



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/01/2021 TO 29/01/2021

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
2021/01/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	2025	04/02/2021		Bond Future	148.8874	148.8874	148.9663	148.9663	0.053	0.0000	0.0000	1,537
2021/01/29	2025	06/05/2021		Bond Future	150.4127	150.4127	150.4918	150.4918	0.053	0.0000	0.0000	7,007

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
2021/01/29	2025	05/08/2021			Bond Future	150.5342	150.5342	150.6137	150.6137	0.053	0.0000	0.0000	0
2021/01/29	2025	04/11/2021			Bond Future	152.1548	152.1548	152.2351	152.2351	0.053	0.0000	0.0000	0
2021/01/29	2029	04/02/2021			Bond Future	105.7251	105.7251	105.9583	105.9583	0.221	0.0000	0.0000	1,321
2021/01/29	2029	06/05/2021			Bond Future	105.6692	105.6692	105.9042	105.9042	0.222	0.0000	0.0000	2,382
2021/01/29	2029	05/08/2021			Bond Future	106.8300	106.8300	107.0673	107.0673	0.222	0.0000	0.0000	0
2021/01/29	2029	04/11/2021			Bond Future	106.8299	106.8299	107.0696	107.0696	0.224	0.0000	0.0000	0
2021/01/29	2030	04/02/2021	9.16	Call	Bond Future	2,379.4000	2.3794	2,519.8900	2.5199	5.904	0	0	0
2021/01/29	2030	04/02/2021	9.16	Put	Bond Future	40.6400	0.0406	19.2200	0.0192	(52.707)	0	0	0
2021/01/29	2030	04/02/2021	9.15	Call	Bond Future	2,325.3600	2.3254	2,464.3400	2.4643	5.977	0	0	0
2021/01/29	2030	04/02/2021	9.15	Put	Bond Future	44.1600	0.0442	21.2300	0.0212	(51.925)	0	0	0
2021/01/29	2030	04/02/2021	8.20	Put	Bond Future	3,407.9600	3.4080	3,244.5900	3.2446	(4.794)	0	0	0
2021/01/29	2030	04/02/2021	9.20	Put	Bond Future	28.9200	0.0289	12.7600	0.0128	(55.878)	0	0	0
2021/01/29	2030	04/02/2021	9.20	Call	Bond Future	2,597.4600	2.5975	2,743.2100	2.7432	5.611	0	0	1,600
2021/01/29	2030	04/02/2021	9.12	Put	Bond Future	56.3700	0.0564	28.4500	0.0285	(49.530)	0	0	0
2021/01/29	2030	04/02/2021	9.12	Call	Bond Future	2,164.6100	2.1646	2,298.6000	2.2986	6.190	0	0	1,000
2021/01/29	2030	04/02/2021	8.36	Put	Bond Future	2,444.0200	2.4440	2,277.0100	2.2770	(6.833)	0	0	0
2021/01/29	2030	04/02/2021	8.36	Call	Bond Future	28.4800	0.0285	23.3800	0.0234	(17.907)	0	0	800
2021/01/29	2030	04/02/2021			Bond Future	8.7600	95.5380	8.7328	95.6999	(0.311)	0.0000	0.0000	33,482
2021/01/29	2030	04/02/2021	9.17	Call	Bond Future	2,433.6500	2.4337	2,575.5500	2.5756	5.831	0	0	0
2021/01/29	2030	04/02/2021	9.17	Put	Bond Future	37.3800	0.0374	17.3700	0.0174	(53.531)	0	0	0
2021/01/29	2030	04/02/2021	9.30	Call	Bond Future	3,151.4800	3.1515	3,305.9800	3.3060	4.902	0	0	0
2021/01/29	2030	04/02/2021	9.30	Put	Bond Future	11.7000	0.0117	4.2900	0.0043	(63.333)	0	0	4,000
2021/01/29	2030	04/02/2021	9.35	Call	Bond Future	3,430.9300	3.4309	3,588.0000	3.5880	4.578	0	0	0
2021/01/29	2030	04/02/2021	9.35	Put	Bond Future	7.2400	0.0072	2.4000	0.0024	(66.851)	0	0	2,000
2021/01/29	2030	04/02/2021	8.20	Call	Bond Future	4.1900	0.0042	2.7300	0.0027	(34.845)	0	0	1,600
2021/01/29	2030	04/02/2021	8.37	Put	Bond Future	2,385.8300	2.3858	2,218.5600	2.2186	(7.011)	0	0	0
2021/01/29	2030	04/02/2021	8.37	Call	Bond Future	31.6300	0.0316	26.2700	0.0263	(16.946)	0	0	1,000
2021/01/29	2030	04/02/2021	8.86	Put	Bond Future	343.3000	0.3433	243.9500	0.2439	(28.940)	0	0	0
2021/01/29	2030	04/02/2021	8.86	Call	Bond Future	934.9700	0.9350	997.5300	0.9975	6.691	0	0	800
2021/01/29	2030	04/02/2021	10.20	Call	Bond Future	8,080.6400	8.0806	8,242.5500	8.2425	2.004	0	0	0
2021/01/29	2030	04/02/2021	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2021/01/29	2030	06/05/2021	9.25	Call	Bond Future	3,315.2000	3.3152	3,310.4100	3.3104	(0.144)	0	0	0
2021/01/29	2030	06/05/2021	9.25	Put	Bond Future	1,636.3300	1.6363	1,468.5800	1.4686	(10.252)	0	0	2,500
2021/01/29	2030	06/05/2021	9.35	Call	Bond Future	3,680.0800	3.6801	3,685.3400	3.6853	0.143	0	0	0
2021/01/29	2030	06/05/2021	10.95	Call	Bond Future	10,723.8300	10.7238	10,859.5800	10.8596	1.266	0	0	0
2021/01/29	2030	06/05/2021	10.95	Put	Bond Future	103.0300	0.1030	75.8200	0.0758	(26.410)	0	0	300
2021/01/29	2030	06/05/2021	9.27	Put	Bond Future	1,595.6700	1.5957	1,429.9400	1.4299	(10.386)	0	0	0
2021/01/29	2030	06/05/2021	9.27	Call	Bond Future	3,386.7700	3.3868	3,384.0000	3.3840	(0.082)	0	0	300
2021/01/29	2030	06/05/2021	7.97	Call	Bond Future	461.3100	0.4613	420.1000	0.4201	(8.933)	0	0	700
2021/01/29	2030	06/05/2021	10.04	Call	Bond Future	6,555.0500	6.5550	6,625.8700	6.6259	1.080	0	0	0
2021/01/29	2030	06/05/2021	10.04	Put	Bond Future	573.7200	0.5737	481.5800	0.4816	(16.060)	0	0	0
2021/01/29	2030	06/05/2021	9.15	Put	Bond Future	1,859.0100	1.8590	1,682.3500	1.6824	(9.503)	0	0	0
2021/01/29	2030	06/05/2021	9.15	Call	Bond Future	2,974.0800	2.9741	2,960.3800	2.9604	(0.461)	0	0	0
2021/01/29	2030	06/05/2021	9.92	Call	Bond Future	6,026.9000	6.0269	6,086.9900	6.0870	0.997	0	0	0
2021/01/29	2030	06/05/2021	11.69	Call	Bond Future	14,179.1600	14.1792	14,335.4700	14.3355	1.102	0	0	0
2021/01/29	2030	06/05/2021	11.69	Put	Bond Future	18.3900	0.0184	11.7400	0.0117	(36.161)	0	0	0

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2021/01/29	2030	06/05/2021	11.70	Call	Bond Future	14,225.1800	14.2252	14,381.6400	14.3816	1.100	0	0	0
2021/01/29	2030	06/05/2021	11.70	Put	Bond Future	17.9300	0.0179	11.4300	0.0114	(36.252)	0	0	0
2021/01/29	2030	06/05/2021			Bond Future	8.9545	96.4931	8.9262	96.6560	(0.316)	0.0000	0.0000	108,029
2021/01/29	2030	06/05/2021	9.35	Put	Bond Future	1,441.8200	1.4418	1,284.1200	1.2841	(10.938)	0	0	2,500
2021/01/29	2030	06/05/2021	8.77	Put	Bond Future	2,923.5000	2.9235	2,722.4800	2.7225	(6.876)	0	0	0
2021/01/29	2030	06/05/2021	8.77	Call	Bond Future	1,855.3500	1.8553	1,817.2900	1.8173	(2.051)	0	0	300
2021/01/29	2030	06/05/2021	9.22	Call	Bond Future	3,210.9300	3.2109	3,203.4100	3.2034	(0.234)	0	0	0
2021/01/29	2030	06/05/2021	9.22	Put	Bond Future	1,700.7400	1.7007	1,530.2600	1.5303	(10.024)	0	0	700
2021/01/29	2030	06/05/2021	7.97	Put	Bond Future	6,344.9100	6.3449	6,140.7400	6.1407	(3.218)	0	0	0
2021/01/29	2030	06/05/2021	9.92	Put	Bond Future	682.1700	0.6822	579.3000	0.5793	(15.080)	0	0	700
2021/01/29	2030	06/05/2021	11.71	Call	Bond Future	14,271.1700	14.2712	14,427.7700	14.4278	1.097	0	0	0
2021/01/29	2030	06/05/2021	11.71	Put	Bond Future	17.4800	0.0175	11.1200	0.0111	(36.384)	0	0	0
2021/01/29	2030	06/05/2021	10.74	Call	Bond Future	9,738.1300	9.7381	9,863.1800	9.8632	1.284	0	0	0
2021/01/29	2030	06/05/2021	10.74	Put	Bond Future	159.1800	0.1592	121.2700	0.1213	(23.816)	0	0	0
2021/01/29	2030	05/08/2021	10.30	Put	Bond Future	1,139.7000	1.1397	1,010.2000	1.0102	(11.363)	0	0	200
2021/01/29	2030	05/08/2021	8.78	Put	Bond Future	4,314.1800	4.3142	4,089.1400	4.0891	(5.216)	0	0	0
2021/01/29	2030	05/08/2021	8.78	Call	Bond Future	2,197.2300	2.1972	2,136.6600	2.1367	(2.757)	0	0	200
2021/01/29	2030	05/08/2021	7.70	Put	Bond Future	9,117.2500	9.1173	8,901.4100	8.9014	(2.367)	0	0	0
2021/01/29	2030	05/08/2021	12.10	Call	Bond Future	14,750.7400	14.7507	14,890.7700	14.8908	0.949	0	0	0
2021/01/29	2030	05/08/2021	12.10	Put	Bond Future	101.7700	0.1018	77.3300	0.0773	(24.015)	0	0	600
2021/01/29	2030	05/08/2021	9.45	Call	Bond Future	4,062.0700	4.0621	4,036.2200	4.0362	(0.636)	0	0	600
2021/01/29	2030	05/08/2021	10.41	Call	Bond Future	7,648.0800	7.6481	7,691.7100	7.6917	0.570	0	0	0
2021/01/29	2030	05/08/2021	10.41	Put	Bond Future	1,007.5000	1.0075	886.6600	0.8867	(11.994)	0	0	0
2021/01/29	2030	05/08/2021	10.42	Call	Bond Future	7,687.1500	7.6872	7,731.5600	7.7316	0.578	0	0	0
2021/01/29	2030	05/08/2021	10.42	Put	Bond Future	996.1200	0.9961	876.0600	0.8761	(12.053)	0	0	0
2021/01/29	2030	05/08/2021			Bond Future	9.1558	93.5241	9.1262	93.6886	(0.323)	0.0000	0.0000	0
2021/01/29	2030	05/08/2021	10.30	Call	Bond Future	7,222.8400	7.2228	7,257.8100	7.2578	0.484	0	0	0
2021/01/29	2030	05/08/2021	7.70	Call	Bond Future	564.8300	0.5648	513.4600	0.5135	(9.095)	0	0	200
2021/01/29	2030	05/08/2021	8.95	Put	Bond Future	3,765.6900	3.7657	3,546.1300	3.5461	(5.831)	0	0	0
2021/01/29	2030	05/08/2021	8.95	Call	Bond Future	2,613.8600	2.6139	2,558.7700	2.5588	(2.108)	0	0	600
2021/01/29	2030	05/08/2021	9.45	Put	Bond Future	2,447.0700	2.4471	2,256.7500	2.2568	(7.777)	0	0	0
2021/01/29	2030	05/08/2021	10.43	Call	Bond Future	7,726.2800	7.7263	7,771.4700	7.7715	0.585	0	0	0
2021/01/29	2030	05/08/2021	10.43	Put	Bond Future	984.8400	0.9848	865.5600	0.8656	(12.112)	0	0	0
2021/01/29	2030	04/11/2021	8.27	Put	Bond Future	7,277.2400	7.2772	7,172.6600	7.1727	(1.437)	0	0	0
2021/01/29	2030	04/11/2021	8.27	Call	Bond Future	1,199.3900	1.1994	1,260.9400	1.2609	5.132	0	0	300
2021/01/29	2030	04/11/2021	8.77	Put	Bond Future	5,319.6800	5.3197	5,235.1900	5.2352	(1.588)	0	0	0
