



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/04/2021 TO 23/04/2021

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
2021/04/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	2025	06/05/2021		Bond Future	152.2482	152.2482	152.1748	152.1748	(0.048)	0.0000	0.0000	4,593
2021/04/23	2025	05/08/2021		Bond Future	152.4314	152.4314	152.3564	152.3564	(0.049)	0.0000	0.0000	1,697
2021/04/23	2025	04/11/2021		Bond Future	154.1901	154.1901	154.1138	154.1138	(0.049)	0.0000	0.0000	0
2021/04/23	2025	03/02/2022		Bond Future	154.4983	154.4983	154.4208	154.4208	(0.050)	0.0000	0.0000	0
2021/04/23	2025	05/05/2022		Bond Future	156.2411	156.2411	156.1630	156.1630	(0.050)	0.0000	0.0000	0
2021/04/23	2029	06/05/2021		Bond Future	111.3563	111.3563	111.3655	111.3655	0.008	0.0000	0.0000	1,540
2021/04/23	2029	05/08/2021		Bond Future	112.6065	112.6065	112.6152	112.6152	0.008	0.0000	0.0000	2,801

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
2021/04/23	2029	04/11/2021			Bond Future	112.7584	112.7584	112.7669	112.7669	0.008	0.0000	0.0000	0
2021/04/23	2029	03/02/2022			Bond Future	114.1197	114.1197	114.1281	114.1281	0.007	0.0000	0.0000	0
2021/04/23	2029	05/05/2022			Bond Future	114.2361	114.2361	114.2447	114.2447	0.008	0.0000	0.0000	0
2021/04/23	2030	06/05/2021	11.70	Call	Bond Future	13,180.0800	13.1801	12,851.6900	12.8517	(2.492)	0	0	0
2021/04/23	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2030	06/05/2021	11.69	Call	Bond Future	13,133.6000	13.1336	12,805.2100	12.8052	(2.500)	0	0	0
2021/04/23	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2030	06/05/2021	8.90	Call	Bond Future	492.5300	0.4925	369.3800	0.3694	(25.004)	0	0	0
2021/04/23	2030	06/05/2021	9.00	Call	Bond Future	690.2100	0.6902	536.6700	0.5367	(22.245)	0	0	0
2021/04/23	2030	06/05/2021	9.00	Put	Bond Future	1,456.3400	1.4563	1,631.1900	1.6312	12.006	0	0	5,000
2021/04/23	2030	06/05/2021	9.25	Call	Bond Future	1,392.3200	1.3923	1,164.6400	1.1646	(16.353)	0	0	0
2021/04/23	2030	06/05/2021	9.25	Put	Bond Future	740.6200	0.7406	841.3300	0.8413	13.598	0	0	0
2021/04/23	2030	06/05/2021	9.35	Call	Bond Future	1,755.0900	1.7551	1,502.4200	1.5024	(14.396)	0	0	0
2021/04/23	2030	06/05/2021	9.27	Put	Bond Future	697.5700	0.6976	792.9700	0.7930	13.676	0	0	0
2021/04/23	2030	06/05/2021	9.27	Call	Bond Future	1,461.5000	1.4615	1,228.5100	1.2285	(15.942)	0	0	300
2021/04/23	2030	06/05/2021	10.95	Call	Bond Future	9,593.7200	9.5937	9,265.3200	9.2653	(3.423)	0	0	0
2021/04/23	2030	06/05/2021	10.95	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	300
2021/04/23	2030	06/05/2021	9.92	Call	Bond Future	4,379.9000	4.3799	4,058.6800	4.0587	(7.334)	0	0	0
2021/04/23	2030	06/05/2021	7.97	Call	Bond Future	2.5000	0.0025	1.0600	0.0011	(57.600)	0	0	700
2021/04/23	2030	06/05/2021	10.04	Call	Bond Future	4,989.8600	4.9899	4,665.0900	4.6651	(6.509)	0	0	0
2021/04/23	2030	06/05/2021	10.04	Put	Bond Future	35.7000	0.0357	39.3200	0.0393	10.140	0	0	0
2021/04/23	2030	06/05/2021	9.15	Call	Bond Future	988.3100	0.9883	1,117.3000	1.1173	13.052	0	0	0
2021/04/23	2030	06/05/2021	9.15	Call	Bond Future	1,076.2100	1.0762	876.8100	0.8768	(18.528)	0	0	0
2021/04/23	2030	06/05/2021			Bond Future	9.1345	95.4659	9.1926	95.1375	0.636	0.0000	0.0000	94,275
2021/04/23	2030	06/05/2021	11.71	Call	Bond Future	13,226.5200	13.2265	12,898.1300	12.8981	(2.483)	0	0	0
2021/04/23	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2030	06/05/2021	8.95	Call	Bond Future	585.6500	0.5856	447.4600	0.4475	(23.596)	0	0	0
2021/04/23	2030	06/05/2021	8.95	Put	Bond Future	1,638.6900	1.6387	1,828.8900	1.8289	11.607	0	0	2,500
2021/04/23	2030	06/05/2021	8.36	Put	Bond Future	4,563.4600	4.5635	4,875.3000	4.8753	6.833	0	0	0
2021/04/23	2030	06/05/2021	8.36	Call	Bond Future	38.2200	0.0382	21.6700	0.0217	(43.302)	0	0	0
2021/04/23	2030	06/05/2021	8.86	Put	Bond Future	1,998.3100	1.9983	2,215.2300	2.2152	10.855	0	0	0
2021/04/23	2030	06/05/2021	8.86	Call	Bond Future	425.9700	0.4260	314.5000	0.3145	(26.169)	0	0	0
2021/04/23	2030	06/05/2021	8.90	Put	Bond Future	1,833.6200	1.8336	2,038.8600	2.0389	11.193	0	0	2,500
2021/04/23	2030	06/05/2021	9.35	Put	Bond Future	544.0000	0.5440	619.7200	0.6197	13.919	0	0	0
2021/04/23	2030	06/05/2021	8.77	Put	Bond Future	2,395.7100	2.3957	2,637.2600	2.6373	10.083	0	0	0
2021/04/23	2030	06/05/2021	8.77	Call	Bond Future	300.3900	0.3004	213.5500	0.2136	(28.909)	0	0	300
2021/04/23	2030	06/05/2021	9.92	Put	Bond Future	62.3400	0.0623	69.5100	0.0695	11.501	0	0	700
2021/04/23	2030	06/05/2021	9.22	Call	Bond Future	1,292.6600	1.2927	1,073.1700	1.0732	(16.980)	0	0	0
2021/04/23	2030	06/05/2021	9.22	Put	Bond Future	809.6400	0.8096	918.5400	0.9185	13.450	0	0	700
2021/04/23	2030	06/05/2021	7.97	Put	Bond Future	6,913.2700	6.9133	7,240.2200	7.2402	4.729	0	0	0
2021/04/23	2030	06/05/2021	10.74	Call	Bond Future	8,552.2300	8.5522	8,223.8200	8.2238	(3.840)	0	0	0
2021/04/23	2030	06/05/2021	10.74	Put	Bond Future	0.4500	0.0005	0.4300	0.0004	(4.444)	0	0	0
2021/04/23	2030	05/08/2021	8.50	Put	Bond Future	5,634.6500	5.6347	5,879.8200	5.8798	4.351	0	0	0
2021/04/23	2030	05/08/2021	8.83	Call	Bond Future	1,431.8100	1.4318	1,309.3000	1.3093	(8.556)	0	0	479
2021/04/23	2030	05/08/2021	10.15	Call	Bond Future	5,411.0400	5.4110	5,154.2800	5.1543	(4.745)	0	0	0
2021/04/23	2030	05/08/2021	10.30	Put	Bond Future	931.7900	0.9318	996.9600	0.9970	6.994	0	0	200
2021/04/23	2030	05/08/2021	8.78	Put	Bond Future	4,469.6900	4.4697	4,685.2900	4.6853	4.824	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
2021/04/23	2030	05/08/2021	8.78	Call	Bond Future	1,337.1800	1.3372	1,220.2200	1.2202	(8.747)	0	0	200
2021/04/23	2030	05/08/2021	7.70	Put	Bond Future	9,786.1200	9.7861	10,089.6800	10.0897	3.102	0	0	0
2021/04/23	2030	05/08/2021	9.45	Call	Bond Future	2,951.0400	2.9510	2,758.7800	2.7588	(6.515)	0	0	600
2021/04/23	2030	05/08/2021	12.10	Call	Bond Future	13,678.7400	13.6787	13,350.6800	13.3507	(2.398)	0	0	0
2021/04/23	2030	05/08/2021	12.10	Put	Bond Future	45.3300	0.0453	49.8300	0.0498	9.927	0	0	600
2021/04/23	2030	05/08/2021	10.42	Call	Bond Future	6,467.6900	6.4677	6,192.2200	6.1922	(4.259)	0	0	0
2021/04/23	2030	05/08/2021	10.42	Put	Bond Future	792.2200	0.7922	849.3100	0.8493	7.206	0	0	0
2021/04/23	2030	05/08/2021	10.41	Call	Bond Future	6,428.1900	6.4282	6,153.3700	6.1534	(4.275)	0	0	0
2021/04/23	2030	05/08/2021	10.41	Put	Bond Future	803.1700	0.8032	860.9100	0.8609	7.189	0	0	0
2021/04/23	2030	05/08/2021			Bond Future	9.3400	92.5086	9.4009	92.1760	0.652	0.0000	0.0000	67,599
2021/04/23	2030	05/08/2021	8.50	Call	Bond Future	884.7900	0.8848	797.4000	0.7974	(9.877)	0	0	5,000
2021/04/23	2030	05/08/2021	9.50	Call	Bond Future	3,101.2500	3.1013	2,903.6100	2.9036	(6.373)	0	0	0
2021/04/23	2030	05/08/2021	9.50	Put	Bond Future	2,230.9000	2.2309	2,365.8200	2.3658	6.048	0	0	5,000
2021/04/23	2030	05/08/2021	8.83	Put	Bond Future	4,279.1500	4.2792	4,489.2000	4.4892	4.909	0	0	0
2021/04/23	2030	05/08/2021	10.15	Put	Bond Future	1,111.1300	1.1111	1,186.9300	1.1869	6.822	0	0	479
2021/04/23	2030	05/08/2021	9.75	Call	Bond Future	3,923.5000	3.9235	3,700.5100	3.7005	(5.683)	0	0	0
2021/04/23	2030	05/08/2021	9.75	Put	Bond Future	1,713.9800	1.7140	1,823.5500	1.8235	6.393	0	0	479
2021/04/23	2030	05/08/2021	10.30	Call	Bond Future	5,999.3700	5.9994	5,731.9800	5.7320	(4.457)	0	0	0
2021/04/23	2030	05/08/2021	7.70	Call	Bond Future	218.1400	0.2181	189.1400	0.1891	(13.294)	0	0	200
2021/04/23	2030	05/08/2021	8.95	Put	Bond Future	3,843.5500	3.8436	4,040.0700	4.0401	5.113	0	0	0
2021/04/23	2030	05/08/2021	8.95	Call	Bond Future	1,676.1600	1.6762	1,540.1200	1.5401	(8.116)	0	0	600
2021/04/23	2030	05/08/2021	9.45	Put	Bond Future	2,351.6000	2.3516	2,491.9000	2.4919	5.966	0	0	0
2021/04/23	2030	05/08/2021	10.43	Call	Bond Future	6,507.2700	6.5073	6,231.1500	6.2312	(4.243)	0	0	0
2021/04/23	2030	05/08/2021	10.43	Put	Bond Future	781.3900	0.7814	837.8300	0.8378	7.223	0	0	0
2021/04/23	2030	04/11/2021	9.20	Call	Bond Future	2,511.6700	2.5117	2,360.6800	2.3607	(6.012)	0	0	1,102
2021/04/23	2030	04/11/2021	11.26	Call	Bond Future	9,303.5900	9.3036	9,012.8700	9.0129	(3.125)	0	0	0
2021/04/23	2030	04/11/2021	8.27	Put	Bond Future	7,952.4700	7.9525	8,214.4100	8.2144	3.294	0	0	0
2021/04/23	2030	04/11/2021	8.27	Call	Bond Future	919.7600	0.9198	845.1000	0.8451	(8.117)	0	0	300
2021/04/23	2030	04/11/2021	8.77	Put	Bond Future	5,803.9800	5.8040	6,027.1800	6.0272	3.846	0	0	0
2021/04/23	2030	04/11/2021	11.44	Put	Bond Future	591.2400	0.5912	630.0000	0.6300	6.556	0	0	300
2021/04/23	2030	04/11/2021	10.60	Call	Bond Future	6,861.2000	6.8612	6,604.1200	6.6041	(3.747)	0	0	0
2021/04/23	2030	04/11/2021	10.60	Put	Bond Future	1,436.6100	1.4366	1,516.1300	1.5161	5.535	0	0	0
2021/04/23	2030	04/11/2021	10.59	Put	Bond Future	1,450.5900	1.4506	1,530.7100	1.5307	5.523	0	0	0
2021/04/23	2030	04/11/2021			Bond Future	9.5354	93.5544	9.5990	93.2178	0.668	0.0000	0.0000	0
2021/04/23	2030	04/11/2021	9.20	Put	Bond Future	4,311.2100	4.3112	4,496.8200	4.4968	4.305	0	0	0
2021/04/23	2030	04/11/2021	11.26	Put	Bond Future	724.1300	0.7241	770.0100	0.7700	6.336	0	0	1,102
2021/04/23	2030	04/11/2021	9.90	Put	Bond Future	2,523.0100	2.5230	2,649.5300	2.6495	5.015	0	0	0
2021/04/23	2030	04/11/2021	9.90	Call	Bond Future	4,429.3500	4.4294	4,219.2700	4.2193	(4.743)	0	0	1,102
2021/04/23	2030	04/11/2021	8.77	Call	Bond Future	1,630.1100	1.6301	1,516.7100	1.5167	(6.957)	0	0	300
2021/04/23	2030	04/11/2021	11.44	Call	Bond Future	10,004.9100	10.0049	9,707.0700	9.7071	(2.977)	0	0	0
2021/04/23	2030	04/11/2021	10.61	Call	Bond Future	6,896.2800	6.8963	6,638.6000	6.6386	(3.737)	0	0	0
2021/04/23	2030	04/11/2021	10.61	Put	Bond Future	1,422.7300	1.4227	1,501.6500	1.5016	5.547	0	0	0
2021/04/23	2030	04/11/2021	10.59	Call	Bond Future	6,826.1900	6.8262	6,569.7100	6.5697	(3.757)	0	0	0
2021/04/23	2030	03/02/2022	8.85	Put	Bond Future	0.0000	0.0000	6,581.1500	6.5812	100.000	0	0	0
2021/04/23	2030	03/02/2022	8.85	Call	Bond Future	0.0000	0.0000	1,516.7300	1.5167	100.000	0	0	1,000
2021/04/23	2030	03/02/2022	8.39	Put	Bond Future	8,291.6800	8.2917	8,555.9000	8.5559	3.187	0	0	0
