



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 19/03/2021 TO 19/03/2021

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
2021/03/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	2025	06/05/2021		Bond Future	150.3522	150.3522	150.4084	150.4084	0.037	0.0000	0.0000	8,205
2021/03/19	2025	05/08/2021		Bond Future	150.4931	150.4931	150.5494	150.5494	0.037	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
2021/03/19	2025	04/11/2021			Bond Future	152.2152	152.2152	152.2717	152.2717	0.037	0.0000	0.0000	0
2021/03/19	2025	03/02/2022			Bond Future	152.4420	152.4420	152.4990	152.4990	0.037	0.0000	0.0000	0
2021/03/19	2029	06/05/2021			Bond Future	107.4808	107.4808	107.5635	107.5635	0.077	0.0000	0.0000	2,927
2021/03/19	2029	05/08/2021			Bond Future	108.6756	108.6756	108.7588	108.7588	0.077	0.0000	0.0000	0
2021/03/19	2029	04/11/2021			Bond Future	108.7685	108.7685	108.8525	108.8525	0.077	0.0000	0.0000	0
2021/03/19	2029	03/02/2022			Bond Future	110.0437	110.0437	110.1284	110.1284	0.077	0.0000	0.0000	0
2021/03/19	2030	06/05/2021	11.70	Call	Bond Future	10,971.8600	10.9719	11,518.8500	11.5188	4.985	0	0	0
2021/03/19	2030	06/05/2021	11.70	Put	Bond Future	6.4200	0.0064	3.9300	0.0039	(38.785)	0	0	0
2021/03/19	2030	06/05/2021	11.69	Call	Bond Future	10,925.6300	10.9256	11,472.5200	11.4725	5.006	0	0	0
2021/03/19	2030	06/05/2021	11.69	Put	Bond Future	6.6700	0.0067	4.0800	0.0041	(38.831)	0	0	0
2021/03/19	2030	06/05/2021	8.90	Call	Bond Future	438.6300	0.4386	546.0700	0.5461	24.494	0	0	0
2021/03/19	2030	06/05/2021	9.00	Call	Bond Future	565.5300	0.5655	695.9400	0.6959	23.060	0	0	0
2021/03/19	2030	06/05/2021	9.00	Put	Bond Future	3,546.3000	3.5463	3,127.2300	3.1272	(11.817)	0	0	5,000
2021/03/19	2030	06/05/2021	9.25	Call	Bond Future	988.0700	0.9881	1,184.0000	1.1840	19.830	0	0	0
2021/03/19	2030	06/05/2021	9.25	Put	Bond Future	2,551.0100	2.5510	2,197.4600	2.1975	(13.859)	0	0	0
2021/03/19	2030	06/05/2021	9.35	Call	Bond Future	1,205.1600	1.2052	1,429.5800	1.4296	18.622	0	0	0
2021/03/19	2030	06/05/2021	9.27	Put	Bond Future	2,479.9800	2.4800	2,132.0700	2.1321	(14.029)	0	0	0
2021/03/19	2030	06/05/2021	9.27	Call	Bond Future	1,029.2700	1.0293	1,230.8400	1.2308	19.584	0	0	300
2021/03/19	2030	06/05/2021	10.95	Call	Bond Future	7,456.9500	7.4570	7,982.9600	7.9830	7.054	0	0	0
2021/03/19	2030	06/05/2021	10.95	Put	Bond Future	77.9600	0.0780	54.4900	0.0545	(30.105)	0	0	300
2021/03/19	2030	06/05/2021	9.92	Call	Bond Future	2,967.2900	2.9673	3,346.9400	3.3469	12.795	0	0	0
2021/03/19	2030	06/05/2021	7.97	Call	Bond Future	17.5700	0.0176	24.4500	0.0244	39.158	0	0	700
2021/03/19	2030	06/05/2021	10.04	Call	Bond Future	3,434.3400	3.4343	3,840.4200	3.8404	11.824	0	0	0
2021/03/19	2030	06/05/2021	10.04	Put	Bond Future	694.8200	0.6948	551.4200	0.5514	(20.638)	0	0	0
2021/03/19	2030	06/05/2021	9.15	Put	Bond Future	2,926.3400	2.9263	2,545.3900	2.5454	(13.018)	0	0	0
2021/03/19	2030	06/05/2021	9.15	Call	Bond Future	799.6000	0.7996	968.1300	0.9681	21.077	0	0	0
2021/03/19	2030	06/05/2021			Bond Future	9.5314	93.2513	9.4317	93.8007	(1.045)	0.0000	0.0000	115,348
2021/03/19	2030	06/05/2021	11.71	Call	Bond Future	11,018.0700	11.0181	11,565.1400	11.5651	4.965	0	0	0
2021/03/19	2030	06/05/2021	11.71	Put	Bond Future	6.1900	0.0062	3.7800	0.0038	(38.934)	0	0	0
2021/03/19	2030	06/05/2021	8.95	Call	Bond Future	499.1700	0.4992	617.8100	0.6178	23.767	0	0	0
2021/03/19	2030	06/05/2021	8.95	Put	Bond Future	3,766.8500	3.7669	3,336.0100	3.3360	(11.438)	0	0	2,500
