



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 19/02/2021 TO 19/02/2021

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
2021/02/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	2025	06/05/2021		Bond Future	151.2999	151.2999	150.8385	150.8385	(0.305)	0.0000	0.0000	7,790
2021/02/19	2025	05/08/2021		Bond Future	151.4298	151.4298	150.9628	150.9628	(0.308)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	2025	04/11/2021			Bond Future	153.0968	153.0968	152.6243	152.6243	(0.309)	0.0000	0.0000	0
2021/02/19	2025	03/02/2022			Bond Future	153.2458	153.2458	152.7679	152.7679	(0.312)	0.0000	0.0000	0
2021/02/19	2029	06/05/2021			Bond Future	108.2391	108.2391	108.1653	108.1653	(0.068)	0.0000	0.0000	2,382
2021/02/19	2029	05/08/2021			Bond Future	109.4262	109.4262	109.3510	109.3510	(0.069)	0.0000	0.0000	0
2021/02/19	2029	04/11/2021			Bond Future	109.4814	109.4814	109.4053	109.4053	(0.070)	0.0000	0.0000	0
2021/02/19	2029	03/02/2022			Bond Future	110.7008	110.7008	110.6238	110.6238	(0.070)	0.0000	0.0000	0
2021/02/19	2030	06/05/2021	11.70	Call	Bond Future	14,549.2000	14.5492	13,729.2400	13.7292	(5.636)	0	0	0
2021/02/19	2030	06/05/2021	11.70	Put	Bond Future	2.0500	0.0021	3.2500	0.0033	58.537	0	0	0
2021/02/19	2030	06/05/2021	11.69	Call	Bond Future	14,502.8000	14.5028	13,682.8800	13.6829	(5.654)	0	0	0
2021/02/19	2030	06/05/2021	11.69	Put	Bond Future	2.1300	0.0021	3.3700	0.0034	58.216	0	0	0
2021/02/19	2030	06/05/2021	8.90	Call	Bond Future	1,953.3100	1.9533	1,548.0300	1.5480	(20.748)	0	0	0
2021/02/19	2030	06/05/2021	9.00	Call	Bond Future	2,262.4600	2.2625	1,818.2400	1.8182	(19.634)	0	0	0
2021/02/19	2030	06/05/2021	9.00	Put	Bond Future	1,661.5200	1.6615	2,038.4600	2.0385	22.686	0	0	5,000
2021/02/19	2030	06/05/2021	9.25	Call	Bond Future	3,149.6000	3.1496	2,614.0900	2.6141	(17.002)	0	0	0
2021/02/19	2030	06/05/2021	9.25	Put	Bond Future	1,130.8300	1.1308	1,416.4800	1.4165	25.260	0	0	0
2021/02/19	2030	06/05/2021	9.35	Call	Bond Future	3,543.5800	3.5436	2,975.3300	2.9753	(16.036)	0	0	0
2021/02/19	2030	06/05/2021	9.27	Put	Bond Future	1,096.0100	1.0960	1,374.9200	1.3749	25.448	0	0	0
2021/02/19	2030	06/05/2021	9.27	Call	Bond Future	3,227.0100	3.2270	2,684.7600	2.6848	(16.803)	0	0	300
2021/02/19	2030	06/05/2021	10.95	Call	Bond Future	10,985.5000	10.9855	10,175.9700	10.1760	(7.369)	0	0	0
2021/02/19	2030	06/05/2021	10.95	Put	Bond Future	24.8000	0.0248	36.4300	0.0364	46.895	0	0	300
2021/02/19	2030	06/05/2021	9.92	Call	Bond Future	6,033.9900	6.0340	5,324.2800	5.3243	(11.762)	0	0	0
2021/02/19	2030	06/05/2021	7.97	Call	Bond Future	274.4900	0.2745	182.1700	0.1822	(33.633)	0	0	700
2021/02/19	2030	06/05/2021	10.04	Call	Bond Future	6,589.7600	6.5898	5,858.6700	5.8587	(11.094)	0	0	0
2021/02/19	2030	06/05/2021	10.04	Put	Bond Future	268.5300	0.2685	358.6000	0.3586	33.542	0	0	0
2021/02/19	2030	06/05/2021	9.15	Put	Bond Future	1,323.6500	1.3237	1,644.4500	1.6444	24.236	0	0	0
2021/02/19	2030	06/05/2021	9.15	Call	Bond Future	2,778.6200	2.7786	2,278.2600	2.2783	(18.008)	0	0	0
2021/02/19	2030	06/05/2021			Bond Future	8.8955	96.8330	9.0385	96.0118	1.608	0.0000	0.0000	113,703
2021/02/19	2030	06/05/2021	11.71	Call	Bond Future	14,595.5700	14.5956	13,775.5700	13.7756	(5.618)	0	0	0
2021/02/19	2030	06/05/2021	11.71	Put	Bond Future	1.9800	0.0020	3.1400	0.0031	58.586	0	0	0
2021/02/19	2030	06/05/2021	8.95	Call	Bond Future	2,104.8300	2.1048	1,679.9800	1.6800	(20.185)	0	0	0
2021/02/19	2030	06/05/2021	8.95	Put	Bond Future	1,790.8000	1.7908	2,187.1100	2.1871	22.130	0	0	2,500
2021/02/19	2030	06/05/2021	8.36	Put	Bond Future	3,885.8700	3.8859	4,505.7300	4.5057	15.952	0	0	0
2021/02/19	2030	06/05/2021	8.36	Call	Bond Future	727.7000	0.7277	526.4000	0.5264	(27.662)	0	0	0
2021/02/19	2030	06/05/2021	8.86	Put	Bond Future	2,041.8200	2.0418	2,473.4500	2.4734	21.139	0	0	0
2021/02/19	2030	06/05/2021	8.86	Call	Bond Future	1,836.5500	1.8366	1,447.0200	1.4470	(21.210)	0	0	0
2021/02/19	2030	06/05/2021	8.90	Put	Bond Future	1,927.3300	1.9273	2,343.2100	2.3432	21.578	0	0	2,500
2021/02/19	2030	06/05/2021	9.35	Put	Bond Future	965.4200	0.9654	1,218.3300	1.2183	26.197	0	0	0
2021/02/19	2030	06/05/2021	8.77	Put	Bond Future	2,317.0300	2.3170	2,784.2300	2.7842	20.164	0	0	0
2021/02/19	2030	06/05/2021	8.77	Call	Bond Future	1,588.7800	1.5888	1,234.8200	1.2348	(22.279)	0	0	300
2021/02/19	2030	06/05/2021	9.92	Put	Bond Future	349.3600	0.3494	460.8100	0.4608	31.901	0	0	700
2021/02/19	2030	06/05/2021	9.22	Call	Bond Future	3,036.2200	3.0362	2,511.0400	2.5110	(17.297)	0	0	0
2021/02/19	2030	06/05/2021	9.22	Put	Bond Future	1,186.1300	1.1861	1,482.1100	1.4821	24.953	0	0	700
2021/02/19	2030	06/05/2021	7.97	Put	Bond Future	5,818.1900	5.8182	6,547.0300	6.5470	12.527	0	0	0
2021/02/19	2030	06/05/2021	10.74	Call	Bond Future	9,964.5600	9.9646	9,163.3800	9.1634	(8.040)	0	0	0
2021/02/19	2030	06/05/2021	10.74	Put	Bond Future	45.7100	0.0457	65.6900	0.0657	43.710	0	0	0
2021/02/19	2030	05/08/2021	10.30	Put	Bond Future	724.3100	0.7243	875.5200	0.8755	20.876	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	2030	05/08/2021	8.78	Put	Bond Future	3,686.7800	3.6868	4,188.4100	4.1884	13.606	0	0	0
2021/02/19	2030	05/08/2021	8.78	Call	Bond Future	1,911.4700	1.9115	1,582.8200	1.5828	(17.194)	0	0	200
2021/02/19	2030	05/08/2021	7.70	Put	Bond Future	8,565.1800	8.5652	9,305.7100	9.3057	8.646	0	0	0
2021/02/19	2030	05/08/2021	9.45	Call	Bond Future	3,860.7200	3.8607	3,352.4800	3.3525	(13.164)	0	0	600
2021/02/19	2030	05/08/2021	12.10	Call	Bond Future	15,023.8900	15.0239	14,204.7900	14.2048	(5.452)	0	0	0
2021/02/19	2030	05/08/2021	12.10	Put	Bond Future	33.2800	0.0333	44.4600	0.0445	33.594	0	0	600
2021/02/19	2030	05/08/2021	10.42	Call	Bond Future	7,645.1700	7.6452	6,947.5000	6.9475	(9.126)	0	0	0
2021/02/19	2030	05/08/2021	10.42	Put	Bond Future	612.5000	0.6125	745.1100	0.7451	21.651	0	0	0
2021/02/19	2030	05/08/2021	10.41	Call	Bond Future	7,603.4700	7.6035	6,907.2800	6.9073	(9.156)	0	0	0
2021/02/19	2030	05/08/2021	10.41	Put	Bond Future	621.2500	0.6213	755.3400	0.7553	21.584	0	0	0
2021/02/19	2030	05/08/2021			Bond Future	9.0944	93.8658	9.2441	93.0355	1.646	0.0000	0.0000	0
2021/02/19	2030	05/08/2021	10.30	Call	Bond Future	7,149.0900	7.1491	6,470.0200	6.4700	(9.499)	0	0	0
2021/02/19	2030	05/08/2021	7.70	Call	Bond Future	354.4000	0.3544	264.6500	0.2646	(25.324)	0	0	200
2021/02/19	2030	05/08/2021	8.95	Put	Bond Future	3,143.5700	3.1436	3,598.3800	3.5984	14.468	0	0	0
2021/02/19	2030	05/08/2021	8.95	Call	Bond Future	2,333.3800	2.3334	1,957.9100	1.9579	(16.091)	0	0	600
2021/02/19	2030	05/08/2021	9.45	Put	Bond Future	1,904.0800	1.9041	2,226.1200	2.2261	16.913	0	0	0
2021/02/19	2030	05/08/2021	10.43	Call	Bond Future	7,686.9400	7.6869	6,987.7900	6.9878	(9.095)	0	0	0
2021/02/19	2030	05/08/2021	10.43	Put	Bond Future	603.8600	0.6039	734.9900	0.7350	21.715	0	0	0
2021/02/19	2030	04/11/2021	8.27	Put	Bond Future	6,810.7700	6.8108	7,450.8900	7.4509	9.399	0	0	0
2021/02/19	2030	04/11/2021	8.27	Call	Bond Future	1,101.3500	1.1014	902.0500	0.9020	(18.096)	0	0	300
2021/02/19	2030	04/11/2021	8.77	Put	Bond Future	4,850.0700	4.8501	5,383.1500	5.3832	10.991	0	0	0
2021/02/19	2030	04/11/2021	11.44	Put	Bond Future	396.7800	0.3968	477.7700	0.4778	20.412	0	0	300
2021/02/19	2030	04/11/2021	10.60	Call	Bond Future	7,801.7400	7.8017	7,138.3700	7.1384	(8.503)	0	0	0
2021/02/19	2030	04/11/2021	10.60	Put	Bond Future	1,053.8600	1.0539	1,229.9100	1.2299	16.705	0	0	0
2021/02/19	2030	04/11/2021	10.59	Put	Bond Future	1,065.1600	1.0652	1,242.6400	1.2426	16.662	0	0	0
2021/02/19	2030	04/11/2021			Bond Future	9.2879	94.8777	9.4444	94.0383	1.684	0.0000	0.0000	0
2021/02/19	2030	04/11/2021	8.77	Call	Bond Future	1,999.4900	1.9995	1,693.1500	1.6931	(15.321)	0	0	300
2021/02/19	2030	04/11/2021	11.44	Call	Bond Future	11,133.7400	11.1337	10,375.3100	10.3753	(6.812)	0	0	0
2021/02/19	2030	04/11/2021	10.61	Call	Bond Future	7,839.5000	7.8395	7,174.7000	7.1747	(8.480)	0	0	0
2021/02/19	2030	04/11/2021	10.61	Put	Bond Future	1,042.6600	1.0427	1,217.2800	1.2173	16.748	0	0	0