2021/04/23	2030	03/02/2022	8.39	Call	Bond Future	1,011.9600	1.0120	935.4700	0.9355	(7.559)	0	0	101
2021/04/23	2030	03/02/2022	9.35	Call	Bond Future	2,617.1100	2.6171	2,467.8900	2.4679	(5.702)	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
2021/04/23	2030	03/02/2022	9.35	Put	Bond Future	4,658.2800	4.6583	4,849.7700	4.8498	4.111	0	0	101
2021/04/23	2030	03/02/2022	9.45	Call	Bond Future	2,848.3600	2.8484	2,691.0000	2.6910	(5.525)	0	0	0
2021/04/23	2030	03/02/2022	9.45	Put	Bond Future	4,364.6400	4.3646	4,547.9900	4.5480	4.201	0	0	0
2021/04/23	2030	03/02/2022			Bond Future	9.7430	90.6581	9.8097	90.3174	0.685	0.0000	0.0000	0
2021/04/23	2030	03/02/2022	10.85	Call	Bond Future	0.0000	0.0000	6,821.8900	6.8219	100.000	0	0	0
2021/04/23	2030	03/02/2022	10.85	Put	Bond Future	0.0000	0.0000	1,716.1300	1.7161	100.000	0	0	1,000
2021/04/23	2030	03/02/2022	9.60	Put	Bond Future	0.0000	0.0000	4,121.0300	4.1210	100.000	0	0	0
2021/04/23	2030	03/02/2022	9.60	Call	Bond Future	0.0000	0.0000	3,044.2400	3.0442	100.000	0	0	1,000
2021/04/23	2030	03/02/2022	9.78	Call	Bond Future	3,681.4000	3.6814	3,497.7800	3.4978	(4.988)	0	0	0
2021/04/23	2030	03/02/2022	9.78	Put	Bond Future	3,492.3800	3.4924	3,649.4700	3.6495	4.498	0	0	101
2021/04/23	2030	03/02/2022	9.43	Call	Bond Future	2,801.1900	2.8012	2,645.4600	2.6455	(5.559)	0	0	0
2021/04/23	2030	03/02/2022	9.43	Put	Bond Future	4,422.1400	4.4221	4,607.1200	4.6071	4.183	0	0	0
2021/04/23	2030	03/02/2022	9.44	Call	Bond Future	2,824.5600	2.8246	2,668.0200	2.6680	(5.542)	0	0	0
2021/04/23	2030	03/02/2022	9.44	Put	Bond Future	4,393.1600	4.3932	4,577.3300	4.5773	4.192	0	0	0
2021/04/23	2030	05/05/2022	10.21	Call	Bond Future	1,112.3600	1.1124	767.9800	0.7680	(30.959)	0	0	0
2021/04/23	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2030	05/05/2022			Bond Future	9.9829	91.6582	10.0528	91.3138	0.700	0.0000	0.0000	0
2021/04/23	2030	05/05/2022	10.19	Call	Bond Future	1,015.1300	1.0151	670.7500	0.6708	(33.925)	0	0	0
2021/04/23	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2030	05/05/2022	10.20	Call	Bond Future	1,063.7600	1.0638	719.3800	0.7194	(32.374)	0	0	0
2021/04/23	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2032	06/05/2021	12.12	Call	Bond Future	12,041.9100	12.0419	11,629.9800	11.6300	(3.421)	0	0	0
2021/04/23	2032	06/05/2021	12.12	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/04/23	2032	06/05/2021	12.57	Call	Bond Future	14,233.2000	14.2332	13,821.2700	13.8213	(2.894)	0	0	0
2021/04/23	2032	06/05/2021			Bond Future	9.9294	89.8818	9.9975	89.4699	0.686	0.0000	0.0000	76,871
2021/04/23	2032	06/05/2021	12.11	Call	Bond Future	11,992.2200	11.9922	11,580.2800	11.5803	(3.435)	0	0	0
2021/04/23	2032	06/05/2021	12.11	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/23	2032	06/05/2021	12.10	Call	Bond Future	11,942.4600	11.9425	11,530.5200	11.5305	(3.449)	0	0	0
2021/04/23	2032	06/05/2021	12.10	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/23	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	736
2021/04/23	2032	06/05/2021	10.33	Put	Bond Future	342.2600	0.3423	400.7500	0.4008	17.089	0	0	0
2021/04/23	2032	06/05/2021	10.33	Call	Bond Future	2,728.3500	2.7283	2,374.9100	2.3749	(12.954)	0	0	736
2021/04/23	2032	05/08/2021	11.37	Call	Bond Future	7,680.7100	7.6807	7,330.0400	7.3300	(4.566)	0	0	0
2021/04/23	2032	05/08/2021	11.37	Put	Bond Future	810.4000	0.8104	876.7200	0.8767	8.184	0	0	0
2021/04/23	2032	05/08/2021			Bond Future	10.1364	90.8684	10.2075	90.4515	0.701	0.0000	0.0000	89,975
2021/04/23	2032	05/08/2021	11.35	Call	Bond Future	7,596.7400	7.5967	7,247.5000	7.2475	(4.597)	0	0	0
2021/04/23	2032	05/08/2021	11.35	Put	Bond Future	831.8600	0.8319	899.6100	0.8996	8.144	0	0	0
2021/04/23	2032	05/08/2021	11.36	Call	Bond Future	7,638.6900	7.6387	7,288.7300	7.2887	(4.581)	0	0	0
2021/04/23	2032	05/08/2021	11.36	Put	Bond Future	821.0700	0.8211	888.1000	0.8881	8.164	0	0	0
2021/04/23	2032	04/11/2021	9.83	Call	Bond Future	2,498.1400	2.4981	2,325.0400	2.3250	(6.929)	0	0	700
2021/04/23	2032	04/11/2021	11.71	Put	Bond Future	1,322.6600	1.3227	1,406.7400	1.4067	6.357	0	0	0
2021/04/23	2032	04/11/2021	11.69	Call	Bond Future	8,599.4200	8.5994	8,262.8600	8.2629	(3.914)	0	0	0
2021/04/23	2032	04/11/2021	11.70	Call	Bond Future	8,637.4100	8.6374	8,300.2300	8.3002	(3.904)	0	0	0
2021/04/23	2032	04/11/2021			Bond Future	10.3431	87.7496	10.4172	87.3277	0.717	0.0000	0.0000	21
2021/04/23	2032	04/11/2021	9.83	Put	Bond Future	5,495.5700	5.4956	5,744.3700	5.7444	4.527	0	0	0
2021/04/23	2032	04/11/2021	12.81	Call	Bond Future	13,083.2700	13.0833	12,693.9300	12.6939	(2.976)	0	0	0
2021/04/23	2032	04/11/2021	12.81	Put	Bond Future	419.3100	0.4193	451.8700	0.4519	7.765	0	0	700

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
2021/04/23	2032	04/11/2021	11.71	Call	Bond Future	8,675.4700	8.6755	8,337.6500	8.3376	(3.894)	0	0	0
2021/04/23	2032	04/11/2021	11.69	Put	Bond Future	1,347.9500	1.3479	1,433.2900	1.4333	6.331	0	0	0
2021/04/23	2032	04/11/2021	9.33	Put	Bond Future	7,540.5800	7.5406	7,840.9300	7.8409	3.983	0	0	0
2021/04/23	2032	04/11/2021	9.33	Call	Bond Future	1,487.0600	1.4871	1,365.5100	1.3655	(8.174)	0	0	700
2021/04/23	2032	04/11/2021	11.70	Put	Bond Future	1,335.2500	1.3353	1,419.9700	1.4200	6.345	0	0	0
2021/04/23	2032	03/02/2022	10.35	Put	Bond Future	4,710.8500	4.7108	4,930.3200	4.9303	4.659	0	0	400
2021/04/23	2032	03/02/2022	9.58	Put	Bond Future	7,466.2700	7.4663	7,759.7800	7.7598	3.931	0	0	0
2021/04/23	2032	03/02/2022	9.58	Call	Bond Future	1,813.7600	1.8138	1,680.1600	1.6802	(7.366)	0	0	400
2021/04/23	2032	03/02/2022	9.81	Call	Bond Future	2,263.6000	2.2636	2,108.0900	2.1081	(6.870)	0	0	0
2021/04/23	2032	03/02/2022	9.81	Put	Bond Future	6,542.8900	6.5429	6,814.4900	6.8145	4.151	0	0	198
2021/04/23	2032	03/02/2022	8.91	Put	Bond Future	10,743.3000	10.7433	11,090.0600	11.0901	3.228	0	0	0
2021/04/23	2032	03/02/2022	10.66	Call	Bond Future	4,417.8100	4.4178	4,181.3900	4.1814	(5.352)	0	0	0
2021/04/23	2032	03/02/2022	10.66	Put	Bond Future	3,854.9300	3.8549	4,045.6200	4.0456	4.947	0	0	97
2021/04/23	2032	03/02/2022	10.42	Call	Bond Future	3,737.2900	3.7373	3,523.0400	3.5230	(5.733)	0	0	0
2021/04/23	2032	03/02/2022	10.42	Put	Bond Future	4,505.5000	4.5055	4,718.3600	4.7184	4.724	0	0	0
2021/04/23	2032	03/02/2022	10.45	Put	Bond Future	4,419.5300	4.4195	4,629.5700	4.6296	4.753	0	0	198
2021/04/23	2032	03/02/2022	10.43	Call	Bond Future	3,764.3000	3.7643	3,549.1000	3.5491	(5.717)	0	0	0
2021/04/23	2032	03/02/2022	10.43	Put	Bond Future	4,476.4900	4.4765	4,688.4000	4.6884	4.734	0	0	0
2021/04/23	2032	03/02/2022			Bond Future	10.5579	88.7892	10.6353	88.3621	0.733	0.0000	0.0000	0
2021/04/23	2032	03/02/2022	10.35	Call	Bond Future	3,549.1500	3.5492	3,341.5100	3.3415	(5.850)	0	0	0
2021/04/23	2032	03/02/2022	10.95	Call	Bond Future	5,323.3400	5.3233	5,061.5500	5.0615	(4.918)	0	0	0
2021/04/23	2032	03/02/2022	10.95	Put	Bond Future	3,188.5900	3.1886	3,353.9100	3.3539	5.185	0	0	400
2021/04/23	2032	03/02/2022	10.14	Call	Bond Future	3,013.8100	3.0138	2,826.3100	2.8263	(6.221)	0	0	0
2021/04/23	2032	03/02/2022	10.14	Put	Bond Future	5,370.4800	5.3705	5,610.0900	5.6101	4.462	0	0	97
2021/04/23	2032	03/02/2022	9.14	Put	Bond Future	9,538.7200	9.5387	9,868.9000	9.8689	3.461	0	0	0
2021/04/23	2032	03/02/2022	9.14	Call	Bond Future	1,180.6000	1.1806	1,083.6700	1.0837	(8.210)	0	0	97
2021/04/23	2032	03/02/2022	8.91	Call	Bond Future	928.5800	0.9286	848.2300	0.8482	(8.653)	0	0	198
2021/04/23	2032	03/02/2022	10.44	Call	Bond Future	3,791.7200	3.7917	3,575.5800	3.5756	(5.700)	0	0	0
2021/04/23	2032	03/02/2022	10.44	Put	Bond Future	4,447.9400	4.4479	4,658.9100	4.6589	4.743	0	0	0
2021/04/23	2032	03/02/2022	10.45	Call	Bond Future	3,819.2300	3.8192	3,602.1600	3.6022	(5.684)	0	0	0
2021/04/23	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2032	05/05/2022	11.03	Call	Bond Future	1,229.8700	1.2299	798.1700	0.7982	(35.101)	0	0	0
2021/04/23	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2032	05/05/2022			Bond Future	10.7983	85.6240	10.8791	85.1923	0.749	0.0000	0.0000	0
2021/04/23	2032	05/05/2022	11.04	Call	Bond Future	1,282.3900	1.2824	850.6900	0.8507	(33.664)	0	0	0
2021/04/23	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2032	05/05/2022	11.02	Call	Bond Future	1,177.3000	1.1773	745.6000	0.7456	(36.669)	0	0	0
2021/04/23	2033	06/05/2021			Bond Future	104.8070	104.8070	104.6032	104.6032	(0.194)	0.0000	0.0000	1,149
2021/04/23	2033	05/08/2021			Bond Future	105.9838	105.9838	105.7771	105.7771	(0.195)	0.0000	0.0000	9,377
2021/04/23	2033	04/11/2021			Bond Future	105.9850	105.9850	105.7756	105.7756	(0.198)	0.0000	0.0000	0
2021/04/23	2033	03/02/2022			Bond Future	107.2645	107.2645	107.0525	107.0525	(0.198)	0.0000	0.0000	0
2021/04/23	2033	05/05/2022			Bond Future	107.2235	107.2235	107.0091	107.0091	(0.200)	0.0000	0.0000	0
2021/04/23	2037	06/05/2021	12.43	Call	Bond Future	9,716.8800	9.7169	8,888.4400	8.8884	(8.526)	0	0	0
2021/04/23	2037	06/05/2021	12.44	Put	Bond Future	1.9300	0.0019	2.8800	0.0029	49.223	0	0	0
2021/04/23	2037	06/05/2021	12.42	Call	Bond Future	9,663.1700	9.6632	8,834.8000	8.8348	(8.572)	0	0	0
2021/04/23	2037	06/05/2021			Bond Future	10.7903	85.1614	10.9186	84.3319	1.190	0.0000	0.0000	72,473

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
2021/04/23	2037	06/05/2021	12.43	Put	Bond Future	2.0400	0.0020	3.0500	0.0031	49.510	0	0	0
2021/04/23	2037	06/05/2021	12.44	Call	Bond Future	9,770.5500	9.7705	8,942.0500	8.9421	(8.480)	0	0	0
2021/04/23	2037	06/05/2021	12.42	Put	Bond Future	2.1600	0.0022	3.2400	0.0032	50.000	0	0	0
2021/04/23	2037	05/08/2021	12.27	Call	Bond Future	8,426.0100	8.4260	7,738.8900	7.7389	(8.155)	0	0	0
2021/04/23	2037	05/08/2021	12.27	Put	Bond Future	975.9000	0.9759	1,127.8400	1.1278	15.569	0	0	0
2021/04/23	2037	05/08/2021	12.28	Call	Bond Future	8,468.9100	8.4689	7,780.3500	7.7803	(8.130)	0	0	0
2021/04/23	2037	05/08/2021	12.26	Put	Bond Future	987.7100	0.9877	1,141.1000	1.1411	15.530	0	0	0
2021/04/23	2037	05/08/2021			Bond Future	11.0025	81.8406	11.1364	81.0016	1.216	0.0000	0.0000	96,119
2021/04/23	2037	05/08/2021	12.28	Put	Bond Future	964.2200	0.9642	1,114.7200	1.1147	15.608	0	0	0