2021/03/19	2030	06/05/2021	8.36	Put	Bond Future	6,819.6600	6.8197	6,296.7000	6.2967	(7.668)	0	0	0
2021/03/19	2030	06/05/2021	8.36	Call	Bond Future	79.7800	0.0798	106.3000	0.1063	33.241	0	0	0
2021/03/19	2030	06/05/2021	8.86	Put	Bond Future	4,181.2400	4.1812	3,730.6700	3.7307	(10.776)	0	0	0
2021/03/19	2030	06/05/2021	8.86	Call	Bond Future	394.2600	0.3943	493.1700	0.4932	25.088	0	0	0
2021/03/19	2030	06/05/2021	8.90	Put	Bond Future	3,994.3600	3.9944	3,552.3200	3.5523	(11.067)	0	0	2,500
2021/03/19	2030	06/05/2021	9.35	Put	Bond Future	2,208.7100	2.2087	1,883.6500	1.8837	(14.717)	0	0	0
2021/03/19	2030	06/05/2021	8.77	Put	Bond Future	4,616.5800	4.6166	4,148.2400	4.1482	(10.145)	0	0	0
2021/03/19	2030	06/05/2021	8.77	Call	Bond Future	306.6200	0.3066	387.7600	0.3878	26.463	0	0	300
2021/03/19	2030	06/05/2021	9.92	Put	Bond Future	864.3700	0.8644	694.5400	0.6945	(19.648)	0	0	700
2021/03/19	2030	06/05/2021	9.22	Call	Bond Future	928.7400	0.9287	1,116.3200	1.1163	20.197	0	0	0
2021/03/19	2030	06/05/2021	9.22	Put	Bond Future	2,660.3600	2.6604	2,298.4600	2.2985	(13.603)	0	0	700
2021/03/19	2030	06/05/2021	7.97	Put	Bond Future	9,142.9800	9.1430	8,600.3800	8.6004	(5.935)	0	0	0
2021/03/19	2030	06/05/2021	10.74	Call	Bond Future	6,477.8900	6.4779	6,988.3700	6.9884	7.880	0	0	0
2021/03/19	2030	06/05/2021	10.74	Put	Bond Future	140.7500	0.1407	101.7500	0.1018	(27.709)	0	0	0
2021/03/19	2030	05/08/2021	8.83	Call	Bond Future	848.8600	0.8489	977.9000	0.9779	15.202	0	0	479

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
2021/03/19	2030	05/08/2021	10.15	Call	Bond Future	3,918.8400	3.9188	4,267.8800	4.2679	8.907	0	0	0
2021/03/19	2030	05/08/2021	10.30	Put	Bond Future	1,614.5300	1.6145	1,430.2800	1.4303	(11.412)	0	0	200
2021/03/19	2030	05/08/2021	8.78	Put	Bond Future	6,166.5900	6.1666	5,733.2000	5.7332	(7.028)	0	0	0
2021/03/19	2030	05/08/2021	8.78	Call	Bond Future	784.9900	0.7850	906.7200	0.9067	15.507	0	0	200
2021/03/19	2030	05/08/2021	7.70	Put	Bond Future	11,927.6100	11.9276	11,396.6000	11.3966	(4.452)	0	0	0
2021/03/19	2030	05/08/2021	9.45	Call	Bond Future	1,948.3000	1.9483	2,179.7700	2.1798	11.881	0	0	600
2021/03/19	2030	05/08/2021	12.10	Call	Bond Future	11,517.4100	11.5174	12,048.1900	12.0482	4.609	0	0	0
2021/03/19	2030	05/08/2021	12.10	Put	Bond Future	133.0900	0.1331	108.7500	0.1088	(18.288)	0	0	600
2021/03/19	2030	05/08/2021	10.42	Call	Bond Future	4,862.4300	4.8624	5,249.5400	5.2495	7.961	0	0	0
2021/03/19	2030	05/08/2021	10.42	Put	Bond Future	1,436.0500	1.4360	1,268.0400	1.2680	(11.699)	0	0	0
2021/03/19	2030	05/08/2021	10.41	Call	Bond Future	4,826.2800	4.8263	5,212.0800	5.2121	7.994	0	0	0
2021/03/19	2030	05/08/2021	10.41	Put	Bond Future	1,450.3500	1.4503	1,281.0300	1.2810	(11.674)	0	0	0
2021/03/19	2030	05/08/2021			Bond Future	9.7575	90.2595	9.6532	90.8146	(1.069)	0.0000	0.0000	0
2021/03/19	2030	05/08/2021	8.83	Put	Bond Future	5,945.2900	5.9453	5,519.2100	5.5192	(7.167)	0	0	0
2021/03/19	2030	05/08/2021	10.15	Put	Bond Future	1,868.0200	1.8680	1,661.9400	1.6619	(11.032)	0	0	479
2021/03/19	2030	05/08/2021	9.75	Call	Bond Future	2,692.0000	2.6920	2,975.9100	2.9759	10.546	0	0	0
2021/03/19	2030	05/08/2021	9.75	Put	Bond Future	2,731.5700	2.7316	2,460.3600	2.4604	(9.929)	0	0	479
2021/03/19	2030	05/08/2021	10.30	Call	Bond Future	4,433.0200	4.4330	4,803.8900	4.8039	8.366	0	0	0
2021/03/19	2030	05/08/2021	7.70	Call	Bond Future	110.5400	0.1105	134.6500	0.1346	21.811	0	0	200
2021/03/19	2030	05/08/2021	8.95	Put	Bond Future	5,433.2200	5.4332	5,025.4500	5.0255	(7.505)	0	0	0
