



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 02/07/2021 TO 02/07/2021

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
2021/07/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	2025	05/08/2021		Bond Future	153.1637	153.1637	152.9265	152.9265	(0.155)	0.0000	0.0000	5,027
2021/07/02	2025	04/11/2021		Bond Future	154.8610	154.8610	154.6205	154.6205	(0.155)	0.0000	0.0000	0
2021/07/02	2025	03/02/2022		Bond Future	155.1186	155.1186	154.8746	154.8746	(0.157)	0.0000	0.0000	0
2021/07/02	2025	05/05/2022		Bond Future	156.9930	156.9930	156.7458	156.7458	(0.157)	0.0000	0.0000	0
2021/07/02	2029	05/08/2021		Bond Future	113.5871	113.5871	113.1284	113.1284	(0.404)	0.0000	0.0000	3,031
2021/07/02	2029	04/11/2021		Bond Future	113.6771	113.6771	113.2128	113.2128	(0.408)	0.0000	0.0000	0
2021/07/02	2029	03/02/2022		Bond Future	115.0182	115.0182	114.5481	114.5481	(0.409)	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
2021/07/02	2029	05/05/2022			Bond Future	115.2183	115.2183	114.7418	114.7418	(0.414)	0.0000	0.0000	0
2021/07/02	2030	05/08/2021	10.42	Call	Bond Future	7,475.9200	7.4759	7,626.8800	7.6269	2.019	0	0	0
2021/07/02	2030	05/08/2021	10.42	Put	Bond Future	23.2900	0.0233	18.7300	0.0187	(19.579)	0	0	0
2021/07/02	2030	05/08/2021	10.41	Call	Bond Future	7,426.3000	7.4263	7,577.1300	7.5771	2.031	0	0	0
2021/07/02	2030	05/08/2021	10.41	Put	Bond Future	24.1200	0.0241	19.4300	0.0194	(19.444)	0	0	0
2021/07/02	2030	05/08/2021	9.15	Call	Bond Future	1,694.2100	1.6942	1,770.2500	1.7703	4.488	0	0	0
2021/07/02	2030	05/08/2021	9.15	Put	Bond Future	964.9900	0.9650	885.5100	0.8855	(8.236)	0	0	7,500
2021/07/02	2030	05/08/2021	8.50	Put	Bond Future	3,264.2900	3.2643	3,125.2400	3.1252	(4.260)	0	0	0
2021/07/02	2030	05/08/2021	10.15	Call	Bond Future	6,135.8500	6.1359	6,281.4200	6.2814	2.372	0	0	0
2021/07/02	2030	05/08/2021	8.83	Call	Bond Future	815.8100	0.8158	858.0100	0.8580	5.173	0	0	479
2021/07/02	2030	05/08/2021	10.30	Put	Bond Future	35.3800	0.0354	28.8800	0.0289	(18.372)	0	0	200
2021/07/02	2030	05/08/2021	8.78	Put	Bond Future	2,068.2300	2.0682	1,950.2100	1.9502	(5.706)	0	0	0
2021/07/02	2030	05/08/2021	8.78	Call	Bond Future	712.8800	0.7129	750.3800	0.7504	5.260	0	0	200
2021/07/02	2030	05/08/2021	7.70	Put	Bond Future	7,796.9300	7.7969	7,641.6300	7.6416	(1.992)	0	0	0
2021/07/02	2030	05/08/2021	9.45	Call	Bond Future	2,836.8000	2.8368	2,943.2700	2.9433	3.753	0	0	600
2021/07/02	2030	05/08/2021	12.10	Call	Bond Future	15,410.5800	15.4106	15,566.0900	15.5661	1.009	0	0	0
2021/07/02	2030	05/08/2021	12.10	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	600
2021/07/02	2030	05/08/2021			Bond Future	9.0194	94.2857	8.9917	94.4412	(0.307)	0.0000	0.0000	101,324
2021/07/02	2030	05/08/2021	10.43	Call	Bond Future	7,525.5100	7.5255	7,676.6100	7.6766	2.008	0	0	0
2021/07/02	2030	05/08/2021	10.43	Put	Bond Future	22.4700	0.0225	18.0500	0.0181	(19.671)	0	0	0
2021/07/02	2030	05/08/2021	8.50	Call	Bond Future	291.5900	0.2916	308.0600	0.3081	5.648	0	0	5,000
2021/07/02	2030	05/08/2021	9.50	Call	Bond Future	3,050.5300	3.0505	3,161.3800	3.1614	3.634	0	0	0
2021/07/02	2030	05/08/2021	9.50	Put	Bond Future	403.0200	0.4030	358.3500	0.3584	(11.084)	0	0	0
2021/07/02	2030	05/08/2021	10.15	Put	Bond Future	58.7800	0.0588	48.8300	0.0488	(16.928)	0	0	479
2021/07/02	2030	05/08/2021	9.75	Call	Bond Future	4,188.4600	4.1885	4,317.2700	4.3173	3.075	0	0	0
2021/07/02	2030	05/08/2021	9.75	Put	Bond Future	201.7800	0.2018	175.0700	0.1751	(13.237)	0	0	479
2021/07/02	2030	05/08/2021	8.83	Put	Bond Future	1,885.9900	1.8860	1,772.6700	1.7727	(6.009)	0	0	0
2021/07/02	2030	05/08/2021	10.30	Call	Bond Future	6,880.1200	6.8801	7,029.1400	7.0291	2.166	0	0	0
2021/07/02	2030	05/08/2021	7.70	Call	Bond Future	6.1100	0.0061	6.3300	0.0063	3.601	0	0	200
2021/07/02	2030	05/08/2021	8.95	Put	Bond Future	1,490.9300	1.4909	1,389.7600	1.3898	(6.786)	0	0	0
2021/07/02	2030	05/08/2021	8.95	Call	Bond Future	1,100.7000	1.1007	1,155.0500	1.1550	4.938	0	0	600
2021/07/02	2030	05/08/2021	9.45	Put	Bond Future	460.2000	0.4602	411.1500	0.4112	(10.658)	0	0	0
2021/07/02	2030	04/11/2021	11.26	Call	Bond Future	10,495.5900	10.4956	10,641.2000	10.6412	1.387	0	0	0
2021/07/02	2030	04/11/2021	9.20	Call	Bond Future	2,237.5800	2.2376	2,309.1800	2.3092	3.200	0	0	29
2021/07/02	2030	04/11/2021	8.27	Put	Bond Future	5,752.8100	5.7528	5,618.1000	5.6181	(2.342)	0	0	0
2021/07/02	2030	04/11/2021	8.27	Call	Bond Future	473.5300	0.4735	495.5800	0.4956	4.657	0	0	300
2021/07/02	2030	04/11/2021	8.77	Put	Bond Future	3,637.0300	3.6370	3,526.6300	3.5266	(3.035)	0	0	0
2021/07/02	2030	04/11/2021	11.44	Put	Bond Future	117.2000	0.1172	108.6900	0.1087	(7.261)	0	0	300
2021/07/02	2030	04/11/2021	10.60	Call	Bond Future	7,567.5600	7.5676	7,701.1300	7.7011	1.765	0	0	0
2021/07/02	2030	04/11/2021	10.60	Put	Bond Future	389.5400	0.3895	366.3500	0.3663	(5.953)	0	0	0
2021/07/02	2030	04/11/2021	10.59	Put	Bond Future	394.6200	0.3946	371.1800	0.3712	(5.940)	0	0	0
2021/07/02	2030	04/11/2021			Bond Future	9.2085	95.3079	9.1797	95.4646	(0.313)	0.0000	0.0000	0
2021/07/02	2030	04/11/2021	11.26	Put	Bond Future	162.7000	0.1627	151.5500	0.1515	(6.853)	0	0	29
2021/07/02	2030	04/11/2021	9.90	Put	Bond Future	963.5200	0.9635	916.2300	0.9162	(4.908)	0	0	0
2021/07/02	2030	04/11/2021	9.90	Call	Bond Future	4,623.2900	4.6233	4,732.7600	4.7328	2.368	0	0	29
2021/07/02	2030	04/11/2021	9.20	Put	Bond Future	2,283.6900	2.2837	2,198.5300	2.1985	(3.729)	0	0	0
2021/07/02	2030	04/11/2021	8.77	Call	Bond Future	1,216.5900	1.2166	1,262.9500	1.2630	3.811	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
2021/07/02	2030	04/11/2021	11.44	Call	Bond Future	11,284.3000	11.2843	11,432.5500	11.4326	1.314	0	0	0
2021/07/02	2030	04/11/2021	10.61	Call	Bond Future	7,611.3900	7.6114	7,745.2100	7.7452	1.758	0	0	0
2021/07/02	2030	04/11/2021	10.61	Put	Bond Future	384.4100	0.3844	361.4700	0.3615	(5.968)	0	0	0
2021/07/02	2030	04/11/2021	10.59	Call	Bond Future	7,523.6500	7.5237	7,656.9700	7.6570	1.772	0	0	0
2021/07/02	2030	03/02/2022	8.85	Put	Bond Future	4,485.6700	4.4857	4,376.9700	4.3770	(2.423)	0	0	0
2021/07/02	2030	03/02/2022	8.85	Call	Bond Future	1,509.0900	1.5091	1,558.7500	1.5588	3.291	0	0	1,000
2021/07/02	2030	03/02/2022	9.35	Call	Bond Future	2,653.3300	2.6533	2,726.5200	2.7265	2.758	0	0	0
2021/07/02	2030	03/02/2022	9.35	Put	Bond Future	2,947.3700	2.9474	2,862.2000	2.8622	(2.890)	0	0	101
2021/07/02	2030	03/02/2022	8.39	Put	Bond Future	6,328.0200	6.3280	6,200.1800	6.2002	(2.020)	0	0	0
2021/07/02	2030	03/02/2022	8.39	Call	Bond Future	795.4300	0.7954	825.9500	0.8259	3.837	0	0	101
2021/07/02	2030	03/02/2022	9.45	Call	Bond Future	2,923.9200	2.9239	3,001.8100	3.0018	2.664	0	0	0
2021/07/02	2030	03/02/2022	9.45	Put	Bond Future	2,693.0700	2.6931	2,612.6000	2.6126	(2.988)	0	0	0
2021/07/02	2030	03/02/2022			Bond Future	9.4059	92.4053	9.3758	92.5636	(0.321)	0.0000	0.0000	0
2021/07/02	2030	03/02/2022	9.60	Put	Bond Future	2,344.8800	2.3449	2,271.3700	2.2714	(3.135)	0	0	0
2021/07/02	2030	03/02/2022	9.60	Call	Bond Future	3,355.9300	3.3559	3,440.7800	3.4408	2.528	0	0	1,000
2021/07/02	2030	03/02/2022	10.85	Call	Bond Future	7,919.8500	7.9199	8,048.0900	8.0481	1.619	0	0	0
2021/07/02	2030	03/02/2022	10.85	Put	Bond Future	726.2500	0.7263	696.1300	0.6961	(4.147)	0	0	1,000
2021/07/02	2030	03/02/2022	9.78	Call	Bond Future	3,914.3200	3.9143	4,007.2000	4.0072	2.373	0	0	0
2021/07/02	2030	03/02/2022	9.78	Put	Bond Future	1,978.1700	1.9782	1,912.6900	1.9127	(3.310)	0	0	101
2021/07/02	2030	03/02/2022	9.44	Call	Bond Future	2,896.2400	2.8962	2,973.6700	2.9737	2.673	0	0	0
2021/07/02	2030	03/02/2022	9.44	Put	Bond Future	2,717.7100	2.7177	2,636.7800	2.6368	(2.978)	0	0	0
2021/07/02	2030	03/02/2022	9.43	Call	Bond Future	2,868.7100	2.8687	2,945.6700	2.9457	2.683	0	0	0
2021/07/02	2030	03/02/2022	9.43	Put	Bond Future	2,742.5300	2.7425	2,661.1300	2.6611	(2.968)	0	0	0
2021/07/02	2030	05/05/2022	8.89	Put	Bond Future	5,486.5900	5.4866	5,376.4600	5.3765	(2.007)	0	0	0
2021/07/02	2030	05/05/2022	8.47	Call	Bond Future	1,092.6000	1.0926	1,127.9200	1.1279	3.233	0	0	1,073
2021/07/02	2030	05/05/2022	8.14	Put	Bond Future	8,614.3000	8.6143	8,480.0100	8.4800	(1.559)	0	0	0