2021/01/29	2030	04/11/2021	11.44	Put	Bond Future	549.9800	0.5500	550.1200	0.5501	0.025	0	0	300
2021/01/29	2030	04/11/2021	10.59	Put	Bond Future	1,333.9500	1.3340	1,325.9100	1.3259	(0.603)	0	0	0
2021/01/29	2030	04/11/2021	10.60	Call	Bond Future	7,700.6400	7.7006	7,858.8800	7.8589	2.055	0	0	0
2021/01/29	2030	04/11/2021	10.60	Put	Bond Future	1,321.1900	1.3212	1,313.3000	1.3133	(0.597)	0	0	0
2021/01/29	2030	04/11/2021			Bond Future	9.3564	94.5093	9.3255	94.6754	(0.330)	0.0000	0.0000	0
2021/01/29	2030	04/11/2021	8.77	Call	Bond Future	2,100.6700	2.1007	2,182.3100	2.1823	3.886	0	0	300
2021/01/29	2030	04/11/2021	11.44	Call	Bond Future	10,918.5100	10.9185	11,084.7800	11.0848	1.523	0	0	0
2021/01/29	2030	04/11/2021	10.59	Call	Bond Future	7,664.4100	7.6644	7,822.5000	7.8225	2.063	0	0	0
2021/01/29	2030	04/11/2021	10.61	Call	Bond Future	7,736.9300	7.7369	7,895.3300	7.8953	2.047	0	0	0
2021/01/29	2030	04/11/2021	10.61	Put	Bond Future	1,308.5200	1.3085	1,300.7900	1.3008	(0.591)	0	0	0
2021/01/29	2032	04/02/2021	9.63	Call	Bond Future	501.0900	0.5011	481.6200	0.4816	(3.886)	0	0	0

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2021/01/29	2032	04/02/2021	9.63	Put	Bond Future	886.8000	0.8868	726.7500	0.7267	(18.048)	0	0	0
2021/01/29	2032	04/02/2021	9.29	Put	Bond Future	2,609.9000	2.6099	2,454.9700	2.4550	(5.936)	0	0	0
2021/01/29	2032	04/02/2021	9.29	Call	Bond Future	43.4700	0.0435	29.1200	0.0291	(33.011)	0	0	800
2021/01/29	2032	04/02/2021	10.82	Call	Bond Future	6,720.5200	6.7205	6,861.0400	6.8610	2.091	0	0	0
2021/01/29	2032	04/02/2021	10.82	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	800
2021/01/29	2032	04/02/2021			Bond Future	9.6913	93.2836	9.6689	93.4242	(0.231)	0.0000	0.0000	12,097
2021/01/29	2032	04/02/2021	9.62	Call	Bond Future	475.3300	0.4753	454.3700	0.4544	(4.410)	0	0	0
2021/01/29	2032	04/02/2021	9.62	Put	Bond Future	924.1800	0.9242	762.6400	0.7626	(17.479)	0	0	0
2021/01/29	2032	04/02/2021	9.61	Call	Bond Future	450.5000	0.4505	428.1900	0.4282	(4.952)	0	0	0
2021/01/29	2032	04/02/2021	9.61	Put	Bond Future	962.5500	0.9625	799.6600	0.7997	(16.923)	0	0	0
2021/01/29	2032	04/02/2021	8.79	Put	Bond Future	5,903.8800	5.9039	5,763.2500	5.7633	(2.382)	0	0	0
2021/01/29	2032	04/02/2021	8.79	Call	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	800
2021/01/29	2032	06/05/2021	12.57	Call	Bond Future	14,469.3000	14.4693	14,595.6200	14.5956	0.873	0	0	0
2021/01/29	2032	06/05/2021	12.12	Call	Bond Future	12,345.3200	12.3453	12,455.4100	12.4554	0.892	0	0	0
2021/01/29	2032	06/05/2021	12.12	Put	Bond Future	112.6400	0.1126	81.2300	0.0812	(27.885)	0	0	0
2021/01/29	2032	06/05/2021			Bond Future	9.8980	90.0726	9.8748	90.2141	(0.235)	0.0000	0.0000	122,190
2021/01/29	2032	06/05/2021	12.57	Put	Bond Future	45.3200	0.0453	30.1400	0.0301	(33.495)	0	0	736
2021/01/29	2032	06/05/2021	10.33	Put	Bond Future	1,654.3200	1.6543	1,473.7700	1.4738	(10.914)	0	0	0
2021/01/29	2032	06/05/2021	10.33	Call	Bond Future	4,231.1900	4.2312	4,192.1400	4.1921	(0.923)	0	0	736
2021/01/29	2032	06/05/2021	12.11	Call	Bond Future	12,297.8100	12.2978	12,407.4300	12.4074	0.891	0	0	0
2021/01/29	2032	06/05/2021	12.11	Put	Bond Future	114.8300	0.1148	82.9500	0.0829	(27.763)	0	0	0
2021/01/29	2032	06/05/2021	12.10	Call	Bond Future	12,250.2800	12.2503	12,359.4200	12.3594	0.891	0	0	0
2021/01/29	2032	06/05/2021	12.10	Put	Bond Future	117.0600	0.1171	84.7000	0.0847	(27.644)	0	0	0
2021/01/29	2032	05/08/2021	11.37	Call	Bond Future	8,337.7700	8.3378	8,332.2000	8.3322	(0.067)	0	0	0
2021/01/29	2032	05/08/2021	11.37	Put	Bond Future	1,295.4600	1.2955	1,147.1200	1.1471	(11.451)	0	0	0
2021/01/29	2032	05/08/2021			Bond Future	10.1072	91.0404	10.0831	91.1832	(0.239)	0.0000	0.0000	0
2021/01/29	2032	05/08/2021	11.35	Call	Bond Future	8,258.7600	8.2588	8,251.5900	8.2516	(0.087)	0	0	0
2021/01/29	2032	05/08/2021	11.35	Put	Bond Future	1,321.8800	1.3219	1,171.9400	1.1719	(11.343)	0	0	0
2021/01/29	2032	05/08/2021	11.36	Call	Bond Future	8,298.2400	8.2982	8,291.8700	8.2919	(0.077)	0	0	0
2021/01/29	2032	05/08/2021	11.36	Put	Bond Future	1,308.6200	1.3086	1,159.4800	1.1595	(11.397)	0	0	0
2021/01/29	2032	04/11/2021	9.83	Call	Bond Future	2,665.5200	2.6655	2,783.6400	2.7836	4.431	0	0	700
2021/01/29	2032	04/11/2021	11.71	Put	Bond Future	1,456.2100	1.4562	1,448.4900	1.4485	(0.530)	0	0	0
2021/01/29	2032	04/11/2021	11.69	Call	Bond Future	8,839.4700	8.8395	8,975.6800	8.9757	1.541	0	0	0
2021/01/29	2032	04/11/2021	11.70	Call	Bond Future	8,877.0000	8.8770	9,013.3300	9.0133	1.536	0	0	0
2021/01/29	2032	04/11/2021			Bond Future	10.3246	87.8551	10.2994	87.9993	(0.244)	0.0000	0.0000	0
2021/01/29	2032	04/11/2021	9.83	Put	Bond Future	5,557.4000	5.5574	5,531.3500	5.5313	(0.469)	0	0	0
2021/01/29	2032	04/11/2021	12.81	Call	Bond Future	13,265.0300	13.2650	13,409.2100	13.4092	1.087	0	0	0
2021/01/29	2032	04/11/2021	12.81	Put	Bond Future	495.5200	0.4955	495.5300	0.4955	0.002	0	0	700
2021/01/29	2032	04/11/2021	11.71	Call	Bond Future	8,914.5700	8.9146	9,051.0200	9.0510	1.531	0	0	0
2021/01/29	2032	04/11/2021	11.69	Put	Bond Future	1,482.4500	1.4825	1,474.4900	1.4745	(0.537)	0	0	0
2021/01/29	2032	04/11/2021	9.33	Put	Bond Future	7,593.1600	7.5932	7,503.5200	7.5035	(1.181)	0	0	0
2021/01/29	2032	04/11/2021	9.33	Call	Bond Future	1,645.1900	1.6452	1,699.7200	1.6997	3.315	0	0	700
2021/01/29	2032	04/11/2021	11.70	Put	Bond Future	1,469.2900	1.4693	1,461.4500	1.4615	(0.534)	0	0	0
2021/01/29	2033	04/02/2021			Bond Future	100.2623	100.2623	100.2636	100.2636	0.001	0.0000	0.0000	1,258
2021/01/29	2033	06/05/2021			Bond Future	100.0742	100.0742	100.0750	100.0750	0.001	0.0000	0.0000	8,634
2021/01/29	2033	05/08/2021			Bond Future	101.1735	101.1735	101.1740	101.1740	0.000	0.0000	0.0000	0
2021/01/29	2033	04/11/2021			Bond Future	101.0382	101.0382	101.0386	101.0386	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
2021/01/29	2037	04/02/2021	10.28	Call	Bond Future	61.3700	0.0614	22.7900	0.0228	(62.865)	0	0	0
2021/01/29	2037	04/02/2021	10.28	Put	Bond Future	2,851.2200	2.8512	2,929.7700	2.9298	2.755	0	0	0
2021/01/29	2037	04/02/2021	10.27	Call	Bond Future	56.3100	0.0563	20.3100	0.0203	(63.932)	0	0	0
2021/01/29	2037	04/02/2021	10.27	Put	Bond Future	2,915.7300	2.9157	2,996.8600	2.9969	2.782	0	0	0
2021/01/29	2037	04/02/2021	11.90	Call	Bond Future	7,450.5100	7.4505	7,333.2700	7.3333	(1.574)	0	0	0
2021/01/29	2037	04/02/2021	13.73	Call	Bond Future	16,913.2900	16.9133	16,796.1600	16.7962	(0.693)	0	0	0
2021/01/29	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	23
2021/01/29	2037	04/02/2021	10.85	Call	Bond Future	1,416.8000	1.4168	1,231.2100	1.2312	(13.099)	0	0	0
2021/01/29	2037	04/02/2021	10.85	Put	Bond Future	376.5200	0.3765	308.0600	0.3081	(18.182)	0	0	72
2021/01/29	2037	04/02/2021	10.35	Call	Bond Future	108.0900	0.1081	48.3700	0.0484	(55.250)	0	0	0
2021/01/29	2037	04/02/2021	10.35	Put	Bond Future	2,413.3100	2.4133	2,470.7200	2.4707	2.379	0	0	72
2021/01/29	2037	04/02/2021			Bond Future	10.6913	83.5922	10.7090	83.4750	0.166	0.0000	0.0000	50,431
2021/01/29	2037	04/02/2021	10.29	Call	Bond Future	66.8000	0.0668	25.5200	0.0255	(61.796)	0	0	0
2021/01/29	2037	04/02/2021	10.29	Put	Bond Future	2,787.1700	2.7872	2,863.0200	2.8630	2.721	0	0	0
2021/01/29	2037	04/02/2021	11.97	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/01/29	2037	04/02/2021	11.97	Call	Bond Future	7,850.3000	7.8503	7,733.1200	7.7331	(1.493)	0	0	23
2021/01/29	2037	04/02/2021	11.90	Put	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	240
2021/01/29	2037	04/02/2021	10.48	Put	Bond Future	1,680.5300	1.6805	1,688.5200	1.6885	0.475	0	0	0
2021/01/29	2037	04/02/2021	10.48	Call	Bond Future	264.5500	0.2645	155.4100	0.1554	(41.255)	0	0	240
2021/01/29	2037	04/02/2021	9.65	Put	Bond Future	7,341.6800	7.3417	7,458.7900	7.4588	1.595	0	0	0
2021/01/29	2037	04/02/2021	9.65	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	72
2021/01/29	2037	06/05/2021	12.42	Call	Bond Future	9,501.8700	9.5019	9,295.3100	9.2953	(2.174)	0	0	0
2021/01/29	2037	06/05/2021	12.43	Call	Bond Future	9,547.6800	9.5477	9,341.8100	9.3418	(2.156)	0	0	0
2021/01/29	2037	06/05/2021	12.44	Put	Bond Future	558.5400	0.5585	472.0600	0.4721	(15.483)	0	0	0
2021/01/29	2037	06/05/2021			Bond Future	10.9037	84.4278	10.9222	84.3091	0.170	0.0000	0.0000	125,697
2021/01/29	2037	06/05/2021	12.42	Put	Bond Future	574.4800	0.5745	486.6400	0.4866	(15.290)	0	0	0
2021/01/29	2037	06/05/2021	12.43	Put	Bond Future	566.4600	0.5665	479.3100	0.4793	(15.385)	0	0	0
2021/01/29	2037	06/05/2021	12.44	Call	Bond Future	9,593.5400	9.5935	9,388.3400	9.3883	(2.139)	0	0	0