2021/03/19	2030	05/08/2021	8.95	Call	Bond Future	1,016.7400	1.0167	1,164.0900	1.1641	14.492	0	0	600
2021/03/19	2030	05/08/2021	9.45	Put	Bond Future	3,597.9500	3.5980	3,274.3000	3.2743	(8.995)	0	0	0
2021/03/19	2030	05/08/2021	10.43	Call	Bond Future	4,898.8600	4.8989	5,287.2700	5.2873	7.929	0	0	0
2021/03/19	2030	05/08/2021	10.43	Put	Bond Future	1,422.0700	1.4221	1,255.3600	1.2554	(11.723)	0	0	0
2021/03/19	2030	04/11/2021	9.20	Call	Bond Future	1,700.4700	1.7005	1,885.8500	1.8859	10.902	0	0	1,102
2021/03/19	2030	04/11/2021	11.26	Call	Bond Future	7,525.1100	7.5251	7,960.8400	7.9608	5.790	0	0	0
2021/03/19	2030	04/11/2021	8.27	Put	Bond Future	9,888.2400	9.8882	9,408.5000	9.4085	(4.852)	0	0	0
2021/03/19	2030	04/11/2021	8.27	Call	Bond Future	572.9900	0.5730	654.3300	0.6543	14.196	0	0	300
2021/03/19	2030	04/11/2021	8.77	Put	Bond Future	7,498.8700	7.4989	7,068.4700	7.0685	(5.740)	0	0	0
2021/03/19	2030	04/11/2021	11.44	Put	Bond Future	1,029.7600	1.0298	920.3200	0.9203	(10.628)	0	0	300
2021/03/19	2030	04/11/2021	10.60	Call	Bond Future	5,321.3000	5.3213	5,689.2600	5.6893	6.915	0	0	0
2021/03/19	2030	04/11/2021	10.60	Put	Bond Future	2,179.2500	2.1793	1,986.1300	1.9861	(8.862)	0	0	0
2021/03/19	2030	04/11/2021	10.59	Put	Bond Future	2,194.7000	2.1947	2,000.4900	2.0005	(8.849)	0	0	0
2021/03/19	2030	04/11/2021			Bond Future	9.9731	91.2719	9.8642	91.8330	(1.092)	0.0000	0.0000	0
2021/03/19	2030	04/11/2021	9.20	Put	Bond Future	5,782.5500	5.7825	5,406.8500	5.4068	(6.497)	0	0	0
2021/03/19	2030	04/11/2021	11.26	Put	Bond Future	1,228.1900	1.2282	1,102.8400	1.1028	(10.206)	0	0	1,102
2021/03/19	2030	04/11/2021	9.90	Put	Bond Future	3,602.5600	3.6026	3,322.5800	3.3226	(7.772)	0	0	0
2021/03/19	2030	04/11/2021	9.90	Call	Bond Future	3,226.3600	3.2264	3,507.4600	3.5075	8.713	0	0	1,102
2021/03/19	2030	04/11/2021	8.77	Call	Bond Future	1,042.4600	1.0425	1,173.1400	1.1731	12.536	0	0	300
2021/03/19	2030	04/11/2021	11.44	Call	Bond Future	8,160.8900	8.1609	8,612.5300	8.6125	5.534	0	0	0
2021/03/19	2030	04/11/2021	10.61	Call	Bond Future	5,354.9000	5.3549	5,723.9500	5.7239	6.892	0	0	0
2021/03/19	2030	04/11/2021	10.61	Put	Bond Future	2,163.8900	2.1639	1,971.8600	1.9719	(8.874)	0	0	0
2021/03/19	2030	04/11/2021	10.59	Call	Bond Future	5,287.7600	5.2878	5,654.6300	5.6546	6.938	0	0	0
2021/03/19	2030	03/02/2022	8.39	Put	Bond Future	10,527.3500	10.5273	10,064.2700	10.0643	(4.399)	0	0	0
2021/03/19	2030	03/02/2022	8.39	Call	Bond Future	906.4300	0.9064	1,010.7500	1.0108	11.509	0	0	101
2021/03/19	2030	03/02/2022	9.35	Call	Bond Future	2,157.6000	2.1576	2,356.6400	2.3566	9.225	0	0	0
2021/03/19	2030	03/02/2022	9.35	Put	Bond Future	6,539.9700	6.5400	6,171.6100	6.1716	(5.632)	0	0	101
2021/03/19	2030	03/02/2022	9.45	Call	Bond Future	2,345.2900	2.3453	2,555.7600	2.5558	8.974	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
2021/03/19	2030	03/02/2022	9.45	Put	Bond Future	6,202.7700	6.2028	5,845.8400	5.8458	(5.754)	0	0	0
2021/03/19	2030	03/02/2022			Bond Future	10.2081	88.3169	10.0939	88.8843	(1.118)	0.0000	0.0000	0
2021/03/19	2030	03/02/2022	9.78	Call	Bond Future	3,025.3400	3.0253	3,273.6900	3.2737	8.209	0	0	0
2021/03/19	2030	03/02/2022	9.78	Put	Bond Future	5,177.5200	5.1775	4,858.4700	4.8585	(6.162)	0	0	101
2021/03/19	2030	03/02/2022	9.43	Call	Bond Future	2,306.9600	2.3070	2,515.1300	2.5151	9.024	0	0	0
2021/03/19	2030	03/02/2022	9.43	Put	Bond Future	6,269.1100	6.2691	5,909.8800	5.9099	(5.730)	0	0	0
2021/03/19	2030	03/02/2022	9.44	Call	Bond Future	2,326.2300	2.3262	2,535.5500	2.5356	8.998	0	0	0
2021/03/19	2030	03/02/2022	9.44	Put	Bond Future	6,236.0300	6.2360	5,877.9500	5.8779	(5.742)	0	0	0
