



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/04/2021 TO 07/04/2021

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
2021/04/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	2025	06/05/2021		Bond Future	150.1976	150.1976	150.3107	150.3107	0.075	0.0000	0.0000	5,536
2021/04/07	2025	05/08/2021		Bond Future	150.2898	150.2898	150.4021	150.4021	0.075	0.0000	0.0000	0
2021/04/07	2025	04/11/2021		Bond Future	151.9826	151.9826	152.0946	152.0946	0.074	0.0000	0.0000	0
2021/04/07	2025	03/02/2022		Bond Future	152.1666	152.1666	152.2793	152.2793	0.074	0.0000	0.0000	0
2021/04/07	2029	06/05/2021		Bond Future	108.0507	108.0507	108.0433	108.0433	(0.007)	0.0000	0.0000	2,808
2021/04/07	2029	05/08/2021		Bond Future	109.2149	109.2149	109.2059	109.2059	(0.008)	0.0000	0.0000	0
2021/04/07	2029	04/11/2021		Bond Future	109.2977	109.2977	109.2875	109.2875	(0.009)	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
2021/04/07	2029	03/02/2022			Bond Future	110.5470	110.5470	110.5363	110.5363	(0.010)	0.0000	0.0000	0
2021/04/07	2030	06/05/2021	11.70	Call	Bond Future	11,031.8600	11.0319	11,827.5400	11.8275	7.213	0	0	0
2021/04/07	2030	06/05/2021	11.70	Put	Bond Future	5.3000	0.0053	2.1200	0.0021	(60.000)	0	0	0
2021/04/07	2030	06/05/2021	11.69	Call	Bond Future	10,985.5800	10.9856	11,781.1600	11.7812	7.242	0	0	0
2021/04/07	2030	06/05/2021	11.69	Put	Bond Future	5.5000	0.0055	2.2200	0.0022	(59.636)	0	0	0
2021/04/07	2030	06/05/2021	8.90	Call	Bond Future	448.1400	0.4481	593.2400	0.5932	32.378	0	0	0
2021/04/07	2030	06/05/2021	9.00	Call	Bond Future	574.5300	0.5745	752.4700	0.7525	30.971	0	0	0
2021/04/07	2030	06/05/2021	9.00	Put	Bond Future	3,494.1800	3.4942	2,873.2600	2.8733	(17.770)	0	0	5,000
2021/04/07	2030	06/05/2021	9.25	Call	Bond Future	1,000.8000	1.0008	1,273.6900	1.2737	27.267	0	0	0
2021/04/07	2030	06/05/2021	9.25	Put	Bond Future	2,502.6200	2.5026	1,976.6500	1.9766	(21.017)	0	0	0
2021/04/07	2030	06/05/2021	9.35	Call	Bond Future	1,216.8300	1.2168	1,531.5300	1.5315	25.862	0	0	0
2021/04/07	2030	06/05/2021	9.27	Put	Bond Future	2,431.4100	2.4314	1,913.6700	1.9137	(21.294)	0	0	0
2021/04/07	2030	06/05/2021	9.27	Call	Bond Future	1,041.8200	1.0418	1,322.9400	1.3229	26.984	0	0	300
2021/04/07	2030	06/05/2021	10.95	Call	Bond Future	7,509.4700	7.5095	8,275.5700	8.2756	10.202	0	0	0
2021/04/07	2030	06/05/2021	10.95	Put	Bond Future	69.3600	0.0694	36.6000	0.0366	(47.232)	0	0	300
2021/04/07	2030	06/05/2021	9.92	Call	Bond Future	2,967.3400	2.9673	3,517.8600	3.5179	18.553	0	0	0
2021/04/07	2030	06/05/2021	7.97	Call	Bond Future	21.5600	0.0216	30.4600	0.0305	41.280	0	0	700
2021/04/07	2030	06/05/2021	10.04	Call	Bond Future	3,435.4600	3.4355	4,026.9700	4.0270	17.218	0	0	0
2021/04/07	2030	06/05/2021	10.04	Put	Bond Future	634.8200	0.6348	427.4700	0.4275	(32.663)	0	0	0
2021/04/07	2030	06/05/2021	9.15	Put	Bond Future	2,876.3300	2.8763	2,310.4000	2.3104	(19.675)	0	0	0
2021/04/07	2030	06/05/2021	9.15	Call	Bond Future	810.7100	0.8107	1,043.6400	1.0436	28.732	0	0	0
2021/04/07	2030	06/05/2021			Bond Future	9.5203	93.3124	9.3758	94.1112	(1.518)	0.0000	0.0000	115,069
2021/04/07	2030	06/05/2021	11.71	Call	Bond Future	11,078.1000	11.0781	11,873.8900	11.8739	7.183	0	0	0
2021/04/07	2030	06/05/2021	11.71	Put	Bond Future	5.1000	0.0051	2.0300	0.0020	(60.196)	0	0	0
2021/04/07	2030	06/05/2021	8.95	Call	Bond Future	508.4600	0.5085	669.5300	0.6695	31.678	0	0	0
2021/04/07	2030	06/05/2021	8.95	Put	Bond Future	3,715.0200	3.7150	3,077.2300	3.0772	(17.168)	0	0	2,500
2021/04/07	2030	06/05/2021	8.36	Put	Bond Future	6,768.8100	6.7688	6,004.7400	6.0047	(11.288)	0	0	0
2021/04/07	2030	06/05/2021	8.36	Call	Bond Future	90.0500	0.0901	124.8400	0.1248	38.634	0	0	0
2021/04/07	2030	06/05/2021	8.86	Put	Bond Future	4,129.6900	4.1297	3,463.8900	3.4639	(16.122)	0	0	0
2021/04/07	2030	06/05/2021	8.86	Call	Bond Future	403.8300	0.4038	536.8900	0.5369	32.950	0	0	0
2021/04/07	2030	06/05/2021	8.90	Put	Bond Future	3,942.7500	3.9427	3,288.9900	3.2890	(16.581)	0	0	2,500
2021/04/07	2030	06/05/2021	9.35	Put	Bond Future	2,159.2600	2.1593	1,675.1000	1.6751	(22.422)	0	0	0
2021/04/07	2030	06/05/2021	8.77	Put	Bond Future	4,565.2000	4.5652	3,874.3600	3.8744	(15.133)	0	0	0
2021/04/07	2030	06/05/2021	8.77	Call	Bond Future	316.3600	0.3164	424.3800	0.4244	34.145	0	0	300
2021/04/07	2030	06/05/2021	9.92	Put	Bond Future	803.3000	0.8033	554.9600	0.5550	(30.915)	0	0	700
2021/04/07	2030	06/05/2021	9.22	Call	Bond Future	940.9100	0.9409	1,201.5800	1.2016	27.704	0	0	0
2021/04/07	2030	06/05/2021	9.22	Put	Bond Future	2,611.4100	2.6114	2,073.2200	2.0732	(20.609)	0	0	700
2021/04/07	2030	06/05/2021	7.97	Put	Bond Future	9,085.8500	9.0859	8,295.8900	8.2959	(8.694)	0	0	0
2021/04/07	2030	06/05/2021	10.74	Call	Bond Future	6,525.6500	6.5257	7,269.0500	7.2690	11.392	0	0	0
2021/04/07	2030	06/05/2021	10.74	Put	Bond Future	127.3900	0.1274	71.9300	0.0719	(43.536)	0	0	0
2021/04/07	2030	05/08/2021	8.83	Call	Bond Future	1,182.2700	1.1823	1,358.9100	1.3589	14.941	0	0	479
2021/04/07	2030	05/08/2021	10.15	Call	Bond Future	4,273.1600	4.2732	4,734.5700	4.7346	10.798	0	0	0
2021/04/07	2030	05/08/2021	10.30	Put	Bond Future	1,921.9800	1.9220	1,608.6400	1.6086	(16.303)	0	0	200
2021/04/07	2030	05/08/2021	8.78	Put	Bond Future	6,462.7100	6.4627	5,824.3800	5.8244	(9.877)	0	0	0
2021/04/07	2030	05/08/2021	8.78	Call	Bond Future	1,111.0700	1.1111	1,278.7600	1.2788	15.093	0	0	200
2021/04/07	2030	05/08/2021	7.70	Put	Bond Future	12,030.3700	12.0304	11,266.0300	11.2660	(6.353)	0	0	0
2021/04/07	2030	05/08/2021	9.45	Call	Bond Future	2,343.0300	2.3430	2,648.7400	2.6487	13.048	0	0	600

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
2021/04/07	2030	05/08/2021	12.10	Call	Bond Future	11,660.2300	11.6602	12,402.3700	12.4024	6.365	0	0	0
2021/04/07	2030	05/08/2021	12.10	Put	Bond Future	245.9500	0.2459	182.0700	0.1821	(25.973)	0	0	600
2021/04/07	2030	05/08/2021	10.42	Call	Bond Future	5,187.4200	5.1874	5,703.1800	5.7032	9.943	0	0	0
2021/04/07	2030	05/08/2021	10.42	Put	Bond Future	1,731.0800	1.7311	1,440.8200	1.4408	(16.768)	0	0	0
2021/04/07	2030	05/08/2021	10.41	Call	Bond Future	5,152.1700	5.1522	5,666.0500	5.6661	9.974	0	0	0
2021/04/07	2030	05/08/2021	10.41	Put	Bond Future	1,746.2800	1.7463	1,454.1400	1.4541	(16.729)	0	0	0
2021/04/07	2030	05/08/2021			Bond Future	9.7518	90.2894	9.6008	91.0955	(1.549)	0.0000	0.0000	0
2021/04/07	2030	05/08/2021	8.83	Put	Bond Future	6,248.7400	6.2487	5,619.3600	5.6194	(10.072)	0	0	0
2021/04/07	2030	05/08/2021	10.15	Put	Bond Future	2,192.3800	2.1924	1,847.7700	1.8478	(15.719)	0	0	479
2021/04/07	2030	05/08/2021	9.75	Call	Bond Future	3,088.7200	3.0887	3,461.5200	3.4615	12.070	0	0	0
2021/04/07	2030	05/08/2021	9.75	Put	Bond Future	3,098.3300	3.0983	2,665.1100	2.6651	(13.982)	0	0	479
2021/04/07	2030	05/08/2021	10.30	Call	Bond Future	4,770.4300	4.7704	5,263.1100	5.2631	10.328	0	0	0
2021/04/07	2030	05/08/2021	7.70	Call	Bond Future	243.2600	0.2433	284.9400	0.2849	17.134	0	0	200
2021/04/07	2030	05/08/2021	8.95	Put	Bond Future	5,752.4300	5.7524	5,145.4500	5.1454	(10.552)	0	0	0
2021/04/07	2030	05/08/2021	8.95	Call	Bond Future	1,365.9100	1.3659	1,564.9500	1.5650	14.572	0	0	600
2021/04/07	2030	05/08/2021	9.45	Put	Bond Future	3,962.7200	3.9627	3,462.4100	3.4624	(12.625)	0	0	0
2021/04/07	2030	05/08/2021	10.43	Call	Bond Future	5,222.7400	5.2227	5,740.3800	5.7404	9.911	0	0	0
2021/04/07	2030	05/08/2021	10.43	Put	Bond Future	1,715.9900	1.7160	1,427.6100	1.4276	(16.805)	0	0	0
2021/04/07	2030	04/11/2021	9.20	Call	Bond Future	2,065.3000	2.0653	2,372.3700	2.3724	14.868	0	0	1,102
2021/04/07	2030	04/11/2021	11.26	Call	Bond Future	7,858.8300	7.8588	8,492.4100	8.4924	8.062	0	0	0
2021/04/07	2030	04/11/2021	8.27	Put	Bond Future	10,150.2800	10.1503	9,497.7300	9.4977	(6.429)	0	0	0
2021/04/07	2030	04/11/2021	8.27	Call	Bond Future	849.1400	0.8491	1,010.5000	1.0105	19.003	0	0	300
2021/04/07	2030	04/11/2021	8.77	Put	Bond Future	7,839.1300	7.8391	7,259.2800	7.2593	(7.397)	0	0	0
2021/04/07	2030	04/11/2021	11.44	Put	Bond Future	1,327.2000	1.3272	1,167.5000	1.1675	(12.033)	0	0	300
2021/04/07	2030	04/11/2021	10.60	Call	Bond Future	5,643.0500	5.6430	6,191.9100	6.1919	9.726	0	0	0
2021/04/07	2030	04/11/2021	10.60	Put	Bond Future	2,486.8900	2.4869	2,221.8400	2.2218	(10.658)	0	0	0
2021/04/07	2030	04/11/2021	10.59	Put	Bond Future	2,503.0700	2.5031	2,236.6100	2.2366	(10.645)	0	0	0
2021/04/07	2030	04/11/2021			Bond Future	9.9704	91.2860	9.8127	92.0999	(1.582)	0.0000	0.0000	0
2021/04/07	2030	04/11/2021	9.20	Put	Bond Future	6,133.2700	6.1333	5,626.4300	5.6264	(8.264)	0	0	0
2021/04/07	2030	04/11/2021	11.26	Put	Bond Future	1,547.8000	1.5478	1,367.4700	1.3675	(11.651)	0	0	1,102
2021/04/07	2030	04/11/2021	9.90	Put	Bond Future	3,965.3400	3.9653	3,590.0200	3.5900	(9.465)	0	0	0