2021/07/02	2030	05/05/2022	8.14	Call	Bond Future	739.0000	0.7390	764.7500	0.7647	3.484	0	0	1,800
2021/07/02	2030	05/05/2022	9.95	Call	Bond Future	4,278.8600	4.2789	4,369.5600	4.3696	2.120	0	0	0
2021/07/02	2030	05/05/2022	10.21	Call	Bond Future	5,090.8600	5.0909	5,190.6300	5.1906	1.960	0	0	0
2021/07/02	2030	05/05/2022	10.21	Put	Bond Future	2,135.3500	2.1353	2,075.0800	2.0751	(2.822)	0	0	0
2021/07/02	2030	05/05/2022			Bond Future	9.6143	93.5013	9.5828	93.6614	(0.328)	0.0000	0.0000	0
2021/07/02	2030	05/05/2022	8.89	Call	Bond Future	1,720.6000	1.7206	1,770.5100	1.7705	2.901	0	0	1,800
2021/07/02	2030	05/05/2022	11.04	Call	Bond Future	8,036.0600	8.0361	8,158.7400	8.1587	1.527	0	0	0
2021/07/02	2030	05/05/2022	11.04	Put	Bond Future	1,163.2700	1.1633	1,125.9100	1.1259	(3.212)	0	0	1,800
2021/07/02	2030	05/05/2022	9.35	Call	Bond Future	2,681.9800	2.6820	2,749.7300	2.7497	2.526	0	0	0
2021/07/02	2030	05/05/2022	9.35	Put	Bond Future	4,034.0100	4.0340	3,941.7200	3.9417	(2.288)	0	0	1,073
2021/07/02	2030	05/05/2022	8.47	Put	Bond Future	7,132.6800	7.1327	7,007.9600	7.0080	(1.749)	0	0	0
2021/07/02	2030	05/05/2022	9.95	Put	Bond Future	2,598.1700	2.5982	2,528.8300	2.5288	(2.669)	0	0	1,073
2021/07/02	2030	05/05/2022	10.20	Call	Bond Future	5,058.3500	5.0583	5,157.8000	5.1578	1.966	0	0	0
2021/07/02	2030	05/05/2022	10.20	Put	Bond Future	2,151.4400	2.1514	2,090.8500	2.0909	(2.816)	0	0	0
2021/07/02	2030	05/05/2022	10.19	Call	Bond Future	5,025.9300	5.0259	5,125.0400	5.1250	1.972	0	0	0
2021/07/02	2030	05/05/2022	10.19	Put	Bond Future	2,167.6500	2.1676	2,106.7200	2.1067	(2.811)	0	0	0
2021/07/02	2032	05/08/2021	11.37	Call	Bond Future	9,416.0400	9.4160	9,613.1700	9.6132	2.094	0	0	0
2021/07/02	2032	05/08/2021	11.37	Put	Bond Future	13.0700	0.0131	10.0900	0.0101	(22.800)	0	0	0
2021/07/02	2032	05/08/2021			Bond Future	9.7142	93.4011	9.6815	93.6012	(0.336)	0.0000	0.0000	120,181
2021/07/02	2032	05/08/2021	11.36	Call	Bond Future	9,363.8200	9.3638	9,560.8500	9.5609	2.104	0	0	0
2021/07/02	2032	05/08/2021	11.36	Put	Bond Future	13.5400	0.0135	10.4600	0.0105	(22.747)	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
2021/07/02	2032	05/08/2021	11.35	Call	Bond Future	9,311.5700	9.3116	9,508.5000	9.5085	2.115	0	0	0
2021/07/02	2032	05/08/2021	11.35	Put	Bond Future	14.0300	0.0140	10.8500	0.0108	(22.666)	0	0	0
2021/07/02	2032	04/11/2021	9.83	Call	Bond Future	2,312.5700	2.3126	2,401.4800	2.4015	3.845	0	0	700
2021/07/02	2032	04/11/2021	11.70	Call	Bond Future	10,126.2700	10.1263	10,307.2100	10.3072	1.787	0	0	0
2021/07/02	2032	04/11/2021	11.71	Put	Bond Future	301.3900	0.3014	280.6700	0.2807	(6.875)	0	0	0
2021/07/02	2032	04/11/2021	11.69	Call	Bond Future	10,079.2200	10.0792	10,259.9500	10.2599	1.793	0	0	0
2021/07/02	2032	04/11/2021			Bond Future	9.9103	90.2687	9.8763	90.4706	(0.343)	0.0000	0.0000	57
2021/07/02	2032	04/11/2021	9.33	Put	Bond Future	4,611.6800	4.6117	4,461.8800	4.4619	(3.248)	0	0	0
2021/07/02	2032	04/11/2021	9.33	Call	Bond Future	1,077.2700	1.0773	1,129.3500	1.1294	4.834	0	0	700
2021/07/02	2032	04/11/2021	9.83	Put	Bond Future	2,790.8900	2.7909	2,677.9200	2.6779	(4.048)	0	0	0
2021/07/02	2032	04/11/2021	12.81	Call	Bond Future	15,233.3100	15.2333	15,430.6100	15.4306	1.295	0	0	0
2021/07/02	2032	04/11/2021	12.81	Put	Bond Future	50.2400	0.0502	45.6600	0.0457	(9.116)	0	0	700
2021/07/02	2032	04/11/2021	11.70	Put	Bond Future	305.0000	0.3050	284.0600	0.2841	(6.866)	0	0	0
2021/07/02	2032	04/11/2021	11.71	Call	Bond Future	10,173.3100	10.1733	10,354.4700	10.3545	1.781	0	0	0
2021/07/02	2032	04/11/2021	11.69	Put	Bond Future	308.6400	0.3086	287.4900	0.2875	(6.853)	0	0	0
2021/07/02	2032	03/02/2022	11.13	Call	Bond Future	7,028.3000	7.0283	7,175.9800	7.1760	2.101	0	0	0
2021/07/02	2032	03/02/2022	11.13	Put	Bond Future	1,414.1200	1.4141	1,357.8600	1.3579	(3.978)	0	0	210
2021/07/02	2032	03/02/2022	10.53	Call	Bond Future	4,696.1900	4.6962	4,817.7200	4.8177	2.588	0	0	0
2021/07/02	2032	03/02/2022	10.53	Put	Bond Future	2,327.4500	2.3275	2,245.0400	2.2450	(3.541)	0	0	210
2021/07/02	2032	03/02/2022	10.35	Put	Bond Future	2,708.4600	2.7085	2,616.7100	2.6167	(3.388)	0	0	400
2021/07/02	2032	03/02/2022	9.58	Put	Bond Future	5,044.3600	5.0444	4,909.1300	4.9091	(2.681)	0	0	0
2021/07/02	2032	03/02/2022	9.58	Call	Bond Future	1,915.2700	1.9153	1,983.9800	1.9840	3.587	0	0	400
2021/07/02	2032	03/02/2022	10.66	Call	Bond Future	5,176.4400	5.1764	5,304.2800	5.3043	2.470	0	0	0
2021/07/02	2032	03/02/2022	10.66	Put	Bond Future	2,090.1400	2.0901	2,014.0400	2.0140	(3.641)	0	0	97
2021/07/02	2032	03/02/2022	10.45	Put	Bond Future	2,489.3100	2.4893	2,402.8300	2.4028	(3.474)	0	0	198
2021/07/02	2032	03/02/2022	9.81	Call	Bond Future	2,472.5700	2.4726	2,554.4200	2.5544	3.310	0	0	0
2021/07/02	2032	03/02/2022	9.81	Put	Bond Future	4,228.4400	4.2284	4,106.3500	4.1063	(2.887)	0	0	198
2021/07/02	2032	03/02/2022	8.91	Put	Bond Future	8,031.7400	8.0317	7,861.8200	7.8618	(2.116)	0	0	0
2021/07/02	2032	03/02/2022	10.43	Call	Bond Future	4,343.0300	4.3430	4,459.4500	4.4594	2.681	0	0	0
2021/07/02	2032	03/02/2022	10.43	Put	Bond Future	2,531.8000	2.5318	2,444.2800	2.4443	(3.457)	0	0	0
2021/07/02	2032	03/02/2022	10.42	Call	Bond Future	4,308.6300	4.3086	4,424.5200	4.4245	2.690	0	0	0
2021/07/02	2032	03/02/2022	10.42	Put	Bond Future	2,553.4200	2.5534	2,465.3700	2.4654	(3.448)	0	0	0
2021/07/02	2032	03/02/2022			Bond Future	10.1110	91.3126	10.0756	91.5165	(0.350)	0.0000	0.0000	0
2021/07/02	2032	03/02/2022	9.62	Put	Bond Future	4,894.9200	4.8949	4,761.9600	4.7620	(2.716)	0	0	0
2021/07/02	2032	03/02/2022	9.62	Call	Bond Future	2,006.6400	2.0066	2,077.6200	2.0776	3.537	0	0	210
2021/07/02	2032	03/02/2022	10.95	Call	Bond Future	6,299.3000	6.2993	6,439.9600	6.4400	2.233	0	0	0
2021/07/02	2032	03/02/2022	10.95	Put	Bond Future	1,641.1300	1.6411	1,577.8500	1.5778	(3.856)	0	0	400
2021/07/02	2032	03/02/2022	10.35	Call	Bond Future	4,070.1800	4.0702	4,182.3700	4.1824	2.756	0	0	0
2021/07/02	2032	03/02/2022	10.14	Call	Bond Future	3,397.6600	3.3977	3,498.3100	3.4983	2.962	0	0	0
2021/07/02	2032	03/02/2022	10.14	Put	Bond Future	3,230.9100	3.2309	3,127.6200	3.1276	(3.197)	0	0	97
2021/07/02	2032	03/02/2022	9.14	Put	Bond Future	6,890.9200	6.8909	6,731.7600	6.7318	(2.310)	0	0	0
2021/07/02	2032	03/02/2022	9.14	Call	Bond Future	1,056.2200	1.0562	1,101.0000	1.1010	4.240	0	0	97
2021/07/02	2032	03/02/2022	10.45	Call	Bond Future	4,412.4300	4.4124	4,529.8900	4.5299	2.662	0	0	0
2021/07/02	2032	03/02/2022	8.91	Call	Bond Future	740.4400	0.7404	774.4600	0.7745	4.595	0	0	198
2021/07/02	2032	03/02/2022	10.44	Call	Bond Future	4,377.8100	4.3778	4,494.7500	4.4948	2.671	0	0	0
2021/07/02	2032	03/02/2022	10.44	Put	Bond Future	2,510.6100	2.5106	2,423.6100	2.4236	(3.465)	0	0	0
2021/07/02	2032	05/05/2022	11.03	Call	Bond Future	6,265.0000	6.2650	6,397.7200	6.3977	2.118	0	0	0
2021/07/02	2032	05/05/2022	11.03	Put	Bond Future	2,410.2200	2.4102	2,336.7200	2.3367	(3.050)	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
2021/07/02	2032	05/05/2022	11.02	Put	Bond Future	2,426.4100	2.4264	2,352.5300	2.3525	(3.045)	0	0	0
2021/07/02	2032	05/05/2022			Bond Future	10.3184	88.2489	10.2815	88.4551	(0.357)	0.0000	0.0000	0
2021/07/02	2032	05/05/2022	11.04	Call	Bond Future	6,301.1400	6.3011	6,434.2400	6.4342	2.112	0	0	0
2021/07/02	2032	05/05/2022	11.04	Put	Bond Future	2,393.8400	2.3938	2,320.7200	2.3207	(3.055)	0	0	0
2021/07/02	2032	05/05/2022	11.02	Call	Bond Future	6,228.6200	6.2286	6,360.9600	6.3610	2.125	0	0	0
2021/07/02	2033	05/08/2021			Bond Future	106.4799	106.4799	106.6094	106.6094	0.122	0.0000	0.0000	8,979
2021/07/02	2033	04/11/2021			Bond Future	106.4117	106.4117	106.5421	106.5421	0.123	0.0000	0.0000	0
2021/07/02	2033	03/02/2022			Bond Future	107.6670	107.6670	107.7987	107.7987	0.122	0.0000	0.0000	0
2021/07/02	2033	05/05/2022			Bond Future	107.6993	107.6993	107.8321	107.8321	0.123	0.0000	0.0000	0
2021/07/02	2037	05/08/2021	12.27	Call	Bond Future	11,015.4700	11.0155	11,199.1300	11.1991	1.667	0	0	0
2021/07/02	2037	05/08/2021	12.27	Put	Bond Future	11.9700	0.0120	9.4300	0.0094	(21.220)	0	0	0
2021/07/02	2037	05/08/2021	12.28	Call	Bond Future	11,069.6900	11.0697	11,253.4100	11.2534	1.660	0	0	0