2021/04/23	2037	05/08/2021	12.26	Call	Bond Future	8,383.1700	8.3832	7,697.5000	7.6975	(8.179)	0	0	0
2021/04/23	2037	04/11/2021	12.30	Call	Bond Future	8,401.4900	8.4015	7,777.6600	7.7777	(7.425)	0	0	0
2021/04/23	2037	04/11/2021	12.30	Put	Bond Future	2,061.2300	2.0612	2,286.1100	2.2861	10.910	0	0	600
2021/04/23	2037	04/11/2021	11.49	Put	Bond Future	3,569.3200	3.5693	3,919.7600	3.9198	9.818	0	0	0
2021/04/23	2037	04/11/2021	11.49	Call	Bond Future	5,305.4200	5.3054	4,807.1500	4.8071	(9.392)	0	0	600
2021/04/23	2037	04/11/2021	12.82	Put	Bond Future	1,317.7900	1.3178	1,477.7600	1.4778	12.139	0	0	0
2021/04/23	2037	04/11/2021	12.83	Call	Bond Future	10,439.4600	10.4395	9,749.6100	9.7496	(6.608)	0	0	0
2021/04/23	2037	04/11/2021			Bond Future	11.2030	82.7660	11.3421	81.9173	1.242	0.0000	0.0000	0
2021/04/23	2037	04/11/2021	12.82	Call	Bond Future	10,400.0000	10.4000	9,711.2600	9.7113	(6.623)	0	0	0
2021/04/23	2037	04/11/2021	12.83	Put	Bond Future	1,306.0600	1.3061	1,464.9200	1.4649	12.163	0	0	0
2021/04/23	2037	04/11/2021	12.81	Call	Bond Future	10,360.5800	10.3606	9,672.9600	9.6730	(6.637)	0	0	0
2021/04/23	2037	04/11/2021	12.81	Put	Bond Future	1,329.6100	1.3296	1,490.7000	1.4907	12.116	0	0	0
2021/04/23	2037	03/02/2022	11.46	Call	Bond Future	4,791.6800	4.7917	4,333.6300	4.3336	(9.559)	0	0	0
2021/04/23	2037	03/02/2022	11.47	Put	Bond Future	4,492.0500	4.4920	4,891.1800	4.8912	8.885	0	0	0
2021/04/23	2037	03/02/2022	11.45	Call	Bond Future	4,760.9700	4.7610	4,304.6800	4.3047	(9.584)	0	0	0
2021/04/23	2037	03/02/2022			Bond Future	11.4145	79.4919	11.5594	78.6329	1.270	0.0000	0.0000	0
2021/04/23	2037	03/02/2022	11.46	Put	Bond Future	4,520.3600	4.5204	4,921.2500	4.9213	8.869	0	0	0
2021/04/23	2037	03/02/2022	11.47	Call	Bond Future	4,822.7600	4.8228	4,362.9500	4.3630	(9.534)	0	0	0
2021/04/23	2037	03/02/2022	11.45	Put	Bond Future	4,549.1100	4.5491	4,951.7600	4.9518	8.851	0	0	0
2021/04/23	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2037	05/05/2022	11.82	Call	Bond Future	985.3600	0.9854	117.0700	0.1171	(88.119)	0	0	0
2021/04/23	2037	05/05/2022	11.83	Call	Bond Future	1,042.1800	1.0422	173.8900	0.1739	(83.315)	0	0	0
2021/04/23	2037	05/05/2022			Bond Future	11.6483	80.3684	11.7994	79.5001	1.297	0.0000	0.0000	0
2021/04/23	2037	05/05/2022	11.84	Call	Bond Future	1,098.9400	1.0989	230.6500	0.2307	(79.012)	0	0	0
2021/04/23	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	2038	06/05/2021			Bond Future	119.1254	119.1254	118.6665	118.6665	(0.385)	0.0000	0.0000	7,781
2021/04/23	2038	05/08/2021			Bond Future	118.7461	118.7461	118.2813	118.2813	(0.391)	0.0000	0.0000	6,119
2021/04/23	2038	04/11/2021			Bond Future	120.1162	120.1162	119.6459	119.6459	(0.392)	0.0000	0.0000	0
2021/04/23	2038	03/02/2022			Bond Future	119.8191	119.8191	119.3427	119.3427	(0.398)	0.0000	0.0000	0
2021/04/23	2038	05/05/2022			Bond Future	121.1704	121.1704	120.6888	120.6888	(0.397)	0.0000	0.0000	0
2021/04/23	2040	06/05/2021	12.44	Call	Bond Future	9,491.5400	9.4915	8,611.0100	8.6110	(9.277)	0	0	0
2021/04/23	2040	06/05/2021	12.44	Put	Bond Future	4.3800	0.0044	6.6200	0.0066	51.142	0	0	0
2021/04/23	2040	06/05/2021	10.83	Put	Bond Future	1,751.4500	1.7515	2,262.0600	2.2621	29.154	0	0	0
2021/04/23	2040	06/05/2021	10.83	Call	Bond Future	1,020.4600	1.0205	648.3000	0.6483	(36.470)	0	0	300
2021/04/23	2040	06/05/2021	11.58	Put	Bond Future	190.4000	0.1904	276.4700	0.2765	45.205	0	0	0
2021/04/23	2040	06/05/2021	11.58	Call	Bond Future	4,481.6900	4.4817	3,684.9900	3.6850	(17.777)	0	0	300

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	
2021/04/23	2040	06/05/2021			Bond Future		10.9347		11.0631	86.2908	1.174	0.0000	0.0000	53,055
2021/04/23	2040	06/05/2021	12.43	Call	Bond Future	9,434.5500		9.4346	8,554.1400	8.5541	(9.332)	0	0	0
2021/04/23	2040	06/05/2021	12.43	Put	Bond Future	4.6300		0.0046	6.9900	0.0070	50.972	0	0	0
2021/04/23	2040	06/05/2021	12.42	Call	Bond Future	9,377.5100		9.3775	8,497.2300	8.4972	(9.387)	0	0	0
2021/04/23	2040	06/05/2021	12.42	Put	Bond Future	4.8900		0.0049	7.3800	0.0074	50.920	0	0	0
2021/04/23	2040	06/05/2021	13.38	Call	Bond Future	14,562.4900		14.5625	13,679.7200	13.6797	(6.062)	0	0	0
2021/04/23	2040	06/05/2021	13.38	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	300
2021/04/23	2040	05/08/2021	11.05	Put	Bond Future	3,876.5200		3.8765	4,330.6400	4.3306	11.715	0	0	0
2021/04/23	2040	05/08/2021	11.05	Call	Bond Future	3,246.0800		3.2461	2,807.2700	2.8073	(13.518)	0	0	900
2021/04/23	2040	05/08/2021	12.48	Call	Bond Future	9,202.6400		9.2026	8,459.8700	8.4599	(8.071)	0	0	0
2021/04/23	2040	05/08/2021	12.49	Put	Bond Future	923.9900		0.9240	1,072.6900	1.0727	16.093	0	0	0
2021/04/23	2040	05/08/2021	12.47	Call	Bond Future	9,157.3100		9.1573	8,416.0000	8.4160	(8.095)	0	0	0
2021/04/23	2040	05/08/2021			Bond Future	11.1432		83.6245	11.2771	82.7316	1.202	0.0000	0.0000	52,871
2021/04/23	2040	05/08/2021	11.55	Put	Bond Future	2,455.4500		2.4554	2,779.9300	2.7799	13.215	0	0	0
2021/04/23	2040	05/08/2021	11.55	Call	Bond Future	5,121.0300		5.1210	4,552.5800	4.5526	(11.100)	0	0	900
2021/04/23	2040	05/08/2021	14.80	Call	Bond Future	19,778.7600		19.7788	18,893.4000	18.8934	(4.476)	0	0	0
2021/04/23	2040	05/08/2021	14.80	Put	Bond Future	29.6800		0.0297	37.2500	0.0373	25.505	0	0	900
2021/04/23	2040	05/08/2021	12.48	Put	Bond Future	935.3700		0.9354	1,085.5300	1.0855	16.054	0	0	0
2021/04/23	2040	05/08/2021	12.49	Call	Bond Future	9,248.0200		9.2480	8,503.7900	8.5038	(8.047)	0	0	0
2021/04/23	2040	05/08/2021	12.47	Put	Bond Future	946.8700		0.9469	1,098.4900	1.0985	16.013	0	0	0
2021/04/23	2040	04/11/2021	12.90	Call	Bond Future	10,732.4700		10.7325	10,005.8400	10.0058	(6.770)	0	0	0
2021/04/23	2040	04/11/2021	12.90	Put	Bond Future	1,462.3500		1.4624	1,638.9900	1.6390	12.079	0	0	0
2021/04/23	2040	04/11/2021	12.89	Call	Bond Future	10,691.4900		10.6915	9,966.0700	9.9661	(6.785)	0	0	0
2021/04/23	2040	04/11/2021	12.89	Put	Bond Future	1,475.2800		1.4753	1,653.1300	1.6531	12.055	0	0	0
2021/04/23	2040	04/11/2021			Bond Future	11.3397		84.5701	11.4791	83.6669	1.229	0.0000	0.0000	0
2021/04/23	2040	04/11/2021	12.91	Call	Bond Future	10,773.4700		10.7735	10,045.6400	10.0456	(6.756)	0	0	0
2021/04/23	2040	04/11/2021	12.91	Put	Bond Future	1,449.5100		1.4495	1,624.9500	1.6250	12.103	0	0	0
2021/04/23	2040	03/02/2022	11.58	Put	Bond Future	4,819.6900		4.8197	5,247.7800	5.2478	8.882	0	0	0
2021/04/23	2040	03/02/2022	11.59	Call	Bond Future	5,061.4700		5.0615	4,573.5700	4.5736	(9.639)	0	0	0
2021/04/23	2040	03/02/2022	11.57	Put	Bond Future	4,850.6100		4.8506	5,280.5900	5.2806	8.864	0	0	0
2021/04/23	2040	03/02/2022			Bond Future	11.5470		81.0672	11.6922	80.1531	1.258	0.0000	0.0000	0
2021/04/23	2040	03/02/2022	11.58	Call	Bond Future	5,028.7300		5.0287	4,542.7100	4.5427	(9.665)	0	0	0
2021/04/23	2040	03/02/2022	11.59	Put	Bond Future	4,789.2200		4.7892	5,215.4300	5.2154	8.899	0	0	0
2021/04/23	2040	03/02/2022	11.57	Call	Bond Future	4,996.3600		4.9964	4,512.2300	4.5122	(9.690)	0	0	0
2021/04/23	2040	05/05/2022	11.91	Put	Bond Future	0.0000		0.0000	102.0200	0.1020	100.000	0	0	0
2021/04/23	2040	05/05/2022	11.92	Call	Bond Future	882.6800		0.8827	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	2040	05/05/2022	11.92	Put	Bond Future	0.0000		0.0000	41.4900	0.0415	100.000	0	0	0
2021/04/23	2040	05/05/2022			Bond Future	11.7754		81.9610	11.9269	81.0368	1.286	0.0000	0.0000	0
2021/04/23	2040	05/05/2022	11.91	Call	Bond Future	822.1500		0.8222	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	2040	05/05/2022	11.90	Call	Bond Future	761.5400		0.7615	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	2040	05/05/2022	11.90	Put	Bond Future	0.0000		0.0000	162.6300	0.1626	100.000	0	0	0
2021/04/23	2044	06/05/2021	12.44	Call	Bond Future	9,217.0700		9.2171	8,362.8700	8.3629	(9.268)	0	0	0
2021/04/23	2044	06/05/2021	12.44	Put	Bond Future	6.0900		0.0061	8.9200	0.0089	46.470	0	0	0
2021/04/23	2044	06/05/2021	12.43	Call	Bond Future	9,160.3500		9.1603	8,306.3100	8.3063	(9.323)	0	0	0
2021/04/23	2044	06/05/2021	12.43	Put	Bond Future	6.4200		0.0064	9.4100	0.0094	46.573	0	0	0
2021/04/23	2044	06/05/2021	11.40	Call	Bond Future	3,249.5300		3.2495	2,555.6500	2.5556	(21.353)	0	0	0
2021/04/23	2044	06/05/2021	11.40	Put	Bond Future	418.7800		0.4188	581.9300	0.5819	38.958	0	0	3,100

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
2021/04/23	2044	06/05/2021	11.79	Call	Bond Future	5,444.9600	5.4450	4,636.4400	4.6364	(14.849)	0	0	0
2021/04/23	2044	06/05/2021	11.79	Put	Bond Future	111.8600	0.1119	160.3700	0.1604	43.367	0	0	3,100
2021/04/23	2044	06/05/2021	11.10	Call	Bond Future	1,823.9400	1.8239	1,300.9700	1.3010	(28.673)	0	0	0
2021/04/23	2044	06/05/2021	12.50	Call	Bond Future	9,556.0600	9.5561	8,701.0800	8.7011	(8.947)	0	0	0
2021/04/23	2044	06/05/2021	12.50	Put	Bond Future	4.4100	0.0044	6.4600	0.0065	46.485	0	0	3,100
2021/04/23	2044	06/05/2021			Bond Future	10.9835	83.8438	11.1070	82.9867	1.124	0.0000	0.0000	57,059
2021/04/23	2044	06/05/2021	12.45	Call	Bond Future	9,273.7200	9.2737	8,419.3800	8.4194	(9.212)	0	0	0
2021/04/23	2044	06/05/2021	12.45	Put	Bond Future	5.7700	0.0058	8.4600	0.0085	46.620	0	0	0
2021/04/23	2044	06/05/2021	10.70	Put	Bond Future	2,608.2000	2.6082	3,223.7900	3.2238	23.602	0	0	0
2021/04/23	2044	06/05/2021	10.70	Call	Bond Future	581.4000	0.5814	339.9600	0.3400	(41.527)	0	0	3,100
2021/04/23	2044	06/05/2021	11.10	Put	Bond Future	1,015.0200	1.0150	1,349.0800	1.3491	32.912	0	0	3,100
2021/04/23	2044	06/05/2021	11.90	Call	Bond Future	6,089.1500	6.0891	5,264.9500	5.2650	(13.536)	0	0	0
2021/04/23	2044	06/05/2021	11.90	Put	Bond Future	74.8300	0.0748	107.6600	0.1077	43.873	0	0	0
2021/04/23	2044	06/05/2021	11.35	Put	Bond Future	489.5100	0.4895	676.0200	0.6760	38.101	0	0	0
2021/04/23	2044	06/05/2021	11.35	Call	Bond Future	2,989.3000	2.9893	2,318.7800	2.3188	(22.431)	0	0	3,100
2021/04/23	2044	05/08/2021	12.60	Put	Bond Future	861.6500	0.8617	996.1700	0.9962	15.612	0	0	0
2021/04/23	2044	05/08/2021	12.61	Call	Bond Future	9,629.7500	9.6298	8,896.0400	8.8960	(7.619)	0	0	0
2021/04/23	2044	05/08/2021	12.61	Put	Bond Future	851.1500	0.8511	984.3500	0.9844	15.649	0	0	0