2021/03/19	2032	06/05/2021	12.12	Call	Bond Future	9,516.9500	9.5170	10,056.1600	10.0562	5.666	0	0	0
2021/03/19	2032	06/05/2021	12.12	Put	Bond Future	44.0100	0.0440	30.7400	0.0307	(30.152)	0	0	0
2021/03/19	2032	06/05/2021	12.57	Call	Bond Future	11,674.9200	11.6749	12,223.6800	12.2237	4.700	0	0	0
2021/03/19	2032	06/05/2021			Bond Future	10.3613	87.3129	10.2670	87.8653	(0.911)	0.0000	0.0000	137,615
2021/03/19	2032	06/05/2021	12.11	Call	Bond Future	9,468.5600	9.4686	10,007.4200	10.0074	5.691	0	0	0
2021/03/19	2032	06/05/2021	12.11	Put	Bond Future	45.3200	0.0453	31.7000	0.0317	(30.053)	0	0	0
2021/03/19	2032	06/05/2021	12.10	Call	Bond Future	9,420.1500	9.4201	9,958.6500	9.9587	5.716	0	0	0
2021/03/19	2032	06/05/2021	12.10	Put	Bond Future	46.6700	0.0467	32.6900	0.0327	(29.955)	0	0	0
2021/03/19	2032	06/05/2021	12.57	Put	Bond Future	10.6800	0.0107	6.9600	0.0070	(34.831)	0	0	736
2021/03/19	2032	06/05/2021	10.33	Put	Bond Future	1,981.5500	1.9816	1,696.2300	1.6962	(14.399)	0	0	0
2021/03/19	2032	06/05/2021	10.33	Call	Bond Future	1,798.6800	1.7987	2,065.8400	2.0658	14.853	0	0	736
2021/03/19	2032	05/08/2021	11.37	Call	Bond Future	5,787.1800	5.7872	6,184.3300	6.1843	6.863	0	0	0
2021/03/19	2032	05/08/2021	11.37	Put	Bond Future	1,523.6400	1.5236	1,362.6000	1.3626	(10.569)	0	0	0
2021/03/19	2032	05/08/2021			Bond Future	10.5885	88.2617	10.4901	88.8199	(0.929)	0.0000	0.0000	0
2021/03/19	2032	05/08/2021	11.35	Call	Bond Future	5,715.2000	5.7152	6,109.7800	6.1098	6.904	0	0	0
2021/03/19	2032	05/08/2021	11.35	Put	Bond Future	1,557.0900	1.5571	1,393.4800	1.3935	(10.507)	0	0	0
2021/03/19	2032	05/08/2021	11.36	Call	Bond Future	5,751.1400	5.7511	6,147.0100	6.1470	6.883	0	0	0
2021/03/19	2032	05/08/2021	11.36	Put	Bond Future	1,540.2900	1.5403	1,377.9700	1.3780	(10.538)	0	0	0
2021/03/19	2032	04/11/2021	9.83	Call	Bond Future	1,623.4700	1.6235	1,788.8300	1.7888	10.186	0	0	700
2021/03/19	2032	04/11/2021	11.71	Put	Bond Future	2,080.2100	2.0802	1,909.7200	1.9097	(8.196)	0	0	0
2021/03/19	2032	04/11/2021	11.69	Call	Bond Future	6,722.4000	6.7224	7,114.0500	7.1140	5.826	0	0	0
2021/03/19	2032	04/11/2021	11.70	Call	Bond Future	6,755.6400	6.7556	7,148.3100	7.1483	5.812	0	0	0
2021/03/19	2032	04/11/2021			Bond Future	10.8159	85.1055	10.7133	85.6697	(0.948)	0.0000	0.0000	0
2021/03/19	2032	04/11/2021	9.83	Put	Bond Future	7,264.9700	7.2650	6,866.1500	6.8662	(5.490)	0	0	0
2021/03/19	2032	04/11/2021	12.81	Call	Bond Future	10,778.2000	10.7782	11,263.6600	11.2637	4.504	0	0	0
2021/03/19	2032	04/11/2021	12.81	Put	Bond Future	758.3100	0.7583	679.5900	0.6796	(10.381)	0	0	700
2021/03/19	2032	04/11/2021	11.71	Call	Bond Future	6,788.9500	6.7889	7,182.6400	7.1826	5.799	0	0	0
2021/03/19	2032	04/11/2021	11.69	Put	Bond Future	2,115.0000	2.1150	1,942.4700	1.9425	(8.157)	0	0	0
2021/03/19	2032	04/11/2021	9.33	Put	Bond Future	9,623.6500	9.6237	9,168.2600	9.1683	(4.732)	0	0	0
2021/03/19	2032	04/11/2021	9.33	Call	Bond Future	926.0600	0.9261	1,034.8500	1.0348	11.748	0	0	700
2021/03/19	2032	04/11/2021	11.70	Put	Bond Future	2,097.5500	2.0975	1,926.0400	1.9260	(8.177)	0	0	0
2021/03/19	2032	03/02/2022	9.81	Call	Bond Future	1,813.1000	1.8131	1,976.2800	1.9763	9.000	0	0	0
2021/03/19	2032	03/02/2022	9.81	Put	Bond Future	8,797.5900	8.7976	8,390.2200	8.3902	(4.630)	0	0	198
2021/03/19	2032	03/02/2022	8.91	Put	Bond Future	13,323.4400	13.3234	12,839.1800	12.8392	(3.635)	0	0	0
2021/03/19	2032	03/02/2022	10.66	Call	Bond Future	3,544.7500	3.5448	3,800.8300	3.8008	7.224	0	0	0