2021/07/02	2037	05/08/2021	12.26	Put	Bond Future	12.3400	0.0123	9.7300	0.0097	(21.151)	0	0	0
2021/07/02	2037	05/08/2021			Bond Future	10.4579	85.3940	10.4303	85.5802	(0.264)	0.0000	0.0000	126,473
2021/07/02	2037	05/08/2021	12.28	Put	Bond Future	11.6100	0.0116	9.1300	0.0091	(21.361)	0	0	0
2021/07/02	2037	05/08/2021	12.26	Call	Bond Future	10,961.1900	10.9612	11,144.7800	11.1448	1.675	0	0	0
2021/07/02	2037	04/11/2021	12.30	Call	Bond Future	10,316.7000	10.3167	10,480.2700	10.4803	1.585	0	0	0
2021/07/02	2037	04/11/2021	12.30	Put	Bond Future	422.6500	0.4227	398.3900	0.3984	(5.740)	0	0	600
2021/07/02	2037	04/11/2021	11.49	Put	Bond Future	1,055.0000	1.0550	1,004.1500	1.0042	(4.820)	0	0	0
2021/07/02	2037	04/11/2021	11.49	Call	Bond Future	6,344.8900	6.3449	6,481.8700	6.4819	2.159	0	0	600
2021/07/02	2037	04/11/2021	12.82	Put	Bond Future	232.6900	0.2327	218.0100	0.2180	(6.309)	0	0	0
2021/07/02	2037	04/11/2021	12.83	Call	Bond Future	12,916.2600	12.9163	13,089.6000	13.0896	1.342	0	0	0
2021/07/02	2037	04/11/2021			Bond Future	10.6434	86.3198	10.6148	86.5077	(0.269)	0.0000	0.0000	0
2021/07/02	2037	04/11/2021	12.82	Call	Bond Future	12,868.6900	12.8687	13,041.8400	13.0418	1.346	0	0	0
2021/07/02	2037	04/11/2021	12.83	Put	Bond Future	229.0700	0.2291	214.5800	0.2146	(6.326)	0	0	0
2021/07/02	2037	04/11/2021	12.81	Call	Bond Future	12,821.1200	12.8211	12,994.0800	12.9941	1.349	0	0	0
2021/07/02	2037	04/11/2021	12.81	Put	Bond Future	236.3600	0.2364	221.4900	0.2215	(6.291)	0	0	0
2021/07/02	2037	03/02/2022	11.46	Call	Bond Future	6,020.8900	6.0209	6,142.1700	6.1422	2.014	0	0	0
2021/07/02	2037	03/02/2022	11.47	Put	Bond Future	2,160.5000	2.1605	2,092.5300	2.0925	(3.146)	0	0	0
2021/07/02	2037	03/02/2022	11.45	Call	Bond Future	5,979.0500	5.9790	6,099.9200	6.0999	2.022	0	0	0
2021/07/02	2037	03/02/2022			Bond Future	10.8360	83.0632	10.8063	83.2529	(0.274)	0.0000	0.0000	0
2021/07/02	2037	03/02/2022	11.46	Put	Bond Future	2,178.2200	2.1782	2,109.8200	2.1098	(3.140)	0	0	0
2021/07/02	2037	03/02/2022	11.47	Call	Bond Future	6,062.5600	6.0626	6,184.2700	6.1843	2.008	0	0	0
2021/07/02	2037	03/02/2022	11.45	Put	Bond Future	2,195.8400	2.1958	2,127.0300	2.1270	(3.134)	0	0	0
2021/07/02	2037	05/05/2022	11.84	Put	Bond Future	2,535.5100	2.5355	2,469.5300	2.4695	(2.602)	0	0	0
2021/07/02	2037	05/05/2022	11.82	Call	Bond Future	7,234.6600	7.2347	7,359.8400	7.3598	1.730	0	0	0
2021/07/02	2037	05/05/2022	11.83	Call	Bond Future	7,274.5600	7.2746	7,400.0700	7.4001	1.725	0	0	0
2021/07/02	2037	05/05/2022			Bond Future	11.0347	84.0487	11.0039	84.2405	(0.280)	0.0000	0.0000	0
2021/07/02	2037	05/05/2022	11.84	Call	Bond Future	7,314.7800	7.3148	7,440.6200	7.4406	1.720	0	0	0
2021/07/02	2037	05/05/2022	11.82	Put	Bond Future	2,568.9700	2.5690	2,502.3300	2.5023	(2.594)	0	0	0
2021/07/02	2037	05/05/2022	11.83	Put	Bond Future	2,552.0500	2.5521	2,485.7400	2.4857	(2.598)	0	0	0
2021/07/02	2038	05/08/2021			Bond Future	117.9151	117.9151	118.5654	118.5654	0.551	0.0000	0.0000	7,723
2021/07/02	2038	04/11/2021			Bond Future	119.2219	119.2219	119.8788	119.8788	0.551	0.0000	0.0000	0
2021/07/02	2038	03/02/2022			Bond Future	118.8630	118.8630	119.5270	119.5270	0.559	0.0000	0.0000	0
2021/07/02	2038	05/05/2022			Bond Future	120.2995	120.2995	120.9714	120.9714	0.558	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
2021/07/02	2040	05/08/2021	12.48	Call	Bond Future	11,944.4500	11.9444	12,250.2200	12.2502	2.560	0	0	0
2021/07/02	2040	05/08/2021	12.49	Put	Bond Future	11.6300	0.0116	8.5600	0.0086	(26.397)	0	0	0
2021/07/02	2040	05/08/2021	12.47	Call	Bond Future	11,887.9700	11.8880	12,193.6500	12.1937	2.571	0	0	0
2021/07/02	2040	05/08/2021	11.05	Put	Bond Future	594.7500	0.5948	508.9700	0.5090	(14.423)	0	0	0
2021/07/02	2040	05/08/2021	11.05	Call	Bond Future	3,629.5200	3.6295	3,852.6600	3.8527	6.148	0	0	900
2021/07/02	2040	05/08/2021			Bond Future	10.6165	87.2897	10.5737	87.5986	(0.403)	0.0000	0.0000	85,663
2021/07/02	2040	05/08/2021	12.48	Put	Bond Future	11.9700	0.0120	8.8200	0.0088	(26.316)	0	0	0
2021/07/02	2040	05/08/2021	12.49	Call	Bond Future	12,000.8700	12.0009	12,306.7200	12.3067	2.549	0	0	0
2021/07/02	2040	05/08/2021	12.47	Put	Bond Future	12.3200	0.0123	9.0800	0.0091	(26.299)	0	0	0
2021/07/02	2040	05/08/2021	11.55	Put	Bond Future	163.5600	0.1636	132.7900	0.1328	(18.813)	0	0	0
2021/07/02	2040	05/08/2021	11.55	Call	Bond Future	6,494.3500	6.4943	6,772.5000	6.7725	4.283	0	0	900
2021/07/02	2040	05/08/2021	14.80	Call	Bond Future	23,414.2900	23.4143	23,723.2100	23.7232	1.319	0	0	0
2021/07/02	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/02	2040	04/11/2021	12.90	Call	Bond Future	13,226.2500	13.2263	13,513.5600	13.5136	2.172	0	0	0
2021/07/02	2040	04/11/2021	12.90	Put	Bond Future	290.2000	0.2902	265.6100	0.2656	(8.473)	0	0	0
2021/07/02	2040	04/11/2021	12.89	Call	Bond Future	13,176.7400	13.1767	13,463.7400	13.4637	2.178	0	0	0
2021/07/02	2040	04/11/2021	12.89	Put	Bond Future	294.6000	0.2946	269.7000	0.2697	(8.452)	0	0	0
2021/07/02	2040	04/11/2021			Bond Future	10.7984	88.2361	10.7540	88.5480	(0.411)	0.0000	0.0000	0
2021/07/02	2040	04/11/2021	12.91	Call	Bond Future	13,275.7500	13.2758	13,563.3600	13.5634	2.166	0	0	0
2021/07/02	2040	04/11/2021	12.91	Put	Bond Future	285.8600	0.2859	261.5700	0.2616	(8.497)	0	0	0
2021/07/02	2040	03/02/2022	11.58	Put	Bond Future	2,334.5700	2.3346	2,225.0400	2.2250	(4.692)	0	0	0
2021/07/02	2040	03/02/2022	11.59	Call	Bond Future	6,272.1200	6.2721	6,478.5200	6.4785	3.291	0	0	0
2021/07/02	2040	03/02/2022	11.57	Put	Bond Future	2,353.8700	2.3539	2,243.6300	2.2436	(4.683)	0	0	0
2021/07/02	2040	03/02/2022			Bond Future	10.9872	84.7514	10.9411	85.0666	(0.420)	0.0000	0.0000	0
2021/07/02	2040	03/02/2022	11.58	Call	Bond Future	6,227.8100	6.2278	6,433.5200	6.4335	3.303	0	0	0
2021/07/02	2040	03/02/2022	11.59	Put	Bond Future	2,315.6700	2.3157	2,206.8300	2.2068	(4.700)	0	0	0
2021/07/02	2040	03/02/2022	11.57	Call	Bond Future	6,183.8200	6.1838	6,388.8200	6.3888	3.315	0	0	0
2021/07/02	2040	05/05/2022	10.57	Put	Bond Future	6,969.9400	6.9699	6,767.2900	6.7673	(2.907)	0	0	0
2021/07/02	2040	05/05/2022	10.57	Call	Bond Future	2,755.1500	2.7551	2,871.2100	2.8712	4.212	0	0	1,200
2021/07/02	2040	05/05/2022	13.04	Call	Bond Future	12,392.0800	12.3921	12,650.7700	12.6508	2.088	0	0	0
2021/07/02	2040	05/05/2022	13.04	Put	Bond Future	1,380.1000	1.3801	1,320.0800	1.3201	(4.349)	0	0	1,200
2021/07/02	2040	05/05/2022	11.91	Put	Bond Future	2,787.4200	2.7874	2,678.9000	2.6789	(3.893)	0	0	0
2021/07/02	2040	05/05/2022	11.92	Call	Bond Future	7,447.6700	7.4477	7,658.4300	7.6584	2.830	0	0	0
2021/07/02	2040	05/05/2022	11.92	Put	Bond Future	2,768.9700	2.7690	2,661.0200	2.6610	(3.899)	0	0	0
2021/07/02	2040	05/05/2022			Bond Future	11.1814	85.7570	11.1335	86.0757	(0.429)	0.0000	0.0000	0
2021/07/02	2040	05/05/2022	9.82	Put	Bond Future	11,094.1900	11.0942	10,839.5400	10.8395	(2.295)	0	0	0
2021/07/02	2040	05/05/2022	9.82	Call	Bond Future	1,240.4800	1.2405	1,304.5400	1.3045	5.164	0	0	1,200
2021/07/02	2040	05/05/2022	11.91	Call	Bond Future	7,405.5900	7.4056	7,615.7800	7.6158	2.838	0	0	0
2021/07/02	2040	05/05/2022	11.90	Call	Bond Future	7,363.2700	7.3633	7,572.9000	7.5729	2.847	0	0	0
2021/07/02	2040	05/05/2022	11.90	Put	Bond Future	2,805.7100	2.8057	2,696.6300	2.6966	(3.888)	0	0	0
2021/07/02	2044	05/08/2021	12.60	Put	Bond Future	12.3900	0.0124	9.3800	0.0094	(24.294)	0	0	0
2021/07/02	2044	05/08/2021	12.61	Call	Bond Future	12,460.1800	12.4602	12,733.4200	12.7334	2.193	0	0	0
2021/07/02	2044	05/08/2021	12.61	Put	Bond Future	12.0800	0.0121	9.1300	0.0091	(24.421)	0	0	0
2021/07/02	2044	05/08/2021			Bond Future	10.6630	84.0529	10.6254	84.3291	(0.353)	0.0000	0.0000	62,458
2021/07/02	2044	05/08/2021	12.60	Call	Bond Future	12,404.8000	12.4048	12,677.9800	12.6780	2.202	0	0	0
2021/07/02	2044	05/08/2021	12.59	Call	Bond Future	12,349.3500	12.3493	12,622.4600	12.6225	2.212	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
2021/07/02	2044	05/08/2021	12.59	Put	Bond Future	12.7100	0.0127	9.6300	0.0096	(24.233)	0	0	0
2021/07/02	2044	04/11/2021	12.91	Call	Bond Future	13,133.8500	13.1338	13,388.9400	13.3889	1.942	0	0	0
2021/07/02	2044	04/11/2021	12.91	Put	Bond Future	312.2300	0.3122	288.5000	0.2885	(7.600)	0	0	0
