



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 18/01/2021 TO 18/01/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	2025	04/02/2021		Bond Future	148.2290	148.2290	148.2357	148.2357	0.005	0.0000	0.0000	7,431
2021/01/18	2025	06/05/2021		Bond Future	149.7739	149.7739	149.7801	149.7801	0.004	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	2025	05/08/2021			Bond Future	149.9235	149.9235	149.9292	149.9292	0.004	0.0000	0.0000	0
2021/01/18	2025	04/11/2021			Bond Future	151.5889	151.5889	151.5945	151.5945	0.004	0.0000	0.0000	0
2021/01/18	2029	04/02/2021			Bond Future	104.6222	104.6222	104.6305	104.6305	0.008	0.0000	0.0000	2,182
2021/01/18	2029	06/05/2021			Bond Future	104.5734	104.5734	104.5814	104.5814	0.008	0.0000	0.0000	200
2021/01/18	2029	05/08/2021			Bond Future	105.7467	105.7467	105.7545	105.7545	0.007	0.0000	0.0000	0
2021/01/18	2029	04/11/2021			Bond Future	105.7709	105.7709	105.7787	105.7787	0.007	0.0000	0.0000	0
2021/01/18	2030	04/02/2021	9.16	Call	Bond Future	2,129.7600	2.1298	1,988.6200	1.9886	(6.627)	0	0	0
2021/01/18	2030	04/02/2021	9.16	Put	Bond Future	399.7600	0.3998	359.5600	0.3596	(10.056)	0	0	0
2021/01/18	2030	04/02/2021	9.15	Call	Bond Future	2,086.3100	2.0863	1,944.9800	1.9450	(6.774)	0	0	0
2021/01/18	2030	04/02/2021	9.15	Put	Bond Future	413.8700	0.4139	373.4800	0.3735	(9.759)	0	0	0
2021/01/18	2030	04/02/2021	8.20	Put	Bond Future	4,067.2500	4.0673	4,145.7400	4.1457	1.930	0	0	0
2021/01/18	2030	04/02/2021	9.20	Put	Bond Future	347.2100	0.3472	308.0500	0.3080	(11.278)	0	0	0
2021/01/18	2030	04/02/2021	9.20	Call	Bond Future	2,306.9900	2.3070	2,166.8900	2.1669	(6.073)	0	0	1,600
2021/01/18	2030	04/02/2021	9.12	Put	Bond Future	458.6400	0.4586	417.8900	0.4179	(8.885)	0	0	0
2021/01/18	2030	04/02/2021	9.12	Call	Bond Future	1,958.1200	1.9581	1,816.4300	1.8164	(7.236)	0	0	1,000
2021/01/18	2030	04/02/2021	8.36	Put	Bond Future	3,161.5100	3.1615	3,217.9000	3.2179	1.784	0	0	0
2021/01/18	2030	04/02/2021	8.36	Call	Bond Future	137.2100	0.1372	92.6600	0.0927	(32.468)	0	0	800
2021/01/18	2030	04/02/2021			Bond Future	8.8629	94.9292	8.8800	94.8283	0.193	0.0000	0.0000	108,311
2021/01/18	2030	04/02/2021	9.17	Call	Bond Future	2,173.5600	2.1736	2,032.6400	2.0326	(6.483)	0	0	0
2021/01/18	2030	04/02/2021	9.17	Put	Bond Future	386.0500	0.3860	346.0700	0.3461	(10.356)	0	0	0
2021/01/18	2030	04/02/2021	9.30	Call	Bond Future	2,771.7900	2.7718	2,635.8100	2.6358	(4.906)	0	0	0
2021/01/18	2030	04/02/2021	9.30	Put	Bond Future	2,040.7700	0.2408	205.7300	0.2057	(14.553)	0	0	4,000
2021/01/18	2030	04/02/2021	9.35	Call	Bond Future	3,014.0400	3.0140	2,880.6600	2.8807	(4.425)	0	0	0
2021/01/18	2030	04/02/2021	9.35	Put	Bond Future	199.1100	0.1991	166.6700	0.1667	(16.293)	0	0	2,000
2021/01/18	2030	04/02/2021	8.20	Call	Bond Future	54.7200	0.0547	32.2700	0.0323	(41.027)	0	0	1,600
2021/01/18	2030	04/02/2021	8.37	Put	Bond Future	3,107.5900	3.1076	3,162.3100	3.1623	1.761	0	0	0
2021/01/18	2030	04/02/2021	8.37	Call	Bond Future	144.6300	0.1446	98.4100	0.0984	(31.957)	0	0	1,000
2021/01/18	2030	04/02/2021	8.86	Put	Bond Future	1,031.2100	1.0312	1,002.5200	1.0025	(2.782)	0	0	0
2021/01/18	2030	04/02/2021	8.86	Call	Bond Future	1,014.1200	1.0141	884.4900	0.8845	(12.783)	0	0	800
2021/01/18	2030	04/02/2021	10.20	Call	Bond Future	7,474.3700	7.4744	7,372.1300	7.3721	(1.368)	0	0	0
2021/01/18	2030	04/02/2021	10.20	Put	Bond Future	2.4900	0.0025	1.1900	0.0012	(52.209)	0	0	1,800
2021/01/18	2030	06/05/2021	9.25	Call	Bond Future	3,154.2100	3.1542	3,060.4800	3.0605	(2.972)	0	0	0
2021/01/18	2030	06/05/2021	9.25	Put	Bond Future	2,073.1600	2.0732	2,081.9100	2.0819	0.422	0	0	2,500
2021/01/18	2030	06/05/2021	9.35	Call	Bond Future	3,495.8600	3.4959	3,399.1100	3.3991	(2.768)	0	0	0
2021/01/18	2030	06/05/2021	10.95	Call	Bond Future	10,211.1900	10.2112	10,103.5100	10.1035	(1.055)	0	0	0
2021/01/18	2030	06/05/2021	10.95	Put	Bond Future	188.2100	0.1882	183.0100	0.1830	(2.763)	0	0	300
2021/01/18	2030	06/05/2021	9.27	Put	Bond Future	2,027.9200	2.0279	2,036.0400	2.0360	0.400	0	0	0
2021/01/18	2030	06/05/2021	9.27	Call	Bond Future	3,221.2000	3.2212	3,126.8400	3.1268	(2.929)	0	0	300
2021/01/18	2030	06/05/2021	7.97	Call	Bond Future	485.2500	0.4852	450.0100	0.4500	(7.262)	0	0	700
2021/01/18	2030	06/05/2021	10.04	Call	Bond Future	6,211.9500	6.2120	6,103.4400	6.1034	(1.747)	0	0	0
2021/01/18	2030	06/05/2021	10.04	Put	Bond Future	828.4400	0.8284	822.4100	0.8224	(0.728)	0	0	0
2021/01/18	2030	06/05/2021	9.15	Put	Bond Future	2,319.8500	2.3199	2,331.9000	2.3319	0.519	0	0	0
2021/01/18	2030	06/05/2021	9.15	Call	Bond Future	2,837.1000	2.8371	2,746.6700	2.7467	(3.187)	0	0	0
2021/01/18	2030	06/05/2021	9.92	Call	Bond Future	5,710.4400	5.7104	5,602.9100	5.6029	(1.883)	0	0	0
2021/01/18	2030	06/05/2021	11.69	Call	Bond Future	13,606.0200	13.6060	13,501.3200	13.5013	(0.770)	0	0	0
2021/01/18	2030	06/05/2021	11.69	Put	Bond Future	43.0700	0.0431	40.8500	0.0408	(5.154)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	2030	06/05/2021	11.70	Call	Bond Future	13,651.5700		13.6516	13,546.9100	13.5469	(0.767)	0	0	0
2021/01/18	2030	06/05/2021	11.70	Put	Bond Future	42.1400		0.0421	39.9600	0.0400	(5.173)	0	0	0
2021/01/18	2030	06/05/2021			Bond Future	9.0589		95.8952	9.0769	95.7928	0.199	0.0000	0.0000	1,800
2021/01/18	2030	06/05/2021	9.35	Put	Bond Future	1,855.4200		1.8554	1,861.1500	1.8612	0.309	0	0	2,500
2021/01/18	2030	06/05/2021	8.77	Put	Bond Future	3,466.3600		3.4664	3,493.8500	3.4938	0.793	0	0	0
2021/01/18	2030	06/05/2021	8.77	Call	Bond Future	1,800.3900		1.8004	1,725.4000	1.7254	(4.165)	0	0	300
2021/01/18	2030	06/05/2021	9.22	Call	Bond Future	3,057.2200		3.0572	2,964.4500	2.9644	(3.034)	0	0	0
2021/01/18	2030	06/05/2021	9.22	Put	Bond Future	2,144.8500		2.1449	2,154.5600	2.1546	0.453	0	0	700
2021/01/18	2030	06/05/2021	7.97	Put	Bond Future	6,966.6700		6.9667	7,033.9100	7.0339	0.965	0	0	0
2021/01/18	2030	06/05/2021	9.92	Put	Bond Future	963.5300		0.9635	958.4800	0.9585	(0.524)	0	0	700
2021/01/18	2030	06/05/2021	11.71	Call	Bond Future	13,697.1100		13.6971	13,592.4800	13.5925	(0.764)	0	0	0
2021/01/18	2030	06/05/2021	11.71	Put	Bond Future	41.2400		0.0412	39.0900	0.0391	(5.213)	0	0	0
2021/01/18	2030	06/05/2021	10.74	Call	Bond Future	9,254.6900		9.2547	9,146.1700	9.1462	(1.173)	0	0	0
2021/01/18	2030	06/05/2021	10.74	Put	Bond Future	273.5600		0.2736	267.5200	0.2675	(2.208)	0	0	0
2021/01/18	2030	05/08/2021	10.30	Put	Bond Future	1,414.6300		1.4146	1,419.2800	1.4193	0.329	0	0	200
2021/01/18	2030	05/08/2021	8.78	Put	Bond Future	4,823.8600		4.8239	4,864.5200	4.8645	0.843	0	0	0
2021/01/18	2030	05/08/2021	8.78	Call	Bond Future	2,125.3500		2.1253	2,061.9400	2.0619	(2.984)	0	0	200
2021/01/18	2030	05/08/2021	7.70	Put	Bond Future	9,707.1100		9.7071	9,782.9000	9.7829	0.781	0	0	0
2021/01/18	2030	05/08/2021	12.10	Call	Bond Future	14,224.6800		14.2247	14,118.9500	14.1189	(0.743)	0	0	0
2021/01/18	2030	05/08/2021	12.10	Put	Bond Future	157.2700		0.1573	155.6100	0.1556	(1.056)	0	0	600
2021/01/18	2030	05/08/2021	9.45	Call	Bond Future	3,892.3100		3.8923	3,808.7800	3.8088	(2.146)	0	0	600
2021/01/18	2030	05/08/2021	10.41	Call	Bond Future	7,322.8300		7.3228	7,222.2500	7.2223	(1.374)	0	0	0
2021/01/18	2030	05/08/2021	10.41	Put	Bond Future	1,263.8100		1.2638	1,267.3000	1.2673	0.276	0	0	0
2021/01/18	2030	05/08/2021	10.42	Call	Bond Future	7,360.2300		7.3602	7,259.5500	7.2596	(1.368)	0	0	0
2021/01/18	2030	05/08/2021	10.42	Put	Bond Future	1,250.7600		1.2508	1,254.1500	1.2542	0.271	0	0	0
2021/01/18	2030	05/08/2021			Bond Future	9.2610		92.9426	9.2799	92.8385	0.204	0.0000	0.0000	0
2021/01/18	2030	05/08/2021	10.30	Call	Bond Future	6,916.2100		6.9162	6,816.7900	6.8168	(1.437)	0	0	0
2021/01/18	2030	05/08/2021	7.70	Call	Bond Future	573.1300		0.5731	544.8500	0.5448	(4.934)	0	0	200
2021/01/18	2030	05/08/2021	8.95	Put	Bond Future	4,252.7000		4.2527	4,287.7200	4.2877	0.823	0	0	0
2021/01/18	2030	05/08/2021	8.95	Call	Bond Future	2,519.3100		2.5193	2,450.2600	2.4503	(2.741)	0	0	600
2021/01/18	2030	05/08/2021	9.45	Put	Bond Future	2,858.8700		2.8589	2,879.4100	2.8794	0.718	0	0	0
2021/01/18	2030	05/08/2021	10.43	Call	Bond Future	7,397.6900		7.3977	7,296.9100	7.2969	(1.362)	0	0	0
2021/01/18	2030	05/08/2021	10.43	Put	Bond Future	1,237.8100		1.2378	1,241.1000	1.2411	0.266	0	0	0
2021/01/18	2030	04/11/2021	8.27	Put	Bond Future	7,765.6500		7.7657	7,832.8600	7.8329	0.865	0	0	0
2021/01/18	2030	04/11/2021	8.27	Call	Bond Future	1,132.4500		1.1325	1,094.2800	1.0943	(3.371)	0	0	300