2021/01/29	2037	05/08/2021	12.26	Put	Bond Future	1,856.0800	1.8561	1,706.9400	1.7069	(8.035)	0	0	0
2021/01/29	2037	05/08/2021	12.27	Call	Bond Future	8,528.3400	8.5283	8,259.3500	8.2593	(3.154)	0	0	0
2021/01/29	2037	05/08/2021	12.27	Put	Bond Future	1,839.8400	1.8398	1,691.1500	1.6912	(8.082)	0	0	0
2021/01/29	2037	05/08/2021	12.28	Call	Bond Future	8,566.8000	8.5668	8,298.2500	8.2983	(3.135)	0	0	0
2021/01/29	2037	05/08/2021			Bond Future	11.1239	81.0790	11.1433	80.9587	0.174	0.0000	0.0000	0
2021/01/29	2037	05/08/2021	12.26	Call	Bond Future	8,489.9300	8.4899	8,220.4900	8.2205	(3.174)	0	0	0
2021/01/29	2037	05/08/2021	12.28	Put	Bond Future	1,823.7200	1.8237	1,675.4700	1.6755	(8.129)	0	0	0
2021/01/29	2037	04/11/2021	12.82	Put	Bond Future	1,705.9900	1.7060	1,730.5500	1.7306	1.440	0	0	0
2021/01/29	2037	04/11/2021	12.83	Call	Bond Future	9,992.8500	9.9928	9,895.6700	9.8957	(0.972)	0	0	0
2021/01/29	2037	04/11/2021			Bond Future	11.3395	81.9332	11.3596	81.8116	0.177	0.0000	0.0000	0
2021/01/29	2037	04/11/2021	12.81	Call	Bond Future	9,917.8700	9.9179	9,821.0000	9.8210	(0.977)	0	0	0
2021/01/29	2037	04/11/2021	12.81	Put	Bond Future	1,719.7600	1.7198	1,744.4700	1.7445	1.437	0	0	0
2021/01/29	2037	04/11/2021	12.82	Call	Bond Future	9,955.3400	9.9553	9,858.3200	9.8583	(0.975)	0	0	0
2021/01/29	2037	04/11/2021	12.83	Put	Bond Future	1,692.3100	1.6923	1,716.7100	1.7167	1.442	0	0	0
2021/01/29	2038	04/02/2021			Bond Future	112.8716	112.8716	112.9487	112.9487	0.068	0.0000	0.0000	5,081
2021/01/29	2038	06/05/2021			Bond Future	114.0281	114.0281	114.1053	114.1053	0.068	0.0000	0.0000	6,799
2021/01/29	2038	05/08/2021			Bond Future	113.5585	113.5585	113.6364	113.6364	0.069	0.0000	0.0000	0
2021/01/29	2038	04/11/2021			Bond Future	114.7812	114.7812	114.8596	114.8596	0.068	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
2021/01/29	2040	04/02/2021	10.42	Call	Bond Future	67.9400	0.0679	24.6100	0.0246	(63.777)	0	0	0
2021/01/29	2040	04/02/2021	10.42	Put	Bond Future	2,902.6400	2.9026	2,984.7200	2.9847	2.828	0	0	0
2021/01/29	2040	04/02/2021	9.49	Put	Bond Future	10,205.2700	10.2053	10,330.6800	10.3307	1.229	0	0	0
2021/01/29	2040	04/02/2021	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2021/01/29	2040	04/02/2021	9.57	Put	Bond Future	9,534.1800	9.5342	9,659.5900	9.6596	1.315	0	0	0
2021/01/29	2040	04/02/2021	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2021/01/29	2040	04/02/2021	10.07	Put	Bond Future	5,502.3300	5.5023	5,626.3700	5.6264	2.254	0	0	0
2021/01/29	2040	04/02/2021			Bond Future	10.8109	85.7392	10.8287	85.6138	0.164	0.0000	0.0000	51,833
2021/01/29	2040	04/02/2021	10.41	Call	Bond Future	62.2400	0.0622	21.8100	0.0218	(64.958)	0	0	0
2021/01/29	2040	04/02/2021	10.41	Put	Bond Future	2,971.4000	2.9714	3,056.3800	3.0564	2.860	0	0	0
2021/01/29	2040	04/02/2021	10.40	Call	Bond Future	56.9400	0.0569	19.3000	0.0193	(66.105)	0	0	0
2021/01/29	2040	04/02/2021	10.40	Put	Bond Future	3,040.6600	3.0407	3,128.4300	3.1284	2.887	0	0	0
2021/01/29	2040	04/02/2021	10.24	Put	Bond Future	4,201.4900	4.2015	4,317.6300	4.3176	2.764	0	0	0
2021/01/29	2040	04/02/2021	10.24	Call	Bond Future	11.2100	0.0112	1.9400	0.0019	(82.694)	0	0	500
2021/01/29	2040	04/02/2021	11.57	Call	Bond Future	5,112.2900	5.1123	4,982.1700	4.9822	(2.545)	0	0	0
2021/01/29	2040	04/02/2021	11.57	Put	Bond Future	6.7600	0.0068	2.0500	0.0021	(69.675)	0	0	500
2021/01/29	2040	04/02/2021	10.07	Call	Bond Future	1.4600	0.0015	0.0900	0.0001	(93.836)	0	0	800
2021/01/29	2040	04/02/2021	11.74	Call	Bond Future	6,183.3000	6.1833	6,056.5500	6.0565	(2.050)	0	0	0
2021/01/29	2040	04/02/2021	11.74	Put	Bond Future	1.6600	0.0017	0.3200	0.0003	(80.723)	0	0	800
2021/01/29	2040	06/05/2021	10.83	Put	Bond Future	3,898.6000	3.8986	3,822.4100	3.8224	(1.954)	0	0	0
2021/01/29	2040	06/05/2021	10.83	Call	Bond Future	2,590.3300	2.5903	2,387.0200	2.3870	(7.849)	0	0	300
2021/01/29	2040	06/05/2021	11.58	Put	Bond Future	1,776.1200	1.7761	1,706.4600	1.7065	(3.922)	0	0	0
2021/01/29	2040	06/05/2021	11.58	Call	Bond Future	5,490.1300	5.4901	5,293.3500	5.2934	(3.584)	0	0	300
2021/01/29	2040	06/05/2021	12.44	Call	Bond Future	9,593.0100	9.5930	9,366.4300	9.3664	(2.362)	0	0	0
2021/01/29	2040	06/05/2021	12.44	Put	Bond Future	683.1300	0.6831	583.6700	0.5837	(14.559)	0	0	0
2021/01/29	2040	06/05/2021			Bond Future	11.0185	86.5963	11.0370	86.4692	0.168	0.0000	0.0000	75,434
2021/01/29	2040	06/05/2021	13.38	Call	Bond Future	14,150.5400	14.1505	13,983.0200	13.9830	(1.184)	0	0	0
2021/01/29	2040	06/05/2021	13.38	Put	Bond Future	165.3400	0.1653	124.9400	0.1249	(24.434)	0	0	300
2021/01/29	2040	06/05/2021	12.43	Call	Bond Future	9,545.2500	9.5452	9,317.9400	9.3179	(2.381)	0	0	0
2021/01/29	2040	06/05/2021	12.43	Put	Bond Future	692.6100	0.6926	592.4200	0.5924	(14.466)	0	0	0
2021/01/29	2040	06/05/2021	12.42	Call	Bond Future	9,497.5400	9.4975	9,269.5000	9.2695	(2.401)	0	0	0
2021/01/29	2040	06/05/2021	12.42	Put	Bond Future	702.2000	0.7022	601.2800	0.6013	(14.372)	0	0	0
2021/01/29	2040	05/08/2021	11.05	Put	Bond Future	4,982.1000	4.9821	4,891.0700	4.8911	(1.827)	0	0	0
2021/01/29	2040	05/08/2021	11.05	Call	Bond Future	3,747.6700	3.7477	3,527.8400	3.5278	(5.866)	0	0	900
2021/01/29	2040	05/08/2021	12.48	Call	Bond Future	9,404.3900	9.4044	9,139.2400	9.1392	(2.819)	0	0	0
2021/01/29	2040	05/08/2021	12.49	Put	Bond Future	1,729.2500	1.7293	1,589.5500	1.5896	(8.079)	0	0	0
2021/01/29	2040	05/08/2021	12.47	Call	Bond Future	9,359.7000	9.3597	9,097.7400	9.0977	(2.799)	0	0	0
2021/01/29	2040	05/08/2021			Bond Future	11.2335	83.0205	11.2529	82.8917	0.173	0.0000	0.0000	0
2021/01/29	2040	05/08/2021	11.55	Put	Bond Future	3,436.3900	3.4364	3,334.3900	3.3344	(2.968)	0	0	0
2021/01/29	2040	05/08/2021	11.55	Call	Bond Future	5,497.9800	5.4980	5,267.1800	5.2672	(4.198)	0	0	900
2021/01/29	2040	05/08/2021	14.80	Call	Bond Future	19,297.4600	19.2975	19,135.1200	19.1351	(0.841)	0	0	0
2021/01/29	2040	05/08/2021	14.80	Put	Bond Future	152.3700	0.1524	118.8300	0.1188	(22.012)	0	0	900
2021/01/29	2040	05/08/2021	12.48	Put	Bond Future	1,741.1100	1.7411	1,604.7600	1.6048	(7.831)	0	0	0
2021/01/29	2040	05/08/2021	12.49	Call	Bond Future	9,449.2900	9.4493	9,180.7900	9.1808	(2.841)	0	0	0
2021/01/29	2040	05/08/2021	12.47	Put	Bond Future	1,753.2500	1.7532	1,620.0900	1.6201	(7.595)	0	0	0
2021/01/29	2040	04/11/2021	12.90	Call	Bond Future	10,371.8200	10.3718	10,285.3600	10.2854	(0.834)	0	0	0
2021/01/29	2040	04/11/2021	12.90	Put	Bond Future	1,776.7000	1.7767	1,820.4100	1.8204	2.460	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
2021/01/29	2040	04/11/2021	12.89	Call	Bond Future	10,332.4200	10.3324	10,246.1900	10.2462	(0.835)	0	0	0
2021/01/29	2040	04/11/2021	12.89	Put	Bond Future	1,791.2100	1.7912	1,835.1500	1.8351	2.453	0	0	0
2021/01/29	2040	04/11/2021			Bond Future	11.4436	83.8951	11.4638	83.7650	0.176	0.0000	0.0000	0
2021/01/29	2040	04/11/2021	12.91	Call	Bond Future	10,411.2500	10.4113	10,324.5600	10.3246	(0.833)	0	0	0
2021/01/29	2040	04/11/2021	12.91	Put	Bond Future	1,762.2900	1.7623	1,805.7700	1.8058	2.467	0	0	0
2021/01/29	2044	04/02/2021	10.36	Put	Bond Future	3,869.9500	3.8700	3,908.6700	3.9087	1.001	0	0	0
2021/01/29	2044	04/02/2021	10.37	Call	Bond Future	23.2900	0.0233	4.5800	0.0046	(80.335)	0	0	0
2021/01/29	2044	04/02/2021	10.35	Put	Bond Future	3,944.7500	3.9448	3,985.0200	3.9850	1.021	0	0	0
2021/01/29	2044	04/02/2021	10.04	Put	Bond Future	6,368.4800	6.3685	6,423.8800	6.4239	0.870	0	0	0
2021/01/29	2044	04/02/2021	10.04	Call	Bond Future	0.3800	0.0004	0.0100	0.0000	(97.368)	0	0	0
2021/01/29	2044	04/02/2021	10.84	Call	Bond Future	696.0800	0.6961	514.5400	0.5145	(26.080)	0	0	0
2021/01/29	2044	04/02/2021			Bond Future	10.8803	82.3491	10.8882	82.2934	0.072	0.0000	0.0000	16,828
2021/01/29	2044	04/02/2021	10.36	Call	Bond Future	20.9900	0.0210	3.9400	0.0039	(81.229)	0	0	0
2021/01/29	2044	04/02/2021	10.37	Put	Bond Future	3,795.4500	3.7955	3,832.5100	3.8325	0.976	0	0	0
2021/01/29	2044	04/02/2021	10.35	Call	Bond Future	18.8800	0.0189	3.3800	0.0034	(82.097)	0	0	0
2021/01/29	2044	04/02/2021	10.84	Put	Bond Future	983.9200	0.9839	858.1500	0.8581	(12.783)	0	0	265
2021/01/29	2044	04/02/2021	10.29	Call	Bond Future	9.6600	0.0097	1.2800	0.0013	(86.749)	0	0	0
2021/01/29	2044	04/02/2021	10.29	Put	Bond Future	4,399.4300	4.3994	4,446.8200	4.4468	1.077	0	0	265
2021/01/29	2044	04/02/2021	9.66	Put	Bond Future	9,521.5900	9.5216	9,577.3600	9.5774	0.586	0	0	0
2021/01/29	2044	04/02/2021	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	265
2021/01/29	2044	06/05/2021	11.10	Call	Bond Future	3,357.6400	3.3576	3,163.9200	3.1639	(5.770)	0	0	0