2021/03/19	2032	03/02/2022	10.66	Put	Bond Future	5,687.0700	5.6871	5,372.6000	5.3726	(5.530)	0	0	97
2021/03/19	2032	03/02/2022	10.42	Call	Bond Future	2,989.6600	2.9897	3,219.2300	3.2192	7.679	0	0	0
2021/03/19	2032	03/02/2022	10.42	Put	Bond Future	6,463.0700	6.4631	6,122.0900	6.1221	(5.276)	0	0	0
2021/03/19	2032	03/02/2022	10.45	Put	Bond Future	6,361.8700	6.3619	6,024.2100	6.0242	(5.308)	0	0	198

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
2021/03/19	2032	03/02/2022	10.43	Call	Bond Future	3,011.8100	3.0118	3,242.4800	3.2425	7.659	0	0	0
2021/03/19	2032	03/02/2022	10.43	Put	Bond Future	6,429.2000	6.4292	6,089.3200	6.0893	(5.287)	0	0	0
2021/03/19	2032	03/02/2022			Bond Future	11.0571	86.0840	10.9500	86.6545	(0.969)	0.0000	0.0000	0
2021/03/19	2032	03/02/2022	10.14	Call	Bond Future	2,405.6800	2.4057	2,604.3200	2.6043	8.257	0	0	0
2021/03/19	2032	03/02/2022	10.14	Put	Bond Future	7,467.5500	7.4675	7,095.6400	7.0956	(4.980)	0	0	97
2021/03/19	2032	03/02/2022	9.14	Put	Bond Future	12,067.1400	12.0671	11,599.8600	11.5999	(3.872)	0	0	0
2021/03/19	2032	03/02/2022	9.14	Call	Bond Future	1,003.8200	1.0038	1,107.0900	1.1071	10.288	0	0	97
2021/03/19	2032	03/02/2022	8.91	Call	Bond Future	803.5200	0.8035	889.8100	0.8898	10.739	0	0	198
2021/03/19	2032	03/02/2022	10.44	Call	Bond Future	3,034.0400	3.0340	3,265.8300	3.2658	7.640	0	0	0
2021/03/19	2032	03/02/2022	10.44	Put	Bond Future	6,395.4600	6.3955	6,056.7000	6.0567	(5.297)	0	0	0
2021/03/19	2032	03/02/2022	10.45	Call	Bond Future	3,056.3700	3.0564	3,289.2600	3.2893	7.620	0	0	0
2021/03/19	2033	06/05/2021			Bond Future	102.5426	102.5426	102.6539	102.6539	0.109	0.0000	0.0000	9,770
2021/03/19	2033	05/08/2021			Bond Future	103.6825	103.6825	103.7947	103.7947	0.108	0.0000	0.0000	0
2021/03/19	2033	04/11/2021			Bond Future	103.6440	103.6440	103.7573	103.7573	0.109	0.0000	0.0000	0
2021/03/19	2033	03/02/2022			Bond Future	104.8590	104.8590	104.9734	104.9734	0.109	0.0000	0.0000	0
2021/03/19	2037	06/05/2021	12.43	Call	Bond Future	6,281.8300	6.2818	6,717.3100	6.7173	6.932	0	0	0
2021/03/19	2037	06/05/2021	12.44	Put	Bond Future	409.8200	0.4098	333.2200	0.3332	(18.691)	0	0	0
2021/03/19	2037	06/05/2021	12.42	Call	Bond Future	6,236.3700	6.2364	6,670.6200	6.6706	6.963	0	0	0
2021/03/19	2037	06/05/2021			Bond Future	11.4034	81.3103	11.3190	81.8236	(0.739)	0.0000	0.0000	128,356
2021/03/19	2037	06/05/2021	12.43	Put	Bond Future	418.0600	0.4181	340.2400	0.3402	(18.615)	0	0	0
2021/03/19	2037	06/05/2021	12.44	Call	Bond Future	6,327.3700	6.3274	6,764.0700	6.7641	6.902	0	0	0
2021/03/19	2037	06/05/2021	12.42	Put	Bond Future	426.4300	0.4264	347.3800	0.3474	(18.538)	0	0	0
2021/03/19	2037	05/08/2021	12.27	Call	Bond Future	5,705.2800	5.7053	6,047.2000	6.0472	5.993	0	0	0
2021/03/19	2037	05/08/2021	12.27	Put	Bond Future	2,157.3300	2.1573	1,980.6700	1.9807	(8.189)	0	0	0
2021/03/19	2037	05/08/2021	12.28	Call	Bond Future	5,739.6100	5.7396	6,082.6900	6.0827	5.977	0	0	0
2021/03/19	2037	05/08/2021	12.26	Put	Bond Future	2,177.7300	2.1777	1,999.9100	1.9999	(8.165)	0	0	0
2021/03/19	2037	05/08/2021			Bond Future	11.6433	77.9385	11.5554	78.4570	(0.755)	0.0000	0.0000	0
2021/03/19	2037	05/08/2021	12.28	Put	Bond Future	2,137.0800	2.1371	1,961.5800	1.9616	(8.212)	0	0	0
2021/03/19	2037	05/08/2021	12.26	Call	Bond Future	5,671.0300	5.6710	6,011.7900	6.0118	6.009	0	0	0
2021/03/19	2037	04/11/2021	12.82	Put	Bond Future	2,412.4600	2.4125	2,250.9600	2.2510	(6.694)	0	0	0
2021/03/19	2037	04/11/2021	12.83	Call	Bond Future	7,574.7800	7.5748	7,938.2900	7.9383	4.799	0	0	0