2021/02/19	2030	04/11/2021	10.59	Call	Bond Future	7,764.0500	7.7640	7,102.1100	7.1021	(8.526)	0	0	0
2021/02/19	2030	03/02/2022	9.45	Call	Bond Future	3,495.3000	3.4953	3,074.8900	3.0749	(12.028)	0	0	0
2021/02/19	2030	03/02/2022	9.45	Put	Bond Future	3,760.9500	3.7610	4,189.1600	4.1892	11.386	0	0	0
2021/02/19	2030	03/02/2022			Bond Future	9.5009	91.9088	9.6647	91.0601	1.724	0.0000	0.0000	0
2021/02/19	2030	03/02/2022	9.43	Call	Bond Future	3,442.1800	3.4422	3,025.7100	3.0257	(12.099)	0	0	0
2021/02/19	2030	03/02/2022	9.43	Put	Bond Future	3,812.5000	3.8125	4,244.6500	4.2446	11.335	0	0	0
2021/02/19	2030	03/02/2022	9.44	Call	Bond Future	3,468.6900	3.4687	3,050.2500	3.0502	(12.063)	0	0	0
2021/02/19	2030	03/02/2022	9.44	Put	Bond Future	3,786.6600	3.7867	4,216.8400	4.2168	11.360	0	0	0
2021/02/19	2032	06/05/2021	12.12	Call	Bond Future	13,366.7500	13.3667	12,466.7100	12.4667	(6.733)	0	0	0
2021/02/19	2032	06/05/2021	12.12	Put	Bond Future	16.3600	0.0164	24.0800	0.0241	47.188	0	0	0
2021/02/19	2032	06/05/2021	12.57	Call	Bond Future	15,545.8200	15.5458	14,640.2600	14.6403	(5.825)	0	0	0
2021/02/19	2032	06/05/2021			Bond Future	9.7159	91.1903	9.8636	90.2826	1.520	0.0000	0.0000	124,795
2021/02/19	2032	06/05/2021	12.11	Call	Bond Future	13,317.5300	13.3175	12,417.6900	12.4177	(6.757)	0	0	0
2021/02/19	2032	06/05/2021	12.11	Put	Bond Future	16.8400	0.0168	24.7600	0.0248	47.031	0	0	0
2021/02/19	2032	06/05/2021	12.10	Call	Bond Future	13,268.2600	13.2683	12,368.6400	12.3686	(6.780)	0	0	0
2021/02/19	2032	06/05/2021	12.10	Put	Bond Future	17.3300	0.0173	25.4700	0.0255	46.971	0	0	0
2021/02/19	2032	06/05/2021	12.57	Put	Bond Future	4.1300	0.0041	6.3300	0.0063	53.269	0	0	736

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2021/02/19	2032	06/05/2021	10.33	Put	Bond Future	930.0400	0.9300	1,168.8400	1.1688	25.676	0	0	0
2021/02/19	2032	06/05/2021	10.33	Call	Bond Future	4,624.6200	4.6246	3,955.6600	3.9557	(14.465)	0	0	736
2021/02/19	2032	05/08/2021	11.37	Call	Bond Future	8,844.0400	8.8440	8,066.5400	8.0665	(8.791)	0	0	0
2021/02/19	2032	05/08/2021	11.37	Put	Bond Future	673.9900	0.6740	814.3200	0.8143	20.821	0	0	0
2021/02/19	2032	05/08/2021			Bond Future	9.9177	92.1682	10.0717	91.2503	1.553	0.0000	0.0000	0
2021/02/19	2032	05/08/2021	11.35	Call	Bond Future	8,756.6500	8.7566	7,982.1100	7.9821	(8.845)	0	0	0
2021/02/19	2032	05/08/2021	11.35	Put	Bond Future	692.0300	0.6920	835.3200	0.8353	20.706	0	0	0
2021/02/19	2032	05/08/2021	11.36	Call	Bond Future	8,800.3200	8.8003	8,024.2900	8.0243	(8.818)	0	0	0
2021/02/19	2032	05/08/2021	11.36	Put	Bond Future	682.9600	0.6830	824.7600	0.8248	20.763	0	0	0
2021/02/19	2032	04/11/2021	9.83	Call	Bond Future	2,926.6300	2.9266	2,523.2600	2.5233	(13.783)	0	0	700
2021/02/19	2032	04/11/2021	11.71	Put	Bond Future	982.4800	0.9825	1,147.1100	1.1471	16.757	0	0	0
2021/02/19	2032	04/11/2021	11.69	Call	Bond Future	9,521.8800	9.5219	8,761.2500	8.7613	(7.988)	0	0	0
2021/02/19	2032	04/11/2021	11.70	Call	Bond Future	9,562.2200	9.5622	8,800.2500	8.8002	(7.969)	0	0	0
2021/02/19	2032	04/11/2021			Bond Future	10.1233	89.0169	10.2838	88.0889	1.586	0.0000	0.0000	0
2021/02/19	2032	04/11/2021	9.83	Put	Bond Future	4,656.7400	4.6567	5,181.3100	5.1813	11.265	0	0	0
2021/02/19	2032	04/11/2021	12.81	Call	Bond Future	14,210.0200	14.2100	13,341.1800	13.3412	(6.114)	0	0	0
2021/02/19	2032	04/11/2021	12.81	Put	Bond Future	278.7400	0.2787	337.8400	0.3378	21.203	0	0	700
2021/02/19	2032	04/11/2021	11.71	Call	Bond Future	9,602.6100	9.6026	8,839.3000	8.8393	(7.949)	0	0	0
2021/02/19	2032	04/11/2021	11.69	Put	Bond Future	1,003.0900	1.0031	1,170.4000	1.1704	16.679	0	0	0
2021/02/19	2032	04/11/2021	9.33	Put	Bond Future	6,546.8200	6.5468	7,189.7500	7.1898	9.820	0	0	0
2021/02/19	2032	04/11/2021	9.33	Call	Bond Future	1,760.6200	1.7606	1,475.6100	1.4756	(16.188)	0	0	700
2021/02/19	2032	04/11/2021	11.70	Put	Bond Future	992.7400	0.9927	1,158.7100	1.1587	16.718	0	0	0
2021/02/19	2032	03/02/2022	9.81	Call	Bond Future	2,721.8900	2.7219	2,355.2400	2.3552	(13.470)	0	0	0
2021/02/19	2032	03/02/2022	9.81	Put	Bond Future	5,802.3700	5.8024	6,373.7900	6.3738	9.848	0	0	198
2021/02/19	2032	03/02/2022	8.91	Put	Bond Future	9,722.8400	9.7228	10,470.9800	10.4710	7.695	0	0	0
2021/02/19	2032	03/02/2022	10.42	Call	Bond Future	4,367.4800	4.3675	3,872.2900	3.8723	(11.338)	0	0	0
2021/02/19	2032	03/02/2022	10.42	Put	Bond Future	3,936.8800	3.9369	4,379.7600	4.3798	11.250	0	0	0
2021/02/19	2032	03/02/2022	10.45	Put	Bond Future	3,859.3400	3.8593	4,296.1400	4.2961	11.318	0	0	198
2021/02/19	2032	03/02/2022	10.43	Call	Bond Future	4,397.2700	4.3973	3,900.0500	3.9000	(11.307)	0	0	0
2021/02/19	2032	03/02/2022	10.43	Put	Bond Future	3,910.6500	3.9106	4,351.5000	4.3515	11.273	0	0	0
2021/02/19	2032	03/02/2022			Bond Future	10.3434	89.9880	10.5109	89.0499	1.619	0.0000	0.0000	0
2021/02/19	2032	03/02/2022	8.91	Call	Bond Future	1,106.9300	1.1069	917.0000	0.9170	(17.158)	0	0	198
2021/02/19	2032	03/02/2022	10.44	Call	Bond Future	4,427.5100	4.4275	3,928.2700	3.9283	(11.276)	0	0	0
2021/02/19	2032	03/02/2022	10.44	Put	Bond Future	3,884.9200	3.8849	4,323.7500	4.3238	11.296	0	0	0
2021/02/19	2032	03/02/2022	10.45	Call	Bond Future	4,457.8500	4.4579	3,956.5800	3.9566	(11.245)	0	0	0
2021/02/19	2033	06/05/2021			Bond Future	102.8110	102.8110	102.8754	102.8754	0.063	0.0000	0.0000	9,583
2021/02/19	2033	05/08/2021			Bond Future	103.9383	103.9383	104.0031	104.0031	0.062	0.0000	0.0000	0
2021/02/19	2033	04/11/2021			Bond Future	103.8590	103.8590	103.9242	103.9242	0.063	0.0000	0.0000	0
2021/02/19	2033	03/02/2022			Bond Future	105.0157	105.0157	105.0817	105.0817	0.063	0.0000	0.0000	0
2021/02/19	2037	06/05/2021	12.43	Call	Bond Future	10,461.3300	10.4613	9,520.2900	9.5203	(8.995)	0	0	0
2021/02/19	2037	06/05/2021	12.44	Put	Bond Future	156.2900	0.1563	210.2200	0.2102	34.506	0	0	0
2021/02/19	2037	06/05/2021	12.42	Call	Bond Future	10,410.8700	10.4109	9,470.8200	9.4708	(9.030)	0	0	0
2021/02/19	2037	06/05/2021			Bond Future	10.7006	85.7483	10.8533	84.7523	1.427	0.0000	0.0000	130,351
2021/02/19	2037	06/05/2021	12.43	Put	Bond Future	159.6000	0.1596	214.5100	0.2145	34.405	0	0	0
2021/02/19	2037	06/05/2021	12.44	Call	Bond Future	10,511.8000	10.5118	9,569.7800	9.5698	(8.962)	0	0	0
2021/02/19	2037	06/05/2021	12.42	Put	Bond Future	162.9700	0.1630	218.8700	0.2189	34.301	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	2037	05/08/2021	12.27	Call	Bond Future	9,018.4400	9.0184	8,196.7400	8.1967	(9.111)	0	0	0
2021/02/19	2037	05/08/2021	12.27	Put	Bond Future	997.0000	0.9970	1,182.2100	1.1822	18.577	0	0	0
2021/02/19	2037	05/08/2021	12.28	Call	Bond Future	9,061.5700	9.0616	8,238.2100	8.2382	(9.086)	0	0	0
2021/02/19	2037	05/08/2021	12.26	Put	Bond Future	1,008.5700	1.0086	1,195.4400	1.1954	18.528	0	0	0
2021/02/19	2037	05/08/2021			Bond Future	10.9126	82.4119	11.0717	81.4050	1.458	0.0000	0.0000	0
2021/02/19	2037	05/08/2021	12.28	Put	Bond Future	985.5500	0.9856	1,169.1000	1.1691	18.624	0	0	0
2021/02/19	2037	05/08/2021	12.26	Call	Bond Future	8,975.3600	8.9754	8,155.3200	8.1553	(9.137)	0	0	0
2021/02/19	2037	04/11/2021	12.82	Put	Bond Future	1,123.7200	1.1237	1,302.7200	1.3027	15.929	0	0	0
2021/02/19	2037	04/11/2021	12.83	Call	Bond Future	10,781.1400	10.7811	9,940.8500	9.9409	(7.794)	0	0	0
2021/02/19	2037	04/11/2021			Bond Future	11.1164	83.3007	11.2819	82.2827	1.489	0.0000	0.0000	0
2021/02/19	2037	04/11/2021	12.82	Call	Bond Future	10,740.5500	10.7406	9,901.5700	9.9016	(7.811)	0	0	0
2021/02/19	2037	04/11/2021	12.83	Put	Bond Future	1,113.1200	1.1131	1,290.8100	1.2908	15.963	0	0	0
2021/02/19	2037	04/11/2021	12.81	Call	Bond Future	10,699.9900	10.7000	9,862.3400	9.8623	(7.829)	0	0	0
2021/02/19	2037	04/11/2021	12.81	Put	Bond Future	1,134.4000	1.1344	1,314.7300	1.3147	15.897	0	0	0
2021/02/19	2037	03/02/2022	11.46	Call	Bond Future	5,121.8400	5.1218	4,562.3200	4.5623	(10.924)	0	0	0
2021/02/19	2037	03/02/2022	11.47	Put	Bond Future	4,359.6400	4.3596	4,827.1900	4.8272	10.725	0	0	0