2021/04/07	2030	04/11/2021	9.90	Call	Bond Future	3,603.2500	3.6032	4,041.8400	4.0418	12.172	0	0	1,102
2021/04/07	2030	04/11/2021	8.77	Call	Bond Future	1,396.8300	1.3968	1,630.8900	1.6309	16.757	0	0	300
2021/04/07	2030	04/11/2021	11.44	Call	Bond Future	8,472.4400	8.4724	9,126.6500	9.1266	7.722	0	0	0
2021/04/07	2030	04/11/2021	10.61	Call	Bond Future	5,675.9100	5.6759	6,226.2000	6.2262	9.695	0	0	0
2021/04/07	2030	04/11/2021	10.61	Put	Bond Future	2,470.7900	2.4708	2,207.1700	2.2072	(10.669)	0	0	0
2021/04/07	2030	04/11/2021	10.59	Call	Bond Future	5,610.2400	5.6102	6,157.6900	6.1577	9.758	0	0	0
2021/04/07	2030	03/02/2022	8.39	Put	Bond Future	10,557.9400	10.5579	9,841.7100	9.8417	(6.784)	0	0	0
2021/04/07	2030	03/02/2022	8.39	Call	Bond Future	924.4400	0.9244	1,030.8400	1.0308	11.510	0	0	101
2021/04/07	2030	03/02/2022	9.35	Call	Bond Future	2,133.6400	2.1336	2,359.4600	2.3595	10.584	0	0	0
2021/04/07	2030	03/02/2022	9.35	Put	Bond Future	6,528.5900	6.5286	5,931.7800	5.9318	(9.141)	0	0	101
2021/04/07	2030	03/02/2022	9.45	Call	Bond Future	2,318.8800	2.3189	2,560.3300	2.5603	10.412	0	0	0
2021/04/07	2030	03/02/2022	9.45	Put	Bond Future	6,188.9400	6.1889	5,607.7600	5.6078	(9.391)	0	0	0
2021/04/07	2030	03/02/2022			Bond Future	10.2106	88.3044	10.0454	89.1270	(1.618)	0.0000	0.0000	0
2021/04/07	2030	03/02/2022	9.78	Call	Bond Future	2,994.8600	2.9949	3,292.9000	3.2929	9.952	0	0	0
2021/04/07	2030	03/02/2022	9.78	Put	Bond Future	5,159.6200	5.1596	4,635.0300	4.6350	(10.167)	0	0	101
2021/04/07	2030	03/02/2022	9.43	Call	Bond Future	2,281.1000	2.2811	2,519.4000	2.5194	10.447	0	0	0
2021/04/07	2030	03/02/2022	9.43	Put	Bond Future	6,255.8300	6.2558	5,671.5000	5.6715	(9.341)	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
2021/04/07	2030	03/02/2022	9.44	Call	Bond Future	2,299.9400	2.2999	2,539.8200	2.5398	10.430	0	0	0
2021/04/07	2030	03/02/2022	9.44	Put	Bond Future	6,222.3200	6.2223	5,639.5700	5.6396	(9.365)	0	0	0
2021/04/07	2032	06/05/2021	12.12	Call	Bond Future	9,636.8200	9.6368	10,466.1600	10.4662	8.606	0	0	0
2021/04/07	2032	06/05/2021	12.12	Put	Bond Future	37.4700	0.0375	18.5600	0.0186	(50.467)	0	0	0
2021/04/07	2032	06/05/2021	12.57	Call	Bond Future	11,799.3400	11.7993	12,642.5800	12.6426	7.147	0	0	0
2021/04/07	2032	06/05/2021			Bond Future	10.3397	87.4393	10.1954	88.2875	(1.395)	0.0000	0.0000	137,164
2021/04/07	2032	06/05/2021	12.11	Call	Bond Future	9,588.2700	9.5883	10,417.1000	10.4171	8.644	0	0	0
2021/04/07	2032	06/05/2021	12.11	Put	Bond Future	38.6200	0.0386	19.2000	0.0192	(50.285)	0	0	0
2021/04/07	2032	06/05/2021	12.10	Call	Bond Future	9,539.6900	9.5397	10,367.9900	10.3680	8.683	0	0	0
2021/04/07	2032	06/05/2021	12.10	Put	Bond Future	39.8000	0.0398	19.8500	0.0199	(50.126)	0	0	0
2021/04/07	2032	06/05/2021	12.57	Put	Bond Future	8.6900	0.0087	3.6800	0.0037	(57.652)	0	0	736
2021/04/07	2032	06/05/2021	10.33	Put	Bond Future	1,868.5900	1.8686	1,440.7600	1.4408	(22.896)	0	0	0
2021/04/07	2032	06/05/2021	10.33	Call	Bond Future	1,812.1300	1.8121	2,232.5500	2.2325	23.200	0	0	736
2021/04/07	2032	05/08/2021	11.37	Call	Bond Future	6,149.9000	6.1499	6,765.2100	6.7652	10.005	0	0	0
2021/04/07	2032	05/08/2021	11.37	Put	Bond Future	1,788.4900	1.7885	1,547.8400	1.5478	(13.455)	0	0	0
2021/04/07	2032	05/08/2021			Bond Future	10.5712	88.3595	10.4209	89.2155	(1.421)	0.0000	0.0000	0
2021/04/07	2032	05/08/2021	11.35	Call	Bond Future	6,074.2700	6.0743	6,685.8100	6.6858	10.068	0	0	0
2021/04/07	2032	05/08/2021	11.35	Put	Bond Future	1,818.2900	1.8183	1,573.8700	1.5739	(13.442)	0	0	0
2021/04/07	2032	05/08/2021	11.36	Call	Bond Future	6,112.0500	6.1121	6,725.4000	6.7254	10.035	0	0	0
2021/04/07	2032	05/08/2021	11.36	Put	Bond Future	1,803.3300	1.8033	1,560.7200	1.5607	(13.453)	0	0	0
2021/04/07	2032	04/11/2021	9.83	Call	Bond Future	2,023.7100	2.0237	2,329.6900	2.3297	15.120	0	0	700
2021/04/07	2032	04/11/2021	11.71	Put	Bond Future	2,382.4300	2.3824	2,217.4200	2.2174	(6.926)	0	0	0
2021/04/07	2032	04/11/2021	11.69	Call	Bond Future	7,102.9400	7.1029	7,799.5700	7.7996	9.808	0	0	0
2021/04/07	2032	04/11/2021	11.70	Call	Bond Future	7,138.7100	7.1387	7,836.6600	7.8367	9.777	0	0	0
2021/04/07	2032	04/11/2021			Bond Future	10.8007	85.1888	10.6441	86.0533	(1.450)	0.0000	0.0000	0
2021/04/07	2032	04/11/2021	9.83	Put	Bond Future	7,581.8600	7.5819	7,023.3400	7.0233	(7.367)	0	0	0
2021/04/07	2032	04/11/2021	12.81	Call	Bond Future	11,133.2100	11.1332	11,870.3600	11.8704	6.621	0	0	0
2021/04/07	2032	04/11/2021	12.81	Put	Bond Future	1,029.9700	1.0300	902.6200	0.9026	(12.364)	0	0	700
2021/04/07	2032	04/11/2021	11.71	Call	Bond Future	7,174.5200	7.1745	7,874.0100	7.8740	9.750	0	0	0
2021/04/07	2032	04/11/2021	11.69	Put	Bond Future	2,412.1900	2.4122	2,244.3200	2.2443	(6.959)	0	0	0
2021/04/07	2032	04/11/2021	9.33	Put	Bond Future	9,916.7200	9.9167	9,263.2800	9.2633	(6.589)	0	0	0
2021/04/07	2032	04/11/2021	9.33	Call	Bond Future	1,302.4800	1.3025	1,513.5400	1.5135	16.204	0	0	700
2021/04/07	2032	04/11/2021	11.70	Put	Bond Future	2,397.2700	2.3973	2,230.7200	2.2307	(6.947)	0	0	0
2021/04/07	2032	03/02/2022	9.81	Call	Bond Future	1,869.9200	1.8699	2,037.4200	2.0374	8.958	0	0	0
2021/04/07	2032	03/02/2022	9.81	Put	Bond Future	8,795.3100	8.7953	8,088.9500	8.0889	(8.031)	0	0	198
2021/04/07	2032	03/02/2022	8.91	Put	Bond Future	13,309.0100	13.3090	12,509.5100	12.5095	(6.007)	0	0	0
2021/04/07	2032	03/02/2022	10.66	Call	Bond Future	3,517.6400	3.5176	3,874.6100	3.8746	10.148	0	0	0
2021/04/07	2032	03/02/2022	10.66	Put	Bond Future	5,600.8600	5.6009	5,083.9700	5.0840	(9.229)	0	0	97
2021/04/07	2032	03/02/2022	10.42	Call	Bond Future	2,961.5800	2.9616	3,276.9300	3.2769	10.648	0	0	0
2021/04/07	2032	03/02/2022	10.42	Put	Bond Future	6,375.8900	6.3759	5,817.3800	5.8174	(8.760)	0	0	0
2021/04/07	2032	03/02/2022	10.45	Put	Bond Future	6,274.3400	6.2743	5,721.2100	5.7212	(8.816)	0	0	198
2021/04/07	2032	03/02/2022	10.43	Call	Bond Future	2,983.7100	2.9837	3,300.7500	3.3007	10.626	0	0	0
2021/04/07	2032	03/02/2022	10.43	Put	Bond Future	6,342.0000	6.3420	5,785.1800	5.7852	(8.780)	0	0	0
2021/04/07	2032	03/02/2022			Bond Future	11.0459	86.1431	10.8825	87.0169	(1.480)	0.0000	0.0000	0
2021/04/07	2032	03/02/2022	10.14	Call	Bond Future	2,402.2800	2.4023	2,645.9100	2.6459	10.142	0	0	0
2021/04/07	2032	03/02/2022	10.14	Put	Bond Future	7,405.0500	7.4050	6,774.8200	6.7748	(8.511)	0	0	97
2021/04/07	2032	03/02/2022	9.14	Put	Bond Future	12,058.7500	12.0588	11,278.5200	11.2785	(6.470)	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
2021/04/07	2032	03/02/2022	9.14	Call	Bond Future	1,054.5300	1.0545	1,148.1600	1.1482	8.879	0	0	97
2021/04/07	2032	03/02/2022	8.91	Call	Bond Future	848.1900	0.8482	922.5500	0.9225	8.767	0	0	198
2021/04/07	2032	03/02/2022	10.44	Call	Bond Future	3,005.6300	3.0056	3,324.6700	3.3247	10.615	0	0	0
2021/04/07	2032	03/02/2022	10.44	Put	Bond Future	6,307.9500	6.3079	5,753.1300	5.7531	(8.796)	0	0	0
2021/04/07	2032	03/02/2022	10.45	Call	Bond Future	3,027.9400	3.0279	3,348.6700	3.3487	10.592	0	0	0
2021/04/07	2033	06/05/2021			Bond Future	102.6089	102.6089	102.3808	102.3808	(0.222)	0.0000	0.0000	10,050
2021/04/07	2033	05/08/2021			Bond Future	103.7144	103.7144	103.4825	103.4825	(0.224)	0.0000	0.0000	0
2021/04/07	2033	04/11/2021			Bond Future	103.6612	103.6612	103.4257	103.4257	(0.227)	0.0000	0.0000	0
2021/04/07	2033	03/02/2022			Bond Future	104.8461	104.8461	104.6075	104.6075	(0.228)	0.0000	0.0000	0
2021/04/07	2037	06/05/2021	12.43	Call	Bond Future	6,998.4900	6.9985	8,063.9200	8.0639	15.224	0	0	0
2021/04/07	2037	06/05/2021	12.44	Put	Bond Future	269.2900	0.2693	151.8500	0.1519	(43.611)	0	0	0
2021/04/07	2037	06/05/2021	12.42	Call	Bond Future	6,949.8100	6.9498	8,013.9800	8.0140	15.312	0	0	0
2021/04/07	2037	06/05/2021			Bond Future	11.2625	82.1706	11.0724	83.3548	(1.688)	0.0000	0.0000	128,524
2021/04/07	2037	06/05/2021	12.43	Put	Bond Future	274.4000	0.2744	155.6600	0.1557	(43.273)	0	0	0
2021/04/07	2037	06/05/2021	12.44	Call	Bond Future	7,047.1600	7.0472	8,113.8900	8.1139	15.137	0	0	0
2021/04/07	2037	06/05/2021	12.42	Put	Bond Future	279.5500	0.2795	159.5500	0.1596	(42.926)	0	0	0
2021/04/07	2037	05/08/2021	12.27	Call	Bond Future	6,536.8400	6.5368	7,379.8300	7.3798	12.896	0	0	0
2021/04/07	2037	05/08/2021	12.27	Put	Bond Future	2,147.1800	2.1472	1,794.6900	1.7947	(16.416)	0	0	0
2021/04/07	2037	05/08/2021	12.28	Call	Bond Future	6,575.3800	6.5754	7,420.8300	7.4208	12.858	0	0	0
2021/04/07	2037	05/08/2021	12.26	Put	Bond Future	2,163.3400	2.1633	1,808.3800	1.8084	(16.408)	0	0	0
2021/04/07	2037	05/08/2021			Bond Future	11.5010	78.7802	11.3029	79.9756	(1.723)	0.0000	0.0000	0
2021/04/07	2037	05/08/2021	12.28	Put	Bond Future	2,131.1400	2.1311	1,781.1100	1.7811	(16.425)	0	0	0