2021/01/18	2030	04/11/2021	8.77	Put	Bond Future	5,709.6800		5.7097	5,762.0700	5.7621	0.918	0	0	0
2021/01/18	2030	04/11/2021	11.44	Put	Bond Future	672.5800		0.6726	675.8500	0.6758	0.486	0	0	300
2021/01/18	2030	04/11/2021	10.59	Put	Bond Future	1,551.5500		1.5516	1,562.3600	1.5624	0.697	0	0	0
2021/01/18	2030	04/11/2021	10.60	Call	Bond Future	7,361.6300		7.3616	7,266.9300	7.2669	(1.286)	0	0	0
2021/01/18	2030	04/11/2021	10.60	Put	Bond Future	1,537.5300		1.5375	1,548.2100	1.5482	0.695	0	0	0
2021/01/18	2030	04/11/2021			Bond Future	9.4602		93.9540	9.4800	93.8486	0.209	0.0000	0.0000	0
2021/01/18	2030	04/11/2021	8.77	Call	Bond Future	1,935.3200		1.9353	1,882.3300	1.8823	(2.738)	0	0	300
2021/01/18	2030	04/11/2021	11.44	Call	Bond Future	10,485.7600		10.4858	10,383.6500	10.3837	(0.974)	0	0	0
2021/01/18	2030	04/11/2021	10.59	Call	Bond Future	7,326.6600		7.3267	7,232.0900	7.2321	(1.291)	0	0	0
2021/01/18	2030	04/11/2021	10.61	Call	Bond Future	7,396.6600		7.3967	7,301.8500	7.3018	(1.282)	0	0	0
2021/01/18	2030	04/11/2021	10.61	Put	Bond Future	1,523.6000		1.5236	1,534.1700	1.5342	0.694	0	0	0
2021/01/18	2032	04/02/2021	9.63	Call	Bond Future	637.6900		0.6377	550.4500	0.5505	(13.681)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	2032	04/02/2021	9.63	Put	Bond Future	1,898.3100	1.8983	1,827.8500	1.8278	(3.712)	0	0	0
2021/01/18	2032	04/02/2021	9.29	Put	Bond Future	3,598.3500	3.5983	3,573.3200	3.5733	(0.696)	0	0	0
2021/01/18	2032	04/02/2021	9.29	Call	Bond Future	157.0100	0.1570	115.2000	0.1152	(26.629)	0	0	800
2021/01/18	2032	04/02/2021	10.82	Call	Bond Future	5,885.5800	5.8856	5,853.6400	5.8536	(0.543)	0	0	0
2021/01/18	2032	04/02/2021	10.82	Put	Bond Future	40.0300	0.0400	24.8700	0.0249	(37.872)	0	0	800
2021/01/18	2032	04/02/2021			Bond Future	9.8316	92.4087	9.8343	92.3919	0.028	0.0000	0.0000	114,916
2021/01/18	2032	04/02/2021	9.62	Call	Bond Future	616.4400	0.6164	530.2400	0.5302	(13.984)	0	0	0
2021/01/18	2032	04/02/2021	9.62	Put	Bond Future	1,940.2000	1.9402	1,870.7800	1.8708	(3.578)	0	0	0
2021/01/18	2032	04/02/2021	9.61	Call	Bond Future	595.7500	0.5958	510.6200	0.5106	(14.290)	0	0	0
2021/01/18	2032	04/02/2021	9.61	Put	Bond Future	1,982.7100	1.9827	1,914.3600	1.9144	(3.447)	0	0	0
2021/01/18	2032	04/02/2021	8.79	Put	Bond Future	6,786.0700	6.7861	6,799.0200	6.7990	0.191	0	0	0
2021/01/18	2032	04/02/2021	8.79	Call	Bond Future	7.3400	0.0073	3.5100	0.0035	(52.180)	0	0	800
2021/01/18	2032	06/05/2021	12.57	Call	Bond Future	13,655.2500	13.6553	13,631.0600	13.6311	(0.177)	0	0	0
2021/01/18	2032	06/05/2021	12.12	Call	Bond Future	11,580.1300	11.5801	11,551.0200	11.5510	(0.251)	0	0	0
2021/01/18	2032	06/05/2021	12.12	Put	Bond Future	214.9000	0.2149	203.0800	0.2031	(5.500)	0	0	0
2021/01/18	2032	06/05/2021			Bond Future	10.0415	89.2052	10.0444	89.1879	0.029	0.0000	0.0000	0
2021/01/18	2032	06/05/2021	12.57	Put	Bond Future	98.7200	0.0987	91.8200	0.0918	(6.989)	0	0	736
2021/01/18	2032	06/05/2021	10.33	Put	Bond Future	2,190.7800	2.1908	2,158.2800	2.1583	(1.483)	0	0	0
2021/01/18	2032	06/05/2021	10.33	Call	Bond Future	3,900.2000	3.9002	3,850.4100	3.8504	(1.277)	0	0	736
2021/01/18	2032	06/05/2021	12.11	Call	Bond Future	11,534.0000	11.5340	11,504.7600	11.5048	(0.254)	0	0	0
2021/01/18	2032	06/05/2021	12.11	Put	Bond Future	218.4700	0.2185	206.5200	0.2065	(5.470)	0	0	0
2021/01/18	2032	06/05/2021	12.10	Call	Bond Future	11,487.8700	11.4879	11,458.4900	11.4585	(0.256)	0	0	0
2021/01/18	2032	06/05/2021	12.10	Put	Bond Future	222.1000	0.2221	210.0100	0.2100	(5.443)	0	0	0
2021/01/18	2032	05/08/2021	11.37	Call	Bond Future	7,837.8800	7.8379	7,799.8600	7.7999	(0.485)	0	0	0
2021/01/18	2032	05/08/2021	11.37	Put	Bond Future	1,651.1000	1.6511	1,630.8900	1.6309	(1.224)	0	0	0
2021/01/18	2032	05/08/2021			Bond Future	10.2532	90.1849	10.2563	90.1671	0.030	0.0000	0.0000	0
2021/01/18	2032	05/08/2021	11.35	Call	Bond Future	7,763.0600	7.7631	7,724.9200	7.7249	(0.491)	0	0	0
2021/01/18	2032	05/08/2021	11.35	Put	Bond Future	1,681.7100	1.6817	1,661.3800	1.6614	(1.209)	0	0	0
2021/01/18	2032	05/08/2021	11.36	Call	Bond Future	7,800.4400	7.8004	7,762.3600	7.7624	(0.488)	0	0	0
2021/01/18	2032	05/08/2021	11.36	Put	Bond Future	1,666.3500	1.6663	1,646.0800	1.6461	(1.216)	0	0	0
2021/01/18	2032	04/11/2021	9.83	Call	Bond Future	2,448.0900	2.4481	2,421.9100	2.4219	(1.069)	0	0	700
2021/01/18	2032	04/11/2021	11.71	Put	Bond Future	1,748.4100	1.7484	1,734.8400	1.7348	(0.776)	0	0	0
2021/01/18	2032	04/11/2021	11.69	Call	Bond Future	8,301.0500	8.3011	8,269.3000	8.2693	(0.382)	0	0	0
2021/01/18	2032	04/11/2021	11.70	Call	Bond Future	8,336.9400	8.3369	8,305.2200	8.3052	(0.380)	0	0	0
2021/01/18	2032	04/11/2021			Bond Future	10.4713	87.0212	10.4746	87.0031	0.031	0.0000	0.0000	0
2021/01/18	2032	04/11/2021	9.83	Put	Bond Future	6,173.8500	6.1738	6,165.7900	6.1658	(0.131)	0	0	0
2021/01/18	2032	04/11/2021	12.81	Call	Bond Future	12,573.1100	12.5731	12,546.1700	12.5462	(0.214)	0	0	0
2021/01/18	2032	04/11/2021	12.81	Put	Bond Future	637.4800	0.6375	628.6600	0.6287	(1.384)	0	0	700
2021/01/18	2032	04/11/2021	11.71	Call	Bond Future	8,372.8900	8.3729	8,341.2000	8.3412	(0.378)	0	0	0
2021/01/18	2032	04/11/2021	11.69	Put	Bond Future	1,777.9100	1.7779	1,764.2800	1.7643	(0.767)	0	0	0
2021/01/18	2032	04/11/2021	9.33	Put	Bond Future	8,288.0600	8.2881	8,284.9300	8.2849	(0.038)	0	0	0
2021/01/18	2032	04/11/2021	9.33	Call	Bond Future	1,506.2100	1.5062	1,484.9600	1.4850	(1.411)	0	0	700
2021/01/18	2032	04/11/2021	11.70	Put	Bond Future	1,763.1100	1.7631	1,749.5100	1.7495	(0.771)	0	0	0
2021/01/18	2033	04/02/2021			Bond Future	99.4304	99.4304	99.4397	99.4397	0.009	0.0000	0.0000	8,131
2021/01/18	2033	06/05/2021			Bond Future	99.2512	99.2512	99.2602	99.2602	0.009	0.0000	0.0000	190
2021/01/18	2033	05/08/2021			Bond Future	100.3647	100.3647	100.3737	100.3737	0.009	0.0000	0.0000	0
2021/01/18	2033	04/11/2021			Bond Future	100.2548	100.2548	100.2637	100.2637	0.009	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	2037	04/02/2021	10.28	Call	Bond Future	116.9600	0.1170	95.5200	0.0955	(18.331)	0	0	0
2021/01/18	2037	04/02/2021	10.28	Put	Bond Future	4,646.8100	4.6468	4,440.0100	4.4400	(4.450)	0	0	0
2021/01/18	2037	04/02/2021	10.27	Call	Bond Future	111.1200	0.1111	90.2900	0.0903	(18.746)	0	0	0
2021/01/18	2037	04/02/2021	10.27	Put	Bond Future	4,710.5400	4.7105	4,504.3500	4.5044	(4.377)	0	0	0
2021/01/18	2037	04/02/2021	11.90	Call	Bond Future	5,793.5400	5.7935	5,944.1400	5.9441	2.599	0	0	0
2021/01/18	2037	04/02/2021	13.73	Call	Bond Future	15,173.2900	15.1733	15,358.6500	15.3587	1.222	0	0	0
2021/01/18	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/01/18	2037	04/02/2021	10.85	Call	Bond Future	1,010.7500	1.0108	988.8500	0.9889	(2.167)	0	0	0
2021/01/18	2037	04/02/2021	10.85	Put	Bond Future	1,710.4700	1.7105	1,503.2100	1.5032	(12.117)	0	0	72
2021/01/18	2037	04/02/2021	10.35	Call	Bond Future	164.8900	0.1649	139.2900	0.1393	(15.526)	0	0	0
2021/01/18	2037	04/02/2021	10.35	Put	Bond Future	4,210.1100	4.2101	3,999.1500	3.9992	(5.011)	0	0	72
2021/01/18	2037	04/02/2021			Bond Future	10.9585	81.8522	10.9296	82.0375	(0.263)	0.0000	0.0000	129,970
2021/01/18	2037	04/02/2021	10.29	Call	Bond Future	123.0300	0.1230	100.9900	0.1010	(17.914)	0	0	0
2021/01/18	2037	04/02/2021	10.29	Put	Bond Future	4,583.4000	4.5834	4,376.0000	4.3760	(4.525)	0	0	0
2021/01/18	2037	04/02/2021	11.97	Put	Bond Future	62.6900	0.0627	34.9400	0.0349	(44.265)	0	0	0
2021/01/18	2037	04/02/2021	11.97	Call	Bond Future	6,172.9400	6.1729	6,330.5500	6.3305	2.553	0	0	300
2021/01/18	2037	04/02/2021	11.90	Put	Bond Future	83.1500	0.0831	48.3900	0.0484	(41.804)	0	0	240
2021/01/18	2037	04/02/2021	10.48	Put	Bond Future	3,448.6600	3.4487	3,231.2300	3.2312	(6.305)	0	0	0
2021/01/18	2037	04/02/2021	10.48	Call	Bond Future	292.6800	0.2927	260.6100	0.2606	(10.957)	0	0	240
2021/01/18	2037	04/02/2021	9.65	Put	Bond Future	9,083.7700	9.0838	8,897.3700	8.8974	(2.052)	0	0	0
2021/01/18	2037	04/02/2021	9.65	Call	Bond Future	2.1100	0.0021	1.0700	0.0011	(49.289)	0	0	72
2021/01/18	2037	06/05/2021	12.42	Call	Bond Future	8,177.5700	8.1776	8,296.8600	8.2969	1.459	0	0	0
2021/01/18	2037	06/05/2021	12.43	Call	Bond Future	8,219.6100	8.2196	8,339.4200	8.3394	1.458	0	0	0
2021/01/18	2037	06/05/2021	12.44	Put	Bond Future	969.3500	0.9694	902.9400	0.9029	(6.851)	0	0	0
2021/01/18	2037	06/05/2021			Bond Future	11.1794	82.6851	11.1494	82.8719	(0.268)	0.0000	0.0000	0
2021/01/18	2037	06/05/2021	12.42	Put	Bond Future	992.8100	0.9928	925.3700	0.9254	(6.793)	0	0	0
2021/01/18	2037	06/05/2021	12.43	Put	Bond Future	981.0200	0.9810	914.1000	0.9141	(6.821)	0	0	0