2021/02/19	2037	03/02/2022	11.45	Call	Bond Future	5,089.6900	5.0897	4,532.2400	4.5322	(10.953)	0	0	0
2021/02/19	2037	03/02/2022			Bond Future	11.3372	79.9553	11.5097	78.9262	1.521	0.0000	0.0000	0
2021/02/19	2037	03/02/2022	11.46	Put	Bond Future	4,387.1200	4.3871	4,856.7200	4.8567	10.704	0	0	0
2021/02/19	2037	03/02/2022	11.47	Call	Bond Future	5,153.7500	5.1538	4,592.1800	4.5922	(10.896)	0	0	0
2021/02/19	2037	03/02/2022	11.45	Put	Bond Future	4,414.4300	4.4144	4,886.1000	4.8861	10.685	0	0	0
2021/02/19	2038	06/05/2021			Bond Future	116.9662	116.9662	116.9667	116.9667	0.000	0.0000	0.0000	7,799
2021/02/19	2038	05/08/2021			Bond Future	116.5284	116.5284	116.5285	116.5285	0.000	0.0000	0.0000	0
2021/02/19	2038	04/11/2021			Bond Future	117.8113	117.8113	117.8113	117.8113	0.000	0.0000	0.0000	0
2021/02/19	2038	03/02/2022			Bond Future	117.3728	117.3728	117.3725	117.3725	0.000	0.0000	0.0000	0
2021/02/19	2040	06/05/2021	12.44	Call	Bond Future	10,084.6100	10.0846	9,043.5500	9.0436	(10.323)	0	0	0
2021/02/19	2040	06/05/2021	12.44	Put	Bond Future	241.7500	0.2418	327.3000	0.3273	35.388	0	0	0
2021/02/19	2040	06/05/2021	10.83	Put	Bond Future	2,821.1200	2.8211	3,415.0600	3.4151	21.053	0	0	0
2021/02/19	2040	06/05/2021	10.83	Call	Bond Future	2,445.8300	2.4458	1,913.1600	1.9132	(21.779)	0	0	300
2021/02/19	2040	06/05/2021	11.58	Put	Bond Future	1,059.2900	1.0593	1,342.6100	1.3426	26.746	0	0	0
2021/02/19	2040	06/05/2021	11.58	Call	Bond Future	5,706.2800	5.7063	4,862.9900	4.8630	(14.778)	0	0	300
2021/02/19	2040	06/05/2021			Bond Future	10.8836	87.5292	11.0467	86.4026	1.499	0.0000	0.0000	76,483
2021/02/19	2040	06/05/2021	12.43	Call	Bond Future	10,032.2100	10.0322	8,992.5800	8.9926	(10.363)	0	0	0
2021/02/19	2040	06/05/2021	12.43	Put	Bond Future	246.5900	0.2466	333.5700	0.3336	35.273	0	0	0
2021/02/19	2040	06/05/2021	12.42	Call	Bond Future	9,979.8300	9.9798	8,941.6500	8.9416	(10.403)	0	0	0
2021/02/19	2040	06/05/2021	12.42	Put	Bond Future	251.5100	0.2515	339.9400	0.3399	35.160	0	0	0
2021/02/19	2040	06/05/2021	13.38	Call	Bond Future	14,948.4500	14.9485	13,835.9400	13.8359	(7.442)	0	0	0
2021/02/19	2040	06/05/2021	13.38	Put	Bond Future	30.2700	0.0303	44.3700	0.0444	46.581	0	0	300
2021/02/19	2040	05/08/2021	11.05	Put	Bond Future	3,911.2300	3.9112	4,485.9300	4.4859	14.694	0	0	0
2021/02/19	2040	05/08/2021	11.05	Call	Bond Future	3,618.0400	3.6180	3,053.7300	3.0537	(15.597)	0	0	900
2021/02/19	2040	05/08/2021	12.48	Call	Bond Future	9,627.2000	9.6272	8,694.1700	8.6942	(9.692)	0	0	0
2021/02/19	2040	05/08/2021	12.49	Put	Bond Future	1,010.9700	1.0110	1,215.1300	1.2151	20.194	0	0	0
2021/02/19	2040	05/08/2021	12.47	Call	Bond Future	9,582.1900	9.5822	8,651.0100	8.6510	(9.718)	0	0	0
2021/02/19	2040	05/08/2021			Bond Future	11.0932	83.9618	11.2633	82.8227	1.534	0.0000	0.0000	0
2021/02/19	2040	05/08/2021	11.55	Put	Bond Future	2,533.6600	2.5337	2,952.8500	2.9529	16.545	0	0	0
2021/02/19	2040	05/08/2021	11.55	Call	Bond Future	5,536.4900	5.5365	4,816.6700	4.8167	(13.001)	0	0	900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	2040	05/08/2021	14.80	Call	Bond Future	20,127.8300	20.1278	19,002.5100	19.0025	(5.591)	0	0	0
2021/02/19	2040	05/08/2021	14.80	Put	Bond Future	41.5000	0.0415	55.1900	0.0552	32.988	0	0	900
2021/02/19	2040	05/08/2021	12.48	Put	Bond Future	1,022.6800	1.0227	1,228.6600	1.2287	20.141	0	0	0
2021/02/19	2040	05/08/2021	12.49	Call	Bond Future	9,672.2500	9.6723	8,737.4000	8.7374	(9.665)	0	0	0
2021/02/19	2040	05/08/2021	12.47	Put	Bond Future	1,034.5000	1.0345	1,242.3300	1.2423	20.090	0	0	0
2021/02/19	2040	04/11/2021	12.90	Call	Bond Future	10,850.3700	10.8504	9,916.5300	9.9165	(8.607)	0	0	0
2021/02/19	2040	04/11/2021	12.90	Put	Bond Future	1,283.1600	1.2832	1,500.7500	1.5007	16.957	0	0	0
2021/02/19	2040	04/11/2021	12.89	Call	Bond Future	10,808.4600	10.8085	9,876.1900	9.8762	(8.625)	0	0	0
2021/02/19	2040	04/11/2021	12.89	Put	Bond Future	1,295.1600	1.2952	1,514.3200	1.5143	16.921	0	0	0
2021/02/19	2040	04/11/2021			Bond Future	11.2944	84.8672	11.4714	83.7158	1.567	0.0000	0.0000	0
2021/02/19	2040	04/11/2021	12.91	Call	Bond Future	10,892.3000	10.8923	9,956.9100	9.9569	(8.588)	0	0	0
2021/02/19	2040	04/11/2021	12.91	Put	Bond Future	1,271.2500	1.2713	1,487.2900	1.4873	16.994	0	0	0
2021/02/19	2040	03/02/2022	11.58	Put	Bond Future	4,844.6100	4.8446	5,388.7700	5.3888	11.232	0	0	0
2021/02/19	2040	03/02/2022	11.59	Call	Bond Future	5,309.5100	5.3095	4,687.2600	4.6873	(11.720)	0	0	0
2021/02/19	2040	03/02/2022	11.57	Put	Bond Future	4,873.9700	4.8740	5,420.4700	5.4205	11.213	0	0	0
2021/02/19	2040	03/02/2022			Bond Future	11.5122	81.2887	11.6968	80.1246	1.603	0.0000	0.0000	0
2021/02/19	2040	03/02/2022	11.58	Call	Bond Future	5,275.1700	5.2752	4,655.2700	4.6553	(11.751)	0	0	0
2021/02/19	2040	03/02/2022	11.59	Put	Bond Future	4,815.7400	4.8157	5,357.5500	5.3575	11.251	0	0	0
2021/02/19	2040	03/02/2022	11.57	Call	Bond Future	5,241.2400	5.2412	4,623.6800	4.6237	(11.783)	0	0	0
2021/02/19	2044	06/05/2021	12.44	Call	Bond Future	9,687.0300	9.6870	8,715.6800	8.7157	(10.027)	0	0	0
2021/02/19	2044	06/05/2021	12.44	Put	Bond Future	291.7400	0.2917	383.6600	0.3837	31.508	0	0	0
2021/02/19	2044	06/05/2021	12.43	Call	Bond Future	9,635.5700	9.6356	8,665.6900	8.6657	(10.066)	0	0	0
2021/02/19	2044	06/05/2021	12.43	Put	Bond Future	297.3300	0.2973	390.7200	0.3907	31.410	0	0	0
2021/02/19	2044	06/05/2021	11.40	Call	Bond Future	4,541.9900	4.5420	3,828.0500	3.8281	(15.719)	0	0	0
2021/02/19	2044	06/05/2021	11.40	Put	Bond Future	1,526.9300	1.5269	1,876.2600	1.8763	22.878	0	0	3,100
2021/02/19	2044	06/05/2021	11.79	Call	Bond Future	6,429.6600	6.4297	5,595.3900	5.5954	(12.975)	0	0	0
2021/02/19	2044	06/05/2021	11.79	Put	Bond Future	912.2500	0.9122	1,141.2500	1.1413	25.103	0	0	3,100
2021/02/19	2044	06/05/2021	11.10	Call	Bond Future	3,234.2100	3.2342	2,639.0800	2.6391	(18.401)	0	0	0
2021/02/19	2044	06/05/2021	12.50	Call	Bond Future	9,996.0200	9.9960	9,016.2700	9.0163	(9.801)	0	0	0
2021/02/19	2044	06/05/2021	12.50	Put	Bond Future	260.0600	0.2601	343.5800	0.3436	32.116	0	0	3,100
2021/02/19	2044	06/05/2021			Bond Future	10.9572	84.0281	11.1102	82.9648	1.396	0.0000	0.0000	61,111
2021/02/19	2044	06/05/2021	12.45	Call	Bond Future	9,738.5000	9.7385	8,765.7000	8.7657	(9.989)	0	0	0
2021/02/19	2044	06/05/2021	12.45	Put	Bond Future	286.2400	0.2862	376.7100	0.3767	31.606	0	0	0
2021/02/19	2044	06/05/2021	10.70	Put	Bond Future	3,673.1900	3.6732	4,322.3200	4.3223	17.672	0	0	0
2021/02/19	2044	06/05/2021	10.70	Call	Bond Future	1,830.7000	1.8307	1,416.5600	1.4166	(22.622)	0	0	3,100
2021/02/19	2044	06/05/2021	11.10	Put	Bond Future	2,240.9800	2.2410	2,709.1200	2.7091	20.890	0	0	3,100
2021/02/19	2044	06/05/2021	11.90	Call	Bond Future	6,961.1400	6.9611	6,097.3300	6.0973	(12.409)	0	0	0
2021/02/19	2044	06/05/2021	11.90	Put	Bond Future	762.5100	0.7625	961.9700	0.9620	26.158	0	0	0
2021/02/19	2044	06/05/2021	11.35	Put	Bond Future	1,628.2200	1.6282	1,995.8000	1.9958	22.576	0	0	0
2021/02/19	2044	06/05/2021	11.35	Call	Bond Future	4,312.3200	4.3123	3,616.6300	3.6166	(16.133)	0	0	3,100
2021/02/19	2044	05/08/2021	12.60	Put	Bond Future	986.0900	0.9861	1,171.5100	1.1715	18.804	0	0	0
2021/02/19	2044	05/08/2021	12.61	Call	Bond Future	9,918.3600	9.9184	9,027.1300	9.0271	(8.986)	0	0	0
2021/02/19	2044	05/08/2021	12.61	Put	Bond Future	974.9200	0.9749	1,158.6900	1.1587	18.850	0	0	0
2021/02/19	2044	05/08/2021			Bond Future	11.1591	80.5482	11.3186	79.4732	1.430	0.0000	0.0000	0
2021/02/19	2044	05/08/2021	12.60	Call	Bond Future	9,873.8400	9.8738	8,984.2600	8.9843	(9.009)	0	0	0
2021/02/19	2044	05/08/2021	12.59	Call	Bond Future	9,829.3500	9.8293	8,941.4200	8.9414	(9.033)	0	0	0
2021/02/19	2044	05/08/2021	12.59	Put	Bond Future	997.3700	0.9974	1,184.4400	1.1844	18.756	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	2044	04/11/2021	12.91	Call	Bond Future	10,643.0800	10.6431	9,768.7600	9.7688	(8.215)	0	0	0
2021/02/19	2044	04/11/2021	12.91	Put	Bond Future	1,368.7300	1.3687	1,581.1900	1.5812	15.522	0	0	0
