



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 26/02/2021 TO 26/02/2021

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
2021/02/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	2025	06/05/2021		Bond Future	151.1479	151.1479	150.8102	150.8102	(0.223)	0.0000	0.0000	7,790
2021/02/26	2025	05/08/2021		Bond Future	151.2747	151.2747	150.9327	150.9327	(0.226)	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
2021/02/26	2025	04/11/2021			Bond Future	152.9677	152.9677	152.6216	152.6216	(0.226)	0.0000	0.0000	0
2021/02/26	2025	03/02/2022			Bond Future	153.1666	153.1666	152.8163	152.8163	(0.229)	0.0000	0.0000	0
2021/02/26	2029	06/05/2021			Bond Future	110.8350	110.8350	108.2485	108.2485	(2.334)	0.0000	0.0000	2,382
2021/02/26	2029	05/08/2021			Bond Future	112.0494	112.0494	109.4342	109.4342	(2.334)	0.0000	0.0000	0
2021/02/26	2029	04/11/2021			Bond Future	112.1539	112.1539	109.5092	109.5092	(2.358)	0.0000	0.0000	0
2021/02/26	2029	03/02/2022			Bond Future	113.4409	113.4409	110.7657	110.7657	(2.358)	0.0000	0.0000	0
2021/02/26	2030	06/05/2021	11.70	Call	Bond Future	13,249.4600	13.2495	13,030.4500	13.0305	(1.653)	0	0	0
2021/02/26	2030	06/05/2021	11.70	Put	Bond Future	2.8800	0.0029	5.2000	0.0052	80.556	0	0	0
2021/02/26	2030	06/05/2021	11.69	Call	Bond Future	13,203.0900	13.2031	12,984.1500	12.9841	(1.658)	0	0	0
2021/02/26	2030	06/05/2021	11.69	Put	Bond Future	2.9900	0.0030	5.3800	0.0054	79.933	0	0	0
2021/02/26	2030	06/05/2021	8.90	Call	Bond Future	1,270.1700	1.2702	1,236.3400	1.2363	(2.663)	0	0	0
2021/02/26	2030	06/05/2021	9.00	Call	Bond Future	1,515.4000	1.5154	1,470.2500	1.4703	(2.979)	0	0	0
2021/02/26	2030	06/05/2021	9.00	Put	Bond Future	2,215.0300	2.2150	2,391.2100	2.3912	7.954	0	0	5,000
2021/02/26	2030	06/05/2021	9.25	Call	Bond Future	2,254.6800	2.2547	2,171.2300	2.1712	(3.701)	0	0	0
2021/02/26	2030	06/05/2021	9.25	Put	Bond Future	1,536.4800	1.5365	1,674.3600	1.6744	8.974	0	0	0
2021/02/26	2030	06/05/2021	9.35	Call	Bond Future	2,596.5400	2.5965	2,498.7100	2.4987	(3.768)	0	0	0
2021/02/26	2030	06/05/2021	9.27	Put	Bond Future	1,490.8800	1.4909	1,625.7100	1.6257	9.044	0	0	0
2021/02/26	2030	06/05/2021	9.27	Call	Bond Future	2,321.3100	2.3213	2,234.8100	2.2348	(3.726)	0	0	300
2021/02/26	2030	06/05/2021	10.95	Call	Bond Future	9,695.9500	9.6960	9,491.5400	9.4915	(2.108)	0	0	0
2021/02/26	2030	06/05/2021	10.95	Put	Bond Future	35.8200	0.0358	52.7400	0.0527	47.236	0	0	300
2021/02/26	2030	06/05/2021	9.92	Call	Bond Future	4,873.2300	4.8732	4,740.6500	4.7406	(2.721)	0	0	0
2021/02/26	2030	06/05/2021	7.97	Call	Bond Future	119.4200	0.1194	126.2900	0.1263	5.753	0	0	700
2021/02/26	2030	06/05/2021	10.04	Call	Bond Future	5,399.3400	5.3993	5,264.9300	5.2649	(2.489)	0	0	0
2021/02/26	2030	06/05/2021	10.04	Put	Bond Future	378.6800	0.3787	465.6000	0.4656	22.953	0	0	0
2021/02/26	2030	06/05/2021	9.15	Put	Bond Future	1,785.7700	1.7858	1,939.3000	1.9393	8.597	0	0	0
2021/02/26	2030	06/05/2021	9.15	Call	Bond Future	1,940.1700	1.9402	1,872.3700	1.8724	(3.495)	0	0	0
2021/02/26	2030	06/05/2021			Bond Future	9.1227	95.5324	9.1618	95.3111	0.428	0.0000	0.0000	113,541
2021/02/26	2030	06/05/2021	11.71	Call	Bond Future	13,295.7900	13.2958	13,076.7100	13.0767	(1.648)	0	0	0
2021/02/26	2030	06/05/2021	11.71	Put	Bond Future	2.7700	0.0028	5.0200	0.0050	81.227	0	0	0
2021/02/26	2030	06/05/2021	8.95	Call	Bond Future	1,389.4900	1.3895	1,350.1300	1.3501	(2.833)	0	0	0
2021/02/26	2030	06/05/2021	8.95	Put	Bond Future	2,376.0300	2.3760	2,558.0000	2.5580	7.659	0	0	2,500
2021/02/26	2030	06/05/2021	8.36	Put	Bond Future	4,845.5200	4.8455	5,063.6300	5.0636	4.501	0	0	0
2021/02/26	2030	06/05/2021	8.36	Call	Bond Future	386.7800	0.3868	383.5600	0.3836	(0.833)	0	0	0
2021/02/26	2030	06/05/2021	8.86	Put	Bond Future	2,685.2700	2.6853	2,877.0300	2.8770	7.141	0	0	0
2021/02/26	2030	06/05/2021	8.86	Call	Bond Future	1,179.4300	1.1794	1,149.8600	1.1499	(2.507)	0	0	0
2021/02/26	2030	06/05/2021	8.90	Put	Bond Future	2,544.7600	2.5448	2,732.2600	2.7323	7.368	0	0	2,500
2021/02/26	2030	06/05/2021	9.35	Put	Bond Future	1,318.9500	1.3190	1,442.4500	1.4425	9.364	0	0	0
2021/02/26	2030	06/05/2021	8.77	Put	Bond Future	3,019.5200	3.0195	3,220.0900	3.2201	6.642	0	0	0
2021/02/26	2030	06/05/2021	8.77	Call	Bond Future	990.7000	0.9907	969.9400	0.9699	(2.095)	0	0	300
2021/02/26	2030	06/05/2021	9.92	Put	Bond Future	489.1700	0.4892	577.9200	0.5779	18.143	0	0	700
2021/02/26	2030	06/05/2021	9.22	Call	Bond Future	2,157.8200	2.1578	2,079.0200	2.0790	(3.652)	0	0	0
2021/02/26	2030	06/05/2021	9.22	Put	Bond Future	1,608.3000	1.6083	1,750.8300	1.7508	8.862	0	0	700
2021/02/26	2030	06/05/2021	7.97	Put	Bond Future	6,963.6900	6.9637	7,191.8900	7.1919	3.277	0	0	0
2021/02/26	2030	06/05/2021	10.74	Call	Bond Future	8,684.2800	8.6843	8,489.5700	8.4896	(2.242)	0	0	0
2021/02/26	2030	06/05/2021	10.74	Put	Bond Future	66.0000	0.0660	92.6200	0.0926	40.333	0	0	0
2021/02/26	2030	05/08/2021	10.30	Put	Bond Future	939.9800	0.9400	1,080.8600	1.0809	14.988	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/26	2030	05/08/2021	8.78	Put	Bond Future	4,460.5500	4.4606	4,679.1200	4.6791	4.900	0	0	0
2021/02/26	2030	05/08/2021	8.78	Call	Bond Future	1,369.8200	1.3698	1,364.3200	1.3643	(0.402)	0	0	200
2021/02/26	2030	05/08/2021	7.70	Put	Bond Future	9,732.4100	9.7324	9,980.9200	9.9809	2.553	0	0	0
2021/02/26	2030	05/08/2021	9.45	Call	Bond Future	3,028.5000	3.0285	2,966.7800	2.9668	(2.038)	0	0	600
2021/02/26	2030	05/08/2021	12.10	Call	Bond Future	13,722.3200	13.7223	13,517.3600	13.5174	(1.494)	0	0	0
2021/02/26	2030	05/08/2021	12.10	Put	Bond Future	47.1300	0.0471	66.2400	0.0662	40.547	0	0	600
2021/02/26	2030	05/08/2021	10.42	Call	Bond Future	6,517.5100	6.5175	6,422.5100	6.4225	(1.458)	0	0	0
2021/02/26	2030	05/08/2021	10.42	Put	Bond Future	800.2600	0.8003	929.3300	0.9293	16.129	0	0	0
2021/02/26	2030	05/08/2021	10.41	Call	Bond Future	6,478.0300	6.4780	6,384.0100	6.3840	(1.451)	0	0	0
2021/02/26	2030	05/08/2021	10.41	Put	Bond Future	811.2300	0.8112	941.2800	0.9413	16.031	0	0	0
2021/02/26	2030	05/08/2021			Bond Future	9.3324	92.5503	9.3734	92.3263	0.439	0.0000	0.0000	0
2021/02/26	2030	05/08/2021	10.30	Call	Bond Future	6,049.3400	6.0493	5,966.1500	5.9662	(1.375)	0	0	0
2021/02/26	2030	05/08/2021	7.70	Call	Bond Future	206.2100	0.2062	230.6500	0.2307	11.852	0	0	200
2021/02/26	2030	05/08/2021	8.95	Put	Bond Future	3,841.0600	3.8411	4,052.7900	4.0528	5.512	0	0	0
2021/02/26	2030	05/08/2021	8.95	Call	Bond Future	1,715.4500	1.7154	1,703.1100	1.7031	(0.719)	0	0	600
2021/02/26	2030	05/08/2021	9.45	Put	Bond Future	2,387.2800	2.3873	2,549.6300	2.5496	6.801	0	0	0
2021/02/26	2030	05/08/2021	10.43	Call	Bond Future	6,557.0700	6.5571	6,461.1000	6.4611	(1.464)	0	0	0
2021/02/26	2030	05/08/2021	10.43	Put	Bond Future	789.4100	0.7894	917.5100	0.9175	16.227	0	0	0
2021/02/26	2030	04/11/2021	8.27	Put	Bond Future	7,801.6400	7.8016	8,203.3900	8.2034	5.150	0	0	0
2021/02/26	2030	04/11/2021	8.27	Call	Bond Future	779.8500	0.7798	954.8000	0.9548	22.434	0	0	300
2021/02/26	2030	04/11/2021	8.77	Put	Bond Future	5,668.6300	5.6686	6,054.6500	6.0547	6.810	0	0	0
2021/02/26	2030	04/11/2021	11.44	Put	Bond Future	511.2700	0.5113	691.9700	0.6920	35.343	0	0	300
2021/02/26	2030	04/11/2021	10.60	Call	Bond Future	6,745.7100	6.7457	6,810.4900	6.8105	0.960	0	0	0
2021/02/26	2030	04/11/2021	10.60	Put	Bond Future	1,310.2000	1.3102	1,601.7800	1.6018	22.255	0	0	0
2021/02/26	2030	04/11/2021	10.59	Put	Bond Future	1,323.6700	1.3237	1,616.5600	1.6166	22.127	0	0	0
2021/02/26	2030	04/11/2021			Bond Future	9.5333	93.5654	9.5762	93.3386	0.450	0.0000	0.0000	0
2021/02/26	2030	04/11/2021	8.77	Call	Bond Future	1,505.6800	1.5057	1,664.9000	1.6649	10.575	0	0	300
2021/02/26	2030	04/11/2021	11.44	Call	Bond Future	9,935.8600	9.9359	9,889.7600	9.8898	(0.464)	0	0	0
2021/02/26	2030	04/11/2021	10.61	Call	Bond Future	6,781.3000	6.7813	6,844.7800	6.8448	0.936	0	0	0
2021/02/26	2030	04/11/2021	10.61	Put	Bond Future	1,296.8300	1.2968	1,587.1100	1.5871	22.384	0	0	0
2021/02/26	2030	04/11/2021	10.59	Call	Bond Future	6,710.1900	6.7102	6,776.2800	6.7763	0.985	0	0	0
2021/02/26	2030	03/02/2022	8.39	Put	Bond Future	8,265.2500	8.2652	8,707.2800	8.7073	5.348	0	0	0
2021/02/26	2030	03/02/2022	8.39	Call	Bond Future	941.1500	0.9411	1,153.7300	1.1537	22.587	0	0	101
2021/02/26	2030	03/02/2022	9.35	Call	Bond Future	2,607.9100	2.6079	2,771.0000	2.7710	6.254	0	0	0