2021/03/19	2037	04/11/2021			Bond Future	11.8708	78.8130	11.7792	79.3371	(0.771)	0.0000	0.0000	0
2021/03/19	2037	04/11/2021	12.82	Call	Bond Future	7,541.6000	7.5416	7,904.2500	7.9042	4.809	0	0	0
2021/03/19	2037	04/11/2021	12.83	Put	Bond Future	2,394.4500	2.3944	2,233.8100	2.2338	(6.709)	0	0	0
2021/03/19	2037	04/11/2021	12.81	Call	Bond Future	7,508.4900	7.5085	7,870.2700	7.8703	4.818	0	0	0
2021/03/19	2037	04/11/2021	12.81	Put	Bond Future	2,430.5900	2.4306	2,268.2200	2.2682	(6.680)	0	0	0
2021/03/19	2037	03/02/2022	11.46	Call	Bond Future	3,466.4900	3.4665	3,684.3400	3.6843	6.284	0	0	0
2021/03/19	2037	03/02/2022	11.47	Put	Bond Future	7,186.5400	7.1865	6,875.2800	6.8753	(4.331)	0	0	0
2021/03/19	2037	03/02/2022	11.45	Call	Bond Future	3,443.0100	3.4430	3,659.9000	3.6599	6.299	0	0	0
2021/03/19	2037	03/02/2022			Bond Future	12.1157	75.4647	12.0202	75.9947	(0.788)	0.0000	0.0000	0
2021/03/19	2037	03/02/2022	11.46	Put	Bond Future	7,222.3800	7.2224	6,910.1600	6.9102	(4.323)	0	0	0
2021/03/19	2037	03/02/2022	11.47	Call	Bond Future	3,490.0400	3.4900	3,708.8500	3.7088	6.270	0	0	0
2021/03/19	2037	03/02/2022	11.45	Put	Bond Future	7,258.3600	7.2584	6,945.1800	6.9452	(4.315)	0	0	0
2021/03/19	2038	06/05/2021			Bond Future	115.5242	115.5242	115.4543	115.4543	(0.060)	0.0000	0.0000	7,969
2021/03/19	2038	05/08/2021			Bond Future	115.0867	115.0867	115.0157	115.0157	(0.062)	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
2021/03/19	2038	04/11/2021			Bond Future	116.4038		116.4038	116.3317	(0.062)	0.0000	0.0000	0
2021/03/19	2038	03/02/2022			Bond Future	116.0163		116.0163	115.9431	(0.063)	0.0000	0.0000	0
2021/03/19	2040	06/05/2021	12.44	Call	Bond Future	6,030.8100	6.0308	6,561.0700	6.5611	8.793	0	0	0
2021/03/19	2040	06/05/2021	12.44	Put	Bond Future	555.5200	0.5555	442.7500	0.4427	(20.300)	0	0	0
2021/03/19	2040	06/05/2021	10.83	Put	Bond Future	5,306.3900	5.3064	4,785.7300	4.7857	(9.812)	0	0	0
2021/03/19	2040	06/05/2021	10.83	Call	Bond Future	563.5300	0.5635	685.9000	0.6859	21.715	0	0	300
2021/03/19	2040	06/05/2021	11.58	Put	Bond Future	2,097.2600	2.0973	1,789.0300	1.7890	(14.697)	0	0	0
2021/03/19	2040	06/05/2021	11.58	Call	Bond Future	2,376.6800	2.3767	2,711.4800	2.7115	14.087	0	0	300
2021/03/19	2040	06/05/2021			Bond Future	11.5363	83.1617	11.4367	83.8047	(0.864)	0.0000	0.0000	84,611
2021/03/19	2040	06/05/2021	12.43	Call	Bond Future	5,984.2500	5.9842	6,512.8100	6.5128	8.833	0	0	0
2021/03/19	2040	06/05/2021	12.43	Put	Bond Future	566.2000	0.5662	451.7300	0.4517	(20.217)	0	0	0
2021/03/19	2040	06/05/2021	12.42	Call	Bond Future	5,937.8000	5.9378	6,464.6500	6.4647	8.873	0	0	0
2021/03/19	2040	06/05/2021	12.42	Put	Bond Future	577.0500	0.5770	460.8700	0.4609	(20.133)	0	0	0
2021/03/19	2040	06/05/2021	13.38	Call	Bond Future	10,620.7000	10.6207	11,243.7700	11.2438	5.867	0	0	0
2021/03/19	2040	06/05/2021	13.38	Put	Bond Future	70.0900	0.0701	50.1300	0.0501	(28.478)	0	0	300
2021/03/19	2040	05/08/2021	11.05	Put	Bond Future	6,451.3300	6.4513	6,008.1000	6.0081	(6.870)	0	0	0
2021/03/19	2040	05/08/2021	11.05	Call	Bond Future	1,756.0000	1.7560	1,962.5400	1.9625	11.762	0	0	900
2021/03/19	2040	05/08/2021	12.48	Call	Bond Future	6,307.6000	6.3076	6,751.6300	6.7516	7.040	0	0	0
2021/03/19	2040	05/08/2021	12.49	Put	Bond Future	2,088.8000	2.0888	1,884.3500	1.8844	(9.788)	0	0	0
2021/03/19	2040	05/08/2021	12.47	Call	Bond Future	6,267.5000	6.2675	6,710.2300	6.7102	7.064	0	0	0
2021/03/19	2040	05/08/2021			Bond Future	11.7723	79.5596	11.6683	80.2094	(0.884)	0.0000	0.0000	0