2021/07/02	2044	04/11/2021			Bond Future	10.8363	84.9642	10.7973	85.2430	(0.360)	0.0000	0.0000	0
2021/07/02	2044	04/11/2021	12.90	Call	Bond Future	13,084.9900	13.0850	13,339.8000	13.3398	1.947	0	0	0
2021/07/02	2044	04/11/2021	12.90	Put	Bond Future	316.8500	0.3168	292.8400	0.2928	(7.578)	0	0	0
2021/07/02	2044	04/11/2021	12.89	Call	Bond Future	13,036.1200	13.0361	13,290.6400	13.2906	1.952	0	0	0
2021/07/02	2044	04/11/2021	12.89	Put	Bond Future	321.5300	0.3215	297.2300	0.2972	(7.558)	0	0	0
2021/07/02	2044	03/02/2022	11.60	Call	Bond Future	6,247.6000	6.2476	6,430.2700	6.4303	2.924	0	0	0
2021/07/02	2044	03/02/2022	11.60	Put	Bond Future	2,361.1700	2.3612	2,262.0700	2.2621	(4.197)	0	0	0
2021/07/02	2044	03/02/2022	11.59	Call	Bond Future	6,203.0700	6.2031	6,385.1200	6.3851	2.935	0	0	0
2021/07/02	2044	03/02/2022	11.59	Put	Bond Future	2,380.5400	2.3805	2,280.8200	2.2808	(4.189)	0	0	0
2021/07/02	2044	03/02/2022			Bond Future	11.0160	81.5668	10.9755	81.8485	(0.368)	0.0000	0.0000	0
2021/07/02	2044	03/02/2022	11.61	Call	Bond Future	6,292.1900	6.2922	6,475.5000	6.4755	2.913	0	0	0
2021/07/02	2044	03/02/2022	11.61	Put	Bond Future	2,341.9500	2.3419	2,243.4900	2.2435	(4.204)	0	0	0
2021/07/02	2044	05/05/2022	11.92	Call	Bond Future	7,424.6000	7.4246	7,611.7500	7.6117	2.521	0	0	0
2021/07/02	2044	05/05/2022	11.92	Put	Bond Future	2,806.8400	2.8068	2,709.0200	2.7090	(3.485)	0	0	0
2021/07/02	2044	05/05/2022	11.91	Call	Bond Future	7,382.0100	7.3820	7,568.6500	7.5687	2.528	0	0	0
2021/07/02	2044	05/05/2022	11.91	Put	Bond Future	2,825.3300	2.8253	2,727.0000	2.7270	(3.480)	0	0	0
2021/07/02	2044	05/05/2022			Bond Future	11.2005	82.5346	11.1584	82.8196	(0.376)	0.0000	0.0000	0
2021/07/02	2044	05/05/2022	11.93	Call	Bond Future	7,466.9700	7.4670	7,654.6200	7.6546	2.513	0	0	0
2021/07/02	2044	05/05/2022	11.93	Put	Bond Future	2,788.2200	2.7882	2,690.9000	2.6909	(3.490)	0	0	0
2021/07/02	2046	05/08/2021			Bond Future	107.4366	107.4366	108.1865	108.1865	0.698	0.0000	0.0000	18,098
2021/07/02	2046	04/11/2021			Bond Future	106.7908	106.7908	107.5485	107.5485	0.709	0.0000	0.0000	0
2021/07/02	2046	03/02/2022			Bond Future	108.0508	108.0508	108.8171	108.8171	0.709	0.0000	0.0000	0
2021/07/02	2046	05/05/2022			Bond Future	107.4873	107.4873	108.2618	108.2618	0.721	0.0000	0.0000	0
2021/07/02	2050	05/08/2021			Bond Future	109.4531	109.4531	109.6823	109.6823	0.209	0.0000	0.0000	11,059
2021/07/02	2050	04/11/2021			Bond Future	110.6659	110.6659	110.8972	110.8972	0.209	0.0000	0.0000	0
2021/07/02	2050	03/02/2022			Bond Future	110.0102	110.0102	110.2438	110.2438	0.212	0.0000	0.0000	0
2021/07/02	2050	05/05/2022			Bond Future	111.3396	111.3396	111.5758	111.5758	0.212	0.0000	0.0000	0
2021/07/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	AL37	05/08/2021			Index Future	789.2430	789.2430	789.8090	789.8090	0.072	0.0000	0.0000	0
2021/07/02	AL37	04/11/2021			Index Future	797.8850	797.8850	798.4550	798.4550	0.071	0.0000	0.0000	0
2021/07/02	AL37	03/02/2022			Index Future	807.1030	807.1030	807.6770	807.6770	0.071	0.0000	0.0000	0
2021/07/02	AL37	05/05/2022			Index Future	816.6630	816.6630	817.2420	817.2420	0.071	0.0000	0.0000	0
2021/07/02	AL7T	05/08/2021			Index Future	904.9270	904.9270	906.5560	906.5560	0.180	0.0000	0.0000	0
2021/07/02	AL7T	04/11/2021			Index Future	914.8360	914.8360	916.4790	916.4790	0.180	0.0000	0.0000	0
2021/07/02	AL7T	03/02/2022			Index Future	925.4050	925.4050	927.0640	927.0640	0.179	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
2021/07/02	AL7T	05/05/2022			Index Future	936.3660	936.3660	938.0430	938.0430	0.179	0.0000	0.0000	0
2021/07/02	ALBI	05/08/2021			Index Future	797.1560	797.1560	798.7260	798.7260	0.197	0.0000	0.0000	114
2021/07/02	ALBI	04/11/2021			Index Future	805.8850	805.8850	807.4680	807.4680	0.196	0.0000	0.0000	0
2021/07/02	ALBI	03/02/2022			Index Future	815.1960	815.1960	816.7950	816.7950	0.196	0.0000	0.0000	0
2021/07/02	ALBI	05/05/2022			Index Future	824.8510	824.8510	826.4680	826.4680	0.196	0.0000	0.0000	0
2021/07/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C214	28/02/2041			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
2021/07/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/02	ES33	05/08/2021			Bond Future	11.1681	78.9996	11.1299	79.2064	(0.342)	0.0000	0.0000	350
2021/07/02	ES33	04/11/2021			Bond Future	11.4009	76.1000	11.3612	76.3087	(0.348)	0.0000	0.0000	0
2021/07/02	ES33	03/02/2022			Bond Future	11.6439	76.9983	11.6026	77.2093	(0.355)	0.0000	0.0000	0
2021/07/02	ES33	05/05/2022			Bond Future	11.8901	74.1518	11.8470	74.3652	(0.362)	0.0000	0.0000	0
2021/07/02	ES42	05/08/2021			Bond Future	11.6672	77.9271	11.6292	78.1617	(0.326)	0.0000	0.0000	4,779
2021/07/02	ES42	04/11/2021			Bond Future	11.8868	74.5329	11.8472	74.7697	(0.333)	0.0000	0.0000	0
2021/07/02	ES42	03/02/2022			Bond Future	12.1085	75.4133	12.0672	75.6527	(0.341)	0.0000	0.0000	0
2021/07/02	ES42	05/05/2022			Bond Future	12.3409	72.0669	12.2979	72.3091	(0.349)	0.0000	0.0000	0
2021/07/02	GOVI	05/08/2021	719.14	Call	GOVI	680,330.0000	68.0330	695,500.0000	69.5500	2.230	0	0	0
2021/07/02	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	05/08/2021	719.13	Call	GOVI	680,430.0000	68.0430	695,600.0000	69.5600	2.229	0	0	0
2021/07/02	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	05/08/2021			GOVI	787.1730	787.1730	788.6900	788.6900	0.193	0.0000	0.0000	981
2021/07/02	GOVI	05/08/2021	719.15	Call	GOVI	680,230.0000	68.0230	695,400.0000	69.5400	2.230	0	0	0
2021/07/02	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	04/11/2021	728.41	Call	GOVI	673,820.0000	67.3820	689,130.0000	68.9130	2.272	0	0	0
2021/07/02	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	04/11/2021	728.40	Call	GOVI	673,920.0000	67.3920	689,230.0000	68.9230	2.272	0	0	0
2021/07/02	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	04/11/2021			GOVI	795.7920	795.7920	797.3230	797.3230	0.192	0.0000	0.0000	0
2021/07/02	GOVI	04/11/2021	728.42	Call	GOVI	673,720.0000	67.3720	689,030.0000	68.9030	2.272	0	0	0
2021/07/02	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	03/02/2022	792.76	Call	GOVI	122,260.0000	12.2260	137,720.0000	13.7720	12.645	0	0	0
2021/07/02	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	03/02/2022			GOVI	804.9860	804.9860	806.5320	806.5320	0.192	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
2021/07/02	GOVI	03/02/2022	792.75	Call	GOVI	122,360.0000	12.2360	137,820.0000	13.7820	12.635	0	0	0
2021/07/02	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	03/02/2022	792.74	Call	GOVI	122,460.0000	12.2460	137,920.0000	13.7920	12.625	0	0	0
2021/07/02	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	05/05/2022	788.25	Call	GOVI	262,710.0000	26.2710	278,340.0000	27.8340	5.950	0	0	0
2021/07/02	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	05/05/2022			GOVI	814.5210	814.5210	816.0840	816.0840	0.192	0.0000	0.0000	0
2021/07/02	GOVI	05/05/2022	788.24	Call	GOVI	262,810.0000	26.2810	278,440.0000	27.8440	5.947	0	0	0
2021/07/02	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GOVI	05/05/2022	788.23	Call	GOVI	262,910.0000	26.2910	278,540.0000	27.8540	5.945	0	0	0
2021/07/02	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/02	IGOV	05/08/2021			Index Future	290.2670	290.2670	290.4060	290.4060	0.048	0.0000	0.0000	451
2021/07/02	IGOV	04/11/2021			Index Future	293.5170	293.5170	293.6570	293.6570	0.048	0.0000	0.0000	16
2021/07/02	IGOV	03/02/2022			Index Future	296.9790	296.9790	297.1200	297.1200	0.047	0.0000	0.0000	0
2021/07/02	IGOV	05/05/2022			Index Future	300.5660	300.5660	300.7080	300.7080	0.047	0.0000	0.0000	0
2021/07/02	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/02	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/02	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/02	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/02	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/02	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/07/02	JBAF	18/08/2021			Jibar Tradeable Future	3.8300	96.1700	3.8700	96.1300	1.044	0.0000	0.0000	0
2021/07/02	JBAF	15/09/2021			Jibar Tradeable Future	3.8750	96.1250	3.9150	96.0850	1.032	0.0000	0.0000	30,000