2021/01/18	2037	06/05/2021	12.44	Call	Bond Future	8,261.7200	8.2617	8,382.0400	8.3820	1.456	0	0	0
2021/01/18	2037	05/08/2021	12.26	Put	Bond Future	2,494.7500	2.4947	2,406.9800	2.4070	(3.518)	0	0	0
2021/01/18	2037	05/08/2021	12.27	Call	Bond Future	7,421.7400	7.4217	7,522.7500	7.5227	1.361	0	0	0
2021/01/18	2037	05/08/2021	12.27	Put	Bond Future	2,475.0900	2.4751	2,387.7400	2.3877	(3.529)	0	0	0
2021/01/18	2037	05/08/2021	12.28	Call	Bond Future	7,456.8000	7.4568	7,558.2000	7.5582	1.360	0	0	0
2021/01/18	2037	05/08/2021			Bond Future	11.4081	79.3372	11.3769	79.5255	(0.273)	0.0000	0.0000	0
2021/01/18	2037	05/08/2021	12.26	Call	Bond Future	7,386.7500	7.3867	7,487.3400	7.4873	1.362	0	0	0
2021/01/18	2037	05/08/2021	12.28	Put	Bond Future	2,455.5700	2.4556	2,368.6100	2.3686	(3.541)	0	0	0
2021/01/18	2037	04/11/2021	12.82	Put	Bond Future	2,209.6200	2.2096	2,138.3400	2.1383	(3.226)	0	0	0
2021/01/18	2037	04/11/2021	12.83	Call	Bond Future	8,761.3400	8.7613	8,880.6300	8.8806	1.362	0	0	0
2021/01/18	2037	04/11/2021			Bond Future	11.6305	80.2007	11.5981	80.3910	(0.279)	0.0000	0.0000	0
2021/01/18	2037	04/11/2021	12.81	Call	Bond Future	8,691.7600	8.6918	8,810.3800	8.8104	1.365	0	0	0
2021/01/18	2037	04/11/2021	12.81	Put	Bond Future	2,226.0900	2.2261	2,154.4800	2.1545	(3.217)	0	0	0
2021/01/18	2037	04/11/2021	12.82	Call	Bond Future	8,726.5300	8.7265	8,845.4800	8.8455	1.363	0	0	0
2021/01/18	2037	04/11/2021	12.83	Put	Bond Future	2,193.2400	2.1932	2,122.3000	2.1223	(3.234)	0	0	0
2021/01/18	2038	04/02/2021			Bond Future	111.5454	111.5454	111.5576	111.5576	0.011	0.0000	0.0000	7,805
2021/01/18	2038	06/05/2021			Bond Future	112.7080	112.7080	112.7199	112.7199	0.011	0.0000	0.0000	160
2021/01/18	2038	05/08/2021			Bond Future	112.2505	112.2505	112.2620	112.2620	0.010	0.0000	0.0000	0
2021/01/18	2038	04/11/2021			Bond Future	113.4975	113.4975	113.5091	113.5091	0.010	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	2040	04/02/2021	10.42	Call	Bond Future	115.9000	0.1159	97.2500	0.0972	(16.091)	0	0	0
2021/01/18	2040	04/02/2021	10.42	Put	Bond Future	4,835.8200	4.8358	4,585.6700	4.5857	(5.173)	0	0	0
2021/01/18	2040	04/02/2021	9.49	Put	Bond Future	12,090.6200	12.0906	11,859.0400	11.8590	(1.915)	0	0	0
2021/01/18	2040	04/02/2021	9.49	Call	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	500
2021/01/18	2040	04/02/2021	9.57	Put	Bond Future	11,419.6800	11.4197	11,188.0100	11.1880	(2.029)	0	0	0
2021/01/18	2040	04/02/2021	9.57	Call	Bond Future	0.2800	0.0003	0.1100	0.0001	(60.714)	0	0	800
2021/01/18	2040	04/02/2021	10.07	Put	Bond Future	7,400.0000	7.4000	7,163.8700	7.1639	(3.191)	0	0	0
2021/01/18	2040	04/02/2021			Bond Future	11.0825	83.8540	11.0487	84.0855	(0.306)	0.0000	0.0000	80,530
2021/01/18	2040	04/02/2021	10.41	Call	Bond Future	109.8800	0.1099	91.7300	0.0917	(16.518)	0	0	0
2021/01/18	2040	04/02/2021	10.41	Put	Bond Future	4,904.2600	4.9043	4,654.6100	4.6546	(5.090)	0	0	0
2021/01/18	2040	04/02/2021	10.40	Call	Bond Future	104.1100	0.1041	86.4700	0.0865	(16.944)	0	0	0
2021/01/18	2040	04/02/2021	10.40	Put	Bond Future	4,973.0500	4.9731	4,723.9100	4.7239	(5.010)	0	0	0
2021/01/18	2040	04/02/2021	10.24	Put	Bond Future	6,116.1100	6.1161	5,874.6400	5.8746	(3.948)	0	0	0
2021/01/18	2040	04/02/2021	10.24	Call	Bond Future	40.6100	0.0406	30.6400	0.0306	(24.551)	0	0	500
2021/01/18	2040	04/02/2021	11.57	Call	Bond Future	3,593.6400	3.5936	3,715.5300	3.7155	3.392	0	0	0
2021/01/18	2040	04/02/2021	11.57	Put	Bond Future	373.3300	0.3733	263.7200	0.2637	(29.360)	0	0	500
2021/01/18	2040	04/02/2021	10.07	Call	Bond Future	13.9100	0.0139	9.2800	0.0093	(33.285)	0	0	800
2021/01/18	2040	04/02/2021	11.74	Call	Bond Future	4,519.1800	4.5192	4,673.7800	4.6738	3.421	0	0	0
2021/01/18	2040	04/02/2021	11.74	Put	Bond Future	222.7600	0.2228	145.8600	0.1459	(34.521)	0	0	800
2021/01/18	2040	06/05/2021	10.83	Put	Bond Future	5,214.6400	5.2146	5,025.9500	5.0260	(3.618)	0	0	0
2021/01/18	2040	06/05/2021	10.83	Call	Bond Future	2,017.3800	2.0174	2,062.0500	2.0621	2.214	0	0	300
2021/01/18	2040	06/05/2021	11.58	Put	Bond Future	2,650.6700	2.6507	2,513.0300	2.5130	(5.193)	0	0	0
2021/01/18	2040	06/05/2021	11.58	Call	Bond Future	4,475.6900	4.4757	4,571.4100	4.5714	2.139	0	0	300
2021/01/18	2040	06/05/2021	12.44	Call	Bond Future	8,180.5100	8.1805	8,330.8300	8.3308	1.838	0	0	0
2021/01/18	2040	06/05/2021	12.44	Put	Bond Future	1,159.6200	1.1596	1,076.5800	1.0766	(7.161)	0	0	0
2021/01/18	2040	06/05/2021			Bond Future	11.2990	84.7073	11.2638	84.9406	(0.312)	0.0000	0.0000	0
2021/01/18	2040	06/05/2021	13.38	Call	Bond Future	12,442.9300	12.4429	12,640.7600	12.6408	1.590	0	0	0
2021/01/18	2040	06/05/2021	13.38	Put	Bond Future	346.7200	0.3467	311.1900	0.3112	(10.247)	0	0	300
2021/01/18	2040	06/05/2021	12.43	Call	Bond Future	8,136.9600	8.1370	8,286.6500	8.2866	1.840	0	0	0
2021/01/18	2040	06/05/2021	12.43	Put	Bond Future	1,173.3100	1.1733	1,089.6400	1.0896	(7.131)	0	0	0
2021/01/18	2040	06/05/2021	12.42	Call	Bond Future	8,093.4900	8.0935	8,242.5400	8.2425	1.842	0	0	0
2021/01/18	2040	06/05/2021	12.42	Put	Bond Future	1,187.1400	1.1871	1,102.8300	1.1028	(7.102)	0	0	0
2021/01/18	2040	05/08/2021	11.05	Put	Bond Future	6,180.0200	6.1800	6,011.3800	6.0114	(2.729)	0	0	0
2021/01/18	2040	05/08/2021	11.05	Call	Bond Future	3,056.2700	3.0563	3,123.1400	3.1231	2.188	0	0	900
2021/01/18	2040	05/08/2021	12.48	Call	Bond Future	8,144.4900	8.1445	8,282.6100	8.2826	1.696	0	0	0
2021/01/18	2040	05/08/2021	12.49	Put	Bond Future	2,355.6100	2.3556	2,258.6300	2.2586	(4.117)	0	0	0
2021/01/18	2040	05/08/2021	12.47	Call	Bond Future	8,102.8900	8.1029	8,240.5900	8.2406	1.699	0	0	0
2021/01/18	2040	05/08/2021			Bond Future	11.5231	81.1312	11.4864	81.3667	(0.318)	0.0000	0.0000	0
2021/01/18	2040	05/08/2021	11.55	Put	Bond Future	4,414.8900	4.4149	4,272.5600	4.2726	(3.224)	0	0	0
2021/01/18	2040	05/08/2021	11.55	Call	Bond Future	4,587.1600	4.5872	4,680.3400	4.6803	2.031	0	0	900
2021/01/18	2040	05/08/2021	14.80	Call	Bond Future	17,519.7300	17.5197	17,735.0800	17.7351	1.229	0	0	0
2021/01/18	2040	05/08/2021	14.80	Put	Bond Future	263.9600	0.2640	243.8000	0.2438	(7.638)	0	0	900
2021/01/18	2040	05/08/2021	12.48	Put	Bond Future	2,370.5300	2.3705	2,273.1400	2.2731	(4.108)	0	0	0
2021/01/18	2040	05/08/2021	12.49	Call	Bond Future	8,186.3300	8.1863	8,324.8600	8.3249	1.692	0	0	0
2021/01/18	2040	05/08/2021	12.47	Put	Bond Future	2,385.7600	2.3858	2,287.9500	2.2879	(4.100)	0	0	0
2021/01/18	2040	04/11/2021	12.90	Call	Bond Future	9,047.3100	9.0473	9,200.0400	9.2000	1.688	0	0	0
2021/01/18	2040	04/11/2021	12.90	Put	Bond Future	2,333.0300	2.3330	2,247.8500	2.2478	(3.651)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	2040	04/11/2021	12.89	Call	Bond Future	9,010.9100	9.0109	9,163.2200	9.1632	1.690	0	0	0
2021/01/18	2040	04/11/2021	12.89	Put	Bond Future	2,350.5400	2.3505	2,264.9400	2.2649	(3.642)	0	0	0
2021/01/18	2040	04/11/2021			Bond Future	11.7405	82.0143	11.7023	82.2522	(0.325)	0.0000	0.0000	0
2021/01/18	2040	04/11/2021	12.91	Call	Bond Future	9,083.7600	9.0838	9,236.9000	9.2369	1.686	0	0	0
2021/01/18	2040	04/11/2021	12.91	Put	Bond Future	2,315.6400	2.3156	2,230.8700	2.2309	(3.661)	0	0	0
2021/01/18	2044	04/02/2021	10.36	Put	Bond Future	5,961.6600	5.9617	5,618.7000	5.6187	(5.753)	0	0	0
2021/01/18	2044	04/02/2021	10.37	Call	Bond Future	55.2400	0.0552	46.7400	0.0467	(15.387)	0	0	0
2021/01/18	2044	04/02/2021	10.35	Put	Bond Future	6,035.4700	6.0355	5,692.7600	5.6928	(5.678)	0	0	0
2021/01/18	2044	04/02/2021	10.04	Put	Bond Future	8,434.8700	8.4349	8,098.1700	8.0982	(3.992)	0	0	0
2021/01/18	2044	04/02/2021	10.04	Call	Bond Future	6.0200	0.0060	4.0500	0.0041	(32.724)	0	0	0
2021/01/18	2044	04/02/2021	10.84	Call	Bond Future	519.0700	0.5191	519.7500	0.5198	0.131	0	0	0
2021/01/18	2044	04/02/2021			Bond Future	11.1761	80.2884	11.1272	80.6231	(0.438)	0.0000	0.0000	51,852
2021/01/18	2044	04/02/2021	10.36	Call	Bond Future	51.9500	0.0520	43.7200	0.0437	(15.842)	0	0	0
2021/01/18	2044	04/02/2021	10.37	Put	Bond Future	5,888.1500	5.8882	5,544.9200	5.5449	(5.829)	0	0	0
2021/01/18	2044	04/02/2021	10.35	Call	Bond Future	48.8500	0.0488	40.8700	0.0409	(16.336)	0	0	0
2021/01/18	2044	04/02/2021	10.84	Put	Bond Future	2,867.6600	2.8677	2,533.6100	2.5336	(11.649)	0	0	265
2021/01/18	2044	04/02/2021	10.29	Call	Bond Future	33.2100	0.0332	26.8100	0.0268	(19.271)	0	0	0
2021/01/18	2044	04/02/2021	10.29	Put	Bond Future	6,483.7300	6.4837	6,142.6000	6.1426	(5.261)	0	0	265
2021/01/18	2044	04/02/2021	9.66	Put	Bond Future	11,582.6100	11.5826	11,247.7300	11.2477	(2.891)	0	0	0