2021/04/23	2044	05/08/2021			Bond Future	11.1833	80.3834	11.3121	79.5165	1.152	0.0000	0.0000	22,077
2021/04/23	2044	05/08/2021	12.60	Call	Bond Future	9,584.5600	9.5846	8,852.1700	8.8522	(7.641)	0	0	0
2021/04/23	2044	05/08/2021	12.59	Call	Bond Future	9,539.4100	9.5394	8,808.3400	8.8083	(7.664)	0	0	0
2021/04/23	2044	05/08/2021	12.59	Put	Bond Future	872.2700	0.8723	1,008.1100	1.0081	15.573	0	0	0
2021/04/23	2044	04/11/2021	12.91	Call	Bond Future	10,663.0300	10.6630	9,959.8600	9.9599	(6.594)	0	0	0
2021/04/23	2044	04/11/2021	12.91	Put	Bond Future	1,513.2200	1.5132	1,686.9500	1.6869	11.481	0	0	0
2021/04/23	2044	04/11/2021			Bond Future	11.3714	81.2923	11.5054	80.4155	1.179	0.0000	0.0000	0
2021/04/23	2044	04/11/2021	12.90	Call	Bond Future	10,622.7000	10.6227	9,920.7000	9.9207	(6.608)	0	0	0
2021/04/23	2044	04/11/2021	12.90	Put	Bond Future	1,526.3700	1.5264	1,701.2700	1.7013	11.459	0	0	0
2021/04/23	2044	04/11/2021	12.89	Call	Bond Future	10,582.4000	10.5824	9,881.5700	9.8816	(6.623)	0	0	0
2021/04/23	2044	04/11/2021	12.89	Put	Bond Future	1,539.6200	1.5396	1,715.6900	1.7157	11.436	0	0	0
2021/04/23	2044	03/02/2022	11.59	Call	Bond Future	5,028.8500	5.0288	4,557.1400	4.5571	(9.380)	0	0	0
2021/04/23	2044	03/02/2022	11.59	Put	Bond Future	4,897.3800	4.8974	5,313.1400	5.3131	8.489	0	0	0
2021/04/23	2044	03/02/2022	11.60	Call	Bond Future	5,061.5700	5.0616	4,588.0200	4.5880	(9.356)	0	0	0
2021/04/23	2044	03/02/2022	11.60	Put	Bond Future	4,866.2000	4.8662	5,280.1200	5.2801	8.506	0	0	0
2021/04/23	2044	03/02/2022			Bond Future	11.5695	77.8757	11.7092	76.9882	1.208	0.0000	0.0000	0
2021/04/23	2044	03/02/2022	11.61	Call	Bond Future	5,094.3700	5.0944	4,618.9900	4.6190	(9.331)	0	0	0
2021/04/23	2044	03/02/2022	11.61	Put	Bond Future	4,835.1900	4.8352	5,247.2800	5.2473	8.523	0	0	0
2021/04/23	2044	05/05/2022	11.91	Call	Bond Future	756.3300	0.7563	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	140.7800	0.1408	100.000	0	0	0
2021/04/23	2044	05/05/2022	11.92	Call	Bond Future	817.4100	0.8174	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	79.7000	0.0797	100.000	0	0	0
2021/04/23	2044	05/05/2022			Bond Future	11.7873	78.7343	11.9331	77.8372	1.237	0.0000	0.0000	0
2021/04/23	2044	05/05/2022	11.93	Call	Bond Future	878.4000	0.8784	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	18.7100	0.0187	100.000	0	0	0
2021/04/23	2046	06/05/2021			Bond Future	108.9286	108.9286	107.8232	107.8232	(1.015)	0.0000	0.0000	14,973
2021/04/23	2046	05/08/2021			Bond Future	110.1517	110.1517	109.0333	109.0333	(1.015)	0.0000	0.0000	13,135
2021/04/23	2046	04/11/2021			Bond Future	109.6199	109.6199	108.4882	108.4882	(1.032)	0.0000	0.0000	0
2021/04/23	2046	03/02/2022			Bond Future	110.9435	110.9435	109.7980	109.7980	(1.032)	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
2021/04/23	2046	05/05/2022			Bond Future	110.3546	110.3546	109.1965	109.1965	(1.049)	0.0000	0.0000	0
2021/04/23	2050	06/05/2021			Bond Future	112.0828	112.0828	111.0463	111.0463	(0.925)	0.0000	0.0000	10,994
2021/04/23	2050	05/08/2021			Bond Future	111.4187	111.4187	110.3698	110.3698	(0.941)	0.0000	0.0000	9,170
2021/04/23	2050	04/11/2021			Bond Future	112.7043	112.7043	111.6430	111.6430	(0.942)	0.0000	0.0000	0
2021/04/23	2050	03/02/2022			Bond Future	112.1224	112.1224	111.0482	111.0482	(0.958)	0.0000	0.0000	0
2021/04/23	2050	05/05/2022			Bond Future	113.3869	113.3869	112.3008	112.3008	(0.958)	0.0000	0.0000	0
2021/04/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	AL37	06/05/2021			Index Future	785.9800	785.9800	785.7190	785.7190	(0.033)	0.0000	0.0000	0
2021/04/23	AL37	05/08/2021			Index Future	794.5190	794.5190	794.2510	794.2510	(0.034)	0.0000	0.0000	0
2021/04/23	AL37	04/11/2021			Index Future	803.5890	803.5890	803.3160	803.3160	(0.034)	0.0000	0.0000	0
2021/04/23	AL37	03/02/2022			Index Future	813.0990	813.0990	812.8210	812.8210	(0.034)	0.0000	0.0000	0
2021/04/23	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/23	AL7T	06/05/2021			Index Future	875.4240	875.4240	871.9720	871.9720	(0.394)	0.0000	0.0000	0
2021/04/23	AL7T	05/08/2021			Index Future	884.9350	884.9350	881.4400	881.4400	(0.395)	0.0000	0.0000	0
2021/04/23	AL7T	04/11/2021			Index Future	895.0370	895.0370	891.5000	891.5000	(0.395)	0.0000	0.0000	0
2021/04/23	AL7T	03/02/2022			Index Future	905.6300	905.6300	902.0490	902.0490	(0.395)	0.0000	0.0000	0
2021/04/23	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/23	ALBI	06/05/2021			Index Future	770.7670	770.7670	766.3080	766.3080	(0.579)	0.0000	0.0000	299
2021/04/23	ALBI	05/08/2021			Index Future	779.1410	779.1410	774.6290	774.6290	(0.579)	0.0000	0.0000	134
2021/04/23	ALBI	04/11/2021			Index Future	788.0350	788.0350	783.4700	783.4700	(0.579)	0.0000	0.0000	0
2021/04/23	ALBI	03/02/2022			Index Future	797.3620	797.3620	792.7410	792.7410	(0.580)	0.0000	0.0000	0
2021/04/23	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C040	06/10/2015			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
2021/04/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/23	ES33	06/05/2021			Bond Future	11.4849	75.1836	11.6079	74.5388	1.071	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
2021/04/23	ES33	05/08/2021			Bond Future	11.7329	76.0278	11.8613	75.3752	1.094	0.0000	0.0000	350
2021/04/23	ES33	04/11/2021			Bond Future	11.9828	73.1290	12.1167	72.4687	1.118	0.0000	0.0000	0
2021/04/23	ES33	03/02/2022			Bond Future	12.2471	74.0126	12.3870	73.3442	1.142	0.0000	0.0000	0
2021/04/23	ES33	05/05/2022			Bond Future	12.5325	71.0702	12.6787	70.3944	1.166	0.0000	0.0000	0
2021/04/23	ES42	06/05/2021			Bond Future	11.9377	74.1003	12.0659	73.3451	1.074	0.0000	0.0000	0
2021/04/23	ES42	05/08/2021			Bond Future	12.1703	74.9323	12.3043	74.1682	1.101	0.0000	0.0000	4,779
2021/04/23	ES42	04/11/2021			Bond Future	12.4061	71.5386	12.5462	70.7656	1.129	0.0000	0.0000	0
2021/04/23	ES42	03/02/2022			Bond Future	12.6471	72.4035	12.7935	71.6210	1.158	0.0000	0.0000	0
2021/04/23	ES42	05/05/2022			Bond Future	12.9158	68.9614	13.0693	68.1701	1.189	0.0000	0.0000	0
2021/04/23	GOVI	06/05/2021	678.68	Call	GOVI	828,660.0000	82.8660	786,080.0000	78.6080	(5.138)	0	0	0
2021/04/23	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	06/05/2021	678.67	Call	GOVI	828,760.0000	82.8760	786,180.0000	78.6180	(5.138)	0	0	0
2021/04/23	GOVI	06/05/2021			GOVI	761.5460	761.5460	757.2880	757.2880	(0.559)	0.0000	0.0000	70
2021/04/23	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	06/05/2021	678.69	Call	GOVI	828,560.0000	82.8560	785,980.0000	78.5980	(5.139)	0	0	0
2021/04/23	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	05/08/2021	719.14	Call	GOVI	506,790.0000	50.6790	463,710.0000	46.3710	(8.501)	0	0	0
2021/04/23	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	05/08/2021	719.13	Call	GOVI	506,890.0000	50.6890	463,810.0000	46.3810	(8.499)	0	0	0
2021/04/23	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	05/08/2021			GOVI	769.8190	769.8190	765.5110	765.5110	(0.560)	0.0000	0.0000	916
2021/04/23	GOVI	05/08/2021	719.15	Call	GOVI	506,690.0000	50.6690	463,610.0000	46.3610	(8.502)	0	0	0
2021/04/23	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	04/11/2021	728.41	Call	GOVI	501,970.0000	50.1970	458,380.0000	45.8380	(8.684)	0	0	0
2021/04/23	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	04/11/2021	728.40	Call	GOVI	502,070.0000	50.2070	458,480.0000	45.8480	(8.682)	0	0	0
2021/04/23	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	04/11/2021			GOVI	778.6070	778.6070	774.2480	774.2480	(0.560)	0.0000	0.0000	0
2021/04/23	GOVI	04/11/2021	728.42	Call	GOVI	501,870.0000	50.1870	458,280.0000	45.8280	(8.686)	0	0	0
2021/04/23	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	03/02/2022	792.76	Put	GOVI	49,380.0000	4.9380	93,510.0000	9.3510	89.368	0	0	0
2021/04/23	GOVI	03/02/2022			GOVI	787.8220	787.8220	783.4090	783.4090	(0.560)	0.0000	0.0000	0
2021/04/23	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	03/02/2022	792.75	Put	GOVI	49,280.0000	4.9280	93,410.0000	9.3410	89.550	0	0	0
2021/04/23	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	03/02/2022	792.74	Put	GOVI	49,180.0000	4.9180	93,310.0000	9.3310	89.732	0	0	0
2021/04/23	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/23	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/23	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/23	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2021/04/23	IGOV	06/05/2021			Index Future	287.5320	287.5320	286.6050	286.6050	(0.322)	0.0000	0.0000	401
2021/04/23	IGOV	05/08/2021			Index Future	290.7270	290.7270	289.7880	289.7880	(0.323)	0.0000	0.0000	497
2021/04/23	IGOV	04/11/2021			Index Future	294.1170	294.1170	293.1660	293.1660	(0.323)	0.0000	0.0000	0
2021/04/23	IGOV	03/02/2022			Index Future	297.6670	297.6670	296.7050	296.7050	(0.323)	0.0000	0.0000	0
2021/04/23	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/23	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/23	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/23	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.6900	90.6900	0.000	0.0000	0.0000	51
2021/04/23	IS05	15/03/2022			Interest Rate Swap	90.1100	90.1100	90.1100	90.1100	0.000	0.0000	0.0000	0
2021/04/23	IS05	21/06/2022			Interest Rate Swap	90.2500	90.2500	90.2500	90.2500	0.000	0.0000	0.0000	0
2021/04/23	IS05	20/09/2022			Interest Rate Swap	93.4100	93.4100	93.4100	93.4100	0.000	0.0000	0.0000	0
2021/04/23	IS05	20/12/2022			Interest Rate Swap	93.9500	93.9500	93.9500	93.9500	0.000	0.0000	0.0000	0
2021/04/23	IS05	22/03/2023			Interest Rate Swap	86.3900	86.3900	86.3900	86.3900	0.000	0.0000	0.0000	0
2021/04/23	IS05	20/06/2023			Interest Rate Swap	91.9800	91.9800	91.9700	91.9700	(0.011)	0.0000	0.0000	0
2021/04/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/23	IS10	17/12/2025			Interest Rate Swap	80.5600	80.5600	80.6000	80.6000	0.050	0.0000	0.0000	0
2021/04/23	IS10	16/03/2026			Interest Rate Swap	77.1800	77.1800	77.2300	77.2300	0.065	0.0000	0.0000	0
2021/04/23	IS10	15/06/2026			Interest Rate Swap	75.6900	75.6900	75.7500	75.7500	0.079	0.0000	0.0000	0
2021/04/23	IS10	21/09/2026			Interest Rate Swap	77.8200	77.8200	77.8900	77.8900	0.090	0.0000	0.0000	0