2021/07/02	JBAF	20/10/2021			Jibar Tradeable Future	4.0500	95.9500	4.0900	95.9100	0.988	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
2021/07/02	JBAF	17/11/2021			Jibar Tradeable Future	4.0900	95.9100	4.1400	95.8600	1.222	0.0000	0.0000	0
2021/07/02	JBAF	15/12/2021			Jibar Tradeable Future	4.2550	95.7450	4.3150	95.6850	1.410	0.0000	0.0000	0
2021/07/02	JBAF	16/03/2022			Jibar Tradeable Future	4.5400	95.4600	4.6300	95.3700	1.982	0.0000	0.0000	0
2021/07/02	JBAF	15/06/2022			Jibar Tradeable Future	4.9650	95.0350	5.0250	94.9750	1.208	0.0000	0.0000	471
2021/07/02	JBAF	21/09/2022			Jibar Tradeable Future	5.1100	94.8900	5.2100	94.7900	1.957	0.0000	0.0000	0
2021/07/02	JBAF	21/12/2022			Jibar Tradeable Future	5.4700	94.5300	5.5800	94.4200	2.011	0.0000	0.0000	0
2021/07/02	JBAF	15/03/2023			Jibar Tradeable Future	5.6000	94.4000	5.7450	94.2550	2.589	0.0000	0.0000	0
2021/07/02	JBAF	21/06/2023			Jibar Tradeable Future	5.8150	94.1850	5.8550	94.1450	0.688	0.0000	0.0000	0
2021/07/02	R023	05/08/2021	5.30	Call	Bond Future	141.3300	0.1413	120.9300	0.1209	(14.434)	0	0	0
2021/07/02	R023	05/08/2021	5.30	Put	Bond Future	245.9100	0.2459	270.6000	0.2706	10.040	0	0	0
2021/07/02	R023	05/08/2021	5.29	Call	Bond Future	135.2000	0.1352	115.3800	0.1154	(14.660)	0	0	0
2021/07/02	R023	05/08/2021	5.29	Put	Bond Future	254.8900	0.2549	280.1600	0.2802	9.914	0	0	0
2021/07/02	R023	05/08/2021			Bond Future	5.3693	106.9541	5.3992	106.9090	0.557	0.0000	0.0000	15,368
2021/07/02	R023	05/08/2021	5.31	Call	Bond Future	147.6400	0.1476	126.6600	0.1267	(14.210)	0	0	0
2021/07/02	R023	05/08/2021	5.31	Put	Bond Future	237.1200	0.2371	261.2300	0.2612	10.168	0	0	0
2021/07/02	R023	04/11/2021	4.91	Call	Bond Future	31.2900	0.0313	26.4900	0.0265	(15.340)	0	0	0
2021/07/02	R023	04/11/2021	4.91	Put	Bond Future	865.1100	0.8651	906.3400	0.9063	4.766	0	0	0
2021/07/02	R023	04/11/2021	4.90	Call	Bond Future	30.5600	0.0306	25.8600	0.0259	(15.380)	0	0	0
2021/07/02	R023	04/11/2021	4.90	Put	Bond Future	877.2200	0.8772	918.5500	0.9186	4.711	0	0	0
2021/07/02	R023	04/11/2021			Bond Future	5.5630	104.2059	5.5993	104.1599	0.652	0.0000	0.0000	0
2021/07/02	R023	04/11/2021	4.92	Call	Bond Future	32.0500	0.0321	27.1300	0.0271	(15.351)	0	0	0
2021/07/02	R023	04/11/2021	4.92	Put	Bond Future	853.0300	0.8530	894.1400	0.8941	4.819	0	0	0
2021/07/02	R023	03/02/2022	5.08	Call	Bond Future	70.8400	0.0708	62.7400	0.0627	(11.434)	0	0	0
2021/07/02	R023	03/02/2022	5.08	Put	Bond Future	812.3900	0.8124	851.1700	0.8512	4.774	0	0	0
2021/07/02	R023	03/02/2022			Bond Future	5.7994	105.4104	5.8452	105.3636	0.789	0.0000	0.0000	0
2021/07/02	R023	03/02/2022	5.07	Call	Bond Future	69.7100	0.0697	61.7300	0.0617	(11.447)	0	0	0
2021/07/02	R023	03/02/2022	5.07	Put	Bond Future	821.6300	0.8216	860.5300	0.8605	4.734	0	0	0
2021/07/02	R023	03/02/2022	5.06	Call	Bond Future	68.4100	0.0684	60.5600	0.0606	(11.475)	0	0	0
2021/07/02	R023	03/02/2022	5.06	Put	Bond Future	830.6900	0.8307	869.7200	0.8697	4.699	0	0	0
2021/07/02	R023	05/05/2022	6.31	Call	Bond Future	433.0000	0.4330	405.7700	0.4058	(6.289)	0	0	0
2021/07/02	R023	05/05/2022	6.31	Put	Bond Future	280.3900	0.2804	300.7800	0.3008	7.272	0	0	0
2021/07/02	R023	05/05/2022			Bond Future	6.1157	102.7496	6.1762	102.7020	0.991	0.0000	0.0000	0
2021/07/02	R023	05/05/2022	6.30	Call	Bond Future	427.8200	0.4278	400.7600	0.4008	(6.325)	0	0	0
2021/07/02	R023	05/05/2022	6.30	Put	Bond Future	283.0500	0.2830	303.6100	0.3036	7.264	0	0	0
2021/07/02	R023	05/05/2022	6.29	Call	Bond Future	422.6700	0.4227	395.7700	0.3958	(6.364)	0	0	0
2021/07/02	R023	05/05/2022	6.29	Put	Bond Future	285.7500	0.2857	306.4700	0.3065	7.251	0	0	0
2021/07/02	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	R035	05/08/2021	5.31	Put	Bond Future	44,160.6000	44.1606	43,941.1100	43.9411	(0.497)	0	0	0
2021/07/02	R035	05/08/2021	11.37	Call	Bond Future	7,128.9300	7.1289	7,331.4200	7.3314	2.840	0	0	0
2021/07/02	R035	05/08/2021	11.37	Put	Bond Future	99.9400	0.0999	82.9400	0.0829	(17.010)	0	0	100
2021/07/02	R035	05/08/2021			Bond Future	10.2590	93.9301	10.2263	94.1496	(0.318)	0.0000	0.0000	82,469
2021/07/02	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	R035	05/08/2021	5.30	Put	Bond Future	44,277.1800	44.2772	44,057.6900	44.0577	(0.496)	0	0	0
2021/07/02	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/02	R035	05/08/2021	5.29	Put	Bond Future	44,393.8900	44.3939	44,174.4000	44.1744	(0.494)	0	0	0
2021/07/02	R035	05/08/2021	10.77	Call	Bond Future	3,825.3600	3.8254	3,985.5600	3.9856	4.188	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
2021/07/02	R035	05/08/2021	10.77	Put	Bond Future	489.0300		0.4890	429.7400	0.4297	(12.124)	0	0	100
2021/07/02	R035	05/08/2021	10.02	Put	Bond Future	2,506.1900		2.5062	2,344.0300	2.3440	(6.470)	0	0	0
2021/07/02	R035	05/08/2021	10.02	Call	Bond Future	882.1400		0.8821	939.4700	0.9395	6.499	0	0	100
2021/07/02	R035	04/11/2021	11.20	Put	Bond Future	1,214.6900		1.2147	1,150.1800	1.1502	(5.311)	0	0	350
2021/07/02	R035	04/11/2021	10.60	Call	Bond Future	3,354.5800		3.3546	3,470.4500	3.4705	3.454	0	0	0
2021/07/02	R035	04/11/2021	10.60	Put	Bond Future	2,413.5300		2.4135	2,307.9600	2.3080	(4.374)	0	0	350
2021/07/02	R035	04/11/2021	10.11	Put	Bond Future	4,082.5600		4.0826	3,937.3800	3.9374	(3.556)	0	0	0
2021/07/02	R035	04/11/2021	10.11	Call	Bond Future	1,793.4200		1.7934	1,869.6800	1.8697	4.252	0	0	350
2021/07/02	R035	04/11/2021	10.12	Put	Bond Future	4,041.8800		4.0419	3,897.5100	3.8975	(3.572)	0	0	0
2021/07/02	R035	04/11/2021	10.12	Call	Bond Future	1,820.3500		1.8203	1,897.4200	1.8974	4.234	0	0	400
2021/07/02	R035	04/11/2021	10.62	Put	Bond Future	2,359.0800		2.3591	2,255.0800	2.2551	(4.408)	0	0	0
2021/07/02	R035	04/11/2021	10.62	Call	Bond Future	3,428.4600		3.4285	3,545.9000	3.5459	3.425	0	0	400
2021/07/02	R035	04/11/2021	11.75	Put	Bond Future	648.7700		0.6488	609.6200	0.6096	(6.034)	0	0	782
2021/07/02	R035	04/11/2021	11.08	Call	Bond Future	5,339.6800		5.3397	5,489.5400	5.4895	2.807	0	0	0
2021/07/02	R035	04/11/2021	11.08	Put	Bond Future	1,391.9500		1.3919	1,320.3700	1.3204	(5.142)	0	0	782
2021/07/02	R035	04/11/2021	10.23	Put	Bond Future	3,614.6300		3.6146	3,479.1900	3.4792	(3.747)	0	0	0
2021/07/02	R035	04/11/2021	12.53	Call	Bond Future	12,438.5500		12.4386	12,641.3900	12.6414	1.631	0	0	0
2021/07/02	R035	04/11/2021	12.53	Put	Bond Future	268.2400		0.2682	249.6400	0.2496	(6.934)	0	0	0
2021/07/02	R035	04/11/2021			Bond Future	10.4546		90.4736	10.4207	90.6950	(0.324)	0.0000	0.0000	0
2021/07/02	R035	04/11/2021	11.20	Call	Bond Future	5,890.7700		5.8908	6,047.7000	6.0477	2.664	0	0	0
2021/07/02	R035	04/11/2021	13.82	Call	Bond Future	18,557.2400		18.5572	18,775.9200	18.7759	1.178	0	0	0
2021/07/02	R035	04/11/2021	13.82	Put	Bond Future	28.1100		0.0281	25.3500	0.0254	(9.819)	0	0	400
2021/07/02	R035	04/11/2021	11.75	Call	Bond Future	8,549.1900		8.5492	8,731.4800	8.7315	2.132	0	0	0
2021/07/02	R035	04/11/2021	10.23	Call	Bond Future	2,132.1100		2.1321	2,218.1100	2.2181	4.034	0	0	782
2021/07/02	R035	04/11/2021	12.52	Call	Bond Future	12,390.1500		12.3902	12,592.7500	12.5928	1.635	0	0	0
2021/07/02	R035	04/11/2021	12.52	Put	Bond Future	272.4500		0.2725	253.6100	0.2536	(6.915)	0	0	0
2021/07/02	R035	04/11/2021	12.51	Call	Bond Future	12,341.7400		12.3417	12,544.1000	12.5441	1.640	0	0	0
2021/07/02	R035	04/11/2021	12.51	Put	Bond Future	276.7100		0.2767	257.6300	0.2576	(6.895)	0	0	0
2021/07/02	R035	03/02/2022	11.05	Put	Bond Future	2,597.2300		2.5972	2,505.8100	2.5058	(3.520)	0	0	1,600
2021/07/02	R035	03/02/2022	10.35	Put	Bond Future	4,667.5100		4.6675	4,533.3700	4.5334	(2.874)	0	0	0
2021/07/02	R035	03/02/2022	10.35	Call	Bond Future	2,685.3500		2.6854	2,774.9700	2.7750	3.337	0	0	1,600
2021/07/02	R035	03/02/2022	11.28	Call	Bond Future	5,951.0200		5.9510	6,095.6000	6.0956	2.429	0	0	0
2021/07/02	R035	03/02/2022	11.28	Put	Bond Future	2,134.6700		2.1347	2,055.4900	2.0555	(3.709)	0	0	200
2021/07/02	R035	03/02/2022	10.26	Put	Bond Future	5,008.6300		5.0086	4,868.7600	4.8688	(2.793)	0	0	0
2021/07/02	R035	03/02/2022	10.26	Call	Bond Future	2,435.0200		2.4350	2,518.9100	2.5189	3.445	0	0	200