2021/03/19	2040	05/08/2021	11.55	Put	Bond Future	4,419.8700	4.4199	4,066.6000	4.0666	(7.993)	0	0	0
2021/03/19	2040	05/08/2021	11.55	Call	Bond Future	3,020.5600	3.0206	3,317.0600	3.3171	9.816	0	0	900
2021/03/19	2040	05/08/2021	14.80	Call	Bond Future	15,824.9000	15.8249	16,451.5300	16.4515	3.960	0	0	0
2021/03/19	2040	05/08/2021	14.80	Put	Bond Future	140.7100	0.1407	117.5700	0.1176	(16.445)	0	0	900
2021/03/19	2040	05/08/2021	12.48	Put	Bond Future	2,105.2200	2.1052	1,899.4800	1.8995	(9.773)	0	0	0
2021/03/19	2040	05/08/2021	12.49	Call	Bond Future	6,347.9400	6.3479	6,793.2600	6.7933	7.015	0	0	0
2021/03/19	2040	05/08/2021	12.47	Put	Bond Future	2,121.9500	2.1219	1,914.9100	1.9149	(9.757)	0	0	0
2021/03/19	2040	04/11/2021	12.90	Call	Bond Future	7,778.8600	7.7789	8,231.6200	8.2316	5.820	0	0	0
2021/03/19	2040	04/11/2021	12.90	Put	Bond Future	2,626.5100	2.6265	2,422.4700	2.4225	(7.768)	0	0	0
2021/03/19	2040	04/11/2021	12.89	Call	Bond Future	7,744.4900	7.7445	8,196.1700	8.1962	5.832	0	0	0
2021/03/19	2040	04/11/2021	12.89	Put	Bond Future	2,646.0500	2.6461	2,440.9300	2.4409	(7.752)	0	0	0
2021/03/19	2040	04/11/2021			Bond Future	11.9957	80.4524	11.8874	81.1092	(0.903)	0.0000	0.0000	0
2021/03/19	2040	04/11/2021	12.91	Call	Bond Future	7,813.2700	7.8133	8,267.1200	8.2671	5.809	0	0	0
2021/03/19	2040	04/11/2021	12.91	Put	Bond Future	2,607.0800	2.6071	2,404.1300	2.4041	(7.785)	0	0	0
2021/03/19	2040	03/02/2022	11.58	Put	Bond Future	7,563.4700	7.5635	7,173.9800	7.1740	(5.150)	0	0	0
2021/03/19	2040	03/02/2022	11.59	Call	Bond Future	3,602.6000	3.6026	3,878.5100	3.8785	7.659	0	0	0
2021/03/19	2040	03/02/2022	11.57	Put	Bond Future	7,602.0700	7.6021	7,211.3400	7.2113	(5.140)	0	0	0
2021/03/19	2040	03/02/2022			Bond Future	12.2361	76.8727	12.1230	77.5369	(0.924)	0.0000	0.0000	0
2021/03/19	2040	03/02/2022	11.58	Call	Bond Future	3,578.1000	3.5781	3,852.7900	3.8528	7.677	0	0	0
2021/03/19	2040	03/02/2022	11.59	Put	Bond Future	7,524.7600	7.5248	7,136.4900	7.1365	(5.160)	0	0	0
2021/03/19	2040	03/02/2022	11.57	Call	Bond Future	3,553.4100	3.5534	3,826.8600	3.8269	7.695	0	0	0
2021/03/19	2044	06/05/2021	12.44	Call	Bond Future	5,815.5000	5.8155	6,309.3300	6.3093	8.492	0	0	0
2021/03/19	2044	06/05/2021	12.44	Put	Bond Future	619.7500	0.6198	502.5100	0.5025	(18.917)	0	0	0
2021/03/19	2044	06/05/2021	12.43	Call	Bond Future	5,769.9900	5.7700	6,262.1300	6.2621	8.529	0	0	0
2021/03/19	2044	06/05/2021	12.43	Put	Bond Future	631.2900	0.6313	512.3600	0.5124	(18.839)	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
2021/03/19	2044	06/05/2021	11.40	Call	Bond Future	1,690.8000	1.6908	1,943.8400	1.9438	14.966	0	0	0
2021/03/19	2044	06/05/2021	11.40	Put	Bond Future	2,875.2800	2.8753	2,517.2500	2.5172	(12.452)	0	0	3,100
2021/03/19	2044	06/05/2021	11.79	Call	Bond Future	3,008.4100	3.0084	3,368.0100	3.3680	11.953	0	0	0
2021/03/19	2044	06/05/2021	11.79	Put	Bond Future	1,690.5400	1.6905	1,439.0700	1.4391	(14.875)	0	0	3,100
2021/03/19	2044	06/05/2021	11.10	Call	Bond Future	965.5400	0.9655	1,136.1500	1.1361	17.670	0	0	0
2021/03/19	2044	06/05/2021	12.50	Call	Bond Future	6,090.5700	6.0906	6,594.1800	6.5942	8.269	0	0	0
2021/03/19	2044	06/05/2021	12.50	Put	Bond Future	554.1500	0.5541	446.6900	0.4467	(19.392)	0	0	3,100
2021/03/19	2044	06/05/2021			Bond Future	11.5819	79.8285	11.4875	80.4396	(0.815)	0.0000	0.0000	62,104
2021/03/19	2044	06/05/2021	12.45	Call	Bond Future	5,861.1100	5.8611	6,356.6100	6.3566	8.454	0	0	0
2021/03/19	2044	06/05/2021	12.45	Put	Bond Future	608.3900	0.6084	492.8200	0.4928	(18.996)	0	0	0