2021/01/18	2044	04/02/2021	9.66	Call	Bond Future	0.2700	0.0003	0.1200	0.0001	(55.556)	0	0	265
2021/01/18	2044	06/05/2021	11.10	Call	Bond Future	2,578.2900	2.5783	2,680.6900	2.6807	3.972	0	0	0
2021/01/18	2044	06/05/2021	11.40	Call	Bond Future	3,537.5200	3.5375	3,670.1400	3.6701	3.749	0	0	0
2021/01/18	2044	06/05/2021	11.40	Put	Bond Future	3,445.0900	3.4451	3,240.0300	3.2400	(5.952)	0	0	3,100
2021/01/18	2044	06/05/2021	11.79	Call	Bond Future	5,016.3900	5.0164	5,187.2000	5.1872	3.405	0	0	0
2021/01/18	2044	06/05/2021	11.79	Put	Bond Future	2,421.6100	2.4216	2,254.7400	2.2547	(6.891)	0	0	3,100
2021/01/18	2044	06/05/2021	12.50	Call	Bond Future	8,036.2500	8.0363	8,267.3400	8.2673	2.876	0	0	0
2021/01/18	2044	06/05/2021	12.50	Put	Bond Future	1,222.9200	1.2229	1,116.3300	1.1163	(8.716)	0	0	3,100
2021/01/18	2044	06/05/2021	12.43	Call	Bond Future	7,739.8900	7.7399	7,965.1700	7.9652	2.911	0	0	0
2021/01/18	2044	06/05/2021	12.43	Put	Bond Future	1,324.2800	1.3243	1,211.8800	1.2119	(8.488)	0	0	0
2021/01/18	2044	06/05/2021	12.44	Call	Bond Future	7,782.0400	7.7820	8,008.1700	8.0082	2.906	0	0	0
2021/01/18	2044	06/05/2021	12.44	Put	Bond Future	1,309.3800	1.3094	1,197.8300	1.1978	(8.519)	0	0	0
2021/01/18	2044	06/05/2021			Bond Future	11.3860	81.1055	11.3351	81.4431	(0.447)	0.0000	0.0000	0
2021/01/18	2044	06/05/2021	11.10	Put	Bond Future	4,507.6900	4.5077	4,272.4100	4.2724	(5.220)	0	0	3,100
2021/01/18	2044	06/05/2021	10.70	Put	Bond Future	6,287.5700	6.2876	6,015.0700	6.0151	(4.334)	0	0	0
2021/01/18	2044	06/05/2021	10.70	Call	Bond Future	1,522.4500	1.5225	1,587.6300	1.5876	4.281	0	0	3,100
2021/01/18	2044	06/05/2021	11.35	Put	Bond Future	3,605.9500	3.6060	3,395.8100	3.3958	(5.828)	0	0	0
2021/01/18	2044	06/05/2021	11.35	Call	Bond Future	3,367.4200	3.3674	3,494.9600	3.4950	3.787	0	0	3,100
2021/01/18	2044	06/05/2021	11.90	Call	Bond Future	5,472.4200	5.4724	5,653.2100	5.6532	3.304	0	0	0
2021/01/18	2044	06/05/2021	11.90	Put	Bond Future	2,196.4200	2.1964	2,039.5300	2.0395	(7.143)	0	0	0
2021/01/18	2044	06/05/2021	12.45	Call	Bond Future	7,824.2600	7.8243	8,051.2200	8.0512	2.901	0	0	0
2021/01/18	2044	06/05/2021	12.45	Put	Bond Future	1,294.6300	1.2946	1,183.9100	1.1839	(8.552)	0	0	0
2021/01/18	2044	05/08/2021	12.60	Put	Bond Future	2,333.7100	2.3337	2,209.0900	2.2091	(5.340)	0	0	0
2021/01/18	2044	05/08/2021	12.61	Call	Bond Future	8,325.2500	8.3252	8,542.2500	8.5423	2.607	0	0	0
2021/01/18	2044	05/08/2021	12.61	Put	Bond Future	2,315.0300	2.3150	2,191.0600	2.1911	(5.355)	0	0	0
2021/01/18	2044	05/08/2021			Bond Future	11.6032	77.6150	11.5501	77.9560	(0.458)	0.0000	0.0000	0
2021/01/18	2044	05/08/2021	12.59	Call	Bond Future	8,251.2700	8.2513	8,466.9700	8.4670	2.614	0	0	0
2021/01/18	2044	05/08/2021	12.59	Put	Bond Future	2,352.5100	2.3525	2,227.2400	2.2272	(5.325)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	2044	05/08/2021	12.60	Call	Bond Future	8,288.2400	8.2882	8,504.5900	8.5046	2.610	0	0	0
2021/01/18	2044	04/11/2021	12.91	Call	Bond Future	8,790.3200	8.7903	9,017.9100	9.0179	2.589	0	0	0
2021/01/18	2044	04/11/2021	12.91	Put	Bond Future	2,473.0400	2.4730	2,356.0900	2.3561	(4.729)	0	0	0
2021/01/18	2044	04/11/2021			Bond Future	11.8137	78.4598	11.7584	78.8044	(0.468)	0.0000	0.0000	0
2021/01/18	2044	04/11/2021	12.89	Call	Bond Future	8,719.6000	8.7196	8,946.0500	8.9461	2.597	0	0	0
2021/01/18	2044	04/11/2021	12.89	Put	Bond Future	2,509.3500	2.5094	2,391.2600	2.3913	(4.706)	0	0	0
2021/01/18	2044	04/11/2021	12.90	Call	Bond Future	8,754.9400	8.7549	8,981.9600	8.9820	2.593	0	0	0
2021/01/18	2044	04/11/2021	12.90	Put	Bond Future	2,491.1400	2.4911	2,373.6200	2.3736	(4.718)	0	0	0
2021/01/18	2046	04/02/2021			Bond Future	100.6207	100.6207	100.6304	100.6304	0.010	0.0000	0.0000	14,890
2021/01/18	2046	06/05/2021			Bond Future	99.8793	99.8793	99.8888	99.8888	0.010	0.0000	0.0000	0
2021/01/18	2046	05/08/2021			Bond Future	101.0001	101.0001	101.0094	101.0094	0.009	0.0000	0.0000	0
2021/01/18	2046	04/11/2021			Bond Future	100.3145	100.3145	100.3238	100.3238	0.009	0.0000	0.0000	0
2021/01/18	2050	04/02/2021			Bond Future	101.9123	101.9123	101.9221	101.9221	0.010	0.0000	0.0000	11,025
2021/01/18	2050	06/05/2021			Bond Future	102.9745	102.9745	102.9840	102.9840	0.009	0.0000	0.0000	0
2021/01/18	2050	05/08/2021			Bond Future	102.2017	102.2017	102.2111	102.2111	0.009	0.0000	0.0000	0
2021/01/18	2050	04/11/2021			Bond Future	103.3370	103.3370	103.3463	103.3463	0.009	0.0000	0.0000	0
2021/01/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	AL37	04/02/2021			Index Future	791.6410	791.6410	792.1780	792.1780	0.068	0.0000	0.0000	0
2021/01/18	AL37	06/05/2021			Index Future	799.6950	799.6950	800.2280	800.2280	0.067	0.0000	0.0000	0
2021/01/18	AL37	05/08/2021			Index Future	808.3790	808.3790	808.9100	808.9100	0.066	0.0000	0.0000	0
2021/01/18	AL37	04/11/2021			Index Future	817.2590	817.2590	817.7930	817.7930	0.065	0.0000	0.0000	0
2021/01/18	AL7T	04/02/2021			Index Future	866.6170	866.6170	866.3660	866.3660	(0.029)	0.0000	0.0000	0
2021/01/18	AL7T	06/05/2021			Index Future	875.4340	875.4340	875.1710	875.1710	(0.030)	0.0000	0.0000	0
2021/01/18	AL7T	05/08/2021			Index Future	884.9400	884.9400	884.6660	884.6660	(0.031)	0.0000	0.0000	0
2021/01/18	AL7T	04/11/2021			Index Future	894.6610	894.6610	894.3810	894.3810	(0.031)	0.0000	0.0000	0
2021/01/18	ALBI	04/02/2021			Index Future	756.1600	756.1600	757.5080	757.5080	0.178	0.0000	0.0000	236
2021/01/18	ALBI	06/05/2021			Index Future	763.8530	763.8530	765.2070	765.2070	0.177	0.0000	0.0000	0
2021/01/18	ALBI	05/08/2021			Index Future	772.1470	772.1470	773.5080	773.5080	0.176	0.0000	0.0000	0
2021/01/18	ALBI	04/11/2021			Index Future	780.6290	780.6290	782.0020	782.0020	0.176	0.0000	0.0000	0
2021/01/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/18	ES33	04/02/2021			Bond Future	11.6042	76.2048	11.5760	76.3528	(0.243)	0.0000	0.0000	350
2021/01/18	ES33	06/05/2021			Bond Future	11.8669	73.2064	11.8376	73.3556	(0.247)	0.0000	0.0000	0
2021/01/18	ES33	05/08/2021			Bond Future	12.1352	74.0103	12.1046	74.1609	(0.252)	0.0000	0.0000	0
2021/01/18	ES33	04/11/2021			Bond Future	12.4123	71.0408	12.3804	71.1930	(0.257)	0.0000	0.0000	0
2021/01/18	ES42	04/02/2021			Bond Future	12.1359	74.9715	12.0977	75.1929	(0.314)	0.0000	0.0000	4,779
2021/01/18	ES42	06/05/2021			Bond Future	12.3930	71.4768	12.3531	71.7002	(0.322)	0.0000	0.0000	0
2021/01/18	ES42	05/08/2021			Bond Future	12.6493	72.2623	12.6076	72.4880	(0.329)	0.0000	0.0000	0
2021/01/18	ES42	04/11/2021			Bond Future	12.9161	68.7909	12.8725	69.0189	(0.338)	0.0000	0.0000	0
2021/01/18	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	04/02/2021	750.96	Put	GOVI	33,270.0000	3.3270	20,300.0000	2.0300	(38.984)	0	0	0
2021/01/18	GOVI	04/02/2021			GOVI	747.6330	747.6330	748.9300	748.9300	0.173	0.0000	0.0000	963
2021/01/18	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	04/02/2021	750.95	Put	GOVI	33,170.0000	3.3170	20,200.0000	2.0200	(39.102)	0	0	0
2021/01/18	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	04/02/2021	750.94	Put	GOVI	33,070.0000	3.3070	20,100.0000	2.0100	(39.220)	0	0	0
2021/01/18	GOVI	06/05/2021	678.68	Call	GOVI	765,590.0000	76.5590	778,610.0000	77.8610	1.701	0	0	0
2021/01/18	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	06/05/2021	678.67	Call	GOVI	765,690.0000	76.5690	778,710.0000	77.8710	1.700	0	0	0
2021/01/18	GOVI	06/05/2021			GOVI	755.2390	755.2390	756.5410	756.5410	0.172	0.0000	0.0000	0
2021/01/18	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	06/05/2021	678.69	Call	GOVI	765,490.0000	76.5490	778,510.0000	77.8510	1.701	0	0	0
2021/01/18	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	05/08/2021	719.14	Call	GOVI	443,000.0000	44.3000	456,090.0000	45.6090	2.955	0	0	0
2021/01/18	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	05/08/2021	719.13	Call	GOVI	443,100.0000	44.3100	456,190.0000	45.6190	2.954	0	0	0
2021/01/18	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	05/08/2021			GOVI	763.4400	763.4400	764.7490	764.7490	0.171	0.0000	0.0000	0
2021/01/18	GOVI	05/08/2021	719.15	Call	GOVI	442,900.0000	44.2900	455,990.0000	45.5990	2.956	0	0	0
2021/01/18	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	04/11/2021	728.41	Call	GOVI	434,160.0000	43.4160	447,370.0000	44.7370	3.043	0	0	0
2021/01/18	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	04/11/2021	728.40	Call	GOVI	434,260.0000	43.4260	447,470.0000	44.7470	3.042	0	0	0