2021/07/02	R035	03/02/2022	11.73	Call	Bond Future	7,899.8600		7.8999	8,064.4700	8.0645	2.084	0	0	0
2021/07/02	R035	03/02/2022	11.73	Put	Bond Future	1,471.1700		1.4712	1,412.0200	1.4120	(4.021)	0	0	280
2021/07/02	R035	03/02/2022	11.03	Call	Bond Future	4,953.7900		4.9538	5,085.0100	5.0850	2.649	0	0	0
2021/07/02	R035	03/02/2022	11.39	Call	Bond Future	6,414.9700		6.4150	6,564.9000	6.5649	2.337	0	0	0
2021/07/02	R035	03/02/2022	11.39	Put	Bond Future	1,948.8800		1.9489	1,875.0500	1.8750	(3.788)	0	0	683
2021/07/02	R035	03/02/2022	10.65	Call	Bond Future	3,606.6000		3.6066	3,715.1400	3.7151	3.009	0	0	0
2021/07/02	R035	03/02/2022	11.23	Call	Bond Future	5,744.9300		5.7449	5,886.9700	5.8870	2.472	0	0	0
2021/07/02	R035	03/02/2022	11.23	Put	Bond Future	2,226.3500		2.2263	2,144.6300	2.1446	(3.671)	0	0	0
2021/07/02	R035	03/02/2022	11.22	Call	Bond Future	5,704.4400		5.7044	5,845.9600	5.8460	2.481	0	0	0
2021/07/02	R035	03/02/2022	11.22	Put	Bond Future	2,245.6000		2.2456	2,163.3600	2.1634	(3.662)	0	0	0
2021/07/02	R035	03/02/2022			Bond Future	10.6579		91.5196	10.6227	91.7433	(0.331)	0.0000	0.0000	0
2021/07/02	R035	03/02/2022	11.05	Call	Bond Future	5,031.0400		5.0310	5,163.3800	5.1634	2.630	0	0	0
2021/07/02	R035	03/02/2022	11.88	Call	Bond Future	8,576.8500		8.5768	8,747.0100	8.7470	1.984	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
2021/07/02	R035	03/02/2022	11.88	Put	Bond Future	1,303.7600	1.3038	1,250.1600	1.2502	(4.111)	0	0	1,800
2021/07/02	R035	03/02/2022	11.03	Put	Bond Future	2,641.7600	2.6418	2,549.2200	2.5492	(3.503)	0	0	280
2021/07/02	R035	03/02/2022	10.10	Put	Bond Future	5,654.9300	5.6549	5,504.9000	5.5049	(2.653)	0	0	0
2021/07/02	R035	03/02/2022	10.10	Call	Bond Future	2,016.0300	2.0160	2,089.7600	2.0898	3.657	0	0	280
2021/07/02	R035	03/02/2022	10.65	Put	Bond Future	3,656.8500	3.6569	3,541.6300	3.5416	(3.151)	0	0	683
2021/07/02	R035	03/02/2022	9.70	Put	Bond Future	7,554.2900	7.5543	7,380.2500	7.3802	(2.304)	0	0	0
2021/07/02	R035	03/02/2022	9.70	Call	Bond Future	1,172.6200	1.1726	1,222.3400	1.2223	4.240	0	0	683
2021/07/02	R035	03/02/2022	11.24	Call	Bond Future	5,785.5100	5.7855	5,928.0700	5.9281	2.464	0	0	0
2021/07/02	R035	03/02/2022	11.24	Put	Bond Future	2,207.2600	2.2073	2,126.0600	2.1261	(3.679)	0	0	0
2021/07/02	R035	05/05/2022	11.64	Call	Bond Future	7,139.8600	7.1399	7,288.8200	7.2888	2.086	0	0	0
2021/07/02	R035	05/05/2022	11.64	Put	Bond Future	2,519.2200	2.5192	2,441.9200	2.4419	(3.068)	0	0	0
2021/07/02	R035	05/05/2022	11.63	Call	Bond Future	7,099.9400	7.0999	7,248.4900	7.2485	2.092	0	0	0
2021/07/02	R035	05/05/2022	11.63	Put	Bond Future	2,536.2300	2.5362	2,458.5200	2.4585	(3.064)	0	0	0
2021/07/02	R035	05/05/2022			Bond Future	10.8596	88.1267	10.8229	88.3530	(0.338)	0.0000	0.0000	0
2021/07/02	R035	05/05/2022	11.65	Call	Bond Future	7,180.1300	7.1801	7,329.4800	7.3295	2.080	0	0	0
2021/07/02	R035	05/05/2022	11.65	Put	Bond Future	2,502.6200	2.5026	2,425.7100	2.4257	(3.073)	0	0	0
2021/07/02	R186	05/08/2021	8.62	Call	Bond Future	4,610.8500	4.6108	4,687.9500	4.6880	1.672	0	0	0
2021/07/02	R186	05/08/2021	8.62	Put	Bond Future	30.8700	0.0309	26.0700	0.0261	(15.549)	0	0	0
2021/07/02	R186	05/08/2021	8.61	Call	Bond Future	4,567.7600	4.5678	4,644.7000	4.6447	1.684	0	0	0
2021/07/02	R186	05/08/2021	8.61	Put	Bond Future	32.1200	0.0321	27.1600	0.0272	(15.442)	0	0	0
2021/07/02	R186	05/08/2021			Bond Future	7.6133	113.9576	7.5958	114.0395	(0.230)	0.0000	0.0000	87,148
2021/07/02	R186	05/08/2021	8.63	Call	Bond Future	4,653.9200	4.6539	4,731.1800	4.7312	1.660	0	0	0
2021/07/02	R186	05/08/2021	8.63	Put	Bond Future	29.6400	0.0296	25.0000	0.0250	(15.655)	0	0	0
2021/07/02	R186	04/11/2021	7.77	Call	Bond Future	1,424.2600	1.4243	1,458.7600	1.4588	2.422	0	0	0
2021/07/02	R186	04/11/2021	8.10	Call	Bond Future	2,258.0600	2.2581	2,305.0000	2.3050	2.079	0	0	0
2021/07/02	R186	04/11/2021	8.10	Put	Bond Future	981.8100	0.9818	946.4400	0.9464	(3.603)	0	0	0
2021/07/02	R186	04/11/2021	8.09	Call	Bond Future	2,229.6000	2.2296	2,276.1900	2.2762	2.090	0	0	0
2021/07/02	R186	04/11/2021	8.09	Put	Bond Future	997.0900	0.9971	961.3700	0.9614	(3.582)	0	0	0
2021/07/02	R186	04/11/2021			Bond Future	7.8103	115.1924	7.7917	115.2747	(0.237)	0.0000	0.0000	0
2021/07/02	R186	04/11/2021	7.77	Put	Bond Future	1,603.2200	1.6032	1,555.4100	1.5554	(2.982)	0	0	15,177
2021/07/02	R186	04/11/2021	8.77	Call	Bond Future	4,486.5800	4.4866	4,552.9600	4.5530	1.480	0	0	0
2021/07/02	R186	04/11/2021	8.77	Put	Bond Future	328.4800	0.3285	312.5500	0.3125	(4.850)	0	0	15,177
2021/07/02	R186	04/11/2021	8.11	Call	Bond Future	2,286.6800	2.2867	2,333.9900	2.3340	2.069	0	0	0
2021/07/02	R186	04/11/2021	8.11	Put	Bond Future	966.7000	0.9667	931.7000	0.9317	(3.621)	0	0	0
2021/07/02	R186	03/02/2022	7.30	Call	Bond Future	705.3400	0.7053	723.7500	0.7238	2.610	0	0	0
2021/07/02	R186	03/02/2022	7.30	Put	Bond Future	3,768.1700	3.7682	3,703.6400	3.7036	(1.713)	0	0	0
2021/07/02	R186	03/02/2022			Bond Future	8.0157	111.2416	7.9960	111.3246	(0.246)	0.0000	0.0000	0
2021/07/02	R186	03/02/2022	7.29	Call	Bond Future	694.0700	0.6941	712.2400	0.7122	2.618	0	0	0
2021/07/02	R186	03/02/2022	7.29	Put	Bond Future	3,800.4500	3.8005	3,735.6800	3.7357	(1.704)	0	0	0
2021/07/02	R186	03/02/2022	7.28	Call	Bond Future	682.9300	0.6829	700.8700	0.7009	2.627	0	0	0
2021/07/02	R186	03/02/2022	7.28	Put	Bond Future	3,832.8700	3.8329	3,767.8700	3.7679	(1.696)	0	0	0
2021/07/02	R186	05/05/2022	8.32	Call	Bond Future	2,493.0200	2.4930	2,534.0600	2.5341	1.646	0	0	0
2021/07/02	R186	05/05/2022	8.32	Put	Bond Future	2,167.4100	2.1674	2,124.7500	2.1247	(1.968)	0	0	0
2021/07/02	R186	05/05/2022			Bond Future	8.2380	112.5607	8.2169	112.6444	(0.255)	0.0000	0.0000	0
2021/07/02	R186	05/05/2022	8.31	Call	Bond Future	2,470.3300	2.4703	2,511.1500	2.5112	1.652	0	0	0
2021/07/02	R186	05/05/2022	8.31	Put	Bond Future	2,184.3400	2.1843	2,141.4600	2.1415	(1.963)	0	0	0
2021/07/02	R186	05/05/2022	8.30	Call	Bond Future	2,448.1400	2.4481	2,488.7300	2.4887	1.658	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
2021/07/02	R186	05/05/2022	8.30	Put	Bond Future	2,201.7900	2.2018	2,158.6800	2.1587	(1.958)	0	0	0
2021/07/02	R197	05/08/2021			Bond Future	321.3869	321.3869	321.4309	321.4309	0.014	0.0000	0.0000	1,117
2021/07/02	R197	04/11/2021			Bond Future	324.9482	324.9482	324.9913	324.9913	0.013	0.0000	0.0000	0
2021/07/02	R197	03/02/2022			Bond Future	320.6325	320.6325	320.6747	320.6747	0.013	0.0000	0.0000	0
2021/07/02	R197	05/05/2022			Bond Future	324.5078	324.5078	324.5500	324.5500	0.013	0.0000	0.0000	0
2021/07/02	R202	05/08/2021			Bond Future	235.0659	235.0659	233.9533	233.9533	(0.473)	0.0000	0.0000	9,635
2021/07/02	R202	04/11/2021			Bond Future	237.6707	237.6707	236.5448	236.5448	(0.474)	0.0000	0.0000	0
2021/07/02	R202	03/02/2022			Bond Future	236.1459	236.1459	235.0057	235.0057	(0.483)	0.0000	0.0000	0
2021/07/02	R202	05/05/2022			Bond Future	238.9997	238.9997	237.8453	237.8453	(0.483)	0.0000	0.0000	0
2021/07/02	R209	05/08/2021	11.81	Call	Bond Future	8,651.6500	8.6516	8,868.0200	8.8680	2.501	0	0	0
2021/07/02	R209	05/08/2021	11.81	Put	Bond Future	15.8200	0.0158	12.0800	0.0121	(23.641)	0	0	0
2021/07/02	R209	05/08/2021			Bond Future	10.1948	72.5893	10.1574	72.8094	(0.367)	0.0000	0.0000	28,825
2021/07/02	R209	05/08/2021	11.80	Call	Bond Future	8,603.5400	8.6035	8,819.8000	8.8198	2.514	0	0	0
2021/07/02	R209	05/08/2021	11.80	Put	Bond Future	16.3400	0.0163	12.4900	0.0125	(23.562)	0	0	0
2021/07/02	R209	05/08/2021	11.79	Call	Bond Future	8,555.3800	8.5554	8,771.5300	8.7715	2.526	0	0	0
2021/07/02	R209	05/08/2021	11.79	Put	Bond Future	16.8700	0.0169	12.9100	0.0129	(23.474)	0	0	0
2021/07/02	R209	04/11/2021	10.00	Call	Bond Future	1,502.3700	1.5024	1,578.8000	1.5788	5.087	0	0	0
2021/07/02	R209	04/11/2021	10.00	Put	Bond Future	3,648.8700	3.6489	3,503.0800	3.5031	(3.995)	0	0	3,100
2021/07/02	R209	04/11/2021	12.00	Call	Bond Future	8,906.4400	8.9064	9,101.3200	9.1013	2.188	0	0	0
2021/07/02	R209	04/11/2021	12.00	Put	Bond Future	382.3800	0.3824	355.0400	0.3550	(7.150)	0	0	9,000
2021/07/02	R209	04/11/2021	10.50	Call	Bond Future	2,871.8500	2.8719	2,989.4700	2.9895	4.096	0	0	0
2021/07/02	R209	04/11/2021	12.19	Call	Bond Future	9,725.2500	9.7252	9,924.6900	9.9247	2.051	0	0	0