2021/02/19	2044	04/11/2021			Bond Future	11.3525	81.4169	11.5186	80.3301	1.462	0.0000	0.0000	0
2021/02/19	2044	04/11/2021	12.90	Call	Bond Future	10,602.0900	10.6021	9,729.2500	9.7292	(8.233)	0	0	0
2021/02/19	2044	04/11/2021	12.90	Put	Bond Future	1,381.2200	1.3812	1,595.1600	1.5952	15.489	0	0	0
2021/02/19	2044	04/11/2021	12.89	Call	Bond Future	10,561.1200	10.5611	9,689.7700	9.6898	(8.251)	0	0	0
2021/02/19	2044	04/11/2021	12.89	Put	Bond Future	1,393.8000	1.3938	1,609.2300	1.6092	15.456	0	0	0
2021/02/19	2044	03/02/2022	11.59	Call	Bond Future	5,123.9300	5.1239	4,544.7600	4.5448	(11.303)	0	0	0
2021/02/19	2044	03/02/2022	11.59	Put	Bond Future	4,942.3400	4.9423	5,461.8600	5.4619	10.512	0	0	0
2021/02/19	2044	03/02/2022	11.60	Call	Bond Future	5,156.9700	5.1570	4,575.5600	4.5756	(11.274)	0	0	0
2021/02/19	2044	03/02/2022	11.60	Put	Bond Future	4,911.4800	4.9115	5,428.7600	5.4288	10.532	0	0	0
2021/02/19	2044	03/02/2022			Bond Future	11.5617	77.9258	11.7349	76.8271	1.498	0.0000	0.0000	0
2021/02/19	2044	03/02/2022	11.61	Call	Bond Future	5,190.0900	5.1901	4,606.4400	4.6064	(11.245)	0	0	0
2021/02/19	2044	03/02/2022	11.61	Put	Bond Future	4,880.7900	4.8808	5,395.8300	5.3958	10.552	0	0	0
2021/02/19	2046	06/05/2021			Bond Future	105.0822	105.0822	104.7213	104.7213	(0.343)	0.0000	0.0000	14,893
2021/02/19	2046	05/08/2021			Bond Future	106.2347	106.2347	105.8696	105.8696	(0.344)	0.0000	0.0000	0
2021/02/19	2046	04/11/2021			Bond Future	105.5983	105.5983	105.2289	105.2289	(0.350)	0.0000	0.0000	0
2021/02/19	2046	03/02/2022			Bond Future	106.7747	106.7747	106.4011	106.4011	(0.350)	0.0000	0.0000	0
2021/02/19	2050	06/05/2021			Bond Future	108.1113	108.1113	107.4036	107.4036	(0.655)	0.0000	0.0000	10,904
2021/02/19	2050	05/08/2021			Bond Future	107.3708	107.3708	106.6549	106.6549	(0.667)	0.0000	0.0000	0
2021/02/19	2050	04/11/2021			Bond Future	108.5528	108.5528	107.8288	107.8288	(0.667)	0.0000	0.0000	0
2021/02/19	2050	03/02/2022			Bond Future	107.8161	107.8161	107.0841	107.0841	(0.679)	0.0000	0.0000	0
2021/02/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	AL37	06/05/2021			Index Future	790.3100	790.3100	786.0830	786.0830	(0.535)	0.0000	0.0000	0
2021/02/19	AL37	05/08/2021			Index Future	798.6920	798.6920	794.4160	794.4160	(0.535)	0.0000	0.0000	0
2021/02/19	AL37	04/11/2021			Index Future	807.3820	807.3820	803.0590	803.0590	(0.535)	0.0000	0.0000	0
2021/02/19	AL37	03/02/2022			Index Future	816.1850	816.1850	811.8140	811.8140	(0.536)	0.0000	0.0000	0
2021/02/19	AL7T	06/05/2021			Index Future	887.5610	887.5610	879.5860	879.5860	(0.899)	0.0000	0.0000	0
2021/02/19	AL7T	05/08/2021			Index Future	896.9740	896.9740	888.9110	888.9110	(0.899)	0.0000	0.0000	0
2021/02/19	AL7T	04/11/2021			Index Future	906.7340	906.7340	898.5820	898.5820	(0.899)	0.0000	0.0000	0
2021/02/19	AL7T	03/02/2022			Index Future	916.6200	916.6200	908.3780	908.3780	(0.899)	0.0000	0.0000	0
2021/02/19	ALBI	06/05/2021			Index Future	776.0520	776.0520	768.9560	768.9560	(0.914)	0.0000	0.0000	308
2021/02/19	ALBI	05/08/2021			Index Future	784.2820	784.2820	777.1080	777.1080	(0.915)	0.0000	0.0000	0
2021/02/19	ALBI	04/11/2021			Index Future	792.8160	792.8160	785.5630	785.5630	(0.915)	0.0000	0.0000	0
2021/02/19	ALBI	03/02/2022			Index Future	801.4600	801.4600	794.1270	794.1270	(0.915)	0.0000	0.0000	0
2021/02/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/19	ES33	06/05/2021			Bond Future	11.3839	75.7192	11.5363	74.9134	1.338	0.0000	0.0000	350
2021/02/19	ES33	05/08/2021			Bond Future	11.6350	76.5310	11.7940	75.7163	1.366	0.0000	0.0000	0
2021/02/19	ES33	04/11/2021			Bond Future	11.8920	73.5813	12.0579	72.7577	1.394	0.0000	0.0000	0
2021/02/19	ES33	03/02/2022			Bond Future	12.1702	74.3840	12.3435	73.5514	1.424	0.0000	0.0000	0
2021/02/19	ES42	06/05/2021			Bond Future	11.9762	73.8719	12.1292	72.9771	1.277	0.0000	0.0000	4,779
2021/02/19	ES42	05/08/2021			Bond Future	12.2170	74.6647	12.3769	73.7599	1.309	0.0000	0.0000	0
2021/02/19	ES42	04/11/2021			Bond Future	12.4650	71.2118	12.6323	70.2971	1.342	0.0000	0.0000	0
2021/02/19	ES42	03/02/2022			Bond Future	12.7243	71.9890	12.8995	71.0643	1.376	0.0000	0.0000	0
2021/02/19	GOVI	06/05/2021	678.68	Call	GOVI	882,710.0000	88.2710	813,150.0000	81.3150	(7.880)	0	0	0
2021/02/19	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	06/05/2021	678.67	Call	GOVI	882,810.0000	88.2810	813,250.0000	81.3250	(7.879)	0	0	0
2021/02/19	GOVI	06/05/2021			GOVI	766.9510	766.9510	759.9950	759.9950	(0.907)	0.0000	0.0000	974
2021/02/19	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	06/05/2021	678.69	Call	GOVI	882,610.0000	88.2610	813,050.0000	81.3050	(7.881)	0	0	0
2021/02/19	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	05/08/2021	719.14	Call	GOVI	559,440.0000	55.9440	489,120.0000	48.9120	(12.570)	0	0	0
2021/02/19	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	05/08/2021	719.13	Call	GOVI	559,540.0000	55.9540	489,220.0000	48.9220	(12.567)	0	0	0
2021/02/19	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	05/08/2021			GOVI	775.0840	775.0840	768.0520	768.0520	(0.907)	0.0000	0.0000	0
2021/02/19	GOVI	05/08/2021	719.15	Call	GOVI	559,340.0000	55.9340	489,020.0000	48.9020	(12.572)	0	0	0
2021/02/19	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	04/11/2021	728.41	Call	GOVI	551,080.0000	55.1080	479,980.0000	47.9980	(12.902)	0	0	0
2021/02/19	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	04/11/2021	728.40	Call	GOVI	551,180.0000	55.1180	480,080.0000	48.0080	(12.900)	0	0	0
2021/02/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	04/11/2021			GOVI	783.5180	783.5180	776.4080	776.4080	(0.907)	0.0000	0.0000	0
2021/02/19	GOVI	04/11/2021	728.42	Call	GOVI	550,980.0000	55.0980	479,880.0000	47.9880	(12.904)	0	0	0
2021/02/19	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	03/02/2022	792.76	Call	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
2021/02/19	GOVI	03/02/2022	792.76	Put	GOVI	7,000.0000	0.7000	78,870.0000	7.8870	1026.714	0	0	0
2021/02/19	GOVI	03/02/2022			GOVI	792.0600	792.0600	784.8730	784.8730	(0.907)	0.0000	0.0000	0
2021/02/19	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	03/02/2022	792.75	Put	GOVI	6,900.0000	0.6900	78,770.0000	7.8770	1041.594	0	0	0
2021/02/19	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	GOVI	03/02/2022	792.74	Put	GOVI	6,800.0000	0.6800	78,670.0000	7.8670	1056.912	0	0	0
2021/02/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/19	IGOV	06/05/2021			Index Future	281.8760	281.8760	281.3850	281.3850	(0.174)	0.0000	0.0000	976
2021/02/19	IGOV	05/08/2021			Index Future	284.9350	284.9350	284.4370	284.4370	(0.175)	0.0000	0.0000	0
2021/02/19	IGOV	04/11/2021			Index Future	288.1030	288.1030	287.6000	287.6000	(0.175)	0.0000	0.0000	0
2021/02/19	IGOV	03/02/2022			Index Future	291.3120	291.3120	290.8020	290.8020	(0.175)	0.0000	0.0000	0
2021/02/19	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/19	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/02/19	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/02/19	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/02/19	IS05	15/03/2022			Interest Rate Swap	90.1800	90.1800	90.1900	90.1900	0.011	0.0000	0.0000	0
2021/02/19	IS05	21/06/2022			Interest Rate Swap	90.3400	90.3400	90.3500	90.3500	0.011	0.0000	0.0000	0
2021/02/19	IS05	20/09/2022			Interest Rate Swap	93.5300	93.5300	93.5300	93.5300	0.000	0.0000	0.0000	0
2021/02/19	IS05	20/12/2022			Interest Rate Swap	94.0700	94.0700	94.0800	94.0800	0.011	0.0000	0.0000	0
2021/02/19	IS05	22/03/2023			Interest Rate Swap	86.4900	86.4900	86.5200	86.5200	0.035	0.0000	0.0000	0
2021/02/19	IS05	20/06/2023			Interest Rate Swap	92.0700	92.0700	92.1200	92.1200	0.054	0.0000	0.0000	0
2021/02/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/19	IS10	17/12/2025			Interest Rate Swap	80.1600	80.1600	80.5700	80.5700	0.511	0.0000	0.0000	0
2021/02/19	IS10	16/03/2026			Interest Rate Swap	76.6900	76.6900	77.1400	77.1400	0.587	0.0000	0.0000	0