2021/02/26	2030	03/02/2022	9.35	Put	Bond Future	4,693.4600	4.6935	5,086.0000	5.0860	8.364	0	0	101
2021/02/26	2030	03/02/2022	9.45	Call	Bond Future	2,838.7100	2.8387	3,000.3400	3.0003	5.694	0	0	0
2021/02/26	2030	03/02/2022	9.45	Put	Bond Future	4,399.3700	4.3994	4,790.4500	4.7905	8.889	0	0	0
2021/02/26	2030	03/02/2022			Bond Future	9.7517	90.6138	9.7966	90.3843	0.461	0.0000	0.0000	0
2021/02/26	2030	03/02/2022	9.78	Call	Bond Future	3,694.6600	3.6947	3,817.3600	3.8174	3.321	0	0	0
2021/02/26	2030	03/02/2022	9.78	Put	Bond Future	3,550.0200	3.5500	3,902.1700	3.9022	9.920	0	0	101
2021/02/26	2030	03/02/2022	9.43	Call	Bond Future	2,791.7000	2.7917	2,953.6200	2.9536	5.800	0	0	0
2021/02/26	2030	03/02/2022	9.43	Put	Bond Future	4,457.0300	4.4570	4,848.4000	4.8484	8.781	0	0	0
2021/02/26	2030	03/02/2022	9.44	Call	Bond Future	2,815.1500	2.8151	2,976.7600	2.9768	5.741	0	0	0
2021/02/26	2030	03/02/2022	9.44	Put	Bond Future	4,428.1300	4.4281	4,819.1900	4.8192	8.831	0	0	0
2021/02/26	2032	06/05/2021	12.12	Call	Bond Future	12,331.0800	12.3311	12,380.7600	12.3808	0.403	0	0	0
2021/02/26	2032	06/05/2021	12.12	Put	Bond Future	18.7700	0.0188	22.6200	0.0226	20.511	0	0	0
2021/02/26	2032	06/05/2021	12.57	Call	Bond Future	14,508.1300	14.5081	14,555.2400	14.5552	0.325	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	
2021/02/26	2032	06/05/2021			Bond Future		9.8849	90.1522	9.8774	90.1981	(0.076)	0.0000	0.0000	124,744
2021/02/26	2032	06/05/2021	12.11	Call	Bond Future	12,281.9400		12.2819	12,331.7200	12.3317	0.405	0	0	0
2021/02/26	2032	06/05/2021	12.11	Put	Bond Future	19.3300		0.0193	23.2800	0.0233	20.435	0	0	0
2021/02/26	2032	06/05/2021	12.10	Call	Bond Future	12,232.7700		12.2328	12,282.6300	12.2826	0.408	0	0	0
2021/02/26	2032	06/05/2021	12.10	Put	Bond Future	19.9200		0.0199	23.9500	0.0240	20.231	0	0	0
2021/02/26	2032	06/05/2021	12.57	Put	Bond Future	4.5200		0.0045	5.8000	0.0058	28.319	0	0	736
2021/02/26	2032	06/05/2021	10.33	Put	Bond Future	1,126.0300		1.1260	1,056.9100	1.0569	(6.138)	0	0	0
2021/02/26	2032	06/05/2021	10.33	Call	Bond Future	3,782.5300		3.7825	3,759.2400	3.7592	(0.616)	0	0	736
2021/02/26	2032	05/08/2021	11.37	Call	Bond Future	7,918.0800		7.9181	8,024.1400	8.0241	1.339	0	0	0
2021/02/26	2032	05/08/2021	11.37	Put	Bond Future	798.1900		0.7982	858.2800	0.8583	7.528	0	0	0
2021/02/26	2032	05/08/2021			Bond Future	10.0941		91.1180	10.0863	91.1640	(0.077)	0.0000	0.0000	0
2021/02/26	2032	05/08/2021	11.35	Call	Bond Future	7,833.6100		7.8336	7,940.3700	7.9404	1.363	0	0	0
2021/02/26	2032	05/08/2021	11.35	Put	Bond Future	819.1500		0.8192	879.9400	0.8799	7.421	0	0	0
2021/02/26	2032	05/08/2021	11.36	Call	Bond Future	7,875.8100		7.8758	7,982.2300	7.9822	1.351	0	0	0
2021/02/26	2032	05/08/2021	11.36	Put	Bond Future	808.6100		0.8086	869.0600	0.8691	7.476	0	0	0
2021/02/26	2032	04/11/2021	9.83	Call	Bond Future	2,434.5100		2.4345	2,720.9800	2.7210	11.767	0	0	700
2021/02/26	2032	04/11/2021	11.71	Put	Bond Future	1,137.6300		1.1376	1,351.6000	1.3516	18.808	0	0	0
2021/02/26	2032	04/11/2021	11.69	Call	Bond Future	8,634.6500		8.6347	8,896.7300	8.8967	3.035	0	0	0
2021/02/26	2032	04/11/2021	11.70	Call	Bond Future	8,673.6200		8.6736	8,934.7800	8.9348	3.011	0	0	0
2021/02/26	2032	04/11/2021			Bond Future	10.3042		87.9718	10.2962	88.0180	(0.078)	0.0000	0.0000	0
2021/02/26	2032	04/11/2021	9.83	Put	Bond Future	5,209.7300		5.2097	5,449.9400	5.4499	4.611	0	0	0
2021/02/26	2032	04/11/2021	12.81	Call	Bond Future	13,216.3500		13.2163	13,374.9900	13.3750	1.200	0	0	0
2021/02/26	2032	04/11/2021	12.81	Put	Bond Future	330.1800		0.3302	442.5600	0.4426	34.036	0	0	700
2021/02/26	2032	04/11/2021	11.71	Call	Bond Future	8,712.6500		8.7126	8,972.8800	8.9729	2.987	0	0	0
2021/02/26	2032	04/11/2021	11.69	Put	Bond Future	1,160.9700		1.1610	1,376.7900	1.3768	18.590	0	0	0
2021/02/26	2032	04/11/2021	9.33	Put	Bond Future	7,239.5000		7.2395	7,448.6100	7.4486	2.888	0	0	0
2021/02/26	2032	04/11/2021	9.33	Call	Bond Future	1,408.1900		1.4082	1,663.5600	1.6636	18.135	0	0	700
2021/02/26	2032	04/11/2021	11.70	Put	Bond Future	1,149.2500		1.1492	1,364.1500	1.3641	18.699	0	0	0
2021/02/26	2032	03/02/2022	9.81	Call	Bond Future	2,290.8400		2.2908	2,608.3000	2.6083	13.858	0	0	0
2021/02/26	2032	03/02/2022	9.81	Put	Bond Future	6,397.6300		6.3976	6,668.4300	6.6684	4.233	0	0	198
2021/02/26	2032	03/02/2022	8.91	Put	Bond Future	10,521.3400		10.5213	10,759.5000	10.7595	2.264	0	0	0
2021/02/26	2032	03/02/2022	10.66	Call	Bond Future	4,499.9000		4.4999	4,824.5900	4.8246	7.215	0	0	0
2021/02/26	2032	03/02/2022	10.66	Put	Bond Future	3,764.5200		3.7645	4,042.5500	4.0425	7.386	0	0	97
2021/02/26	2032	03/02/2022	10.42	Call	Bond Future	3,792.5400		3.7925	4,133.0500	4.1331	8.978	0	0	0
2021/02/26	2032	03/02/2022	10.42	Put	Bond Future	4,388.2500		4.3882	4,682.1000	4.6821	6.696	0	0	0
2021/02/26	2032	03/02/2022	10.45	Put	Bond Future	4,304.0000		4.3040	4,598.0700	4.5981	6.832	0	0	198
2021/02/26	2032	03/02/2022	10.43	Call	Bond Future	3,820.1000		3.8201	4,160.6900	4.1607	8.916	0	0	0
2021/02/26	2032	03/02/2022	10.43	Put	Bond Future	4,359.7900		4.3598	4,653.7200	4.6537	6.742	0	0	0
2021/02/26	2032	03/02/2022			Bond Future	10.5268		88.9617	10.5184	89.0083	(0.080)	0.0000	0.0000	0
2021/02/26	2032	03/02/2022	10.14	Call	Bond Future	3,054.4300		3.0544	3,388.8600	3.3889	10.949	0	0	0
2021/02/26	2032	03/02/2022	10.14	Put	Bond Future	5,238.6000		5.2386	5,526.3700	5.5264	5.493	0	0	97
2021/02/26	2032	03/02/2022	9.14	Put	Bond Future	9,313.5100		9.3135	9,584.2900	9.5843	2.907	0	0	0
2021/02/26	2032	03/02/2022	9.14	Call	Bond Future	1,127.8900		1.1279	1,445.3300	1.4453	28.145	0	0	97
2021/02/26	2032	03/02/2022	8.91	Call	Bond Future	879.1200		0.8791	1,163.9400	1.1639	32.398	0	0	198
2021/02/26	2032	03/02/2022	10.44	Call	Bond Future	3,848.1000		3.8481	4,188.7600	4.1888	8.853	0	0	0
2021/02/26	2032	03/02/2022	10.44	Put	Bond Future	4,331.8200		4.3318	4,625.8200	4.6258	6.787	0	0	0
2021/02/26	2032	03/02/2022	10.45	Call	Bond Future	3,876.2000		3.8762	4,216.9300	4.2169	8.790	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/26	2033	06/05/2021			Bond Future	104.1238		104.1238	102.5173	102.5173	(1.543)	0.0000	0.0000	9,583
2021/02/26	2033	05/08/2021			Bond Future	105.2645		105.2645	103.6401	103.6401	(1.543)	0.0000	0.0000	0
2021/02/26	2033	04/11/2021			Bond Future	105.2188		105.2188	103.5760	103.5760	(1.561)	0.0000	0.0000	0
2021/02/26	2033	03/02/2022			Bond Future	106.4262		106.4262	104.7644	104.7644	(1.561)	0.0000	0.0000	0
2021/02/26	2037	06/05/2021	12.43	Call	Bond Future	10,145.3600		10.1454	10,324.2800	10.3243	1.764	0	0	0
2021/02/26	2037	06/05/2021	12.44	Put	Bond Future	137.7700		0.1378	132.7700	0.1328	(3.629)	0	0	0
2021/02/26	2037	06/05/2021	12.42	Call	Bond Future	10,094.6800		10.0947	10,273.4900	10.2735	1.771	0	0	0
2021/02/26	2037	06/05/2021			Bond Future	10.7459		85.4510	10.7178	85.6351	(0.261)	0.0000	0.0000	130,141
2021/02/26	2037	06/05/2021	12.43	Put	Bond Future	140.8600		0.1409	135.7500	0.1357	(3.628)	0	0	0
2021/02/26	2037	06/05/2021	12.44	Call	Bond Future	10,196.0500		10.1961	10,375.0800	10.3751	1.756	0	0	0
2021/02/26	2037	06/05/2021	12.42	Put	Bond Future	144.0100		0.1440	138.7900	0.1388	(3.625)	0	0	0
2021/02/26	2037	05/08/2021	12.27	Call	Bond Future	8,717.4700		8.7175	8,916.1800	8.9162	2.279	0	0	0
2021/02/26	2037	05/08/2021	12.27	Put	Bond Future	997.3100		0.9973	1,010.3300	1.0103	1.306	0	0	0
2021/02/26	2037	05/08/2021	12.28	Call	Bond Future	8,760.4100		8.7604	8,959.1600	8.9592	2.269	0	0	0
2021/02/26	2037	05/08/2021	12.26	Put	Bond Future	1,009.0600		1.0091	1,022.0400	1.0220	1.286	0	0	0
2021/02/26	2037	05/08/2021			Bond Future	10.9599		82.1107	10.9307	82.2964	(0.266)	0.0000	0.0000	0
2021/02/26	2037	05/08/2021	12.28	Put	Bond Future	985.6700		0.9857	998.7300	0.9987	1.325	0	0	0
2021/02/26	2037	05/08/2021	12.26	Call	Bond Future	8,674.5700		8.6746	8,873.2400	8.8732	2.290	0	0	0
2021/02/26	2037	04/11/2021	12.82	Put	Bond Future	1,133.4400		1.1334	1,311.9400	1.3119	15.749	0	0	0
2021/02/26	2037	04/11/2021	12.83	Call	Bond Future	10,501.4500		10.5014	10,866.7800	10.8668	3.479	0	0	0
2021/02/26	2037	04/11/2021			Bond Future	11.1632		83.0114	11.1328	83.1990	(0.272)	0.0000	0.0000	0
2021/02/26	2037	04/11/2021	12.82	Call	Bond Future	10,461.0400		10.4610	10,827.0900	10.8271	3.499	0	0	0
2021/02/26	2037	04/11/2021	12.83	Put	Bond Future	1,122.6600		1.1227	1,300.4400	1.3004	15.836	0	0	0