2021/01/29	2044	06/05/2021	11.40	Call	Bond Future	4,511.2100	4.5112	4,337.6200	4.3376	(3.848)	0	0	0
2021/01/29	2044	06/05/2021	11.40	Put	Bond Future	2,351.8800	2.3519	2,235.0900	2.2351	(4.966)	0	0	3,100
2021/01/29	2044	06/05/2021	11.79	Call	Bond Future	6,222.3400	6.2223	6,083.8500	6.0838	(2.226)	0	0	0
2021/01/29	2044	06/05/2021	11.79	Put	Bond Future	1,560.6600	1.5607	1,478.9700	1.4790	(5.234)	0	0	3,100
2021/01/29	2044	06/05/2021	12.50	Call	Bond Future	9,585.7100	9.5857	9,415.9200	9.4159	(1.771)	0	0	0
2021/01/29	2044	06/05/2021	12.50	Put	Bond Future	705.4800	0.7055	592.4900	0.5925	(16.016)	0	0	3,100
2021/01/29	2044	06/05/2021	12.43	Call	Bond Future	9,257.4300	9.2574	9,081.6800	9.0817	(1.898)	0	0	0
2021/01/29	2044	06/05/2021	12.43	Put	Bond Future	774.9200	0.7749	655.9700	0.6560	(15.350)	0	0	0
2021/01/29	2044	06/05/2021	12.44	Call	Bond Future	9,304.2200	9.3042	9,129.3200	9.1293	(1.880)	0	0	0
2021/01/29	2044	06/05/2021	12.44	Put	Bond Future	764.6600	0.7647	646.5600	0.6466	(15.445)	0	0	0
2021/01/29	2044	06/05/2021			Bond Future	11.0801	83.1724	11.0883	83.1156	0.074	0.0000	0.0000	53,296
2021/01/29	2044	06/05/2021	11.10	Put	Bond Future	3,220.1400	3.2201	3,083.2200	3.0832	(4.252)	0	0	3,100
2021/01/29	2044	06/05/2021	10.70	Put	Bond Future	4,745.8900	4.7459	4,641.0600	4.6411	(2.209)	0	0	0
2021/01/29	2044	06/05/2021	10.70	Call	Bond Future	2,047.6700	2.0477	1,886.0400	1.8860	(7.893)	0	0	3,100
2021/01/29	2044	06/05/2021	11.35	Put	Bond Future	2,480.6800	2.4807	2,357.5900	2.3576	(4.962)	0	0	0
2021/01/29	2044	06/05/2021	11.35	Call	Bond Future	4,309.0500	4.3090	4,129.1600	4.1292	(4.175)	0	0	3,100
2021/01/29	2044	06/05/2021	11.90	Call	Bond Future	6,737.8600	6.7379	6,603.8000	6.6038	(1.990)	0	0	0
2021/01/29	2044	06/05/2021	11.90	Put	Bond Future	1,394.9600	1.3950	1,317.7000	1.3177	(5.539)	0	0	0
2021/01/29	2044	06/05/2021	12.45	Call	Bond Future	9,351.0400	9.3510	9,177.0000	9.1770	(1.861)	0	0	0
2021/01/29	2044	06/05/2021	12.45	Put	Bond Future	754.5100	0.7545	637.2700	0.6373	(15.539)	0	0	0
2021/01/29	2044	05/08/2021	12.60	Put	Bond Future	1,678.3200	1.6783	1,518.2700	1.5183	(9.536)	0	0	0
2021/01/29	2044	05/08/2021	12.61	Call	Bond Future	9,743.5200	9.7435	9,526.4400	9.5264	(2.228)	0	0	0
2021/01/29	2044	05/08/2021	12.61	Put	Bond Future	1,663.3600	1.6634	1,503.9300	1.5039	(9.585)	0	0	0
2021/01/29	2044	05/08/2021			Bond Future	11.2869	79.6849	11.2955	79.6273	0.076	0.0000	0.0000	0
2021/01/29	2044	05/08/2021	12.59	Call	Bond Future	9,662.0900	9.6621	9,443.7800	9.4438	(2.259)	0	0	0
2021/01/29	2044	05/08/2021	12.59	Put	Bond Future	1,693.3900	1.6934	1,532.7300	1.5327	(9.487)	0	0	0

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2021/01/29	2044	05/08/2021	12.60	Call	Bond Future	9,702.7900	9.7028	9,485.0900	9.4851	(2.244)	0	0	0
2021/01/29	2044	04/11/2021	12.91	Call	Bond Future	10,240.3300	10.2403	10,205.1200	10.2051	(0.344)	0	0	0
2021/01/29	2044	04/11/2021	12.91	Put	Bond Future	1,858.4700	1.8585	1,881.5000	1.8815	1.239	0	0	0
2021/01/29	2044	04/11/2021			Bond Future	11.4886	80.5244	11.4976	80.4662	0.078	0.0000	0.0000	0
2021/01/29	2044	04/11/2021	12.89	Call	Bond Future	10,163.1300	10.1631	10,128.1500	10.1282	(0.344)	0	0	0
2021/01/29	2044	04/11/2021	12.89	Put	Bond Future	1,888.3000	1.8883	1,911.5600	1.9116	1.232	0	0	0
2021/01/29	2044	04/11/2021	12.90	Call	Bond Future	10,201.7100	10.2017	10,166.6200	10.1666	(0.344)	0	0	0
2021/01/29	2044	04/11/2021	12.90	Put	Bond Future	1,873.3300	1.8733	1,896.4800	1.8965	1.236	0	0	0
2021/01/29	2046	04/02/2021			Bond Future	102.1842	102.1842	102.1855	102.1855	0.001	0.0000	0.0000	14,486
2021/01/29	2046	06/05/2021			Bond Future	101.4411	101.4411	101.4419	101.4419	0.001	0.0000	0.0000	14,893
2021/01/29	2046	05/08/2021			Bond Future	102.5556	102.5556	102.5563	102.5563	0.001	0.0000	0.0000	0
2021/01/29	2046	04/11/2021			Bond Future	101.8522	101.8522	101.8529	101.8529	0.001	0.0000	0.0000	0
2021/01/29	2050	04/02/2021			Bond Future	103.0780	103.0780	103.4643	103.4643	0.375	0.0000	0.0000	9,857
2021/01/29	2050	06/05/2021			Bond Future	104.1340	104.1340	104.5238	104.5238	0.374	0.0000	0.0000	9,961
2021/01/29	2050	05/08/2021			Bond Future	103.3499	103.3499	103.7437	103.7437	0.381	0.0000	0.0000	0
2021/01/29	2050	04/11/2021			Bond Future	104.4626	104.4626	104.8605	104.8605	0.381	0.0000	0.0000	0
2021/01/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	AL37	04/02/2021			Index Future	790.8280	790.8280	791.7680	791.7680	0.119	0.0000	0.0000	0
2021/01/29	AL37	06/05/2021			Index Future	798.7330	798.7330	799.6790	799.6790	0.118	0.0000	0.0000	0
2021/01/29	AL37	05/08/2021			Index Future	807.2200	807.2200	808.1730	808.1730	0.118	0.0000	0.0000	0
2021/01/29	AL37	04/11/2021			Index Future	815.8090	815.8090	816.7720	816.7720	0.118	0.0000	0.0000	0
2021/01/29	AL7T	04/02/2021			Index Future	872.8990	872.8990	874.1240	874.1240	0.140	0.0000	0.0000	0
2021/01/29	AL7T	06/05/2021			Index Future	881.6250	881.6250	882.8570	882.8570	0.140	0.0000	0.0000	0
2021/01/29	AL7T	05/08/2021			Index Future	890.9920	890.9920	892.2350	892.2350	0.140	0.0000	0.0000	0
2021/01/29	AL7T	04/11/2021			Index Future	900.4730	900.4730	901.7290	901.7290	0.139	0.0000	0.0000	0
2021/01/29	ALBI	04/02/2021			Index Future	764.7400	764.7400	764.8460	764.8460	0.014	0.0000	0.0000	83
2021/01/29	ALBI	06/05/2021			Index Future	772.3850	772.3850	772.4870	772.4870	0.013	0.0000	0.0000	270
2021/01/29	ALBI	05/08/2021			Index Future	780.5910	780.5910	780.6930	780.6930	0.013	0.0000	0.0000	0
2021/01/29	ALBI	04/11/2021			Index Future	788.8970	788.8970	788.9990	788.9990	0.013	0.0000	0.0000	0
2021/01/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	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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2021/01/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	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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2021/01/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/29	ES33	04/02/2021			Bond Future	11.3503	77.5534	11.3574	77.5151	0.063	0.0000	0.0000	0
2021/01/29	ES33	06/05/2021			Bond Future	11.6047	74.5552	11.6122	74.5161	0.065	0.0000	0.0000	350
2021/01/29	ES33	05/08/2021			Bond Future	11.8651	75.3562	11.8729	75.3164	0.066	0.0000	0.0000	0
2021/01/29	ES33	04/11/2021			Bond Future	12.1357	72.3759	12.1439	72.3357	0.068	0.0000	0.0000	0
2021/01/29	ES42	04/02/2021			Bond Future	11.8590	76.6057	11.8613	76.5919	0.019	0.0000	0.0000	0
2021/01/29	ES42	06/05/2021			Bond Future	12.1056	73.1140	12.1081	73.0997	0.020	0.0000	0.0000	4,779
2021/01/29	ES42	05/08/2021			Bond Future	12.3519	73.9002	12.3545	73.8854	0.021	0.0000	0.0000	0
2021/01/29	ES42	04/11/2021			Bond Future	12.6094	70.4211	12.6122	70.4061	0.022	0.0000	0.0000	0
2021/01/29	GOVI	04/02/2021	750.96	Call	GOVI	49,410.0000	4.9410	50,780.0000	5.0780	2.773	0	0	0
2021/01/29	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	04/02/2021			GOVI	755.9010	755.9010	756.0380	756.0380	0.018	0.0000	0.0000	28
2021/01/29	GOVI	04/02/2021	750.95	Call	GOVI	49,510.0000	4.9510	50,880.0000	5.0880	2.767	0	0	0
2021/01/29	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	04/02/2021	750.94	Call	GOVI	49,610.0000	4.9610	50,980.0000	5.0980	2.762	0	0	0
2021/01/29	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	06/05/2021	678.68	Call	GOVI	847,770.0000	84.7770	849,120.0000	84.9120	0.159	0	0	0
2021/01/29	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	06/05/2021	678.67	Call	GOVI	847,870.0000	84.7870	849,220.0000	84.9220	0.159	0	0	0
2021/01/29	GOVI	06/05/2021			GOVI	763.4570	763.4570	763.5920	763.5920	0.018	0.0000	0.0000	949
2021/01/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	06/05/2021	678.69	Call	GOVI	847,670.0000	84.7670	849,020.0000	84.9020	0.159	0	0	0
2021/01/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	05/08/2021	719.14	Call	GOVI	524,290.0000	52.4290	525,630.0000	52.5630	0.256	0	0	0
2021/01/29	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	05/08/2021	719.13	Call	GOVI	524,390.0000	52.4390	525,730.0000	52.5730	0.256	0	0	0
2021/01/29	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	05/08/2021			GOVI	771.5690	771.5690	771.7030	771.7030	0.017	0.0000	0.0000	0
2021/01/29	GOVI	05/08/2021	719.15	Call	GOVI	524,190.0000	52.4190	525,530.0000	52.5530	0.256	0	0	0
2021/01/29	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	04/11/2021	728.41	Call	GOVI	513,690.0000	51.3690	515,040.0000	51.5040	0.263	0	0	0
2021/01/29	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	04/11/2021	728.40	Call	GOVI	513,790.0000	51.3790	515,140.0000	51.5140	0.263	0	0	0