2021/02/19	IS10	15/06/2026			Interest Rate Swap	75.0900	75.0900	75.5800	75.5800	0.653	0.0000	0.0000	0
2021/02/19	IS10	21/09/2026			Interest Rate Swap	77.1000	77.1000	77.6000	77.6000	0.649	0.0000	0.0000	0
2021/02/19	IS10	21/12/2026			Interest Rate Swap	81.1000	81.1000	81.6100	81.6100	0.629	0.0000	0.0000	0
2021/02/19	IS10	15/03/2027			Interest Rate Swap	79.5800	79.5800	80.1200	80.1200	0.679	0.0000	0.0000	0
2021/02/19	IS10	21/06/2027			Interest Rate Swap	81.6300	81.6300	82.2000	82.2000	0.698	0.0000	0.0000	0
2021/02/19	IS10	20/09/2027			Interest Rate Swap	87.4100	87.4100	88.0100	88.0100	0.686	0.0000	0.0000	0
2021/02/19	IS10	20/12/2027			Interest Rate Swap	87.8000	87.8000	88.4400	88.4400	0.729	0.0000	0.0000	0
2021/02/19	IS10	22/03/2028			Interest Rate Swap	80.8300	80.8300	81.5200	81.5200	0.854	0.0000	0.0000	0
2021/02/19	IS10	20/06/2028			Interest Rate Swap	88.7000	88.7000	89.4300	89.4300	0.823	0.0000	0.0000	0
2021/02/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/19	JBAF	17/03/2021			Jibar Tradeable Future	3.6850	96.3150	3.6950	96.3050	0.271	0.0000	0.0000	0
2021/02/19	JBAF	21/04/2021			Jibar Tradeable Future	3.6850	96.3150	3.6950	96.3050	0.271	0.0000	0.0000	0
2021/02/19	JBAF	19/05/2021			Jibar Tradeable Future	3.6800	96.3200	3.7000	96.3000	0.543	0.0000	0.0000	0
2021/02/19	JBAF	15/06/2021			Jibar Tradeable Future	3.6850	96.3150	3.7050	96.2950	0.543	0.0000	0.0000	0
2021/02/19	JBAF	21/07/2021			Jibar Tradeable Future	3.7200	96.2800	3.7300	96.2700	0.269	0.0000	0.0000	0
2021/02/19	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.7900	96.2100	0.265	0.0000	0.0000	0
2021/02/19	JBAF	15/09/2021			Jibar Tradeable Future	3.8000	96.2000	3.8300	96.1700	0.789	0.0000	0.0000	30,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	JBAF	15/12/2021			Jibar Tradeable Future	4.0950	95.9050	4.0850	95.9150	(0.244)	0.0000	0.0000	0
2021/02/19	JBAF	16/03/2022			Jibar Tradeable Future	4.2600	95.7400	4.2800	95.7200	0.469	0.0000	0.0000	0
2021/02/19	JBAF	15/06/2022			Jibar Tradeable Future	4.5050	95.4950	4.5400	95.4600	0.777	0.0000	0.0000	20,001
2021/02/19	JBAF	21/09/2022			Jibar Tradeable Future	4.6550	95.3450	4.6950	95.3050	0.859	0.0000	0.0000	0
2021/02/19	JBAF	21/12/2022			Jibar Tradeable Future	4.8250	95.1750	4.8750	95.1250	1.036	0.0000	0.0000	0
2021/02/19	R023	06/05/2021	7.58	Call	Bond Future	4,580.6700	4.5807	4,336.2100	4.3362	(5.337)	0	0	0
2021/02/19	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	R023	06/05/2021			Bond Future	4.9048	106.3616	5.0436	106.1171	2.831	0.0000	0.0000	40,958
2021/02/19	R023	06/05/2021	7.57	Call	Bond Future	4,564.0400	4.5640	4,319.5800	4.3196	(5.356)	0	0	0
2021/02/19	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	R023	06/05/2021	7.56	Call	Bond Future	4,547.4100	4.5474	4,302.9500	4.3030	(5.376)	0	0	0
2021/02/19	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	R023	05/08/2021	5.30	Call	Bond Future	708.3600	0.7084	555.4400	0.5554	(21.588)	0	0	0
2021/02/19	R023	05/08/2021	5.30	Put	Bond Future	265.5800	0.2656	360.1600	0.3602	35.613	0	0	0
2021/02/19	R023	05/08/2021	5.29	Call	Bond Future	697.5000	0.6975	545.7800	0.5458	(21.752)	0	0	0
2021/02/19	R023	05/08/2021	5.29	Put	Bond Future	269.8300	0.2698	365.6100	0.3656	35.496	0	0	0
2021/02/19	R023	05/08/2021			Bond Future	5.0076	107.5015	5.1709	107.2540	3.259	0.0000	0.0000	0
2021/02/19	R023	05/08/2021	5.31	Call	Bond Future	719.2800	0.7193	565.1700	0.5652	(21.426)	0	0	0
2021/02/19	R023	05/08/2021	5.31	Put	Bond Future	261.4000	0.2614	354.7900	0.3548	35.727	0	0	0
2021/02/19	R023	04/11/2021	4.91	Call	Bond Future	329.6300	0.3296	238.1400	0.2381	(27.755)	0	0	0
2021/02/19	R023	04/11/2021	4.91	Put	Bond Future	616.7400	0.6167	775.6100	0.7756	25.760	0	0	0
2021/02/19	R023	04/11/2021	4.90	Call	Bond Future	323.8500	0.3238	233.4600	0.2335	(27.911)	0	0	0
2021/02/19	R023	04/11/2021	4.90	Put	Bond Future	623.8000	0.6238	783.7700	0.7838	25.644	0	0	0
2021/02/19	R023	04/11/2021			Bond Future	5.1340	104.7526	5.3301	104.5023	3.819	0.0000	0.0000	0
2021/02/19	R023	04/11/2021	4.92	Call	Bond Future	335.4700	0.3355	242.8800	0.2429	(27.600)	0	0	0
2021/02/19	R023	04/11/2021	4.92	Put	Bond Future	609.7400	0.6097	767.5100	0.7675	25.875	0	0	0
2021/02/19	R023	03/02/2022	5.08	Call	Bond Future	324.9300	0.3249	231.5500	0.2316	(28.738)	0	0	0
2021/02/19	R023	03/02/2022	5.08	Put	Bond Future	581.8000	0.5818	741.5500	0.7416	27.458	0	0	0
2021/02/19	R023	03/02/2022			Bond Future	5.3283	105.8951	5.5739	105.6420	4.610	0.0000	0.0000	0
2021/02/19	R023	03/02/2022	5.07	Call	Bond Future	320.7300	0.3207	228.2500	0.2282	(28.834)	0	0	0
2021/02/19	R023	03/02/2022	5.07	Put	Bond Future	587.9700	0.5880	748.6200	0.7486	27.323	0	0	0
2021/02/19	R023	03/02/2022	5.06	Call	Bond Future	316.1800	0.3162	224.6100	0.2246	(28.961)	0	0	0
2021/02/19	R023	03/02/2022	5.06	Put	Bond Future	593.7800	0.5938	755.3400	0.7553	27.209	0	0	0
2021/02/19	R035	06/05/2021	12.36	Put	Bond Future	92.5800	0.0926	126.6000	0.1266	36.747	0	0	0
2021/02/19	R035	06/05/2021	12.37	Call	Bond Future	11,563.5900	11.5636	10,628.4500	10.6285	(8.087)	0	0	0
2021/02/19	R035	06/05/2021	12.35	Put	Bond Future	94.7500	0.0947	129.4500	0.1295	36.623	0	0	0
2021/02/19	R035	06/05/2021	10.55	Call	Bond Future	2,818.6000	2.8186	2,295.3000	2.2953	(18.566)	0	0	0
2021/02/19	R035	06/05/2021	10.55	Put	Bond Future	2,178.6100	2.1786	2,623.7900	2.6238	20.434	0	0	500
2021/02/19	R035	06/05/2021	10.05	Put	Bond Future	4,030.6100	4.0306	4,685.5600	4.6856	16.249	0	0	0
2021/02/19	R035	06/05/2021	10.05	Call	Bond Future	1,304.6400	1.3046	991.1100	0.9911	(24.032)	0	0	500
2021/02/19	R035	06/05/2021	10.40	Put	Bond Future	2,644.3700	2.6444	3,152.0700	3.1521	19.199	0	0	0
2021/02/19	R035	06/05/2021	12.91	Put	Bond Future	23.7600	0.0238	33.9700	0.0340	42.971	0	0	600
2021/02/19	R035	06/05/2021	11.55	Call	Bond Future	7,350.1400	7.3501	6,521.4000	6.5214	(11.275)	0	0	0
2021/02/19	R035	06/05/2021	11.55	Put	Bond Future	499.1200	0.4991	638.8600	0.6389	27.997	0	0	1,650
2021/02/19	R035	06/05/2021	12.77	Call	Bond Future	13,621.4800	13.6215	12,667.1200	12.6671	(7.006)	0	0	0
2021/02/19	R035	06/05/2021	12.77	Put	Bond Future	34.1500	0.0342	48.2700	0.0483	41.347	0	0	1,650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	R035	06/05/2021	10.24	Put	Bond Future	3,226.0600	3.2261	3,801.7000	3.8017	17.843	0	0	0
2021/02/19	R035	06/05/2021	10.24	Call	Bond Future	1,800.7400	1.8007	1,407.9000	1.4079	(21.815)	0	0	223
2021/02/19	R035	06/05/2021			Bond Future	10.4528	90.3130	10.6003	89.3446	1.411	0.0000	0.0000	102,994
2021/02/19	R035	06/05/2021	12.36	Call	Bond Future	11,511.7100	11.5117	10,577.2500	10.5772	(8.117)	0	0	0
2021/02/19	R035	06/05/2021	12.37	Put	Bond Future	90.4600	0.0905	123.8000	0.1238	36.856	0	0	0
2021/02/19	R035	06/05/2021	12.35	Call	Bond Future	11,459.8300	11.4598	10,526.0500	10.5261	(8.148)	0	0	0
2021/02/19	R035	06/05/2021	11.05	Call	Bond Future	4,944.2200	4.9442	4,241.7900	4.2418	(14.207)	0	0	0
2021/02/19	R035	06/05/2021	11.05	Put	Bond Future	1,115.4600	1.1155	1,381.5100	1.3815	23.851	0	0	500
2021/02/19	R035	06/05/2021	10.40	Call	Bond Future	2,293.6900	2.2937	1,832.9100	1.8329	(20.089)	0	0	600
2021/02/19	R035	06/05/2021	11.15	Put	Bond Future	972.3400	0.9723	1,209.7900	1.2098	24.420	0	0	0
2021/02/19	R035	06/05/2021	11.15	Call	Bond Future	5,418.5400	5.4185	4,687.5100	4.6875	(13.491)	0	0	600
2021/02/19	R035	06/05/2021	12.91	Call	Bond Future	14,330.4800	14.3305	13,372.2100	13.3722	(6.687)	0	0	0
2021/02/19	R035	06/05/2021	10.81	Put	Bond Future	1,544.5500	1.5446	1,889.4900	1.8895	22.333	0	0	0
2021/02/19	R035	06/05/2021	10.81	Call	Bond Future	3,864.1200	3.8641	3,240.5800	3.2406	(16.137)	0	0	1,650
2021/02/19	R035	06/05/2021	12.02	Call	Bond Future	9,745.7500	9.7458	8,842.1500	8.8422	(9.272)	0	0	0
2021/02/19	R035	06/05/2021	12.02	Put	Bond Future	196.6500	0.1966	261.5300	0.2615	32.993	0	0	223
2021/02/19	R035	06/05/2021	11.32	Call	Bond Future	6,232.7300	6.2327	5,457.1600	5.4572	(12.444)	0	0	0
2021/02/19	R035	06/05/2021	11.32	Put	Bond Future	751.9300	0.7519	944.8400	0.9448	25.655	0	0	223