2021/02/26	2037	04/11/2021	12.81	Call	Bond Future	10,420.6600		10.4207	10,787.4200	10.7874	3.520	0	0	0
2021/02/26	2037	04/11/2021	12.81	Put	Bond Future	1,144.3000		1.1443	1,323.5100	1.3235	15.661	0	0	0
2021/02/26	2037	03/02/2022	11.46	Call	Bond Future	4,929.0700		4.9291	5,307.2800	5.3073	7.673	0	0	0
2021/02/26	2037	03/02/2022	11.47	Put	Bond Future	4,430.5400		4.4305	4,619.7400	4.6197	4.270	0	0	0
2021/02/26	2037	03/02/2022	11.45	Call	Bond Future	4,897.4600		4.8975	5,275.7700	5.2758	7.725	0	0	0
2021/02/26	2037	03/02/2022			Bond Future	11.3812		79.6911	11.3496	79.8806	(0.277)	0.0000	0.0000	0
2021/02/26	2037	03/02/2022	11.46	Put	Bond Future	4,458.5300		4.4585	4,647.2300	4.6472	4.232	0	0	0
2021/02/26	2037	03/02/2022	11.47	Call	Bond Future	4,960.4700		4.9605	5,339.1800	5.3392	7.635	0	0	0
2021/02/26	2037	03/02/2022	11.45	Put	Bond Future	4,486.3800		4.4864	4,675.1800	4.6752	4.208	0	0	0
2021/02/26	2038	06/05/2021			Bond Future	116.6684		116.6684	116.6754	116.6754	0.006	0.0000	0.0000	7,799
2021/02/26	2038	05/08/2021			Bond Future	116.2262		116.2262	116.2329	116.2329	0.006	0.0000	0.0000	0
2021/02/26	2038	04/11/2021			Bond Future	117.5272		117.5272	117.5337	117.5337	0.006	0.0000	0.0000	0
2021/02/26	2038	03/02/2022			Bond Future	117.1250		117.1250	117.1314	117.1314	0.005	0.0000	0.0000	0
2021/02/26	2040	06/05/2021	12.44	Call	Bond Future	9,945.0000		9.9450	10,158.0000	10.1580	2.142	0	0	0
2021/02/26	2040	06/05/2021	12.44	Put	Bond Future	203.7300		0.2037	185.0400	0.1850	(9.174)	0	0	0
2021/02/26	2040	06/05/2021	10.83	Put	Bond Future	2,751.1100		2.7511	2,556.9300	2.5569	(7.058)	0	0	0
2021/02/26	2040	06/05/2021	10.83	Call	Bond Future	2,274.2300		2.2742	2,311.7400	2.3117	1.649	0	0	300
2021/02/26	2040	06/05/2021	11.58	Put	Bond Future	980.1100		0.9801	848.8100	0.8488	(13.396)	0	0	0
2021/02/26	2040	06/05/2021	11.58	Call	Bond Future	5,525.5100		5.5255	5,625.9000	5.6259	1.817	0	0	300
2021/02/26	2040	06/05/2021			Bond Future	10.8982		87.4277	10.8650	87.6593	(0.305)	0.0000	0.0000	79,050
2021/02/26	2040	06/05/2021	12.43	Call	Bond Future	9,892.1200		9.8921	10,104.7900	10.1048	2.150	0	0	0
2021/02/26	2040	06/05/2021	12.43	Put	Bond Future	208.0900		0.2081	189.0700	0.1891	(9.140)	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
2021/02/26	2040	06/05/2021	12.42	Call	Bond Future	9,839.2500	9.8392	10,051.5900	10.0516	2.158	0	0	0
2021/02/26	2040	06/05/2021	12.42	Put	Bond Future	212.5200	0.2125	193.1700	0.1932	(9.105)	0	0	0
2021/02/26	2040	06/05/2021	13.38	Call	Bond Future	14,838.5300	14.8385	15,067.4100	15.0674	1.542	0	0	0
2021/02/26	2040	06/05/2021	13.38	Put	Bond Future	21.9400	0.0219	19.1300	0.0191	(12.808)	0	0	300
2021/02/26	2040	05/08/2021	11.05	Put	Bond Future	3,883.1900	3.8832	3,828.1500	3.8281	(1.417)	0	0	0
2021/02/26	2040	05/08/2021	11.05	Call	Bond Future	3,486.4100	3.4864	3,665.2000	3.6652	5.128	0	0	900
2021/02/26	2040	05/08/2021	12.48	Call	Bond Future	9,485.8800	9.4859	9,715.5700	9.7156	2.421	0	0	0
2021/02/26	2040	05/08/2021	12.49	Put	Bond Future	973.4100	0.9734	969.4200	0.9694	(0.410)	0	0	0
2021/02/26	2040	05/08/2021	12.47	Call	Bond Future	9,440.7100	9.4407	9,670.2400	9.6702	2.431	0	0	0
2021/02/26	2040	05/08/2021			Bond Future	11.1085	83.8582	11.0740	84.0920	(0.311)	0.0000	0.0000	0
2021/02/26	2040	05/08/2021	11.55	Put	Bond Future	2,493.4600	2.4935	2,465.7000	2.4657	(1.113)	0	0	0
2021/02/26	2040	05/08/2021	11.55	Call	Bond Future	5,392.7000	5.3927	5,598.7700	5.5988	3.821	0	0	900
2021/02/26	2040	05/08/2021	14.80	Call	Bond Future	20,019.1900	20.0192	20,254.4600	20.2545	1.175	0	0	0
2021/02/26	2040	05/08/2021	14.80	Put	Bond Future	36.4500	0.0365	37.8900	0.0379	3.951	0	0	900
2021/02/26	2040	05/08/2021	12.48	Put	Bond Future	984.9500	0.9850	980.8100	0.9808	(0.420)	0	0	0
2021/02/26	2040	05/08/2021	12.49	Call	Bond Future	9,531.1000	9.5311	9,760.9400	9.7609	2.411	0	0	0
2021/02/26	2040	05/08/2021	12.47	Put	Bond Future	996.6100	0.9966	992.3100	0.9923	(0.431)	0	0	0
2021/02/26	2040	04/11/2021	12.90	Call	Bond Future	10,733.9800	10.7340	11,160.9700	11.1610	3.978	0	0	0
2021/02/26	2040	04/11/2021	12.90	Put	Bond Future	1,255.8400	1.2558	1,446.6600	1.4467	15.195	0	0	0
2021/02/26	2040	04/11/2021	12.89	Call	Bond Future	10,691.9900	10.6920	11,119.7000	11.1197	4.000	0	0	0
2021/02/26	2040	04/11/2021	12.89	Put	Bond Future	1,267.7600	1.2678	1,459.3000	1.4593	15.109	0	0	0
2021/02/26	2040	04/11/2021			Bond Future	11.3080	84.7782	11.2721	85.0143	(0.317)	0.0000	0.0000	0
2021/02/26	2040	04/11/2021	12.91	Call	Bond Future	10,775.9900	10.7760	11,202.2600	11.2023	3.956	0	0	0
2021/02/26	2040	04/11/2021	12.91	Put	Bond Future	1,244.0100	1.2440	1,434.1100	1.4341	15.281	0	0	0
2021/02/26	2040	03/02/2022	11.58	Put	Bond Future	4,821.8600	4.8219	4,950.9400	4.9509	2.677	0	0	0
2021/02/26	2040	03/02/2022	11.59	Call	Bond Future	5,225.4200	5.2254	5,592.6200	5.5926	7.027	0	0	0
2021/02/26	2040	03/02/2022	11.57	Put	Bond Future	4,851.3400	4.8513	4,981.0300	4.9810	2.673	0	0	0
2021/02/26	2040	03/02/2022			Bond Future	11.5218	81.2275	11.4844	81.4662	(0.324)	0.0000	0.0000	0
2021/02/26	2040	03/02/2022	11.58	Call	Bond Future	5,191.2200	5.1912	5,559.0300	5.5590	7.085	0	0	0
2021/02/26	2040	03/02/2022	11.59	Put	Bond Future	4,792.8500	4.7929	4,921.3200	4.9213	2.680	0	0	0
2021/02/26	2040	03/02/2022	11.57	Call	Bond Future	5,157.4100	5.1574	5,525.8300	5.5258	7.144	0	0	0
2021/02/26	2044	06/05/2021	12.44	Call	Bond Future	9,537.8200	9.5378	9,815.8300	9.8158	2.915	0	0	0
2021/02/26	2044	06/05/2021	12.44	Put	Bond Future	249.1200	0.2491	221.5500	0.2216	(11.067)	0	0	0
2021/02/26	2044	06/05/2021	12.43	Call	Bond Future	9,485.8700	9.4859	9,763.4100	9.7634	2.926	0	0	0
2021/02/26	2044	06/05/2021	12.43	Put	Bond Future	254.2200	0.2542	226.1800	0.2262	(11.030)	0	0	0
2021/02/26	2044	06/05/2021	11.40	Call	Bond Future	4,351.6800	4.3517	4,473.9900	4.4740	2.811	0	0	0
2021/02/26	2044	06/05/2021	11.40	Put	Bond Future	1,443.2100	1.4432	1,259.9400	1.2599	(12.699)	0	0	3,100
2021/02/26	2044	06/05/2021	11.79	Call	Bond Future	6,246.6700	6.2467	6,429.3400	6.4293	2.924	0	0	0
2021/02/26	2044	06/05/2021	11.79	Put	Bond Future	835.8500	0.8358	712.9400	0.7129	(14.705)	0	0	3,100
2021/02/26	2044	06/05/2021	11.10	Call	Bond Future	3,048.5600	3.0486	3,142.3100	3.1423	3.075	0	0	0
2021/02/26	2044	06/05/2021	12.50	Call	Bond Future	9,849.7500	9.8498	10,130.3800	10.1304	2.849	0	0	0
2021/02/26	2044	06/05/2021	12.50	Put	Bond Future	220.3800	0.2204	195.4300	0.1954	(11.321)	0	0	3,100
2021/02/26	2044	06/05/2021			Bond Future	10.9724	83.9215	10.9290	84.2271	(0.396)	0.0000	0.0000	61,789
2021/02/26	2044	06/05/2021	12.45	Call	Bond Future	9,589.7800	9.5898	9,868.2400	9.8682	2.904	0	0	0
2021/02/26	2044	06/05/2021	12.45	Put	Bond Future	244.1100	0.2441	216.9900	0.2170	(11.110)	0	0	0
2021/02/26	2044	06/05/2021	10.70	Put	Bond Future	3,619.0800	3.6191	3,355.8600	3.3559	(7.273)	0	0	0
2021/02/26	2044	06/05/2021	10.70	Call	Bond Future	1,670.0000	1.6700	1,712.3600	1.7124	2.537	0	0	3,100

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
2021/02/26	2044	06/05/2021	11.10	Put	Bond Future	2,161.9200	2.1619	1,950.0900	1.9501	(9.798)	0	0	3,100
2021/02/26	2044	06/05/2021	11.90	Call	Bond Future	6,783.5100	6.7835	7,005.0300	7.0050	3.266	0	0	0
2021/02/26	2044	06/05/2021	11.90	Put	Bond Future	691.4700	0.6915	607.4100	0.6074	(12.157)	0	0	0
2021/02/26	2044	06/05/2021	11.35	Put	Bond Future	1,544.5700	1.5446	1,355.2100	1.3552	(12.260)	0	0	0
2021/02/26	2044	06/05/2021	11.35	Call	Bond Future	4,122.0800	4.1221	4,238.3000	4.2383	2.819	0	0	3,100
2021/02/26	2044	05/08/2021	12.60	Put	Bond Future	949.3200	0.9493	933.2700	0.9333	(1.691)	0	0	0
2021/02/26	2044	05/08/2021	12.61	Call	Bond Future	9,773.1700	9.7732	10,065.9300	10.0659	2.996	0	0	0
2021/02/26	2044	05/08/2021	12.61	Put	Bond Future	938.3100	0.9383	922.5100	0.9225	(1.684)	0	0	0
2021/02/26	2044	05/08/2021			Bond Future	11.1750	80.4396	11.1298	80.7482	(0.405)	0.0000	0.0000	0
2021/02/26	2044	05/08/2021	12.60	Call	Bond Future	9,728.4900	9.7285	10,021.0000	10.0210	3.007	0	0	0
2021/02/26	2044	05/08/2021	12.59	Call	Bond Future	9,683.8500	9.6838	9,976.0900	9.9761	3.018	0	0	0
2021/02/26	2044	05/08/2021	12.59	Put	Bond Future	960.4500	0.9605	944.1300	0.9441	(1.699)	0	0	0
2021/02/26	2044	04/11/2021	12.91	Call	Bond Future	10,521.2600	10.5213	11,017.7600	11.0178	4.719	0	0	0
2021/02/26	2044	04/11/2021	12.91	Put	Bond Future	1,341.6600	1.3417	1,526.4200	1.5264	13.771	0	0	0
