future	55.2600	0.0553	52.7500	0.0528	(4.542)	0	0	0
2021/01/27	R213	06/05/2021			Bond Future	9.4506	85.9060	9.4439	85.9439	(0.071)	0.0000	0.0000	8,434
2021/01/27	R213	06/05/2021	11.90	Call	Bond Future	12,536.1600	12.5362	12,571.5300	12.5715	0.282	0	0	0
2021/01/27	R213	06/05/2021	11.90	Put	Bond Future	56.4500	0.0564	53.8900	0.0539	(4.535)	0	0	0
2021/01/27	R213	06/05/2021	11.89	Call	Bond Future	12,491.5500	12.4915	12,526.8800	12.5269	0.283	0	0	0
2021/01/27	R213	06/05/2021	11.89	Put	Bond Future	57.6600	0.0577	55.0600	0.0551	(4.509)	0	0	0
2021/01/27	R213	05/08/2021	10.14	Put	Bond Future	2,200.7500	2.2007	2,178.9900	2.1790	(0.989)	0	0	200
2021/01/27	R213	05/08/2021	9.34	Put	Bond Future	4,216.7100	4.2167	4,187.1700	4.1872	(0.701)	0	0	0
2021/01/27	R213	05/08/2021	9.34	Call	Bond Future	2,514.6800	2.5147	2,522.6400	2.5226	0.317	0	0	200
2021/01/27	R213	05/08/2021	10.85	Call	Bond Future	7,475.2900	7.4753	7,497.5600	7.4976	0.298	0	0	0
2021/01/27	R213	05/08/2021	10.85	Put	Bond Future	1,202.5400	1.2025	1,187.3100	1.1873	(1.266)	0	0	0
2021/01/27	R213	05/08/2021	10.84	Call	Bond Future	7,438.2900	7.4383	7,460.4600	7.4605	0.298	0	0	0
2021/01/27	R213	05/08/2021	10.84	Put	Bond Future	1,215.0800	1.2151	1,199.7500	1.1997	(1.262)	0	0	0
2021/01/27	R213	05/08/2021			Bond Future	9.6465	86.8297	9.6396	86.8672	(0.071)	0.0000	0.0000	0
2021/01/27	R213	05/08/2021	10.78	Call	Bond Future	7,217.6100	7.2176	7,239.1900	7.2392	0.299	0	0	0
2021/01/27	R213	05/08/2021	10.78	Put	Bond Future	1,292.5200	1.2925	1,276.6000	1.2766	(1.232)	0	0	200
2021/01/27	R213	05/08/2021	10.14	Call	Bond Future	4,850.4000	4.8504	4,866.1400	4.8661	0.325	0	0	0
2021/01/27	R213	05/08/2021	10.86	Call	Bond Future	7,512.3600	7.5124	7,534.7300	7.5347	0.298	0	0	0
2021/01/27	R213	05/08/2021	10.86	Put	Bond Future	1,190.1100	1.1901	1,174.9800	1.1750	(1.271)	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
2021/01/27	R213	04/11/2021	11.10	Put	Bond Future	1,465.8900	1.4659	1,451.5600	1.4516	(0.978)	0	0	0
2021/01/27	R213	04/11/2021	11.11	Call	Bond Future	7,807.0300	7.8070	7,830.4800	7.8305	0.300	0	0	0
2021/01/27	R213	04/11/2021	11.09	Put	Bond Future	1,479.1000	1.4791	1,464.6900	1.4647	(0.974)	0	0	0
2021/01/27	R213	04/11/2021			Bond Future	9.8515	84.2159	9.8445	84.2536	(0.072)	0.0000	0.0000	0
2021/01/27	R213	04/11/2021	11.10	Call	Bond Future	7,772.2000	7.7722	7,795.5700	7.7956	0.301	0	0	0
2021/01/27	R213	04/11/2021	11.11	Put	Bond Future	1,452.7700	1.4528	1,438.5200	1.4385	(0.981)	0	0	0
2021/01/27	R213	04/11/2021	11.09	Call	Bond Future	7,737.4300	7.7374	7,760.7200	7.7607	0.301	0	0	0
2021/01/27	R214	04/02/2021	10.33	Call	Bond Future	97.1100	0.0971	81.3400	0.0813	(16.239)	0	0	0
2021/01/27	R214	04/02/2021	10.33	Put	Bond Future	2,596.2800	2.5963	2,542.5000	2.5425	(2.071)	0	0	0
2021/01/27	R214	04/02/2021			Bond Future	10.7437	68.2453	10.7373	68.2833	(0.060)	0.0000	0.0000	9,610
2021/01/27	R214	04/02/2021	10.32	Call	Bond Future	90.7700	0.0908	75.6200	0.0756	(16.691)	0	0	0
