



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 06/07/2021 TO 06/07/2021

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
2021/07/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	2025	05/08/2021		Bond Future	153.0040	153.0040	153.0001	153.0001	(0.003)	0.0000	0.0000	4,920
2021/07/06	2025	04/11/2021		Bond Future	154.6982	154.6982	154.6892	154.6892	(0.006)	0.0000	0.0000	0
2021/07/06	2025	03/02/2022		Bond Future	154.9528	154.9528	154.9407	154.9407	(0.008)	0.0000	0.0000	0
2021/07/06	2025	05/05/2022		Bond Future	156.8247	156.8247	156.8117	156.8117	(0.008)	0.0000	0.0000	0
2021/07/06	2029	05/08/2021		Bond Future	113.5492	113.5492	113.5682	113.5682	0.017	0.0000	0.0000	3,031
2021/07/06	2029	04/11/2021		Bond Future	113.6378	113.6378	113.6533	113.6533	0.014	0.0000	0.0000	0
2021/07/06	2029	03/02/2022		Bond Future	114.9777	114.9777	114.9912	114.9912	0.012	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
2021/07/06	2029	05/05/2022			Bond Future	115.1765	115.1765	115.1895	115.1895	0.011	0.0000	0.0000	0
2021/07/06	2030	05/08/2021	10.42	Call	Bond Future	7,803.9500	7.8039	7,671.4200	7.6714	(1.698)	0	0	0
2021/07/06	2030	05/08/2021	10.42	Put	Bond Future	11.4400	0.0114	11.2500	0.0113	(1.661)	0	0	0
2021/07/06	2030	05/08/2021	10.41	Call	Bond Future	7,753.9700	7.7540	7,621.4400	7.6214	(1.709)	0	0	0
2021/07/06	2030	05/08/2021	10.41	Put	Bond Future	11.9100	0.0119	11.7200	0.0117	(1.595)	0	0	0
2021/07/06	2030	05/08/2021	9.15	Call	Bond Future	1,831.1300	1.8311	1,728.2300	1.7282	(5.619)	0	0	0
2021/07/06	2030	05/08/2021	9.15	Put	Bond Future	762.0300	0.7620	791.4700	0.7915	3.863	0	0	7,500
2021/07/06	2030	05/08/2021	8.50	Put	Bond Future	2,938.3200	2.9383	3,033.7100	3.0337	3.246	0	0	0
2021/07/06	2030	05/08/2021	10.15	Call	Bond Future	6,449.5600	6.4496	6,317.2800	6.3173	(2.051)	0	0	0
2021/07/06	2030	05/08/2021	8.83	Call	Bond Future	877.0000	0.8770	804.9400	0.8049	(8.217)	0	0	479
2021/07/06	2030	05/08/2021	10.30	Put	Bond Future	18.3700	0.0184	18.2200	0.0182	(0.817)	0	0	200
2021/07/06	2030	05/08/2021	8.78	Put	Bond Future	1,779.9800	1.7800	1,845.6900	1.8457	3.692	0	0	0
2021/07/06	2030	05/08/2021	8.78	Call	Bond Future	764.5100	0.7645	697.8800	0.6979	(8.715)	0	0	200
2021/07/06	2030	05/08/2021	7.70	Put	Bond Future	7,456.0900	7.4561	7,587.0800	7.5871	1.757	0	0	0
2021/07/06	2030	05/08/2021	9.45	Call	Bond Future	3,048.5200	3.0485	2,927.4800	2.9275	(3.970)	0	0	600
2021/07/06	2030	05/08/2021	12.10	Call	Bond Future	15,750.4500	15.7505	15,618.1100	15.6181	(0.840)	0	0	0
2021/07/06	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/06	2030	05/08/2021			Bond Future	8.9589	94.6256	8.9824	94.4933	0.262	0.0000	0.0000	101,324
2021/07/06	2030	05/08/2021	10.43	Call	Bond Future	7,853.9100	7.8539	7,721.3800	7.7214	(1.687)	0	0	0
2021/07/06	2030	05/08/2021	10.43	Put	Bond Future	10.9900	0.0110	10.8000	0.0108	(1.729)	0	0	0
2021/07/06	2030	05/08/2021	8.50	Call	Bond Future	305.5000	0.3055	268.5500	0.2686	(12.095)	0	0	5,000
2021/07/06	2030	05/08/2021	9.50	Call	Bond Future	3,273.4000	3.2734	3,150.4100	3.1504	(3.757)	0	0	0
2021/07/06	2030	05/08/2021	9.50	Put	Bond Future	286.0100	0.2860	295.3600	0.2954	3.269	0	0	0
2021/07/06	2030	05/08/2021	10.15	Put	Bond Future	32.6100	0.0326	32.6700	0.0327	0.184	0	0	479
2021/07/06	2030	05/08/2021	9.75	Call	Bond Future	4,457.7900	4.4578	4,328.5400	4.3285	(2.899)	0	0	0
2021/07/06	2030	05/08/2021	9.75	Put	Bond Future	131.2300	0.1312	134.3200	0.1343	2.355	0	0	479
2021/07/06	2030	05/08/2021	8.83	Put	Bond Future	1,607.3000	1.6073	1,667.5800	1.6676	3.750	0	0	0
2021/07/06	2030	05/08/2021	10.30	Call	Bond Future	7,202.9900	7.2030	7,070.5000	7.0705	(1.839)	0	0	0
2021/07/06	2030	05/08/2021	7.70	Call	Bond Future	5.1500	0.0052	3.8000	0.0038	(26.214)	0	0	200
2021/07/06	2030	05/08/2021	8.95	Put	Bond Future	1,238.2100	1.2382	1,285.8800	1.2859	3.850	0	0	0
2021/07/06	2030	05/08/2021	8.95	Call	Bond Future	1,187.8600	1.1879	1,103.1900	1.1032	(7.128)	0	0	600
2021/07/06	2030	05/08/2021	9.45	Put	Bond Future	332.0400	0.3320	343.3400	0.3433	3.403	0	0	0
2021/07/06	2030	04/11/2021	11.26	Call	Bond Future	10,809.6900	10.8097	10,676.5200	10.6765	(1.232)	0	0	0
2021/07/06	2030	04/11/2021	9.20	Call	Bond Future	2,379.8000	2.3798	2,298.4400	2.2984	(3.419)	0	0	29
2021/07/06	2030	04/11/2021	8.27	Put	Bond Future	5,449.1800	5.4492	5,555.6300	5.5556	1.954	0	0	0
2021/07/06	2030	04/11/2021	8.27	Call	Bond Future	512.5700	0.5126	482.2100	0.4822	(5.923)	0	0	300
2021/07/06	2030	04/11/2021	8.77	Put	Bond Future	3,382.4700	3.3825	3,461.9900	3.4620	2.351	0	0	0
2021/07/06	2030	04/11/2021	11.44	Put	Bond Future	95.3200	0.0953	97.9100	0.0979	2.717	0	0	300
2021/07/06	2030	04/11/2021	10.60	Call	Bond Future	7,852.1500	7.8522	7,725.0700	7.7251	(1.618)	0	0	0
2021/07/06	2030	04/11/2021	10.60	Put	Bond Future	331.4600	0.3315	341.1900	0.3412	2.935	0	0	0
2021/07/06	2030	04/11/2021	10.59	Put	Bond Future	335.9400	0.3359	345.8100	0.3458	2.938	0	0	0
2021/07/06	2030	04/11/2021			Bond Future	9.1455	95.6505	9.1706	95.5137	0.274	0.0000	0.0000	0
2021/07/06	2030	04/11/2021	11.26	Put	Bond Future	134.1300	0.1341	137.7700	0.1378	2.714	0	0	29
2021/07/06	2030	04/11/2021	9.90	Put	Bond Future	848.5400	0.8485	873.7000	0.8737	2.965	0	0	0
2021/07/06	2030	04/11/2021	9.90	Call	Bond Future	4,850.9800	4.8510	4,739.3300	4.7393	(2.302)	0	0	29
2021/07/06	2030	04/11/2021	9.20	Put	Bond Future	2,083.2400	2.0832	2,138.6900	2.1387	2.662	0	0	0
2021/07/06	2030	04/11/2021	8.77	Call	Bond Future	1,304.7000	1.3047	1,247.4100	1.2474	(4.391)	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
2021/07/06	2030	04/11/2021	11.44	Call	Bond Future	11,605.0900	11.6051	11,470.8700	11.4709	(1.157)	0	0	0
2021/07/06	2030	04/11/2021	10.61	Call	Bond Future	7,896.5800	7.8966	7,769.3600	7.7694	(1.611)	0	0	0
2021/07/06	2030	04/11/2021	10.61	Put	Bond Future	326.9300	0.3269	336.5200	0.3365	2.933	0	0	0
2021/07/06	2030	04/11/2021	10.59	Call	Bond Future	7,807.6400	7.8076	7,680.7000	7.6807	(1.626)	0	0	0
2021/07/06	2030	03/02/2022	8.85	Put	Bond Future	4,238.9500	4.2389	4,322.9300	4.3229	1.981	0	0	0
2021/07/06	2030	03/02/2022	8.85	Call	Bond Future	1,608.5200	1.6085	1,552.1500	1.5522	(3.504)	0	0	1,000
2021/07/06	2030	03/02/2022	9.35	Call	Bond Future	2,803.3200	2.8033	2,724.6700	2.7247	(2.806)	0	0	0
2021/07/06	2030	03/02/2022	9.35	Put	Bond Future	2,751.2100	2.7512	2,812.9100	2.8129	2.243	0	0	101
2021/07/06	2030	03/02/2022	8.39	Put	Bond Future	6,041.3100	6.0413	6,145.0100	6.1450	1.717	0	0	0
2021/07/06	2030	03/02/2022	8.39	Call	Bond Future	854.8700	0.8549	818.2200	0.8182	(4.287)	0	0	101
2021/07/06	2030	03/02/2022	9.45	Call	Bond Future	3,084.2000	3.0842	3,001.3400	3.0013	(2.687)	0	0	0
2021/07/06	2030	03/02/2022	9.45	Put	Bond Future	2,507.2000	2.5072	2,564.6900	2.5647	2.293	0	0	0
2021/07/06	2030	03/02/2022			Bond Future	9.3401	92.7514	9.3668	92.6111	0.285	0.0000	0.0000	0
2021/07/06	2030	03/02/2022	9.60	Put	Bond Future	2,174.3300	2.1743	2,225.7300	2.2257	2.364	0	0	0
2021/07/06	2030	03/02/2022	9.60	Call	Bond Future	3,531.5300	3.5315	3,442.5800	3.4426	(2.519)	0	0	1,000
2021/07/06	2030	03/02/2022	10.85	Call	Bond Future	8,193.3800	8.1934	8,070.1400	8.0701	(1.504)	0	0	0
2021/07/06	2030	03/02/2022	10.85	Put	Bond Future	653.6300	0.6536	670.7400	0.6707	2.618	0	0	1,000
2021/07/06	2030	03/02/2022	9.78	Call	Bond Future	4,107.7400	4.1077	4,011.9600	4.0120	(2.332)	0	0	0
2021/07/06	2030	03/02/2022	9.78	Put	Bond Future	1,825.4400	1.8254	1,870.0100	1.8700	2.442	0	0	101
2021/07/06	2030	03/02/2022	9.44	Call	Bond Future	3,055.5000	3.0555	2,973.0500	2.9731	(2.698)	0	0	0
2021/07/06	2030	03/02/2022	9.44	Put	Bond Future	2,530.8200	2.5308	2,588.7200	2.5887	2.288	0	0	0
2021/07/06	2030	03/02/2022	9.43	Call	Bond Future	3,026.9400	3.0269	2,944.9100	2.9449	(2.710)	0	0	0
2021/07/06	2030	03/02/2022	9.43	Put	Bond Future	2,554.6100	2.5546	2,612.9300	2.6129	2.283	0	0	0
2021/07/06	2030	05/05/2022	8.89	Put	Bond Future	5,238.3600	5.2384	5,326.0700	5.3261	1.674	0	0	0
2021/07/06	2030	05/05/2022	8.47	Call	Bond Future	1,163.4100	1.1634	1,123.3200	1.1233	(3.446)	0	0	1,073
2021/07/06	2030	05/05/2022	8.14	Put	Bond Future	8,315.3300	8.3153	8,427.5800	8.4276	1.350	0	0	0