2021/02/26	2044	04/11/2021			Bond Future	11.3669	81.3221	11.3198	81.6339	(0.414)	0.0000	0.0000	0
2021/02/26	2044	04/11/2021	12.90	Call	Bond Future	10,480.2000	10.4802	10,977.3100	10.9773	4.743	0	0	0
2021/02/26	2044	04/11/2021	12.90	Put	Bond Future	1,354.0800	1.3541	1,539.4500	1.5394	13.690	0	0	0
2021/02/26	2044	04/11/2021	12.89	Call	Bond Future	10,439.1600	10.4392	10,936.8800	10.9369	4.768	0	0	0
2021/02/26	2044	04/11/2021	12.89	Put	Bond Future	1,366.5900	1.3666	1,552.5700	1.5526	13.609	0	0	0
2021/02/26	2044	03/02/2022	11.59	Call	Bond Future	5,036.9300	5.0369	5,519.0500	5.5190	9.572	0	0	0
2021/02/26	2044	03/02/2022	11.59	Put	Bond Future	4,923.4100	4.9234	5,090.4600	5.0905	3.393	0	0	0
2021/02/26	2044	03/02/2022	11.60	Call	Bond Future	5,069.8300	5.0698	5,552.4000	5.5524	9.518	0	0	0
2021/02/26	2044	03/02/2022	11.60	Put	Bond Future	4,892.4100	4.8924	5,059.9100	5.0599	3.424	0	0	0
2021/02/26	2044	03/02/2022			Bond Future	11.5723	77.8578	11.5233	78.1728	(0.423)	0.0000	0.0000	0
2021/02/26	2044	03/02/2022	11.61	Call	Bond Future	5,102.8100	5.1028	5,585.8300	5.5858	9.466	0	0	0
2021/02/26	2044	03/02/2022	11.61	Put	Bond Future	4,861.5800	4.8616	5,029.5300	5.0295	3.455	0	0	0
2021/02/26	2046	06/05/2021			Bond Future	106.3720	106.3720	104.9213	104.9213	(1.364)	0.0000	0.0000	14,893
2021/02/26	2046	05/08/2021			Bond Future	107.5375	107.5375	106.0706	106.0706	(1.364)	0.0000	0.0000	0
2021/02/26	2046	04/11/2021			Bond Future	106.9351	106.9351	105.4515	105.4515	(1.387)	0.0000	0.0000	0
2021/02/26	2046	03/02/2022			Bond Future	108.1623	108.1623	106.6616	106.6616	(1.387)	0.0000	0.0000	0
2021/02/26	2050	06/05/2021			Bond Future	109.9752	109.9752	107.8283	107.8283	(1.952)	0.0000	0.0000	10,904
2021/02/26	2050	05/08/2021			Bond Future	109.2540	109.2540	107.0830	107.0830	(1.987)	0.0000	0.0000	0
2021/02/26	2050	04/11/2021			Bond Future	110.4769	110.4769	108.2814	108.2814	(1.987)	0.0000	0.0000	0
2021/02/26	2050	03/02/2022			Bond Future	109.7986	109.7986	107.5777	107.5777	(2.023)	0.0000	0.0000	0
2021/02/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	AL37	06/05/2021			Index Future	780.5840	780.5840	779.4740	779.4740	(0.142)	0.0000	0.0000	0
2021/02/26	AL37	05/08/2021			Index Future	788.8540	788.8540	787.7300	787.7300	(0.142)	0.0000	0.0000	0
2021/02/26	AL37	04/11/2021			Index Future	797.5820	797.5820	796.4430	796.4430	(0.143)	0.0000	0.0000	0
2021/02/26	AL37	03/02/2022			Index Future	806.5450	806.5450	805.3920	805.3920	(0.143)	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
2021/02/26	AL7T	06/05/2021			Index Future	876.3830	876.3830	875.4820	875.4820	(0.103)	0.0000	0.0000	0
2021/02/26	AL7T	05/08/2021			Index Future	885.6680	885.6680	884.7540	884.7540	(0.103)	0.0000	0.0000	0
2021/02/26	AL7T	04/11/2021			Index Future	895.4670	895.4670	894.5410	894.5410	(0.103)	0.0000	0.0000	0
2021/02/26	AL7T	03/02/2022			Index Future	905.5300	905.5300	904.5920	904.5920	(0.104)	0.0000	0.0000	0
2021/02/26	ALBI	06/05/2021			Index Future	769.9180	769.9180	770.5490	770.5490	0.082	0.0000	0.0000	306
2021/02/26	ALBI	05/08/2021			Index Future	778.0760	778.0760	778.7100	778.7100	0.081	0.0000	0.0000	0
2021/02/26	ALBI	04/11/2021			Index Future	786.6840	786.6840	787.3230	787.3230	0.081	0.0000	0.0000	0
2021/02/26	ALBI	03/02/2022			Index Future	795.5250	795.5250	796.1700	796.1700	0.081	0.0000	0.0000	0
2021/02/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/26	C210	31/03/2028			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
2021/02/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/26	ES33	06/05/2021			Bond Future	11.4406	75.4179	11.4171	75.5427	(0.206)	0.0000	0.0000	350
2021/02/26	ES33	05/08/2021			Bond Future	11.6943	76.2256	11.6698	76.3515	(0.209)	0.0000	0.0000	0
2021/02/26	ES33	04/11/2021			Bond Future	11.9511	73.2863	11.9256	73.4134	(0.213)	0.0000	0.0000	0
2021/02/26	ES33	03/02/2022			Bond Future	12.2267	74.1109	12.2001	74.2394	(0.218)	0.0000	0.0000	0
2021/02/26	ES42	06/05/2021			Bond Future	12.0083	73.6826	11.9797	73.8513	(0.238)	0.0000	0.0000	4,779
2021/02/26	ES42	05/08/2021			Bond Future	12.2507	74.4724	12.2208	74.6426	(0.244)	0.0000	0.0000	0
2021/02/26	ES42	04/11/2021			Bond Future	12.4978	71.0310	12.4666	71.2029	(0.249)	0.0000	0.0000	0
2021/02/26	ES42	03/02/2022			Bond Future	12.7540	71.8309	12.7214	72.0046	(0.255)	0.0000	0.0000	0
2021/02/26	GOVI	06/05/2021	678.68	Call	GOVI	820,080.0000	82.0080	825,860.0000	82.5860	0.705	0	0	0
2021/02/26	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	06/05/2021	678.67	Call	GOVI	820,180.0000	82.0180	825,960.0000	82.5960	0.705	0	0	0
2021/02/26	GOVI	06/05/2021			GOVI	760.6880	760.6880	761.2660	761.2660	0.076	0.0000	0.0000	975
2021/02/26	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	06/05/2021	678.69	Call	GOVI	819,980.0000	81.9980	825,760.0000	82.5760	0.705	0	0	0
2021/02/26	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	05/08/2021	719.14	Call	GOVI	496,070.0000	49.6070	501,880.0000	50.1880	1.171	0	0	0
2021/02/26	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	05/08/2021	719.13	Call	GOVI	496,170.0000	49.6170	501,980.0000	50.1980	1.171	0	0	0
2021/02/26	GOVI	05/08/2021	719.13	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
2021/02/26	GOVI	05/08/2021			GOVI	768.7470	768.7470	769.3280	769.3280	0.076	0.0000	0.0000	0
2021/02/26	GOVI	05/08/2021	719.15	Call	GOVI	495,970.0000	49.5970	501,780.0000	50.1780	1.171	0	0	0
2021/02/26	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	04/11/2021	728.41	Call	GOVI	488,420.0000	48.8420	494,280.0000	49.4280	1.200	0	0	0
2021/02/26	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	04/11/2021	728.40	Call	GOVI	488,520.0000	48.8520	494,380.0000	49.4380	1.200	0	0	0
2021/02/26	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	04/11/2021			GOVI	777.2520	777.2520	777.8380	777.8380	0.075	0.0000	0.0000	0
2021/02/26	GOVI	04/11/2021	728.42	Call	GOVI	488,320.0000	48.8320	494,180.0000	49.4180	1.200	0	0	0
2021/02/26	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	03/02/2022	792.76	Put	GOVI	67,730.0000	6.7730	61,820.0000	6.1820	(8.726)	0	0	0
2021/02/26	GOVI	03/02/2022			GOVI	785.9870	785.9870	786.5780	786.5780	0.075	0.0000	0.0000	0
2021/02/26	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	03/02/2022	792.75	Put	GOVI	67,630.0000	6.7630	61,720.0000	6.1720	(8.739)	0	0	0
2021/02/26	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	GOVI	03/02/2022	792.74	Put	GOVI	67,530.0000	6.7530	61,620.0000	6.1620	(8.752)	0	0	0
2021/02/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/26	IGOV	06/05/2021			Index Future	283.5240	283.5240	280.9430	280.9430	(0.910)	0.0000	0.0000	906
2021/02/26	IGOV	05/08/2021			Index Future	286.5980	286.5980	283.9870	283.9870	(0.911)	0.0000	0.0000	0
2021/02/26	IGOV	04/11/2021			Index Future	289.8370	289.8370	287.1970	287.1970	(0.911)	0.0000	0.0000	0
2021/02/26	IGOV	03/02/2022			Index Future	293.1630	293.1630	290.4910	290.4910	(0.911)	0.0000	0.0000	0
2021/02/26	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/26	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/02/26	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4400	89.4400	0.011	0.0000	0.0000	0
2021/02/26	IS05	21/12/2021			Interest Rate Swap	90.7500	90.7500	90.7700	90.7700	0.022	0.0000	0.0000	51
2021/02/26	IS05	15/03/2022			Interest Rate Swap	90.2600	90.2600	90.2900	90.2900	0.033	0.0000	0.0000	0
2021/02/26	IS05	21/06/2022			Interest Rate Swap	90.4800	90.4800	90.5200	90.5200	0.044	0.0000	0.0000	0
2021/02/26	IS05	20/09/2022			Interest Rate Swap	93.7300	93.7300	93.7800	93.7800	0.053	0.0000	0.0000	0
2021/02/26	IS05	20/12/2022			Interest Rate Swap	94.3400	94.3400	94.4100	94.4100	0.074	0.0000	0.0000	0
2021/02/26	IS05	22/03/2023			Interest Rate Swap	86.8600	86.8600	86.9300	86.9300	0.081	0.0000	0.0000	0
2021/02/26	IS05	20/06/2023			Interest Rate Swap	92.5300	92.5300	92.6100	92.6100	0.086	0.0000	0.0000	0
2021/02/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/26	IS10	17/12/2025			Interest Rate Swap	81.6200	81.6200	82.0500	82.0500	0.527	0.0000	0.0000	0
2021/02/26	IS10	16/03/2026			Interest Rate Swap	78.2600	78.2600	78.7400	78.7400	0.613	0.0000	0.0000	0
2021/02/26	IS10	15/06/2026			Interest Rate Swap	76.7800	76.7800	77.2900	77.2900	0.664	0.0000	0.0000	0
2021/02/26	IS10	21/09/2026			Interest Rate Swap	78.9100	78.9100	79.4200	79.4200	0.646	0.0000	0.0000	0