2021/04/23	IS10	21/12/2026			Interest Rate Swap	81.9400	81.9400	82.0100	82.0100	0.085	0.0000	0.0000	0
2021/04/23	IS10	15/03/2027			Interest Rate Swap	80.5400	80.5400	80.6200	80.6200	0.099	0.0000	0.0000	0
2021/04/23	IS10	21/06/2027			Interest Rate Swap	82.7200	82.7200	82.8000	82.8000	0.097	0.0000	0.0000	0
2021/04/23	IS10	20/09/2027			Interest Rate Swap	88.6200	88.6200	88.7100	88.7100	0.102	0.0000	0.0000	0
2021/04/23	IS10	20/12/2027			Interest Rate Swap	89.1100	89.1100	89.2100	89.2100	0.112	0.0000	0.0000	0
2021/04/23	IS10	22/03/2028			Interest Rate Swap	82.2400	82.2400	82.3500	82.3500	0.134	0.0000	0.0000	0
2021/04/23	IS10	20/06/2028			Interest Rate Swap	90.1500	90.1500	90.2700	90.2700	0.133	0.0000	0.0000	0
2021/04/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/23	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/04/23	JBAF	15/06/2021			Jibar Tradeable Future	3.6950	96.3050	3.6850	96.3150	(0.271)	0.0000	0.0000	0
2021/04/23	JBAF	21/07/2021			Jibar Tradeable Future	3.7000	96.3000	3.7000	96.3000	0.000	0.0000	0.0000	0
2021/04/23	JBAF	18/08/2021			Jibar Tradeable Future	3.7300	96.2700	3.7200	96.2800	(0.268)	0.0000	0.0000	0
2021/04/23	JBAF	15/09/2021			Jibar Tradeable Future	3.7350	96.2650	3.7350	96.2650	0.000	0.0000	0.0000	30,000
2021/04/23	JBAF	20/10/2021			Jibar Tradeable Future	3.8000	96.2000	3.7900	96.2100	(0.263)	0.0000	0.0000	0
2021/04/23	JBAF	15/12/2021			Jibar Tradeable Future	3.9100	96.0900	3.8900	96.1100	(0.512)	0.0000	0.0000	0
2021/04/23	JBAF	16/03/2022			Jibar Tradeable Future	4.0550	95.9450	4.0350	95.9650	(0.493)	0.0000	0.0000	0
2021/04/23	JBAF	15/06/2022			Jibar Tradeable Future	4.4200	95.5800	4.3800	95.6200	(0.905)	0.0000	0.0000	471
2021/04/23	JBAF	21/09/2022			Jibar Tradeable Future	4.5900	95.4100	4.5400	95.4600	(1.089)	0.0000	0.0000	0
2021/04/23	JBAF	21/12/2022			Jibar Tradeable Future	4.9300	95.0700	4.8650	95.1350	(1.318)	0.0000	0.0000	0
2021/04/23	JBAF	15/03/2023			Jibar Tradeable Future	5.1150	94.8850	5.0350	94.9650	(1.564)	0.0000	0.0000	0
2021/04/23	R023	06/05/2021	7.58	Call	Bond Future	4,985.1200	4.9851	4,959.5300	4.9595	(0.513)	0	0	0
2021/04/23	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/04/23	R023	06/05/2021			Bond Future	4.6760	106.7660	4.6904	106.7404	0.309	0.0000	0.0000	29,918
2021/04/23	R023	06/05/2021	7.57	Call	Bond Future	4,968.4900	4.9685	4,942.9000	4.9429	(0.515)	0	0	0
2021/04/23	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R023	06/05/2021	7.56	Call	Bond Future	4,951.8600	4.9519	4,926.2700	4.9263	(0.517)	0	0	0
2021/04/23	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R023	05/08/2021	5.30	Call	Bond Future	935.5400	0.9355	911.9000	0.9119	(2.527)	0	0	0
2021/04/23	R023	05/08/2021	5.30	Put	Bond Future	56.3200	0.0563	59.1700	0.0592	5.060	0	0	0
2021/04/23	R023	05/08/2021	5.29	Call	Bond Future	922.0400	0.9220	898.4800	0.8985	(2.555)	0	0	0
2021/04/23	R023	05/08/2021	5.29	Put	Bond Future	57.9300	0.0579	60.8600	0.0609	5.058	0	0	0
2021/04/23	R023	05/08/2021			Bond Future	4.7211	107.9379	4.7385	107.9114	0.367	0.0000	0.0000	5,390
2021/04/23	R023	05/08/2021	5.31	Call	Bond Future	949.0800	0.9491	925.3600	0.9254	(2.499)	0	0	0
2021/04/23	R023	05/08/2021	5.31	Put	Bond Future	54.7600	0.0548	57.5300	0.0575	5.058	0	0	0
2021/04/23	R023	04/11/2021	4.91	Call	Bond Future	498.1200	0.4981	481.3900	0.4814	(3.359)	0	0	0
2021/04/23	R023	04/11/2021	4.91	Put	Bond Future	288.9800	0.2890	299.3300	0.2993	3.582	0	0	0
2021/04/23	R023	04/11/2021	4.90	Call	Bond Future	489.7500	0.4898	473.1500	0.4731	(3.389)	0	0	0
2021/04/23	R023	04/11/2021	4.90	Put	Bond Future	293.4500	0.2934	303.9300	0.3039	3.571	0	0	0
2021/04/23	R023	04/11/2021			Bond Future	4.7474	105.2489	4.7684	105.2218	0.443	0.0000	0.0000	0
2021/04/23	R023	04/11/2021	4.92	Call	Bond Future	506.5500	0.5066	489.6800	0.4897	(3.330)	0	0	0
2021/04/23	R023	04/11/2021	4.92	Put	Bond Future	284.5700	0.2846	294.7800	0.2948	3.588	0	0	0
2021/04/23	R023	03/02/2022	5.08	Call	Bond Future	629.2300	0.6292	611.3700	0.6114	(2.838)	0	0	0
2021/04/23	R023	03/02/2022	5.08	Put	Bond Future	286.0100	0.2860	295.7500	0.2957	3.405	0	0	0
2021/04/23	R023	03/02/2022			Bond Future	4.7496	106.4952	4.7762	106.4676	0.558	0.0000	0.0000	0
2021/04/23	R023	03/02/2022	5.07	Call	Bond Future	622.0800	0.6221	604.3300	0.6043	(2.853)	0	0	0
2021/04/23	R023	03/02/2022	5.07	Put	Bond Future	289.2300	0.2892	299.0800	0.2991	3.406	0	0	0
2021/04/23	R023	03/02/2022	5.06	Call	Bond Future	615.3400	0.6153	597.6800	0.5977	(2.870)	0	0	0
2021/04/23	R023	03/02/2022	5.06	Put	Bond Future	292.8500	0.2929	302.7900	0.3028	3.394	0	0	0
2021/04/23	R023	05/05/2022	6.31	Call	Bond Future	1,165.1000	1.1651	1,137.3500	1.1373	(2.382)	0	0	0
2021/04/23	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R023	05/05/2022			Bond Future	4.8382	103.7621	4.8729	103.7343	0.718	0.0000	0.0000	0
2021/04/23	R023	05/05/2022	6.30	Call	Bond Future	1,157.2600	1.1573	1,129.5100	1.1295	(2.398)	0	0	0
2021/04/23	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R023	05/05/2022	6.29	Call	Bond Future	1,149.4100	1.1494	1,121.6600	1.1217	(2.414)	0	0	0
2021/04/23	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R035	06/05/2021	12.36	Put	Bond Future	0.6900	0.0007	0.9800	0.0010	42.029	0	0	0
2021/04/23	R035	06/05/2021	12.37	Call	Bond Future	10,572.4400	10.5724	9,805.8500	9.8059	(7.251)	0	0	0
2021/04/23	R035	06/05/2021	12.35	Put	Bond Future	0.7400	0.0007	1.0400	0.0010	40.541	0	0	0
2021/04/23	R035	06/05/2021	10.55	Call	Bond Future	1,164.9400	1.1649	792.2800	0.7923	(31.990)	0	0	0
2021/04/23	R035	06/05/2021	10.55	Put	Bond Future	1,426.2900	1.4263	1,820.4900	1.8205	27.638	0	0	500
2021/04/23	R035	06/05/2021	10.05	Put	Bond Future	3,827.4200	3.8274	4,495.8000	4.4958	17.463	0	0	0
2021/04/23	R035	06/05/2021	10.05	Call	Bond Future	200.1100	0.2001	101.6300	0.1016	(49.213)	0	0	500
2021/04/23	R035	06/05/2021	10.40	Put	Bond Future	2,007.6900	2.0077	2,497.1700	2.4972	24.380	0	0	0
2021/04/23	R035	06/05/2021	12.91	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	600
2021/04/23	R035	06/05/2021	11.55	Call	Bond Future	6,005.8000	6.0058	5,262.0700	5.2621	(12.384)	0	0	0
2021/04/23	R035	06/05/2021	11.55	Put	Bond Future	56.1200	0.0561	79.2500	0.0792	41.215	0	0	1,650
2021/04/23	R035	06/05/2021	12.77	Call	Bond Future	12,686.0300	12.6860	11,919.1800	11.9192	(6.045)	0	0	0
2021/04/23	R035	06/05/2021	12.77	Put	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	1,650
2021/04/23	R035	06/05/2021	10.24	Put	Bond Future	2,765.5300	2.7655	3,347.3900	3.3474	21.040	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
2021/04/23	R035	06/05/2021	10.24	Call	Bond Future	438.8700	0.4389	253.8700	0.2539	(42.154)	0	0	223
2021/04/23	R035	06/05/2021			Bond Future	10.5900	89.4117	10.7083	88.6448	1.117	0.0000	0.0000	89,074
2021/04/23	R035	06/05/2021	12.36	Call	Bond Future	10,518.4800	10.5185	9,751.9100	9.7519	(7.288)	0	0	0
2021/04/23	R035	06/05/2021	12.37	Put	Bond Future	0.6500	0.0007	0.9200	0.0009	41.538	0	0	0
2021/04/23	R035	06/05/2021	12.35	Call	Bond Future	10,464.4800	10.4645	9,697.9200	9.6979	(7.325)	0	0	0
2021/04/23	R035	06/05/2021	11.05	Call	Bond Future	3,270.9400	3.2709	2,631.3300	2.6313	(19.554)	0	0	0
2021/04/23	R035	06/05/2021	11.05	Put	Bond Future	343.5200	0.3435	470.7700	0.4708	37.043	0	0	500
2021/04/23	R035	06/05/2021	10.40	Call	Bond Future	755.6700	0.7557	478.2900	0.4783	(36.706)	0	0	600
2021/04/23	R035	06/05/2021	11.15	Put	Bond Future	247.0200	0.2470	341.5700	0.3416	38.276	0	0	0
2021/04/23	R035	06/05/2021	11.15	Call	Bond Future	3,791.8800	3.7919	3,119.5700	3.1196	(17.730)	0	0	600
2021/04/23	R035	06/05/2021	12.91	Call	Bond Future	13,405.3900	13.4054	12,638.5400	12.6385	(5.720)	0	0	0
2021/04/23	R035	06/05/2021	10.81	Put	Bond Future	715.1800	0.7152	951.7800	0.9518	33.083	0	0	0
2021/04/23	R035	06/05/2021	10.81	Call	Bond Future	2,133.4100	2.1334	1,603.1500	1.6031	(24.855)	0	0	1,650
2021/04/23	R035	06/05/2021	12.02	Call	Bond Future	8,653.0800	8.6531	7,888.5200	7.8885	(8.836)	0	0	0
2021/04/23	R035	06/05/2021	12.02	Put	Bond Future	5.3200	0.0053	7.6200	0.0076	43.233	0	0	223
2021/04/23	R035	06/05/2021	11.32	Call	Bond Future	4,715.9100	4.7159	4,003.4100	4.0034	(15.108)	0	0	0
2021/04/23	R035	06/05/2021	11.32	Put	Bond Future	136.4500	0.1364	190.8100	0.1908	39.839	0	0	223
2021/04/23	R035	05/08/2021	11.37	Call	Bond Future	5,440.0100	5.4400	4,912.8600	4.9129	(9.690)	0	0	0
2021/04/23	R035	05/08/2021	11.37	Put	Bond Future	1,948.0000	1.9480	2,196.6200	2.1966	12.763	0	0	100
2021/04/23	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R035	05/08/2021	5.31	Put	Bond Future	47,697.5800	47.6976	48,473.3500	48.4734	1.626	0	0	0
2021/04/23	R035	05/08/2021			Bond Future	10.8016	90.3931	10.9250	89.6173	1.142	0.0000	0.0000	40,509
2021/04/23	R035	05/08/2021	10.77	Call	Bond Future	3,220.6400	3.2206	2,824.7800	2.8248	(12.291)	0	0	0
2021/04/23	R035	05/08/2021	10.77	Put	Bond Future	3,421.2900	3.4213	3,801.2000	3.8012	11.104	0	0	100
2021/04/23	R035	05/08/2021	10.02	Put	Bond Future	6,442.7300	6.4427	7,005.1800	7.0052	8.730	0	0	0
2021/04/23	R035	05/08/2021	10.02	Call	Bond Future	1,281.7000	1.2817	1,068.3800	1.0684	(16.644)	0	0	100
2021/04/23	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R035	05/08/2021	5.30	Put	Bond Future	47,814.1600	47.8142	48,589.9300	48.5899	1.622	0	0	0
2021/04/23	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R035	05/08/2021	5.29	Put	Bond Future	47,930.8700	47.9309	48,706.6400	48.7066	1.619	0	0	0
2021/04/23	R035	04/11/2021	11.20	Put	Bond Future	3,768.6700	3.7687	4,108.9500	4.1089	9.029	0	0	350
2021/04/23	R035	04/11/2021	10.60	Call	Bond Future	3,087.5500	3.0875	2,753.0700	2.7531	(10.833)	0	0	0
2021/04/23	R035	04/11/2021	10.60	Put	Bond Future	5,681.5500	5.6815	6,131.8700	6.1319	7.926	0	0	350
2021/04/23	R035	04/11/2021	10.11	Put	Bond Future	7,729.3900	7.7294	8,272.7700	8.2728	7.030	0	0	0
2021/04/23	R035	04/11/2021	10.11	Call	Bond Future	1,905.2000	1.9052	1,663.7800	1.6638	(12.672)	0	0	350
2021/04/23	R035	04/11/2021	10.12	Put	Bond Future	7,682.8000	7.6828	8,224.3200	8.2243	7.048	0	0	0
2021/04/23	R035	04/11/2021	10.12	Call	Bond Future	1,926.2200	1.9262	1,682.9400	1.6829	(12.630)	0	0	400