2021/01/29	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	GOVI	04/11/2021			GOVI	779.7790	779.7790	779.9140	779.9140	0.017	0.0000	0.0000	0
2021/01/29	GOVI	04/11/2021	728.42	Call	GOVI	513,590.0000	51.3590	514,940.0000	51.4940	0.263	0	0	0
2021/01/29	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
2021/01/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/29	IGOV	04/02/2021			Index Future	273.4470	273.4470	273.6880	273.6880	0.088	0.0000	0.0000	120
2021/01/29	IGOV	06/05/2021			Index Future	276.2490	276.2490	276.4910	276.4910	0.088	0.0000	0.0000	892
2021/01/29	IGOV	05/08/2021			Index Future	279.2510	279.2510	279.4950	279.4950	0.087	0.0000	0.0000	0
2021/01/29	IGOV	04/11/2021			Index Future	282.2890	282.2890	282.5360	282.5360	0.087	0.0000	0.0000	0
2021/01/29	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/29	IS05	15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4200	90.4200	0.000	0.0000	0.0000	0
2021/01/29	IS05	21/09/2021			Interest Rate Swap	89.3600	89.3600	89.3500	89.3500	(0.011)	0.0000	0.0000	0
2021/01/29	IS05	21/12/2021			Interest Rate Swap	90.6100	90.6100	90.5800	90.5800	(0.033)	0.0000	0.0000	51
2021/01/29	IS05	15/03/2022			Interest Rate Swap	90.0200	90.0200	89.9800	89.9800	(0.044)	0.0000	0.0000	0
2021/01/29	IS05	21/06/2022			Interest Rate Swap	90.0900	90.0900	90.0400	90.0400	(0.056)	0.0000	0.0000	0
2021/01/29	IS05	20/09/2022			Interest Rate Swap	93.1800	93.1800	93.1300	93.1300	(0.054)	0.0000	0.0000	0
2021/01/29	IS05	20/12/2022			Interest Rate Swap	93.6200	93.6200	93.5600	93.5600	(0.064)	0.0000	0.0000	0
2021/01/29	IS05	22/03/2023			Interest Rate Swap	85.9400	85.9400	85.8800	85.8800	(0.070)	0.0000	0.0000	0
2021/01/29	IS05	20/06/2023			Interest Rate Swap	91.4100	91.4100	91.3300	91.3300	(0.088)	0.0000	0.0000	0
2021/01/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/29	IS10	17/12/2025			Interest Rate Swap	78.0800	78.0800	77.9200	77.9200	(0.205)	0.0000	0.0000	0
2021/01/29	IS10	16/03/2026			Interest Rate Swap	74.4800	74.4800	74.3300	74.3300	(0.201)	0.0000	0.0000	0
2021/01/29	IS10	15/06/2026			Interest Rate Swap	72.7700	72.7700	72.6200	72.6200	(0.206)	0.0000	0.0000	0
2021/01/29	IS10	21/09/2026			Interest Rate Swap	74.6700	74.6700	74.5200	74.5200	(0.201)	0.0000	0.0000	0
2021/01/29	IS10	21/12/2026			Interest Rate Swap	78.6000	78.6000	78.4600	78.4600	(0.178)	0.0000	0.0000	0
2021/01/29	IS10	15/03/2027			Interest Rate Swap	77.0100	77.0100	76.8700	76.8700	(0.182)	0.0000	0.0000	0
2021/01/29	IS10	21/06/2027			Interest Rate Swap	79.0200	79.0200	78.8600	78.8600	(0.202)	0.0000	0.0000	0
2021/01/29	IS10	20/09/2027			Interest Rate Swap	84.8100	84.8100	84.6400	84.6400	(0.200)	0.0000	0.0000	0
2021/01/29	IS10	20/12/2027			Interest Rate Swap	85.1600	85.1600	84.9900	84.9900	(0.200)	0.0000	0.0000	0
2021/01/29	IS10	22/03/2028			Interest Rate Swap	78.0900	78.0900	77.9200	77.9200	(0.218)	0.0000	0.0000	0
2021/01/29	IS10	20/06/2028			Interest Rate Swap	85.9800	85.9800	85.8400	85.8400	(0.163)	0.0000	0.0000	0
2021/01/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/29	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6350	96.3650	(0.274)	0.0000	0.0000	0
2021/01/29	JBAF	17/03/2021			Jibar Tradeable Future	3.6450	96.3550	3.6350	96.3650	(0.274)	0.0000	0.0000	0
2021/01/29	JBAF	21/04/2021			Jibar Tradeable Future	3.5800	96.4200	3.5600	96.4400	(0.559)	0.0000	0.0000	0
2021/01/29	JBAF	19/05/2021			Jibar Tradeable Future	3.5800	96.4200	3.5500	96.4500	(0.838)	0.0000	0.0000	0
2021/01/29	JBAF	15/06/2021			Jibar Tradeable Future	3.5750	96.4250	3.5350	96.4650	(1.119)	0.0000	0.0000	0
2021/01/29	JBAF	21/07/2021			Jibar Tradeable Future	3.5800	96.4200	3.5400	96.4600	(1.117)	0.0000	0.0000	0
2021/01/29	JBAF	15/09/2021			Jibar Tradeable Future	3.6300	96.3700	3.5700	96.4300	(1.653)	0.0000	0.0000	30,000
2021/01/29	JBAF	15/12/2021			Jibar Tradeable Future	3.8250	96.1750	3.7550	96.2450	(1.830)	0.0000	0.0000	0
2021/01/29	JBAF	16/03/2022			Jibar Tradeable Future	3.9100	96.0900	3.8400	96.1600	(1.790)	0.0000	0.0000	0
2021/01/29	JBAF	15/06/2022			Jibar Tradeable Future	4.1450	95.8550	4.0900	95.9100	(1.327)	0.0000	0.0000	20,001
2021/01/29	JBAF	21/09/2022			Jibar Tradeable Future	4.2350	95.7650	4.1750	95.8250	(1.417)	0.0000	0.0000	0
2021/01/29	JBAF	21/12/2022			Jibar Tradeable Future	4.4800	95.5200	4.4300	95.5700	(1.116)	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
2021/01/29	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	R023	04/02/2021	6.34	Call	Bond Future	3,423.0800	3.4231	3,354.4800	3.3545	(2.004)	0	0	0
2021/01/29	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	R023	04/02/2021			Bond Future	4.6036	109.5598	4.6376	109.4911	0.741	0.0000	0.0000	11,572
2021/01/29	R023	04/02/2021	6.33	Call	Bond Future	3,403.7800	3.4038	3,335.1800	3.3352	(2.015)	0	0	0
2021/01/29	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	R023	04/02/2021	6.32	Call	Bond Future	3,384.4700	3.3845	3,315.8700	3.3159	(2.027)	0	0	0
2021/01/29	R023	06/05/2021	7.58	Call	Bond Future	4,968.5200	4.9685	4,898.6300	4.8986	(1.407)	0	0	0
2021/01/29	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	R023	06/05/2021			Bond Future	4.6853	106.7494	4.7248	106.6795	0.842	0.0000	0.0000	35,856
2021/01/29	R023	06/05/2021	7.57	Call	Bond Future	4,951.8900	4.9519	4,882.0000	4.8820	(1.411)	0	0	0
2021/01/29	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	R023	06/05/2021	7.56	Call	Bond Future	4,935.2600	4.9353	4,865.3700	4.8654	(1.416)	0	0	0
2021/01/29	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	R023	05/08/2021	5.30	Call	Bond Future	1,082.8500	1.0828	1,001.8100	1.0018	(7.484)	0	0	0
2021/01/29	R023	05/08/2021	5.30	Put	Bond Future	245.6500	0.2457	235.5500	0.2355	(4.112)	0	0	0
2021/01/29	R023	05/08/2021	5.29	Call	Bond Future	1,070.7100	1.0707	989.7300	0.9897	(7.563)	0	0	0
2021/01/29	R023	05/08/2021	5.29	Put	Bond Future	248.6200	0.2486	238.5800	0.2386	(4.038)	0	0	0
2021/01/29	R023	05/08/2021			Bond Future	4.7486	107.8959	4.7951	107.8250	0.979	0.0000	0.0000	0
2021/01/29	R023	05/08/2021	5.31	Call	Bond Future	1,095.0300	1.0950	1,013.9300	1.0139	(7.406)	0	0	0
2021/01/29	R023	05/08/2021	5.31	Put	Bond Future	242.7300	0.2427	232.5700	0.2326	(4.186)	0	0	0
2021/01/29	R023	04/11/2021	4.91	Call	Bond Future	573.5200	0.5735	511.9900	0.5120	(10.728)	0	0	0
2021/01/29	R023	04/11/2021	4.91	Put	Bond Future	487.6200	0.4876	497.8600	0.4979	2.100	0	0	0
2021/01/29	R023	04/11/2021	4.90	Call	Bond Future	566.1000	0.5661	504.8300	0.5048	(10.823)	0	0	0
2021/01/29	R023	04/11/2021	4.90	Put	Bond Future	493.0400	0.4930	503.5400	0.5035	2.130	0	0	0
2021/01/29	R023	04/11/2021			Bond Future	4.8431	105.1256	4.8990	105.0539	1.153	0.0000	0.0000	0
2021/01/29	R023	04/11/2021	4.92	Call	Bond Future	581.0000	0.5810	519.5600	0.5196	(10.575)	0	0	0
2021/01/29	R023	04/11/2021	4.92	Put	Bond Future	482.2600	0.4823	492.5900	0.4926	2.142	0	0	0
2021/01/29	R035	04/02/2021	10.05	Call	Bond Future	64.8200	0.0648	25.4000	0.0254	(60.815)	0	0	0
2021/01/29	R035	04/02/2021	10.05	Put	Bond Future	2,739.4300	2.7394	2,783.9000	2.7839	1.623	0	0	0
2021/01/29	R035	04/02/2021	10.04	Call	Bond Future	59.4000	0.0594	22.6100	0.0226	(61.936)	0	0	0
2021/01/29	R035	04/02/2021	10.04	Put	Bond Future	2,803.7200	2.8037	2,850.8200	2.8508	1.680	0	0	0
2021/01/29	R035	04/02/2021	10.14	Put	Bond Future	2,184.2700	2.1843	2,200.7100	2.2007	0.753	0	0	650
2021/01/29	R035	04/02/2021	11.14	Call	Bond Future	4,492.6600	4.4927	4,401.9500	4.4019	(2.019)	0	0	0
2021/01/29	R035	04/02/2021	11.14	Put	Bond Future	9.9400	0.0099	3.1200	0.0031	(68.612)	0	0	650
2021/01/29	R035	04/02/2021			Bond Future	10.4422	92.5427	10.4548	92.4588	0.120	0.0000	0.0000	37,339
2021/01/29	R035	04/02/2021	10.06	Call	Bond Future	70.6100	0.0706	28.4700	0.0285	(59.680)	0	0	0
2021/01/29	R035	04/02/2021	10.06	Put	Bond Future	2,675.5900	2.6756	2,717.3400	2.7173	1.560	0	0	0
2021/01/29	R035	04/02/2021	10.14	Call	Bond Future	133.5900	0.1336	66.1400	0.0661	(50.490)	0	0	0
2021/01/29	R035	06/05/2021	10.55	Call	Bond Future	2,722.1500	2.7221	2,483.3100	2.4833	(8.774)	0	0	0
2021/01/29	R035	06/05/2021	10.55	Put	Bond Future	3,399.9000	3.3999	3,246.2500	3.2463	(4.519)	0	0	500
2021/01/29	R035	06/05/2021	10.05	Put	Bond Future	5,419.1200	5.4191	5,301.3200	5.3013	(2.174)	0	0	0
2021/01/29	R035	06/05/2021	10.05	Call	Bond Future	1,375.4100	1.3754	1,172.4200	1.1724	(14.759)	0	0	500
2021/01/29	R035	06/05/2021	12.91	Put	Bond Future	162.4600	0.1625	122.6700	0.1227	(24.492)	0	0	600
2021/01/29	R035	06/05/2021	10.40	Put	Bond Future	3,936.5500	3.9365	3,789.5600	3.7896	(3.734)	0	0	0