2021/02/26	IS10	21/12/2026			Interest Rate Swap	83.0000	83.0000	83.5100	83.5100	0.614	0.0000	0.0000	0
2021/02/26	IS10	15/03/2027			Interest Rate Swap	81.5900	81.5900	82.1300	82.1300	0.662	0.0000	0.0000	0
2021/02/26	IS10	21/06/2027			Interest Rate Swap	83.7400	83.7400	84.3200	84.3200	0.693	0.0000	0.0000	0
2021/02/26	IS10	20/09/2027			Interest Rate Swap	89.5900	89.5900	90.2200	90.2200	0.703	0.0000	0.0000	0
2021/02/26	IS10	20/12/2027			Interest Rate Swap	90.0700	90.0700	90.7400	90.7400	0.744	0.0000	0.0000	0
2021/02/26	IS10	22/03/2028			Interest Rate Swap	83.2100	83.2100	83.9200	83.9200	0.853	0.0000	0.0000	0
2021/02/26	IS10	20/06/2028			Interest Rate Swap	91.0800	91.0800	91.7900	91.7900	0.780	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
2021/02/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/26	JBAF	17/03/2021			Jibar Tradeable Future	3.6950	96.3050	3.6650	96.3350	(0.812)	0.0000	0.0000	0
2021/02/26	JBAF	21/04/2021			Jibar Tradeable Future	3.7050	96.2950	3.7350	96.2650	0.810	0.0000	0.0000	0
2021/02/26	JBAF	19/05/2021			Jibar Tradeable Future	3.7400	96.2600	3.7500	96.2500	0.267	0.0000	0.0000	0
2021/02/26	JBAF	15/06/2021			Jibar Tradeable Future	3.7450	96.2550	3.7850	96.2150	1.068	0.0000	0.0000	0
2021/02/26	JBAF	21/07/2021			Jibar Tradeable Future	3.7900	96.2100	3.8000	96.2000	0.264	0.0000	0.0000	0
2021/02/26	JBAF	18/08/2021			Jibar Tradeable Future	3.8600	96.1400	3.9100	96.0900	1.295	0.0000	0.0000	0
2021/02/26	JBAF	15/09/2021			Jibar Tradeable Future	3.9000	96.1000	3.9300	96.0700	0.769	0.0000	0.0000	30,000
2021/02/26	JBAF	15/12/2021			Jibar Tradeable Future	4.2350	95.7650	4.2650	95.7350	0.708	0.0000	0.0000	0
2021/02/26	JBAF	16/03/2022			Jibar Tradeable Future	4.4800	95.5200	4.5400	95.4600	1.339	0.0000	0.0000	0
2021/02/26	JBAF	15/06/2022			Jibar Tradeable Future	4.7600	95.2400	4.8400	95.1600	1.681	95.1580	95.1280	471
2021/02/26	JBAF	21/09/2022			Jibar Tradeable Future	4.9850	95.0150	5.0450	94.9550	1.204	0.0000	0.0000	0
2021/02/26	JBAF	21/12/2022			Jibar Tradeable Future	5.2550	94.7450	5.2950	94.7050	0.761	0.0000	0.0000	0
2021/02/26	R023	06/05/2021	7.58	Call	Bond Future	3,646.2100	3.6462	3,805.1000	3.8051	4.358	0	0	0
2021/02/26	R023	06/05/2021	7.58	Put	Bond Future	0.0100	0.0000	0.2200	0.0002	2100.000	0	0	0
2021/02/26	R023	06/05/2021			Bond Future	5.4379	105.4271	5.3469	105.5858	(1.673)	0.0000	0.0000	40,958
2021/02/26	R023	06/05/2021	7.57	Call	Bond Future	3,629.5800	3.6296	3,788.4800	3.7885	4.378	0	0	0
2021/02/26	R023	06/05/2021	7.57	Put	Bond Future	0.0100	0.0000	0.2300	0.0002	2200.000	0	0	0
2021/02/26	R023	06/05/2021	7.56	Call	Bond Future	3,612.9500	3.6130	3,771.8700	3.7719	4.399	0	0	0
2021/02/26	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.2500	0.0003	2400.000	0	0	0
2021/02/26	R023	05/08/2021	5.30	Call	Bond Future	234.8900	0.2349	340.9500	0.3409	45.153	0	0	0
2021/02/26	R023	05/08/2021	5.30	Put	Bond Future	737.6200	0.7376	683.7000	0.6837	(7.310)	0	0	0
2021/02/26	R023	05/08/2021	5.29	Call	Bond Future	229.0400	0.2290	334.5700	0.3346	46.075	0	0	0
2021/02/26	R023	05/08/2021	5.29	Put	Bond Future	746.8800	0.7469	692.4300	0.6924	(7.290)	0	0	0
2021/02/26	R023	05/08/2021			Bond Future	5.6340	106.5560	5.5275	106.7159	(1.891)	0.0000	0.0000	0
2021/02/26	R023	05/08/2021	5.31	Call	Bond Future	240.8300	0.2408	347.4000	0.3474	44.251	0	0	0
2021/02/26	R023	05/08/2021	5.31	Put	Bond Future	728.4600	0.7285	675.0500	0.6750	(7.332)	0	0	0
2021/02/26	R023	04/11/2021	4.91	Call	Bond Future	80.1400	0.0801	193.5800	0.1936	141.552	0	0	0
2021/02/26	R023	04/11/2021	4.91	Put	Bond Future	1,303.8100	1.3038	1,255.7700	1.2558	(3.685)	0	0	0
2021/02/26	R023	04/11/2021	4.90	Call	Bond Future	78.0000	0.0780	191.1900	0.1912	145.115	0	0	0
2021/02/26	R023	04/11/2021	4.90	Put	Bond Future	1,314.5100	1.3145	1,266.2200	1.2662	(3.674)	0	0	0
2021/02/26	R023	04/11/2021			Bond Future	5.8709	103.8161	5.7432	103.9775	(2.176)	0.0000	0.0000	0
2021/02/26	R023	04/11/2021	4.92	Call	Bond Future	82.3200	0.0823	196.2700	0.1963	138.423	0	0	0
2021/02/26	R023	04/11/2021	4.92	Put	Bond Future	1,293.1500	1.2931	1,245.6200	1.2456	(3.676)	0	0	0
2021/02/26	R023	03/02/2022	5.08	Call	Bond Future	79.2500	0.0792	184.9200	0.1849	133.338	0	0	0
2021/02/26	R023	03/02/2022	5.08	Put	Bond Future	1,247.6000	1.2476	1,190.1100	1.1901	(4.608)	0	0	0
2021/02/26	R023	03/02/2022			Bond Future	6.2170	104.9836	6.0571	105.1468	(2.573)	0.0000	0.0000	0
2021/02/26	R023	03/02/2022	5.07	Call	Bond Future	77.8000	0.0778	182.5500	0.1825	134.640	0	0	0
2021/02/26	R023	03/02/2022	5.07	Put	Bond Future	1,256.5200	1.2565	1,198.1100	1.1981	(4.649)	0	0	0
2021/02/26	R023	03/02/2022	5.06	Call	Bond Future	76.1500	0.0762	180.2000	0.1802	136.638	0	0	0
2021/02/26	R023	03/02/2022	5.06	Put	Bond Future	1,265.2300	1.2652	1,206.1200	1.2061	(4.672)	0	0	0
2021/02/26	R035	06/05/2021	12.36	Put	Bond Future	83.6500	0.0837	80.6700	0.0807	(3.562)	0	0	0
2021/02/26	R035	06/05/2021	12.37	Call	Bond Future	11,120.4900	11.1205	11,336.0900	11.3361	1.939	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
2021/02/26	R035	06/05/2021	12.35	Put	Bond Future	85.7100	0.0857	82.6600	0.0827	(3.559)	0	0	0
2021/02/26	R035	06/05/2021	10.55	Call	Bond Future	2,468.4600	2.4685	2,550.5700	2.5506	3.326	0	0	0
2021/02/26	R035	06/05/2021	10.55	Put	Bond Future	2,262.7400	2.2627	2,126.3500	2.1263	(6.028)	0	0	500
2021/02/26	R035	06/05/2021	10.05	Put	Bond Future	4,225.5100	4.2255	4,034.3900	4.0344	(4.523)	0	0	0
2021/02/26	R035	06/05/2021	10.05	Call	Bond Future	1,065.2700	1.0653	1,092.6500	1.0927	2.570	0	0	500
2021/02/26	R035	06/05/2021	10.40	Put	Bond Future	2,758.0800	2.7581	2,610.8900	2.6109	(5.337)	0	0	0
2021/02/26	R035	06/05/2021	12.91	Put	Bond Future	19.8300	0.0198	19.2300	0.0192	(3.026)	0	0	600
2021/02/26	R035	06/05/2021	11.55	Call	Bond Future	6,906.3900	6.9064	7,106.5600	7.1066	2.898	0	0	0
2021/02/26	R035	06/05/2021	11.55	Put	Bond Future	489.6400	0.4896	471.3100	0.4713	(3.744)	0	0	1,650
2021/02/26	R035	06/05/2021	12.77	Call	Bond Future	13,182.1900	13.1822	13,399.7600	13.3998	1.650	0	0	0
2021/02/26	R035	06/05/2021	12.77	Put	Bond Future	29.1300	0.0291	28.2000	0.0282	(3.193)	0	0	1,650
2021/02/26	R035	06/05/2021	10.24	Put	Bond Future	3,375.1800	3.3752	3,212.4500	3.2125	(4.821)	0	0	0
2021/02/26	R035	06/05/2021	10.24	Call	Bond Future	1,515.5900	1.5156	1,571.3600	1.5714	3.680	0	0	223
2021/02/26	R035	06/05/2021			Bond Future	10.5187	89.8788	10.4855	90.0973	(0.315)	0.0000	0.0000	99,446
2021/02/26	R035	06/05/2021	12.36	Call	Bond Future	11,068.5100	11.0685	11,284.0300	11.2840	1.947	0	0	0
2021/02/26	R035	06/05/2021	12.37	Put	Bond Future	81.6300	0.0816	78.7300	0.0787	(3.553)	0	0	0
2021/02/26	R035	06/05/2021	12.35	Call	Bond Future	11,016.5200	11.0165	11,231.9700	11.2320	1.956	0	0	0
2021/02/26	R035	06/05/2021	11.05	Call	Bond Future	4,525.8800	4.5259	4,637.4300	4.6374	2.465	0	0	0
2021/02/26	R035	06/05/2021	11.05	Put	Bond Future	1,131.3900	1.1314	1,024.4400	1.0244	(9.453)	0	0	500
2021/02/26	R035	06/05/2021	10.40	Call	Bond Future	1,973.1300	1.9731	2,044.4400	2.0444	3.614	0	0	600
2021/02/26	R035	06/05/2021	11.15	Put	Bond Future	980.1100	0.9801	882.2000	0.8822	(9.990)	0	0	0
2021/02/26	R035	06/05/2021	11.15	Call	Bond Future	4,992.0400	4.9920	5,112.6300	5.1126	2.416	0	0	600
2021/02/26	R035	06/05/2021	12.91	Call	Bond Future	13,892.2800	13.8923	14,110.1800	14.1102	1.568	0	0	0
2021/02/26	R035	06/05/2021	10.81	Put	Bond Future	1,587.1600	1.5872	1,460.8400	1.4608	(7.959)	0	0	0
2021/02/26	R035	06/05/2021	10.81	Call	Bond Future	3,472.4600	3.4725	3,564.6400	3.5646	2.655	0	0	1,650
2021/02/26	R035	06/05/2021	12.02	Call	Bond Future	9,299.6600	9.2997	9,511.3000	9.5113	2.276	0	0	0
2021/02/26	R035	06/05/2021	12.02	Put	Bond Future	184.8300	0.1848	177.9700	0.1780	(3.712)	0	0	223
2021/02/26	R035	06/05/2021	11.32	Call	Bond Future	5,796.2200	5.7962	5,947.2200	5.9472	2.605	0	0	0
2021/02/26	R035	06/05/2021	11.32	Put	Bond Future	749.6900	0.7497	682.1900	0.6822	(9.004)	0	0	223
2021/02/26	R035	05/08/2021	11.37	Call	Bond Future	5,900.2600	5.9003	6,037.4000	6.0374	2.324	0	0	0
2021/02/26	R035	05/08/2021	11.37	Put	Bond Future	1,960.1700	1.9602	1,876.8400	1.8768	(4.251)	0	0	100
2021/02/26	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	R035	05/08/2021	5.31	Put	Bond Future	47,249.5000	47.2495	47,029.0300	47.0290	(0.467)	0	0	0
2021/02/26	R035	05/08/2021			Bond Future	10.7311	90.8412	10.6966	91.0617	(0.321)	0.0000	0.0000	0