2021/07/06	2030	05/05/2022	8.14	Call	Bond Future	789.8900	0.7899	759.7700	0.7598	(3.813)	0	0	1,800
2021/07/06	2030	05/05/2022	9.95	Call	Bond Future	4,468.9600	4.4690	4,376.8000	4.3768	(2.062)	0	0	0
2021/07/06	2030	05/05/2022	10.21	Call	Bond Future	5,301.0700	5.3011	5,201.1900	5.2012	(1.884)	0	0	0
2021/07/06	2030	05/05/2022	10.21	Put	Bond Future	1,995.7000	1.9957	2,038.1900	2.0382	2.129	0	0	0
2021/07/06	2030	05/05/2022			Bond Future	9.5455	93.8512	9.5735	93.7088	0.293	0.0000	0.0000	0
2021/07/06	2030	05/05/2022	8.89	Call	Bond Future	1,822.2300	1.8222	1,767.5700	1.7676	(3.000)	0	0	1,800
2021/07/06	2030	05/05/2022	11.04	Call	Bond Future	8,297.6500	8.2976	8,179.3000	8.1793	(1.426)	0	0	0
2021/07/06	2030	05/05/2022	11.04	Put	Bond Future	1,075.0000	1.0750	1,099.0200	1.0990	2.234	0	0	1,800
2021/07/06	2030	05/05/2022	9.35	Call	Bond Future	2,821.8800	2.8219	2,750.2000	2.7502	(2.540)	0	0	0
2021/07/06	2030	05/05/2022	9.35	Put	Bond Future	3,824.0500	3.8240	3,894.7400	3.8947	1.849	0	0	1,073
2021/07/06	2030	05/05/2022	8.47	Put	Bond Future	6,853.6300	6.8536	6,955.9100	6.9559	1.492	0	0	0
2021/07/06	2030	05/05/2022	9.95	Put	Bond Future	2,438.4100	2.4384	2,488.6200	2.4886	2.059	0	0	1,073
2021/07/06	2030	05/05/2022	10.20	Call	Bond Future	5,267.8300	5.2678	5,168.2200	5.1682	(1.891)	0	0	0
2021/07/06	2030	05/05/2022	10.20	Put	Bond Future	2,011.0600	2.0111	2,053.8200	2.0538	2.126	0	0	0
2021/07/06	2030	05/05/2022	10.19	Call	Bond Future	5,234.6600	5.2347	5,135.3300	5.1353	(1.898)	0	0	0
2021/07/06	2030	05/05/2022	10.19	Put	Bond Future	2,026.5200	2.0265	2,069.5600	2.0696	2.124	0	0	0
2021/07/06	2032	05/08/2021	11.37	Call	Bond Future	9,933.9600	9.9340	9,882.4400	9.8824	(0.519)	0	0	0
2021/07/06	2032	05/08/2021	11.37	Put	Bond Future	5.2400	0.0052	4.6700	0.0047	(10.878)	0	0	0
2021/07/06	2032	05/08/2021			Bond Future	9.6286	93.9268	9.6368	93.8759	0.086	0.0000	0.0000	120,181
2021/07/06	2032	05/08/2021	11.36	Call	Bond Future	9,881.4900	9.8815	9,829.9500	9.8300	(0.522)	0	0	0
2021/07/06	2032	05/08/2021	11.36	Put	Bond Future	5.4600	0.0055	4.8700	0.0049	(10.806)	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
2021/07/06	2032	05/08/2021	11.35	Call	Bond Future	9,828.9700	9.8290	9,777.4200	9.7774	(0.524)	0	0	0
2021/07/06	2032	05/08/2021	11.35	Put	Bond Future	5.6800	0.0057	5.0800	0.0051	(10.563)	0	0	0
2021/07/06	2032	04/11/2021	9.83	Call	Bond Future	2,537.4600	2.5375	2,499.0800	2.4991	(1.513)	0	0	700
2021/07/06	2032	04/11/2021	11.70	Call	Bond Future	10,598.3300	10.5983	10,543.4500	10.5435	(0.518)	0	0	0
2021/07/06	2032	04/11/2021	11.71	Put	Bond Future	243.4600	0.2435	243.0400	0.2430	(0.173)	0	0	0
2021/07/06	2032	04/11/2021	11.69	Call	Bond Future	10,550.7000	10.5507	10,495.8300	10.4958	(0.520)	0	0	0
2021/07/06	2032	04/11/2021			Bond Future	9.8213	90.7992	9.8304	90.7448	0.093	0.0000	0.0000	57
2021/07/06	2032	04/11/2021	9.33	Put	Bond Future	4,210.3500	4.2104	4,238.6500	4.2387	0.672	0	0	0
2021/07/06	2032	04/11/2021	9.33	Call	Bond Future	1,206.5200	1.2065	1,180.3500	1.1803	(2.169)	0	0	700
2021/07/06	2032	04/11/2021	9.83	Put	Bond Future	2,485.2000	2.4852	2,501.2900	2.5013	0.647	0	0	0
2021/07/06	2032	04/11/2021	12.81	Call	Bond Future	15,751.0800	15.7511	15,696.2300	15.6962	(0.348)	0	0	0
2021/07/06	2032	04/11/2021	12.81	Put	Bond Future	37.4300	0.0374	37.0500	0.0371	(1.015)	0	0	700
2021/07/06	2032	04/11/2021	11.70	Put	Bond Future	246.4800	0.2465	246.0700	0.2461	(0.166)	0	0	0
2021/07/06	2032	04/11/2021	11.71	Call	Bond Future	10,645.9600	10.6460	10,591.0700	10.5911	(0.516)	0	0	0
2021/07/06	2032	04/11/2021	11.69	Put	Bond Future	249.5400	0.2495	249.1400	0.2491	(0.160)	0	0	0
2021/07/06	2032	03/02/2022	11.13	Call	Bond Future	7,411.0700	7.4111	7,360.7000	7.3607	(0.680)	0	0	0
2021/07/06	2032	03/02/2022	11.13	Put	Bond Future	1,260.7500	1.2608	1,267.2400	1.2672	0.515	0	0	210
2021/07/06	2032	03/02/2022	10.53	Call	Bond Future	5,009.5700	5.0096	4,965.1000	4.9651	(0.888)	0	0	0
2021/07/06	2032	03/02/2022	10.53	Put	Bond Future	2,104.6900	2.1047	2,117.0800	2.1171	0.589	0	0	210
2021/07/06	2032	03/02/2022	10.35	Put	Bond Future	2,461.0200	2.4610	2,475.7800	2.4758	0.600	0	0	400
2021/07/06	2032	03/02/2022	9.58	Put	Bond Future	4,682.9300	4.6829	4,710.4900	4.7105	0.589	0	0	0
2021/07/06	2032	03/02/2022	9.58	Call	Bond Future	2,089.9800	2.0900	2,060.6800	2.0607	(1.402)	0	0	400
2021/07/06	2032	03/02/2022	10.66	Call	Bond Future	5,506.5000	5.5065	5,460.5000	5.4605	(0.835)	0	0	0
2021/07/06	2032	03/02/2022	10.66	Put	Bond Future	1,884.0600	1.8841	1,894.9200	1.8949	0.576	0	0	97
2021/07/06	2032	03/02/2022	10.45	Put	Bond Future	2,255.7800	2.2558	2,269.1900	2.2692	0.594	0	0	198
2021/07/06	2032	03/02/2022	9.81	Call	Bond Future	2,681.5100	2.6815	2,647.9900	2.6480	(1.250)	0	0	0
2021/07/06	2032	03/02/2022	9.81	Put	Bond Future	3,901.2400	3.9012	3,924.5800	3.9246	0.598	0	0	198
2021/07/06	2032	03/02/2022	8.91	Put	Bond Future	7,580.9200	7.5809	7,621.3000	7.6213	0.533	0	0	0
2021/07/06	2032	03/02/2022	10.43	Call	Bond Future	4,642.8900	4.6429	4,599.7000	4.5997	(0.930)	0	0	0
2021/07/06	2032	03/02/2022	10.43	Put	Bond Future	2,295.5200	2.2955	2,309.1900	2.3092	0.596	0	0	0
2021/07/06	2032	03/02/2022	10.42	Call	Bond Future	4,607.1100	4.6071	4,564.0500	4.5640	(0.935)	0	0	0
2021/07/06	2032	03/02/2022	10.42	Put	Bond Future	2,315.7600	2.3158	2,329.5600	2.3296	0.596	0	0	0
2021/07/06	2032	03/02/2022			Bond Future	10.0183	91.8487	10.0280	91.7919	0.098	0.0000	0.0000	0
2021/07/06	2032	03/02/2022	9.62	Put	Bond Future	4,539.3800	4.5394	4,566.1900	4.5662	0.591	0	0	0
2021/07/06	2032	03/02/2022	9.62	Call	Bond Future	2,187.2400	2.1872	2,157.1900	2.1572	(1.374)	0	0	210
2021/07/06	2032	03/02/2022	10.95	Call	Bond Future	6,663.3900	6.6634	6,614.4800	6.6145	(0.734)	0	0	0
2021/07/06	2032	03/02/2022	10.95	Put	Bond Future	1,469.0800	1.4691	1,477.0300	1.4770	0.541	0	0	400
2021/07/06	2032	03/02/2022	10.35	Call	Bond Future	4,358.8800	4.3589	4,316.7800	4.3168	(0.966)	0	0	0
2021/07/06	2032	03/02/2022	10.14	Call	Bond Future	3,655.9500	3.6560	3,616.9500	3.6169	(1.067)	0	0	0
2021/07/06	2032	03/02/2022	10.14	Put	Bond Future	2,953.0600	2.9531	2,970.9200	2.9709	0.605	0	0	97
2021/07/06	2032	03/02/2022	9.14	Put	Bond Future	6,467.7000	6.4677	6,503.8400	6.5038	0.559	0	0	0
2021/07/06	2032	03/02/2022	9.14	Call	Bond Future	1,169.1400	1.1691	1,148.4200	1.1484	(1.772)	0	0	97
2021/07/06	2032	03/02/2022	10.45	Call	Bond Future	4,715.0400	4.7150	4,671.5900	4.6716	(0.922)	0	0	0
2021/07/06	2032	03/02/2022	8.91	Call	Bond Future	825.7600	0.8258	809.2800	0.8093	(1.996)	0	0	198
2021/07/06	2032	03/02/2022	10.44	Call	Bond Future	4,679.0400	4.6790	4,635.7300	4.6357	(0.926)	0	0	0
2021/07/06	2032	03/02/2022	10.44	Put	Bond Future	2,275.7000	2.2757	2,289.2500	2.2893	0.595	0	0	0
2021/07/06	2032	05/05/2022	11.03	Call	Bond Future	6,609.0000	6.6090	6,563.0800	6.5631	(0.695)	0	0	0
2021/07/06	2032	05/05/2022	11.03	Put	Bond Future	2,212.0100	2.2120	2,224.0500	2.2241	0.544	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
2021/07/06	2032	05/05/2022	11.02	Put	Bond Future	2,227.2000	2.2272	2,239.3300	2.2393	0.545	0	0	0
2021/07/06	2032	05/05/2022			Bond Future	10.2217	88.7911	10.2320	88.7331	0.101	0.0000	0.0000	0
2021/07/06	2032	05/05/2022	11.04	Call	Bond Future	6,646.1500	6.6462	6,600.1400	6.6001	(0.692)	0	0	0
2021/07/06	2032	05/05/2022	11.04	Put	Bond Future	2,196.6400	2.1966	2,208.5900	2.2086	0.544	0	0	0
2021/07/06	2032	05/05/2022	11.02	Call	Bond Future	6,571.6200	6.5716	6,525.7900	6.5258	(0.697)	0	0	0
2021/07/06	2033	05/08/2021			Bond Future	106.6316	106.6316	107.1359	107.1359	0.473	0.0000	0.0000	8,979
2021/07/06	2033	04/11/2021			Bond Future	106.5643	106.5643	107.0707	107.0707	0.475	0.0000	0.0000	0
2021/07/06	2033	03/02/2022			Bond Future	107.8207	107.8207	108.3310	108.3310	0.473	0.0000	0.0000	0
2021/07/06	2033	05/05/2022			Bond Future	107.8542	107.8542	108.3701	108.3701	0.478	0.0000	0.0000	0
2021/07/06	2037	05/08/2021	12.27	Call	Bond Future	11,656.6600	11.6567	11,841.6900	11.8417	1.587	0	0	0
2021/07/06	2037	05/08/2021	12.27	Put	Bond Future	4.5200	0.0045	3.3500	0.0034	(25.885)	0	0	0
2021/07/06	2037	05/08/2021	12.28	Call	Bond Future	11,711.0800	11.7111	11,896.1500	11.8962	1.580	0	0	0