2021/01/27	R214	04/02/2021	10.32	Put	Bond Future	2,652.2100	2.6522	2,599.0500	2.5990	(2.004)	0	0	0
2021/01/27	R214	04/02/2021	10.31	Call	Bond Future	84.7900	0.0848	70.2400	0.0702	(17.160)	0	0	0
2021/01/27	R214	04/02/2021	10.31	Put	Bond Future	2,708.5800	2.7086	2,656.0200	2.6560	(1.941)	0	0	0
2021/01/27	R214	06/05/2021	12.26	Call	Bond Future	7,678.6600	7.6787	7,699.8900	7.6999	0.276	0	0	0
2021/01/27	R214	06/05/2021	12.26	Put	Bond Future	743.5500	0.7436	727.4900	0.7275	(2.160)	0	0	0
2021/01/27	R214	06/05/2021	12.25	Call	Bond Future	7,640.5600	7.6406	7,661.6600	7.6617	0.276	0	0	0
2021/01/27	R214	06/05/2021	12.25	Put	Bond Future	752.9600	0.7530	736.7700	0.7368	(2.150)	0	0	0
2021/01/27	R214	06/05/2021			Bond Future	10.9288	65.6534	10.9223	65.6907	(0.060)	0.0000	0.0000	11,831
2021/01/27	R214	06/05/2021	12.27	Call	Bond Future	7,716.7900	7.7168	7,738.1500	7.7382	0.277	0	0	0
2021/01/27	R214	06/05/2021	12.27	Put	Bond Future	734.2400	0.7342	718.3100	0.7183	(2.170)	0	0	0
2021/01/27	R214	05/08/2021	12.03	Put	Bond Future	2,065.4300	2.0654	2,045.3400	2.0453	(0.973)	0	0	0
2021/01/27	R214	05/08/2021	12.01	Call	Bond Future	6,753.4900	6.7535	6,770.3600	6.7704	0.250	0	0	0
2021/01/27	R214	05/08/2021			Bond Future	11.1179	66.3594	11.1112	66.3965	(0.060)	0.0000	0.0000	0
2021/01/27	R214	05/08/2021	12.02	Call	Bond Future	6,788.9200	6.7889	6,805.8600	6.8059	0.250	0	0	0
2021/01/27	R214	05/08/2021	12.02	Put	Bond Future	2,079.0000	2.0790	2,058.8300	2.0588	(0.970)	0	0	0
2021/01/27	R214	05/08/2021	12.03	Call	Bond Future	6,824.3700	6.8244	6,841.3900	6.8414	0.249	0	0	0
2021/01/27	R214	05/08/2021	12.01	Put	Bond Future	2,092.6500	2.0926	2,072.4100	2.0724	(0.967)	0	0	0
2021/01/27	R214	04/11/2021	12.47	Call	Bond Future	7,925.4400	7.9254	7,945.8500	7.9459	0.258	0	0	0
2021/01/27	R214	04/11/2021	12.46	Call	Bond Future	7,891.1700	7.8912	7,911.5300	7.9115	0.258	0	0	0
2021/01/27	R214	04/11/2021	12.46	Put	Bond Future	2,146.7600	2.1468	2,129.7600	2.1298	(0.792)	0	0	0
2021/01/27	R214	04/11/2021			Bond Future	11.3117	63.7820	11.3048	63.8194	(0.061)	0.0000	0.0000	0
2021/01/27	R214	04/11/2021	12.47	Put	Bond Future	2,134.8000	2.1348	2,117.8500	2.1178	(0.794)	0	0	0
2021/01/27	R214	04/11/2021	12.48	Call	Bond Future	7,959.7100	7.9597	7,980.1800	7.9802	0.257	0	0	0
2021/01/27	R214	04/11/2021	12.48	Put	Bond Future	2,122.9100	2.1229	2,106.0200	2.1060	(0.796)	0	0	0
2021/01/27	R248	04/02/2021	10.47	Call	Bond Future	170.9000	0.1709	153.6200	0.1536	(10.111)	0	0	0
2021/01/27	R248	04/02/2021	10.47	Put	Bond Future	2,616.9100	2.6169	2,514.4300	2.5144	(3.916)	0	0	0
2021/01/27	R248	04/02/2021	10.46	Call	Bond Future	159.5300	0.1595	142.7300	0.1427	(10.531)	0	0	0
2021/01/27	R248	04/02/2021	10.46	Put	Bond Future	2,683.0600	2.6831	2,581.0600	2.5811	(3.802)	0	0	0
2021/01/27	R248	04/02/2021	10.75	Call	Bond Future	793.8000	0.7938	778.9100	0.7789	(1.876)	0	0	0
2021/01/27	R248	04/02/2021			Bond Future	10.7940	86.0703	10.7824	86.1555	(0.107)	0.0000	0.0000	99,265
2021/01/27	R248	04/02/2021	10.48	Call	Bond Future	182.8500	0.1829	165.1100	0.1651	(9.702)	0	0	0