2021/04/23	R035	04/11/2021	10.62	Put	Bond Future	5,607.6400	5.6076	6,054.1700	6.0542	7.963	0	0	0
2021/04/23	R035	04/11/2021	10.62	Call	Bond Future	3,141.9700	3.1420	2,803.7000	2.8037	(10.766)	0	0	400
2021/04/23	R035	04/11/2021	11.75	Put	Bond Future	2,581.7000	2.5817	2,834.5400	2.8345	9.794	0	0	782
2021/04/23	R035	04/11/2021	11.08	Call	Bond Future	4,513.8500	4.5138	4,090.4700	4.0905	(9.380)	0	0	0
2021/04/23	R035	04/11/2021	11.08	Put	Bond Future	4,101.1700	4.1012	4,462.5900	4.4626	8.813	0	0	782
2021/04/23	R035	04/11/2021	10.23	Put	Bond Future	7,184.1600	7.1842	7,704.9800	7.7050	7.250	0	0	0
2021/04/23	R035	04/11/2021	12.53	Call	Bond Future	10,012.5400	10.0125	9,382.4100	9.3824	(6.293)	0	0	0
2021/04/23	R035	04/11/2021	12.53	Put	Bond Future	1,377.2800	1.3773	1,531.9500	1.5319	11.230	0	0	0
2021/04/23	R035	04/11/2021			Bond Future	11.0127	86.9385	11.1411	86.1538	1.166	0.0000	0.0000	0
2021/04/23	R035	04/11/2021	11.20	Call	Bond Future	4,909.7000	4.9097	4,465.1800	4.4652	(9.054)	0	0	0
2021/04/23	R035	04/11/2021	13.82	Call	Bond Future	15,373.3300	15.3733	14,642.5500	14.6426	(4.754)	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
2021/04/23	R035	04/11/2021	13.82	Put	Bond Future	379.2500	0.3792	433.2700	0.4333	14.244	0	0	400
2021/04/23	R035	04/11/2021	11.75	Call	Bond Future	6,947.0700	6.9471	6,415.1100	6.4151	(7.657)	0	0	0
2021/04/23	R035	04/11/2021	10.23	Call	Bond Future	2,166.5900	2.1666	1,902.6100	1.9026	(12.184)	0	0	782
2021/04/23	R035	04/11/2021	12.52	Call	Bond Future	9,972.5000	9.9725	9,343.4600	9.3435	(6.308)	0	0	0
2021/04/23	R035	04/11/2021	12.52	Put	Bond Future	1,389.8500	1.3899	1,545.6100	1.5456	11.207	0	0	0
2021/04/23	R035	04/11/2021	12.51	Call	Bond Future	9,932.4900	9.9325	9,304.5500	9.3046	(6.322)	0	0	0
2021/04/23	R035	04/11/2021	12.51	Put	Bond Future	1,402.5100	1.4025	1,559.3700	1.5594	11.184	0	0	0
2021/04/23	R035	03/02/2022	11.73	Call	Bond Future	6,228.6100	6.2286	5,735.8200	5.7358	(7.912)	0	0	0
2021/04/23	R035	03/02/2022	11.73	Put	Bond Future	3,351.0900	3.3511	3,652.5700	3.6526	8.996	0	0	280
2021/04/23	R035	03/02/2022	11.03	Call	Bond Future	3,985.8200	3.9858	3,605.5500	3.6056	(9.541)	0	0	0
2021/04/23	R035	03/02/2022	11.39	Call	Bond Future	5,077.1900	5.0772	4,637.0200	4.6370	(8.670)	0	0	0
2021/04/23	R035	03/02/2022	11.39	Put	Bond Future	4,162.2700	4.1623	4,516.3700	4.5164	8.507	0	0	683
2021/04/23	R035	03/02/2022	10.65	Call	Bond Future	2,968.4200	2.9684	2,654.0300	2.6540	(10.591)	0	0	0
2021/04/23	R035	03/02/2022	11.23	Call	Bond Future	4,576.4000	4.5764	4,162.4200	4.1624	(9.046)	0	0	0
2021/04/23	R035	03/02/2022	11.23	Put	Bond Future	4,608.9900	4.6090	4,989.2800	4.9893	8.251	0	0	0
2021/04/23	R035	03/02/2022	11.22	Call	Bond Future	4,545.7300	4.5457	4,133.4200	4.1334	(9.070)	0	0	0
2021/04/23	R035	03/02/2022	11.22	Put	Bond Future	4,638.0600	4.6381	5,020.0200	5.0200	8.235	0	0	0
2021/04/23	R035	03/02/2022			Bond Future	11.2355	87.9684	11.3695	87.1741	1.193	0.0000	0.0000	0
2021/04/23	R035	03/02/2022	11.03	Put	Bond Future	5,224.9600	5.2250	5,638.9600	5.6390	7.924	0	0	280
2021/04/23	R035	03/02/2022	10.10	Put	Bond Future	9,003.6300	9.0036	9,575.8400	9.5758	6.355	0	0	0
2021/04/23	R035	03/02/2022	10.10	Call	Bond Future	1,813.5600	1.8136	1,591.5000	1.5915	(12.244)	0	0	280
2021/04/23	R035	03/02/2022	10.65	Put	Bond Future	6,569.8400	6.5698	7,049.7200	7.0497	7.304	0	0	683
2021/04/23	R035	03/02/2022	9.70	Put	Bond Future	11,171.7900	11.1718	11,800.8100	11.8008	5.630	0	0	0
2021/04/23	R035	03/02/2022	9.70	Call	Bond Future	1,238.9500	1.2389	1,073.7000	1.0737	(13.338)	0	0	683
2021/04/23	R035	03/02/2022	11.24	Call	Bond Future	4,606.8400	4.6068	4,191.2100	4.1912	(9.022)	0	0	0
2021/04/23	R035	03/02/2022	11.24	Put	Bond Future	4,579.7600	4.5798	4,958.4000	4.9584	8.268	0	0	0
2021/04/23	R035	05/05/2022	11.64	Call	Bond Future	956.8000	0.9568	153.8900	0.1539	(83.916)	0	0	0
2021/04/23	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R035	05/05/2022	11.63	Call	Bond Future	899.8700	0.8999	96.9600	0.0970	(89.225)	0	0	0
2021/04/23	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R035	05/05/2022			Bond Future	11.4733	84.4629	11.6130	83.6600	1.218	0.0000	0.0000	0
2021/04/23	R035	05/05/2022	11.65	Call	Bond Future	1,013.6700	1.0137	210.7600	0.2108	(79.208)	0	0	0
2021/04/23	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R186	06/05/2021	10.77	Call	Bond Future	15,788.2600	15.7883	15,748.4200	15.7484	(0.252)	0	0	0
2021/04/23	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R186	06/05/2021	10.76	Call	Bond Future	15,747.2100	15.7472	15,707.3700	15.7074	(0.253)	0	0	0
2021/04/23	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R186	06/05/2021	7.60	Put	Bond Future	198.6100	0.1986	187.7000	0.1877	(5.493)	0	0	5,000
2021/04/23	R186	06/05/2021	7.60	Call	Bond Future	1,811.6600	1.8117	1,760.9100	1.7609	(2.801)	0	0	5,000
2021/04/23	R186	06/05/2021			Bond Future	7.2713	118.7158	7.2793	118.6760	0.111	0.0000	0.0000	84,124
2021/04/23	R186	06/05/2021	10.78	Call	Bond Future	15,829.2900	15.8293	15,789.4500	15.7894	(0.252)	0	0	0
2021/04/23	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R186	06/05/2021	7.30	Call	Bond Future	808.2100	0.8082	760.4200	0.7604	(5.913)	0	0	0
2021/04/23	R186	06/05/2021	7.30	Put	Bond Future	666.0000	0.6660	658.0500	0.6581	(1.194)	0	0	15,177
2021/04/23	R186	05/08/2021	8.62	Call	Bond Future	5,703.2900	5.7033	5,662.5800	5.6626	(0.714)	0	0	0
2021/04/23	R186	05/08/2021	8.62	Put	Bond Future	343.6700	0.3437	343.9700	0.3440	0.087	0	0	0
2021/04/23	R186	05/08/2021	8.61	Call	Bond Future	5,665.3300	5.6653	5,624.6400	5.6246	(0.718)	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
2021/04/23	R186	05/08/2021	8.61	Put	Bond Future	350.0500	0.3501	350.3700	0.3504	0.091	0	0	0
2021/04/23	R186	05/08/2021			Bond Future	7.4471	114.7372	7.4558	114.6962	0.117	0.0000	0.0000	43,422
2021/04/23	R186	05/08/2021	8.63	Call	Bond Future	5,741.3200	5.7413	5,700.5800	5.7006	(0.710)	0	0	0
2021/04/23	R186	05/08/2021	8.63	Put	Bond Future	337.4000	0.3374	337.6700	0.3377	0.080	0	0	0
2021/04/23	R186	04/11/2021	8.10	Call	Bond Future	3,621.4500	3.6214	3,588.6700	3.5887	(0.905)	0	0	0
2021/04/23	R186	04/11/2021	8.10	Put	Bond Future	1,503.7000	1.5037	1,512.7000	1.5127	0.599	0	0	0
2021/04/23	R186	04/11/2021	8.09	Call	Bond Future	3,592.1900	3.5922	3,559.5200	3.5595	(0.909)	0	0	0
2021/04/23	R186	04/11/2021	8.09	Put	Bond Future	1,518.1800	1.5182	1,527.2900	1.5273	0.600	0	0	0
2021/04/23	R186	04/11/2021			Bond Future	7.6215	116.0339	7.6309	115.9921	0.122	0.0000	0.0000	0
2021/04/23	R186	04/11/2021	8.11	Call	Bond Future	3,650.8100	3.6508	3,617.9300	3.6179	(0.901)	0	0	0
2021/04/23	R186	04/11/2021	8.11	Put	Bond Future	1,489.3300	1.4893	1,498.2300	1.4982	0.598	0	0	0
2021/04/23	R186	03/02/2022	7.30	Call	Bond Future	1,497.8900	1.4979	1,478.2200	1.4782	(1.313)	0	0	0
2021/04/23	R186	03/02/2022	7.30	Put	Bond Future	3,677.2300	3.6772	3,700.0800	3.7001	0.621	0	0	0
2021/04/23	R186	03/02/2022			Bond Future	7.8067	112.1251	7.8167	112.0826	0.128	0.0000	0.0000	0
2021/04/23	R186	03/02/2022	7.28	Call	Bond Future	1,464.9700	1.4650	1,445.5600	1.4456	(1.325)	0	0	0
2021/04/23	R186	03/02/2022	7.28	Put	Bond Future	3,731.4200	3.7314	3,754.5300	3.7545	0.619	0	0	0
2021/04/23	R186	03/02/2022	7.29	Call	Bond Future	1,481.1800	1.4812	1,461.6400	1.4616	(1.319)	0	0	0
2021/04/23	R186	03/02/2022	7.29	Put	Bond Future	3,704.0700	3.7041	3,727.0500	3.7270	0.620	0	0	0
2021/04/23	R186	05/05/2022	8.32	Call	Bond Future	1,127.3000	1.1273	1,084.4900	1.0845	(3.798)	0	0	0
2021/04/23	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R186	05/05/2022			Bond Future	8.0373	113.3624	8.0479	113.3196	0.133	0.0000	0.0000	0
2021/04/23	R186	05/05/2022	8.30	Call	Bond Future	1,048.0400	1.0480	1,005.2300	1.0052	(4.085)	0	0	0
2021/04/23	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R186	05/05/2022	8.31	Call	Bond Future	1,087.6800	1.0877	1,044.8700	1.0449	(3.936)	0	0	0
2021/04/23	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R197	06/05/2021			Bond Future	322.2248	322.2248	322.2370	322.2370	0.004	0.0000	0.0000	2,744
2021/04/23	R197	05/08/2021			Bond Future	317.8599	317.8599	317.8703	317.8703	0.003	0.0000	0.0000	970
2021/04/23	R197	04/11/2021			Bond Future	321.5273	321.5273	321.5371	321.5371	0.003	0.0000	0.0000	0
2021/04/23	R197	03/02/2022			Bond Future	317.3301	317.3301	317.3394	317.3394	0.003	0.0000	0.0000	0
2021/04/23	R197	05/05/2022			Bond Future	320.9084	320.9084	320.9183	320.9183	0.003	0.0000	0.0000	0
2021/04/23	R202	06/05/2021			Bond Future	235.5152	235.5152	235.5399	235.5399	0.010	0.0000	0.0000	7,836
2021/04/23	R202	05/08/2021			Bond Future	233.9194	233.9194	233.9431	233.9431	0.010	0.0000	0.0000	9,202
2021/04/23	R202	04/11/2021			Bond Future	236.6183	236.6183	236.6414	236.6414	0.010	0.0000	0.0000	0
2021/04/23	R202	03/02/2022			Bond Future	235.1835	235.1835	235.2067	235.2067	0.010	0.0000	0.0000	0
2021/04/23	R202	05/05/2022			Bond Future	237.8362	237.8362	237.8599	237.8599	0.010	0.0000	0.0000	0
2021/04/23	R209	06/05/2021	12.23	Call	Bond Future	8,742.6200	8.7426	8,048.5800	8.0486	(7.939)	0	0	0
2021/04/23	R209	06/05/2021	12.23	Put	Bond Future	1.5200	0.0015	2.1600	0.0022	42.105	0	0	0
2021/04/23	R209	06/05/2021	12.22	Call	Bond Future	8,696.3100	8.6963	8,002.3100	8.0023	(7.980)	0	0	0
2021/04/23	R209	06/05/2021	12.22	Put	Bond Future	1.6100	0.0016	2.2900	0.0023	42.236	0	0	0
2021/04/23	R209	06/05/2021	9.50	Put	Bond Future	6,207.2500	6.2073	6,889.6900	6.8897	10.994	0	0	0
2021/04/23	R209	06/05/2021	9.50	Call	Bond Future	19.1900	0.0192	6.9500	0.0070	(63.783)	0	0	2,150
2021/04/23	R209	06/05/2021	10.35	Call	Bond Future	743.9100	0.7439	478.1600	0.4782	(35.723)	0	0	500
2021/04/23	R209	06/05/2021	9.75	Put	Bond Future	4,683.6500	4.6837	5,337.3200	5.3373	13.956	0	0	0
2021/04/23	R209	06/05/2021	9.75	Call	Bond Future	73.7000	0.0737	32.6900	0.0327	(55.645)	0	0	4,050
2021/04/23	R209	06/05/2021	11.00	Call	Bond Future	2,926.5800	2.9266	2,349.0500	2.3491	(19.734)	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
2021/04/23	R209	06/05/2021	11.00	Put	Bond Future	318.9500	0.3189	436.1000	0.4361	36.730	0	0	3,500