2021/04/07	2037	05/08/2021	12.26	Call	Bond Future	6,498.3500	6.4984	7,338.8700	7.3389	12.934	0	0	0
2021/04/07	2037	04/11/2021	12.30	Call	Bond Future	6,610.0400	6.6100	7,479.9100	7.4799	13.160	0	0	0
2021/04/07	2037	04/11/2021	12.30	Put	Bond Future	3,385.8300	3.3858	3,047.9400	3.0479	(9.980)	0	0	792
2021/04/07	2037	04/11/2021	11.49	Put	Bond Future	5,492.5700	5.4926	4,953.1100	4.9531	(9.822)	0	0	0
2021/04/07	2037	04/11/2021	11.49	Call	Bond Future	4,112.6200	4.1126	4,780.9200	4.7809	16.250	0	0	600
2021/04/07	2037	04/11/2021	12.82	Put	Bond Future	2,517.0900	2.5171	2,255.8000	2.2558	(10.381)	0	0	0
2021/04/07	2037	04/11/2021	12.83	Call	Bond Future	8,520.7700	8.5208	9,464.8600	9.4649	11.080	0	0	0
2021/04/07	2037	04/11/2021			Bond Future	11.7251	79.6500	11.5190	80.8577	(1.758)	0.0000	0.0000	0
2021/04/07	2037	04/11/2021	12.82	Call	Bond Future	8,483.2500	8.4833	9,429.7200	9.4297	11.157	0	0	0
2021/04/07	2037	04/11/2021	12.83	Put	Bond Future	2,503.4200	2.5034	2,239.7500	2.2397	(10.532)	0	0	0
2021/04/07	2037	04/11/2021	12.81	Call	Bond Future	8,445.5400	8.4455	9,394.6200	9.3946	11.238	0	0	0
2021/04/07	2037	04/11/2021	12.81	Put	Bond Future	2,530.6200	2.5306	2,271.9400	2.2719	(10.222)	0	0	0
2021/04/07	2037	03/02/2022	11.46	Call	Bond Future	3,730.8900	3.7309	4,227.7600	4.2278	13.318	0	0	0
2021/04/07	2037	03/02/2022	11.47	Put	Bond Future	6,628.7900	6.6288	5,907.2600	5.9073	(10.885)	0	0	0
2021/04/07	2037	03/02/2022	11.45	Call	Bond Future	3,706.0400	3.7060	4,200.3600	4.2004	13.338	0	0	0
2021/04/07	2037	03/02/2022			Bond Future	11.9678	76.2879	11.7528	77.5089	(1.796)	0.0000	0.0000	0
2021/04/07	2037	03/02/2022	11.46	Put	Bond Future	6,663.5300	6.6635	5,939.4600	5.9395	(10.866)	0	0	0
2021/04/07	2037	03/02/2022	11.47	Call	Bond Future	3,755.5400	3.7555	4,254.9500	4.2550	13.298	0	0	0
2021/04/07	2037	03/02/2022	11.45	Put	Bond Future	6,698.1400	6.6981	5,971.5200	5.9715	(10.848)	0	0	0
2021/04/07	2038	06/05/2021			Bond Future	115.6706	115.6706	115.7125	115.7125	0.036	0.0000	0.0000	7,969
2021/04/07	2038	05/08/2021			Bond Future	115.2000	115.2000	115.2409	115.2409	0.036	0.0000	0.0000	0
2021/04/07	2038	04/11/2021			Bond Future	116.4977	116.4977	116.5379	116.5379	0.035	0.0000	0.0000	0
2021/04/07	2038	03/02/2022			Bond Future	116.0821	116.0821	116.1224	116.1224	0.035	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
2021/04/07	2040	06/05/2021	12.44	Call	Bond Future	7,100.2300	7.1002	8,068.9600	8.0690	13.644	0	0	0
2021/04/07	2040	06/05/2021	12.44	Put	Bond Future	318.0200	0.3180	191.8200	0.1918	(39.683)	0	0	0
2021/04/07	2040	06/05/2021	10.83	Put	Bond Future	4,251.1500	4.2512	3,456.0500	3.4561	(18.703)	0	0	0
2021/04/07	2040	06/05/2021	10.83	Call	Bond Future	815.2100	0.8152	1,115.0400	1.1150	36.779	0	0	300
2021/04/07	2040	06/05/2021	11.58	Put	Bond Future	1,458.6400	1.4586	1,054.2400	1.0542	(27.724)	0	0	0
2021/04/07	2040	06/05/2021	11.58	Call	Bond Future	3,044.9800	3.0450	3,735.5100	3.7355	22.678	0	0	300
2021/04/07	2040	06/05/2021			Bond Future	11.3352	84.4686	11.1706	85.5635	(1.452)	0.0000	0.0000	84,899
2021/04/07	2040	06/05/2021	12.43	Call	Bond Future	7,048.9500	7.0489	8,016.4700	8.0165	13.726	0	0	0
2021/04/07	2040	06/05/2021	12.43	Put	Bond Future	323.9800	0.3240	196.5700	0.1966	(39.327)	0	0	0
2021/04/07	2040	06/05/2021	12.42	Call	Bond Future	6,997.7200	6.9977	7,964.0200	7.9640	13.809	0	0	0
2021/04/07	2040	06/05/2021	12.42	Put	Bond Future	330.0500	0.3301	201.4200	0.2014	(38.973)	0	0	0
2021/04/07	2040	06/05/2021	13.38	Call	Bond Future	11,888.1700	11.8882	12,966.0800	12.9661	9.067	0	0	0
2021/04/07	2040	06/05/2021	13.38	Put	Bond Future	30.6400	0.0306	13.6200	0.0136	(55.548)	0	0	300
2021/04/07	2040	05/08/2021	11.05	Put	Bond Future	5,949.6100	5.9496	5,259.4300	5.2594	(11.600)	0	0	0
2021/04/07	2040	05/08/2021	11.05	Call	Bond Future	2,546.6500	2.5466	2,961.7400	2.9617	16.299	0	0	900
2021/04/07	2040	05/08/2021	12.48	Call	Bond Future	7,514.4100	7.5144	8,328.7000	8.3287	10.836	0	0	0
2021/04/07	2040	05/08/2021	12.49	Put	Bond Future	2,004.6800	2.0047	1,715.6700	1.7157	(14.417)	0	0	0
2021/04/07	2040	05/08/2021	12.47	Call	Bond Future	7,472.8300	7.4728	8,284.8400	8.2848	10.866	0	0	0
2021/04/07	2040	05/08/2021			Bond Future	11.5668	80.8520	11.3952	81.9573	(1.484)	0.0000	0.0000	0
2021/04/07	2040	05/08/2021	11.55	Put	Bond Future	4,135.7000	4.1357	3,575.2700	3.5753	(13.551)	0	0	0
2021/04/07	2040	05/08/2021	11.55	Call	Bond Future	4,028.7600	4.0288	4,573.6000	4.5736	13.524	0	0	900
2021/04/07	2040	05/08/2021	14.80	Call	Bond Future	17,159.6500	17.1596	18,207.8600	18.2079	6.109	0	0	0
2021/04/07	2040	05/08/2021	14.80	Put	Bond Future	183.0900	0.1831	126.0300	0.1260	(31.165)	0	0	900
2021/04/07	2040	05/08/2021	12.48	Put	Bond Future	2,019.6600	2.0197	1,728.6800	1.7287	(14.407)	0	0	0
2021/04/07	2040	05/08/2021	12.49	Call	Bond Future	7,556.1900	7.5562	8,372.4500	8.3725	10.803	0	0	0
2021/04/07	2040	05/08/2021	12.47	Put	Bond Future	2,034.9100	2.0349	1,741.6500	1.7416	(14.411)	0	0	0
2021/04/07	2040	04/11/2021	12.90	Call	Bond Future	9,067.6300	9.0676	9,921.0800	9.9211	9.412	0	0	0
2021/04/07	2040	04/11/2021	12.90	Put	Bond Future	2,622.8500	2.6229	2,359.7500	2.3597	(10.031)	0	0	0
2021/04/07	2040	04/11/2021	12.89	Call	Bond Future	9,028.1600	9.0282	9,884.1500	9.8841	9.481	0	0	0
2021/04/07	2040	04/11/2021	12.89	Put	Bond Future	2,637.2900	2.6373	2,376.7300	2.3767	(9.880)	0	0	0
2021/04/07	2040	04/11/2021			Bond Future	11.7839	81.7448	11.6054	82.8613	(1.515)	0.0000	0.0000	0
2021/04/07	2040	04/11/2021	12.91	Call	Bond Future	9,107.3200	9.1073	9,958.0400	9.9580	9.341	0	0	0
2021/04/07	2040	04/11/2021	12.91	Put	Bond Future	2,608.7000	2.6087	2,342.8700	2.3429	(10.190)	0	0	0
2021/04/07	2040	03/02/2022	11.58	Put	Bond Future	6,821.7000	6.8217	6,158.9800	6.1590	(9.715)	0	0	0
2021/04/07	2040	03/02/2022	11.59	Call	Bond Future	4,146.5900	4.1466	4,614.7300	4.6147	11.290	0	0	0
2021/04/07	2040	03/02/2022	11.57	Put	Bond Future	6,857.9700	6.8580	6,193.1400	6.1931	(9.694)	0	0	0
2021/04/07	2040	03/02/2022			Bond Future	12.0190	78.1559	11.8327	79.2847	(1.550)	0.0000	0.0000	0
2021/04/07	2040	03/02/2022	11.58	Call	Bond Future	4,119.4900	4.1195	4,585.5100	4.5855	11.313	0	0	0
2021/04/07	2040	03/02/2022	11.59	Put	Bond Future	6,785.5900	6.7856	6,124.9900	6.1250	(9.735)	0	0	0
2021/04/07	2040	03/02/2022	11.57	Call	Bond Future	4,092.4700	4.0925	4,556.3800	4.5564	11.336	0	0	0
2021/04/07	2044	06/05/2021	12.44	Call	Bond Future	6,769.6500	6.7697	7,751.6300	7.7516	14.506	0	0	0
2021/04/07	2044	06/05/2021	12.44	Put	Bond Future	371.8800	0.3719	222.2700	0.2223	(40.231)	0	0	0
2021/04/07	2044	06/05/2021	12.43	Call	Bond Future	6,719.3700	6.7194	7,699.0500	7.6990	14.580	0	0	0
2021/04/07	2044	06/05/2021	12.43	Put	Bond Future	378.6500	0.3787	226.7400	0.2267	(40.119)	0	0	0
2021/04/07	2044	06/05/2021	11.40	Call	Bond Future	2,175.8700	2.1759	2,728.1900	2.7282	25.384	0	0	0
2021/04/07	2044	06/05/2021	11.40	Put	Bond Future	2,158.3300	2.1583	1,579.0600	1.5791	(26.839)	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
2021/04/07	2044	06/05/2021	11.79	Call	Bond Future	3,673.9800	3.6740	4,431.9600	4.4320	20.631	0	0	0
2021/04/07	2044	06/05/2021	11.79	Put	Bond Future	1,154.0900	1.1541	780.4800	0.7805	(32.373)	0	0	3,100
2021/04/07	2044	06/05/2021	11.10	Call	Bond Future	1,292.3500	1.2924	1,674.2000	1.6742	29.547	0	0	0
2021/04/07	2044	06/05/2021	12.50	Call	Bond Future	7,072.1300	7.0721	8,067.2800	8.0673	14.071	0	0	0
2021/04/07	2044	06/05/2021	12.50	Put	Bond Future	333.6900	0.3337	197.2500	0.1973	(40.888)	0	0	3,100
2021/04/07	2044	06/05/2021			Bond Future	11.3973	81.0306	11.2279	82.1622	(1.487)	0.0000	0.0000	61,848
2021/04/07	2044	06/05/2021	12.45	Call	Bond Future	6,819.9700	6.8200	7,804.2200	7.8042	14.432	0	0	0
2021/04/07	2044	06/05/2021	12.45	Put	Bond Future	365.2300	0.3652	217.8900	0.2179	(40.342)	0	0	0
2021/04/07	2044	06/05/2021	10.70	Put	Bond Future	5,353.9500	5.3539	4,404.6100	4.4046	(17.732)	0	0	0
2021/04/07	2044	06/05/2021	10.70	Call	Bond Future	513.9400	0.5139	696.1900	0.6962	35.461	0	0	3,100
2021/04/07	2044	06/05/2021	11.10	Put	Bond Future	3,296.6400	3.2966	2,546.9000	2.5469	(22.743)	0	0	3,100
2021/04/07	2044	06/05/2021	11.90	Call	Bond Future	4,160.3200	4.1603	4,967.5200	4.9675	19.402	0	0	0
2021/04/07	2044	06/05/2021	11.90	Put	Bond Future	959.2100	0.9592	634.8200	0.6348	(33.818)	0	0	0
2021/04/07	2044	06/05/2021	11.35	Put	Bond Future	2,325.3300	2.3253	1,717.7600	1.7178	(26.128)	0	0	0
2021/04/07	2044	06/05/2021	11.35	Call	Bond Future	2,011.9100	2.0119	2,535.9300	2.5359	26.046	0	0	3,100
2021/04/07	2044	05/08/2021	12.60	Put	Bond Future	1,958.6300	1.9586	1,643.7500	1.6438	(16.077)	0	0	0
2021/04/07	2044	05/08/2021	12.61	Call	Bond Future	7,842.6700	7.8427	8,668.7300	8.6687	10.533	0	0	0
2021/04/07	2044	05/08/2021	12.61	Put	Bond Future	1,944.5400	1.9445	1,628.2100	1.6282	(16.268)	0	0	0