2021/07/06	2037	05/08/2021	12.26	Put	Bond Future	4.6800	0.0047	3.4800	0.0035	(25.641)	0	0	0
2021/07/06	2037	05/08/2021			Bond Future	10.3622	86.0426	10.3349	86.2289	(0.263)	0.0000	0.0000	126,223
2021/07/06	2037	05/08/2021	12.28	Put	Bond Future	4.3600	0.0044	3.2300	0.0032	(25.917)	0	0	0
2021/07/06	2037	05/08/2021	12.26	Call	Bond Future	11,602.1700	11.6022	11,787.1700	11.7872	1.595	0	0	0
2021/07/06	2037	04/11/2021	12.30	Call	Bond Future	10,888.6200	10.8886	11,053.5200	11.0535	1.514	0	0	0
2021/07/06	2037	04/11/2021	12.30	Put	Bond Future	339.6900	0.3397	319.1800	0.3192	(6.038)	0	0	600
2021/07/06	2037	04/11/2021	11.49	Put	Bond Future	880.3000	0.8803	835.6200	0.8356	(5.076)	0	0	0
2021/07/06	2037	04/11/2021	11.49	Call	Bond Future	6,825.0700	6.8251	6,965.8000	6.9658	2.062	0	0	600
2021/07/06	2037	04/11/2021	12.82	Put	Bond Future	182.6700	0.1827	170.5500	0.1705	(6.635)	0	0	0
2021/07/06	2037	04/11/2021	12.83	Call	Bond Future	13,521.7600	13.5218	13,695.2200	13.6952	1.283	0	0	0
2021/07/06	2037	04/11/2021			Bond Future	10.5441	86.9747	10.5163	87.1601	(0.265)	0.0000	0.0000	0
2021/07/06	2037	04/11/2021	12.82	Call	Bond Future	13,473.5500	13.4736	13,646.8400	13.6468	1.286	0	0	0
2021/07/06	2037	04/11/2021	12.83	Put	Bond Future	179.6900	0.1797	167.7400	0.1677	(6.650)	0	0	0
2021/07/06	2037	04/11/2021	12.81	Call	Bond Future	13,425.3400	13.4253	13,598.4600	13.5985	1.290	0	0	0
2021/07/06	2037	04/11/2021	12.81	Put	Bond Future	185.7000	0.1857	173.4100	0.1734	(6.618)	0	0	0
2021/07/06	2037	03/02/2022	11.46	Call	Bond Future	6,446.2200	6.4462	6,569.7000	6.5697	1.916	0	0	0
2021/07/06	2037	03/02/2022	11.47	Put	Bond Future	1,925.3700	1.9254	1,863.4100	1.8634	(3.218)	0	0	0
2021/07/06	2037	03/02/2022	11.45	Call	Bond Future	6,402.9300	6.4029	6,526.0100	6.5260	1.922	0	0	0
2021/07/06	2037	03/02/2022			Bond Future	10.7329	83.7251	10.7041	83.9110	(0.268)	0.0000	0.0000	0
2021/07/06	2037	03/02/2022	11.46	Put	Bond Future	1,941.6300	1.9416	1,879.2700	1.8793	(3.212)	0	0	0
2021/07/06	2037	03/02/2022	11.47	Call	Bond Future	6,489.3500	6.4893	6,613.2300	6.6132	1.909	0	0	0
2021/07/06	2037	03/02/2022	11.45	Put	Bond Future	1,957.8000	1.9578	1,895.0400	1.8950	(3.206)	0	0	0
2021/07/06	2037	05/05/2022	11.84	Put	Bond Future	2,306.9700	2.3070	2,246.2600	2.2463	(2.632)	0	0	0
2021/07/06	2037	05/05/2022	11.82	Call	Bond Future	7,673.2300	7.6732	7,799.5500	7.7996	1.646	0	0	0
2021/07/06	2037	05/05/2022	11.83	Call	Bond Future	7,714.2900	7.7143	7,840.9400	7.8409	1.642	0	0	0
2021/07/06	2037	05/05/2022			Bond Future	10.9275	84.7181	10.8977	84.9058	(0.273)	0.0000	0.0000	0
2021/07/06	2037	05/05/2022	11.84	Call	Bond Future	7,755.6700	7.7557	7,882.6300	7.8826	1.637	0	0	0
2021/07/06	2037	05/05/2022	11.82	Put	Bond Future	2,338.1100	2.3381	2,276.7600	2.2768	(2.624)	0	0	0
2021/07/06	2037	05/05/2022	11.83	Put	Bond Future	2,322.3500	2.3224	2,261.3300	2.2613	(2.628)	0	0	0
2021/07/06	2038	05/08/2021			Bond Future	118.2786	118.2786	117.8352	117.8352	(0.375)	0.0000	0.0000	7,723
2021/07/06	2038	04/11/2021			Bond Future	119.5884	119.5884	119.1362	119.1362	(0.378)	0.0000	0.0000	0
2021/07/06	2038	03/02/2022			Bond Future	119.2329	119.2329	118.7730	118.7730	(0.386)	0.0000	0.0000	0
2021/07/06	2038	05/05/2022			Bond Future	120.6734	120.6734	120.2076	120.2076	(0.386)	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
2021/07/06	2040	05/08/2021	12.48	Call	Bond Future	12,777.8600	12.7779	13,013.5300	13.0135	1.844	0	0	0
2021/07/06	2040	05/08/2021	12.49	Put	Bond Future	3.9400	0.0039	2.8300	0.0028	(28.173)	0	0	0
2021/07/06	2040	05/08/2021	12.47	Call	Bond Future	12,721.1700	12.7212	12,956.8000	12.9568	1.852	0	0	0
2021/07/06	2040	05/08/2021	11.05	Put	Bond Future	359.6000	0.3596	307.4800	0.3075	(14.494)	0	0	0
2021/07/06	2040	05/08/2021	11.05	Call	Bond Future	4,235.6800	4.2357	4,420.3700	4.4204	4.360	0	0	900
2021/07/06	2040	05/08/2021			Bond Future	10.5005	88.1310	10.4682	88.3678	(0.308)	0.0000	0.0000	85,663
2021/07/06	2040	05/08/2021	12.48	Put	Bond Future	4.0700	0.0041	2.9300	0.0029	(28.010)	0	0	0
2021/07/06	2040	05/08/2021	12.49	Call	Bond Future	12,834.4900	12.8345	13,070.1900	13.0702	1.836	0	0	0
2021/07/06	2040	05/08/2021	12.47	Put	Bond Future	4.2100	0.0042	3.0300	0.0030	(28.029)	0	0	0
2021/07/06	2040	05/08/2021	11.55	Put	Bond Future	81.2900	0.0813	65.4900	0.0655	(19.437)	0	0	0
2021/07/06	2040	05/08/2021	11.55	Call	Bond Future	7,253.3900	7.2534	7,474.4000	7.4744	3.047	0	0	900
2021/07/06	2040	05/08/2021	14.80	Call	Bond Future	24,255.6000	24.2556	24,492.4100	24.4924	0.976	0	0	0
2021/07/06	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/06	2040	04/11/2021	12.90	Call	Bond Future	14,007.3900	14.0074	14,227.6700	14.2277	1.573	0	0	0
2021/07/06	2040	04/11/2021	12.90	Put	Bond Future	221.6900	0.2217	205.4700	0.2055	(7.317)	0	0	0
2021/07/06	2040	04/11/2021	12.89	Call	Bond Future	13,957.0300	13.9570	14,177.1000	14.1771	1.577	0	0	0
2021/07/06	2040	04/11/2021	12.89	Put	Bond Future	225.2400	0.2252	208.8100	0.2088	(7.294)	0	0	0
2021/07/06	2040	04/11/2021			Bond Future	10.6781	89.0857	10.6450	89.3222	(0.310)	0.0000	0.0000	0
2021/07/06	2040	04/11/2021	12.91	Call	Bond Future	14,057.7400	14.0577	14,278.2300	14.2782	1.568	0	0	0
2021/07/06	2040	04/11/2021	12.91	Put	Bond Future	218.2000	0.2182	202.1900	0.2022	(7.337)	0	0	0
2021/07/06	2040	03/02/2022	11.58	Put	Bond Future	2,034.0300	2.0340	1,956.6300	1.9566	(3.805)	0	0	0
2021/07/06	2040	03/02/2022	11.59	Call	Bond Future	6,832.4200	6.8324	6,992.9100	6.9929	2.349	0	0	0
2021/07/06	2040	03/02/2022	11.57	Put	Bond Future	2,051.4200	2.0514	1,973.5000	1.9735	(3.798)	0	0	0
2021/07/06	2040	03/02/2022			Bond Future	10.8622	85.6103	10.8280	85.8477	(0.315)	0.0000	0.0000	0
2021/07/06	2040	03/02/2022	11.58	Call	Bond Future	6,786.2200	6.7862	6,946.2100	6.9462	2.358	0	0	0
2021/07/06	2040	03/02/2022	11.59	Put	Bond Future	2,017.0200	2.0170	1,940.1200	1.9401	(3.813)	0	0	0
2021/07/06	2040	03/02/2022	11.57	Call	Bond Future	6,740.3200	6.7403	6,899.7900	6.8998	2.366	0	0	0
2021/07/06	2040	05/05/2022	10.57	Put	Bond Future	6,416.2600	6.4163	6,268.4200	6.2684	(2.304)	0	0	0
2021/07/06	2040	05/05/2022	10.57	Call	Bond Future	3,070.2300	3.0702	3,162.2700	3.1623	2.998	0	0	1,200
2021/07/06	2040	05/05/2022	13.04	Call	Bond Future	13,095.1500	13.0952	13,292.6000	13.2926	1.508	0	0	0
2021/07/06	2040	05/05/2022	13.04	Put	Bond Future	1,214.4100	1.2144	1,171.9800	1.1720	(3.494)	0	0	1,200
2021/07/06	2040	05/05/2022	11.91	Put	Bond Future	2,489.8700	2.4899	2,412.4600	2.4125	(3.109)	0	0	0
2021/07/06	2040	05/05/2022	11.92	Call	Bond Future	8,020.4200	8.0204	8,183.3100	8.1833	2.031	0	0	0
2021/07/06	2040	05/05/2022	11.92	Put	Bond Future	2,472.9600	2.4730	2,395.9700	2.3960	(3.113)	0	0	0
2021/07/06	2040	05/05/2022			Bond Future	11.0515	86.6258	11.0160	86.8657	(0.321)	0.0000	0.0000	0
2021/07/06	2040	05/05/2022	9.82	Put	Bond Future	10,398.9200	10.3989	10,210.7000	10.2107	(1.810)	0	0	0
2021/07/06	2040	05/05/2022	9.82	Call	Bond Future	1,413.9700	1.4140	1,465.6300	1.4656	3.654	0	0	1,200
2021/07/06	2040	05/05/2022	11.91	Call	Bond Future	7,976.8000	7.9768	8,139.2700	8.1393	2.037	0	0	0
2021/07/06	2040	05/05/2022	11.90	Call	Bond Future	7,932.9500	7.9329	8,095.0000	8.0950	2.043	0	0	0
2021/07/06	2040	05/05/2022	11.90	Put	Bond Future	2,506.6300	2.5066	2,428.8000	2.4288	(3.105)	0	0	0
2021/07/06	2044	05/08/2021	12.60	Put	Bond Future	4.3900	0.0044	3.4200	0.0034	(22.096)	0	0	0
2021/07/06	2044	05/08/2021	12.61	Call	Bond Future	13,269.5000	13.2695	13,395.4400	13.3954	0.949	0	0	0
2021/07/06	2044	05/08/2021	12.61	Put	Bond Future	4.2600	0.0043	3.3200	0.0033	(22.066)	0	0	0
2021/07/06	2044	05/08/2021			Bond Future	10.5523	84.8700	10.5352	84.9969	(0.161)	0.0000	0.0000	62,494
2021/07/06	2044	05/08/2021	12.60	Call	Bond Future	13,213.9400	13.2139	13,339.8500	13.3398	0.953	0	0	0
2021/07/06	2044	05/08/2021	12.59	Call	Bond Future	13,158.2900	13.1583	13,284.1800	13.2842	0.957	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
2021/07/06	2044	05/08/2021	12.59	Put	Bond Future	4.5100	0.0045	3.5200	0.0035	(21.951)	0	0	0
2021/07/06	2044	04/11/2021	12.91	Call	Bond Future	13,888.2700	13.8883	14,002.4200	14.0024	0.822	0	0	0