2021/01/27	R248	04/02/2021	10.48	Put	Bond Future	2,551.4700	2.5515	2,448.5300	2.4485	(4.035)	0	0	0
2021/01/27	R248	04/02/2021	10.80	Put	Bond Future	928.4900	0.9285	833.3000	0.8333	(10.252)	0	0	0
2021/01/27	R248	04/02/2021	10.80	Call	Bond Future	972.4600	0.9725	962.4700	0.9625	(1.027)	0	0	2,140
2021/01/27	R248	04/02/2021	9.80	Put	Bond Future	7,926.6700	7.9267	7,841.3800	7.8414	(1.076)	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
2021/01/27	R248	04/02/2021	9.80	Call	Bond Future	0.1600	0.0002	0.0700	0.0001	(56.250)	0	0	2,140
2021/01/27	R248	04/02/2021	11.50	Put	Bond Future	23.5600	0.0236	14.6400	0.0146	(37.861)	0	0	0
2021/01/27	R248	04/02/2021	11.50	Call	Bond Future	4,941.3900	4.9414	5,017.6700	5.0177	1.544	0	0	0
2021/01/27	R248	04/02/2021	10.75	Put	Bond Future	1,118.7800	1.1188	1,018.6900	1.0187	(8.946)	0	0	0
2021/01/27	R248	06/05/2021	12.36	Call	Bond Future	9,630.3100	9.6303	9,691.8600	9.6919	0.639	0	0	0
2021/01/27	R248	06/05/2021	12.36	Put	Bond Future	754.1200	0.7541	730.9900	0.7310	(3.067)	0	0	0
2021/01/27	R248	06/05/2021			Bond Future	10.9812	82.5231	10.9693	82.6077	(0.108)	0.0000	0.0000	91,590
2021/01/27	R248	06/05/2021	12.35	Call	Bond Future	9,582.5000	9.5825	9,643.8400	9.6438	0.640	0	0	0
2021/01/27	R248	06/05/2021	12.35	Put	Bond Future	764.3100	0.7643	740.9700	0.7410	(3.054)	0	0	0
2021/01/27	R248	06/05/2021	12.34	Call	Bond Future	9,534.7200	9.5347	9,595.8400	9.5958	0.641	0	0	0
2021/01/27	R248	06/05/2021	12.34	Put	Bond Future	774.6200	0.7746	751.0600	0.7511	(3.041)	0	0	0
2021/01/27	R248	05/08/2021	12.51	Put	Bond Future	1,649.7700	1.6498	1,622.0100	1.6220	(1.683)	0	0	0
2021/01/27	R248	05/08/2021	12.52	Call	Bond Future	10,073.2300	10.0732	10,130.5300	10.1305	0.569	0	0	0
2021/01/27	R248	05/08/2021	12.50	Put	Bond Future	1,664.6900	1.6647	1,636.7700	1.6368	(1.677)	0	0	0
2021/01/27	R248	05/08/2021			Bond Future	11.1730	83.4104	11.1608	83.4953	(0.110)	0.0000	0.0000	0
2021/01/27	R248	05/08/2021	12.51	Call	Bond Future	10,031.4000	10.0314	10,088.5300	10.0885	0.570	0	0	0
2021/01/27	R248	05/08/2021	12.52	Put	Bond Future	1,634.9600	1.6350	1,607.3700	1.6074	(1.688)	0	0	0
2021/01/27	R248	05/08/2021	12.50	Call	Bond Future	9,989.5900	9.9896	10,046.5600	10.0466	0.570	0	0	0
2021/01/27	R248	04/11/2021	12.85	Call	Bond Future	10,669.5700	10.6696	10,730.1400	10.7301	0.568	0	0	0
2021/01/27	R248	04/11/2021	12.85	Put	Bond Future	1,749.2300	1.7492	1,724.2400	1.7242	(1.429)	0	0	0
2021/01/27	R248	04/11/2021			Bond Future	11.3697	79.8786	11.3570	79.9641	(0.112)	0.0000	0.0000	0
2021/01/27	R248	04/11/2021	12.83	Call	Bond Future	10,590.2200	10.5902	10,650.5100	10.6505	0.569	0	0	0
2021/01/27	R248	04/11/2021	12.83	Put	Bond Future	1,778.0200	1.7780	1,752.7500	1.7528	(1.421)	0	0	0
2021/01/27	R248	04/11/2021	12.84	Call	Bond Future	10,629.8800	10.6299	10,690.3100	10.6903	0.568	0	0	0
2021/01/27	R248	04/11/2021	12.84	Put	Bond Future	1,763.5700	1.7636	1,738.4400	1.7384	(1.425)	0	0	0

**Total**

**1537980**