2021/07/02	R209	04/11/2021	12.19	Put	Bond Future	309.0600	0.3091	286.2800	0.2863	(7.371)	0	0	0
2021/07/02	R209	04/11/2021	12.17	Call	Bond Future	9,639.2300	9.6392	9,838.2300	9.8382	2.064	0	0	0
2021/07/02	R209	04/11/2021			Bond Future	10.3668	70.2360	10.3281	70.4582	(0.373)	0.0000	0.0000	4,785
2021/07/02	R209	04/11/2021	10.50	Put	Bond Future	2,114.8500	2.1149	2,010.2500	2.0103	(4.946)	0	0	9,400
2021/07/02	R209	04/11/2021	9.50	Put	Bond Future	5,825.8400	5.8258	5,642.3200	5.6423	(3.150)	0	0	0
2021/07/02	R209	04/11/2021	9.50	Call	Bond Future	600.4300	0.6004	639.1300	0.6391	6.445	0	0	6,000
2021/07/02	R209	04/11/2021	12.18	Call	Bond Future	9,682.2100	9.6822	9,881.4400	9.8814	2.058	0	0	0
2021/07/02	R209	04/11/2021	12.18	Put	Bond Future	312.5000	0.3125	289.5100	0.2895	(7.357)	0	0	0
2021/07/02	R209	04/11/2021	12.17	Put	Bond Future	316.0500	0.3161	292.8300	0.2928	(7.347)	0	0	0
2021/07/02	R209	03/02/2022	11.03	Call	Bond Future	4,718.4500	4.7185	4,858.7500	4.8588	2.973	0	0	0
2021/07/02	R209	03/02/2022	11.03	Put	Bond Future	2,061.8000	2.0618	1,977.5000	1.9775	(4.089)	0	0	0
2021/07/02	R209	03/02/2022	11.02	Call	Bond Future	4,682.9600	4.6830	4,822.7300	4.8227	2.985	0	0	0
2021/07/02	R209	03/02/2022	11.02	Put	Bond Future	2,079.1900	2.0792	1,994.3600	1.9944	(4.080)	0	0	0
2021/07/02	R209	03/02/2022			Bond Future	10.5413	71.0482	10.5012	71.2728	(0.380)	0.0000	0.0000	0
2021/07/02	R209	03/02/2022	11.04	Call	Bond Future	4,754.0200	4.7540	4,894.8600	4.8949	2.963	0	0	0
2021/07/02	R209	03/02/2022	11.04	Put	Bond Future	2,044.5400	2.0445	1,960.7800	1.9608	(4.097)	0	0	0
2021/07/02	R209	05/05/2022	11.44	Call	Bond Future	6,027.8500	6.0278	6,177.1100	6.1771	2.476	0	0	0
2021/07/02	R209	05/05/2022	11.44	Put	Bond Future	2,253.9300	2.2539	2,176.0400	2.1760	(3.456)	0	0	0
2021/07/02	R209	05/05/2022	11.43	Call	Bond Future	5,993.2800	5.9933	6,142.1200	6.1421	2.483	0	0	0
2021/07/02	R209	05/05/2022	11.43	Put	Bond Future	2,269.6800	2.2697	2,191.3700	2.1914	(3.450)	0	0	0
2021/07/02	R209	05/05/2022			Bond Future	10.7196	68.7494	10.6780	68.9766	(0.388)	0.0000	0.0000	0
2021/07/02	R209	05/05/2022	11.45	Call	Bond Future	6,062.7000	6.0627	6,212.3800	6.2124	2.469	0	0	0
2021/07/02	R209	05/05/2022	11.45	Put	Bond Future	2,238.5100	2.2385	2,161.0400	2.1610	(3.461)	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
2021/07/02	R210	05/08/2021			Bond Future	209.1919	209.1919	208.8484	208.8484	(0.164)	0.0000	0.0000	1,486
2021/07/02	R210	04/11/2021			Bond Future	208.7261	208.7261	208.3780	208.3780	(0.167)	0.0000	0.0000	0
2021/07/02	R210	03/02/2022			Bond Future	211.1887	211.1887	210.8358	210.8358	(0.167)	0.0000	0.0000	0
2021/07/02	R210	05/05/2022			Bond Future	210.9071	210.9071	210.5483	210.5483	(0.170)	0.0000	0.0000	0
2021/07/02	R212	05/08/2021			Bond Future	172.8043	172.8043	172.8061	172.8061	0.001	0.0000	0.0000	2,457
2021/07/02	R212	04/11/2021			Bond Future	174.7194	174.7194	174.7204	174.7204	0.001	0.0000	0.0000	0
2021/07/02	R213	05/08/2021	10.85	Call	Bond Future	7,735.1600	7.7352	7,885.7000	7.8857	1.946	0	0	0
2021/07/02	R213	05/08/2021	10.85	Put	Bond Future	19.4300	0.0194	15.5500	0.0155	(19.969)	0	0	0
2021/07/02	R213	05/08/2021	10.84	Call	Bond Future	7,686.3300	7.6863	7,836.7500	7.8367	1.957	0	0	0
2021/07/02	R213	05/08/2021	10.84	Put	Bond Future	20.1400	0.0201	16.1400	0.0161	(19.861)	0	0	0
2021/07/02	R213	05/08/2021	10.14	Put	Bond Future	188.9000	0.1889	163.6200	0.1636	(13.383)	0	0	0
2021/07/02	R213	05/08/2021	9.34	Put	Bond Future	1,415.7400	1.4157	1,317.7200	1.3177	(6.924)	0	0	0
2021/07/02	R213	05/08/2021	9.34	Call	Bond Future	1,156.6900	1.1567	1,213.0900	1.2131	4.876	0	0	0
2021/07/02	R213	05/08/2021			Bond Future	9.3861	88.2727	9.3586	88.4271	(0.293)	0.0000	0.0000	9,084
2021/07/02	R213	05/08/2021	10.86	Call	Bond Future	7,783.9800	7.7840	7,934.6400	7.9346	1.936	0	0	0
2021/07/02	R213	05/08/2021	10.86	Put	Bond Future	18.7500	0.0188	14.9900	0.0150	(20.053)	0	0	0
2021/07/02	R213	05/08/2021	10.78	Call	Bond Future	7,392.9600	7.3930	7,542.5800	7.5426	2.024	0	0	0
2021/07/02	R213	05/08/2021	10.78	Put	Bond Future	24.8900	0.0249	20.0900	0.0201	(19.285)	0	0	0
2021/07/02	R213	05/08/2021	10.14	Call	Bond Future	4,281.5300	4.2815	4,410.6700	4.4107	3.016	0	0	0
2021/07/02	R213	04/11/2021	11.10	Put	Bond Future	387.3400	0.3873	365.2300	0.3652	(5.708)	0	0	0
2021/07/02	R213	04/11/2021	11.11	Call	Bond Future	8,221.2200	8.2212	8,355.0400	8.3550	1.628	0	0	0
2021/07/02	R213	04/11/2021	11.09	Put	Bond Future	392.0500	0.3920	369.7200	0.3697	(5.696)	0	0	0
2021/07/02	R213	04/11/2021			Bond Future	9.5755	85.7002	9.5470	85.8559	(0.299)	0.0000	0.0000	0
2021/07/02	R213	04/11/2021	11.10	Call	Bond Future	8,177.9300	8.1779	8,311.5300	8.3115	1.634	0	0	0
2021/07/02	R213	04/11/2021	11.11	Put	Bond Future	382.6800	0.3827	360.7900	0.3608	(5.720)	0	0	0
2021/07/02	R213	04/11/2021	11.09	Call	Bond Future	8,134.6600	8.1347	8,268.0400	8.2680	1.640	0	0	0
2021/07/02	R213	03/02/2022	10.67	Call	Bond Future	5,923.0100	5.9230	6,033.1000	6.0331	1.859	0	0	0
2021/07/02	R213	03/02/2022	10.67	Put	Bond Future	1,359.2400	1.3592	1,312.1000	1.3121	(3.468)	0	0	220
2021/07/02	R213	03/02/2022	10.60	Put	Bond Future	1,444.9700	1.4450	1,395.5700	1.3956	(3.419)	0	0	430
2021/07/02	R213	03/02/2022	10.00	Call	Bond Future	3,620.2300	3.6202	3,705.2800	3.7053	2.349	0	0	0
2021/07/02	R213	03/02/2022	10.00	Put	Bond Future	2,432.7700	2.4328	2,360.5900	2.3606	(2.967)	0	0	430
2021/07/02	R213	03/02/2022	9.22	Put	Bond Future	4,638.1700	4.6382	4,531.4200	4.5314	(2.302)	0	0	0
2021/07/02	R213	03/02/2022	8.80	Put	Bond Future	6,273.8900	6.2739	6,149.7800	6.1498	(1.978)	0	0	0
2021/07/02	R213	03/02/2022	8.80	Call	Bond Future	935.4000	0.9354	968.5200	0.9685	3.541	0	0	102
2021/07/02	R213	03/02/2022	9.58	Put	Bond Future	3,491.2600	3.4913	3,400.5400	3.4005	(2.598)	0	0	200
2021/07/02	R213	03/02/2022	8.63	Put	Bond Future	7,046.6600	7.0467	6,916.6000	6.9166	(1.846)	0	0	0
2021/07/02	R213	03/02/2022	8.63	Call	Bond Future	730.8200	0.7308	757.9900	0.7580	3.718	0	0	200
2021/07/02	R213	03/02/2022	9.98	Call	Bond Future	3,560.5500	3.5606	3,644.7400	3.6447	2.365	0	0	0
2021/07/02	R213	03/02/2022	9.98	Put	Bond Future	2,476.7200	2.4767	2,403.6800	2.4037	(2.949)	0	0	0
2021/07/02	R213	03/02/2022			Bond Future	9.7727	86.6909	9.7430	86.8481	(0.305)	0.0000	0.0000	0
2021/07/02	R213	03/02/2022	10.17	Call	Bond Future	4,160.6400	4.1606	4,252.7200	4.2527	2.213	0	0	0
2021/07/02	R213	03/02/2022	10.17	Put	Bond Future	2,099.1100	2.0991	2,033.9600	2.0340	(3.104)	0	0	220
2021/07/02	R213	03/02/2022	9.15	Put	Bond Future	4,887.3200	4.8873	4,777.5300	4.7775	(2.246)	0	0	0
2021/07/02	R213	03/02/2022	9.15	Call	Bond Future	1,518.6700	1.5187	1,566.1100	1.5661	3.124	0	0	220
2021/07/02	R213	03/02/2022	10.60	Call	Bond Future	5,664.4800	5.6645	5,772.3100	5.7723	1.904	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/02	R213	03/02/2022	9.22	Call	Bond Future	1,656.7700		1.6568	1,707.2500	1.7072	3.047	0	0	430
2021/07/02	R213	03/02/2022	10.25	Call	Bond Future	4,425.2000		4.4252	4,520.4600	4.5205	2.153	0	0	0
2021/07/02	R213	03/02/2022	10.25	Put	Bond Future	1,956.4900		1.9565	1,894.5200	1.8945	(3.167)	0	0	102
2021/07/02	R213	03/02/2022	9.76	Call	Bond Future	2,933.9500		2.9339	3,008.5000	3.0085	2.541	0	0	0
2021/07/02	R213	03/02/2022	9.76	Put	Bond Future	3,001.1700		3.0012	2,918.4900	2.9185	(2.755)	0	0	102
2021/07/02	R213	03/02/2022	10.15	Call	Bond Future	4,095.4900		4.0955	4,186.7600	4.1868	2.229	0	0	0
2021/07/02	R213	03/02/2022	10.15	Put	Bond Future	2,136.1700		2.1362	2,070.2100	2.0702	(3.088)	0	0	200
2021/07/02	R213	03/02/2022	9.58	Call	Bond Future	2,466.8500		2.4669	2,533.3600	2.5334	2.696	0	0	0
2021/07/02	R213	03/02/2022	9.97	Call	Bond Future	3,530.7600		3.5308	3,614.5200	3.6145	2.372	0	0	0
2021/07/02	R213	03/02/2022	9.97	Put	Bond Future	2,498.8000		2.4988	2,425.3300	2.4253	(2.940)	0	0	0
2021/07/02	R213	03/02/2022	9.96	Call	Bond Future	3,501.0900		3.5011	3,584.4100	3.5844	2.380	0	0	0
2021/07/02	R213	03/02/2022	9.96	Put	Bond Future	2,521.0500		2.5210	2,447.1400	2.4471	(2.932)	0	0	0
2021/07/02	R213	05/05/2022	10.65	Put	Bond Future	2,138.3000		2.1383	2,080.4800	2.0805	(2.704)	0	0	0