2021/07/06	2044	04/11/2021	12.91	Put	Bond Future	241.4200	0.2414	230.1000	0.2301	(4.689)	0	0	0
2021/07/06	2044	04/11/2021			Bond Future	10.7215	85.7894	10.7043	85.9149	(0.161)	0.0000	0.0000	0
2021/07/06	2044	04/11/2021	12.90	Call	Bond Future	13,838.5500	13.8386	13,952.5600	13.9526	0.824	0	0	0
2021/07/06	2044	04/11/2021	12.90	Put	Bond Future	245.1800	0.2452	233.7200	0.2337	(4.674)	0	0	0
2021/07/06	2044	04/11/2021	12.89	Call	Bond Future	13,788.8200	13.7888	13,902.6900	13.9027	0.826	0	0	0
2021/07/06	2044	04/11/2021	12.89	Put	Bond Future	249.0000	0.2490	237.4000	0.2374	(4.659)	0	0	0
2021/07/06	2044	03/02/2022	11.60	Call	Bond Future	6,788.1300	6.7881	6,868.1200	6.8681	1.178	0	0	0
2021/07/06	2044	03/02/2022	11.60	Put	Bond Future	2,067.4400	2.0674	2,022.2200	2.0222	(2.187)	0	0	0
2021/07/06	2044	03/02/2022	11.59	Call	Bond Future	6,741.7400	6.7417	6,821.4600	6.8215	1.182	0	0	0
2021/07/06	2044	03/02/2022	11.59	Put	Bond Future	2,084.9500	2.0850	2,039.4600	2.0395	(2.182)	0	0	0
2021/07/06	2044	03/02/2022			Bond Future	10.8967	82.4010	10.8790	82.5262	(0.163)	0.0000	0.0000	0
2021/07/06	2044	03/02/2022	11.61	Call	Bond Future	6,834.5800	6.8346	6,914.8500	6.9149	1.174	0	0	0
2021/07/06	2044	03/02/2022	11.61	Put	Bond Future	2,050.0800	2.0501	2,005.1400	2.0051	(2.192)	0	0	0
2021/07/06	2044	05/05/2022	11.92	Call	Bond Future	7,978.5000	7.9785	8,060.4700	8.0605	1.027	0	0	0
2021/07/06	2044	05/05/2022	11.92	Put	Bond Future	2,516.9400	2.5169	2,472.5700	2.4726	(1.763)	0	0	0
2021/07/06	2044	05/05/2022	11.91	Call	Bond Future	7,934.4100	7.9344	8,016.1500	8.0162	1.030	0	0	0
2021/07/06	2044	05/05/2022	11.91	Put	Bond Future	2,533.9300	2.5339	2,489.3300	2.4893	(1.760)	0	0	0
2021/07/06	2044	05/05/2022			Bond Future	11.0765	83.3784	11.0581	83.5048	(0.166)	0.0000	0.0000	0
2021/07/06	2044	05/05/2022	11.93	Call	Bond Future	8,022.3700	8.0224	8,104.5600	8.1046	1.025	0	0	0
2021/07/06	2044	05/05/2022	11.93	Put	Bond Future	2,499.8200	2.4998	2,455.6700	2.4557	(1.766)	0	0	0
2021/07/06	2046	05/08/2021			Bond Future	108.0275	108.0275	108.5052	108.5052	0.442	0.0000	0.0000	18,098
2021/07/06	2046	04/11/2021			Bond Future	107.3873	107.3873	107.8667	107.8667	0.446	0.0000	0.0000	0
2021/07/06	2046	03/02/2022			Bond Future	108.6537	108.6537	109.1367	109.1367	0.445	0.0000	0.0000	0
2021/07/06	2046	05/05/2022			Bond Future	108.0963	108.0963	108.5845	108.5845	0.452	0.0000	0.0000	0
2021/07/06	2050	05/08/2021			Bond Future	109.7058	109.7058	109.3164	109.3164	(0.355)	0.0000	0.0000	11,059
2021/07/06	2050	04/11/2021			Bond Future	110.9204	110.9204	110.5232	110.5232	(0.358)	0.0000	0.0000	0
2021/07/06	2050	03/02/2022			Bond Future	110.2669	110.2669	109.8628	109.8628	(0.366)	0.0000	0.0000	0
2021/07/06	2050	05/05/2022			Bond Future	111.5992	111.5992	111.1897	111.1897	(0.367)	0.0000	0.0000	0
2021/07/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	AL37	05/08/2021			Index Future	790.6480	790.6480	790.2940	790.2940	(0.045)	0.0000	0.0000	0
2021/07/06	AL37	04/11/2021			Index Future	799.2920	799.2920	798.9080	798.9080	(0.048)	0.0000	0.0000	0
2021/07/06	AL37	03/02/2022			Index Future	808.5180	808.5180	808.1120	808.1120	(0.050)	0.0000	0.0000	0
2021/07/06	AL37	05/05/2022			Index Future	818.0880	818.0880	817.6740	817.6740	(0.051)	0.0000	0.0000	0
2021/07/06	AL7T	05/08/2021			Index Future	909.0620	909.0620	908.1640	908.1640	(0.099)	0.0000	0.0000	0
2021/07/06	AL7T	04/11/2021			Index Future	919.0010	919.0010	918.0620	918.0620	(0.102)	0.0000	0.0000	0
2021/07/06	AL7T	03/02/2022			Index Future	929.6080	929.6080	928.6400	928.6400	(0.104)	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
2021/07/06	AL7T	05/05/2022			Index Future	940.6120	940.6120	939.6280	939.6280	(0.105)	0.0000	0.0000	0
2021/07/06	ALBI	05/08/2021			Index Future	801.8750	801.8750	802.2620	802.2620	0.048	0.0000	0.0000	114
2021/07/06	ALBI	04/11/2021			Index Future	810.6420	810.6420	811.0070	811.0070	0.045	0.0000	0.0000	0
2021/07/06	ALBI	03/02/2022			Index Future	819.9990	819.9990	820.3510	820.3510	0.043	0.0000	0.0000	0
2021/07/06	ALBI	05/05/2022			Index Future	829.7050	829.7050	830.0570	830.0570	0.042	0.0000	0.0000	0
2021/07/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	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
2021/07/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/06	ES33	05/08/2021			Bond Future	11.0613	79.5801	11.0388	79.7036	(0.204)	0.0000	0.0000	350
2021/07/06	ES33	04/11/2021			Bond Future	11.2899	76.6862	11.2668	76.8086	(0.204)	0.0000	0.0000	0
2021/07/06	ES33	03/02/2022			Bond Future	11.5282	77.5910	11.5045	77.7134	(0.206)	0.0000	0.0000	0
2021/07/06	ES33	05/05/2022			Bond Future	11.7695	74.7514	11.7448	74.8749	(0.210)	0.0000	0.0000	0
2021/07/06	ES42	05/08/2021			Bond Future	11.5608	78.5872	11.5383	78.7278	(0.194)	0.0000	0.0000	4,779
2021/07/06	ES42	04/11/2021			Bond Future	11.7759	75.1997	11.7529	75.3392	(0.195)	0.0000	0.0000	0
2021/07/06	ES42	03/02/2022			Bond Future	11.9929	76.0875	11.9692	76.2272	(0.198)	0.0000	0.0000	0
2021/07/06	ES42	05/05/2022			Bond Future	12.2202	72.7489	12.1955	72.8900	(0.202)	0.0000	0.0000	0
2021/07/06	GOVI	05/08/2021	719.14	Call	GOVI	725,840.0000	72.5840	729,110.0000	72.9110	0.451	0	0	0
2021/07/06	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	05/08/2021	719.13	Call	GOVI	725,940.0000	72.5940	729,210.0000	72.9210	0.450	0	0	0
2021/07/06	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	05/08/2021			GOVI	791.7240	791.7240	792.0510	792.0510	0.041	0.0000	0.0000	982
2021/07/06	GOVI	05/08/2021	719.15	Call	GOVI	725,740.0000	72.5740	729,010.0000	72.9010	0.451	0	0	0
2021/07/06	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	04/11/2021	728.41	Call	GOVI	719,700.0000	71.9700	722,740.0000	72.2740	0.422	0	0	0
2021/07/06	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	04/11/2021	728.40	Call	GOVI	719,800.0000	71.9800	722,840.0000	72.2840	0.422	0	0	0
2021/07/06	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	04/11/2021			GOVI	800.3800	800.3800	800.6840	800.6840	0.038	0.0000	0.0000	0
2021/07/06	GOVI	04/11/2021	728.42	Call	GOVI	719,600.0000	71.9600	722,640.0000	72.2640	0.422	0	0	0
2021/07/06	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	03/02/2022	792.76	Call	GOVI	168,580.0000	16.8580	171,490.0000	17.1490	1.726	0	0	0
2021/07/06	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	03/02/2022			GOVI	809.6180	809.6180	809.9090	809.9090	0.036	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
2021/07/06	GOVI	03/02/2022	792.75	Call	GOVI	168,680.0000	16.8680	171,590.0000	17.1590	1.725	0	0	0
2021/07/06	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	03/02/2022	792.74	Call	GOVI	168,780.0000	16.8780	171,690.0000	17.1690	1.724	0	0	0
2021/07/06	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	05/05/2022	788.25	Call	GOVI	309,520.0000	30.9520	312,420.0000	31.2420	0.937	0	0	0
2021/07/06	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	05/05/2022			GOVI	819.2020	819.2020	819.4920	819.4920	0.035	0.0000	0.0000	0
2021/07/06	GOVI	05/05/2022	788.24	Call	GOVI	309,620.0000	30.9620	312,520.0000	31.2520	0.937	0	0	0
2021/07/06	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GOVI	05/05/2022	788.23	Call	GOVI	309,720.0000	30.9720	312,620.0000	31.2620	0.936	0	0	0
2021/07/06	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/06	IGOV	05/08/2021			Index Future	290.4950	290.4950	290.4830	290.4830	(0.004)	0.0000	0.0000	449
2021/07/06	IGOV	04/11/2021			Index Future	293.7430	293.7430	293.7210	293.7210	(0.007)	0.0000	0.0000	16
2021/07/06	IGOV	03/02/2022			Index Future	297.2040	297.2040	297.1760	297.1760	(0.009)	0.0000	0.0000	0
2021/07/06	IGOV	05/05/2022			Index Future	300.7930	300.7930	300.7620	300.7620	(0.010)	0.0000	0.0000	0
2021/07/06	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/06	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/06	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/06	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/06	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/07/06	JBAF	18/08/2021			Jibar Tradeable Future	3.8600	96.1400	3.8700	96.1300	0.259	0.0000	0.0000	0