2021/01/29	R035	06/05/2021	11.55	Call	Bond Future	6,710.3100	6.7103	6,496.0900	6.4961	(3.192)	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
2021/01/29	R035	06/05/2021	11.55	Put	Bond Future	1,177.0300	1.1770	1,048.0000	1.0480	(10.962)	0	0	1,650
2021/01/29	R035	06/05/2021	12.77	Call	Bond Future	12,475.4900	12.4755	12,343.2500	12.3433	(1.060)	0	0	0
2021/01/29	R035	06/05/2021	12.77	Put	Bond Future	205.9000	0.2059	158.8500	0.1588	(22.851)	0	0	1,650
2021/01/29	R035	06/05/2021	10.24	Put	Bond Future	4,573.9200	4.5739	4,437.5500	4.4375	(2.981)	0	0	0
2021/01/29	R035	06/05/2021	10.24	Call	Bond Future	1,830.8600	1.8309	1,609.3000	1.6093	(12.101)	0	0	793
2021/01/29	R035	06/05/2021	12.37	Call	Bond Future	10,546.4600	10.5465	10,389.3800	10.3894	(1.489)	0	0	0
2021/01/29	R035	06/05/2021	12.35	Put	Bond Future	403.2600	0.4033	329.9900	0.3300	(18.169)	0	0	0
2021/01/29	R035	06/05/2021	12.36	Put	Bond Future	397.1200	0.3971	324.5500	0.3245	(18.274)	0	0	0
2021/01/29	R035	06/05/2021			Bond Future	10.6540	88.9953	10.6672	88.9101	0.124	0.0000	0.0000	96,603
2021/01/29	R035	06/05/2021	11.05	Call	Bond Future	4,517.0800	4.5171	4,279.7700	4.2798	(5.254)	0	0	0
2021/01/29	R035	06/05/2021	11.05	Put	Bond Future	2,006.0600	2.0061	1,853.9400	1.8539	(7.583)	0	0	500
2021/01/29	R035	06/05/2021	11.15	Put	Bond Future	1,803.3900	1.8034	1,654.5000	1.6545	(8.256)	0	0	0
2021/01/29	R035	06/05/2021	11.15	Call	Bond Future	4,931.8500	4.9319	4,697.7700	4.6978	(4.746)	0	0	600
2021/01/29	R035	06/05/2021	12.91	Call	Bond Future	13,151.4400	13.1514	13,026.4600	13.0265	(0.950)	0	0	0
2021/01/29	R035	06/05/2021	10.40	Call	Bond Future	2,268.1300	2.2681	2,035.9500	2.0359	(10.237)	0	0	600
2021/01/29	R035	06/05/2021	10.81	Put	Bond Future	2,598.5800	2.5986	2,440.4300	2.4404	(6.086)	0	0	0
2021/01/29	R035	06/05/2021	10.81	Call	Bond Future	3,600.4100	3.6004	3,357.0700	3.3571	(6.759)	0	0	1,650
2021/01/29	R035	06/05/2021	11.32	Call	Bond Future	5,666.5300	5.6665	5,439.8400	5.4398	(4.001)	0	0	0
2021/01/29	R035	06/05/2021	11.32	Put	Bond Future	1,503.4700	1.5035	1,361.9700	1.3620	(9.412)	0	0	793
2021/01/29	R035	06/05/2021	12.37	Put	Bond Future	391.0700	0.3911	319.1800	0.3192	(18.383)	0	0	0
2021/01/29	R035	06/05/2021	12.35	Call	Bond Future	10,450.6000	10.4506	10,292.1400	10.2921	(1.516)	0	0	0
2021/01/29	R035	06/05/2021	12.02	Call	Bond Future	8,887.9000	8.8879	8,705.5300	8.7055	(2.052)	0	0	0
2021/01/29	R035	06/05/2021	12.02	Put	Bond Future	656.5400	0.6565	559.3600	0.5594	(14.802)	0	0	793
2021/01/29	R035	06/05/2021	12.36	Call	Bond Future	10,498.5100	10.4985	10,340.7500	10.3408	(1.503)	0	0	0
2021/01/29	R035	05/08/2021	11.37	Call	Bond Future	5,876.1200	5.8761	5,707.3600	5.7074	(2.872)	0	0	0
2021/01/29	R035	05/08/2021	11.37	Put	Bond Future	2,826.0100	2.8260	2,743.6600	2.7437	(2.914)	0	0	100
2021/01/29	R035	05/08/2021	5.31	Call	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2021/01/29	R035	05/08/2021	5.31	Put	Bond Future	48,139.5800	48.1396	48,225.9200	48.2259	0.179	0	0	0
2021/01/29	R035	05/08/2021			Bond Future	10.8717	89.9512	10.8855	89.8648	0.127	0.0000	0.0000	0
2021/01/29	R035	05/08/2021	10.77	Call	Bond Future	3,794.0700	3.7941	3,591.4000	3.5914	(5.342)	0	0	0
2021/01/29	R035	05/08/2021	10.77	Put	Bond Future	4,436.6200	4.4366	4,320.3600	4.3204	(2.620)	0	0	100
2021/01/29	R035	05/08/2021	10.02	Put	Bond Future	7,412.0100	7.4120	7,340.2400	7.3402	(0.968)	0	0	0
2021/01/29	R035	05/08/2021	10.02	Call	Bond Future	1,809.0800	1.8091	1,650.9000	1.6509	(8.744)	0	0	100
2021/01/29	R035	05/08/2021	5.29	Call	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2021/01/29	R035	05/08/2021	5.29	Put	Bond Future	48,372.8600	48.3729	48,459.2100	48.4592	0.179	0	0	0
2021/01/29	R035	05/08/2021	5.30	Call	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	0
2021/01/29	R035	05/08/2021	5.30	Put	Bond Future	48,256.1600	48.2562	48,342.5000	48.3425	0.179	0	0	0
2021/01/29	R035	04/11/2021	10.62	Put	Bond Future	6,101.1600	6.1012	6,176.7300	6.1767	1.239	0	0	0
2021/01/29	R035	04/11/2021	10.62	Call	Bond Future	3,121.8700	3.1219	3,110.1400	3.1101	(0.376)	0	0	400
2021/01/29	R035	04/11/2021	11.08	Call	Bond Future	4,452.9200	4.4529	4,437.3000	4.4373	(0.351)	0	0	0
2021/01/29	R035	04/11/2021	11.08	Put	Bond Future	4,553.8600	4.5539	4,625.5400	4.6255	1.574	0	0	782
2021/01/29	R035	04/11/2021	10.23	Put	Bond Future	7,715.2500	7.7152	7,782.9900	7.7830	0.878	0	0	0
2021/01/29	R035	04/11/2021	10.12	Put	Bond Future	8,250.2100	8.2502	8,288.2400	8.2882	0.461	0	0	0
2021/01/29	R035	04/11/2021	10.12	Call	Bond Future	1,980.0100	1.9800	1,930.7400	1.9307	(2.488)	0	0	400
2021/01/29	R035	04/11/2021	11.75	Put	Bond Future	2,907.9100	2.9079	3,024.7400	3.0247	4.018	0	0	782
2021/01/29	R035	04/11/2021	12.53	Call	Bond Future	9,801.9300	9.8019	9,738.8200	9.7388	(0.644)	0	0	0
2021/01/29	R035	04/11/2021	12.53	Put	Bond Future	1,680.2900	1.6803	1,704.4800	1.7045	1.440	0	0	0
2021/01/29	R035	04/11/2021			Bond Future	11.0965	86.4249	11.1109	86.3376	0.129	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
2021/01/29	R035	04/11/2021	13.82	Call	Bond Future	14,998.3900	14.9984	14,921.2100	14.9212	(0.515)	0	0	0
2021/01/29	R035	04/11/2021	13.82	Put	Bond Future	517.9300	0.5179	528.0500	0.5280	1.954	0	0	400
2021/01/29	R035	04/11/2021	10.23	Call	Bond Future	2,184.0600	2.1841	2,164.5000	2.1645	(0.896)	0	0	782
2021/01/29	R035	04/11/2021	11.75	Call	Bond Future	6,759.6600	6.7597	6,789.1900	6.7892	0.437	0	0	0
2021/01/29	R035	04/11/2021	12.51	Call	Bond Future	9,724.8500	9.7249	9,662.0200	9.6620	(0.646)	0	0	0
2021/01/29	R035	04/11/2021	12.51	Put	Bond Future	1,708.4900	1.7085	1,732.9600	1.7330	1.432	0	0	0
2021/01/29	R035	04/11/2021	12.52	Call	Bond Future	9,763.3700	9.7634	9,700.4000	9.7004	(0.645)	0	0	0
2021/01/29	R035	04/11/2021	12.52	Put	Bond Future	1,694.3400	1.6943	1,718.6700	1.7187	1.436	0	0	0
2021/01/29	R186	04/02/2021	8.16	Call	Bond Future	7,407.4700	7.4075	7,550.1500	7.5501	1.926	0	0	0
2021/01/29	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	R186	04/02/2021	8.15	Call	Bond Future	7,358.5200	7.3585	7,501.2000	7.5012	1.939	0	0	0
2021/01/29	R186	04/02/2021	7.30	Put	Bond Future	0.7700	0.0008	0.1400	0.0001	(81.818)	0	0	0
2021/01/29	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	15,177
2021/01/29	R186	04/02/2021			Bond Future	6.7073	119.5626	6.6804	119.7053	(0.400)	0.0000	0.0000	38,893
2021/01/29	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	R186	04/02/2021	8.17	Call	Bond Future	7,456.4000	7.4564	7,599.0800	7.5991	1.914	0	0	0
2021/01/29	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/29	R186	04/02/2021	7.30	Call	Bond Future	3,096.2300	3.0962	3,238.2800	3.2383	4.588	0	0	0
2021/01/29	R186	04/02/2021	8.00	Call	Bond Future	6,620.8800	6.6209	6,763.5600	6.7636	2.155	0	0	0
2021/01/29	R186	06/05/2021	10.77	Call	Bond Future	17,830.2300	17.8302	17,973.6600	17.9737	0.804	0	0	0
2021/01/29	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/29	R186	06/05/2021	10.76	Call	Bond Future	17,789.1800	17.7892	17,932.6100	17.9326	0.806	0	0	0
2021/01/29	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/29	R186	06/05/2021			Bond Future	6.8633	120.7578	6.8350	120.9013	(0.413)	0.0000	0.0000	99,202
2021/01/29	R186	06/05/2021	7.30	Call	Bond Future	2,990.9700	2.9910	3,062.7400	3.0627	2.400	0	0	0
2021/01/29	R186	06/05/2021	7.30	Put	Bond Future	806.8000	0.8068	735.1300	0.7351	(8.883)	0	0	15,177
2021/01/29	R186	06/05/2021	10.78	Call	Bond Future	17,871.2600	17.8713	18,014.6900	18.0147	0.803	0	0	0
2021/01/29	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/29	R186	05/08/2021	8.62	Call	Bond Future	7,650.5200	7.6505	7,771.8700	7.7719	1.586	0	0	0
2021/01/29	R186	05/08/2021	8.62	Put	Bond Future	254.0900	0.2541	230.7800	0.2308	(9.174)	0	0	0
2021/01/29	R186	05/08/2021	8.61	Call	Bond Future	7,610.6500	7.6107	7,731.6900	7.7317	1.590	0	0	0
2021/01/29	R186	05/08/2021	8.61	Put	Bond Future	258.5600	0.2586	234.9400	0.2349	(9.135)	0	0	0
2021/01/29	R186	05/08/2021			Bond Future	7.0195	116.7740	6.9895	116.9187	(0.428)	0.0000	0.0000	0
2021/01/29	R186	05/08/2021	8.63	Call	Bond Future	7,690.4200	7.6904	7,812.0700	7.8121	1.582	0	0	0
2021/01/29	R186	05/08/2021	8.63	Put	Bond Future	249.6900	0.2497	226.6800	0.2267	(9.215)	0	0	0
2021/01/29	R186	04/11/2021	8.09	Call	Bond Future	5,068.1400	5.0681	5,204.6100	5.2046	2.693	0	0	0
2021/01/29	R186	04/11/2021	8.09	Put	Bond Future	1,024.0600	1.0241	1,014.4600	1.0145	(0.937)	0	0	0
2021/01/29	R186	04/11/2021	8.10	Call	Bond Future	5,100.0000	5.1000	5,238.6200	5.2386	2.718	0	0	0
2021/01/29	R186	04/11/2021	8.10	Put	Bond Future	1,012.1800	1.0122	1,004.7300	1.0047	(0.736)	0	0	0