2021/01/18	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	GOVI	04/11/2021			GOVI	771.8260	771.8260	773.1470	773.1470	0.171	0.0000	0.0000	0
2021/01/18	GOVI	04/11/2021	728.42	Call	GOVI	434,060.0000	43.4060	447,270.0000	44.7270	3.043	0	0	0
2021/01/18	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/18	IGOV 04/02/2021			Index Future	271.3780	271.3780	271.4350	271.4350	0.021	0.0000	0.0000	957
2021/01/18	IGOV 06/05/2021			Index Future	274.2060	274.2060	274.2610	274.2610	0.020	0.0000	0.0000	17
2021/01/18	IGOV 05/08/2021			Index Future	277.2500	277.2500	277.3030	277.3030	0.019	0.0000	0.0000	0
2021/01/18	IGOV 04/11/2021			Index Future	280.3620	280.3620	280.4140	280.4140	0.019	0.0000	0.0000	0
2021/01/18	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/18	IS05 15/06/2021			Interest Rate Swap	90.4000	90.4000	90.4000	90.4000	0.000	0.0000	0.0000	0
2021/01/18	IS05 21/09/2021			Interest Rate Swap	89.3000	89.3000	89.3100	89.3100	0.011	0.0000	0.0000	0
2021/01/18	IS05 21/12/2021			Interest Rate Swap	90.5100	90.5100	90.5200	90.5200	0.011	0.0000	0.0000	51
2021/01/18	IS05 15/03/2022			Interest Rate Swap	89.8700	89.8700	89.8900	89.8900	0.022	0.0000	0.0000	0
2021/01/18	IS05 21/06/2022			Interest Rate Swap	89.9000	89.9000	89.9100	89.9100	0.011	0.0000	0.0000	0
2021/01/18	IS05 20/09/2022			Interest Rate Swap	92.9500	92.9500	92.9700	92.9700	0.022	0.0000	0.0000	0
2021/01/18	IS05 20/12/2022			Interest Rate Swap	93.3700	93.3700	93.3800	93.3800	0.011	0.0000	0.0000	0
2021/01/18	IS05 22/03/2023			Interest Rate Swap	85.6600	85.6600	85.6700	85.6700	0.012	0.0000	0.0000	0
2021/01/18	IS05 20/06/2023			Interest Rate Swap	91.1200	91.1200	91.1200	91.1200	0.000	0.0000	0.0000	0
2021/01/18	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/18	IS10 17/12/2025			Interest Rate Swap	77.8300	77.8300	77.7700	77.7700	(0.077)	0.0000	0.0000	0
2021/01/18	IS10 16/03/2026			Interest Rate Swap	74.2600	74.2600	74.1900	74.1900	(0.094)	0.0000	0.0000	0
2021/01/18	IS10 15/06/2026			Interest Rate Swap	72.5800	72.5800	72.5000	72.5000	(0.110)	0.0000	0.0000	0
2021/01/18	IS10 21/09/2026			Interest Rate Swap	74.5300	74.5300	74.4500	74.4500	(0.107)	0.0000	0.0000	0
2021/01/18	IS10 21/12/2026			Interest Rate Swap	78.5200	78.5200	78.4300	78.4300	(0.115)	0.0000	0.0000	0
2021/01/18	IS10 15/03/2027			Interest Rate Swap	76.9700	76.9700	76.8800	76.8800	(0.117)	0.0000	0.0000	0
2021/01/18	IS10 21/06/2027			Interest Rate Swap	79.0200	79.0200	78.9400	78.9400	(0.101)	0.0000	0.0000	0
2021/01/18	IS10 20/09/2027			Interest Rate Swap	84.8600	84.8600	84.7700	84.7700	(0.106)	0.0000	0.0000	0
2021/01/18	IS10 20/12/2027			Interest Rate Swap	85.2700	85.2700	85.1800	85.1800	(0.106)	0.0000	0.0000	0
2021/01/18	IS10 22/03/2028			Interest Rate Swap	78.2500	78.2500	78.1600	78.1600	(0.115)	0.0000	0.0000	0
2021/01/18	IS10 20/06/2028			Interest Rate Swap	86.2100	86.2100	86.1100	86.1100	(0.116)	0.0000	0.0000	0
2021/01/18	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/18	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/18	JBAF 20/01/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/01/18	JBAF 17/02/2021			Jibar Tradeable Future	3.5300	96.4700	3.5500	96.4500	0.567	0.0000	0.0000	0
2021/01/18	JBAF 17/03/2021			Jibar Tradeable Future	3.5250	96.4750	3.5350	96.4650	0.284	0.0000	0.0000	0
2021/01/18	JBAF 21/04/2021			Jibar Tradeable Future	3.4500	96.5500	3.4700	96.5300	0.580	0.0000	0.0000	0
2021/01/18	JBAF 19/05/2021			Jibar Tradeable Future	3.4500	96.5500	3.4700	96.5300	0.580	0.0000	0.0000	0
2021/01/18	JBAF 15/06/2021			Jibar Tradeable Future	3.4450	96.5550	3.4550	96.5450	0.290	0.0000	0.0000	0
2021/01/18	JBAF 15/09/2021			Jibar Tradeable Future	3.4900	96.5100	3.5000	96.5000	0.287	0.0000	0.0000	30,000
2021/01/18	JBAF 15/12/2021			Jibar Tradeable Future	3.6650	96.3350	3.6650	96.3350	0.000	0.0000	0.0000	0
2021/01/18	JBAF 16/03/2022			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/01/18	JBAF 15/06/2022			Jibar Tradeable Future	4.0000	96.0000	4.0200	95.9800	0.500	0.0000	0.0000	1
2021/01/18	JBAF 21/09/2022			Jibar Tradeable Future	4.0250	95.9750	4.0350	95.9650	0.248	0.0000	0.0000	0
2021/01/18	JBAF 21/12/2022			Jibar Tradeable Future	4.5150	95.4850	4.4950	95.5050	(0.443)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	R023	04/02/2021	6.34	Call	Bond Future	3,678.0100	3.6780	3,690.1200	3.6901	0.329	0	0	0
2021/01/18	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	R023	04/02/2021			Bond Future	4.4771	109.8147	4.4711	109.8268	(0.134)	0.0000	0.0000	32,397
2021/01/18	R023	04/02/2021	6.33	Call	Bond Future	3,658.7100	3.6587	3,670.8200	3.6708	0.331	0	0	0
2021/01/18	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	R023	04/02/2021	6.32	Call	Bond Future	3,639.4000	3.6394	3,651.5100	3.6515	0.333	0	0	0
2021/01/18	R023	06/05/2021	7.58	Call	Bond Future	5,245.0700	5.2451	5,256.9100	5.2569	0.226	0	0	0
2021/01/18	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	R023	06/05/2021			Bond Future	4.5295	107.0260	4.5229	107.0378	(0.147)	0.0000	0.0000	0
2021/01/18	R023	06/05/2021	7.57	Call	Bond Future	5,228.4400	5.2284	5,240.2800	5.2403	0.226	0	0	0
2021/01/18	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	R023	06/05/2021	7.56	Call	Bond Future	5,211.8100	5.2118	5,223.6500	5.2237	0.227	0	0	0
2021/01/18	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/18	R023	05/08/2021	5.30	Call	Bond Future	1,309.7600	1.3098	1,315.9800	1.3160	0.475	0	0	0
2021/01/18	R023	05/08/2021	5.30	Put	Bond Future	167.6700	0.1677	162.2700	0.1623	(3.221)	0	0	0
2021/01/18	R023	05/08/2021	5.29	Call	Bond Future	1,297.1800	1.2972	1,303.3400	1.3033	0.475	0	0	0
2021/01/18	R023	05/08/2021	5.29	Put	Bond Future	170.2000	0.1702	164.7400	0.1647	(3.208)	0	0	0
2021/01/18	R023	05/08/2021			Bond Future	4.5493	108.2008	4.5417	108.2124	(0.167)	0.0000	0.0000	0
2021/01/18	R023	05/08/2021	5.31	Call	Bond Future	1,322.3800	1.3224	1,328.6400	1.3286	0.473	0	0	0
2021/01/18	R023	05/08/2021	5.31	Put	Bond Future	165.1900	0.1652	159.8300	0.1598	(3.245)	0	0	0
2021/01/18	R023	04/11/2021	4.91	Call	Bond Future	777.9300	0.7779	782.6400	0.7826	0.605	0	0	0
2021/01/18	R023	04/11/2021	4.91	Put	Bond Future	347.4100	0.3474	340.5200	0.3405	(1.983)	0	0	0
2021/01/18	R023	04/11/2021	4.90	Call	Bond Future	769.5900	0.7696	774.2500	0.7742	0.606	0	0	0
2021/01/18	R023	04/11/2021	4.90	Put	Bond Future	351.9100	0.3519	344.9700	0.3450	(1.972)	0	0	0
2021/01/18	R023	04/11/2021			Bond Future	4.5757	105.4702	4.5667	105.4818	(0.196)	0.0000	0.0000	0
2021/01/18	R023	04/11/2021	4.92	Call	Bond Future	786.3200	0.7863	791.0700	0.7911	0.604	0	0	0
2021/01/18	R023	04/11/2021	4.92	Put	Bond Future	342.9600	0.3430	336.1100	0.3361	(1.997)	0	0	0
2021/01/18	R035	04/02/2021	10.05	Call	Bond Future	121.6000	0.1216	114.1800	0.1142	(6.102)	0	0	0
2021/01/18	R035	04/02/2021	10.05	Put	Bond Future	4,364.3500	4.3644	4,011.6500	4.0117	(8.081)	0	0	0
2021/01/18	R035	04/02/2021	10.04	Call	Bond Future	115.4800	0.1155	108.0000	0.1080	(6.477)	0	0	0
2021/01/18	R035	04/02/2021	10.04	Put	Bond Future	4,427.9400	4.4279	4,075.1800	4.0752	(7.967)	0	0	0
2021/01/18	R035	04/02/2021	10.14	Put	Bond Future	3,808.2800	3.8083	3,457.2200	3.4572	(9.218)	0	0	650
2021/01/18	R035	04/02/2021	11.14	Call	Bond Future	3,267.1400	3.2671	3,490.3400	3.4903	6.832	0	0	0
2021/01/18	R035	04/02/2021	11.14	Put	Bond Future	352.5600	0.3526	230.4800	0.2305	(34.627)	0	0	650
2021/01/18	R035	04/02/2021			Bond Future	10.6803	90.9745	10.6274	91.3198	(0.496)	0.0000	0.0000	97,068
2021/01/18	R035	04/02/2021	10.06	Call	Bond Future	128.0200	0.1280	120.6700	0.1207	(5.741)	0	0	0
2021/01/18	R035	04/02/2021	10.06	Put	Bond Future	4,301.1400	4.3011	3,948.5100	3.9485	(8.199)	0	0	0
2021/01/18	R035	04/02/2021	10.14	Call	Bond Future	189.4600	0.1895	183.6800	0.1837	(3.051)	0	0	0
2021/01/18	R035	06/05/2021	10.55	Call	Bond Future	2,252.4600	2.2525	2,354.9100	2.3549	4.548	0	0	0
2021/01/18	R035	06/05/2021	10.55	Put	Bond Future	4,498.3900	4.4984	4,252.3800	4.2524	(5.469)	0	0	500
2021/01/18	R035	06/05/2021	10.05	Put	Bond Future	6,736.6300	6.7366	6,444.6400	6.4446	(4.334)	0	0	0
2021/01/18	R035	06/05/2021	10.05	Call	Bond Future	1,124.7400	1.1247	1,181.2100	1.1812	5.021	0	0	500
2021/01/18	R035	06/05/2021	12.91	Put	Bond Future	334.3900	0.3344	291.0100	0.2910	(12.973)	0	0	600
2021/01/18	R035	06/05/2021	10.40	Put	Bond Future	5,105.6400	5.1056	4,844.8000	4.8448	(5.109)	0	0	0
2021/01/18	R035	06/05/2021	11.55	Call	Bond Future	5,766.9800	5.7670	5,970.7000	5.9707	3.533	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	R035	06/05/2021	11.55	Put	Bond Future	1,801.8800	1.8019	1,657.1400	1.6571	(8.033)	0	0	1,650