2021/07/06	JBAF	15/09/2021			Jibar Tradeable Future	3.9050	96.0950	3.9050	96.0950	0.000	0.0000	0.0000	30,000
2021/07/06	JBAF	20/10/2021			Jibar Tradeable Future	4.1100	95.8900	4.1200	95.8800	0.243	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
2021/07/06	JBAF	17/11/2021			Jibar Tradeable Future	4.1600	95.8400	4.1700	95.8300	0.240	0.0000	0.0000	0
2021/07/06	JBAF	15/12/2021			Jibar Tradeable Future	4.3350	95.6650	4.3550	95.6450	0.461	0.0000	0.0000	0
2021/07/06	JBAF	16/03/2022			Jibar Tradeable Future	4.6400	95.3600	4.6800	95.3200	0.862	0.0000	0.0000	0
2021/07/06	JBAF	15/06/2022			Jibar Tradeable Future	5.0550	94.9450	5.1050	94.8950	0.989	0.0000	0.0000	471
2021/07/06	JBAF	21/09/2022			Jibar Tradeable Future	5.2250	94.7750	5.2750	94.7250	0.957	0.0000	0.0000	0
2021/07/06	JBAF	21/12/2022			Jibar Tradeable Future	5.5900	94.4100	5.6600	94.3400	1.252	0.0000	0.0000	0
2021/07/06	JBAF	15/03/2023			Jibar Tradeable Future	5.7400	94.2600	5.8100	94.1900	1.220	0.0000	0.0000	0
2021/07/06	JBAF	21/06/2023			Jibar Tradeable Future	5.8550	94.1450	5.8650	94.1350	0.171	0.0000	0.0000	0
2021/07/06	R023	05/08/2021	5.30	Call	Bond Future	129.7700	0.1298	127.4400	0.1274	(1.795)	0	0	0
2021/07/06	R023	05/08/2021	5.30	Put	Bond Future	236.1100	0.2361	232.6000	0.2326	(1.487)	0	0	0
2021/07/06	R023	05/08/2021	5.29	Call	Bond Future	123.7500	0.1238	121.4300	0.1214	(1.875)	0	0	0
2021/07/06	R023	05/08/2021	5.29	Put	Bond Future	245.2000	0.2452	241.7000	0.2417	(1.427)	0	0	0
2021/07/06	R023	05/08/2021			Bond Future	5.3705	106.9524	5.3697	106.9535	(0.015)	0.0000	0.0000	15,368
2021/07/06	R023	05/08/2021	5.31	Call	Bond Future	135.9800	0.1360	133.6400	0.1336	(1.721)	0	0	0
2021/07/06	R023	05/08/2021	5.31	Put	Bond Future	227.2200	0.2272	223.7000	0.2237	(1.549)	0	0	0
2021/07/06	R023	04/11/2021	4.91	Call	Bond Future	29.2100	0.0292	28.5500	0.0286	(2.260)	0	0	0
2021/07/06	R023	04/11/2021	4.91	Put	Bond Future	865.7200	0.8657	867.2600	0.8673	0.178	0	0	0
2021/07/06	R023	04/11/2021	4.90	Call	Bond Future	28.5000	0.0285	27.8500	0.0279	(2.281)	0	0	0
2021/07/06	R023	04/11/2021	4.90	Put	Bond Future	877.8500	0.8778	879.4000	0.8794	0.177	0	0	0
2021/07/06	R023	04/11/2021			Bond Future	5.5651	104.2032	5.5669	104.2010	0.031	0.0000	0.0000	0
2021/07/06	R023	04/11/2021	4.92	Call	Bond Future	29.9400	0.0299	29.2600	0.0293	(2.271)	0	0	0
2021/07/06	R023	04/11/2021	4.92	Put	Bond Future	853.6100	0.8536	855.1300	0.8551	0.178	0	0	0
2021/07/06	R023	03/02/2022	5.08	Call	Bond Future	68.4600	0.0685	67.2900	0.0673	(1.709)	0	0	0
2021/07/06	R023	03/02/2022	5.08	Put	Bond Future	813.3500	0.8133	816.4700	0.8165	0.384	0	0	0
2021/07/06	R023	03/02/2022			Bond Future	5.8027	105.4071	5.8069	105.4028	0.072	0.0000	0.0000	0
2021/07/06	R023	03/02/2022	5.07	Call	Bond Future	67.3500	0.0674	66.2000	0.0662	(1.707)	0	0	0
2021/07/06	R023	03/02/2022	5.07	Put	Bond Future	822.6100	0.8226	825.7500	0.8258	0.382	0	0	0
2021/07/06	R023	03/02/2022	5.06	Call	Bond Future	66.0700	0.0661	64.9300	0.0649	(1.725)	0	0	0
2021/07/06	R023	03/02/2022	5.06	Put	Bond Future	831.6900	0.8317	834.8400	0.8348	0.379	0	0	0
2021/07/06	R023	05/05/2022	6.31	Call	Bond Future	428.6000	0.4286	425.3100	0.4253	(0.768)	0	0	0
2021/07/06	R023	05/05/2022	6.31	Put	Bond Future	279.7400	0.2797	281.2500	0.2813	0.540	0	0	0
2021/07/06	R023	05/05/2022			Bond Future	6.1204	102.7459	6.1265	102.7411	0.100	0.0000	0.0000	0
2021/07/06	R023	05/05/2022	6.30	Call	Bond Future	423.4400	0.4234	420.1700	0.4202	(0.772)	0	0	0
2021/07/06	R023	05/05/2022	6.30	Put	Bond Future	282.4200	0.2824	283.9500	0.2839	0.542	0	0	0
2021/07/06	R023	05/05/2022	6.29	Call	Bond Future	418.3000	0.4183	415.0400	0.4150	(0.779)	0	0	0
2021/07/06	R023	05/05/2022	6.29	Put	Bond Future	285.1300	0.2851	286.6700	0.2867	0.540	0	0	0
2021/07/06	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	R035	05/08/2021	5.31	Put	Bond Future	43,446.1400	43.4461	43,329.8700	43.3299	(0.268)	0	0	0
2021/07/06	R035	05/08/2021	11.37	Call	Bond Future	7,792.3000	7.7923	7,901.0300	7.9010	1.395	0	0	0
2021/07/06	R035	05/08/2021	11.37	Put	Bond Future	48.8500	0.0488	41.3100	0.0413	(15.435)	0	0	100
2021/07/06	R035	05/08/2021			Bond Future	10.1531	94.6445	10.1360	94.7608	(0.169)	0.0000	0.0000	82,469
2021/07/06	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	R035	05/08/2021	5.30	Put	Bond Future	43,562.7200	43.5627	43,446.4500	43.4465	(0.267)	0	0	0
2021/07/06	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/06	R035	05/08/2021	5.29	Put	Bond Future	43,679.4300	43.6794	43,563.1600	43.5632	(0.266)	0	0	0
2021/07/06	R035	05/08/2021	10.77	Call	Bond Future	4,352.4200	4.3524	4,438.0800	4.4381	1.968	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
2021/07/06	R035	05/08/2021	10.77	Put	Bond Future	301.6300	0.3016	271.0200	0.2710	(10.148)	0	0	100
2021/07/06	R035	05/08/2021	10.02	Put	Bond Future	1,974.4900	1.9745	1,883.2000	1.8832	(4.623)	0	0	0
2021/07/06	R035	05/08/2021	10.02	Call	Bond Future	1,064.9000	1.0649	1,089.8800	1.0899	2.346	0	0	100
2021/07/06	R035	04/11/2021	11.20	Put	Bond Future	1,006.1200	1.0061	971.9500	0.9719	(3.396)	0	0	350
2021/07/06	R035	04/11/2021	10.60	Call	Bond Future	3,733.6500	3.7337	3,792.3900	3.7924	1.573	0	0	0
2021/07/06	R035	04/11/2021	10.60	Put	Bond Future	2,071.2200	2.0712	2,015.4300	2.0154	(2.694)	0	0	350
2021/07/06	R035	04/11/2021	10.11	Put	Bond Future	3,610.6400	3.6106	3,534.0800	3.5341	(2.120)	0	0	0
2021/07/06	R035	04/11/2021	10.11	Call	Bond Future	2,042.8800	2.0429	2,080.8500	2.0809	1.859	0	0	350
2021/07/06	R035	04/11/2021	10.12	Put	Bond Future	3,572.6000	3.5726	3,496.4600	3.4965	(2.131)	0	0	0
2021/07/06	R035	04/11/2021	10.12	Call	Bond Future	2,072.4500	2.0725	2,110.8400	2.1108	1.852	0	0	400
2021/07/06	R035	04/11/2021	10.62	Put	Bond Future	2,021.9000	2.0219	1,966.9300	1.9669	(2.719)	0	0	0
2021/07/06	R035	04/11/2021	10.62	Call	Bond Future	3,812.6600	3.8127	3,872.2200	3.8722	1.562	0	0	400
2021/07/06	R035	04/11/2021	11.75	Put	Bond Future	522.4200	0.5224	501.6100	0.5016	(3.983)	0	0	782
2021/07/06	R035	04/11/2021	11.08	Call	Bond Future	5,829.5600	5.8296	5,906.2100	5.9062	1.315	0	0	0
2021/07/06	R035	04/11/2021	11.08	Put	Bond Future	1,160.4500	1.1605	1,122.5700	1.1226	(3.264)	0	0	782
2021/07/06	R035	04/11/2021	10.23	Put	Bond Future	3,174.5600	3.1746	3,103.0600	3.1031	(2.252)	0	0	0
2021/07/06	R035	04/11/2021	12.53	Call	Bond Future	13,100.0100	13.1000	13,204.6200	13.2046	0.799	0	0	0
2021/07/06	R035	04/11/2021	12.53	Put	Bond Future	208.3200	0.2083	198.4000	0.1984	(4.762)	0	0	0
2021/07/06	R035	04/11/2021			Bond Future	10.3446	91.1950	10.3273	91.3095	(0.168)	0.0000	0.0000	0
2021/07/06	R035	04/11/2021	11.20	Call	Bond Future	6,403.5800	6.4036	6,483.9400	6.4839	1.255	0	0	0
2021/07/06	R035	04/11/2021	13.82	Call	Bond Future	19,269.9600	19.2700	19,383.1100	19.3831	0.587	0	0	0
2021/07/06	R035	04/11/2021	13.82	Put	Bond Future	19.4500	0.0195	18.0700	0.0181	(7.095)	0	0	400
2021/07/06	R035	04/11/2021	11.75	Call	Bond Future	9,144.2200	9.1442	9,237.9400	9.2379	1.025	0	0	0
2021/07/06	R035	04/11/2021	10.23	Call	Bond Future	2,413.4200	2.4134	2,456.4500	2.4565	1.783	0	0	782
2021/07/06	R035	04/11/2021	12.52	Call	Bond Future	13,050.8300	13.0508	13,155.3200	13.1553	0.801	0	0	0
2021/07/06	R035	04/11/2021	12.52	Put	Bond Future	211.7500	0.2118	201.7100	0.2017	(4.741)	0	0	0
2021/07/06	R035	04/11/2021	12.51	Call	Bond Future	13,001.6500	13.0016	13,106.0100	13.1060	0.803	0	0	0
2021/07/06	R035	04/11/2021	12.51	Put	Bond Future	215.2400	0.2152	205.0700	0.2051	(4.725)	0	0	0
2021/07/06	R035	03/02/2022	11.05	Put	Bond Future	2,300.9800	2.3010	2,253.6400	2.2536	(2.057)	0	0	1,600
2021/07/06	R035	03/02/2022	10.35	Put	Bond Future	4,231.9800	4.2320	4,162.7800	4.1628	(1.635)	0	0	0
2021/07/06	R035	03/02/2022	10.35	Call	Bond Future	2,979.0100	2.9790	3,023.8200	3.0238	1.504	0	0	1,600
2021/07/06	R035	03/02/2022	11.28	Call	Bond Future	6,423.7200	6.4237	6,496.6400	6.4966	1.135	0	0	0
2021/07/06	R035	03/02/2022	11.28	Put	Bond Future	1,878.1800	1.8782	1,837.0900	1.8371	(2.188)	0	0	200
2021/07/06	R035	03/02/2022	10.26	Put	Bond Future	4,554.4100	4.5544	4,482.2900	4.4823	(1.584)	0	0	0