2021/01/29	R186	04/11/2021			Bond Future	7.1865	118.0040	7.1546	118.1501	(0.444)	0.0000	0.0000	0
2021/01/29	R186	04/11/2021	8.11	Call	Bond Future	5,131.9500	5.1320	5,272.7100	5.2727	2.743	0	0	0
2021/01/29	R186	04/11/2021	8.11	Put	Bond Future	1,000.4000	1.0004	995.0900	0.9951	(0.531)	0	0	0
2021/01/29	R197	04/02/2021			Bond Future	319.2769	319.2769	319.2556	319.2556	(0.007)	0.0000	0.0000	2,394
2021/01/29	R197	06/05/2021			Bond Future	322.5479	322.5479	322.5247	322.5247	(0.007)	0.0000	0.0000	2,079
2021/01/29	R197	05/08/2021			Bond Future	318.0867	318.0867	318.0623	318.0623	(0.008)	0.0000	0.0000	0
2021/01/29	R197	04/11/2021			Bond Future	321.5113	321.5113	321.4865	321.4865	(0.008)	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
2021/01/29	R202	04/02/2021			Bond Future	221.1286	221.1286	221.1312	221.1312	0.001	0.0000	0.0000	7,585
2021/01/29	R202	06/05/2021			Bond Future	223.3940	223.3940	223.3958	223.3958	0.001	0.0000	0.0000	7,977
2021/01/29	R202	05/08/2021			Bond Future	221.5964	221.5964	221.5974	221.5974	0.000	0.0000	0.0000	0
2021/01/29	R202	04/11/2021			Bond Future	223.9822	223.9822	223.9830	223.9830	0.000	0.0000	0.0000	0
2021/01/29	R209	04/02/2021	10.12	Call	Bond Future	198.3000	0.1983	156.1500	0.1562	(21.256)	0	0	0
2021/01/29	R209	04/02/2021	10.12	Put	Bond Future	1,581.3700	1.5814	1,584.9900	1.5850	0.229	0	0	0
2021/01/29	R209	04/02/2021			Bond Future	10.3549	71.2075	10.3628	71.1617	0.076	0.0000	0.0000	17,870
2021/01/29	R209	04/02/2021	10.11	Call	Bond Future	185.9600	0.1860	145.4500	0.1454	(21.784)	0	0	0
2021/01/29	R209	04/02/2021	10.11	Put	Bond Future	1,628.7800	1.6288	1,634.0400	1.6340	0.323	0	0	0
2021/01/29	R209	04/02/2021	10.10	Call	Bond Future	174.2100	0.1742	135.3200	0.1353	(22.324)	0	0	0
2021/01/29	R209	04/02/2021	10.10	Put	Bond Future	1,676.8500	1.6769	1,683.7300	1.6837	0.410	0	0	0
2021/01/29	R209	06/05/2021	10.35	Call	Bond Future	2,227.5500	2.2275	2,087.8900	2.0879	(6.270)	0	0	1,000
2021/01/29	R209	06/05/2021	9.75	Put	Bond Future	5,709.5600	5.7096	5,635.8000	5.6358	(1.292)	0	0	0
2021/01/29	R209	06/05/2021	9.75	Call	Bond Future	999.7300	0.9997	879.3600	0.8794	(12.040)	0	0	8,200
2021/01/29	R209	06/05/2021	11.00	Call	Bond Future	4,205.7300	4.2057	4,087.8300	4.0878	(2.803)	0	0	0
2021/01/29	R209	06/05/2021	11.00	Put	Bond Future	1,697.9800	1.6980	1,626.6900	1.6267	(4.199)	0	0	3,500
2021/01/29	R209	06/05/2021	10.00	Put	Bond Future	4,610.2400	4.6102	4,530.9300	4.5309	(1.720)	0	0	0
2021/01/29	R209	06/05/2021	10.00	Call	Bond Future	1,431.6000	1.4316	1,305.6800	1.3057	(8.796)	0	0	0
2021/01/29	R209	06/05/2021	12.25	Call	Bond Future	9,112.8300	9.1128	9,002.8600	9.0029	(1.207)	0	0	0
2021/01/29	R209	06/05/2021	12.25	Put	Bond Future	378.9600	0.3790	315.6000	0.3156	(16.719)	0	0	9,150
2021/01/29	R209	06/05/2021	12.23	Call	Bond Future	9,031.5300	9.0315	8,920.3900	8.9204	(1.231)	0	0	0
2021/01/29	R209	06/05/2021	12.23	Put	Bond Future	390.3100	0.3903	325.7800	0.3258	(16.533)	0	0	0
2021/01/29	R209	06/05/2021	12.22	Call	Bond Future	8,990.9100	8.9909	8,879.1900	8.8792	(1.243)	0	0	0
2021/01/29	R209	06/05/2021	12.22	Put	Bond Future	396.0900	0.3961	330.9800	0.3310	(16.438)	0	0	0
2021/01/29	R209	06/05/2021			Bond Future	10.5442	68.7803	10.5525	68.7337	0.078	0.0000	0.0000	28,174
2021/01/29	R209	06/05/2021	10.35	Put	Bond Future	3,338.3400	3.3383	3,245.2900	3.2453	(2.787)	0	0	0
2021/01/29	R209	06/05/2021	10.60	Call	Bond Future	2,917.2900	2.9173	2,772.5900	2.7726	(4.960)	0	0	0
2021/01/29	R209	06/05/2021	10.60	Put	Bond Future	2,603.1400	2.6031	2,505.0500	2.5050	(3.768)	0	0	6,250
2021/01/29	R209	06/05/2021	11.60	Call	Bond Future	6,504.6000	6.5046	6,388.8800	6.3889	(1.779)	0	0	0
2021/01/29	R209	06/05/2021	11.60	Put	Bond Future	894.6900	0.8947	825.5800	0.8256	(7.724)	0	0	3,750
2021/01/29	R209	06/05/2021	10.25	Put	Bond Future	3,671.1900	3.6712	3,583.7200	3.5837	(2.383)	0	0	0
2021/01/29	R209	06/05/2021	10.25	Call	Bond Future	1,978.4100	1.9784	1,844.3300	1.8443	(6.777)	0	0	5,325
2021/01/29	R209	06/05/2021	11.25	Call	Bond Future	5,125.4700	5.1255	5,020.3800	5.0204	(2.050)	0	0	0
2021/01/29	R209	06/05/2021	11.25	Put	Bond Future	1,298.5000	1.2985	1,240.0200	1.2400	(4.504)	0	0	9,150
2021/01/29	R209	06/05/2021	12.24	Call	Bond Future	9,072.1800	9.0722	8,961.6200	8.9616	(1.219)	0	0	0
2021/01/29	R209	06/05/2021	12.24	Put	Bond Future	384.6000	0.3846	320.6500	0.3206	(16.628)	0	0	0
2021/01/29	R209	05/08/2021	11.81	Call	Bond Future	7,290.9800	7.2910	7,104.0100	7.1040	(2.564)	0	0	0
2021/01/29	R209	05/08/2021	11.81	Put	Bond Future	1,725.0300	1.7250	1,585.4000	1.5854	(8.094)	0	0	0
2021/01/29	R209	05/08/2021			Bond Future	10.7347	69.5194	10.7433	69.4720	0.080	0.0000	0.0000	0
2021/01/29	R209	05/08/2021	11.80	Call	Bond Future	7,257.4500	7.2575	7,070.0400	7.0700	(2.582)	0	0	0
2021/01/29	R209	05/08/2021	11.80	Put	Bond Future	1,740.1300	1.7401	1,600.0600	1.6001	(8.049)	0	0	0
2021/01/29	R209	05/08/2021	11.79	Call	Bond Future	7,223.9700	7.2240	7,036.1200	7.0361	(2.600)	0	0	0
2021/01/29	R209	05/08/2021	11.79	Put	Bond Future	1,755.3400	1.7553	1,614.8300	1.6148	(8.005)	0	0	0
2021/01/29	R209	04/11/2021	10.50	Call	Bond Future	3,034.4900	3.0345	2,980.9900	2.9810	(1.763)	0	0	0
2021/01/29	R209	04/11/2021	12.00	Call	Bond Future	7,528.8500	7.5288	7,479.7100	7.4797	(0.653)	0	0	0
2021/01/29	R209	04/11/2021	12.00	Put	Bond Future	2,128.8000	2.1288	2,127.5400	2.1275	(0.059)	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
2021/01/29	R209	04/11/2021	12.19	Call	Bond Future	8,132.9600	8.1330	8,083.2300	8.0832	(0.611)	0	0	0
2021/01/29	R209	04/11/2021	12.19	Put	Bond Future	1,840.7800	1.8408	1,838.9300	1.8389	(0.101)	0	0	0
2021/01/29	R209	04/11/2021	12.17	Call	Bond Future	8,068.6800	8.0687	8,019.0100	8.0190	(0.616)	0	0	0
2021/01/29	R209	04/11/2021			Bond Future	10.9303	67.1120	10.9392	67.0641	0.082	0.0000	0.0000	1,795
2021/01/29	R209	04/11/2021	10.50	Put	Bond Future	5,401.5000	5.4015	5,395.8800	5.3959	(0.104)	0	0	5,500
2021/01/29	R209	04/11/2021	9.50	Put	Bond Future	9,587.8300	9.5878	9,608.6100	9.6086	0.217	0	0	0
2021/01/29	R209	04/11/2021	9.50	Call	Bond Future	1,238.4100	1.2384	1,211.3100	1.2113	(2.188)	0	0	3,750
2021/01/29	R209	04/11/2021	12.18	Call	Bond Future	8,100.8000	8.1008	8,051.1000	8.0511	(0.614)	0	0	0
2021/01/29	R209	04/11/2021	12.18	Put	Bond Future	1,855.1000	1.8551	1,853.2800	1.8533	(0.098)	0	0	0
2021/01/29	R209	04/11/2021	12.17	Put	Bond Future	1,869.5100	1.8695	1,867.7200	1.8677	(0.096)	0	0	0
2021/01/29	R210	04/02/2021			Bond Future	196.0685	196.0685	196.2546	196.2546	0.095	0.0000	0.0000	859
2021/01/29	R210	06/05/2021			Bond Future	195.3639	195.3639	195.5509	195.5509	0.096	0.0000	0.0000	1,183
2021/01/29	R210	05/08/2021			Bond Future	197.5101	197.5101	197.6986	197.6986	0.095	0.0000	0.0000	0
2021/01/29	R210	04/11/2021			Bond Future	196.8965	196.8965	197.0868	197.0868	0.097	0.0000	0.0000	0
2021/01/29	R212	04/02/2021			Bond Future	170.3321	170.3321	170.3351	170.3351	0.002	0.0000	0.0000	3,909
2021/01/29	R212	06/05/2021			Bond Future	172.0772	172.0772	172.0794	172.0794	0.001	0.0000	0.0000	3,375
2021/01/29	R212	05/08/2021			Bond Future	171.6351	171.6351	171.6367	171.6367	0.001	0.0000	0.0000	0
2021/01/29	R212	04/11/2021			Bond Future	173.4829	173.4829	173.4845	173.4845	0.001	0.0000	0.0000	0
2021/01/29	R213	04/02/2021	9.40	Call	Bond Future	1,122.0800	1.1221	1,110.3500	1.1103	(1.045)	0	0	0
2021/01/29	R213	04/02/2021	9.40	Put	Bond Future	286.3600	0.2864	232.4400	0.2324	(18.829)	0	0	0
2021/01/29	R213	04/02/2021	9.39	Call	Bond Future	1,081.5600	1.0816	1,068.4100	1.0684	(1.216)	0	0	0
2021/01/29	R213	04/02/2021	9.39	Put	Bond Future	303.3700	0.3034	248.0300	0.2480	(18.242)	0	0	0
2021/01/29	R213	04/02/2021			Bond Future	9.2556	88.5692	9.2484	88.6114	(0.078)	0.0000	0.0000	994
2021/01/29	R213	04/02/2021	9.41	Call	Bond Future	1,163.2900	1.1633	1,153.0000	1.1530	(0.885)	0	0	0
2021/01/29	R213	04/02/2021	9.41	Put	Bond Future	270.1000	0.2701	217.6200	0.2176	(19.430)	0	0	0
2021/01/29	R213	06/05/2021	11.91	Call	Bond Future	12,597.9200	12.5979	12,627.0900	12.6271	0.232	0	0	0
2021/01/29	R213	06/05/2021	11.91	Put	Bond Future	51.4000	0.0514	38.4400	0.0384	(25.214)	0	0	0
2021/01/29	R213	06/05/2021			Bond Future	9.4469	85.9270	9.4395	85.9691	(0.079)	0.0000	0.0000	8,434
2021/01/29	R213	06/05/2021	11.90	Call	Bond Future	12,553.2700	12.5533	12,582.2100	12.5822	0.231	0	0	0
2021/01/29	R213	06/05/2021	11.90	Put	Bond Future	52.5300	0.0525	39.3400	0.0393	(25.109)	0	0	0
2021/01/29	R213	06/05/2021	11.89	Call	Bond Future	12,508.6000	12.5086	12,537.3100	12.5373	0.230	0	0	0