2021/07/02	R213	05/05/2022	10.63	Call	Bond Future	5,458.9500		5.4589	5,559.5000	5.5595	1.842	0	0	0
2021/07/02	R213	05/05/2022			Bond Future	9.9699		84.1866	9.9389	84.3456	(0.311)	0.0000	0.0000	0
2021/07/02	R213	05/05/2022	10.64	Call	Bond Future	5,492.0400		5.4920	5,592.9100	5.5929	1.837	0	0	0
2021/07/02	R213	05/05/2022	10.64	Put	Bond Future	2,153.3500		2.1534	2,095.2300	2.0952	(2.699)	0	0	0
2021/07/02	R213	05/05/2022	10.65	Call	Bond Future	5,525.4800		5.5255	5,626.6500	5.6266	1.831	0	0	0
2021/07/02	R213	05/05/2022	10.63	Put	Bond Future	2,168.8000		2.1688	2,110.3600	2.1104	(2.695)	0	0	0
2021/07/02	R214	05/08/2021	12.03	Put	Bond Future	37.8300		0.0378	29.9700	0.0300	(20.777)	0	0	0
2021/07/02	R214	05/08/2021	12.01	Call	Bond Future	7,809.1100		7.8091	8,025.5200	8.0255	2.771	0	0	0
2021/07/02	R214	05/08/2021			Bond Future	10.5789		69.4677	10.5415	69.6924	(0.354)	0.0000	0.0000	17,880
2021/07/02	R214	05/08/2021	12.02	Call	Bond Future	7,857.1200		7.8571	8,073.7200	8.0737	2.757	0	0	0
2021/07/02	R214	05/08/2021	12.02	Put	Bond Future	38.8600		0.0389	30.8200	0.0308	(20.690)	0	0	0
2021/07/02	R214	05/08/2021	12.03	Call	Bond Future	7,905.1100		7.9051	8,121.8900	8.1219	2.742	0	0	0
2021/07/02	R214	05/08/2021	12.01	Put	Bond Future	39.9300		0.0399	31.7000	0.0317	(20.611)	0	0	0
2021/07/02	R214	04/11/2021	12.47	Call	Bond Future	9,316.2300		9.3162	9,516.8700	9.5169	2.154	0	0	0
2021/07/02	R214	04/11/2021	12.46	Call	Bond Future	9,273.8200		9.2738	9,474.2200	9.4742	2.161	0	0	0
2021/07/02	R214	04/11/2021	12.46	Put	Bond Future	367.9700		0.3680	341.5100	0.3415	(7.191)	0	0	0
2021/07/02	R214	04/11/2021			Bond Future	10.7491		66.9435	10.7103	67.1703	(0.360)	0.0000	0.0000	0
2021/07/02	R214	04/11/2021	12.47	Put	Bond Future	364.1500		0.3641	337.9300	0.3379	(7.200)	0	0	0
2021/07/02	R214	04/11/2021	12.48	Call	Bond Future	9,358.5500		9.3586	9,559.4300	9.5594	2.146	0	0	0
2021/07/02	R214	04/11/2021	12.48	Put	Bond Future	360.3100		0.3603	334.3300	0.3343	(7.210)	0	0	0
2021/07/02	R214	03/02/2022	11.40	Put	Bond Future	2,095.1600		2.0952	2,008.9400	2.0089	(4.115)	0	0	0
2021/07/02	R214	03/02/2022	11.41	Call	Bond Future	4,750.8500		4.7508	4,894.4200	4.8944	3.022	0	0	0
2021/07/02	R214	03/02/2022	11.39	Put	Bond Future	2,113.3100		2.1133	2,026.5300	2.0265	(4.106)	0	0	0
2021/07/02	R214	03/02/2022			Bond Future	10.9245		67.7174	10.8844	67.9467	(0.368)	0.0000	0.0000	0
2021/07/02	R214	03/02/2022	11.40	Call	Bond Future	4,715.7300		4.7157	4,858.7500	4.8588	3.033	0	0	0
2021/07/02	R214	03/02/2022	11.41	Put	Bond Future	2,076.9700		2.0770	1,991.3000	1.9913	(4.125)	0	0	0
2021/07/02	R214	03/02/2022	11.39	Call	Bond Future	4,680.5000		4.6805	4,822.9600	4.8230	3.044	0	0	0
2021/07/02	R214	05/05/2022	11.74	Put	Bond Future	2,477.8500		2.4778	2,394.8600	2.3949	(3.349)	0	0	0
2021/07/02	R214	05/05/2022	11.75	Call	Bond Future	5,932.5000		5.9325	6,081.7700	6.0818	2.516	0	0	0
2021/07/02	R214	05/05/2022	11.73	Put	Bond Future	2,494.3100		2.4943	2,410.8900	2.4109	(3.344)	0	0	0
2021/07/02	R214	05/05/2022			Bond Future	11.0972		65.2407	11.0556	65.4725	(0.375)	0.0000	0.0000	0
2021/07/02	R214	05/05/2022	11.74	Call	Bond Future	5,897.9400		5.8979	6,046.7800	6.0468	2.524	0	0	0
2021/07/02	R214	05/05/2022	11.75	Put	Bond Future	2,461.5100		2.4615	2,378.9500	2.3790	(3.354)	0	0	0
2021/07/02	R214	05/05/2022	11.73	Call	Bond Future	5,863.4300		5.8634	6,011.8400	6.0118	2.531	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
2021/07/02	R248	05/08/2021	12.51	Put	Bond Future	18.7200	0.0187	14.4300	0.0144	(22.917)	0	0	0
2021/07/02	R248	05/08/2021	12.52	Call	Bond Future	12,690.5300	12.6905	12,971.2300	12.9712	2.212	0	0	0
2021/07/02	R248	05/08/2021	12.50	Put	Bond Future	19.3600	0.0194	14.9400	0.0149	(22.831)	0	0	0
2021/07/02	R248	05/08/2021	11.20	Put	Bond Future	424.4200	0.4244	363.8700	0.3639	(14.267)	0	0	0
2021/07/02	R248	05/08/2021	11.20	Call	Bond Future	4,845.0600	4.8451	5,069.3700	5.0694	4.630	0	0	0
2021/07/02	R248	05/08/2021	10.50	Put	Bond Future	2,077.4000	2.0774	1,899.0000	1.8990	(8.588)	0	0	0
2021/07/02	R248	05/08/2021	10.30	Call	Bond Future	814.5900	0.8146	883.8000	0.8838	8.496	0	0	1,300
2021/07/02	R248	05/08/2021	10.90	Put	Bond Future	859.6200	0.8596	757.3500	0.7573	(11.897)	0	0	0
2021/07/02	R248	05/08/2021	10.90	Call	Bond Future	3,163.1400	3.1631	3,345.7300	3.3457	5.772	0	0	1,300
2021/07/02	R248	05/08/2021	10.60	Put	Bond Future	1,686.5600	1.6866	1,528.0600	1.5281	(9.398)	0	0	0
2021/07/02	R248	05/08/2021	10.60	Call	Bond Future	1,771.6500	1.7716	1,898.0100	1.8980	7.132	0	0	0
2021/07/02	R248	05/08/2021			Bond Future	10.5888	87.6446	10.5513	87.9294	(0.354)	0.0000	0.0000	171,055
2021/07/02	R248	05/08/2021	12.51	Call	Bond Future	12,634.5100	12.6345	12,915.0800	12.9151	2.221	0	0	0
2021/07/02	R248	05/08/2021	12.52	Put	Bond Future	18.1000	0.0181	13.9400	0.0139	(22.983)	0	0	0
2021/07/02	R248	05/08/2021	12.50	Call	Bond Future	12,578.4200	12.5784	12,858.8600	12.8589	2.230	0	0	0
2021/07/02	R248	05/08/2021	10.00	Put	Bond Future	4,967.8700	4.9679	4,710.8800	4.7109	(5.173)	0	0	0
2021/07/02	R248	05/08/2021	10.00	Call	Bond Future	286.7600	0.2868	314.6300	0.3146	9.719	0	0	0
2021/07/02	R248	05/08/2021	10.50	Call	Bond Future	1,399.4300	1.3994	1,505.8900	1.5059	7.607	0	0	0
2021/07/02	R248	05/08/2021	10.30	Put	Bond Future	3,055.4800	3.0555	2,839.8300	2.8398	(7.058)	0	0	0
2021/07/02	R248	04/11/2021	12.85	Call	Bond Future	13,536.7000	13.5367	13,800.3600	13.8004	1.948	0	0	0
2021/07/02	R248	04/11/2021	12.85	Put	Bond Future	311.9300	0.3119	288.0700	0.2881	(7.649)	0	0	0
2021/07/02	R248	04/11/2021			Bond Future	10.7583	84.1830	10.7194	84.4705	(0.361)	0.0000	0.0000	0
2021/07/02	R248	04/11/2021	10.30	Put	Bond Future	5,099.9800	5.1000	4,900.7200	4.9007	(3.907)	0	0	0
2021/07/02	R248	04/11/2021	10.30	Call	Bond Future	1,593.9500	1.5940	1,682.2100	1.6822	5.537	0	0	1,200
2021/07/02	R248	04/11/2021	9.60	Put	Bond Future	9,766.9200	9.7669	9,507.7200	9.5077	(2.654)	0	0	0
2021/07/02	R248	04/11/2021	9.60	Call	Bond Future	384.9900	0.3850	413.3100	0.4133	7.356	0	0	1,200
2021/07/02	R248	04/11/2021	12.84	Call	Bond Future	13,487.2700	13.4873	13,750.6400	13.7506	1.953	0	0	0
2021/07/02	R248	04/11/2021	12.84	Put	Bond Future	316.5300	0.3165	292.3800	0.2924	(7.630)	0	0	0
2021/07/02	R248	04/11/2021	12.83	Call	Bond Future	13,437.8100	13.4378	13,700.8900	13.7009	1.958	0	0	0
2021/07/02	R248	04/11/2021	12.83	Put	Bond Future	321.1800	0.3212	296.7400	0.2967	(7.609)	0	0	0
2021/07/02	R248	03/02/2022	11.48	Call	Bond Future	6,188.6100	6.1886	6,375.4300	6.3754	3.019	0	0	0
2021/07/02	R248	03/02/2022	11.49	Put	Bond Future	2,408.0000	2.4080	2,304.8700	2.3049	(4.283)	0	0	0
2021/07/02	R248	03/02/2022	11.47	Call	Bond Future	6,143.7800	6.1438	6,329.9300	6.3299	3.030	0	0	0
2021/07/02	R248	03/02/2022			Bond Future	10.9335	85.1563	10.8931	85.4469	(0.370)	0.0000	0.0000	0
2021/07/02	R248	03/02/2022	11.48	Put	Bond Future	2,428.7900	2.4288	2,324.9700	2.3250	(4.275)	0	0	0
2021/07/02	R248	03/02/2022	11.49	Call	Bond Future	6,233.7400	6.2337	6,421.2500	6.4213	3.008	0	0	0
2021/07/02	R248	03/02/2022	11.47	Put	Bond Future	2,449.9900	2.4500	2,345.5000	2.3455	(4.265)	0	0	0
2021/07/02	R248	05/05/2022	11.80	Call	Bond Future	7,560.0900	7.5601	7,751.8900	7.7519	2.537	0	0	0
2021/07/02	R248	05/05/2022	11.79	Call	Bond Future	7,516.5300	7.5165	7,707.8000	7.7078	2.545	0	0	0
2021/07/02	R248	05/05/2022	11.79	Put	Bond Future	2,980.3800	2.9804	2,877.7900	2.8778	(3.442)	0	0	0
2021/07/02	R248	05/05/2022			Bond Future	11.1059	81.7511	11.0639	82.0450	(0.378)	0.0000	0.0000	0
2021/07/02	R248	05/05/2022	11.80	Put	Bond Future	2,961.0300	2.9610	2,858.9700	2.8590	(3.447)	0	0	0
2021/07/02	R248	05/05/2022	11.81	Call	Bond Future	7,603.4400	7.6034	7,795.7700	7.7958	2.530	0	0	0
2021/07/02	R248	05/05/2022	11.81	Put	Bond Future	2,941.5500	2.9415	2,840.0200	2.8400	(3.452)	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
-----------	------------------	--------	-----	---------	-----------------------------	-----------------------------	-----------------------	-----------------	-------------------	--------------	-------------	---------------

<b>Total</b>											<b>1139051</b>
--------------	--	--	--	--	--	--	--	--	--	--	----------------