2021/04/07	2044	05/08/2021			Bond Future	11.6208	77.5029	11.4440	78.6453	(1.521)	0.0000	0.0000	0
2021/04/07	2044	05/08/2021	12.60	Call	Bond Future	7,801.0700	7.8011	8,628.5800	8.6286	10.608	0	0	0
2021/04/07	2044	05/08/2021	12.59	Call	Bond Future	7,759.3600	7.7594	8,588.4700	8.5885	10.685	0	0	0
2021/04/07	2044	05/08/2021	12.59	Put	Bond Future	1,972.6900	1.9727	1,659.4100	1.6594	(15.881)	0	0	0
2021/04/07	2044	04/11/2021	12.91	Call	Bond Future	8,927.8300	8.9278	9,807.7500	9.8077	9.856	0	0	0
2021/04/07	2044	04/11/2021	12.91	Put	Bond Future	2,711.6800	2.7117	2,437.5000	2.4375	(10.111)	0	0	0
2021/04/07	2044	04/11/2021			Bond Future	11.8300	78.3587	11.6460	79.5128	(1.555)	0.0000	0.0000	0
2021/04/07	2044	04/11/2021	12.90	Call	Bond Future	8,889.0400	8.8890	9,771.5200	9.7715	9.928	0	0	0
2021/04/07	2044	04/11/2021	12.90	Put	Bond Future	2,726.3700	2.7264	2,454.7500	2.4547	(9.963)	0	0	0
2021/04/07	2044	04/11/2021	12.89	Call	Bond Future	8,850.0600	8.8501	9,735.3300	9.7353	10.003	0	0	0
2021/04/07	2044	04/11/2021	12.89	Put	Bond Future	2,740.9400	2.7409	2,472.1100	2.4721	(9.808)	0	0	0
2021/04/07	2044	03/02/2022	11.59	Call	Bond Future	4,061.0700	4.0611	4,554.7400	4.5547	12.156	0	0	0
2021/04/07	2044	03/02/2022	11.59	Put	Bond Future	6,948.2600	6.9483	6,275.1700	6.2752	(9.687)	0	0	0
2021/04/07	2044	03/02/2022	11.60	Call	Bond Future	4,087.9100	4.0879	4,583.7800	4.5838	12.130	0	0	0
2021/04/07	2044	03/02/2022	11.60	Put	Bond Future	6,911.2000	6.9112	6,240.3100	6.2403	(9.707)	0	0	0
2021/04/07	2044	03/02/2022			Bond Future	12.0563	74.8570	11.8642	76.0238	(1.593)	0.0000	0.0000	0
2021/04/07	2044	03/02/2022	11.61	Call	Bond Future	4,114.8400	4.1148	4,613.1800	4.6132	12.111	0	0	0
2021/04/07	2044	03/02/2022	11.61	Put	Bond Future	6,874.3200	6.8743	6,205.9000	6.2059	(9.723)	0	0	0
2021/04/07	2046	06/05/2021			Bond Future	103.5946	103.5946	103.9856	103.9856	0.378	0.0000	0.0000	15,133
2021/04/07	2046	05/08/2021			Bond Future	104.7108	104.7108	105.1047	105.1047	0.376	0.0000	0.0000	0
2021/04/07	2046	04/11/2021			Bond Future	104.0877	104.0877	104.4850	104.4850	0.382	0.0000	0.0000	0
2021/04/07	2046	03/02/2022			Bond Future	105.2776	105.2776	105.6791	105.6791	0.381	0.0000	0.0000	0
2021/04/07	2050	06/05/2021			Bond Future	106.9129	106.9129	106.6544	106.6544	(0.242)	0.0000	0.0000	11,044
2021/04/07	2050	05/08/2021			Bond Future	106.1428	106.1428	105.8800	105.8800	(0.248)	0.0000	0.0000	0
2021/04/07	2050	04/11/2021			Bond Future	107.3383	107.3383	107.0716	107.0716	(0.248)	0.0000	0.0000	0
2021/04/07	2050	03/02/2022			Bond Future	106.6233	106.6233	106.3531	106.3531	(0.253)	0.0000	0.0000	0
2021/04/07	8607	21/12/2026			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
2021/04/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	AL37	06/05/2021			Index Future	777.9210	777.9210	780.6340	780.6340	0.349	0.0000	0.0000	0
2021/04/07	AL37	05/08/2021			Index Future	786.0130	786.0130	788.7510	788.7510	0.348	0.0000	0.0000	0
2021/04/07	AL37	04/11/2021			Index Future	794.7580	794.7580	797.5230	797.5230	0.348	0.0000	0.0000	0
2021/04/07	AL37	03/02/2022			Index Future	803.6510	803.6510	806.4460	806.4460	0.348	0.0000	0.0000	0
2021/04/07	AL7T	06/05/2021			Index Future	854.1770	854.1770	861.6830	861.6830	0.879	0.0000	0.0000	0
2021/04/07	AL7T	05/08/2021			Index Future	863.0630	863.0630	870.6430	870.6430	0.878	0.0000	0.0000	0
2021/04/07	AL7T	04/11/2021			Index Future	872.6650	872.6650	880.3270	880.3270	0.878	0.0000	0.0000	0
2021/04/07	AL7T	03/02/2022			Index Future	882.4290	882.4290	890.1760	890.1760	0.878	0.0000	0.0000	0
2021/04/07	ALBI	06/05/2021			Index Future	752.2010	752.2010	758.9590	758.9590	0.898	0.0000	0.0000	299
2021/04/07	ALBI	05/08/2021			Index Future	760.0250	760.0250	766.8510	766.8510	0.898	0.0000	0.0000	0
2021/04/07	ALBI	04/11/2021			Index Future	768.4810	768.4810	775.3800	775.3800	0.898	0.0000	0.0000	0
2021/04/07	ALBI	03/02/2022			Index Future	777.0800	777.0800	784.0550	784.0550	0.898	0.0000	0.0000	0
2021/04/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C186	21/12/2026			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
2021/04/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/07	ES33	06/05/2021			Bond Future	11.9083	72.9965	11.7374	73.8681	(1.435)	0.0000	0.0000	350
2021/04/07	ES33	05/08/2021			Bond Future	12.1815	73.7830	12.0033	74.6630	(1.463)	0.0000	0.0000	0
2021/04/07	ES33	04/11/2021			Bond Future	12.4548	70.8390	12.2690	71.7280	(1.492)	0.0000	0.0000	0
2021/04/07	ES33	03/02/2022			Bond Future	12.7504	71.6492	12.5561	72.5482	(1.524)	0.0000	0.0000	0
2021/04/07	ES42	06/05/2021			Bond Future	12.3457	71.7418	12.1847	72.6570	(1.304)	0.0000	0.0000	4,779
2021/04/07	ES42	05/08/2021			Bond Future	12.6026	72.5151	12.4344	73.4391	(1.335)	0.0000	0.0000	0
2021/04/07	ES42	04/11/2021			Bond Future	12.8619	69.0742	12.6860	70.0077	(1.368)	0.0000	0.0000	0
2021/04/07	ES42	03/02/2022			Bond Future	13.1328	69.8646	12.9486	70.8085	(1.402)	0.0000	0.0000	0
2021/04/07	GOVI	06/05/2021	678.68	Call	GOVI	646,700.0000	64.6700	712,690.0000	71.2690	10.204	0	0	0
2021/04/07	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	06/05/2021	678.67	Call	GOVI	646,800.0000	64.6800	712,790.0000	71.2790	10.203	0	0	0
2021/04/07	GOVI	06/05/2021			GOVI	743.3500	743.3500	749.9490	749.9490	0.888	0.0000	0.0000	999

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
2021/04/07	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	06/05/2021	678.69	Call	GOVI	646,600.0000	64.6600	712,590.0000	71.2590	10.206	0	0	0
2021/04/07	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	05/08/2021	719.14	Call	GOVI	319,430.0000	31.9430	386,070.0000	38.6070	20.862	0	0	0
2021/04/07	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	05/08/2021	719.13	Call	GOVI	319,530.0000	31.9530	386,170.0000	38.6170	20.856	0	0	0
2021/04/07	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	05/08/2021			GOVI	751.0830	751.0830	757.7470	757.7470	0.887	0.0000	0.0000	0
2021/04/07	GOVI	05/08/2021	719.15	Call	GOVI	319,330.0000	31.9330	385,970.0000	38.5970	20.869	0	0	0
2021/04/07	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	04/11/2021	728.41	Call	GOVI	310,290.0000	31.0290	377,640.0000	37.7640	21.706	0	0	0
2021/04/07	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	04/11/2021	728.40	Call	GOVI	310,390.0000	31.0390	377,740.0000	37.7740	21.699	0	0	0
2021/04/07	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	04/11/2021			GOVI	759.4390	759.4390	766.1740	766.1740	0.887	0.0000	0.0000	0
2021/04/07	GOVI	04/11/2021	728.42	Call	GOVI	310,190.0000	31.0190	377,540.0000	37.7540	21.712	0	0	0
2021/04/07	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	03/02/2022	792.76	Put	GOVI	248,230.0000	24.8230	180,140.0000	18.0140	(27.430)	0	0	0
2021/04/07	GOVI	03/02/2022			GOVI	767.9370	767.9370	774.7460	774.7460	0.887	0.0000	0.0000	0
2021/04/07	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	03/02/2022	792.75	Put	GOVI	248,130.0000	24.8130	180,040.0000	18.0040	(27.441)	0	0	0
2021/04/07	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	GOVI	03/02/2022	792.74	Put	GOVI	248,030.0000	24.8030	179,940.0000	17.9940	(27.452)	0	0	0
2021/04/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/07	IGOV	06/05/2021			Index Future	280.4370	280.4370	280.4350	280.4350	(0.001)	0.0000	0.0000	897
2021/04/07	IGOV	05/08/2021			Index Future	283.4240	283.4240	283.4200	283.4200	(0.001)	0.0000	0.0000	0
2021/04/07	IGOV	04/11/2021			Index Future	286.6460	286.6460	286.6410	286.6410	(0.002)	0.0000	0.0000	0
2021/04/07	IGOV	03/02/2022			Index Future	289.9210	289.9210	289.9160	289.9160	(0.002)	0.0000	0.0000	0
2021/04/07	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/07	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4300	89.4300	0.000	0.0000	0.0000	0
2021/04/07	IS05	21/12/2021			Interest Rate Swap	90.7500	90.7500	90.7400	90.7400	(0.011)	0.0000	0.0000	51
2021/04/07	IS05	15/03/2022			Interest Rate Swap	90.2300	90.2300	90.2100	90.2100	(0.022)	0.0000	0.0000	0
2021/04/07	IS05	21/06/2022			Interest Rate Swap	90.4600	90.4600	90.4200	90.4200	(0.044)	0.0000	0.0000	0
2021/04/07	IS05	20/09/2022			Interest Rate Swap	93.7000	93.7000	93.6500	93.6500	(0.053)	0.0000	0.0000	0
2021/04/07	IS05	20/12/2022			Interest Rate Swap	94.3300	94.3300	94.2600	94.2600	(0.074)	0.0000	0.0000	0
2021/04/07	IS05	22/03/2023			Interest Rate Swap	86.8500	86.8500	86.7600	86.7600	(0.104)	0.0000	0.0000	0
2021/04/07	IS05	20/06/2023			Interest Rate Swap	92.5000	92.5000	92.4000	92.4000	(0.108)	0.0000	0.0000	0
2021/04/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/07	IS10	17/12/2025			Interest Rate Swap	81.6500	81.6500	81.2100	81.2100	(0.539)	0.0000	0.0000	0
2021/04/07	IS10	16/03/2026			Interest Rate Swap	78.3400	78.3400	77.8600	77.8600	(0.613)	0.0000	0.0000	0