2021/07/06	R035	03/02/2022	10.26	Call	Bond Future	2,709.9900	2.7100	2,751.8800	2.7519	1.546	0	0	200
2021/07/06	R035	03/02/2022	11.73	Call	Bond Future	8,437.4300	8.4374	8,520.5700	8.5206	0.985	0	0	0
2021/07/06	R035	03/02/2022	11.73	Put	Bond Future	1,279.5500	1.2795	1,248.6800	1.2487	(2.413)	0	0	280
2021/07/06	R035	03/02/2022	11.03	Call	Bond Future	5,383.0800	5.3831	5,449.1800	5.4492	1.228	0	0	0
2021/07/06	R035	03/02/2022	11.39	Call	Bond Future	6,904.9900	6.9050	6,980.6400	6.9806	1.096	0	0	0
2021/07/06	R035	03/02/2022	11.39	Put	Bond Future	1,709.7100	1.7097	1,671.3500	1.6713	(2.244)	0	0	683
2021/07/06	R035	03/02/2022	10.65	Call	Bond Future	3,961.9900	3.9620	4,016.4500	4.0164	1.375	0	0	0
2021/07/06	R035	03/02/2022	11.23	Call	Bond Future	6,209.3800	6.2094	6,281.0100	6.2810	1.154	0	0	0
2021/07/06	R035	03/02/2022	11.23	Put	Bond Future	1,961.6100	1.9616	1,919.2300	1.9192	(2.160)	0	0	0
2021/07/06	R035	03/02/2022	11.22	Call	Bond Future	6,167.1900	6.1672	6,238.5600	6.2386	1.157	0	0	0
2021/07/06	R035	03/02/2022	11.22	Put	Bond Future	1,979.1600	1.9792	1,936.5200	1.9365	(2.154)	0	0	0
2021/07/06	R035	03/02/2022			Bond Future	10.5435	92.2488	10.5257	92.3628	(0.169)	0.0000	0.0000	0
2021/07/06	R035	03/02/2022	11.05	Call	Bond Future	5,463.9800	5.4640	5,530.6500	5.5307	1.220	0	0	0
2021/07/06	R035	03/02/2022	11.88	Call	Bond Future	9,132.3800	9.1324	9,218.3600	9.2184	0.941	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
2021/07/06	R035	03/02/2022	11.88	Put	Bond Future	1,130.1000	1.1301	1,102.0700	1.1021	(2.480)	0	0	1,800
2021/07/06	R035	03/02/2022	11.03	Put	Bond Future	2,341.8600	2.3419	2,293.9500	2.2940	(2.046)	0	0	280
2021/07/06	R035	03/02/2022	10.10	Put	Bond Future	5,167.5500	5.1675	5,090.2900	5.0903	(1.495)	0	0	0
2021/07/06	R035	03/02/2022	10.10	Call	Bond Future	2,257.8400	2.2578	2,294.5900	2.2946	1.628	0	0	280
2021/07/06	R035	03/02/2022	10.65	Put	Bond Future	3,283.0500	3.2831	3,223.5000	3.2235	(1.814)	0	0	683
2021/07/06	R035	03/02/2022	9.70	Put	Bond Future	6,988.3900	6.9884	6,899.0100	6.8990	(1.279)	0	0	0
2021/07/06	R035	03/02/2022	9.70	Call	Bond Future	1,335.9100	1.3359	1,360.5400	1.3605	1.844	0	0	683
2021/07/06	R035	03/02/2022	11.24	Call	Bond Future	6,251.6400	6.2516	6,323.5300	6.3235	1.150	0	0	0
2021/07/06	R035	03/02/2022	11.24	Put	Bond Future	1,944.2000	1.9442	1,902.0800	1.9021	(2.166)	0	0	0
2021/07/06	R035	05/05/2022	11.64	Call	Bond Future	7,626.6800	7.6267	7,701.6900	7.7017	0.984	0	0	0
2021/07/06	R035	05/05/2022	11.64	Put	Bond Future	2,268.5000	2.2685	2,228.5800	2.2286	(1.760)	0	0	0
2021/07/06	R035	05/05/2022	11.63	Call	Bond Future	7,585.4500	7.5854	7,660.2500	7.6602	0.986	0	0	0
2021/07/06	R035	05/05/2022	11.63	Put	Bond Future	2,284.2000	2.2842	2,244.0700	2.2441	(1.757)	0	0	0
2021/07/06	R035	05/05/2022			Bond Future	10.7405	88.8643	10.7221	88.9792	(0.171)	0.0000	0.0000	0
2021/07/06	R035	05/05/2022	11.65	Call	Bond Future	7,668.2400	7.6682	7,743.4500	7.7435	0.981	0	0	0
2021/07/06	R035	05/05/2022	11.65	Put	Bond Future	2,253.1900	2.2532	2,213.4700	2.2135	(1.763)	0	0	0
2021/07/06	R186	05/08/2021	8.62	Call	Bond Future	4,761.6200	4.7616	4,720.7400	4.7207	(0.859)	0	0	0
2021/07/06	R186	05/08/2021	8.62	Put	Bond Future	17.8700	0.0179	16.7900	0.0168	(6.044)	0	0	0
2021/07/06	R186	05/08/2021	8.61	Call	Bond Future	4,718.0900	4.7181	4,677.1900	4.6772	(0.867)	0	0	0
2021/07/06	R186	05/08/2021	8.61	Put	Bond Future	18.6800	0.0187	17.5800	0.0176	(5.889)	0	0	0
2021/07/06	R186	05/08/2021			Bond Future	7.5783	114.1213	7.5868	114.0815	0.112	0.0000	0.0000	87,114
2021/07/06	R186	05/08/2021	8.63	Call	Bond Future	4,805.1200	4.8051	4,764.2800	4.7643	(0.850)	0	0	0
2021/07/06	R186	05/08/2021	8.63	Put	Bond Future	17.0700	0.0171	16.0300	0.0160	(6.093)	0	0	0
2021/07/06	R186	04/11/2021	7.77	Call	Bond Future	1,481.7700	1.4818	1,453.5600	1.4536	(1.904)	0	0	0
2021/07/06	R186	04/11/2021	8.10	Call	Bond Future	2,341.1600	2.3412	2,306.7000	2.3067	(1.472)	0	0	0
2021/07/06	R186	04/11/2021	8.10	Put	Bond Future	900.3100	0.9003	909.8100	0.9098	1.055	0	0	0
2021/07/06	R186	04/11/2021	8.09	Call	Bond Future	2,311.9500	2.3119	2,277.6500	2.2776	(1.484)	0	0	0
2021/07/06	R186	04/11/2021	8.09	Put	Bond Future	914.8400	0.9148	924.5000	0.9245	1.056	0	0	0
2021/07/06	R186	04/11/2021			Bond Future	7.7732	115.3570	7.7831	115.3131	0.127	0.0000	0.0000	0
2021/07/06	R186	04/11/2021	7.77	Put	Bond Future	1,496.1300	1.4961	1,511.8800	1.5119	1.053	0	0	15,177
2021/07/06	R186	04/11/2021	8.77	Call	Bond Future	4,612.4600	4.6125	4,570.8600	4.5709	(0.902)	0	0	0
2021/07/06	R186	04/11/2021	8.77	Put	Bond Future	289.7600	0.2898	292.1200	0.2921	0.814	0	0	15,177
2021/07/06	R186	04/11/2021	8.11	Call	Bond Future	2,370.5500	2.3706	2,335.9200	2.3359	(1.461)	0	0	0
2021/07/06	R186	04/11/2021	8.11	Put	Bond Future	885.9700	0.8860	895.3000	0.8953	1.053	0	0	0
2021/07/06	R186	03/02/2022	7.30	Call	Bond Future	735.5200	0.7355	719.4700	0.7195	(2.182)	0	0	0
2021/07/06	R186	03/02/2022	7.30	Put	Bond Future	3,632.5100	3.6325	3,663.1400	3.6631	0.843	0	0	0
2021/07/06	R186	03/02/2022			Bond Future	7.9763	111.4075	7.9874	111.3608	0.139	0.0000	0.0000	0
2021/07/06	R186	03/02/2022	7.29	Call	Bond Future	723.8200	0.7238	707.9400	0.7079	(2.194)	0	0	0
2021/07/06	R186	03/02/2022	7.29	Put	Bond Future	3,664.3600	3.6644	3,695.1600	3.6952	0.841	0	0	0
2021/07/06	R186	03/02/2022	7.28	Call	Bond Future	712.2500	0.7122	696.5400	0.6965	(2.206)	0	0	0
2021/07/06	R186	03/02/2022	7.28	Put	Bond Future	3,696.3500	3.6963	3,727.3200	3.7273	0.838	0	0	0
2021/07/06	R186	05/05/2022	8.32	Call	Bond Future	2,567.9900	2.5680	2,538.3200	2.5383	(1.155)	0	0	0
2021/07/06	R186	05/05/2022	8.32	Put	Bond Future	2,075.0200	2.0750	2,093.0600	2.0931	0.869	0	0	0
2021/07/06	R186	05/05/2022			Bond Future	8.1959	112.7281	8.2079	112.6804	0.146	0.0000	0.0000	0
2021/07/06	R186	05/05/2022	8.31	Call	Bond Future	2,544.8500	2.5449	2,515.3100	2.5153	(1.161)	0	0	0
2021/07/06	R186	05/05/2022	8.31	Put	Bond Future	2,091.5000	2.0915	2,109.6700	2.1097	0.869	0	0	0
2021/07/06	R186	05/05/2022	8.30	Call	Bond Future	2,522.2200	2.5222	2,492.8000	2.4928	(1.166)	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
2021/07/06	R186	05/05/2022	8.30	Put	Bond Future	2,108.5100	2.1085	2,126.8000	2.1268	0.867	0	0	0
2021/07/06	R197	05/08/2021			Bond Future	321.4749	321.4749	321.5129	321.5129	0.012	0.0000	0.0000	1,117
2021/07/06	R197	04/11/2021			Bond Future	325.0344	325.0344	325.0624	325.0624	0.009	0.0000	0.0000	0
2021/07/06	R197	03/02/2022			Bond Future	320.7174	320.7174	320.7394	320.7394	0.007	0.0000	0.0000	0
2021/07/06	R197	05/05/2022			Bond Future	324.5927	324.5927	324.6134	324.6134	0.006	0.0000	0.0000	0
2021/07/06	R202	05/08/2021			Bond Future	234.0023	234.0023	234.0468	234.0468	0.019	0.0000	0.0000	9,635
2021/07/06	R202	04/11/2021			Bond Future	236.5932	236.5932	236.6307	236.6307	0.016	0.0000	0.0000	0
2021/07/06	R202	03/02/2022			Bond Future	235.0542	235.0542	235.0875	235.0875	0.014	0.0000	0.0000	0
2021/07/06	R202	05/05/2022			Bond Future	237.8939	237.8939	237.9265	237.9265	0.014	0.0000	0.0000	0
2021/07/06	R209	05/08/2021	11.81	Call	Bond Future	9,263.2400	9.2632	9,392.4300	9.3924	1.395	0	0	0
2021/07/06	R209	05/08/2021	11.81	Put	Bond Future	5.9900	0.0060	4.6200	0.0046	(22.871)	0	0	0
2021/07/06	R209	05/08/2021			Bond Future	10.0896	73.2107	10.0676	73.3413	(0.217)	0.0000	0.0000	28,782
2021/07/06	R209	05/08/2021	11.80	Call	Bond Future	9,214.8400	9.2148	9,343.9800	9.3440	1.401	0	0	0
2021/07/06	R209	05/08/2021	11.80	Put	Bond Future	6.2200	0.0062	4.8000	0.0048	(22.830)	0	0	0
2021/07/06	R209	05/08/2021	11.79	Call	Bond Future	9,166.3800	9.1664	9,295.4800	9.2955	1.408	0	0	0
2021/07/06	R209	05/08/2021	11.79	Put	Bond Future	6.4500	0.0065	4.9900	0.0050	(22.636)	0	0	0
2021/07/06	R209	04/11/2021	10.00	Call	Bond Future	1,714.5100	1.7145	1,759.4800	1.7595	2.623	0	0	0
2021/07/06	R209	04/11/2021	10.00	Put	Bond Future	3,233.4800	3.2335	3,148.8100	3.1488	(2.619)	0	0	3,100
2021/07/06	R209	04/11/2021	12.00	Call	Bond Future	9,455.0200	9.4550	9,569.1500	9.5691	1.207	0	0	0
2021/07/06	R209	04/11/2021	12.00	Put	Bond Future	303.4300	0.3034	287.9200	0.2879	(5.112)	0	0	9,000