2021/01/18	R035	06/05/2021	12.77	Call	Bond Future	11,110.0600	11.1101	11,407.9100	11.4079	2.681	0	0	0
2021/01/18	R035	06/05/2021	12.77	Put	Bond Future	408.6500	0.4087	358.0400	0.3580	(12.385)	0	0	1,650
2021/01/18	R035	06/05/2021	10.24	Put	Bond Future	5,813.6100	5.8136	5,537.8500	5.5378	(4.743)	0	0	0
2021/01/18	R035	06/05/2021	10.24	Call	Bond Future	1,502.3700	1.5024	1,575.0700	1.5751	4.839	0	0	793
2021/01/18	R035	06/05/2021	12.37	Call	Bond Future	9,290.9500	9.2910	9,563.5900	9.5636	2.934	0	0	0
2021/01/18	R035	06/05/2021	12.35	Put	Bond Future	722.3000	0.7223	645.0400	0.6450	(10.696)	0	0	0
2021/01/18	R035	06/05/2021	12.36	Put	Bond Future	712.9700	0.7130	636.4300	0.6364	(10.735)	0	0	0
2021/01/18	R035	06/05/2021			Bond Future	10.8993	87.4271	10.8443	87.7756	(0.505)	0.0000	0.0000	0
2021/01/18	R035	06/05/2021	11.05	Call	Bond Future	3,800.0900	3.8001	3,955.0100	3.9550	4.077	0	0	0
2021/01/18	R035	06/05/2021	11.05	Put	Bond Future	2,857.2500	2.8573	2,663.7100	2.6637	(6.774)	0	0	500
2021/01/18	R035	06/05/2021	11.15	Put	Bond Future	2,606.3400	2.6063	2,423.1200	2.4231	(7.030)	0	0	0
2021/01/18	R035	06/05/2021	11.15	Call	Bond Future	4,166.6200	4.1666	4,331.8600	4.3319	3.966	0	0	600
2021/01/18	R035	06/05/2021	12.91	Call	Bond Future	11,755.1900	11.7552	12,060.2700	12.0603	2.595	0	0	0
2021/01/18	R035	06/05/2021	10.40	Call	Bond Future	1,869.0400	1.8690	1,956.6600	1.9567	4.688	0	0	600
2021/01/18	R035	06/05/2021	10.81	Put	Bond Future	3,568.0100	3.5680	3,349.0500	3.3490	(6.137)	0	0	0
2021/01/18	R035	06/05/2021	10.81	Call	Bond Future	3,001.6600	3.0017	3,131.1600	3.1312	4.314	0	0	1,650
2021/01/18	R035	06/05/2021	11.32	Call	Bond Future	4,822.2400	4.8222	5,004.4800	5.0045	3.779	0	0	0
2021/01/18	R035	06/05/2021	11.32	Put	Bond Future	2,227.3600	2.2274	2,061.1400	2.0611	(7.463)	0	0	793
2021/01/18	R035	06/05/2021	12.37	Put	Bond Future	703.7400	0.7037	627.9200	0.6279	(10.774)	0	0	0
2021/01/18	R035	06/05/2021	12.35	Call	Bond Future	9,201.4600	9.2015	9,472.6600	9.4727	2.947	0	0	0
2021/01/18	R035	06/05/2021	12.02	Call	Bond Future	7,755.7300	7.7557	8,000.8100	8.0008	3.160	0	0	0
2021/01/18	R035	06/05/2021	12.02	Put	Bond Future	1,092.5500	1.0925	989.1700	0.9892	(9.462)	0	0	793
2021/01/18	R035	06/05/2021	12.36	Call	Bond Future	9,246.1800	9.2462	9,518.1000	9.5181	2.941	0	0	0
2021/01/18	R035	05/08/2021	11.37	Call	Bond Future	5,109.6900	5.1097	5,283.8000	5.2838	3.407	0	0	0
2021/01/18	R035	05/08/2021	11.37	Put	Bond Future	3,623.7700	3.6238	3,445.9300	3.4459	(4.908)	0	0	100
2021/01/18	R035	05/08/2021	5.31	Call	Bond Future	0.1100	0.0001	0.1200	0.0001	9.091	0	0	0
2021/01/18	R035	05/08/2021	5.31	Put	Bond Future	49,703.7800	49.7038	49,351.8400	49.3518	(0.708)	0	0	0
2021/01/18	R035	05/08/2021			Bond Future	11.1240	88.3870	11.0666	88.7390	(0.516)	0.0000	0.0000	0
2021/01/18	R035	05/08/2021	10.77	Call	Bond Future	3,244.1700	3.2442	3,370.6100	3.3706	3.897	0	0	0
2021/01/18	R035	05/08/2021	10.77	Put	Bond Future	5,450.9100	5.4509	5,225.4000	5.2254	(4.137)	0	0	100
2021/01/18	R035	05/08/2021	10.02	Put	Bond Future	8,681.8100	8.6818	8,399.7500	8.3998	(3.249)	0	0	0
2021/01/18	R035	05/08/2021	10.02	Call	Bond Future	1,514.6900	1.5147	1,584.5800	1.5846	4.614	0	0	100
2021/01/18	R035	05/08/2021	5.29	Call	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	0
2021/01/18	R035	05/08/2021	5.29	Put	Bond Future	49,937.0700	49.9371	49,585.1200	49.5851	(0.705)	0	0	0
2021/01/18	R035	05/08/2021	5.30	Call	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	0
2021/01/18	R035	05/08/2021	5.30	Put	Bond Future	49,820.3600	49.8204	49,468.4100	49.4684	(0.706)	0	0	0
2021/01/18	R035	04/11/2021	10.62	Put	Bond Future	7,155.9500	7.1560	6,912.0600	6.9121	(3.408)	0	0	0
2021/01/18	R035	04/11/2021	10.62	Call	Bond Future	2,625.6400	2.6256	2,737.5000	2.7375	4.260	0	0	400
2021/01/18	R035	04/11/2021	11.08	Call	Bond Future	3,807.6200	3.8076	3,953.4600	3.9535	3.830	0	0	0
2021/01/18	R035	04/11/2021	11.08	Put	Bond Future	5,459.5800	5.4596	5,249.6700	5.2497	(3.845)	0	0	782
2021/01/18	R035	04/11/2021	10.23	Put	Bond Future	8,893.1700	8.8932	8,621.9000	8.6219	(3.050)	0	0	0
2021/01/18	R035	04/11/2021	10.12	Put	Bond Future	9,458.7900	9.4588	9,180.6600	9.1807	(2.940)	0	0	0
2021/01/18	R035	04/11/2021	10.12	Call	Bond Future	1,637.5700	1.6376	1,715.1900	1.7152	4.740	0	0	400
2021/01/18	R035	04/11/2021	11.75	Put	Bond Future	3,604.2700	3.6043	3,442.4700	3.4425	(4.489)	0	0	782
2021/01/18	R035	04/11/2021	12.53	Call	Bond Future	8,735.4800	8.7355	8,977.7200	8.9777	2.773	0	0	0
2021/01/18	R035	04/11/2021	12.53	Put	Bond Future	2,164.8600	2.1649	2,051.3500	2.0513	(5.243)	0	0	0
2021/01/18	R035	04/11/2021			Bond Future	11.3544	84.8739	11.2946	85.2297	(0.526)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	R035	04/11/2021	13.82	Call	Bond Future	13,661.9400	13.6619	13,966.2400	13.9662	2.227	0	0	0
2021/01/18	R035	04/11/2021	13.82	Put	Bond Future	732.5000	0.7325	681.0500	0.6811	(7.024)	0	0	400
2021/01/18	R035	04/11/2021	10.23	Call	Bond Future	1,810.9600	1.8110	1,895.4400	1.8954	4.665	0	0	782
2021/01/18	R035	04/11/2021	11.75	Call	Bond Future	5,905.0000	5.9050	6,098.9500	6.0989	3.285	0	0	0
2021/01/18	R035	04/11/2021	12.51	Call	Bond Future	8,663.6300	8.6636	8,904.6800	8.9047	2.782	0	0	0
2021/01/18	R035	04/11/2021	12.51	Put	Bond Future	2,198.2900	2.1983	2,083.5900	2.0836	(5.218)	0	0	0
2021/01/18	R035	04/11/2021	12.52	Call	Bond Future	8,699.5300	8.6995	8,941.1800	8.9412	2.778	0	0	0
2021/01/18	R035	04/11/2021	12.52	Put	Bond Future	2,181.5200	2.1815	2,067.4200	2.0674	(5.230)	0	0	0
2021/01/18	R186	04/02/2021	8.16	Call	Bond Future	7,535.7600	7.5358	7,598.3500	7.5984	0.831	0	0	0
2021/01/18	R186	04/02/2021	8.17	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/18	R186	04/02/2021	8.15	Call	Bond Future	7,486.8200	7.4868	7,549.4000	7.5494	0.836	0	0	0
2021/01/18	R186	04/02/2021	7.30	Put	Bond Future	33.3100	0.0333	19.4900	0.0195	(41.489)	0	0	0
2021/01/18	R186	04/02/2021	8.00	Put	Bond Future	0.1300	0.0001	0.0300	0.0000	(76.923)	0	0	15,177
2021/01/18	R186	04/02/2021			Bond Future	6.6831	119.6909	6.6714	119.7535	(0.176)	0.0000	0.0000	82,293
2021/01/18	R186	04/02/2021	8.16	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/18	R186	04/02/2021	8.17	Call	Bond Future	7,584.6900	7.5847	7,647.2800	7.6473	0.825	0	0	0
2021/01/18	R186	04/02/2021	8.15	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/18	R186	04/02/2021	7.30	Call	Bond Future	3,257.0400	3.2570	3,305.8300	3.3058	1.498	0	0	0
2021/01/18	R186	04/02/2021	8.00	Call	Bond Future	6,749.2800	6.7493	6,811.7900	6.8118	0.926	0	0	0
2021/01/18	R186	06/05/2021	10.77	Call	Bond Future	17,981.0600	17.9811	18,043.8800	18.0439	0.349	0	0	0
2021/01/18	R186	06/05/2021	10.77	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2021/01/18	R186	06/05/2021	10.76	Call	Bond Future	17,940.0100	17.9400	18,002.8300	18.0028	0.350	0	0	0
2021/01/18	R186	06/05/2021	10.76	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2021/01/18	R186	06/05/2021			Bond Future	6.8336	120.9086	6.8212	120.9714	(0.181)	0.0000	0.0000	0
2021/01/18	R186	06/05/2021	7.30	Call	Bond Future	3,254.2900	3.2543	3,276.2300	3.2762	0.674	0	0	0
2021/01/18	R186	06/05/2021	7.30	Put	Bond Future	919.3200	0.9193	878.4300	0.8784	(4.448)	0	0	15,177
2021/01/18	R186	06/05/2021	10.78	Call	Bond Future	18,022.0900	18.0221	18,084.9100	18.0849	0.349	0	0	0
2021/01/18	R186	06/05/2021	10.78	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2021/01/18	R186	05/08/2021	8.62	Call	Bond Future	7,876.7700	7.8768	7,925.7100	7.9257	0.621	0	0	0
2021/01/18	R186	05/08/2021	8.62	Put	Bond Future	299.9700	0.3000	285.7700	0.2858	(4.734)	0	0	0
2021/01/18	R186	05/08/2021	8.61	Call	Bond Future	7,837.3100	7.8373	7,886.0800	7.8861	0.622	0	0	0
2021/01/18	R186	05/08/2021	8.61	Put	Bond Future	304.8500	0.3048	290.4800	0.2905	(4.714)	0	0	0
2021/01/18	R186	05/08/2021			Bond Future	6.9821	116.9544	6.9690	117.0175	(0.187)	0.0000	0.0000	0
2021/01/18	R186	05/08/2021	8.63	Call	Bond Future	7,916.2700	7.9163	7,965.3700	7.9654	0.620	0	0	0
2021/01/18	R186	05/08/2021	8.63	Put	Bond Future	295.1700	0.2952	281.1300	0.2811	(4.757)	0	0	0
2021/01/18	R186	04/11/2021	8.09	Call	Bond Future	5,289.6500	5.2897	5,326.7700	5.3268	0.702	0	0	0
2021/01/18	R186	04/11/2021	8.09	Put	Bond Future	1,022.7500	1.0228	996.1500	0.9961	(2.601)	0	0	0
2021/01/18	R186	04/11/2021	8.10	Call	Bond Future	5,323.4100	5.3234	5,360.7000	5.3607	0.700	0	0	0
2021/01/18	R186	04/11/2021	8.10	Put	Bond Future	1,012.7700	1.0128	986.3400	0.9863	(2.610)	0	0	0