2021/02/19	R035	05/08/2021	11.37	Call	Bond Future	6,275.1200	6.2751	5,596.7400	5.5967	(10.811)	0	0	0
2021/02/19	R035	05/08/2021	11.37	Put	Bond Future	1,895.2700	1.8953	2,196.0800	2.1961	15.872	0	0	100
2021/02/19	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	R035	05/08/2021	5.31	Put	Bond Future	46,809.7400	46.8097	47,788.9300	47.7889	2.092	0	0	0
2021/02/19	R035	05/08/2021			Bond Future	10.6624	91.2809	10.8161	90.3018	1.441	0.0000	0.0000	0
2021/02/19	R035	05/08/2021	10.77	Call	Bond Future	3,888.9200	3.8889	3,361.1600	3.3612	(13.571)	0	0	0
2021/02/19	R035	05/08/2021	10.77	Put	Bond Future	3,201.7300	3.2017	3,653.1600	3.6532	14.100	0	0	100
2021/02/19	R035	05/08/2021	10.02	Put	Bond Future	5,990.4400	5.9904	6,661.5600	6.6616	11.203	0	0	0
2021/02/19	R035	05/08/2021	10.02	Call	Bond Future	1,717.2500	1.7172	1,409.1800	1.4092	(17.940)	0	0	100
2021/02/19	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	R035	05/08/2021	5.30	Put	Bond Future	46,926.3200	46.9263	47,905.5100	47.9055	2.087	0	0	0
2021/02/19	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	R035	05/08/2021	5.29	Put	Bond Future	47,043.0300	47.0430	48,022.2200	48.0222	2.081	0	0	0
2021/02/19	R035	04/11/2021	10.12	Put	Bond Future	6,998.4800	6.9985	7,666.3000	7.6663	9.542	0	0	0
2021/02/19	R035	04/11/2021	10.12	Call	Bond Future	2,093.7000	2.0937	1,771.6100	1.7716	(15.384)	0	0	400
2021/02/19	R035	04/11/2021	10.62	Put	Bond Future	5,010.9300	5.0109	5,554.9000	5.5549	10.856	0	0	0
2021/02/19	R035	04/11/2021	10.62	Call	Bond Future	3,397.0600	3.3971	2,951.1200	2.9511	(13.127)	0	0	400
2021/02/19	R035	04/11/2021	11.75	Put	Bond Future	2,257.8100	2.2578	2,557.0900	2.5571	13.255	0	0	782
2021/02/19	R035	04/11/2021	11.08	Call	Bond Future	4,872.2800	4.8723	4,316.6700	4.3167	(11.403)	0	0	0
2021/02/19	R035	04/11/2021	11.08	Put	Bond Future	3,607.8000	3.6078	4,042.1000	4.0421	12.038	0	0	782
2021/02/19	R035	04/11/2021	10.23	Put	Bond Future	6,519.1000	6.5191	7,159.7600	7.1598	9.827	0	0	0
2021/02/19	R035	04/11/2021	12.53	Call	Bond Future	10,587.7500	10.5878	9,772.3800	9.7724	(7.701)	0	0	0
2021/02/19	R035	04/11/2021	12.53	Put	Bond Future	1,100.6900	1.1007	1,275.2300	1.2752	15.857	0	0	0
2021/02/19	R035	04/11/2021			Bond Future	10.8752	87.7903	11.0352	86.8004	1.471	0.0000	0.0000	0
2021/02/19	R035	04/11/2021	13.82	Call	Bond Future	16,118.1200	16.1181	15,183.9600	15.1840	(5.796)	0	0	0
2021/02/19	R035	04/11/2021	13.82	Put	Bond Future	272.2400	0.2722	327.9900	0.3280	20.478	0	0	400
2021/02/19	R035	04/11/2021	11.75	Call	Bond Future	7,474.9800	7.4750	6,784.3500	6.7843	(9.239)	0	0	0
2021/02/19	R035	04/11/2021	10.23	Call	Bond Future	2,353.3300	2.3533	2,004.0800	2.0041	(14.841)	0	0	782
2021/02/19	R035	04/11/2021	12.52	Call	Bond Future	10,546.0000	10.5460	9,731.9600	9.7320	(7.719)	0	0	0
2021/02/19	R035	04/11/2021	12.52	Put	Bond Future	1,111.5500	1.1116	1,287.4200	1.2874	15.822	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	R035	04/11/2021	12.51	Call	Bond Future	10,504.2800	10.5043	9,691.5900	9.6916	(7.737)	0	0	0
2021/02/19	R035	04/11/2021	12.51	Put	Bond Future	1,122.5000	1.1225	1,299.7200	1.2997	15.788	0	0	0
2021/02/19	R035	03/02/2022	11.39	Call	Bond Future	5,589.7900	5.5898	5,015.7600	5.0158	(10.269)	0	0	0
2021/02/19	R035	03/02/2022	11.39	Put	Bond Future	3,895.2700	3.8953	4,322.0500	4.3220	10.956	0	0	683
2021/02/19	R035	03/02/2022	10.65	Call	Bond Future	3,329.4800	3.3295	2,911.7700	2.9118	(12.546)	0	0	0
2021/02/19	R035	03/02/2022	11.23	Call	Bond Future	5,048.9900	5.0490	4,507.1700	4.5072	(10.731)	0	0	0
2021/02/19	R035	03/02/2022	11.23	Put	Bond Future	4,301.9800	4.3020	4,760.9700	4.7610	10.669	0	0	0
2021/02/19	R035	03/02/2022	11.22	Call	Bond Future	5,016.4900	5.0165	4,476.7200	4.4767	(10.760)	0	0	0
2021/02/19	R035	03/02/2022	11.22	Put	Bond Future	4,329.2200	4.3292	4,790.2600	4.7903	10.649	0	0	0
2021/02/19	R035	03/02/2022			Bond Future	11.1057	88.7480	11.2726	87.7472	1.503	0.0000	0.0000	0
2021/02/19	R035	03/02/2022	10.65	Put	Bond Future	6,151.3000	6.1513	6,734.4000	6.7344	9.479	0	0	683
2021/02/19	R035	03/02/2022	9.70	Put	Bond Future	10,526.5300	10.5265	11,306.4400	11.3064	7.409	0	0	0
2021/02/19	R035	03/02/2022	9.70	Call	Bond Future	1,373.2900	1.3733	1,152.3900	1.1524	(16.085)	0	0	683
2021/02/19	R035	03/02/2022	11.24	Call	Bond Future	5,081.5800	5.0816	4,537.7100	4.5377	(10.703)	0	0	0
2021/02/19	R035	03/02/2022	11.24	Put	Bond Future	4,274.9000	4.2749	4,731.8400	4.7318	10.689	0	0	0
2021/02/19	R186	06/05/2021	10.77	Call	Bond Future	16,522.3300	16.5223	15,879.2000	15.8792	(3.892)	0	0	0
2021/02/19	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	R186	06/05/2021	10.76	Call	Bond Future	16,481.2800	16.4813	15,838.1500	15.8382	(3.902)	0	0	0
2021/02/19	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	R186	06/05/2021			Bond Future	7.1236	119.4499	7.2529	118.8068	1.816	0.0000	0.0000	105,286
2021/02/19	R186	06/05/2021	10.78	Call	Bond Future	16,563.3600	16.5634	15,920.2300	15.9202	(3.883)	0	0	0
2021/02/19	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/19	R186	06/05/2021	7.30	Call	Bond Future	1,876.8700	1.8769	1,502.0400	1.5020	(19.971)	0	0	0
2021/02/19	R186	06/05/2021	7.30	Put	Bond Future	1,000.5900	1.0006	1,268.8900	1.2689	26.814	0	0	15,177
2021/02/19	R186	05/08/2021	8.62	Call	Bond Future	6,366.9600	6.3670	5,794.8100	5.7948	(8.986)	0	0	0
2021/02/19	R186	05/08/2021	8.62	Put	Bond Future	294.7600	0.2948	373.0900	0.3731	26.574	0	0	0
2021/02/19	R186	05/08/2021	8.61	Call	Bond Future	6,328.0800	6.3281	5,757.1000	5.7571	(9.023)	0	0	0
2021/02/19	R186	05/08/2021	8.61	Put	Bond Future	300.2200	0.3002	379.7200	0.3797	26.481	0	0	0
2021/02/19	R186	05/08/2021			Bond Future	7.2964	115.4498	7.4339	114.7993	1.885	0.0000	0.0000	0
2021/02/19	R186	05/08/2021	8.63	Call	Bond Future	6,405.8900	6.4059	5,832.5800	5.8326	(8.950)	0	0	0
2021/02/19	R186	05/08/2021	8.63	Put	Bond Future	289.3900	0.2894	366.5600	0.3666	26.666	0	0	0
2021/02/19	R186	04/11/2021	8.10	Call	Bond Future	4,047.8700	4.0479	3,604.6900	3.6047	(10.948)	0	0	0
2021/02/19	R186	04/11/2021	8.10	Put	Bond Future	1,269.8500	1.2698	1,484.3800	1.4844	16.894	0	0	0
2021/02/19	R186	04/11/2021	8.09	Call	Bond Future	4,016.6200	4.0166	3,575.1000	3.5751	(10.992)	0	0	0
2021/02/19	R186	04/11/2021	8.09	Put	Bond Future	1,282.3400	1.2823	1,498.5300	1.4985	16.859	0	0	0
2021/02/19	R186	04/11/2021			Bond Future	7.4747	116.6942	7.6210	116.0365	1.957	0.0000	0.0000	0
2021/02/19	R186	04/11/2021	8.11	Call	Bond Future	4,079.2200	4.0792	3,634.3800	3.6344	(10.905)	0	0	0
2021/02/19	R186	04/11/2021	8.11	Put	Bond Future	1,257.4700	1.2575	1,470.3400	1.4703	16.928	0	0	0
2021/02/19	R186	03/02/2022	7.30	Call	Bond Future	1,790.4500	1.7904	1,528.3500	1.5284	(14.639)	0	0	0
2021/02/19	R186	03/02/2022	7.30	Put	Bond Future	3,408.4700	3.4085	3,811.3400	3.8113	11.820	0	0	0
2021/02/19	R186	03/02/2022			Bond Future	7.6750	112.6865	7.8311	112.0215	2.034	0.0000	0.0000	0
2021/02/19	R186	03/02/2022	7.28	Call	Bond Future	1,753.8700	1.7539	1,495.3900	1.4954	(14.738)	0	0	0
2021/02/19	R186	03/02/2022	7.28	Put	Bond Future	3,459.0000	3.4590	3,865.4900	3.8655	11.752	0	0	0
2021/02/19	R186	03/02/2022	7.29	Call	Bond Future	1,771.8900	1.7719	1,511.6100	1.5116	(14.689)	0	0	0
2021/02/19	R186	03/02/2022	7.29	Put	Bond Future	3,433.4600	3.4335	3,838.1500	3.8381	11.787	0	0	0
2021/02/19	R197	06/05/2021			Bond Future	321.1549	321.1549	320.7603	320.7603	(0.123)	0.0000	0.0000	2,074

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	R197	05/08/2021			Bond Future	316.6800	316.6800	316.2798	316.2798	(0.126)	0.0000	0.0000	0
2021/02/19	R197	04/11/2021			Bond Future	320.1667	320.1667	319.7615	319.7615	(0.127)	0.0000	0.0000	0
2021/02/19	R197	03/02/2022			Bond Future	315.6415	315.6415	315.2317	315.2317	(0.130)	0.0000	0.0000	0
2021/02/19	R202	06/05/2021			Bond Future	229.0827	229.0827	229.1984	229.1984	0.051	0.0000	0.0000	8,028
2021/02/19	R202	05/08/2021			Bond Future	227.3474	227.3474	227.4634	227.4634	0.051	0.0000	0.0000	0
2021/02/19	R202	04/11/2021			Bond Future	229.8501	229.8501	229.9670	229.9670	0.051	0.0000	0.0000	0