2021/04/23	R209	06/05/2021	10.00	Put	Bond Future	3,304.3000	3.3043	3,892.8300	3.8928	17.811	0	0	0
2021/04/23	R209	06/05/2021	10.00	Call	Bond Future	225.5400	0.2255	119.3900	0.1194	(47.065)	0	0	0
2021/04/23	R209	06/05/2021	12.25	Call	Bond Future	8,835.1000	8.8351	8,140.9900	8.1410	(7.856)	0	0	0
2021/04/23	R209	06/05/2021	12.25	Put	Bond Future	1.3500	0.0014	1.9200	0.0019	42.222	0	0	8,350
2021/04/23	R209	06/05/2021			Bond Future	10.5266	68.8802	10.6501	68.1855	1.174	0.0000	0.0000	14,912
2021/04/23	R209	06/05/2021	12.24	Call	Bond Future	8,788.8900	8.7889	8,094.8200	8.0948	(7.897)	0	0	0
2021/04/23	R209	06/05/2021	12.24	Put	Bond Future	1.4300	0.0014	2.0400	0.0020	42.657	0	0	0
2021/04/23	R209	06/05/2021	10.35	Put	Bond Future	1,754.8200	1.7548	2,183.7500	2.1838	24.443	0	0	0
2021/04/23	R209	06/05/2021	10.60	Call	Bond Future	1,401.8500	1.4019	999.7200	0.9997	(28.686)	0	0	0
2021/04/23	R209	06/05/2021	10.60	Put	Bond Future	987.8200	0.9878	1,280.3700	1.2804	29.616	0	0	2,750
2021/04/23	R209	06/05/2021	11.60	Call	Bond Future	5,747.2600	5.7473	5,068.2000	5.0682	(11.815)	0	0	0
2021/04/23	R209	06/05/2021	11.60	Put	Bond Future	37.4700	0.0375	53.0900	0.0531	41.687	0	0	3,750
2021/04/23	R209	06/05/2021	10.25	Put	Bond Future	2,144.1100	2.1441	2,624.9500	2.6250	22.426	0	0	0
2021/04/23	R209	06/05/2021	10.25	Call	Bond Future	551.2100	0.5512	337.3700	0.3374	(38.795)	0	0	5,325
2021/04/23	R209	06/05/2021	11.25	Call	Bond Future	4,067.3900	4.0674	3,428.2500	3.4282	(15.714)	0	0	0
2021/04/23	R209	06/05/2021	11.25	Put	Bond Future	140.5400	0.1405	196.0800	0.1961	39.519	0	0	9,150
2021/04/23	R209	05/08/2021	11.81	Call	Bond Future	6,764.3000	6.7643	6,211.3000	6.2113	(8.175)	0	0	0
2021/04/23	R209	05/08/2021	11.81	Put	Bond Future	1,081.5000	1.0815	1,231.1800	1.2312	13.840	0	0	0
2021/04/23	R209	05/08/2021			Bond Future	10.7135	69.6362	10.8417	68.9336	1.197	0.0000	0.0000	10,466
2021/04/23	R209	05/08/2021	11.80	Call	Bond Future	6,728.0600	6.7281	6,176.3800	6.1764	(8.200)	0	0	0
2021/04/23	R209	05/08/2021	11.80	Put	Bond Future	1,093.8900	1.0939	1,244.8900	1.2449	13.804	0	0	0
2021/04/23	R209	05/08/2021	11.79	Call	Bond Future	6,691.8700	6.6919	6,141.5200	6.1415	(8.224)	0	0	0
2021/04/23	R209	05/08/2021	11.79	Put	Bond Future	1,106.3900	1.1064	1,258.7200	1.2587	13.768	0	0	0
2021/04/23	R209	04/11/2021	10.50	Call	Bond Future	2,888.5800	2.8886	2,577.5700	2.5776	(10.767)	0	0	0
2021/04/23	R209	04/11/2021	12.00	Call	Bond Future	7,385.7700	7.3858	6,861.1600	6.8612	(7.103)	0	0	0
2021/04/23	R209	04/11/2021	12.00	Put	Bond Future	1,815.2400	1.8152	2,001.4500	2.0015	10.258	0	0	6,500
2021/04/23	R209	04/11/2021	12.19	Call	Bond Future	8,010.1100	8.0101	7,464.4700	7.4645	(6.812)	0	0	0
2021/04/23	R209	04/11/2021	12.19	Put	Bond Future	1,547.4500	1.5475	1,712.6300	1.7126	10.674	0	0	0
2021/04/23	R209	04/11/2021	12.17	Call	Bond Future	7,943.6700	7.9437	7,400.1700	7.4002	(6.842)	0	0	0
2021/04/23	R209	04/11/2021			Bond Future	10.8986	67.2825	11.0316	66.5716	1.221	0.0000	0.0000	3,675
2021/04/23	R209	04/11/2021	10.50	Put	Bond Future	5,085.1100	5.0851	5,484.9200	5.4849	7.862	0	0	9,000
2021/04/23	R209	04/11/2021	9.50	Put	Bond Future	9,286.3900	9.2864	9,840.8300	9.8408	5.970	0	0	0
2021/04/23	R209	04/11/2021	9.50	Call	Bond Future	1,107.4500	1.1075	951.0700	0.9511	(14.121)	0	0	4,750
2021/04/23	R209	04/11/2021	12.18	Call	Bond Future	7,976.8700	7.9769	7,432.3000	7.4323	(6.827)	0	0	0
2021/04/23	R209	04/11/2021	12.18	Put	Bond Future	1,560.6900	1.5607	1,726.9400	1.7269	10.652	0	0	0
2021/04/23	R209	04/11/2021	12.17	Put	Bond Future	1,574.0200	1.5740	1,741.3400	1.7413	10.630	0	0	0
2021/04/23	R209	03/02/2022	11.03	Call	Bond Future	4,019.7200	4.0197	3,649.2700	3.6493	(9.216)	0	0	0
2021/04/23	R209	03/02/2022	11.03	Put	Bond Future	4,331.6800	4.3317	4,680.6100	4.6806	8.055	0	0	0
2021/04/23	R209	03/02/2022	11.02	Call	Bond Future	3,993.1700	3.9932	3,624.1900	3.6242	(9.240)	0	0	0
2021/04/23	R209	03/02/2022	11.02	Put	Bond Future	4,358.0100	4.3580	4,708.4100	4.7084	8.040	0	0	0
2021/04/23	R209	03/02/2022			Bond Future	11.0892	68.0796	11.2273	67.3602	1.245	0.0000	0.0000	0
2021/04/23	R209	03/02/2022	11.04	Call	Bond Future	4,046.1100	4.0461	3,674.1900	3.6742	(9.192)	0	0	0
2021/04/23	R209	03/02/2022	11.04	Put	Bond Future	4,305.2400	4.3052	4,652.7000	4.6527	8.071	0	0	0
2021/04/23	R209	05/05/2022	11.43	Call	Bond Future	664.8800	0.6649	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	62.3400	0.0623	100.000	0	0	0
2021/04/23	R209	05/05/2022	11.44	Call	Bond Future	715.2000	0.7152	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	12.0200	0.0120	100.000	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
2021/04/23	R209	05/05/2022			Bond Future	11.2989	65.6907	11.4424	64.9635	1.270	0.0000	0.0000	0
2021/04/23	R209	05/05/2022	11.45	Call	Bond Future	765.4700	0.7655	38.2500	0.0383	(95.003)	0	0	0
2021/04/23	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R210	06/05/2021			Bond Future	205.5668	205.5668	204.6826	204.6826	(0.430)	0.0000	0.0000	981
2021/04/23	R210	05/08/2021			Bond Future	207.8749	207.8749	206.9794	206.9794	(0.431)	0.0000	0.0000	1,434
2021/04/23	R210	04/11/2021			Bond Future	207.5404	207.5404	206.6342	206.6342	(0.437)	0.0000	0.0000	0
2021/04/23	R210	03/02/2022			Bond Future	210.0463	210.0463	209.1287	209.1287	(0.437)	0.0000	0.0000	0
2021/04/23	R210	05/05/2022			Bond Future	209.6261	209.6261	208.6985	208.6985	(0.443)	0.0000	0.0000	0
2021/04/23	R212	06/05/2021			Bond Future	172.0300	172.0300	172.0328	172.0328	0.002	0.0000	0.0000	3,405
2021/04/23	R212	05/08/2021			Bond Future	171.6361	171.6361	171.6380	171.6380	0.001	0.0000	0.0000	250
2021/04/23	R212	04/11/2021			Bond Future	173.6165	173.6165	173.6180	173.6180	0.001	0.0000	0.0000	0
2021/04/23	R213	06/05/2021	11.91	Call	Bond Future	11,921.2000	11.9212	11,568.3600	11,5684	(2.960)	0	0	0
2021/04/23	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R213	06/05/2021			Bond Future	9.5580	85.3017	9.6212	84.9488	0.661	0.0000	0.0000	9,521
2021/04/23	R213	06/05/2021	11.90	Call	Bond Future	11,875.4200	11.8754	11,522.5800	11,5226	(2.971)	0	0	0
2021/04/23	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R213	06/05/2021	11.89	Call	Bond Future	11,829.6000	11.8296	11,476.7600	11,4768	(2.983)	0	0	0
2021/04/23	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R213	05/08/2021	10.14	Put	Bond Future	1,848.6300	1.8486	1,970.6500	1,9706	6.601	0	0	0
2021/04/23	R213	05/08/2021	9.34	Put	Bond Future	4,012.2100	4.0122	4,224.3600	4,2244	5.288	0	0	0
2021/04/23	R213	05/08/2021	9.34	Call	Bond Future	1,718.4600	1.7185	1,573.4000	1,5734	(8.441)	0	0	0
2021/04/23	R213	05/08/2021	10.85	Call	Bond Future	6,544.1500	6.5441	6,250.8900	6,2509	(4.481)	0	0	0
2021/04/23	R213	05/08/2021	10.85	Put	Bond Future	863.1200	0.8631	927.0700	0.9271	7.409	0	0	0
2021/04/23	R213	05/08/2021	10.84	Call	Bond Future	6,505.8400	6.5058	6,213.2600	6,2133	(4.497)	0	0	0
2021/04/23	R213	05/08/2021	10.84	Put	Bond Future	874.3500	0.8744	938.9800	0.9390	7.392	0	0	0
2021/04/23	R213	05/08/2021			Bond Future	9.7549	86.2380	9.8209	85.8808	0.676	0.0000	0.0000	744
2021/04/23	R213	05/08/2021	10.78	Call	Bond Future	6,277.6000	6.2776	5,989.1800	5,9892	(4.594)	0	0	0
2021/04/23	R213	05/08/2021	10.78	Put	Bond Future	944.2300	0.9442	1,013.0200	1,0130	7.285	0	0	0
2021/04/23	R213	05/08/2021	10.14	Call	Bond Future	3,906.5600	3.9066	3,671.3700	3,6714	(6.020)	0	0	0
2021/04/23	R213	05/08/2021	10.86	Call	Bond Future	6,582.5300	6.5825	6,288.6000	6,2886	(4.465)	0	0	0
2021/04/23	R213	05/08/2021	10.86	Put	Bond Future	852.0000	0.8520	915.2800	0.9153	7.427	0	0	0
2021/04/23	R213	04/11/2021	11.10	Put	Bond Future	1,444.3500	1.4444	1,527.2500	1,5272	5.740	0	0	0
2021/04/23	R213	04/11/2021	11.11	Call	Bond Future	7,251.3000	7.2513	6,972.1100	6,9721	(3.850)	0	0	0
2021/04/23	R213	04/11/2021	11.09	Put	Bond Future	1,457.8900	1.4579	1,541.3900	1,5414	5.727	0	0	0
2021/04/23	R213	04/11/2021			Bond Future	9.9524	83.6821	10.0212	83.3206	0.691	0.0000	0.0000	0
2021/04/23	R213	04/11/2021	11.10	Call	Bond Future	7,216.7900	7.2168	6,938.2000	6,9382	(3.860)	0	0	0
2021/04/23	R213	04/11/2021	11.11	Put	Bond Future	1,430.9100	1.4309	1,513.2100	1,5132	5.752	0	0	0
2021/04/23	R213	04/11/2021	11.09	Call	Bond Future	7,182.3500	7.1824	6,904.3600	6,9044	(3.870)	0	0	0
2021/04/23	R213	03/02/2022	10.60	Put	Bond Future	2,761.9500	2.7619	2,899.4600	2,8995	4.979	0	0	430
2021/04/23	R213	03/02/2022	10.00	Call	Bond Future	3,303.1600	3.3032	3,121.7800	3,1218	(5.491)	0	0	0
2021/04/23	R213	03/02/2022	10.00	Put	Bond Future	4,133.4500	4.1335	4,318.0000	4,3180	4.465	0	0	430
2021/04/23	R213	03/02/2022	9.22	Put	Bond Future	6,661.4800	6.6615	6,911.5400	6,9115	3.754	0	0	0
2021/04/23	R213	03/02/2022	8.80	Put	Bond Future	8,466.3100	8.4663	8,746.6500	8,7466	3.311	0	0	0
2021/04/23	R213	03/02/2022	8.80	Call	Bond Future	1,110.0700	1.1101	1,024.4800	1,0245	(7.710)	0	0	102
2021/04/23	R213	03/02/2022	9.58	Put	Bond Future	5,379.8600	5.3799	5,599.8400	5,5998	4.089	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/23	R213	03/02/2022	8.63	Put	Bond Future	9,263.9500	9.2639	9,555.2400	9.5552	3.144	0	0	0
2021/04/23	R213	03/02/2022	8.63	Call	Bond Future	930.3600	0.9304	855.7200	0.8557	(8.023)	0	0	200
2021/04/23	R213	03/02/2022	9.98	Call	Bond Future	3,253.3200	3.2533	3,073.6000	3.0736	(5.524)	0	0	0
2021/04/23	R213	03/02/2022	9.98	Put	Bond Future	4,187.2400	4.1872	4,373.4500	4.3735	4.447	0	0	0
2021/04/23	R213	03/02/2022			Bond Future	10.1614	84.6731	10.2333	84.3072	0.707	0.0000	0.0000	0
2021/04/23	R213	03/02/2022	10.60	Call	Bond Future	4,963.7100	4.9637	4,735.2900	4.7353	(4.602)	0	0	0
2021/04/23	R213	03/02/2022	9.22	Call	Bond Future	1,662.3300	1.6623	1,546.4600	1.5465	(6.970)	0	0	430
2021/04/23	R213	03/02/2022	10.25	Call	Bond Future	3,953.2000	3.9532	3,751.5200	3.7515	(5.102)	0	0	0
2021/04/23	R213	03/02/2022	10.25	Put	Bond Future	3,502.2400	3.5022	3,666.4900	3.6665	4.690	0	0	102
2021/04/23	R213	03/02/2022	9.76	Call	Bond Future	2,729.4400	2.7294	2,568.2100	2.5682	(5.907)	0	0	0
2021/04/23	R213	03/02/2022	9.76	Put	Bond Future	4,814.4100	4.8144	5,019.1100	5.0191	4.252	0	0	102