2021/01/18	R186	04/11/2021			Bond Future	7.1379	118.2268	7.1240	118.2905	(0.194)	0.0000	0.0000	0
2021/01/18	R186	04/11/2021	8.11	Call	Bond Future	5,357.5800	5.3576	5,395.0300	5.3950	0.699	0	0	0
2021/01/18	R186	04/11/2021	8.11	Put	Bond Future	1,003.2100	1.0032	976.9400	0.9769	(2.619)	0	0	0
2021/01/18	R197	04/02/2021			Bond Future	318.3603	318.3603	318.3654	318.3654	0.002	0.0000	0.0000	2,401
2021/01/18	R197	06/05/2021			Bond Future	321.6783	321.6783	321.6822	321.6822	0.001	0.0000	0.0000	0
2021/01/18	R197	05/08/2021			Bond Future	317.2819	317.2819	317.2849	317.2849	0.001	0.0000	0.0000	0
2021/01/18	R197	04/11/2021			Bond Future	320.8069	320.8069	320.8096	320.8096	0.001	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	R202	04/02/2021			Bond Future	219.9964	219.9964	220.0169	220.0169	0.009	0.0000	0.0000	7,883
2021/01/18	R202	06/05/2021			Bond Future	222.2893	222.2893	222.3093	222.3093	0.009	0.0000	0.0000	0
2021/01/18	R202	05/08/2021			Bond Future	220.5311	220.5311	220.5506	220.5506	0.009	0.0000	0.0000	0
2021/01/18	R202	04/11/2021			Bond Future	222.9809	222.9809	223.0003	223.0003	0.009	0.0000	0.0000	0
2021/01/18	R209	04/02/2021	10.12	Call	Bond Future	261.9300	0.2619	231.8800	0.2319	(11.473)	0	0	0
2021/01/18	R209	04/02/2021	10.12	Put	Bond Future	3,039.0100	3.0390	2,854.4100	2.8544	(6.074)	0	0	0
2021/01/18	R209	04/02/2021			Bond Future	10.5987	69.8135	10.5713	69.9681	(0.258)	0.0000	0.0000	26,196
2021/01/18	R209	04/02/2021	10.11	Call	Bond Future	251.6100	0.2516	221.9300	0.2219	(11.796)	0	0	0
2021/01/18	R209	04/02/2021	10.11	Put	Bond Future	3,088.4400	3.0884	2,904.2100	2.9042	(5.965)	0	0	0
2021/01/18	R209	04/02/2021	10.10	Call	Bond Future	241.6400	0.2416	212.3600	0.2124	(12.117)	0	0	0
2021/01/18	R209	04/02/2021	10.10	Put	Bond Future	3,138.2900	3.1383	2,954.4600	2.9545	(5.858)	0	0	0
2021/01/18	R209	06/05/2021	10.35	Call	Bond Future	1,855.8500	1.8559	1,878.8600	1.8789	1.240	0	0	1,000
2021/01/18	R209	06/05/2021	9.75	Put	Bond Future	6,938.7500	6.9388	6,788.7700	6.7888	(2.161)	0	0	0
2021/01/18	R209	06/05/2021	9.75	Call	Bond Future	833.1600	0.8332	839.0500	0.8391	0.707	0	0	8,200
2021/01/18	R209	06/05/2021	11.00	Call	Bond Future	3,555.7600	3.5558	3,607.2100	3.6072	1.447	0	0	0
2021/01/18	R209	06/05/2021	11.00	Put	Bond Future	2,443.7700	2.4438	2,339.3500	2.3394	(4.273)	0	0	3,500
2021/01/18	R209	06/05/2021	10.00	Put	Bond Future	5,763.9000	5.7639	5,619.7500	5.6198	(2.501)	0	0	0
2021/01/18	R209	06/05/2021	10.00	Call	Bond Future	1,189.5000	1.1895	1,201.2200	1.2012	0.985	0	0	0
2021/01/18	R209	06/05/2021	12.25	Call	Bond Future	8,016.8800	8.0169	8,123.9400	8.1239	1.335	0	0	0
2021/01/18	R209	06/05/2021	12.25	Put	Bond Future	678.7700	0.6788	629.9600	0.6300	(7.191)	0	0	9,150
2021/01/18	R209	06/05/2021	12.23	Call	Bond Future	7,941.3600	7.9414	8,047.5900	8.0476	1.338	0	0	0
2021/01/18	R209	06/05/2021	12.23	Put	Bond Future	695.9000	0.6959	646.2600	0.6463	(7.133)	0	0	0
2021/01/18	R209	06/05/2021	12.22	Call	Bond Future	7,903.6500	7.9037	8,009.4800	8.0095	1.339	0	0	0
2021/01/18	R209	06/05/2021	12.22	Put	Bond Future	704.5900	0.7046	654.5500	0.6545	(7.102)	0	0	0
2021/01/18	R209	06/05/2021			Bond Future	10.7949	67.3846	10.7665	67.5404	(0.263)	0.0000	0.0000	5,250
2021/01/18	R209	06/05/2021	10.35	Put	Bond Future	4,362.4000	4.3624	4,229.5400	4.2295	(3.046)	0	0	0
2021/01/18	R209	06/05/2021	10.60	Call	Bond Future	2,441.4300	2.4414	2,474.4900	2.4745	1.354	0	0	0
2021/01/18	R209	06/05/2021	10.60	Put	Bond Future	3,523.0400	3.5230	3,400.2300	3.4002	(3.486)	0	0	6,250
2021/01/18	R209	06/05/2021	11.60	Call	Bond Future	5,622.9100	5.6229	5,701.4700	5.7015	1.397	0	0	0
2021/01/18	R209	06/05/2021	11.60	Put	Bond Future	1,408.7600	1.4088	1,331.4500	1.3315	(5.488)	0	0	3,750
2021/01/18	R209	06/05/2021	10.25	Put	Bond Future	4,734.6000	4.7346	4,598.1600	4.5982	(2.882)	0	0	0
2021/01/18	R209	06/05/2021	10.25	Call	Bond Future	1,646.0600	1.6461	1,665.4900	1.6655	1.180	0	0	5,325
2021/01/18	R209	06/05/2021	11.25	Call	Bond Future	4,372.1900	4.3722	4,435.3100	4.4353	1.444	0	0	0
2021/01/18	R209	06/05/2021	11.25	Put	Bond Future	1,940.9800	1.9410	1,848.2300	1.8482	(4.779)	0	0	9,150
2021/01/18	R209	06/05/2021	12.24	Call	Bond Future	7,979.1100	7.9791	8,085.7600	8.0858	1.337	0	0	0
2021/01/18	R209	06/05/2021	12.24	Put	Bond Future	687.2900	0.6873	638.0700	0.6381	(7.161)	0	0	0
2021/01/18	R209	05/08/2021	11.81	Call	Bond Future	6,385.6200	6.3856	6,467.8100	6.4678	1.287	0	0	0
2021/01/18	R209	05/08/2021	11.81	Put	Bond Future	2,214.4000	2.2144	2,139.2600	2.1393	(3.393)	0	0	0
2021/01/18	R209	05/08/2021			Bond Future	10.9918	68.1247	10.9624	68.2820	(0.267)	0.0000	0.0000	0
2021/01/18	R209	05/08/2021	11.80	Call	Bond Future	6,351.3800	6.3514	6,433.2700	6.4333	1.289	0	0	0
2021/01/18	R209	05/08/2021	11.80	Put	Bond Future	2,228.7900	2.2288	2,153.3500	2.1534	(3.385)	0	0	0
2021/01/18	R209	05/08/2021	11.79	Call	Bond Future	6,317.1700	6.3172	6,398.7700	6.3988	1.292	0	0	0
2021/01/18	R209	05/08/2021	11.79	Put	Bond Future	2,243.2700	2.2433	2,167.5400	2.1675	(3.376)	0	0	0
2021/01/18	R209	04/11/2021	10.50	Call	Bond Future	2,539.4500	2.5394	2,581.6300	2.5816	1.661	0	0	0
2021/01/18	R209	04/11/2021	12.00	Call	Bond Future	6,637.8900	6.6379	6,724.9600	6.7250	1.312	0	0	0
2021/01/18	R209	04/11/2021	12.00	Put	Bond Future	2,624.0900	2.6241	2,552.1900	2.5522	(2.740)	0	0	2,000

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
2021/01/18	R209	04/11/2021	12.19	Call	Bond Future	7,197.8000	7.1978	7,290.5100	7.2905	1.288	0	0	0
2021/01/18	R209	04/11/2021	12.19	Put	Bond Future	2,291.8700	2.2919	2,225.6100	2.2256	(2.891)	0	0	0
2021/01/18	R209	04/11/2021	12.17	Call	Bond Future	7,138.0900	7.1381	7,230.2100	7.2302	1.291	0	0	0
2021/01/18	R209	04/11/2021			Bond Future	11.1926	65.7257	11.1621	65.8847	(0.272)	0.0000	0.0000	1,000
2021/01/18	R209	04/11/2021	10.50	Put	Bond Future	6,292.7100	6.2927	6,175.9200	6.1759	(1.856)	0	0	2,000
2021/01/18	R209	04/11/2021	9.50	Put	Bond Future	10,734.9000	10.7349	10,593.4500	10.5935	(1.318)	0	0	0
2021/01/18	R209	04/11/2021	9.50	Call	Bond Future	999.2300	0.9992	1,016.7500	1.0167	1.753	0	0	2,000
2021/01/18	R209	04/11/2021	12.18	Call	Bond Future	7,167.9200	7.1679	7,260.3400	7.2603	1.289	0	0	0
2021/01/18	R209	04/11/2021	12.18	Put	Bond Future	2,308.4700	2.3085	2,241.9200	2.2419	(2.883)	0	0	0
2021/01/18	R209	04/11/2021	12.17	Put	Bond Future	2,325.1700	2.3252	2,258.3200	2.2583	(2.875)	0	0	0
2021/01/18	R210	04/02/2021			Bond Future	195.2154	195.2154	195.2297	195.2297	0.007	0.0000	0.0000	1,213
2021/01/18	R210	06/05/2021			Bond Future	194.5363	194.5363	194.5502	194.5502	0.007	0.0000	0.0000	0
2021/01/18	R210	05/08/2021			Bond Future	196.7193	196.7193	196.7326	196.7326	0.007	0.0000	0.0000	0
2021/01/18	R210	04/11/2021			Bond Future	196.1642	196.1642	196.1775	196.1775	0.007	0.0000	0.0000	0
2021/01/18	R212	04/02/2021			Bond Future	170.0924	170.0924	170.0929	170.0929	0.000	0.0000	0.0000	4,953
2021/01/18	R212	06/05/2021			Bond Future	171.8652	171.8652	171.8650	171.8650	0.000	0.0000	0.0000	0
2021/01/18	R212	05/08/2021			Bond Future	171.4610	171.4610	171.4603	171.4603	0.000	0.0000	0.0000	0
2021/01/18	R212	04/11/2021			Bond Future	173.3658	173.3658	173.3648	173.3648	(0.001)	0.0000	0.0000	0
2021/01/18	R213	04/02/2021	9.40	Call	Bond Future	1,201.6100	1.2016	1,126.0000	1.1260	(6.292)	0	0	0
2021/01/18	R213	04/02/2021	9.40	Put	Bond Future	938.1200	0.9381	849.6900	0.8497	(9.426)	0	0	0
2021/01/18	R213	04/02/2021	9.39	Call	Bond Future	1,170.3600	1.1704	1,094.5000	1.0945	(6.482)	0	0	0
2021/01/18	R213	04/02/2021	9.39	Put	Bond Future	964.4000	0.9644	875.7200	0.8757	(9.195)	0	0	0
2021/01/18	R213	04/02/2021			Bond Future	9.3543	87.9970	9.3521	88.0098	(0.024)	0.0000	0.0000	8,858
2021/01/18	R213	04/02/2021	9.41	Call	Bond Future	1,233.4000	1.2334	1,158.0800	1.1581	(6.107)	0	0	0
2021/01/18	R213	04/02/2021	9.41	Put	Bond Future	912.4400	0.9124	824.3000	0.8243	(9.660)	0	0	0
2021/01/18	R213	06/05/2021	11.91	Call	Bond Future	12,086.5000	12.0865	12,091.2800	12.0913	0.040	0	0	0
2021/01/18	R213	06/05/2021	11.91	Put	Bond Future	102.6700	0.1027	94.8300	0.0948	(7.636)	0	0	0
2021/01/18	R213	06/05/2021			Bond Future	9.5469	85.3643	9.5446	85.3769	(0.024)	0.0000	0.0000	0
2021/01/18	R213	06/05/2021	11.90	Call	Bond Future	12,042.6400	12.0426	12,047.3200	12.0473	0.039	0	0	0
2021/01/18	R213	06/05/2021	11.90	Put	Bond Future	104.5900	0.1046	96.6500	0.0966	(7.592)	0	0	0
2021/01/18	R213	06/05/2021	11.89	Call	Bond Future	11,998.7700	11.9988	12,003.3400	12.0033	0.038	0	0	0