2021/02/19	R202	03/02/2022			Bond Future	228.1127	228.1127	228.2308	228.2308	0.052	0.0000	0.0000	0
2021/02/19	R209	06/05/2021	12.23	Call	Bond Future	9,908.7900	9.9088	9,070.1000	9.0701	(8.464)	0	0	0
2021/02/19	R209	06/05/2021	12.23	Put	Bond Future	102.9500	0.1029	139.3700	0.1394	35.376	0	0	0
2021/02/19	R209	06/05/2021	12.22	Call	Bond Future	9,864.6400	9.8646	9,026.6400	9.0266	(8.495)	0	0	0
2021/02/19	R209	06/05/2021	12.22	Put	Bond Future	105.2000	0.1052	142.3100	0.1423	35.276	0	0	0
2021/02/19	R209	06/05/2021	9.50	Put	Bond Future	5,648.2800	5.6483	6,370.8000	6.3708	12.792	0	0	0
2021/02/19	R209	06/05/2021	9.50	Call	Bond Future	524.9600	0.5250	372.3700	0.3724	(29.067)	0	0	2,150
2021/02/19	R209	06/05/2021	10.35	Call	Bond Future	2,279.4300	2.2794	1,837.1600	1.8372	(19.403)	0	0	500
2021/02/19	R209	06/05/2021	9.75	Put	Bond Future	4,428.3700	4.4284	5,075.3600	5.0754	14.610	0	0	0
2021/02/19	R209	06/05/2021	9.75	Call	Bond Future	883.1600	0.8832	655.0400	0.6550	(25.830)	0	0	5,050
2021/02/19	R209	06/05/2021	11.00	Call	Bond Future	4,615.1400	4.6151	3,967.4800	3.9675	(14.033)	0	0	0
2021/02/19	R209	06/05/2021	11.00	Put	Bond Future	942.7700	0.9428	1,170.2200	1.1702	24.126	0	0	3,500
2021/02/19	R209	06/05/2021	10.00	Put	Bond Future	3,386.5100	3.3865	3,947.0100	3.9470	16.551	0	0	0
2021/02/19	R209	06/05/2021	10.00	Call	Bond Future	1,372.4900	1.3725	1,057.8800	1.0579	(22.923)	0	0	0
2021/02/19	R209	06/05/2021	12.25	Call	Bond Future	9,997.0600	9.9971	9,157.0300	9.1570	(8.403)	0	0	0
2021/02/19	R209	06/05/2021	12.25	Put	Bond Future	98.5700	0.0986	133.6500	0.1337	35.589	0	0	9,150
2021/02/19	R209	06/05/2021			Bond Future	10.3407	69.9449	10.4932	69.0698	1.475	0.0000	0.0000	26,120
2021/02/19	R209	06/05/2021	12.24	Call	Bond Future	9,952.9400	9.9529	9,113.5700	9.1136	(8.433)	0	0	0
2021/02/19	R209	06/05/2021	12.24	Put	Bond Future	100.7400	0.1007	136.4800	0.1365	35.477	0	0	0
2021/02/19	R209	06/05/2021	10.35	Put	Bond Future	2,225.6000	2.2256	2,658.4400	2.6584	19.448	0	0	0
2021/02/19	R209	06/05/2021	10.60	Call	Bond Future	3,089.2100	3.0892	2,559.4300	2.5594	(17.149)	0	0	0
2021/02/19	R209	06/05/2021	10.60	Put	Bond Future	1,610.4400	1.6104	1,955.7700	1.9558	21.443	0	0	6,250
2021/02/19	R209	06/05/2021	11.60	Call	Bond Future	7,138.3000	7.1383	6,368.3300	6.3683	(10.786)	0	0	0
2021/02/19	R209	06/05/2021	11.60	Put	Bond Future	363.7700	0.3638	468.9100	0.4689	28.903	0	0	3,750
2021/02/19	R209	06/05/2021	10.25	Put	Bond Future	2,520.8100	2.5208	2,990.1600	2.9902	18.619	0	0	0
2021/02/19	R209	06/05/2021	10.25	Call	Bond Future	1,992.6500	1.9926	1,586.8900	1.5869	(20.363)	0	0	5,325
2021/02/19	R209	06/05/2021	11.25	Call	Bond Future	5,662.3300	5.6623	4,958.1500	4.9581	(12.436)	0	0	0
2021/02/19	R209	06/05/2021	11.25	Put	Bond Future	670.7400	0.6707	841.6700	0.8417	25.484	0	0	9,150
2021/02/19	R209	05/08/2021	11.81	Call	Bond Future	7,705.1400	7.7051	6,993.6400	6.9936	(9.234)	0	0	0
2021/02/19	R209	05/08/2021	11.81	Put	Bond Future	963.5100	0.9635	1,136.8300	1.1368	17.988	0	0	0
2021/02/19	R209	05/08/2021			Bond Future	10.5238	70.6951	10.6820	69.8102	1.503	0.0000	0.0000	0
2021/02/19	R209	05/08/2021	11.80	Call	Bond Future	7,667.5100	7.6675	6,957.5200	6.9575	(9.260)	0	0	0
2021/02/19	R209	05/08/2021	11.80	Put	Bond Future	974.5100	0.9745	1,149.3400	1.1493	17.940	0	0	0
2021/02/19	R209	05/08/2021	11.79	Call	Bond Future	7,629.9200	7.6299	6,921.4600	6.9215	(9.285)	0	0	0
2021/02/19	R209	05/08/2021	11.79	Put	Bond Future	985.6100	0.9856	1,161.9700	1.1620	17.893	0	0	0
2021/02/19	R209	04/11/2021	10.50	Call	Bond Future	3,296.4100	3.2964	2,876.5700	2.8766	(12.736)	0	0	0
2021/02/19	R209	04/11/2021	12.00	Call	Bond Future	8,091.1900	8.0912	7,406.5200	7.4065	(8.462)	0	0	0
2021/02/19	R209	04/11/2021	12.00	Put	Bond Future	1,486.1100	1.4861	1,695.8900	1.6959	14.116	0	0	5,500
2021/02/19	R209	04/11/2021	12.19	Call	Bond Future	8,750.3400	8.7503	8,040.3000	8.0403	(8.114)	0	0	0
2021/02/19	R209	04/11/2021	12.19	Put	Bond Future	1,253.1300	1.2531	1,437.5400	1.4375	14.716	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	R209	04/11/2021	12.17	Call	Bond Future	8,680.3300	8.6803	7,972.8600	7.9729	(8.150)	0	0	0
2021/02/19	R209	04/11/2021			Bond Future	10.7086	68.3170	10.8726	67.4226	1.532	0.0000	0.0000	1,795
2021/02/19	R209	04/11/2021	10.50	Put	Bond Future	4,458.3900	4.4584	4,933.0000	4.9330	10.645	0	0	5,500
2021/02/19	R209	04/11/2021	9.50	Put	Bond Future	8,369.4200	8.3694	9,053.4000	9.0534	8.172	0	0	0
2021/02/19	R209	04/11/2021	9.50	Call	Bond Future	1,225.0300	1.2250	1,014.5600	1.0146	(17.181)	0	0	3,750
2021/02/19	R209	04/11/2021	12.18	Call	Bond Future	8,715.3200	8.7153	8,006.5600	8.0066	(8.132)	0	0	0
2021/02/19	R209	04/11/2021	12.18	Put	Bond Future	1,264.5900	1.2646	1,450.2800	1.4503	14.684	0	0	0
2021/02/19	R209	04/11/2021	12.17	Put	Bond Future	1,276.1300	1.2761	1,463.1100	1.4631	14.652	0	0	0
2021/02/19	R209	03/02/2022	11.03	Call	Bond Future	4,586.2400	4.5862	4,092.8200	4.0928	(10.759)	0	0	0
2021/02/19	R209	03/02/2022	11.03	Put	Bond Future	3,915.4500	3.9155	4,326.2800	4.3263	10.493	0	0	0
2021/02/19	R209	03/02/2022	11.02	Call	Bond Future	4,556.6800	4.5567	4,065.0700	4.0651	(10.789)	0	0	0
2021/02/19	R209	03/02/2022	11.02	Put	Bond Future	3,938.7700	3.9388	4,351.4100	4.3514	10.476	0	0	0
2021/02/19	R209	03/02/2022			Bond Future	10.9040	69.0623	11.0743	68.1581	1.562	0.0000	0.0000	0
2021/02/19	R209	03/02/2022	11.04	Call	Bond Future	4,615.6000	4.6156	4,120.3800	4.1204	(10.729)	0	0	0
2021/02/19	R209	03/02/2022	11.04	Put	Bond Future	3,891.9800	3.8920	4,301.0100	4.3010	10.510	0	0	0
2021/02/19	R210	06/05/2021			Bond Future	200.5654	200.5654	200.5608	200.5608	(0.002)	0.0000	0.0000	1,183
2021/02/19	R210	05/08/2021			Bond Future	202.7651	202.7651	202.7597	202.7597	(0.003)	0.0000	0.0000	0
2021/02/19	R210	04/11/2021			Bond Future	202.2596	202.2596	202.2537	202.2537	(0.003)	0.0000	0.0000	0
2021/02/19	R210	03/02/2022			Bond Future	204.5125	204.5125	204.5064	204.5064	(0.003)	0.0000	0.0000	0
2021/02/19	R212	06/05/2021			Bond Future	171.7028	171.7028	171.6884	171.6884	(0.008)	0.0000	0.0000	3,114
2021/02/19	R212	05/08/2021			Bond Future	171.2555	171.2555	171.2403	171.2403	(0.009)	0.0000	0.0000	0
2021/02/19	R212	04/11/2021			Bond Future	173.1410	173.1410	173.1253	173.1253	(0.009)	0.0000	0.0000	0
2021/02/19	R213	06/05/2021	11.91	Call	Bond Future	13,137.3700	13.1374	12,304.3200	12.3043	(6.341)	0	0	0
2021/02/19	R213	06/05/2021	11.91	Put	Bond Future	7.9800	0.0080	12.0500	0.0121	51.003	0	0	0
2021/02/19	R213	06/05/2021			Bond Future	9.3443	86.5099	9.4920	85.6727	1.581	0.0000	0.0000	9,146
2021/02/19	R213	06/05/2021	11.90	Call	Bond Future	13,091.8400	13.0918	12,258.9100	12.2589	(6.362)	0	0	0
2021/02/19	R213	06/05/2021	11.90	Put	Bond Future	8.2300	0.0082	12.4200	0.0124	50.911	0	0	0
2021/02/19	R213	06/05/2021	11.89	Call	Bond Future	13,046.2800	13.0463	12,213.4700	12.2135	(6.384)	0	0	0
2021/02/19	R213	06/05/2021	11.89	Put	Bond Future	8.4900	0.0085	12.8000	0.0128	50.766	0	0	0
2021/02/19	R213	05/08/2021	10.14	Put	Bond Future	1,576.3100	1.5763	1,850.3800	1.8504	17.387	0	0	0
2021/02/19	R213	05/08/2021	9.34	Put	Bond Future	3,406.4300	3.4064	3,880.2000	3.8802	13.908	0	0	0
2021/02/19	R213	05/08/2021	9.34	Call	Bond Future	2,311.7200	2.3117	1,939.0600	1.9391	(16.120)	0	0	0
2021/02/19	R213	05/08/2021	10.85	Call	Bond Future	7,591.4400	7.5914	6,891.2400	6.8912	(9.224)	0	0	0
2021/02/19	R213	05/08/2021	10.85	Put	Bond Future	711.3700	0.7114	857.6000	0.8576	20.556	0	0	0
2021/02/19	R213	05/08/2021	10.84	Call	Bond Future	7,551.3100	7.5513	6,852.6200	6.8526	(9.253)	0	0	0
2021/02/19	R213	05/08/2021	10.84	Put	Bond Future	720.7800	0.7208	868.5200	0.8685	20.497	0	0	0
2021/02/19	R213	05/08/2021			Bond Future	9.5362	87.4370	9.6902	86.5906	1.615	0.0000	0.0000	0
2021/02/19	R213	05/08/2021	10.78	Call	Bond Future	7,311.8200	7.3118	6,622.4100	6.6224	(9.429)	0	0	0
2021/02/19	R213	05/08/2021	10.78	Put	Bond Future	779.4100	0.7794	936.4300	0.9364	20.146	0	0	0