2021/04/07	IS10	15/06/2026			Interest Rate Swap	76.9200	76.9200	76.4000	76.4000	(0.676)	0.0000	0.0000	0
2021/04/07	IS10	21/09/2026			Interest Rate Swap	79.1000	79.1000	78.5600	78.5600	(0.683)	0.0000	0.0000	0
2021/04/07	IS10	21/12/2026			Interest Rate Swap	83.2400	83.2400	82.6900	82.6900	(0.661)	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
2021/04/07	IS10	15/03/2027			Interest Rate Swap	81.8700	81.8700	81.3100	81.3100	(0.684)	0.0000	0.0000	0
2021/04/07	IS10	21/06/2027			Interest Rate Swap	84.0700	84.0700	83.4900	83.4900	(0.690)	0.0000	0.0000	0
2021/04/07	IS10	20/09/2027			Interest Rate Swap	89.9700	89.9700	89.3900	89.3900	(0.645)	0.0000	0.0000	0
2021/04/07	IS10	20/12/2027			Interest Rate Swap	90.4900	90.4900	89.9000	89.9000	(0.652)	0.0000	0.0000	0
2021/04/07	IS10	22/03/2028			Interest Rate Swap	83.6600	83.6600	83.0500	83.0500	(0.729)	0.0000	0.0000	0
2021/04/07	IS10	20/06/2028			Interest Rate Swap	91.5500	91.5500	90.9300	90.9300	(0.677)	0.0000	0.0000	0
2021/04/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/07	JBAF	21/04/2021			Jibar Tradeable Future	3.6950	96.3050	3.6850	96.3150	(0.271)	0.0000	0.0000	0
2021/04/07	JBAF	19/05/2021			Jibar Tradeable Future	3.7200	96.2800	3.7100	96.2900	(0.269)	0.0000	0.0000	0
2021/04/07	JBAF	15/06/2021			Jibar Tradeable Future	3.7650	96.2350	3.7450	96.2550	(0.531)	0.0000	0.0000	0
2021/04/07	JBAF	21/07/2021			Jibar Tradeable Future	3.8000	96.2000	3.7800	96.2200	(0.526)	0.0000	0.0000	0
2021/04/07	JBAF	18/08/2021			Jibar Tradeable Future	3.8800	96.1200	3.8400	96.1600	(1.031)	0.0000	0.0000	0
2021/04/07	JBAF	15/09/2021			Jibar Tradeable Future	3.9050	96.0950	3.8750	96.1250	(0.768)	0.0000	0.0000	30,000
2021/04/07	JBAF	15/12/2021			Jibar Tradeable Future	4.2000	95.8000	4.1400	95.8600	(1.429)	0.0000	0.0000	0
2021/04/07	JBAF	16/03/2022			Jibar Tradeable Future	4.3200	95.6800	4.2550	95.7450	(1.505)	0.0000	0.0000	0
2021/04/07	JBAF	15/06/2022			Jibar Tradeable Future	4.7900	95.2100	4.7000	95.3000	(1.879)	0.0000	0.0000	471
2021/04/07	JBAF	21/09/2022			Jibar Tradeable Future	4.9100	95.0900	4.8200	95.1800	(1.833)	0.0000	0.0000	0
2021/04/07	JBAF	21/12/2022			Jibar Tradeable Future	5.3250	94.6750	5.2100	94.7900	(2.160)	0.0000	0.0000	0
2021/04/07	JBAF	15/03/2023			Jibar Tradeable Future	5.4300	94.5700	5.3200	94.6800	(2.026)	0.0000	0.0000	0
2021/04/07	R023	06/05/2021	7.58	Call	Bond Future	3,988.2700	3.9883	4,016.8200	4.0168	0.716	0	0	0
2021/04/07	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	R023	06/05/2021			Bond Future	5.2420	105.7692	5.2257	105.7977	(0.311)	0.0000	0.0000	40,196
2021/04/07	R023	06/05/2021	7.57	Call	Bond Future	3,971.6400	3.9716	4,000.1900	4.0002	0.719	0	0	0
2021/04/07	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	R023	06/05/2021	7.56	Call	Bond Future	3,955.0100	3.9550	3,983.5600	3.9836	0.722	0	0	0
2021/04/07	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	R023	05/08/2021	5.30	Call	Bond Future	369.3700	0.3694	404.4600	0.4045	9.500	0	0	0
2021/04/07	R023	05/08/2021	5.30	Put	Bond Future	545.7700	0.5458	553.4700	0.5535	1.411	0	0	0
2021/04/07	R023	05/08/2021	5.29	Call	Bond Future	360.8800	0.3609	396.7500	0.3967	9.940	0	0	0
2021/04/07	R023	05/08/2021	5.29	Put	Bond Future	552.3900	0.5524	560.8700	0.5609	1.535	0	0	0
2021/04/07	R023	05/08/2021			Bond Future	5.4170	106.8823	5.3988	106.9097	(0.336)	0.0000	0.0000	0
2021/04/07	R023	05/08/2021	5.31	Call	Bond Future	377.9400	0.3779	412.2300	0.4122	9.073	0	0	0
2021/04/07	R023	05/08/2021	5.31	Put	Bond Future	539.2400	0.5392	546.1400	0.5461	1.280	0	0	0
2021/04/07	R023	04/11/2021	4.91	Call	Bond Future	142.5000	0.1425	192.4500	0.1925	35.053	0	0	0
2021/04/07	R023	04/11/2021	4.91	Put	Bond Future	1,028.9900	1.0290	1,052.3600	1.0524	2.271	0	0	0
2021/04/07	R023	04/11/2021	4.90	Call	Bond Future	139.7300	0.1397	186.2600	0.1863	33.300	0	0	0
2021/04/07	R023	04/11/2021	4.90	Put	Bond Future	1,039.0600	1.0391	1,059.0100	1.0590	1.920	0	0	0
2021/04/07	R023	04/11/2021			Bond Future	5.6045	104.1532	5.5836	104.1798	(0.374)	0.0000	0.0000	0
2021/04/07	R023	04/11/2021	4.92	Call	Bond Future	145.3000	0.1453	198.7400	0.1987	36.779	0	0	0
2021/04/07	R023	04/11/2021	4.92	Put	Bond Future	1,018.9500	1.0189	1,045.8100	1.0458	2.636	0	0	0
2021/04/07	R023	03/02/2022	5.08	Call	Bond Future	269.7300	0.2697	240.2800	0.2403	(10.918)	0	0	0
2021/04/07	R023	03/02/2022	5.08	Put	Bond Future	1,102.1600	1.1022	1,046.2300	1.0462	(5.075)	0	0	0
2021/04/07	R023	03/02/2022			Bond Future	5.8881	105.3196	5.8623	105.3460	(0.439)	0.0000	0.0000	0
2021/04/07	R023	03/02/2022	5.07	Call	Bond Future	266.7800	0.2668	236.7600	0.2368	(11.253)	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
2021/04/07	R023	03/02/2022	5.07	Put	Bond Future	1,109.5800	1.1096	1,053.0800	1.0531	(5.092)	0	0	0
2021/04/07	R023	03/02/2022	5.06	Call	Bond Future	263.8500	0.2639	232.9600	0.2330	(11.707)	0	0	0
2021/04/07	R023	03/02/2022	5.06	Put	Bond Future	1,117.0100	1.1170	1,059.6400	1.0596	(5.136)	0	0	0
2021/04/07	R035	06/05/2021	12.36	Put	Bond Future	163.6500	0.1636	89.6700	0.0897	(45.206)	0	0	0
2021/04/07	R035	06/05/2021	12.37	Call	Bond Future	8,078.0300	8.0780	9,041.3800	9.0414	11.926	0	0	0
2021/04/07	R035	06/05/2021	12.35	Put	Bond Future	167.6900	0.1677	92.1600	0.0922	(45.041)	0	0	0
2021/04/07	R035	06/05/2021	10.55	Call	Bond Future	860.4600	0.8605	1,164.8000	1.1648	35.369	0	0	0
2021/04/07	R035	06/05/2021	10.55	Put	Bond Future	3,775.2600	3.7753	3,043.8000	3.0438	(19.375)	0	0	500
2021/04/07	R035	06/05/2021	10.05	Put	Bond Future	6,526.2600	6.5263	5,584.7600	5.5848	(14.426)	0	0	0
2021/04/07	R035	06/05/2021	10.05	Call	Bond Future	245.5000	0.2455	339.8000	0.3398	38.411	0	0	500
2021/04/07	R035	06/05/2021	10.40	Put	Bond Future	4,514.4500	4.5144	3,711.4600	3.7115	(17.787)	0	0	0
2021/04/07	R035	06/05/2021	12.91	Put	Bond Future	37.8200	0.0378	17.4100	0.0174	(53.966)	0	0	600
2021/04/07	R035	06/05/2021	11.55	Call	Bond Future	4,103.1200	4.1031	4,890.3400	4.8903	19.186	0	0	0
2021/04/07	R035	06/05/2021	11.55	Put	Bond Future	806.8900	0.8069	558.3100	0.5583	(30.807)	0	0	1,650
2021/04/07	R035	06/05/2021	12.77	Call	Bond Future	10,088.7200	10.0887	11,095.4400	11.0954	9.979	0	0	0
2021/04/07	R035	06/05/2021	12.77	Put	Bond Future	56.1800	0.0562	27.1000	0.0271	(51.762)	0	0	1,650
2021/04/07	R035	06/05/2021	10.24	Put	Bond Future	5,385.7100	5.3857	4,514.1500	4.5142	(16.183)	0	0	0
2021/04/07	R035	06/05/2021	10.24	Call	Bond Future	405.6000	0.4056	569.8400	0.5698	40.493	0	0	223
2021/04/07	R035	06/05/2021			Bond Future	11.0060	86.7583	10.8414	87.7941	(1.496)	0.0000	0.0000	98,630
2021/04/07	R035	06/05/2021	12.36	Call	Bond Future	8,027.9900	8.0280	8,989.8100	8.9898	11.981	0	0	0
2021/04/07	R035	06/05/2021	12.37	Put	Bond Future	159.6900	0.1597	87.2400	0.0872	(45.369)	0	0	0
2021/04/07	R035	06/05/2021	12.35	Call	Bond Future	7,977.9800	7.9780	8,938.2500	8.9383	12.037	0	0	0
2021/04/07	R035	06/05/2021	11.05	Call	Bond Future	2,163.2800	2.1633	2,712.9400	2.7129	25.409	0	0	0
2021/04/07	R035	06/05/2021	11.05	Put	Bond Future	1,889.3100	1.8893	1,403.1700	1.4032	(25.731)	0	0	500
2021/04/07	R035	06/05/2021	10.40	Call	Bond Future	608.9800	0.6090	841.7900	0.8418	38.229	0	0	600
2021/04/07	R035	06/05/2021	11.15	Put	Bond Future	1,612.5700	1.6126	1,177.2400	1.1772	(26.996)	0	0	0
2021/04/07	R035	06/05/2021	11.15	Call	Bond Future	2,503.9800	2.5040	3,104.4500	3.1044	23.981	0	0	600
2021/04/07	R035	06/05/2021	12.91	Call	Bond Future	10,789.7500	10.7897	11,805.1400	11.8051	9.411	0	0	0
2021/04/07	R035	06/05/2021	10.81	Put	Bond Future	2,685.7500	2.6857	2,081.4500	2.0815	(22.500)	0	0	0
2021/04/07	R035	06/05/2021	10.81	Call	Bond Future	1,450.5300	1.4505	1,882.0300	1.8820	29.748	0	0	1,650
2021/04/07	R035	06/05/2021	12.02	Call	Bond Future	6,328.6100	6.3286	7,246.6400	7.2466	14.506	0	0	0
2021/04/07	R035	06/05/2021	12.02	Put	Bond Future	334.3000	0.3343	216.5300	0.2165	(35.229)	0	0	223
2021/04/07	R035	06/05/2021	11.32	Call	Bond Future	3,140.3200	3.1403	3,825.2100	3.8252	21.810	0	0	0
2021/04/07	R035	06/05/2021	11.32	Put	Bond Future	1,214.3100	1.2143	863.4000	0.8634	(28.898)	0	0	223
2021/04/07	R035	05/08/2021	11.37	Call	Bond Future	4,235.8900	4.2359	4,789.7500	4.7898	13.075	0	0	0
2021/04/07	R035	05/08/2021	11.37	Put	Bond Future	3,465.6800	3.4657	2,974.0400	2.9740	(14.186)	0	0	100
2021/04/07	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/07	R035	05/08/2021	5.31	Put	Bond Future	50,419.4000	50.4194	49,373.9000	49.3739	(2.074)	0	0	0
2021/04/07	R035	05/08/2021			Bond Future	11.2417	87.6713	11.0702	88.7168	(1.525)	0.0000	0.0000	0
2021/04/07	R035	05/08/2021	10.77	Call	Bond Future	2,501.2100	2.5012	2,897.8100	2.8978	15.856	0	0	0
2021/04/07	R035	05/08/2021	10.77	Put	Bond Future	5,423.6600	5.4237	4,774.7600	4.7748	(11.964)	0	0	100