2021/01/29	R213	06/05/2021	11.89	Put	Bond Future	53.6800	0.0537	40.2600	0.0403	(25.000)	0	0	0
2021/01/29	R213	05/08/2021	10.14	Put	Bond Future	2,176.7800	2.1768	2,046.7900	2.0468	(5.972)	0	0	200
2021/01/29	R213	05/08/2021	9.34	Put	Bond Future	4,188.4300	4.1884	4,041.6600	4.0417	(3.504)	0	0	0
2021/01/29	R213	05/08/2021	9.34	Call	Bond Future	2,506.5700	2.5066	2,402.0900	2.4021	(4.168)	0	0	200
2021/01/29	R213	05/08/2021	10.85	Call	Bond Future	7,477.0100	7.4770	7,419.6800	7.4197	(0.767)	0	0	0
2021/01/29	R213	05/08/2021	10.85	Put	Bond Future	1,184.0900	1.1841	1,084.4700	1.0845	(8.413)	0	0	0
2021/01/29	R213	05/08/2021	10.84	Call	Bond Future	7,439.9100	7.4399	7,382.0700	7.3821	(0.777)	0	0	0
2021/01/29	R213	05/08/2021	10.84	Put	Bond Future	1,196.5300	1.1965	1,096.4000	1.0964	(8.368)	0	0	0
2021/01/29	R213	05/08/2021			Bond Future	9.6428	86.8499	9.6351	86.8922	(0.080)	0.0000	0.0000	0
2021/01/29	R213	05/08/2021	10.78	Call	Bond Future	7,218.6300	7.2186	7,157.7700	7.1578	(0.843)	0	0	0
2021/01/29	R213	05/08/2021	10.78	Put	Bond Future	1,273.3700	1.2734	1,170.2200	1.1702	(8.101)	0	0	200
2021/01/29	R213	05/08/2021	10.14	Call	Bond Future	4,846.6000	4.8466	4,758.9000	4.7589	(1.810)	0	0	0
2021/01/29	R213	05/08/2021	10.86	Call	Bond Future	7,514.1700	7.5142	7,457.3500	7.4574	(0.756)	0	0	0
2021/01/29	R213	05/08/2021	10.86	Put	Bond Future	1,171.7500	1.1717	1,072.6400	1.0726	(8.458)	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
2021/01/29	R213	04/11/2021	11.10	Put	Bond Future	1,450.2600	1.4503	1,480.0800	1.4801	2.056	0	0	0
2021/01/29	R213	04/11/2021	11.11	Call	Bond Future	7,811.5700	7.8116	7,884.0300	7.8840	0.928	0	0	0
2021/01/29	R213	04/11/2021	11.09	Put	Bond Future	1,463.3900	1.4634	1,493.3000	1.4933	2.044	0	0	0
2021/01/29	R213	04/11/2021			Bond Future	9.8478	84.2360	9.8397	84.2788	(0.082)	0.0000	0.0000	0
2021/01/29	R213	04/11/2021	11.10	Call	Bond Future	7,776.6700	7.7767	7,849.2100	7.8492	0.933	0	0	0
2021/01/29	R213	04/11/2021	11.11	Put	Bond Future	1,437.2100	1.4372	1,466.9500	1.4669	2.069	0	0	0
2021/01/29	R213	04/11/2021	11.09	Call	Bond Future	7,741.8200	7.7418	7,814.4500	7.8145	0.938	0	0	0
2021/01/29	R214	04/02/2021	10.33	Call	Bond Future	63.4400	0.0634	44.1600	0.0442	(30.391)	0	0	0
2021/01/29	R214	04/02/2021	10.33	Put	Bond Future	2,511.9200	2.5119	2,509.3700	2.5094	(0.102)	0	0	0
2021/01/29	R214	04/02/2021			Bond Future	10.7351	68.2960	10.7380	68.2793	0.027	0.0000	0.0000	9,610
2021/01/29	R214	04/02/2021	10.32	Call	Bond Future	58.5400	0.0585	40.2700	0.0403	(31.209)	0	0	0
2021/01/29	R214	04/02/2021	10.32	Put	Bond Future	2,569.2900	2.5693	2,567.7500	2.5677	(0.060)	0	0	0
2021/01/29	R214	04/02/2021	10.31	Call	Bond Future	53.9700	0.0540	36.6900	0.0367	(32.018)	0	0	0
2021/01/29	R214	04/02/2021	10.31	Put	Bond Future	2,627.0700	2.6271	2,626.5200	2.6265	(0.021)	0	0	0
2021/01/29	R214	06/05/2021	12.26	Call	Bond Future	7,700.3900	7.7004	7,586.9400	7.5869	(1.473)	0	0	0
2021/01/29	R214	06/05/2021	12.26	Put	Bond Future	715.5400	0.7155	619.4000	0.6194	(13.436)	0	0	0
2021/01/29	R214	06/05/2021	12.25	Call	Bond Future	7,662.0800	7.6621	7,547.9700	7.5480	(1.489)	0	0	0
2021/01/29	R214	06/05/2021	12.25	Put	Bond Future	724.7400	0.7247	627.9400	0.6279	(13.357)	0	0	0
2021/01/29	R214	06/05/2021			Bond Future	10.9201	65.7031	10.9231	65.6858	0.028	0.0000	0.0000	11,831
2021/01/29	R214	06/05/2021	12.27	Call	Bond Future	7,738.7400	7.7387	7,625.9400	7.6259	(1.458)	0	0	0
2021/01/29	R214	06/05/2021	12.27	Put	Bond Future	706.4500	0.7064	610.9600	0.6110	(13.517)	0	0	0
2021/01/29	R214	05/08/2021	12.03	Put	Bond Future	2,032.4200	2.0324	1,946.7100	1.9467	(4.217)	0	0	0
2021/01/29	R214	05/08/2021	12.01	Call	Bond Future	6,769.7100	6.7697	6,672.7500	6.6727	(1.432)	0	0	0
2021/01/29	R214	05/08/2021			Bond Future	11.1090	66.4089	11.1121	66.3912	0.029	0.0000	0.0000	0
2021/01/29	R214	05/08/2021	12.02	Call	Bond Future	6,805.2400	6.8052	6,705.0600	6.7051	(1.472)	0	0	0
2021/01/29	R214	05/08/2021	12.02	Put	Bond Future	2,045.8700	2.0459	1,963.3600	1.9634	(4.033)	0	0	0
2021/01/29	R214	05/08/2021	12.03	Call	Bond Future	6,840.8100	6.8408	6,737.4300	6.7374	(1.511)	0	0	0
2021/01/29	R214	05/08/2021	12.01	Put	Bond Future	2,059.4200	2.0594	1,980.1300	1.9801	(3.850)	0	0	0
2021/01/29	R214	04/11/2021	12.47	Call	Bond Future	7,948.0800	7.9481	7,931.2100	7.9312	(0.212)	0	0	0
2021/01/29	R214	04/11/2021	12.46	Call	Bond Future	7,913.7300	7.9137	7,900.3800	7.9004	(0.169)	0	0	0
2021/01/29	R214	04/11/2021	12.46	Put	Bond Future	2,119.5200	2.1195	2,124.1300	2.1241	0.218	0	0	0
2021/01/29	R214	04/11/2021			Bond Future	11.3025	63.8318	11.3058	63.8139	0.029	0.0000	0.0000	0
2021/01/29	R214	04/11/2021	12.47	Put	Bond Future	2,107.6400	2.1076	2,108.7300	2.1087	0.052	0	0	0
2021/01/29	R214	04/11/2021	12.48	Call	Bond Future	7,982.4400	7.9824	7,962.0600	7.9621	(0.255)	0	0	0
2021/01/29	R214	04/11/2021	12.48	Put	Bond Future	2,095.8400	2.0958	2,093.4200	2.0934	(0.115)	0	0	0
2021/01/29	R248	04/02/2021	10.47	Call	Bond Future	112.3400	0.1123	49.5600	0.0496	(55.884)	0	0	0
2021/01/29	R248	04/02/2021	10.47	Put	Bond Future	2,567.8400	2.5678	2,562.6900	2.5627	(0.201)	0	0	0
2021/01/29	R248	04/02/2021	10.46	Call	Bond Future	103.4700	0.1035	44.3000	0.0443	(57.186)	0	0	0
2021/01/29	R248	04/02/2021	10.46	Put	Bond Future	2,636.4900	2.6365	2,634.9500	2.6350	(0.058)	0	0	0
2021/01/29	R248	04/02/2021	10.75	Call	Bond Future	678.9100	0.6789	508.1700	0.5082	(25.149)	0	0	0
2021/01/29	R248	04/02/2021			Bond Future	10.7953	86.0608	10.8032	86.0031	0.073	0.0000	0.0000	89,265
2021/01/29	R248	04/02/2021	10.48	Call	Bond Future	121.7800	0.1218	55.3300	0.0553	(54.566)	0	0	0
2021/01/29	R248	04/02/2021	10.48	Put	Bond Future	2,499.8900	2.4999	2,491.0700	2.4911	(0.353)	0	0	0
2021/01/29	R248	04/02/2021	10.80	Put	Bond Future	820.9300	0.8209	700.8700	0.7009	(14.625)	0	0	0
2021/01/29	R248	04/02/2021	10.80	Call	Bond Future	855.4100	0.8554	677.7200	0.6777	(20.772)	0	0	2,140
2021/01/29	R248	04/02/2021	9.80	Put	Bond Future	7,936.0200	7.9360	7,993.6300	7.9936	0.726	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
2021/01/29	R248	04/02/2021	9.80	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	2,140
2021/01/29	R248	04/02/2021	11.50	Put	Bond Future	10.1900	0.0102	2.6800	0.0027	(73.700)	0	0	0
2021/01/29	R248	04/02/2021	11.50	Call	Bond Future	4,918.5300	4.9185	4,853.3900	4.8534	(1.324)	0	0	0
2021/01/29	R248	04/02/2021	10.75	Put	Bond Future	1,013.3800	1.0134	900.2700	0.9003	(11.162)	0	0	0
2021/01/29	R248	06/05/2021	12.36	Call	Bond Future	9,598.8000	9.5988	9,420.9300	9.4209	(1.853)	0	0	0
2021/01/29	R248	06/05/2021	12.36	Put	Bond Future	734.0300	0.7340	614.8700	0.6149	(16.234)	0	0	0
2021/01/29	R248	06/05/2021			Bond Future	10.9828	82.5116	10.9910	82.4529	0.075	0.0000	0.0000	114,310
2021/01/29	R248	06/05/2021	12.35	Call	Bond Future	9,550.8500	9.5509	9,372.0900	9.3721	(1.872)	0	0	0
2021/01/29	R248	06/05/2021	12.35	Put	Bond Future	744.0800	0.7441	624.0300	0.6240	(16.134)	0	0	0
2021/01/29	R248	06/05/2021	12.34	Call	Bond Future	9,502.9300	9.5029	9,323.2700	9.3233	(1.891)	0	0	0
2021/01/29	R248	06/05/2021	12.34	Put	Bond Future	754.2500	0.7542	633.3000	0.6333	(16.036)	0	0	0
2021/01/29	R248	05/08/2021	12.51	Put	Bond Future	1,633.3800	1.6334	1,477.1700	1.4772	(9.564)	0	0	0
2021/01/29	R248	05/08/2021	12.52	Call	Bond Future	10,044.3700	10.0444	9,829.2300	9.8292	(2.142)	0	0	0
2021/01/29	R248	05/08/2021	12.50	Put	Bond Future	1,648.2400	1.6482	1,491.4200	1.4914	(9.514)	0	0	0
2021/01/29	R248	05/08/2021			Bond Future	11.1748	83.3979	11.1834	83.3383	0.077	0.0000	0.0000	0
2021/01/29	R248	05/08/2021	12.51	Call	Bond Future	10,002.4800	10.0025	9,786.7200	9.7867	(2.157)	0	0	0
2021/01/29	R248	05/08/2021	12.52	Put	Bond Future	1,618.6300	1.6186	1,463.0400	1.4630	(9.612)	0	0	0
2021/01/29	R248	05/08/2021	12.50	Call	Bond Future	9,960.6100	9.9606	9,744.2400	9.7442	(2.172)	0	0	0
2021/01/29	R248	04/11/2021	12.85	Call	Bond Future	10,645.6600	10.6457	10,611.7400	10.6117	(0.319)	0	0	0
2021/01/29	R248	04/11/2021	12.85	Put	Bond Future	1,738.2800	1.7383	1,764.6000	1.7646	1.514	0	0	0
2021/01/29	R248	04/11/2021			Bond Future	11.3716	79.8656	11.3806	79.8054	0.079	0.0000	0.0000	0
2021/01/29	R248	04/11/2021	12.83	Call	Bond Future	10,566.2400	10.5662	10,532.5900	10.5326	(0.318)	0	0	0
2021/01/29	R248	04/11/2021	12.83	Put	Bond Future	1,767.0000	1.7670	1,793.5900	1.7936	1.505	0	0	0
2021/01/29	R248	04/11/2021	12.84	Call	Bond Future	10,605.9400	10.6059	10,572.1500	10.5721	(0.319)	0	0	0
2021/01/29	R248	04/11/2021	12.84	Put	Bond Future	1,752.5900	1.7526	1,779.0400	1.7790	1.509	0	0	0

Total

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