2021/02/19	R213	05/08/2021	10.14	Call	Bond Future	4,833.2800	4.8333	4,260.9200	4.2609	(11.842)	0	0	0
2021/02/19	R213	05/08/2021	10.86	Call	Bond Future	7,631.6200	7.6316	6,929.9300	6.9299	(9.195)	0	0	0
2021/02/19	R213	05/08/2021	10.86	Put	Bond Future	702.0500	0.7020	846.7900	0.8468	20.617	0	0	0
2021/02/19	R213	04/11/2021	11.10	Put	Bond Future	1,108.9500	1.1089	1,287.9700	1.2880	16.143	0	0	0
2021/02/19	R213	04/11/2021	11.11	Call	Bond Future	8,086.2500	8.0863	7,408.1200	7.4081	(8.386)	0	0	0
2021/02/19	R213	04/11/2021	11.09	Put	Bond Future	1,120.2400	1.1202	1,300.6500	1.3006	16.105	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	R213	04/11/2021			Bond Future	9.7328	84.8502	9.8933	83.9944	1.649	0.0000	0.0000	0
2021/02/19	R213	04/11/2021	11.10	Call	Bond Future	8,049.4900	8.0495	7,372.7500	7.3727	(8.407)	0	0	0
2021/02/19	R213	04/11/2021	11.11	Put	Bond Future	1,097.7600	1.0978	1,275.3900	1.2754	16.181	0	0	0
2021/02/19	R213	04/11/2021	11.09	Call	Bond Future	8,012.8000	8.0128	7,337.4500	7.3375	(8.428)	0	0	0
2021/02/19	R213	03/02/2022	9.58	Put	Bond Future	4,796.8000	4.7968	5,292.4300	5.2924	10.333	0	0	200
2021/02/19	R213	03/02/2022	8.63	Put	Bond Future	8,344.0200	8.3440	9,019.7700	9.0198	8.099	0	0	0
2021/02/19	R213	03/02/2022	8.63	Call	Bond Future	1,112.9400	1.1129	923.6100	0.9236	(17.012)	0	0	200
2021/02/19	R213	03/02/2022	9.98	Call	Bond Future	3,874.7900	3.8748	3,427.3600	3.4274	(11.547)	0	0	0
2021/02/19	R213	03/02/2022	9.98	Put	Bond Future	3,706.2000	3.7062	4,123.8500	4.1238	11.269	0	0	0
2021/02/19	R213	03/02/2022			Bond Future	9.9475	85.7756	10.1150	84.9106	1.684	0.0000	0.0000	0
2021/02/19	R213	03/02/2022	10.15	Call	Bond Future	4,365.4100	4.3654	3,886.1100	3.8861	(10.979)	0	0	0
2021/02/19	R213	03/02/2022	10.15	Put	Bond Future	3,321.3300	3.3213	3,707.1100	3.7071	11.615	0	0	200
2021/02/19	R213	03/02/2022	9.58	Call	Bond Future	2,857.1500	2.8571	2,487.7000	2.4877	(12.931)	0	0	0
2021/02/19	R213	03/02/2022	9.97	Call	Bond Future	3,847.6900	3.8477	3,402.1600	3.4022	(11.579)	0	0	0
2021/02/19	R213	03/02/2022	9.97	Put	Bond Future	3,730.9700	3.7310	4,150.5200	4.1505	11.245	0	0	0
2021/02/19	R213	03/02/2022	9.96	Call	Bond Future	3,820.6700	3.8207	3,377.0500	3.3770	(11.611)	0	0	0
2021/02/19	R213	03/02/2022	9.96	Put	Bond Future	3,755.8700	3.7559	4,177.3300	4.1773	11.221	0	0	0
2021/02/19	R214	06/05/2021	12.26	Call	Bond Future	7,964.1900	7.9642	7,173.8900	7.1739	(9.923)	0	0	0
2021/02/19	R214	06/05/2021	12.26	Put	Bond Future	304.5000	0.3045	391.1100	0.3911	28.443	0	0	0
2021/02/19	R214	06/05/2021	12.25	Call	Bond Future	7,922.1200	7.9221	7,133.0900	7.1331	(9.960)	0	0	0
2021/02/19	R214	06/05/2021	12.25	Put	Bond Future	309.9400	0.3099	397.8200	0.3978	28.354	0	0	0
2021/02/19	R214	06/05/2021			Bond Future	10.8030	66.3780	10.9555	65.5011	1.412	0.0000	0.0000	13,213
2021/02/19	R214	06/05/2021	12.27	Call	Bond Future	8,006.2700	8.0063	7,214.7100	7.2147	(9.887)	0	0	0
2021/02/19	R214	06/05/2021	12.27	Put	Bond Future	299.1400	0.2991	384.4900	0.3845	28.532	0	0	0
2021/02/19	R214	05/08/2021	12.03	Put	Bond Future	1,394.1000	1.3941	1,614.0800	1.6141	15.779	0	0	0
2021/02/19	R214	05/08/2021	12.01	Call	Bond Future	6,813.2700	6.8133	6,150.0000	6.1500	(9.735)	0	0	0
2021/02/19	R214	05/08/2021			Bond Future	10.9876	67.0894	11.1461	66.2028	1.443	0.0000	0.0000	0
2021/02/19	R214	05/08/2021	12.02	Call	Bond Future	6,848.1300	6.8481	6,183.2000	6.1832	(9.710)	0	0	0
2021/02/19	R214	05/08/2021	12.02	Put	Bond Future	1,408.2100	1.4082	1,629.8400	1.6298	15.738	0	0	0
2021/02/19	R214	05/08/2021	12.03	Call	Bond Future	6,883.0400	6.8830	6,216.4600	6.2165	(9.684)	0	0	0
2021/02/19	R214	05/08/2021	12.01	Put	Bond Future	1,422.4300	1.4224	1,645.7200	1.6457	15.698	0	0	0
2021/02/19	R214	04/11/2021	12.47	Call	Bond Future	8,176.7200	8.1767	7,496.7600	7.4968	(8.316)	0	0	0
2021/02/19	R214	04/11/2021	12.46	Call	Bond Future	8,143.9600	8.1440	7,465.3300	7.4653	(8.333)	0	0	0
2021/02/19	R214	04/11/2021	12.46	Put	Bond Future	1,646.1700	1.6462	1,863.7400	1.8637	13.217	0	0	0
2021/02/19	R214	04/11/2021			Bond Future	11.1736	64.5354	11.3382	63.6392	1.473	0.0000	0.0000	0
2021/02/19	R214	04/11/2021	12.47	Put	Bond Future	1,632.7000	1.6327	1,848.9400	1.8489	13.244	0	0	0
2021/02/19	R214	04/11/2021	12.48	Call	Bond Future	8,209.5100	8.2095	7,528.2200	7.5282	(8.299)	0	0	0
2021/02/19	R214	04/11/2021	12.48	Put	Bond Future	1,619.3300	1.6193	1,834.2400	1.8342	13.272	0	0	0
2021/02/19	R214	03/02/2022	11.40	Put	Bond Future	4,333.2400	4.3332	4,759.5800	4.7596	9.839	0	0	0
2021/02/19	R214	03/02/2022	11.41	Call	Bond Future	4,503.4900	4.5035	4,022.0700	4.0221	(10.690)	0	0	0
2021/02/19	R214	03/02/2022	11.39	Put	Bond Future	4,358.9800	4.3590	4,787.0800	4.7871	9.821	0	0	0
2021/02/19	R214	03/02/2022			Bond Future	11.3733	65.2394	11.5445	64.3334	1.505	0.0000	0.0000	0
2021/02/19	R214	03/02/2022	11.40	Call	Bond Future	4,475.7700	4.4758	3,996.1200	3.9961	(10.717)	0	0	0
2021/02/19	R214	03/02/2022	11.41	Put	Bond Future	4,307.6500	4.3076	4,732.2200	4.7322	9.856	0	0	0
2021/02/19	R214	03/02/2022	11.39	Call	Bond Future	4,448.1300	4.4481	3,970.2400	3.9702	(10.744)	0	0	0
2021/02/19	R248	06/05/2021	12.36	Call	Bond Future	10,092.6300	10.0926	9,045.2500	9.0452	(10.378)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/19	R248	06/05/2021	12.36	Put	Bond Future	264.0400	0.2640	354.8100	0.3548	34.377	0	0	0
2021/02/19	R248	06/05/2021			Bond Future	10.8492	83.4755	11.0073	82.3373	1.457	0.0000	0.0000	128,067
2021/02/19	R248	06/05/2021	12.35	Call	Bond Future	10,039.8400	10.0398	8,993.9600	8.9940	(10.417)	0	0	0
2021/02/19	R248	06/05/2021	12.35	Put	Bond Future	269.2500	0.2693	361.5200	0.3615	34.269	0	0	0
2021/02/19	R248	06/05/2021	12.34	Call	Bond Future	9,987.0600	9.9871	8,942.6800	8.9427	(10.457)	0	0	0
2021/02/19	R248	06/05/2021	12.34	Put	Bond Future	274.5600	0.2746	368.3300	0.3683	34.153	0	0	0
2021/02/19	R248	05/08/2021	12.51	Put	Bond Future	937.7900	0.9378	1,128.3100	1.1283	20.316	0	0	0
2021/02/19	R248	05/08/2021	12.52	Call	Bond Future	10,324.9500	10.3249	9,363.0300	9.3630	(9.316)	0	0	0
2021/02/19	R248	05/08/2021	12.50	Put	Bond Future	948.7000	0.9487	1,140.9500	1.1409	20.265	0	0	0
2021/02/19	R248	05/08/2021			Bond Future	11.0359	84.3701	11.2007	83.2194	1.493	0.0000	0.0000	0
2021/02/19	R248	05/08/2021	12.51	Call	Bond Future	10,279.1000	10.2791	9,318.9100	9.3189	(9.341)	0	0	0
2021/02/19	R248	05/08/2021	12.52	Put	Bond Future	927.0000	0.9270	1,115.7900	1.1158	20.366	0	0	0
2021/02/19	R248	05/08/2021	12.50	Call	Bond Future	10,233.2800	10.2333	9,274.8200	9.2748	(9.366)	0	0	0
2021/02/19	R248	04/11/2021	12.85	Call	Bond Future	11,169.7800	11.1698	10,219.0200	10.2190	(8.512)	0	0	0
2021/02/19	R248	04/11/2021	12.85	Put	Bond Future	1,259.9300	1.2599	1,472.4500	1.4725	16.868	0	0	0
2021/02/19	R248	04/11/2021			Bond Future	11.2240	80.8681	11.3956	79.7048	1.529	0.0000	0.0000	0
2021/02/19	R248	04/11/2021	12.84	Call	Bond Future	11,127.5700	11.1276	10,178.3500	10.1784	(8.530)	0	0	0
2021/02/19	R248	04/11/2021	12.84	Put	Bond Future	1,271.7500	1.2717	1,485.8100	1.4858	16.832	0	0	0
2021/02/19	R248	04/11/2021	12.83	Call	Bond Future	11,085.3800	11.0854	10,137.7100	10.1377	(8.549)	0	0	0
2021/02/19	R248	04/11/2021	12.83	Put	Bond Future	1,283.6700	1.2837	1,499.2800	1.4993	16.796	0	0	0
2021/02/19	R248	03/02/2022	11.48	Call	Bond Future	5,301.9700	5.3020	4,678.3800	4.6784	(11.761)	0	0	0
2021/02/19	R248	03/02/2022	11.49	Put	Bond Future	4,916.7700	4.9168	5,466.7600	5.4668	11.186	0	0	0
2021/02/19	R248	03/02/2022	11.47	Call	Bond Future	5,267.8300	5.2678	4,646.6800	4.6467	(11.791)	0	0	0
2021/02/19	R248	03/02/2022			Bond Future	11.4266	81.7503	11.6058	80.5743	1.568	0.0000	0.0000	0
2021/02/19	R248	03/02/2022	11.48	Put	Bond Future	4,948.1500	4.9481	5,500.5700	5.5006	11.164	0	0	0
2021/02/19	R248	03/02/2022	11.49	Call	Bond Future	5,336.5100	5.3365	4,710.4900	4.7105	(11.731)	0	0	0
2021/02/19	R248	03/02/2022	11.47	Put	Bond Future	4,980.0400	4.9800	5,534.9000	5.5349	11.142	0	0	0

**Total**

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