2021/04/07	R035	05/08/2021	10.02	Put	Bond Future	8,987.0500	8.9871	8,101.6200	8.1016	(9.852)	0	0	0
2021/04/07	R035	05/08/2021	10.02	Call	Bond Future	1,104.2200	1.1042	1,264.2900	1.2643	14.496	0	0	100
2021/04/07	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/07	R035	05/08/2021	5.30	Put	Bond Future	50,535.9800	50.5360	49,490.4700	49.4905	(2.069)	0	0	0
2021/04/07	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/07	R035	05/08/2021	5.29	Put	Bond Future	50,652.6900	50.6527	49,607.1800	49.6072	(2.064)	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
2021/04/07	R035	04/11/2021	10.12	Put	Bond Future	10,199.3300	10.1993	9,423.7800	9.4238	(7.604)	0	0	0
2021/04/07	R035	04/11/2021	10.12	Call	Bond Future	1,667.6400	1.6676	1,948.2200	1.9482	16.825	0	0	400
2021/04/07	R035	04/11/2021	10.62	Put	Bond Future	7,760.8200	7.7608	7,115.8500	7.1159	(8.311)	0	0	0
2021/04/07	R035	04/11/2021	10.62	Call	Bond Future	2,520.0400	2.5200	2,931.2000	2.9312	16.316	0	0	400
2021/04/07	R035	04/11/2021	11.75	Put	Bond Future	3,988.1100	3.9881	3,622.4200	3.6224	(9.170)	0	0	782
2021/04/07	R035	04/11/2021	11.08	Call	Bond Future	3,600.6400	3.6006	4,153.5200	4.1535	15.355	0	0	0
2021/04/07	R035	04/11/2021	11.08	Put	Bond Future	5,963.0700	5.9631	5,459.8200	5.4598	(8.439)	0	0	782
2021/04/07	R035	04/11/2021	10.23	Put	Bond Future	9,627.4900	9.6275	8,872.8200	8.8728	(7.839)	0	0	0
2021/04/07	R035	04/11/2021	12.53	Call	Bond Future	8,352.4100	8.3524	9,197.9400	9.1979	10.123	0	0	0
2021/04/07	R035	04/11/2021	12.53	Put	Bond Future	2,492.2600	2.4923	2,281.6600	2.2817	(8.450)	0	0	0
2021/04/07	R035	04/11/2021			Bond Future	11.4748	84.1634	11.2963	85.2196	(1.556)	0.0000	0.0000	0
2021/04/07	R035	04/11/2021	13.82	Call	Bond Future	13,171.2900	13.1713	14,091.9600	14.0920	6.990	0	0	0
2021/04/07	R035	04/11/2021	13.82	Put	Bond Future	952.3200	0.9523	816.8600	0.8169	(14.224)	0	0	400
2021/04/07	R035	04/11/2021	11.75	Call	Bond Future	5,578.3700	5.5784	6,268.8100	6.2688	12.377	0	0	0
2021/04/07	R035	04/11/2021	10.23	Call	Bond Future	1,834.8100	1.8348	2,136.2700	2.1363	16.430	0	0	782
2021/04/07	R035	04/11/2021	12.52	Call	Bond Future	8,314.1600	8.3142	9,162.0700	9.1621	10.198	0	0	0
2021/04/07	R035	04/11/2021	12.52	Put	Bond Future	2,506.6200	2.5066	2,298.4000	2.2984	(8.307)	0	0	0
2021/04/07	R035	04/11/2021	12.51	Call	Bond Future	8,275.7100	8.2757	9,126.2500	9.1263	10.278	0	0	0
2021/04/07	R035	04/11/2021	12.51	Put	Bond Future	2,520.8400	2.5208	2,315.2500	2.3153	(8.156)	0	0	0
2021/04/07	R035	03/02/2022	11.39	Call	Bond Future	4,093.3100	4.0933	4,550.5400	4.5505	11.170	0	0	0
2021/04/07	R035	03/02/2022	11.39	Put	Bond Future	6,040.6500	6.0407	5,430.2600	5.4303	(10.105)	0	0	683
2021/04/07	R035	03/02/2022	10.65	Call	Bond Future	2,454.7100	2.4547	2,708.1500	2.7081	10.325	0	0	0
2021/04/07	R035	03/02/2022	11.23	Call	Bond Future	3,681.3300	3.6813	4,104.5700	4.1046	11.497	0	0	0
2021/04/07	R035	03/02/2022	11.23	Put	Bond Future	6,576.1800	6.5762	5,931.8000	5.9318	(9.799)	0	0	0
2021/04/07	R035	03/02/2022	11.22	Call	Bond Future	3,656.1900	3.6562	4,077.4200	4.0774	11.521	0	0	0
2021/04/07	R035	03/02/2022	11.22	Put	Bond Future	6,610.7800	6.6108	5,964.3900	5.9644	(9.778)	0	0	0
2021/04/07	R035	03/02/2022			Bond Future	11.7273	85.1061	11.5409	86.1738	(1.589)	0.0000	0.0000	0
2021/04/07	R035	03/02/2022	10.65	Put	Bond Future	8,918.3900	8.9184	8,104.2100	8.1042	(9.129)	0	0	683
2021/04/07	R035	03/02/2022	9.70	Put	Bond Future	13,929.1700	13.9292	12,981.2800	12.9813	(6.805)	0	0	0
2021/04/07	R035	03/02/2022	9.70	Call	Bond Future	1,134.0700	1.1341	1,253.8000	1.2538	10.558	0	0	683
2021/04/07	R035	03/02/2022	11.24	Call	Bond Future	3,706.2400	3.7062	4,131.8000	4.1318	11.482	0	0	0
2021/04/07	R035	03/02/2022	11.24	Put	Bond Future	6,541.4200	6.5414	5,899.3600	5.8994	(9.815)	0	0	0
2021/04/07	R186	06/05/2021	10.77	Call	Bond Future	14,553.5200	14.5535	14,985.9700	14.9860	2.971	0	0	0
2021/04/07	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	R186	06/05/2021	10.76	Call	Bond Future	14,512.4700	14.5125	14,944.9200	14.9449	2.980	0	0	0
2021/04/07	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	R186	06/05/2021	7.60	Put	Bond Future	1,041.6900	1.0417	834.6800	0.8347	(19.873)	0	0	5,000
2021/04/07	R186	06/05/2021	7.60	Call	Bond Future	1,420.0000	1.4200	1,645.4400	1.6454	15.876	0	0	5,000
2021/04/07	R186	06/05/2021			Bond Future	7.5224	117.4811	7.4340	117.9136	(1.174)	0.0000	0.0000	107,199
2021/04/07	R186	06/05/2021	10.78	Call	Bond Future	14,594.5500	14.5945	15,027.0000	15.0270	2.963	0	0	0
2021/04/07	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/07	R186	06/05/2021	7.30	Call	Bond Future	748.7600	0.7488	890.8000	0.8908	18.970	0	0	0
2021/04/07	R186	06/05/2021	7.30	Put	Bond Future	1,841.2900	1.8413	1,550.8800	1.5509	(15.772)	0	0	15,177
2021/04/07	R186	05/08/2021	8.62	Call	Bond Future	4,897.8900	4.8979	5,224.8400	5.2248	6.675	0	0	0
2021/04/07	R186	05/08/2021	8.62	Put	Bond Future	838.1700	0.8382	729.7100	0.7297	(12.940)	0	0	0
2021/04/07	R186	05/08/2021	8.61	Call	Bond Future	4,863.3400	4.8633	5,189.2900	5.1893	6.702	0	0	0
2021/04/07	R186	05/08/2021	8.61	Put	Bond Future	847.9600	0.8480	738.5000	0.7385	(12.909)	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
2021/04/07	R186	05/08/2021			Bond Future	7.7251	113.4373	7.6315	113.8727	(1.211)	0.0000	0.0000	0
2021/04/07	R186	05/08/2021	8.63	Call	Bond Future	4,932.7100	4.9327	5,260.6300	5.2606	6.648	0	0	0
2021/04/07	R186	05/08/2021	8.63	Put	Bond Future	828.6900	0.8287	721.2000	0.7212	(12.971)	0	0	0
2021/04/07	R186	04/11/2021	8.10	Call	Bond Future	3,138.9200	3.1389	3,392.6700	3.3927	8.084	0	0	0
2021/04/07	R186	04/11/2021	8.10	Put	Bond Future	2,366.3700	2.3664	2,181.1800	2.1812	(7.826)	0	0	0
2021/04/07	R186	04/11/2021	8.09	Call	Bond Future	3,114.6300	3.1146	3,367.2900	3.3673	8.112	0	0	0
2021/04/07	R186	04/11/2021	8.09	Put	Bond Future	2,385.8200	2.3858	2,199.5400	2.1995	(7.808)	0	0	0
2021/04/07	R186	04/11/2021			Bond Future	7.9241	114.6887	7.8249	115.1277	(1.252)	0.0000	0.0000	0
2021/04/07	R186	04/11/2021	8.11	Call	Bond Future	3,163.3100	3.1633	3,418.1600	3.4182	8.056	0	0	0
2021/04/07	R186	04/11/2021	8.11	Put	Bond Future	2,347.0300	2.3470	2,162.9400	2.1629	(7.844)	0	0	0
2021/04/07	R186	03/02/2022	7.30	Call	Bond Future	1,344.7800	1.3448	1,455.2600	1.4553	8.215	0	0	0
2021/04/07	R186	03/02/2022	7.30	Put	Bond Future	4,957.4100	4.9574	4,624.4500	4.6244	(6.716)	0	0	0
2021/04/07	R186	03/02/2022			Bond Future	8.1468	110.6918	8.0410	111.1353	(1.299)	0.0000	0.0000	0
2021/04/07	R186	03/02/2022	7.28	Call	Bond Future	1,317.4100	1.3174	1,426.0500	1.4260	8.246	0	0	0
2021/04/07	R186	03/02/2022	7.28	Put	Bond Future	5,017.1500	5.0171	4,682.3500	4.6824	(6.673)	0	0	0
2021/04/07	R186	03/02/2022	7.29	Call	Bond Future	1,331.0500	1.3310	1,440.6100	1.4406	8.231	0	0	0
2021/04/07	R186	03/02/2022	7.29	Put	Bond Future	4,987.2300	4.9872	4,653.3500	4.6533	(6.695)	0	0	0
2021/04/07	R197	06/05/2021			Bond Future	320.9967	320.9967	321.0410	321.0410	0.014	0.0000	0.0000	2,993
2021/04/07	R197	05/08/2021			Bond Future	316.4754	316.4754	316.5159	316.5159	0.013	0.0000	0.0000	0
2021/04/07	R197	04/11/2021			Bond Future	320.0404	320.0404	320.0778	320.0778	0.012	0.0000	0.0000	0
2021/04/07	R197	03/02/2022			Bond Future	315.6226	315.6226	315.6595	315.6595	0.012	0.0000	0.0000	0
2021/04/07	R202	06/05/2021			Bond Future	230.8337	230.8337	230.9127	230.9127	0.034	0.0000	0.0000	9,236
2021/04/07	R202	05/08/2021			Bond Future	229.0823	229.0823	229.1592	229.1592	0.034	0.0000	0.0000	0
2021/04/07	R202	04/11/2021			Bond Future	231.6625	231.6625	231.7377	231.7377	0.032	0.0000	0.0000	0
2021/04/07	R202	03/02/2022			Bond Future	230.0208	230.0208	230.0962	230.0962	0.033	0.0000	0.0000	0
2021/04/07	R209	06/05/2021	12.23	Call	Bond Future	6,671.8100	6.6718	7,506.7400	7.5067	12.514	0	0	0
2021/04/07	R209	06/05/2021	12.23	Put	Bond Future	199.0600	0.1991	115.1000	0.1151	(42.178)	0	0	0
2021/04/07	R209	06/05/2021	12.22	Call	Bond Future	6,629.8900	6.6299	7,463.2400	7.4632	12.570	0	0	0
2021/04/07	R209	06/05/2021	12.22	Put	Bond Future	203.5400	0.2035	118.0000	0.1180	(42.026)	0	0	0
2021/04/07	R209	06/05/2021	9.50	Put	Bond Future	8,536.0400	8.5360	7,645.7500	7.6458	(10.430)	0	0	0
2021/04/07	R209	06/05/2021	9.50	Call	Bond Future	79.6300	0.0796	108.2300	0.1082	35.916	0	0	2,150
2021/04/07	R209	06/05/2021	10.35	Call	Bond Future	679.5700	0.6796	883.8300	0.8838	30.057	0	0	500
2021/04/07	R209	06/05/2021	9.75	Put	Bond Future	7,041.4900	7.0415	6,179.3800	6.1794	(12.243)	0	0	0
2021/04/07	R209	06/05/2021	9.75	Call	Bond Future	163.1900	0.1632	219.9700	0.2200	34.794	0	0	4,050
2021/04/07	R209	06/05/2021	11.00	Call	Bond Future	2,052.6400	2.0526	2,524.5700	2.5246	22.991	0	0	0
2021/04/07	R209	06/05/2021	11.00	Put	Bond Future	1,713.3600	1.7134	1,266.4000	1.2664	(26.087)	0	0	3,500