2021/02/26	R035	05/08/2021	10.77	Call	Bond Future	3,577.1200	3.5771	3,715.7900	3.7158	3.877	0	0	0
2021/02/26	R035	05/08/2021	10.77	Put	Bond Future	3,329.6900	3.3297	3,247.8900	3.2479	(2.457)	0	0	100
2021/02/26	R035	05/08/2021	10.02	Put	Bond Future	6,228.7300	6.2287	6,082.7400	6.0827	(2.344)	0	0	0
2021/02/26	R035	05/08/2021	10.02	Call	Bond Future	1,515.7800	1.5158	1,590.2600	1.5903	4.914	0	0	100
2021/02/26	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	R035	05/08/2021	5.30	Put	Bond Future	47,366.0800	47.3661	47,145.6100	47.1456	(0.465)	0	0	0
2021/02/26	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/26	R035	05/08/2021	5.29	Put	Bond Future	47,482.7900	47.4828	47,262.3200	47.2623	(0.464)	0	0	0
2021/02/26	R035	04/11/2021	10.12	Put	Bond Future	7,237.6800	7.2377	7,358.4200	7.3584	1.668	0	0	0
2021/02/26	R035	04/11/2021	10.12	Call	Bond Future	1,904.6300	1.9046	2,248.0100	2.2480	18.029	0	0	400
2021/02/26	R035	04/11/2021	10.62	Put	Bond Future	5,189.7600	5.1898	5,356.9500	5.3570	3.222	0	0	0
2021/02/26	R035	04/11/2021	10.62	Call	Bond Future	3,147.6200	3.1476	3,537.4500	3.5375	12.385	0	0	400
2021/02/26	R035	04/11/2021	11.75	Put	Bond Future	2,333.0100	2.3330	2,465.7800	2.4658	5.691	0	0	782
2021/02/26	R035	04/11/2021	11.08	Call	Bond Future	4,574.0100	4.5740	4,975.1200	4.9751	8.769	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
2021/02/26	R035	04/11/2021	11.08	Put	Bond Future	3,737.8000	3.7378	3,916.2700	3.9163	4.775	0	0	782
2021/02/26	R035	04/11/2021	10.23	Put	Bond Future	6,744.5600	6.7446	6,875.9800	6.8760	1.949	0	0	0
2021/02/26	R035	04/11/2021	12.53	Call	Bond Future	10,194.6000	10.1946	10,599.4000	10.5994	3.971	0	0	0
2021/02/26	R035	04/11/2021	12.53	Put	Bond Future	1,135.8100	1.1358	1,317.9700	1.3180	16.038	0	0	0
2021/02/26	R035	04/11/2021			Bond Future	10.9441	87.3621	10.9082	87.5847	(0.328)	0.0000	0.0000	0
2021/02/26	R035	04/11/2021	13.82	Call	Bond Future	15,696.3000	15.6963	16,006.9400	16.0069	1.979	0	0	0
2021/02/26	R035	04/11/2021	13.82	Put	Bond Future	278.6900	0.2787	366.6900	0.3667	31.576	0	0	400
2021/02/26	R035	04/11/2021	11.75	Call	Bond Future	7,121.9100	7.1219	7,477.3200	7.4773	4.990	0	0	0
2021/02/26	R035	04/11/2021	10.23	Call	Bond Future	2,150.5200	2.1505	2,504.5800	2.5046	16.464	0	0	782
2021/02/26	R035	04/11/2021	12.52	Call	Bond Future	10,153.2300	10.1532	10,558.7600	10.5588	3.994	0	0	0
2021/02/26	R035	04/11/2021	12.52	Put	Bond Future	1,147.0500	1.1470	1,329.9400	1.3299	15.944	0	0	0
2021/02/26	R035	04/11/2021	12.51	Call	Bond Future	10,111.9000	10.1119	10,518.1400	10.5181	4.017	0	0	0
2021/02/26	R035	04/11/2021	12.51	Put	Bond Future	1,158.3900	1.1584	1,341.9900	1.3420	15.850	0	0	0
2021/02/26	R035	03/02/2022	11.39	Call	Bond Future	5,310.5200	5.3105	5,705.2000	5.7052	7.432	0	0	0
2021/02/26	R035	03/02/2022	11.39	Put	Bond Future	4,019.1500	4.0192	4,188.7600	4.1888	4.220	0	0	683
2021/02/26	R035	03/02/2022	10.65	Call	Bond Future	3,115.2500	3.1152	3,492.9800	3.4930	12.125	0	0	0
2021/02/26	R035	03/02/2022	11.23	Call	Bond Future	4,782.6100	4.7826	5,186.6400	5.1866	8.448	0	0	0
2021/02/26	R035	03/02/2022	11.23	Put	Bond Future	4,438.7500	4.4388	4,617.7100	4.6177	4.032	0	0	0
2021/02/26	R035	03/02/2022	11.22	Call	Bond Future	4,750.9300	4.7509	5,154.6600	5.1547	8.498	0	0	0
2021/02/26	R035	03/02/2022	11.22	Put	Bond Future	4,466.8100	4.4668	4,645.4700	4.6455	4.000	0	0	0
2021/02/26	R035	03/02/2022			Bond Future	11.1726	88.3449	11.1352	88.5699	(0.335)	0.0000	0.0000	0
2021/02/26	R035	03/02/2022	10.65	Put	Bond Future	6,340.2200	6.3402	6,492.8800	6.4929	2.408	0	0	683
2021/02/26	R035	03/02/2022	9.70	Put	Bond Future	10,807.1200	10.8071	10,918.0000	10.9180	1.026	0	0	0
2021/02/26	R035	03/02/2022	9.70	Call	Bond Future	1,250.7300	1.2507	1,586.6800	1.5867	26.860	0	0	683
2021/02/26	R035	03/02/2022	11.24	Call	Bond Future	4,814.3700	4.8144	5,218.3600	5.2184	8.391	0	0	0
2021/02/26	R035	03/02/2022	11.24	Put	Bond Future	4,410.8400	4.4108	4,589.7600	4.5898	4.056	0	0	0
2021/02/26	R186	06/05/2021	10.77	Call	Bond Future	15,040.3100	15.0403	14,871.1800	14.8712	(1.125)	0	0	0
2021/02/26	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/02/26	R186	06/05/2021	10.76	Call	Bond Future	14,999.2600	14.9993	14,830.1300	14.8301	(1.128)	0	0	0
2021/02/26	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/02/26	R186	06/05/2021			Bond Future	7.4230	117.9679	7.4574	117.7988	0.465	0.0000	0.0000	106,300
2021/02/26	R186	06/05/2021	10.78	Call	Bond Future	15,081.3400	15.0813	14,912.2100	14.9122	(1.121)	0	0	0
2021/02/26	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/02/26	R186	06/05/2021	7.30	Call	Bond Future	1,041.1200	1.0411	1,047.4400	1.0474	0.607	0	0	0
2021/02/26	R186	06/05/2021	7.30	Put	Bond Future	1,646.8600	1.6469	1,822.3200	1.8223	10.654	0	0	15,177
2021/02/26	R186	05/08/2021	8.62	Call	Bond Future	5,055.4000	5.0554	4,987.3800	4.9874	(1.345)	0	0	0
2021/02/26	R186	05/08/2021	8.62	Put	Bond Future	482.3300	0.4823	585.6900	0.5857	21.429	0	0	0
2021/02/26	R186	05/08/2021	8.61	Call	Bond Future	5,019.3200	5.0193	4,952.2700	4.9523	(1.336)	0	0	0
2021/02/26	R186	05/08/2021	8.61	Put	Bond Future	490.5900	0.4906	594.9200	0.5949	21.266	0	0	0
2021/02/26	R186	05/08/2021			Bond Future	7.6148	113.9507	7.6515	113.7793	0.482	0.0000	0.0000	0
2021/02/26	R186	05/08/2021	8.63	Call	Bond Future	5,091.5700	5.0916	5,022.5700	5.0226	(1.355)	0	0	0
2021/02/26	R186	05/08/2021	8.63	Put	Bond Future	474.2000	0.4742	576.5800	0.5766	21.590	0	0	0
2021/02/26	R186	04/11/2021	8.10	Call	Bond Future	3,057.4400	3.0574	3,143.3400	3.1433	2.810	0	0	0
2021/02/26	R186	04/11/2021	8.10	Put	Bond Future	1,773.6400	1.7736	2,033.0600	2.0331	14.626	0	0	0
2021/02/26	R186	04/11/2021	8.09	Call	Bond Future	3,030.0900	3.0301	3,117.5000	3.1175	2.885	0	0	0
2021/02/26	R186	04/11/2021	8.09	Put	Bond Future	1,790.0300	1.7900	2,050.9600	2.0510	14.577	0	0	0
2021/02/26	R186	04/11/2021			Bond Future	7.8086	115.2000	7.8477	115.0265	0.501	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
2021/02/26	R186	04/11/2021	8.11	Call	Bond Future	3,084.9100	3.0849	3,169.2800	3.1693	2.735	0	0	0
2021/02/26	R186	04/11/2021	8.11	Put	Bond Future	1,757.3800	1.7574	2,015.2700	2.0153	14.675	0	0	0
2021/02/26	R186	03/02/2022	7.30	Call	Bond Future	1,231.3200	1.2313	1,345.8500	1.3459	9.301	0	0	0
2021/02/26	R186	03/02/2022	7.30	Put	Bond Future	4,321.3200	4.3213	4,611.4900	4.6115	6.715	0	0	0
2021/02/26	R186	03/02/2022			Bond Future	8.0222	111.2145	8.0640	111.0388	0.521	0.0000	0.0000	0
2021/02/26	R186	03/02/2022	7.28	Call	Bond Future	1,202.7500	1.2028	1,316.6500	1.3166	9.470	0	0	0
2021/02/26	R186	03/02/2022	7.28	Put	Bond Future	4,379.8600	4.3799	4,669.4000	4.6694	6.611	0	0	0
2021/02/26	R186	03/02/2022	7.29	Call	Bond Future	1,216.7900	1.2168	1,331.2000	1.3312	9.403	0	0	0
2021/02/26	R186	03/02/2022	7.29	Put	Bond Future	4,350.3400	4.3503	4,640.3900	4.6404	6.667	0	0	0
2021/02/26	R197	06/05/2021			Bond Future	320.4558	320.4558	319.6325	319.6325	(0.257)	0.0000	0.0000	2,074
2021/02/26	R197	05/08/2021			Bond Future	315.9701	315.9701	315.1366	315.1366	(0.264)	0.0000	0.0000	0
2021/02/26	R197	04/11/2021			Bond Future	319.5071	319.5071	318.6635	318.6635	(0.264)	0.0000	0.0000	0
2021/02/26	R197	03/02/2022			Bond Future	315.0813	315.0813	314.2277	314.2277	(0.271)	0.0000	0.0000	0
2021/02/26	R202	06/05/2021			Bond Future	230.9565	230.9565	227.9723	227.9723	(1.292)	0.0000	0.0000	8,028
2021/02/26	R202	05/08/2021			Bond Future	229.2394	229.2394	226.2216	226.2216	(1.316)	0.0000	0.0000	0
2021/02/26	R202	04/11/2021			Bond Future	231.8050	231.8050	228.7531	228.7531	(1.317)	0.0000	0.0000	0
2021/02/26	R202	03/02/2022			Bond Future	230.1667	230.1667	227.0796	227.0796	(1.341)	0.0000	0.0000	0
2021/02/26	R209	06/05/2021	12.23	Call	Bond Future	9,540.7800	9.5408	9,676.1100	9.6761	1.418	0	0	0
2021/02/26	R209	06/05/2021	12.23	Put	Bond Future	92.6400	0.0926	97.5200	0.0975	5.268	0	0	0
2021/02/26	R209	06/05/2021	12.22	Call	Bond Future	9,496.5300	9.4965	9,631.9200	9.6319	1.426	0	0	0
2021/02/26	R209	06/05/2021	12.22	Put	Bond Future	94.7900	0.0948	99.7300	0.0997	5.212	0	0	0
2021/02/26	R209	06/05/2021	9.50	Put	Bond Future	5,881.7800	5.8818	5,785.6900	5.7857	(1.634)	0	0	0
2021/02/26	R209	06/05/2021	9.50	Call	Bond Future	400.7600	0.4008	435.1200	0.4351	8.574	0	0	2,150
2021/02/26	R209	06/05/2021	10.35	Call	Bond Future	1,993.6400	1.9936	2,073.2000	2.0732	3.991	0	0	500
2021/02/26	R209	06/05/2021	9.75	Put	Bond Future	4,612.1600	4.6122	4,520.3300	4.5203	(1.991)	0	0	0