2021/07/06	R209	04/11/2021	10.50	Call	Bond Future	3,200.6100	3.2006	3,269.9800	3.2700	2.167	0	0	0
2021/07/06	R209	04/11/2021	12.19	Call	Bond Future	10,286.9000	10.2869	10,403.6300	10.4036	1.135	0	0	0
2021/07/06	R209	04/11/2021	12.19	Put	Bond Future	243.1800	0.2432	230.2700	0.2303	(5.309)	0	0	0
2021/07/06	R209	04/11/2021	12.17	Call	Bond Future	10,199.6100	10.1996	10,316.0900	10.3161	1.142	0	0	0
2021/07/06	R209	04/11/2021			Bond Future	10.2579	70.8635	10.2356	70.9932	(0.218)	0.0000	0.0000	4,785
2021/07/06	R209	04/11/2021	10.50	Put	Bond Future	1,816.0800	1.8161	1,755.8100	1.7558	(3.319)	0	0	9,400
2021/07/06	R209	04/11/2021	9.50	Put	Bond Future	5,304.7500	5.3048	5,197.7800	5.1978	(2.016)	0	0	0
2021/07/06	R209	04/11/2021	9.50	Call	Bond Future	706.8700	0.7069	729.5400	0.7295	3.207	0	0	6,000
2021/07/06	R209	04/11/2021	12.18	Call	Bond Future	10,243.2400	10.2432	10,359.8400	10.3598	1.138	0	0	0
2021/07/06	R209	04/11/2021	12.18	Put	Bond Future	246.0000	0.2460	232.9600	0.2330	(5.301)	0	0	0
2021/07/06	R209	04/11/2021	12.17	Put	Bond Future	248.9000	0.2489	235.7400	0.2357	(5.287)	0	0	0
2021/07/06	R209	03/02/2022	11.03	Call	Bond Future	5,112.6600	5.1127	5,194.3400	5.1943	1.598	0	0	0
2021/07/06	R209	03/02/2022	11.03	Put	Bond Future	1,821.6300	1.8216	1,773.5900	1.7736	(2.637)	0	0	0
2021/07/06	R209	03/02/2022	11.02	Call	Bond Future	5,075.6600	5.0757	5,157.0300	5.1570	1.603	0	0	0
2021/07/06	R209	03/02/2022	11.02	Put	Bond Future	1,837.5100	1.8375	1,789.1600	1.7892	(2.631)	0	0	0
2021/07/06	R209	03/02/2022			Bond Future	10.4285	71.6826	10.4056	71.8123	(0.219)	0.0000	0.0000	0
2021/07/06	R209	03/02/2022	11.04	Call	Bond Future	5,149.7400	5.1497	5,231.7200	5.2317	1.592	0	0	0
2021/07/06	R209	03/02/2022	11.04	Put	Bond Future	1,805.8800	1.8059	1,758.1400	1.7581	(2.644)	0	0	0
2021/07/06	R209	05/05/2022	11.44	Call	Bond Future	6,447.7400	6.4477	6,534.2700	6.5343	1.342	0	0	0
2021/07/06	R209	05/05/2022	11.44	Put	Bond Future	2,032.1800	2.0322	1,987.7800	1.9878	(2.185)	0	0	0
2021/07/06	R209	05/05/2022	11.43	Call	Bond Future	6,411.9800	6.4120	6,498.2800	6.4983	1.346	0	0	0
2021/07/06	R209	05/05/2022	11.43	Put	Bond Future	2,046.7400	2.0467	2,002.1100	2.0021	(2.181)	0	0	0
2021/07/06	R209	05/05/2022			Bond Future	10.6027	69.3911	10.5790	69.5220	(0.223)	0.0000	0.0000	0
2021/07/06	R209	05/05/2022	11.45	Call	Bond Future	6,483.7600	6.4838	6,570.5400	6.5705	1.338	0	0	0
2021/07/06	R209	05/05/2022	11.45	Put	Bond Future	2,017.9300	2.0179	1,973.7800	1.9738	(2.188)	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
2021/07/06	R210	05/08/2021			Bond Future	208.8230	208.8230	208.8569	208.8569	0.016	0.0000	0.0000	1,486
2021/07/06	R210	04/11/2021			Bond Future	208.3513	208.3513	208.3790	208.3790	0.013	0.0000	0.0000	0
2021/07/06	R210	03/02/2022			Bond Future	210.8083	210.8083	210.8321	210.8321	0.011	0.0000	0.0000	0
2021/07/06	R210	05/05/2022			Bond Future	210.5199	210.5199	210.5430	210.5430	0.011	0.0000	0.0000	0
2021/07/06	R212	05/08/2021			Bond Future	172.7497	172.7497	172.7682	172.7682	0.011	0.0000	0.0000	2,457
2021/07/06	R212	04/11/2021			Bond Future	174.6627	174.6627	174.6757	174.6757	0.007	0.0000	0.0000	0
2021/07/06	R213	05/08/2021	10.85	Call	Bond Future	8,091.1300	8.0911	8,014.9100	8.0149	(0.942)	0	0	0
2021/07/06	R213	05/08/2021	10.85	Put	Bond Future	9.1300	0.0091	8.5000	0.0085	(6.900)	0	0	0
2021/07/06	R213	05/08/2021	10.84	Call	Bond Future	8,041.9700	8.0420	7,965.7300	7.9657	(0.948)	0	0	0
2021/07/06	R213	05/08/2021	10.84	Put	Bond Future	9.5100	0.0095	8.8600	0.0089	(6.835)	0	0	0
2021/07/06	R213	05/08/2021	10.14	Put	Bond Future	119.7400	0.1197	117.8400	0.1178	(1.587)	0	0	0
2021/07/06	R213	05/08/2021	9.34	Put	Bond Future	1,156.2200	1.1562	1,173.1700	1.1732	1.466	0	0	0
2021/07/06	R213	05/08/2021	9.34	Call	Bond Future	1,263.4400	1.2634	1,204.8000	1.2048	(4.641)	0	0	0
2021/07/06	R213	05/08/2021			Bond Future	9.3210	88.6390	9.3344	88.5634	0.144	0.0000	0.0000	9,084
2021/07/06	R213	05/08/2021	10.86	Call	Bond Future	8,140.2700	8.1403	8,064.0700	8.0641	(0.936)	0	0	0
2021/07/06	R213	05/08/2021	10.86	Put	Bond Future	8.7700	0.0088	8.1600	0.0082	(6.956)	0	0	0
2021/07/06	R213	05/08/2021	10.78	Call	Bond Future	7,746.4200	7.7464	7,670.0800	7.6701	(0.985)	0	0	0
2021/07/06	R213	05/08/2021	10.78	Put	Bond Future	12.0800	0.0121	11.3300	0.0113	(6.209)	0	0	0
2021/07/06	R213	05/08/2021	10.14	Call	Bond Future	4,578.6400	4.5786	4,501.1500	4.5012	(1.692)	0	0	0
2021/07/06	R213	04/11/2021	11.10	Put	Bond Future	328.4400	0.3284	331.3800	0.3314	0.895	0	0	0
2021/07/06	R213	04/11/2021	11.11	Call	Bond Future	8,532.3100	8.5323	8,455.9700	8.4560	(0.895)	0	0	0
2021/07/06	R213	04/11/2021	11.09	Put	Bond Future	332.5800	0.3326	335.5700	0.3356	0.899	0	0	0
2021/07/06	R213	04/11/2021			Bond Future	9.5078	86.0696	9.5223	85.9904	0.152	0.0000	0.0000	0
2021/07/06	R213	04/11/2021	11.10	Call	Bond Future	8,488.4500	8.4885	8,412.1700	8.4122	(0.899)	0	0	0
2021/07/06	R213	04/11/2021	11.11	Put	Bond Future	324.3500	0.3244	327.2300	0.3272	0.888	0	0	0
2021/07/06	R213	04/11/2021	11.09	Call	Bond Future	8,444.6100	8.4446	8,368.3800	8.3684	(0.903)	0	0	0
2021/07/06	R213	03/02/2022	10.67	Call	Bond Future	6,176.4800	6.1765	6,109.0800	6.1091	(1.091)	0	0	0
2021/07/06	R213	03/02/2022	10.67	Put	Bond Future	1,239.5000	1.2395	1,253.9400	1.2539	1.165	0	0	220
2021/07/06	R213	03/02/2022	10.60	Put	Bond Future	1,319.6900	1.3197	1,335.1100	1.3351	1.168	0	0	430
2021/07/06	R213	03/02/2022	10.00	Call	Bond Future	3,813.1700	3.8132	3,757.4200	3.7574	(1.462)	0	0	0
2021/07/06	R213	03/02/2022	10.00	Put	Bond Future	2,252.5000	2.2525	2,278.5900	2.2786	1.158	0	0	430
2021/07/06	R213	03/02/2022	9.22	Put	Bond Future	4,376.3900	4.3764	4,421.4200	4.4214	1.029	0	0	0
2021/07/06	R213	03/02/2022	8.80	Put	Bond Future	5,972.4200	5.9724	6,028.5000	6.0285	0.939	0	0	0
2021/07/06	R213	03/02/2022	8.80	Call	Bond Future	1,007.1400	1.0071	981.3800	0.9814	(2.558)	0	0	102
2021/07/06	R213	03/02/2022	9.58	Put	Bond Future	3,266.8800	3.2669	3,302.6600	3.3027	1.095	0	0	200
2021/07/06	R213	03/02/2022	8.63	Put	Bond Future	6,731.7700	6.7318	6,791.8600	6.7919	0.893	0	0	0
2021/07/06	R213	03/02/2022	8.63	Call	Bond Future	789.1400	0.7891	767.3900	0.7674	(2.756)	0	0	200
2021/07/06	R213	03/02/2022	9.98	Call	Bond Future	3,751.4300	3.7514	3,696.1100	3.6961	(1.475)	0	0	0
2021/07/06	R213	03/02/2022	9.98	Put	Bond Future	2,294.3900	2.2944	2,320.9100	2.3209	1.156	0	0	0
2021/07/06	R213	03/02/2022			Bond Future	9.7022	87.0641	9.7176	86.9822	0.159	0.0000	0.0000	0
2021/07/06	R213	03/02/2022	10.17	Call	Bond Future	4,370.4600	4.3705	4,311.2600	4.3113	(1.355)	0	0	0
2021/07/06	R213	03/02/2022	10.17	Put	Bond Future	1,935.7200	1.9357	1,958.3600	1.9584	1.170	0	0	220
2021/07/06	R213	03/02/2022	9.15	Put	Bond Future	4,618.5200	4.6185	4,665.4100	4.6654	1.015	0	0	0
2021/07/06	R213	03/02/2022	9.15	Call	Bond Future	1,623.0800	1.6231	1,588.1300	1.5881	(2.153)	0	0	220
2021/07/06	R213	03/02/2022	10.60	Call	Bond Future	5,912.4100	5.9124	5,845.9900	5.8460	(1.123)	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
2021/07/06	R213	03/02/2022	9.22	Call	Bond Future	1,768.2000		1.7682	1,731.3900	1.7314	(2.082)	0	0	430
2021/07/06	R213	03/02/2022	10.25	Call	Bond Future	4,642.6700		4.6427	4,581.9700	4.5820	(1.307)	0	0	0
2021/07/06	R213	03/02/2022	10.25	Put	Bond Future	1,800.7500		1.8007	1,821.8900	1.8219	1.174	0	0	102
2021/07/06	R213	03/02/2022	9.76	Call	Bond Future	3,101.8200		3.1018	3,051.4300	3.0514	(1.625)	0	0	0
2021/07/06	R213	03/02/2022	9.76	Put	Bond Future	2,795.8300		2.7958	2,827.2800	2.8273	1.125	0	0	102
2021/07/06	R213	03/02/2022	10.15	Call	Bond Future	4,303.3600		4.3034	4,244.5500	4.2445	(1.367)	0	0	0
2021/07/06	R213	03/02/2022	10.15	Put	Bond Future	1,970.8300		1.9708	1,993.8600	1.9939	1.169	0	0	200
2021/07/06	R213	03/02/2022	9.58	Call	Bond Future	2,615.6800		2.6157	2,569.6200	2.5696	(1.761)	0	0	0
2021/07/06	R213	03/02/2022	9.97	Call	Bond Future	3,720.6100		3.7206	3,665.5000	3.6655	(1.481)	0	0	0
2021/07/06	R213	03/02/2022	9.97	Put	Bond Future	2,315.4400		2.3154	2,342.1700	2.3422	1.154	0	0	0
2021/07/06	R213	03/02/2022	9.96	Call	Bond Future	3,689.9000		3.6899	3,635.0100	3.6350	(1.488)	0	0	0