2021/04/07	R209	06/05/2021	10.00	Put	Bond Future	5,655.9900	5.6560	4,839.4700	4.8395	(14.436)	0	0	0
2021/04/07	R209	06/05/2021	10.00	Call	Bond Future	308.8800	0.3089	411.2500	0.4113	33.142	0	0	0
2021/04/07	R209	06/05/2021	12.25	Call	Bond Future	6,755.7600	6.7558	7,593.7800	7.5938	12.405	0	0	0
2021/04/07	R209	06/05/2021	12.25	Put	Bond Future	190.3600	0.1904	109.4900	0.1095	(42.483)	0	0	8,350
2021/04/07	R209	06/05/2021			Bond Future	10.9369	66.6119	10.7683	67.5307	(1.542)	0.0000	0.0000	26,085
2021/04/07	R209	06/05/2021	12.24	Call	Bond Future	6,713.7800	6.7138	7,550.2600	7.5503	12.459	0	0	0
2021/04/07	R209	06/05/2021	12.24	Put	Bond Future	194.6700	0.1947	112.2600	0.1123	(42.333)	0	0	0
2021/04/07	R209	06/05/2021	10.35	Put	Bond Future	3,958.8300	3.9588	3,244.2000	3.2442	(18.052)	0	0	0
2021/04/07	R209	06/05/2021	10.60	Call	Bond Future	1,097.2400	1.0972	1,397.2500	1.3972	27.342	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
2021/04/07	R209	06/05/2021	10.60	Put	Bond Future	2,951.5600	2.9516	2,332.6800	2.3327	(20.968)	0	0	5,250
2021/04/07	R209	06/05/2021	11.60	Call	Bond Future	4,098.2500	4.0982	4,793.9800	4.7940	16.976	0	0	0
2021/04/07	R209	06/05/2021	11.60	Put	Bond Future	656.8100	0.6568	433.6500	0.4337	(33.976)	0	0	3,750
2021/04/07	R209	06/05/2021	10.25	Put	Bond Future	4,410.7400	4.4107	3,662.5800	3.6626	(16.962)	0	0	0
2021/04/07	R209	06/05/2021	10.25	Call	Bond Future	549.4900	0.5495	720.2200	0.7202	31.071	0	0	5,325
2021/04/07	R209	06/05/2021	11.25	Call	Bond Future	2,824.9800	2.8250	3,399.9300	3.3999	20.352	0	0	0
2021/04/07	R209	06/05/2021	11.25	Put	Bond Future	1,166.4800	1.1665	822.5400	0.8225	(29.485)	0	0	9,150
2021/04/07	R209	05/08/2021	11.81	Call	Bond Future	5,479.0700	5.4791	6,052.1900	6.0522	10.460	0	0	0
2021/04/07	R209	05/08/2021	11.81	Put	Bond Future	2,119.6100	2.1196	1,765.1300	1.7651	(16.724)	0	0	0
2021/04/07	R209	05/08/2021			Bond Future	11.1450	67.3129	10.9701	68.2405	(1.569)	0.0000	0.0000	0
2021/04/07	R209	05/08/2021	11.80	Call	Bond Future	5,446.2300	5.4462	6,017.4300	6.0174	10.488	0	0	0
2021/04/07	R209	05/08/2021	11.80	Put	Bond Future	2,135.4000	2.1354	1,779.0000	1.7790	(16.690)	0	0	0
2021/04/07	R209	05/08/2021	11.79	Call	Bond Future	5,413.3000	5.4133	5,982.5700	5.9826	10.516	0	0	0
2021/04/07	R209	05/08/2021	11.79	Put	Bond Future	2,151.1600	2.1512	1,792.8300	1.7928	(16.658)	0	0	0
2021/04/07	R209	04/11/2021	10.50	Call	Bond Future	2,409.4500	2.4094	2,786.1700	2.7862	15.635	0	0	0
2021/04/07	R209	04/11/2021	12.00	Call	Bond Future	6,123.0900	6.1231	6,817.7200	6.8177	11.344	0	0	0
2021/04/07	R209	04/11/2021	12.00	Put	Bond Future	2,920.0600	2.9201	2,677.5800	2.6776	(8.304)	0	0	6,500
2021/04/07	R209	04/11/2021	12.19	Call	Bond Future	6,718.1000	6.7181	7,443.3100	7.4433	10.795	0	0	0
2021/04/07	R209	04/11/2021	12.19	Put	Bond Future	2,622.9400	2.6229	2,411.0400	2.4110	(8.079)	0	0	0
2021/04/07	R209	04/11/2021	12.17	Call	Bond Future	6,654.8600	6.6549	7,377.0000	7.3770	10.851	0	0	0
2021/04/07	R209	04/11/2021			Bond Future	11.3498	64.9150	11.1684	65.8521	(1.598)	0.0000	0.0000	2,255
2021/04/07	R209	04/11/2021	10.50	Put	Bond Future	6,973.4800	6.9735	6,413.0900	6.4131	(8.036)	0	0	6,500
2021/04/07	R209	04/11/2021	9.50	Put	Bond Future	11,607.1300	11.6071	10,852.7200	10.8527	(6.500)	0	0	0
2021/04/07	R209	04/11/2021	9.50	Call	Bond Future	1,060.6900	1.0607	1,243.3900	1.2434	17.225	0	0	4,750
2021/04/07	R209	04/11/2021	12.18	Call	Bond Future	6,686.4600	6.6865	7,410.1400	7.4101	10.823	0	0	0
2021/04/07	R209	04/11/2021	12.18	Put	Bond Future	2,637.7800	2.6378	2,424.3500	2.4244	(8.091)	0	0	0
2021/04/07	R209	04/11/2021	12.17	Put	Bond Future	2,652.7100	2.6527	2,437.7400	2.4377	(8.104)	0	0	0
2021/04/07	R209	03/02/2022	11.03	Call	Bond Future	3,282.1600	3.2822	3,664.1100	3.6641	11.637	0	0	0
2021/04/07	R209	03/02/2022	11.03	Put	Bond Future	6,031.6000	6.0316	5,466.1600	5.4662	(9.375)	0	0	0
2021/04/07	R209	03/02/2022	11.02	Call	Bond Future	3,260.1900	3.2602	3,640.3800	3.6404	11.662	0	0	0
2021/04/07	R209	03/02/2022	11.02	Put	Bond Future	6,062.5100	6.0625	5,495.3100	5.4953	(9.356)	0	0	0
2021/04/07	R209	03/02/2022			Bond Future	11.5662	65.6421	11.3777	66.5895	(1.629)	0.0000	0.0000	0
2021/04/07	R209	03/02/2022	11.04	Call	Bond Future	3,303.9700	3.3040	3,687.9100	3.6879	11.621	0	0	0
2021/04/07	R209	03/02/2022	11.04	Put	Bond Future	6,000.5800	6.0006	5,437.1300	5.4371	(9.390)	0	0	0
2021/04/07	R210	06/05/2021			Bond Future	199.8670	199.8670	199.9228	199.9228	0.028	0.0000	0.0000	1,440
2021/04/07	R210	05/08/2021			Bond Future	202.0204	202.0204	202.0741	202.0741	0.027	0.0000	0.0000	0
2021/04/07	R210	04/11/2021			Bond Future	201.5632	201.5632	201.6154	201.6154	0.026	0.0000	0.0000	0
2021/04/07	R210	03/02/2022			Bond Future	203.8673	203.8673	203.9194	203.9194	0.026	0.0000	0.0000	0
2021/04/07	R212	06/05/2021			Bond Future	171.8000	171.8000	171.7852	171.7852	(0.009)	0.0000	0.0000	2,930
2021/04/07	R212	05/08/2021			Bond Future	171.3258	171.3258	171.3085	171.3085	(0.010)	0.0000	0.0000	0
2021/04/07	R212	04/11/2021			Bond Future	173.2557	173.2557	173.2365	173.2365	(0.011)	0.0000	0.0000	0
2021/04/07	R213	06/05/2021	11.91	Call	Bond Future	9,721.1200	9.7211	10,494.2200	10.4942	7.953	0	0	0
2021/04/07	R213	06/05/2021	11.91	Put	Bond Future	18.8100	0.0188	8.8600	0.0089	(52.897)	0	0	0
2021/04/07	R213	06/05/2021			Bond Future	9.9613	83.0828	9.8174	83.8658	(1.445)	0.0000	0.0000	9,143
2021/04/07	R213	06/05/2021	11.90	Call	Bond Future	9,675.9600	9.6760	10,448.7600	10.4488	7.987	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
2021/04/07	R213	06/05/2021	11.90	Put	Bond Future	19.4300	0.0194	9.1800	0.0092	(52.753)	0	0	0
2021/04/07	R213	06/05/2021	11.89	Call	Bond Future	9,630.7900	9.6308	10,403.2800	10.4033	8.021	0	0	0
2021/04/07	R213	06/05/2021	11.89	Put	Bond Future	20.0800	0.0201	9.5200	0.0095	(52.590)	0	0	0
2021/04/07	R213	05/08/2021	10.14	Put	Bond Future	3,311.9700	3.3120	2,877.2500	2.8773	(13.126)	0	0	0
2021/04/07	R213	05/08/2021	9.34	Put	Bond Future	5,989.4900	5.9895	5,389.8000	5.3898	(10.012)	0	0	0
2021/04/07	R213	05/08/2021	9.34	Call	Bond Future	1,414.9300	1.4149	1,605.3700	1.6054	13.459	0	0	0
2021/04/07	R213	05/08/2021	10.85	Call	Bond Future	5,236.0000	5.2360	5,733.4100	5.7334	9.500	0	0	0
2021/04/07	R213	05/08/2021	10.85	Put	Bond Future	1,835.7800	1.8358	1,543.0600	1.5431	(15.945)	0	0	0
2021/04/07	R213	05/08/2021	10.84	Call	Bond Future	5,201.7700	5.2018	5,697.2400	5.6972	9.525	0	0	0
2021/04/07	R213	05/08/2021	10.84	Put	Bond Future	1,851.0900	1.8511	1,556.4300	1.5564	(15.918)	0	0	0
2021/04/07	R213	05/08/2021			Bond Future	10.1825	83.9572	10.0326	84.7473	(1.472)	0.0000	0.0000	0
2021/04/07	R213	05/08/2021	10.78	Call	Bond Future	4,997.9900	4.9980	5,482.2600	5.4823	9.689	0	0	0
2021/04/07	R213	05/08/2021	10.78	Put	Bond Future	1,945.4300	1.9454	1,639.5700	1.6396	(15.722)	0	0	0
2021/04/07	R213	05/08/2021	10.14	Call	Bond Future	3,089.0900	3.0891	3,444.5000	3.4445	11.505	0	0	0
2021/04/07	R213	05/08/2021	10.86	Call	Bond Future	5,270.3000	5.2703	5,769.4900	5.7695	9.472	0	0	0
2021/04/07	R213	05/08/2021	10.86	Put	Bond Future	1,820.5800	1.8206	1,529.6400	1.5296	(15.981)	0	0	0
2021/04/07	R213	04/11/2021	11.10	Put	Bond Future	2,505.5900	2.5056	2,247.1800	2.2472	(10.313)	0	0	0
2021/04/07	R213	04/11/2021	11.11	Call	Bond Future	5,981.8400	5.9818	6,522.9300	6.5229	9.046	0	0	0
2021/04/07	R213	04/11/2021	11.09	Put	Bond Future	2,521.5800	2.5216	2,261.6200	2.2616	(10.309)	0	0	0
2021/04/07	R213	04/11/2021			Bond Future	10.4023	81.3536	10.2462	82.1515	(1.500)	0.0000	0.0000	0
2021/04/07	R213	04/11/2021	11.10	Call	Bond Future	5,949.5600	5.9496	6,489.1000	6.4891	9.069	0	0	0
2021/04/07	R213	04/11/2021	11.11	Put	Bond Future	2,489.9200	2.4899	2,233.0600	2.2331	(10.316)	0	0	0
2021/04/07	R213	04/11/2021	11.09	Call	Bond Future	5,917.5700	5.9176	6,455.5600	6.4556	9.091	0	0	0
2021/04/07	R213	03/02/2022	8.80	Put	Bond Future	10,779.8300	10.7798	10,076.8200	10.0768	(6.522)	0	0	0
2021/04/07	R213	03/02/2022	8.80	Call	Bond Future	1,015.1400	1.0151	1,118.7100	1.1187	10.203	0	0	102
2021/04/07	R213	03/02/2022	9.58	Put	Bond Future	7,400.9900	7.4010	6,785.6000	6.7856	(8.315)	0	0	200
2021/04/07	R213	03/02/2022	8.63	Put	Bond Future	11,608.5300	11.6085	10,890.6900	10.8907	(6.184)	0	0	0
2021/04/07	R213	03/02/2022	8.63	Call	Bond Future	866.4900	0.8665	955.2300	0.9552	10.241	0	0	200
2021/04/07	R213	03/02/2022	9.98	Call	Bond Future	2,654.8100	2.6548	2,903.3500	2.9033	9.362	0	0	0
2021/04/07	R213	03/02/2022	9.98	Put	Bond Future	5,997.1800	5.9972	5,439.1400	5.4391	(9.305)	0	0	0
2021/04/07	R213	03/02/2022			Bond Future	10.6420	82.2647	10.4790	83.0713	(1.532)	0.0000	0.0000	0
2021/04/07	R213	03/02/2022	10.25	Call	Bond Future	3,228.1500	3.2281	3,518.3100	3.5183	8.988	0	0	0