2021/04/23	R213	03/02/2022	10.15	Call	Bond Future	3,686.3300	3.6863	3,492.6700	3.4927	(5.253)	0	0	0
2021/04/23	R213	03/02/2022	10.15	Put	Bond Future	3,744.7600	3.7448	3,917.0300	3.9170	4.600	0	0	200
2021/04/23	R213	03/02/2022	9.58	Call	Bond Future	2,337.7000	2.3377	2,191.7500	2.1918	(6.243)	0	0	0
2021/04/23	R213	03/02/2022	9.97	Call	Bond Future	3,228.2400	3.2282	3,049.3500	3.0494	(5.541)	0	0	0
2021/04/23	R213	03/02/2022	9.97	Put	Bond Future	4,214.0300	4.2140	4,401.0700	4.4011	4.439	0	0	0
2021/04/23	R213	03/02/2022	9.96	Call	Bond Future	3,203.5600	3.2036	3,025.5000	3.0255	(5.558)	0	0	0
2021/04/23	R213	03/02/2022	9.96	Put	Bond Future	4,241.2700	4.2413	4,429.1400	4.4291	4.430	0	0	0
2021/04/23	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R213	05/05/2022	10.63	Call	Bond Future	1,180.7100	1.1807	810.8900	0.8109	(31.322)	0	0	0
2021/04/23	R213	05/05/2022			Bond Future	10.3891	82.0772	10.4641	81.7074	0.721	0.0000	0.0000	0
2021/04/23	R213	05/05/2022	10.64	Call	Bond Future	1,229.2500	1.2292	859.4300	0.8594	(30.085)	0	0	0
2021/04/23	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R213	05/05/2022	10.65	Call	Bond Future	1,277.7400	1.2777	907.9200	0.9079	(28.943)	0	0	0
2021/04/23	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/23	R214	06/05/2021	12.26	Call	Bond Future	7,333.9500	7.3339	6,604.2700	6.6043	(9.949)	0	0	0
2021/04/23	R214	06/05/2021	12.26	Put	Bond Future	10.7700	0.0108	15.5400	0.0155	44.290	0	0	0
2021/04/23	R214	06/05/2021	12.25	Call	Bond Future	7,286.9600	7.2870	6,557.5100	6.5575	(10.010)	0	0	0
2021/04/23	R214	06/05/2021	12.25	Put	Bond Future	11.2900	0.0113	16.2900	0.0163	44.287	0	0	0
2021/04/23	R214	06/05/2021			Bond Future	10.8611	66.0415	10.9897	65.3070	1.184	0.0000	0.0000	15,718
2021/04/23	R214	06/05/2021	12.27	Call	Bond Future	7,380.8900	7.3809	6,650.9900	6.6510	(9.889)	0	0	0
2021/04/23	R214	06/05/2021	12.27	Put	Bond Future	10.2700	0.0103	14.8200	0.0148	44.304	0	0	0
2021/04/23	R214	05/08/2021	12.03	Put	Bond Future	1,321.4800	1.3215	1,499.9300	1.4999	13.504	0	0	0
2021/04/23	R214	05/08/2021	12.01	Call	Bond Future	6,417.6000	6.4176	5,856.0300	5.8560	(8.750)	0	0	0
2021/04/23	R214	05/08/2021			Bond Future	11.0449	66.7664	11.1786	66.0235	1.210	0.0000	0.0000	2,264
2021/04/23	R214	05/08/2021	12.02	Call	Bond Future	6,452.4700	6.4525	5,889.4600	5.8895	(8.725)	0	0	0
2021/04/23	R214	05/08/2021	12.02	Put	Bond Future	1,335.5600	1.3356	1,515.4600	1.5155	13.470	0	0	0
2021/04/23	R214	05/08/2021	12.03	Call	Bond Future	6,487.4100	6.4874	5,922.9500	5.9229	(8.701)	0	0	0
2021/04/23	R214	05/08/2021	12.01	Put	Bond Future	1,349.7700	1.3498	1,531.1100	1.5311	13.435	0	0	0
2021/04/23	R214	04/11/2021	12.47	Call	Bond Future	7,987.5200	7.9875	7,420.0100	7.4200	(7.105)	0	0	0
2021/04/23	R214	04/11/2021	12.46	Call	Bond Future	7,955.3000	7.9553	7,388.9000	7.3889	(7.120)	0	0	0
2021/04/23	R214	04/11/2021	12.46	Put	Bond Future	1,750.3100	1.7503	1,935.3600	1.9354	10.572	0	0	0
2021/04/23	R214	04/11/2021			Bond Future	11.2269	64.2426	11.3657	63.4912	1.236	0.0000	0.0000	0
2021/04/23	R214	04/11/2021	12.47	Put	Bond Future	1,736.3000	1.7363	1,920.2400	1.9202	10.594	0	0	0
2021/04/23	R214	04/11/2021	12.48	Call	Bond Future	8,019.7700	8.0198	7,451.1500	7.4512	(7.090)	0	0	0
2021/04/23	R214	04/11/2021	12.48	Put	Bond Future	1,722.3900	1.7224	1,905.2200	1.9052	10.615	0	0	0
2021/04/23	R214	03/02/2022	11.40	Put	Bond Future	4,407.0100	4.4070	4,767.4000	4.7674	8.178	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
2021/04/23	R214	03/02/2022	11.41	Call	Bond Future	4,340.8000	4.3408	3,939.2000	3.9392	(9.252)	0	0	0
2021/04/23	R214	03/02/2022	11.39	Put	Bond Future	4,433.4300	4.4334	4,795.3200	4.7953	8.163	0	0	0
2021/04/23	R214	03/02/2022			Bond Future	11.4175	65.0036	11.5618	64.2431	1.264	0.0000	0.0000	0
2021/04/23	R214	03/02/2022	11.40	Call	Bond Future	4,313.7700	4.3138	3,913.6600	3.9137	(9.275)	0	0	0
2021/04/23	R214	03/02/2022	11.41	Put	Bond Future	4,380.7300	4.3807	4,739.6300	4.7396	8.193	0	0	0
2021/04/23	R214	03/02/2022	11.39	Call	Bond Future	4,286.8100	4.2868	3,888.2000	3.8882	(9.299)	0	0	0
2021/04/23	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	146.8700	0.1469	100.000	0	0	0
2021/04/23	R214	05/05/2022	11.75	Call	Bond Future	672.8400	0.6728	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	197.8400	0.1978	100.000	0	0	0
2021/04/23	R214	05/05/2022			Bond Future	11.6189	62.4425	11.7689	61.6737	1.291	0.0000	0.0000	0
2021/04/23	R214	05/05/2022	11.74	Call	Bond Future	621.9400	0.6219	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	95.9700	0.0960	100.000	0	0	0
2021/04/23	R214	05/05/2022	11.73	Call	Bond Future	570.9700	0.5710	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	R248	06/05/2021	12.36	Call	Bond Future	9,527.6500	9.5276	8,608.0900	8.6081	(9.651)	0	0	0
2021/04/23	R248	06/05/2021	12.36	Put	Bond Future	5.0300	0.0050	7.7200	0.0077	53.479	0	0	0
2021/04/23	R248	06/05/2021	10.20	Call	Bond Future	89.2600	0.0893	36.2600	0.0363	(59.377)	0	0	0
2021/04/23	R248	06/05/2021	10.80	Put	Bond Future	1,760.0000	1.7600	2,284.2000	2.2842	29.784	0	0	0
2021/04/23	R248	06/05/2021	10.80	Call	Bond Future	1,094.2900	1.0943	696.2400	0.6962	(36.375)	0	0	0
2021/04/23	R248	06/05/2021			Bond Future	10.8913	83.1695	11.0199	82.2472	1.181	0.0000	0.0000	120,721
2021/04/23	R248	06/05/2021	12.35	Call	Bond Future	9,469.9300	9.4699	8,550.5200	8.5505	(9.709)	0	0	0
2021/04/23	R248	06/05/2021	12.35	Put	Bond Future	5.3100	0.0053	8.1500	0.0082	53.484	0	0	0
2021/04/23	R248	06/05/2021	12.34	Call	Bond Future	9,412.1400	9.4121	8,492.8800	8.4929	(9.767)	0	0	0
2021/04/23	R248	06/05/2021	12.34	Put	Bond Future	5.6100	0.0056	8.6000	0.0086	53.298	0	0	0
2021/04/23	R248	06/05/2021	10.90	Put	Bond Future	1,375.3300	1.3753	1,820.8800	1.8209	32.396	0	0	0
2021/04/23	R248	06/05/2021	10.90	Call	Bond Future	1,438.3500	1.4384	961.6500	0.9617	(33.142)	0	0	1,030
2021/04/23	R248	06/05/2021	11.40	Put	Bond Future	317.9200	0.3179	455.2600	0.4553	43.200	0	0	0
2021/04/23	R248	06/05/2021	11.40	Call	Bond Future	3,859.4400	3.8594	3,074.5300	3.0745	(20.337)	0	0	1,030
2021/04/23	R248	06/05/2021	10.20	Put	Bond Future	5,377.9900	5.3780	6,247.2400	6.2472	16.163	0	0	0
2021/04/23	R248	05/08/2021	11.20	Put	Bond Future	3,207.9900	3.2080	3,621.0500	3.6211	12.876	0	0	0
2021/04/23	R248	05/08/2021	11.20	Call	Bond Future	4,066.4600	4.0665	3,546.6500	3.5467	(12.783)	0	0	1,000
2021/04/23	R248	05/08/2021	10.50	Put	Bond Future	6,046.2700	6.0463	6,671.2700	6.6713	10.337	0	0	0
2021/04/23	R248	05/08/2021	10.30	Call	Bond Future	1,320.8600	1.3209	1,074.1400	1.0741	(18.679)	0	0	1,300
2021/04/23	R248	05/08/2021	10.90	Put	Bond Future	4,254.4700	4.2545	4,755.9400	4.7559	11.787	0	0	0
2021/04/23	R248	05/08/2021	10.90	Call	Bond Future	2,995.8200	2.9958	2,564.4200	2.5644	(14.400)	0	0	1,300
2021/04/23	R248	05/08/2021	10.60	Put	Bond Future	5,552.8800	5.5529	6,146.9400	6.1469	10.698	0	0	0
2021/04/23	R248	05/08/2021	10.60	Call	Bond Future	2,075.8000	2.0758	1,736.9900	1.7370	(16.322)	0	0	0
2021/04/23	R248	05/08/2021	12.51	Put	Bond Future	833.6700	0.8337	974.9100	0.9749	16.942	0	0	0
2021/04/23	R248	05/08/2021	12.52	Call	Bond Future	9,933.6400	9.9336	9,140.6200	9.1406	(7.983)	0	0	0
2021/04/23	R248	05/08/2021	12.50	Put	Bond Future	844.0700	0.8441	986.7200	0.9867	16.900	0	0	0
2021/04/23	R248	05/08/2021			Bond Future	11.0767	84.0824	11.2108	83.1495	1.211	0.0000	0.0000	124,794
2021/04/23	R248	05/08/2021	10.50	Call	Bond Future	1,806.1300	1.8061	1,498.2600	1.4983	(17.046)	0	0	1,000
2021/04/23	R248	05/08/2021	10.00	Put	Bond Future	8,996.9800	8.9970	9,767.5300	9.7675	8.565	0	0	0
2021/04/23	R248	05/08/2021	10.00	Call	Bond Future	753.7000	0.7537	591.3800	0.5914	(21.536)	0	0	0
2021/04/23	R248	05/08/2021	10.30	Put	Bond Future	7,123.9200	7.1239	7,810.0700	7.8101	9.632	0	0	0
2021/04/23	R248	05/08/2021	12.51	Call	Bond Future	9,887.2900	9.8873	9,095.6600	9.0957	(8.007)	0	0	0
2021/04/23	R248	05/08/2021	12.52	Put	Bond Future	823.3800	0.8234	963.2300	0.9632	16.985	0	0	0
2021/04/23	R248	05/08/2021	12.50	Call	Bond Future	9,840.9600	9.8410	9,050.7400	9.0507	(8.030)	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
2021/04/23	R248	04/11/2021	12.85	Call	Bond Future	11,092.6500	11.0927	10,327.3000	10.3273	(6.900)	0	0	0
2021/04/23	R248	04/11/2021	12.85	Put	Bond Future	1,431.2800	1.4313	1,609.5500	1.6096	12.455	0	0	0
2021/04/23	R248	04/11/2021			Bond Future	11.2603	80.6196	11.3999	79.6760	1.240	0.0000	0.0000	0
2021/04/23	R248	04/11/2021	12.84	Call	Bond Future	11,051.3300	11.0513	10,287.2000	10.2872	(6.914)	0	0	0
2021/04/23	R248	04/11/2021	12.84	Put	Bond Future	1,443.9900	1.4440	1,623.4800	1.6235	12.430	0	0	0
2021/04/23	R248	04/11/2021	12.83	Call	Bond Future	11,010.0200	11.0100	10,247.1300	10.2471	(6.929)	0	0	0
2021/04/23	R248	04/11/2021	12.83	Put	Bond Future	1,456.7900	1.4568	1,637.5200	1.6375	12.406	0	0	0
2021/04/23	R248	03/02/2022	11.48	Call	Bond Future	5,075.6500	5.0756	4,569.4800	4.5695	(9.973)	0	0	0
2021/04/23	R248	03/02/2022	11.49	Put	Bond Future	4,865.2400	4.8652	5,312.0000	5.3120	9.183	0	0	0
2021/04/23	R248	03/02/2022	11.47	Call	Bond Future	5,042.0500	5.0420	4,537.9100	4.5379	(9.999)	0	0	0
2021/04/23	R248	03/02/2022			Bond Future	11.4531	81.5747	11.5988	80.6197	1.272	0.0000	0.0000	0
2021/04/23	R248	03/02/2022	11.48	Put	Bond Future	4,897.4700	4.8975	5,346.2600	5.3463	9.164	0	0	0
2021/04/23	R248	03/02/2022	11.49	Call	Bond Future	5,109.3400	5.1093	4,601.1400	4.6011	(9.946)	0	0	0
2021/04/23	R248	03/02/2022	11.47	Put	Bond Future	4,929.9000	4.9299	5,380.7200	5.3807	9.145	0	0	0
2021/04/23	R248	05/05/2022	11.79	Call	Bond Future	846.5000	0.8465	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	118.9000	0.1189	100.000	0	0	0
2021/04/23	R248	05/05/2022	11.80	Call	Bond Future	909.4100	0.9094	0.0000	0.0000	(100.000)	0	0	0
2021/04/23	R248	05/05/2022			Bond Future	11.6569	78.0615	11.8089	77.0961	1.304	0.0000	0.0000	0
2021/04/23	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	55.9900	0.0560	100.000	0	0	0
2021/04/23	R248	05/05/2022	11.81	Call	Bond Future	972.2400	0.9722	6.8400	0.0068	(99.296)	0	0	0
2021/04/23	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**1599681**