2021/07/06	R213	03/02/2022	9.96	Put	Bond Future	2,336.6500		2.3366	2,363.6000	2.3636	1.153	0	0	0
2021/07/06	R213	05/05/2022	10.65	Put	Bond Future	1,994.0700		1.9941	2,015.2200	2.0152	1.061	0	0	0
2021/07/06	R213	05/05/2022	10.63	Call	Bond Future	5,690.5900		5.6906	5,628.8400	5.6288	(1.085)	0	0	0
2021/07/06	R213	05/05/2022			Bond Future	9.8964		84.5640	9.9125	84.4808	0.163	0.0000	0.0000	0
2021/07/06	R213	05/05/2022	10.64	Call	Bond Future	5,724.4400		5.7244	5,662.5400	5.6625	(1.081)	0	0	0
2021/07/06	R213	05/05/2022	10.64	Put	Bond Future	2,008.3900		2.0084	2,029.6900	2.0297	1.061	0	0	0
2021/07/06	R213	05/05/2022	10.65	Call	Bond Future	5,758.6100		5.7586	5,696.5600	5.6966	(1.078)	0	0	0
2021/07/06	R213	05/05/2022	10.63	Put	Bond Future	2,023.0800		2.0231	2,044.5300	2.0445	1.060	0	0	0
2021/07/06	R214	05/08/2021	12.03	Put	Bond Future	16.4900		0.0165	13.2200	0.0132	(19.830)	0	0	0
2021/07/06	R214	05/08/2021	12.01	Call	Bond Future	8,421.5300		8.4215	8,551.6000	8.5516	1.544	0	0	0
2021/07/06	R214	05/08/2021			Bond Future	10.4737		70.1026	10.4518	70.2361	(0.209)	0.0000	0.0000	17,880
2021/07/06	R214	05/08/2021	12.02	Call	Bond Future	8,470.0700		8.4701	8,600.2400	8.6002	1.537	0	0	0
2021/07/06	R214	05/08/2021	12.02	Put	Bond Future	17.0000		0.0170	13.6500	0.0137	(19.706)	0	0	0
2021/07/06	R214	05/08/2021	12.03	Call	Bond Future	8,518.5800		8.5186	8,648.8300	8.6488	1.529	0	0	0
2021/07/06	R214	05/08/2021	12.01	Put	Bond Future	17.5400		0.0175	14.0900	0.0141	(19.669)	0	0	0
2021/07/06	R214	04/11/2021	12.47	Call	Bond Future	9,881.5500		9.8815	9,999.4100	9.9994	1.193	0	0	0
2021/07/06	R214	04/11/2021	12.46	Call	Bond Future	9,838.4600		9.8385	9,956.1800	9.9562	1.197	0	0	0
2021/07/06	R214	04/11/2021	12.46	Put	Bond Future	291.4700		0.2915	276.4200	0.2764	(5.163)	0	0	0
2021/07/06	R214	04/11/2021			Bond Future	10.6401		67.5846	10.6178	67.7174	(0.210)	0.0000	0.0000	0
2021/07/06	R214	04/11/2021	12.47	Put	Bond Future	288.3300		0.2883	273.4200	0.2734	(5.171)	0	0	0
2021/07/06	R214	04/11/2021	12.48	Call	Bond Future	9,924.5500		9.9246	10,042.5500	10.0425	1.189	0	0	0
2021/07/06	R214	04/11/2021	12.48	Put	Bond Future	285.1700		0.2852	270.4000	0.2704	(5.179)	0	0	0
2021/07/06	R214	03/02/2022	11.40	Put	Bond Future	1,849.4700		1.8495	1,800.2500	1.8003	(2.661)	0	0	0
2021/07/06	R214	03/02/2022	11.41	Call	Bond Future	5,154.8800		5.1549	5,238.9100	5.2389	1.630	0	0	0
2021/07/06	R214	03/02/2022	11.39	Put	Bond Future	1,866.0500		1.8660	1,816.5100	1.8165	(2.655)	0	0	0
2021/07/06	R214	03/02/2022			Bond Future	10.8116		68.3656	10.7887	68.4985	(0.212)	0.0000	0.0000	0
2021/07/06	R214	03/02/2022	11.40	Call	Bond Future	5,118.1900		5.1182	5,201.9000	5.2019	1.636	0	0	0
2021/07/06	R214	03/02/2022	11.41	Put	Bond Future	1,832.8500		1.8328	1,783.9500	1.7840	(2.668)	0	0	0
2021/07/06	R214	03/02/2022	11.39	Call	Bond Future	5,081.3900		5.0814	5,164.7800	5.1648	1.641	0	0	0
2021/07/06	R214	05/05/2022	11.74	Put	Bond Future	2,241.2800		2.2413	2,193.7200	2.1937	(2.122)	0	0	0
2021/07/06	R214	05/05/2022	11.75	Call	Bond Future	6,352.6700		6.3527	6,439.5900	6.4396	1.368	0	0	0
2021/07/06	R214	05/05/2022	11.73	Put	Bond Future	2,256.5300		2.2565	2,208.7200	2.2087	(2.119)	0	0	0
2021/07/06	R214	05/05/2022			Bond Future	10.9802		65.8962	10.9564	66.0305	(0.216)	0.0000	0.0000	0
2021/07/06	R214	05/05/2022	11.74	Call	Bond Future	6,316.9000		6.3169	6,403.5800	6.4036	1.372	0	0	0
2021/07/06	R214	05/05/2022	11.75	Put	Bond Future	2,226.1500		2.2262	2,178.8300	2.1788	(2.126)	0	0	0
2021/07/06	R214	05/05/2022	11.73	Call	Bond Future	6,281.1800		6.2812	6,367.6100	6.3676	1.376	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
2021/07/06	R248	05/08/2021	12.51	Put	Bond Future	6.9500	0.0070	5.5000	0.0055	(20.863)	0	0	0
2021/07/06	R248	05/08/2021	12.52	Call	Bond Future	13,562.7100	13.5627	13,691.7900	13.6918	0.952	0	0	0
2021/07/06	R248	05/08/2021	12.50	Put	Bond Future	7.2200	0.0072	5.7300	0.0057	(20.637)	0	0	0
2021/07/06	R248	05/08/2021	11.20	Put	Bond Future	243.2200	0.2432	216.2200	0.2162	(11.101)	0	0	0
2021/07/06	R248	05/08/2021	11.20	Call	Bond Future	5,547.4600	5.5475	5,650.9300	5.6509	1.865	0	0	0
2021/07/06	R248	05/08/2021	10.50	Put	Bond Future	1,523.4600	1.5235	1,436.5400	1.4365	(5.705)	0	0	0
2021/07/06	R248	05/08/2021	10.30	Call	Bond Future	1,025.0000	1.0250	1,049.9700	1.0500	2.436	0	0	1,300
2021/07/06	R248	05/08/2021	10.90	Put	Bond Future	548.0700	0.5481	500.2300	0.5002	(8.729)	0	0	0
2021/07/06	R248	05/08/2021	10.90	Call	Bond Future	3,735.1900	3.7352	3,817.8200	3.8178	2.212	0	0	1,300
2021/07/06	R248	05/08/2021	10.60	Put	Bond Future	1,196.3000	1.1963	1,119.5700	1.1196	(6.414)	0	0	0
2021/07/06	R248	05/08/2021	10.60	Call	Bond Future	2,164.9900	2.1650	2,218.7300	2.2187	2.482	0	0	0
2021/07/06	R248	05/08/2021			Bond Future	10.4733	88.5282	10.4564	88.6587	(0.161)	0.0000	0.0000	171,055
2021/07/06	R248	05/08/2021	12.51	Call	Bond Future	13,506.3400	13.5063	13,635.3600	13.6354	0.955	0	0	0
2021/07/06	R248	05/08/2021	12.52	Put	Bond Future	6.6800	0.0067	5.2900	0.0053	(20.808)	0	0	0
2021/07/06	R248	05/08/2021	12.50	Call	Bond Future	13,449.8800	13.4499	13,578.8600	13.5789	0.959	0	0	0
2021/07/06	R248	05/08/2021	10.00	Put	Bond Future	4,164.7000	4.1647	4,040.9300	4.0409	(2.972)	0	0	0
2021/07/06	R248	05/08/2021	10.00	Call	Bond Future	367.1900	0.3672	373.8900	0.3739	1.825	0	0	0
2021/07/06	R248	05/08/2021	10.50	Call	Bond Future	1,729.0900	1.7291	1,772.6400	1.7726	2.519	0	0	0
2021/07/06	R248	05/08/2021	10.30	Put	Bond Future	2,382.2900	2.3823	2,276.7900	2.2768	(4.429)	0	0	0
2021/07/06	R248	04/11/2021	12.85	Call	Bond Future	14,355.6700	14.3557	14,473.5100	14.4735	0.821	0	0	0
2021/07/06	R248	04/11/2021	12.85	Put	Bond Future	238.5000	0.2385	227.2300	0.2272	(4.725)	0	0	0
2021/07/06	R248	04/11/2021			Bond Future	10.6385	85.0754	10.6213	85.2045	(0.161)	0.0000	0.0000	0
2021/07/06	R248	04/11/2021	10.30	Put	Bond Future	4,483.3200	4.4833	4,392.1100	4.3921	(2.034)	0	0	0
2021/07/06	R248	04/11/2021	10.30	Call	Bond Future	1,869.6900	1.8697	1,907.5900	1.9076	2.027	0	0	1,200
2021/07/06	R248	04/11/2021	9.60	Put	Bond Future	8,962.5800	8.9626	8,844.8200	8.8448	(1.314)	0	0	0
2021/07/06	R248	04/11/2021	9.60	Call	Bond Future	473.0500	0.4730	484.4000	0.4844	2.399	0	0	1,200
2021/07/06	R248	04/11/2021	12.84	Call	Bond Future	14,305.3400	14.3053	14,423.0500	14.4231	0.823	0	0	0
2021/07/06	R248	04/11/2021	12.84	Put	Bond Future	242.2000	0.2422	230.8000	0.2308	(4.707)	0	0	0
2021/07/06	R248	04/11/2021	12.83	Call	Bond Future	14,254.9900	14.2550	14,372.5500	14.3726	0.825	0	0	0
2021/07/06	R248	04/11/2021	12.83	Put	Bond Future	245.9600	0.2460	234.4100	0.2344	(4.696)	0	0	0
2021/07/06	R248	03/02/2022	11.48	Call	Bond Future	6,770.9700	6.7710	6,853.0100	6.8530	1.212	0	0	0
2021/07/06	R248	03/02/2022	11.49	Put	Bond Future	2,090.2600	2.0903	2,043.6700	2.0437	(2.229)	0	0	0
2021/07/06	R248	03/02/2022	11.47	Call	Bond Future	6,724.0400	6.7240	6,805.7700	6.8058	1.215	0	0	0
2021/07/06	R248	03/02/2022			Bond Future	10.8089	86.0585	10.7913	86.1874	(0.163)	0.0000	0.0000	0
2021/07/06	R248	03/02/2022	11.48	Put	Bond Future	2,108.9600	2.1090	2,062.0700	2.0621	(2.223)	0	0	0
2021/07/06	R248	03/02/2022	11.49	Call	Bond Future	6,818.1900	6.8182	6,900.5300	6.9005	1.208	0	0	0
2021/07/06	R248	03/02/2022	11.47	Put	Bond Future	2,128.0600	2.1281	2,080.8600	2.0809	(2.218)	0	0	0
2021/07/06	R248	05/05/2022	11.80	Call	Bond Future	8,157.3600	8.1574	8,241.3500	8.2413	1.030	0	0	0
2021/07/06	R248	05/05/2022	11.79	Call	Bond Future	8,112.1600	8.1122	8,195.9300	8.1959	1.033	0	0	0
2021/07/06	R248	05/05/2022	11.79	Put	Bond Future	2,663.4600	2.6635	2,617.1300	2.6171	(1.739)	0	0	0
2021/07/06	R248	05/05/2022			Bond Future	10.9764	82.6637	10.9582	82.7938	(0.166)	0.0000	0.0000	0
2021/07/06	R248	05/05/2022	11.80	Put	Bond Future	2,645.7500	2.6457	2,599.6400	2.5996	(1.743)	0	0	0
2021/07/06	R248	05/05/2022	11.81	Call	Bond Future	8,202.3400	8.2023	8,286.5600	8.2866	1.027	0	0	0
2021/07/06	R248	05/05/2022	11.81	Put	Bond Future	2,627.9000	2.6279	2,582.0200	2.5820	(1.746)	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>1138652</b>
--------------	--	--	--	--	--	--	--	--	--	--	----------------