2021/04/07	R213	03/02/2022	10.25	Put	Bond Future	5,185.6400	5.1856	4,669.2200	4.6692	(9.959)	0	0	102
2021/04/07	R213	03/02/2022	9.76	Call	Bond Future	2,233.1000	2.2331	2,448.8300	2.4488	9.661	0	0	0
2021/04/07	R213	03/02/2022	9.76	Put	Bond Future	6,726.5200	6.7265	6,135.6700	6.1357	(8.784)	0	0	102
2021/04/07	R213	03/02/2022	10.15	Call	Bond Future	3,008.6900	3.0087	3,283.3000	3.2833	9.127	0	0	0
2021/04/07	R213	03/02/2022	10.15	Put	Bond Future	5,475.5700	5.4756	4,943.6000	4.9436	(9.715)	0	0	200
2021/04/07	R213	03/02/2022	9.58	Call	Bond Future	1,950.3800	1.9504	2,141.5700	2.1416	9.803	0	0	0
2021/04/07	R213	03/02/2022	9.97	Call	Bond Future	2,634.6900	2.6347	2,881.7100	2.8817	9.376	0	0	0
2021/04/07	R213	03/02/2022	9.97	Put	Bond Future	6,028.9300	6.0289	5,469.3700	5.4694	(9.281)	0	0	0
2021/04/07	R213	03/02/2022	9.96	Call	Bond Future	2,614.6500	2.6146	2,860.1500	2.8601	9.389	0	0	0
2021/04/07	R213	03/02/2022	9.96	Put	Bond Future	6,060.8100	6.0608	5,499.7300	5.4997	(9.258)	0	0	0
2021/04/07	R214	06/05/2021	12.26	Call	Bond Future	5,496.0800	5.4961	6,247.4200	6.2474	13.670	0	0	0
2021/04/07	R214	06/05/2021	12.26	Put	Bond Future	384.1500	0.3841	262.0400	0.2620	(31.787)	0	0	0
2021/04/07	R214	06/05/2021	12.25	Call	Bond Future	5,455.2300	5.4552	6,205.5800	6.2056	13.755	0	0	0
2021/04/07	R214	06/05/2021	12.25	Put	Bond Future	390.8100	0.3908	267.7100	0.2677	(31.499)	0	0	0
2021/04/07	R214	06/05/2021			Bond Future	11.2556	63.8302	11.0972	64.7037	(1.408)	0.0000	0.0000	14,809

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
2021/04/07	R214	06/05/2021	12.27	Call	Bond Future	5,536.9600	5.5370	6,289.2800	6.2893	13.587	0	0	0
2021/04/07	R214	06/05/2021	12.27	Put	Bond Future	377.5900	0.3776	256.4600	0.2565	(32.080)	0	0	0
2021/04/07	R214	05/08/2021	12.03	Put	Bond Future	2,344.3300	2.3443	2,033.1300	2.0331	(13.275)	0	0	0
2021/04/07	R214	05/08/2021	12.01	Call	Bond Future	5,182.7000	5.1827	5,748.7100	5.7487	10.921	0	0	0
2021/04/07	R214	05/08/2021			Bond Future	11.4604	64.5020	11.2958	65.3838	(1.437)	0.0000	0.0000	0
2021/04/07	R214	05/08/2021	12.02	Call	Bond Future	5,214.2400	5.2142	5,782.5500	5.7825	10.899	0	0	0
2021/04/07	R214	05/08/2021	12.02	Put	Bond Future	2,361.7500	2.3618	2,048.2700	2.0483	(13.273)	0	0	0
2021/04/07	R214	05/08/2021	12.03	Call	Bond Future	5,245.8400	5.2458	5,816.4300	5.8164	10.877	0	0	0
2021/04/07	R214	05/08/2021	12.01	Put	Bond Future	2,379.2900	2.3793	2,063.5100	2.0635	(13.272)	0	0	0
2021/04/07	R214	04/11/2021	12.47	Call	Bond Future	6,767.5800	6.7676	7,364.0000	7.3640	8.813	0	0	0
2021/04/07	R214	04/11/2021	12.46	Call	Bond Future	6,736.4800	6.7365	7,331.6100	7.3316	8.834	0	0	0
2021/04/07	R214	04/11/2021	12.46	Put	Bond Future	2,838.0500	2.8381	2,542.3900	2.5424	(10.418)	0	0	0
2021/04/07	R214	04/11/2021			Bond Future	11.6615	61.9361	11.4906	62.8269	(1.466)	0.0000	0.0000	0
2021/04/07	R214	04/11/2021	12.47	Put	Bond Future	2,822.9200	2.8229	2,528.5500	2.5285	(10.428)	0	0	0
2021/04/07	R214	04/11/2021	12.48	Call	Bond Future	6,798.5400	6.7985	7,396.2400	7.3962	8.792	0	0	0
2021/04/07	R214	04/11/2021	12.48	Put	Bond Future	2,807.7200	2.8077	2,514.6300	2.5146	(10.439)	0	0	0
2021/04/07	R214	03/02/2022	11.40	Put	Bond Future	6,026.6300	6.0266	5,429.9000	5.4299	(9.902)	0	0	0
2021/04/07	R214	03/02/2022	11.41	Call	Bond Future	3,582.4200	3.5824	3,887.8600	3.8879	8.526	0	0	0
2021/04/07	R214	03/02/2022	11.39	Put	Bond Future	6,057.4300	6.0574	5,459.1000	5.4591	(9.878)	0	0	0
2021/04/07	R214	03/02/2022			Bond Future	11.8776	62.6298	11.6997	63.5303	(1.498)	0.0000	0.0000	0
2021/04/07	R214	03/02/2022	11.40	Call	Bond Future	3,559.5600	3.5596	3,863.3700	3.8634	8.535	0	0	0
2021/04/07	R214	03/02/2022	11.41	Put	Bond Future	5,996.1800	5.9962	5,401.0800	5.4011	(9.925)	0	0	0
2021/04/07	R214	03/02/2022	11.39	Call	Bond Future	3,536.9800	3.5370	3,839.1900	3.8392	8.544	0	0	0
2021/04/07	R248	06/05/2021	12.36	Call	Bond Future	6,952.8800	6.9529	7,918.6300	7.9186	13.890	0	0	0
2021/04/07	R248	06/05/2021	12.36	Put	Bond Future	343.2300	0.3432	218.1300	0.2181	(36.448)	0	0	0
2021/04/07	R248	06/05/2021	10.20	Call	Bond Future	137.9400	0.1379	188.4300	0.1884	36.603	0	0	0
2021/04/07	R248	06/05/2021	10.80	Put	Bond Future	4,366.0100	4.3660	3,570.3900	3.5704	(18.223)	0	0	0
2021/04/07	R248	06/05/2021	10.80	Call	Bond Future	787.3300	0.7873	1,082.5600	1.0826	37.498	0	0	0
2021/04/07	R248	06/05/2021			Bond Future	11.3067	80.2565	11.1480	81.3474	(1.404)	0.0000	0.0000	135,329
2021/04/07	R248	06/05/2021	12.35	Call	Bond Future	6,901.3100	6.9013	7,865.9400	7.8659	13.977	0	0	0
2021/04/07	R248	06/05/2021	12.35	Put	Bond Future	349.6600	0.3497	223.4400	0.2234	(36.098)	0	0	0
2021/04/07	R248	06/05/2021	12.34	Call	Bond Future	6,849.7200	6.8497	7,813.2800	7.8133	14.067	0	0	0
2021/04/07	R248	06/05/2021	12.34	Put	Bond Future	356.1600	0.3562	228.8700	0.2289	(35.740)	0	0	0
2021/04/07	R248	06/05/2021	10.90	Put	Bond Future	3,846.8700	3.8469	3,102.6300	3.1026	(19.347)	0	0	0
2021/04/07	R248	06/05/2021	10.90	Call	Bond Future	996.9200	0.9969	1,343.5300	1.3435	34.768	0	0	1,030
2021/04/07	R248	06/05/2021	11.40	Put	Bond Future	1,870.1900	1.8702	1,390.2200	1.3902	(25.664)	0	0	0
2021/04/07	R248	06/05/2021	11.40	Call	Bond Future	2,498.7400	2.4987	3,109.6200	3.1096	24.448	0	0	1,030
2021/04/07	R248	06/05/2021	10.20	Put	Bond Future	8,339.6400	8.3396	7,299.2800	7.2993	(12.475)	0	0	0
2021/04/07	R248	05/08/2021	11.20	Put	Bond Future	5,218.8600	5.2189	4,597.3900	4.5974	(11.908)	0	0	0
2021/04/07	R248	05/08/2021	11.20	Call	Bond Future	3,096.0400	3.0960	3,575.7900	3.5758	15.496	0	0	1,000
2021/04/07	R248	05/08/2021	10.50	Put	Bond Future	8,627.8500	8.6278	7,720.4000	7.7204	(10.518)	0	0	0
2021/04/07	R248	05/08/2021	10.30	Call	Bond Future	1,096.2900	1.0963	1,248.2000	1.2482	13.857	0	0	1,300
2021/04/07	R248	05/08/2021	10.90	Put	Bond Future	6,485.5700	6.4856	5,778.5100	5.7785	(10.902)	0	0	0
2021/04/07	R248	05/08/2021	10.90	Call	Bond Future	2,245.6300	2.2456	2,639.7900	2.6398	17.552	0	0	1,300
2021/04/07	R248	05/08/2021	10.60	Put	Bond Future	8,040.5200	8.0405	7,191.3600	7.1914	(10.561)	0	0	0
2021/04/07	R248	05/08/2021	10.60	Call	Bond Future	1,582.1500	1.5822	1,834.2100	1.8342	15.931	0	0	0
2021/04/07	R248	05/08/2021	12.51	Put	Bond Future	1,891.1800	1.8912	1,628.0500	1.6281	(13.914)	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
2021/04/07	R248	05/08/2021	12.52	Call	Bond Future	8,006.3700	8.0064	8,842.7100	8.8427	10.446	0	0	0
2021/04/07	R248	05/08/2021	12.50	Put	Bond Future	1,905.0700	1.9051	1,643.5700	1.6436	(13.727)	0	0	0
2021/04/07	R248	05/08/2021			Bond Future	11.5154	81.1011	11.3499	82.2024	(1.437)	0.0000	0.0000	5,000
2021/04/07	R248	05/08/2021	10.50	Call	Bond Future	1,406.4200	1.4064	1,600.1900	1.6002	13.778	0	0	1,000
2021/04/07	R248	05/08/2021	10.00	Put	Bond Future	11,952.2100	11.9522	10,951.5600	10.9516	(8.372)	0	0	0
2021/04/07	R248	05/08/2021	10.00	Call	Bond Future	727.6400	0.7276	828.2100	0.8282	13.821	0	0	0
2021/04/07	R248	05/08/2021	10.30	Put	Bond Future	9,880.6400	9.8806	8,931.3300	8.9313	(9.608)	0	0	0
2021/04/07	R248	05/08/2021	12.51	Call	Bond Future	7,963.5100	7.9635	8,801.6000	8.8016	10.524	0	0	0
2021/04/07	R248	05/08/2021	12.52	Put	Bond Future	1,877.4000	1.8774	1,612.5200	1.6125	(14.109)	0	0	0
2021/04/07	R248	05/08/2021	12.50	Call	Bond Future	7,920.6700	7.9207	8,760.3900	8.7604	10.602	0	0	0
2021/04/07	R248	04/11/2021	12.85	Call	Bond Future	9,213.8400	9.2138	10,100.2500	10.1002	9.620	0	0	0
2021/04/07	R248	04/11/2021	12.85	Put	Bond Future	2,588.2700	2.5883	2,362.1700	2.3622	(8.736)	0	0	0
2021/04/07	R248	04/11/2021			Bond Future	11.7206	77.5838	11.5482	78.6963	(1.471)	0.0000	0.0000	0
2021/04/07	R248	04/11/2021	12.84	Call	Bond Future	9,174.0200	9.1740	10,063.2300	10.0632	9.693	0	0	0
2021/04/07	R248	04/11/2021	12.84	Put	Bond Future	2,602.4800	2.6025	2,379.1800	2.3792	(8.580)	0	0	0
2021/04/07	R248	04/11/2021	12.83	Call	Bond Future	9,134.2200	9.1342	10,026.2400	10.0262	9.766	0	0	0
2021/04/07	R248	04/11/2021	12.83	Put	Bond Future	2,616.7900	2.6168	2,396.3000	2.3963	(8.426)	0	0	0
2021/04/07	R248	03/02/2022	11.48	Call	Bond Future	4,058.4500	4.0585	4,534.2800	4.5343	11.724	0	0	0
2021/04/07	R248	03/02/2022	11.49	Put	Bond Future	6,963.5600	6.9636	6,316.9200	6.3169	(9.286)	0	0	0
2021/04/07	R248	03/02/2022	11.47	Call	Bond Future	4,031.0700	4.0311	4,504.4400	4.5044	11.743	0	0	0
2021/04/07	R248	03/02/2022			Bond Future	11.9418	78.4529	11.7616	79.5775	(1.509)	0.0000	0.0000	0
2021/04/07	R248	03/02/2022	11.48	Put	Bond Future	7,002.0200	7.0020	6,353.2100	6.3532	(9.266)	0	0	0
2021/04/07	R248	03/02/2022	11.49	Call	Bond Future	4,085.9100	4.0859	4,563.9100	4.5639	11.699	0	0	0
2021/04/07	R248	03/02/2022	11.47	Put	Bond Future	7,040.6700	7.0407	6,389.4000	6.3894	(9.250)	0	0	0

Total

1229862