2021/02/26	R209	06/05/2021	9.75	Call	Bond Future	709.2500	0.7092	747.8700	0.7479	5.445	0	0	5,050
2021/02/26	R209	06/05/2021	11.00	Call	Bond Future	4,259.3500	4.2594	4,344.0200	4.3440	1.988	0	0	0
2021/02/26	R209	06/05/2021	11.00	Put	Bond Future	944.6800	0.9447	898.9000	0.8989	(4.846)	0	0	3,500
2021/02/26	R209	06/05/2021	10.00	Put	Bond Future	3,520.1400	3.5201	3,443.4100	3.4434	(2.180)	0	0	0
2021/02/26	R209	06/05/2021	10.00	Call	Bond Future	1,148.4200	1.1484	1,202.1400	1.2021	4.678	0	0	0
2021/02/26	R209	06/05/2021	12.25	Call	Bond Future	9,629.2800	9.6293	9,764.4900	9.7645	1.404	0	0	0
2021/02/26	R209	06/05/2021	12.25	Put	Bond Future	88.4900	0.0885	93.2500	0.0932	5.379	0	0	9,150
2021/02/26	R209	06/05/2021			Bond Future	10.4027	69.5872	10.3800	69.7177	(0.218)	0.0000	0.0000	26,647
2021/02/26	R209	06/05/2021	12.24	Call	Bond Future	9,585.0500	9.5850	9,720.3200	9.7203	1.411	0	0	0
2021/02/26	R209	06/05/2021	12.24	Put	Bond Future	90.5500	0.0905	95.3700	0.0954	5.323	0	0	0
2021/02/26	R209	06/05/2021	10.35	Put	Bond Future	2,297.5100	2.2975	2,246.6200	2.2466	(2.215)	0	0	0
2021/02/26	R209	06/05/2021	10.60	Call	Bond Future	2,769.0100	2.7690	2,852.2300	2.8522	3.005	0	0	0
2021/02/26	R209	06/05/2021	10.60	Put	Bond Future	1,647.9400	1.6479	1,600.7100	1.6007	(2.866)	0	0	6,250
2021/02/26	R209	06/05/2021	11.60	Call	Bond Future	6,766.0100	6.7660	6,904.4600	6.9045	2.046	0	0	0
2021/02/26	R209	06/05/2021	11.60	Put	Bond Future	349.1800	0.3492	357.1800	0.3572	2.291	0	0	3,750
2021/02/26	R209	06/05/2021	10.25	Put	Bond Future	2,608.9600	2.6090	2,553.8700	2.5539	(2.112)	0	0	0
2021/02/26	R209	06/05/2021	10.25	Call	Bond Future	1,723.1000	1.7231	1,798.4600	1.7985	4.374	0	0	5,325
2021/02/26	R209	06/05/2021	11.25	Call	Bond Future	5,294.8800	5.2949	5,387.4300	5.3874	1.748	0	0	0
2021/02/26	R209	06/05/2021	11.25	Put	Bond Future	660.9900	0.6610	623.0900	0.6231	(5.734)	0	0	9,150
2021/02/26	R209	05/08/2021	11.81	Call	Bond Future	7,362.9000	7.3629	7,510.3800	7.5104	2.003	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
2021/02/26	R209	05/08/2021	11.81	Put	Bond Future	983.6400	0.9836	999.5500	0.9995	1.617	0	0	0
2021/02/26	R209	05/08/2021			Bond Future	10.5883	70.3327	10.5648	70.4643	(0.221)	0.0000	0.0000	0
2021/02/26	R209	05/08/2021	11.80	Call	Bond Future	7,325.6200	7.3256	7,473.1000	7.4731	2.013	0	0	0
2021/02/26	R209	05/08/2021	11.80	Put	Bond Future	994.9900	0.9950	1,010.9000	1.0109	1.599	0	0	0
2021/02/26	R209	05/08/2021	11.79	Call	Bond Future	7,288.3900	7.2884	7,435.8600	7.4359	2.023	0	0	0
2021/02/26	R209	05/08/2021	11.79	Put	Bond Future	1,006.4500	1.0064	1,022.3500	1.0223	1.580	0	0	0
2021/02/26	R209	04/11/2021	10.50	Call	Bond Future	3,077.8200	3.0778	3,350.3700	3.3504	8.855	0	0	0
2021/02/26	R209	04/11/2021	12.00	Call	Bond Future	7,776.7100	7.7767	8,072.9300	8.0729	3.809	0	0	0
2021/02/26	R209	04/11/2021	12.00	Put	Bond Future	1,525.1700	1.5252	1,688.5500	1.6885	10.712	0	0	5,500
2021/02/26	R209	04/11/2021	12.19	Call	Bond Future	8,428.9500	8.4289	8,715.5200	8.7155	3.400	0	0	0
2021/02/26	R209	04/11/2021	12.19	Put	Bond Future	1,285.2800	1.2853	1,439.0100	1.4390	11.961	0	0	0
2021/02/26	R209	04/11/2021	12.17	Call	Bond Future	8,359.6200	8.3596	8,647.2600	8.6473	3.441	0	0	0
2021/02/26	R209	04/11/2021			Bond Future	10.7730	67.9635	10.7488	68.0963	(0.225)	0.0000	0.0000	1,795
2021/02/26	R209	04/11/2021	10.50	Put	Bond Future	4,593.3400	4.5933	4,733.0500	4.7331	3.042	0	0	5,500
2021/02/26	R209	04/11/2021	9.50	Put	Bond Future	8,601.4500	8.6014	8,727.7600	8.7278	1.468	0	0	0
2021/02/26	R209	04/11/2021	9.50	Call	Bond Future	1,103.5200	1.1035	1,362.6700	1.3627	23.484	0	0	3,750
2021/02/26	R209	04/11/2021	12.18	Call	Bond Future	8,394.2700	8.3943	8,681.3700	8.6814	3.420	0	0	0
2021/02/26	R209	04/11/2021	12.18	Put	Bond Future	1,297.0800	1.2971	1,451.3400	1.4513	11.893	0	0	0
2021/02/26	R209	04/11/2021	12.17	Put	Bond Future	1,308.9600	1.3090	1,463.7600	1.4638	11.826	0	0	0
2021/02/26	R209	03/02/2022	11.03	Call	Bond Future	4,360.1400	4.3601	4,701.5400	4.7015	7.830	0	0	0
2021/02/26	R209	03/02/2022	11.03	Put	Bond Future	4,023.5000	4.0235	4,230.6500	4.2306	5.149	0	0	0
2021/02/26	R209	03/02/2022	11.02	Call	Bond Future	4,331.2600	4.3313	4,673.8800	4.6739	7.910	0	0	0
2021/02/26	R209	03/02/2022	11.02	Put	Bond Future	4,047.5000	4.0475	4,255.8700	4.2559	5.148	0	0	0
2021/02/26	R209	03/02/2022			Bond Future	10.9665	68.7282	10.9414	68.8624	(0.230)	0.0000	0.0000	0
2021/02/26	R209	03/02/2022	11.04	Call	Bond Future	4,388.8400	4.3888	4,729.5500	4.7295	7.763	0	0	0
2021/02/26	R209	03/02/2022	11.04	Put	Bond Future	3,999.3700	3.9994	4,205.8300	4.2058	5.162	0	0	0
2021/02/26	R210	06/05/2021			Bond Future	201.0669	201.0669	199.9170	199.9170	(0.572)	0.0000	0.0000	1,183
2021/02/26	R210	05/08/2021			Bond Future	203.2699	203.2699	202.1068	202.1068	(0.572)	0.0000	0.0000	0
2021/02/26	R210	04/11/2021			Bond Future	202.8070	202.8070	201.6303	201.6303	(0.580)	0.0000	0.0000	0
2021/02/26	R210	03/02/2022			Bond Future	205.1344	205.1344	203.9440	203.9440	(0.580)	0.0000	0.0000	0
2021/02/26	R212	06/05/2021			Bond Future	171.3851	171.3851	171.3808	171.3808	(0.003)	0.0000	0.0000	3,114
2021/02/26	R212	05/08/2021			Bond Future	170.9327	170.9327	170.9277	170.9277	(0.003)	0.0000	0.0000	0
2021/02/26	R212	04/11/2021			Bond Future	172.8460	172.8460	172.8405	172.8405	(0.003)	0.0000	0.0000	0
2021/02/26	R213	06/05/2021	11.91	Call	Bond Future	12,002.5800	12.0026	11,989.9100	11.9899	(0.106)	0	0	0
2021/02/26	R213	06/05/2021	11.91	Put	Bond Future	10.0600	0.0101	14.2000	0.0142	41.153	0	0	0
2021/02/26	R213	06/05/2021			Bond Future	9.5453	85.3730	9.5483	85.3562	0.031	0.0000	0.0000	9,143
2021/02/26	R213	06/05/2021	11.90	Call	Bond Future	11,957.1200	11.9571	11,944.5600	11.9446	(0.105)	0	0	0
2021/02/26	R213	06/05/2021	11.90	Put	Bond Future	10.3800	0.0104	14.6300	0.0146	40.944	0	0	0
2021/02/26	R213	06/05/2021	11.89	Call	Bond Future	11,911.6400	11.9116	11,899.1800	11.8992	(0.105)	0	0	0
2021/02/26	R213	06/05/2021	11.89	Put	Bond Future	10.7200	0.0107	15.0700	0.0151	40.578	0	0	0
2021/02/26	R213	05/08/2021	10.14	Put	Bond Future	1,909.9800	1.9100	1,952.2900	1.9523	2.215	0	0	0
2021/02/26	R213	05/08/2021	9.34	Put	Bond Future	4,014.7000	4.0147	4,086.5600	4.0866	1.790	0	0	0
2021/02/26	R213	05/08/2021	9.34	Call	Bond Future	1,770.0700	1.7701	1,824.6500	1.8247	3.083	0	0	0
2021/02/26	R213	05/08/2021	10.85	Call	Bond Future	6,609.3200	6.6093	6,671.8800	6.6719	0.947	0	0	0
2021/02/26	R213	05/08/2021	10.85	Put	Bond Future	879.1700	0.8792	959.0100	0.9590	9.081	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
2021/02/26	R213	05/08/2021	10.84	Call	Bond Future	6,571.0700	6.5711	6,634.1000	6.6341	0.959	0	0	0
2021/02/26	R213	05/08/2021	10.84	Put	Bond Future	890.4600	0.8905	970.7700	0.9708	9.019	0	0	0
2021/02/26	R213	05/08/2021			Bond Future	9.7459	86.2871	9.7490	86.2699	0.033	0.0000	0.0000	0
2021/02/26	R213	05/08/2021	10.78	Call	Bond Future	6,343.1400	6.3431	6,408.9800	6.4090	1.038	0	0	0
2021/02/26	R213	05/08/2021	10.78	Put	Bond Future	960.6500	0.9606	1,043.7700	1.0438	8.652	0	0	0
2021/02/26	R213	05/08/2021	10.14	Call	Bond Future	4,017.0300	4.0170	4,042.0600	4.0421	0.623	0	0	0
2021/02/26	R213	05/08/2021	10.86	Call	Bond Future	6,647.6500	6.6476	6,709.7400	6.7097	0.934	0	0	0
2021/02/26	R213	05/08/2021	10.86	Put	Bond Future	868.0000	0.8680	947.3700	0.9474	9.144	0	0	0
2021/02/26	R213	04/11/2021	11.10	Put	Bond Future	1,322.9100	1.3229	1,552.2400	1.5522	17.335	0	0	0
2021/02/26	R213	04/11/2021	11.11	Call	Bond Future	7,151.6500	7.1516	7,362.3700	7.3624	2.946	0	0	0
2021/02/26	R213	04/11/2021	11.09	Put	Bond Future	1,335.9500	1.3359	1,566.1700	1.5662	17.233	0	0	0
2021/02/26	R213	04/11/2021			Bond Future	9.9484	83.7034	9.9517	83.6856	0.034	0.0000	0.0000	0
2021/02/26	R213	04/11/2021	11.10	Call	Bond Future	7,116.6500	7.1166	7,328.2600	7.3283	2.973	0	0	0
2021/02/26	R213	04/11/2021	11.11	Put	Bond Future	1,309.9600	1.3100	1,538.4000	1.5384	17.439	0	0	0
2021/02/26	R213	04/11/2021	11.09	Call	Bond Future	7,081.7100	7.0817	7,294.2100	7.2942	3.001	0	0	0
2021/02/26	R213	03/02/2022	8.80	Put	Bond Future	8,418.0300	8.4180	8,716.0500	8.7161	3.540	0	0	0
2021/02/26	R213	03/02/2022	8.80	Call	Bond Future	1,033.4300	1.0334	1,313.4800	1.3135	27.099	0	0	102
2021/02/26	R213	03/02/2022	9.58	Put	Bond Future	5,422.3100	5.4223	5,678.5300	5.6785	4.725	0	0	200