2021/01/18	R213	06/05/2021	11.89	Put	Bond Future	106.5400	0.1065	98.4900	0.0985	(7.556)	0	0	0
2021/01/18	R213	05/08/2021	10.14	Put	Bond Future	2,550.7400	2.5507	2,520.5700	2.5206	(1.183)	0	0	200
2021/01/18	R213	05/08/2021	9.34	Put	Bond Future	4,673.4700	4.6735	4,641.4100	4.6414	(0.686)	0	0	0
2021/01/18	R213	05/08/2021	9.34	Call	Bond Future	2,443.1400	2.4431	2,423.5300	2.4235	(0.803)	0	0	200
2021/01/18	R213	05/08/2021	10.85	Call	Bond Future	7,199.7800	7.1998	7,187.1000	7.1871	(0.176)	0	0	0
2021/01/18	R213	05/08/2021	10.85	Put	Bond Future	1,455.3300	1.4553	1,430.2000	1.4302	(1.727)	0	0	0
2021/01/18	R213	05/08/2021	10.84	Call	Bond Future	7,164.2500	7.1642	7,151.4600	7.1515	(0.179)	0	0	0
2021/01/18	R213	05/08/2021	10.84	Put	Bond Future	1,469.3400	1.4693	1,444.1000	1.4441	(1.718)	0	0	0
2021/01/18	R213	05/08/2021			Bond Future	9.7432	86.3014	9.7409	86.3139	(0.024)	0.0000	0.0000	0
2021/01/18	R213	05/08/2021	10.78	Call	Bond Future	6,952.4800	6.9525	6,939.0400	6.9390	(0.193)	0	0	0
2021/01/18	R213	05/08/2021	10.78	Put	Bond Future	1,555.6900	1.5557	1,529.8000	1.5298	(1.664)	0	0	200
2021/01/18	R213	05/08/2021	10.14	Call	Bond Future	4,672.0900	4.6721	4,654.3700	4.6544	(0.379)	0	0	0
2021/01/18	R213	05/08/2021	10.86	Call	Bond Future	7,235.3700	7.2354	7,222.7900	7.2228	(0.174)	0	0	0
2021/01/18	R213	05/08/2021	10.86	Put	Bond Future	1,441.4200	1.4414	1,416.3900	1.4164	(1.736)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	R213	04/11/2021	11.10	Put	Bond Future	1,667.5400	1.6675	1,647.5900	1.6476	(1.196)	0	0	0
2021/01/18	R213	04/11/2021	11.11	Call	Bond Future	7,502.5600	7.5026	7,495.1900	7.4952	(0.098)	0	0	0
2021/01/18	R213	04/11/2021	11.09	Put	Bond Future	1,681.8500	1.6819	1,661.8200	1.6618	(1.191)	0	0	0
2021/01/18	R213	04/11/2021			Bond Future	9.9469	83.7109	9.9446	83.7234	(0.024)	0.0000	0.0000	0
2021/01/18	R213	04/11/2021	11.10	Call	Bond Future	7,468.8200	7.4688	7,461.3700	7.4614	(0.100)	0	0	0
2021/01/18	R213	04/11/2021	11.11	Put	Bond Future	1,653.3300	1.6533	1,633.4600	1.6335	(1.202)	0	0	0
2021/01/18	R213	04/11/2021	11.09	Call	Bond Future	7,435.1500	7.4351	7,427.6200	7.4276	(0.101)	0	0	0
2021/01/18	R214	04/02/2021	10.33	Call	Bond Future	131.1900	0.1312	112.6800	0.1127	(14.109)	0	0	0
2021/01/18	R214	04/02/2021	10.33	Put	Bond Future	4,131.3300	4.1313	3,900.2800	3.9003	(5.593)	0	0	0
2021/01/18	R214	04/02/2021			Bond Future	11.0045	66.7444	10.9670	66.9569	(0.341)	0.0000	0.0000	15,579
2021/01/18	R214	04/02/2021	10.32	Call	Bond Future	125.2600	0.1253	107.1200	0.1071	(14.482)	0	0	0
2021/01/18	R214	04/02/2021	10.32	Put	Bond Future	4,187.6700	4.1877	3,956.9900	3.9570	(5.509)	0	0	0
2021/01/18	R214	04/02/2021	10.31	Call	Bond Future	119.5600	0.1196	101.8000	0.1018	(14.854)	0	0	0
2021/01/18	R214	04/02/2021	10.31	Put	Bond Future	4,244.3200	4.2443	4,014.0200	4.0140	(5.426)	0	0	0
2021/01/18	R214	06/05/2021	12.26	Call	Bond Future	6,610.1900	6.6102	6,742.7800	6.7428	2.006	0	0	0
2021/01/18	R214	06/05/2021	12.26	Put	Bond Future	1,181.0600	1.1811	1,099.2100	1.0992	(6.930)	0	0	0
2021/01/18	R214	06/05/2021	12.25	Call	Bond Future	6,575.5400	6.5755	6,707.5700	6.7076	2.008	0	0	0
2021/01/18	R214	06/05/2021	12.25	Put	Bond Future	1,193.9200	1.1939	1,111.5100	1.1115	(6.902)	0	0	0
2021/01/18	R214	06/05/2021			Bond Future	11.1977	64.1474	11.1588	64.3619	(0.347)	0.0000	0.0000	0
2021/01/18	R214	06/05/2021	12.27	Call	Bond Future	6,644.8900	6.6449	6,778.0500	6.7780	2.004	0	0	0
2021/01/18	R214	06/05/2021	12.27	Put	Bond Future	1,168.3200	1.1683	1,087.0400	1.0870	(6.957)	0	0	0
2021/01/18	R214	05/08/2021	12.03	Put	Bond Future	2,680.3900	2.6804	2,577.4800	2.5775	(3.839)	0	0	0
2021/01/18	R214	05/08/2021	12.01	Call	Bond Future	5,865.9800	5.8660	5,978.8700	5.9789	1.924	0	0	0
2021/01/18	R214	05/08/2021			Bond Future	11.3946	64.8517	11.3542	65.0683	(0.355)	0.0000	0.0000	0
2021/01/18	R214	05/08/2021	12.02	Call	Bond Future	5,898.8600	5.8989	6,012.1500	6.0122	1.921	0	0	0
2021/01/18	R214	05/08/2021	12.02	Put	Bond Future	2,696.6600	2.6967	2,593.3500	2.5933	(3.831)	0	0	0
2021/01/18	R214	05/08/2021	12.03	Call	Bond Future	5,931.6100	5.9316	6,045.3000	6.0453	1.917	0	0	0
2021/01/18	R214	05/08/2021	12.01	Put	Bond Future	2,712.8600	2.7129	2,609.1500	2.6092	(3.823)	0	0	0
2021/01/18	R214	04/11/2021	12.47	Call	Bond Future	6,913.5900	6.9136	7,042.8900	7.0429	1.870	0	0	0
2021/01/18	R214	04/11/2021	12.46	Call	Bond Future	6,881.4300	6.8814	7,010.3900	7.0104	1.874	0	0	0
2021/01/18	R214	04/11/2021	12.46	Put	Bond Future	2,639.0100	2.6390	2,549.1400	2.5491	(3.405)	0	0	0
2021/01/18	R214	04/11/2021			Bond Future	11.5951	62.2801	11.5531	62.4989	(0.362)	0.0000	0.0000	0
2021/01/18	R214	04/11/2021	12.47	Put	Bond Future	2,624.9400	2.6249	2,535.4100	2.5354	(3.411)	0	0	0
2021/01/18	R214	04/11/2021	12.48	Call	Bond Future	6,945.7700	6.9458	7,075.4000	7.0754	1.866	0	0	0
2021/01/18	R214	04/11/2021	12.48	Put	Bond Future	2,610.9600	2.6110	2,521.7600	2.5218	(3.416)	0	0	0
2021/01/18	R248	04/02/2021	10.47	Call	Bond Future	139.3400	0.1393	131.1600	0.1312	(5.871)	0	0	0
2021/01/18	R248	04/02/2021	10.47	Put	Bond Future	4,681.4500	4.6814	4,301.1400	4.3011	(8.124)	0	0	0
2021/01/18	R248	04/02/2021	10.46	Call	Bond Future	132.0700	0.1321	123.8300	0.1238	(6.239)	0	0	0
2021/01/18	R248	04/02/2021	10.46	Put	Bond Future	4,751.7000	4.7517	4,371.3300	4.3713	(8.005)	0	0	0
2021/01/18	R248	04/02/2021	10.75	Call	Bond Future	499.8700	0.4999	509.3600	0.5094	1.898	0	0	0
2021/01/18	R248	04/02/2021			Bond Future	11.0855	83.9742	11.0328	84.3463	(0.476)	0.0000	0.0000	125,025
2021/01/18	R248	04/02/2021	10.48	Call	Bond Future	146.8800	0.1469	138.7900	0.1388	(5.508)	0	0	0
2021/01/18	R248	04/02/2021	10.48	Put	Bond Future	4,611.6000	4.6116	4,231.3800	4.2314	(8.245)	0	0	0
2021/01/18	R248	04/02/2021	10.80	Put	Bond Future	2,651.5400	2.6515	2,296.4400	2.2964	(13.392)	0	0	0
2021/01/18	R248	04/02/2021	10.80	Call	Bond Future	599.4100	0.5994	616.4400	0.6164	2.841	0	0	2,140
2021/01/18	R248	04/02/2021	9.80	Put	Bond Future	10,023.9300	10.0239	9,651.2500	9.6513	(3.718)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/18	R248	04/02/2021	9.80	Call	Bond Future	1.3200	0.0013	0.7700	0.0008	(41.667)	0	0	2,140
2021/01/18	R248	04/02/2021	11.50	Put	Bond Future	466.2500	0.4663	315.5300	0.3155	(32.326)	0	0	0
2021/01/18	R248	04/02/2021	11.50	Call	Bond Future	3,287.9800	3.2880	3,509.3900	3.5094	6.734	0	0	0
2021/01/18	R248	04/02/2021	10.75	Put	Bond Future	2,920.9500	2.9210	2,558.3100	2.5583	(12.415)	0	0	0
2021/01/18	R248	06/05/2021	12.36	Call	Bond Future	8,025.3300	8.0253	8,285.3000	8.2853	3.239	0	0	0
2021/01/18	R248	06/05/2021	12.36	Put	Bond Future	1,253.6800	1.2537	1,137.9900	1.1380	(9.228)	0	0	0
2021/01/18	R248	06/05/2021			Bond Future	11.2829	80.4185	11.2280	80.7942	(0.487)	0.0000	0.0000	0
2021/01/18	R248	06/05/2021	12.35	Call	Bond Future	7,981.9600	7.9820	8,241.0100	8.2410	3.245	0	0	0
2021/01/18	R248	06/05/2021	12.35	Put	Bond Future	1,268.3100	1.2683	1,151.7000	1.1517	(9.194)	0	0	0
2021/01/18	R248	06/05/2021	12.34	Call	Bond Future	7,938.6400	7.9386	8,196.7800	8.1968	3.252	0	0	0
2021/01/18	R248	06/05/2021	12.34	Put	Bond Future	1,283.0800	1.2831	1,165.5600	1.1656	(9.159)	0	0	0
2021/01/18	R248	05/08/2021	12.51	Put	Bond Future	2,262.6900	2.2627	2,130.4700	2.1305	(5.843)	0	0	0
2021/01/18	R248	05/08/2021	12.52	Call	Bond Future	8,573.6200	8.5736	8,821.5400	8.8215	2.892	0	0	0
2021/01/18	R248	05/08/2021	12.50	Put	Bond Future	2,281.2700	2.2813	2,148.3400	2.1483	(5.827)	0	0	0
2021/01/18	R248	05/08/2021			Bond Future	11.4849	81.3015	11.4277	81.6810	(0.498)	0.0000	0.0000	0
2021/01/18	R248	05/08/2021	12.51	Call	Bond Future	8,535.4300	8.5354	8,782.6300	8.7826	2.896	0	0	0
2021/01/18	R248	05/08/2021	12.52	Put	Bond Future	2,244.2400	2.2442	2,112.7400	2.1127	(5.859)	0	0	0
2021/01/18	R248	05/08/2021	12.50	Call	Bond Future	8,497.2800	8.4973	8,743.7700	8.7438	2.901	0	0	0
2021/01/18	R248	04/11/2021	12.85	Call	Bond Future	9,139.9000	9.1399	9,401.5700	9.4016	2.863	0	0	0
2021/01/18	R248	04/11/2021	12.85	Put	Bond Future	2,323.7400	2.3237	2,201.9200	2.2019	(5.242)	0	0	0
2021/01/18	R248	04/11/2021			Bond Future	11.6908	77.7744	11.6311	78.1579	(0.510)	0.0000	0.0000	0
2021/01/18	R248	04/11/2021	12.83	Call	Bond Future	9,066.9400	9.0669	9,327.3600	9.3274	2.872	0	0	0
2021/01/18	R248	04/11/2021	12.83	Put	Bond Future	2,358.9200	2.3589	2,235.8500	2.2359	(5.217)	0	0	0
2021/01/18	R248	04/11/2021	12.84	Call	Bond Future	9,103.4000	9.1034	9,364.4500	9.3645	2.868	0	0	0
2021/01/18	R248	04/11/2021	12.84	Put	Bond Future	2,341.2700	2.3413	2,218.8300	2.2188	(5.230)	0	0	0

Total

1150260