2021/02/26	R213	03/02/2022	8.63	Put	Bond Future	9,213.2100	9.2132	9,499.6300	9.4996	3.109	0	0	0
2021/02/26	R213	03/02/2022	8.63	Call	Bond Future	851.2600	0.8513	1,119.7100	1.1197	31.536	0	0	200
2021/02/26	R213	03/02/2022	9.98	Call	Bond Future	3,265.6500	3.2656	3,515.7400	3.5157	7.658	0	0	0
2021/02/26	R213	03/02/2022	9.98	Put	Bond Future	4,227.9300	4.2279	4,495.9900	4.4960	6.340	0	0	0
2021/02/26	R213	03/02/2022			Bond Future	10.1670	84.6448	10.1705	84.6268	0.035	0.0000	0.0000	0
2021/02/26	R213	03/02/2022	10.25	Call	Bond Future	3,991.0500	3.9911	4,216.5000	4.2165	5.649	0	0	0
2021/02/26	R213	03/02/2022	10.25	Put	Bond Future	3,568.4500	3.5685	3,811.8700	3.8119	6.821	0	0	102
2021/02/26	R213	03/02/2022	9.76	Call	Bond Future	2,744.2600	2.7443	2,989.4500	2.9894	8.935	0	0	0
2021/02/26	R213	03/02/2022	9.76	Put	Bond Future	4,857.5900	4.8576	5,120.7500	5.1208	5.418	0	0	102
2021/02/26	R213	03/02/2022	10.15	Call	Bond Future	3,714.0700	3.7141	3,950.0000	3.9500	6.352	0	0	0
2021/02/26	R213	03/02/2022	10.15	Put	Bond Future	3,800.8600	3.8009	4,054.7600	4.0548	6.680	0	0	200
2021/02/26	R213	03/02/2022	9.58	Call	Bond Future	2,351.7900	2.3518	2,590.0400	2.5900	10.131	0	0	0
2021/02/26	R213	03/02/2022	9.97	Call	Bond Future	3,241.0700	3.2411	3,491.1300	3.4911	7.715	0	0	0
2021/02/26	R213	03/02/2022	9.97	Put	Bond Future	4,255.2200	4.2552	4,523.2500	4.5232	6.299	0	0	0
2021/02/26	R213	03/02/2022	9.96	Call	Bond Future	3,216.5700	3.2166	3,466.2700	3.4663	7.763	0	0	0
2021/02/26	R213	03/02/2022	9.96	Put	Bond Future	4,282.6400	4.2826	4,550.3100	4.5503	6.250	0	0	0
2021/02/26	R214	06/05/2021	12.26	Call	Bond Future	7,720.8000	7.7208	7,882.4800	7.8825	2.094	0	0	0
2021/02/26	R214	06/05/2021	12.26	Put	Bond Future	274.0100	0.2740	275.2700	0.2753	0.460	0	0	0
2021/02/26	R214	06/05/2021	12.25	Call	Bond Future	7,678.4700	7.6785	7,840.1000	7.8401	2.105	0	0	0
2021/02/26	R214	06/05/2021	12.25	Put	Bond Future	279.1900	0.2792	280.4000	0.2804	0.433	0	0	0
2021/02/26	R214	06/05/2021			Bond Future	10.8397	66.1651	10.8120	66.3255	(0.256)	0.0000	0.0000	13,944
2021/02/26	R214	06/05/2021	12.27	Call	Bond Future	7,763.1400	7.7631	7,924.8600	7.9249	2.083	0	0	0
2021/02/26	R214	06/05/2021	12.27	Put	Bond Future	268.9100	0.2689	270.2100	0.2702	0.483	0	0	0
2021/02/26	R214	05/08/2021	12.03	Put	Bond Future	1,386.9200	1.3869	1,387.3900	1.3874	0.034	0	0	0
2021/02/26	R214	05/08/2021	12.01	Call	Bond Future	6,590.5700	6.5906	6,752.6200	6.7526	2.459	0	0	0
2021/02/26	R214	05/08/2021			Bond Future	11.0259	66.8736	10.9971	67.0354	(0.260)	0.0000	0.0000	0
2021/02/26	R214	05/08/2021	12.02	Call	Bond Future	6,625.2700	6.6253	6,787.4600	6.7875	2.448	0	0	0
2021/02/26	R214	05/08/2021	12.02	Put	Bond Future	1,401.1900	1.4012	1,401.5100	1.4015	0.023	0	0	0
2021/02/26	R214	05/08/2021	12.03	Call	Bond Future	6,660.0200	6.6600	6,822.3600	6.8224	2.438	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
2021/02/26	R214	05/08/2021	12.01	Put	Bond Future	1,415.5700	1.4156	1,415.7500	1.4157	0.013	0	0	0
2021/02/26	R214	04/11/2021	12.47	Call	Bond Future	7,973.9300	7.9739	8,291.3300	8.2913	3.980	0	0	0
2021/02/26	R214	04/11/2021	12.46	Call	Bond Future	7,941.3200	7.9413	8,259.1100	8.2591	4.002	0	0	0
2021/02/26	R214	04/11/2021	12.46	Put	Bond Future	1,649.7400	1.6497	1,804.0400	1.8040	9.353	0	0	0
2021/02/26	R214	04/11/2021			Bond Future	11.2111	64.3292	11.1813	64.4927	(0.266)	0.0000	0.0000	0
2021/02/26	R214	04/11/2021	12.47	Put	Bond Future	1,636.1200	1.6361	1,790.0300	1.7900	9.407	0	0	0
2021/02/26	R214	04/11/2021	12.48	Call	Bond Future	8,006.5700	8.0066	8,323.5700	8.3236	3.959	0	0	0
2021/02/26	R214	04/11/2021	12.48	Put	Bond Future	1,622.6000	1.6226	1,776.1100	1.7761	9.461	0	0	0
2021/02/26	R214	03/02/2022	11.40	Put	Bond Future	4,375.7500	4.3757	4,566.7800	4.5668	4.366	0	0	0
2021/02/26	R214	03/02/2022	11.41	Call	Bond Future	4,359.1600	4.3592	4,715.3500	4.7154	8.171	0	0	0
2021/02/26	R214	03/02/2022	11.39	Put	Bond Future	4,401.8500	4.4019	4,592.6900	4.5927	4.335	0	0	0
2021/02/26	R214	03/02/2022			Bond Future	11.4082	65.0529	11.3773	65.2181	(0.271)	0.0000	0.0000	0
2021/02/26	R214	03/02/2022	11.40	Call	Bond Future	4,331.8200	4.3318	4,688.0600	4.6881	8.224	0	0	0
2021/02/26	R214	03/02/2022	11.41	Put	Bond Future	4,349.7800	4.3498	4,540.7600	4.5408	4.391	0	0	0
2021/02/26	R214	03/02/2022	11.39	Call	Bond Future	4,304.5400	4.3045	4,660.5900	4.6606	8.271	0	0	0
2021/02/26	R248	06/05/2021	12.36	Call	Bond Future	9,796.6100	9.7966	10,050.0300	10.0500	2.587	0	0	0
2021/02/26	R248	06/05/2021	12.36	Put	Bond Future	234.9500	0.2350	211.6000	0.2116	(9.938)	0	0	0
2021/02/26	R248	06/05/2021	10.20	Call	Bond Future	0.0000	0.0000	646.6100	0.6466	100.000	0	0	1,200
2021/02/26	R248	06/05/2021	10.80	Put	Bond Future	0.0000	0.0000	2,656.8500	2.6569	100.000	0	0	0
2021/02/26	R248	06/05/2021	10.80	Call	Bond Future	0.0000	0.0000	2,306.9500	2.3069	100.000	0	0	1,200
2021/02/26	R248	06/05/2021			Bond Future	10.8859	83.2085	10.8478	83.4853	(0.350)	0.0000	0.0000	132,207
2021/02/26	R248	06/05/2021	12.35	Call	Bond Future	9,743.5300	9.7435	9,996.5500	9.9965	2.597	0	0	0
2021/02/26	R248	06/05/2021	12.35	Put	Bond Future	239.8700	0.2399	216.1200	0.2161	(9.901)	0	0	0
2021/02/26	R248	06/05/2021	12.34	Call	Bond Future	9,690.4400	9.6904	9,943.0600	9.9431	2.607	0	0	0
2021/02/26	R248	06/05/2021	12.34	Put	Bond Future	244.8700	0.2449	220.7200	0.2207	(9.862)	0	0	0
2021/02/26	R248	06/05/2021	10.20	Put	Bond Future	0.0000	0.0000	5,619.5300	5.6195	100.000	0	0	0
2021/02/26	R248	05/08/2021	10.30	Call	Bond Future	1,444.1700	1.4442	1,585.0500	1.5850	9.755	0	0	1,300
2021/02/26	R248	05/08/2021	10.90	Put	Bond Future	4,386.8500	4.3869	4,306.5500	4.3065	(1.830)	0	0	0
2021/02/26	R248	05/08/2021	10.90	Call	Bond Future	3,145.2800	3.1453	3,344.4300	3.3444	6.332	0	0	1,300
2021/02/26	R248	05/08/2021	10.60	Put	Bond Future	5,675.6100	5.6756	5,567.7800	5.5678	(1.900)	0	0	0
2021/02/26	R248	05/08/2021	10.60	Call	Bond Future	2,215.6100	2.2156	2,387.2300	2.3872	7.746	0	0	1,300
2021/02/26	R248	05/08/2021	12.51	Put	Bond Future	926.9600	0.9270	919.3000	0.9193	(0.826)	0	0	0
2021/02/26	R248	05/08/2021	12.52	Call	Bond Future	10,043.4300	10.0434	10,315.4100	10.3154	2.708	0	0	0
2021/02/26	R248	05/08/2021	12.50	Put	Bond Future	937.9400	0.9379	930.0900	0.9301	(0.837)	0	0	0
2021/02/26	R248	05/08/2021			Bond Future	11.0742	84.0995	11.0346	84.3790	(0.358)	0.0000	0.0000	0
2021/02/26	R248	05/08/2021	10.00	Put	Bond Future	9,079.6100	9.0796	8,905.7100	8.9057	(1.915)	0	0	0
2021/02/26	R248	05/08/2021	10.00	Call	Bond Future	853.4100	0.8534	958.9600	0.9590	12.368	0	0	1,300
2021/02/26	R248	05/08/2021	10.30	Put	Bond Future	7,230.1500	7.2301	7,091.5800	7.0916	(1.917)	0	0	0
2021/02/26	R248	05/08/2021	12.51	Call	Bond Future	9,997.6600	9.9977	10,269.4500	10.2694	2.719	0	0	0
2021/02/26	R248	05/08/2021	12.52	Put	Bond Future	916.0900	0.9161	908.6200	0.9086	(0.815)	0	0	0
2021/02/26	R248	05/08/2021	12.50	Call	Bond Future	9,951.9100	9.9519	10,223.5100	10.2235	2.729	0	0	0
2021/02/26	R248	04/11/2021	12.85	Call	Bond Future	10,913.4300	10.9134	11,393.3000	11.3933	4.397	0	0	0
2021/02/26	R248	04/11/2021	12.85	Put	Bond Future	1,262.0900	1.2621	1,459.6900	1.4597	15.657	0	0	0
2021/02/26	R248	04/11/2021			Bond Future	11.2617	80.6096	11.2205	80.8919	(0.366)	0.0000	0.0000	0
2021/02/26	R248	04/11/2021	12.84	Call	Bond Future	10,871.3600	10.8714	11,351.9600	11.3520	4.421	0	0	0
2021/02/26	R248	04/11/2021	12.84	Put	Bond Future	1,274.0500	1.2741	1,472.3800	1.4724	15.567	0	0	0
2021/02/26	R248	04/11/2021	12.83	Call	Bond Future	10,829.3100	10.8293	11,310.6400	11.3106	4.445	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
2021/02/26	R248	04/11/2021	12.83	Put	Bond Future	1,286.1100	1.2861	1,485.1700	1.4852	15.478	0	0	0
2021/02/26	R248	03/02/2022	11.48	Call	Bond Future	5,124.7200	5.1247	5,525.5300	5.5255	7.821	0	0	0
2021/02/26	R248	03/02/2022	11.49	Put	Bond Future	4,972.8000	4.9728	5,088.7000	5.0887	2.331	0	0	0
2021/02/26	R248	03/02/2022	11.47	Call	Bond Future	5,091.0700	5.0911	5,491.4200	5.4914	7.864	0	0	0
2021/02/26	R248	03/02/2022			Bond Future	11.4618	81.5165	11.4188	81.8019	(0.375)	0.0000	0.0000	0
2021/02/26	R248	03/02/2022	11.48	Put	Bond Future	5,004.6700	5.0047	5,120.1300	5.1201	2.307	0	0	0
2021/02/26	R248	03/02/2022	11.49	Call	Bond Future	5,158.7700	5.1588	5,560.0200	5.5600	7.778	0	0	0
2021/02/26	R248	03/02/2022	11.47	Put	Bond Future	5,037.0500	5.0370	5,152.0500	5.1521	2.283	0	0	0

Total

1186625