2021/03/19	2044	06/05/2021	10.70	Put	Bond Future	6,398.3500	6.3984	5,866.8800	5.8669	(8.306)	0	0	0
2021/03/19	2044	06/05/2021	10.70	Call	Bond Future	356.3200	0.3563	435.9200	0.4359	22.339	0	0	3,100
2021/03/19	2044	06/05/2021	11.10	Put	Bond Future	4,171.8500	4.1719	3,731.3900	3.7314	(10.558)	0	0	3,100
2021/03/19	2044	06/05/2021	11.90	Call	Bond Future	3,446.1600	3.4462	3,832.7100	3.8327	11.217	0	0	0
2021/03/19	2044	06/05/2021	11.90	Put	Bond Future	1,447.0700	1.4471	1,222.5500	1.2225	(15.515)	0	0	0
2021/03/19	2044	06/05/2021	11.35	Put	Bond Future	3,068.3000	3.0683	2,696.1500	2.6962	(12.129)	0	0	0
2021/03/19	2044	06/05/2021	11.35	Call	Bond Future	1,552.8600	1.5529	1,791.7800	1.7918	15.386	0	0	3,100
2021/03/19	2044	05/08/2021	12.60	Put	Bond Future	1,974.5000	1.9745	1,788.3200	1.7883	(9.429)	0	0	0
2021/03/19	2044	05/08/2021	12.61	Call	Bond Future	6,666.3000	6.6663	7,098.8500	7.0988	6.489	0	0	0
2021/03/19	2044	05/08/2021	12.61	Put	Bond Future	1,955.6700	1.9557	1,770.7700	1.7708	(9.455)	0	0	0
2021/03/19	2044	05/08/2021			Bond Future	11.8093	76.3154	11.7106	76.9328	(0.835)	0.0000	0.0000	0
2021/03/19	2044	05/08/2021	12.60	Call	Bond Future	6,629.4400	6.6294	7,060.7100	7.0607	6.505	0	0	0
2021/03/19	2044	05/08/2021	12.59	Call	Bond Future	6,592.6400	6.5926	7,022.6300	7.0226	6.522	0	0	0
2021/03/19	2044	05/08/2021	12.59	Put	Bond Future	1,993.4700	1.9935	1,806.0100	1.8060	(9.404)	0	0	0
2021/03/19	2044	04/11/2021	12.91	Call	Bond Future	7,719.7400	7.7197	8,147.2500	8.1473	5.538	0	0	0
2021/03/19	2044	04/11/2021	12.91	Put	Bond Future	2,690.5400	2.6905	2,493.8500	2.4938	(7.310)	0	0	0
2021/03/19	2044	04/11/2021			Bond Future	12.0242	77.1717	11.9214	77.7959	(0.855)	0.0000	0.0000	0
2021/03/19	2044	04/11/2021	12.90	Call	Bond Future	7,685.9800	7.6860	8,112.4600	8.1125	5.549	0	0	0
2021/03/19	2044	04/11/2021	12.90	Put	Bond Future	2,710.2600	2.7103	2,512.5400	2.5125	(7.295)	0	0	0
2021/03/19	2044	04/11/2021	12.89	Call	Bond Future	7,652.2600	7.6523	8,077.7200	8.0777	5.560	0	0	0
2021/03/19	2044	04/11/2021	12.89	Put	Bond Future	2,730.0900	2.7301	2,531.3500	2.5313	(7.280)	0	0	0
2021/03/19	2044	03/02/2022	11.59	Call	Bond Future	3,581.9500	3.5819	3,842.2900	3.8423	7.268	0	0	0
2021/03/19	2044	03/02/2022	11.59	Put	Bond Future	7,646.6400	7.6466	7,275.7400	7.2757	(4.850)	0	0	0
2021/03/19	2044	03/02/2022	11.60	Call	Bond Future	3,606.6700	3.6067	3,868.2000	3.8682	7.251	0	0	0
2021/03/19	2044	03/02/2022	11.60	Put	Bond Future	7,607.4600	7.6075	7,237.7500	7.2377	(4.860)	0	0	0
2021/03/19	2044	03/02/2022			Bond Future	12.2554	73.6795	12.1480	74.3108	(0.877)	0.0000	0.0000	0
2021/03/19	2044	03/02/2022	11.61	Call	Bond Future	3,631.4800	3.6315	3,894.1800	3.8942	7.234	0	0	0
2021/03/19	2044	03/02/2022	11.61	Put	Bond Future	7,568.4600	7.5685	7,199.9200	7.1999	(4.869)	0	0	0
2021/03/19	2046	06/05/2021			Bond Future	103.8177	103.8177	103.3816	103.3816	(0.420)	0.0000	0.0000	15,053
2021/03/19	2046	05/08/2021			Bond Future	104.9719	104.9719	104.5305	104.5305	(0.420)	0.0000	0.0000	0
2021/03/19	2046	04/11/2021			Bond Future	104.3652	104.3652	103.9186	103.9186	(0.428)	0.0000	0.0000	0
2021/03/19	2046	03/02/2022			Bond Future	105.5890	105.5890	105.1368	105.1368	(0.428)	0.0000	0.0000	0
2021/03/19	2050	06/05/2021			Bond Future	107.3758	107.3758	107.3821	107.3821	0.006	0.0000	0.0000	10,954
2021/03/19	2050	05/08/2021			Bond Future	106.6417	106.6417	106.6476	106.6476	0.006	0.0000	0.0000	0
2021/03/19	2050	04/11/2021			Bond Future	107.8620	107.8620	107.8677	107.8677	0.005	0.0000	0.0000	0
2021/03/19	2050	03/02/2022			Bond Future	107.1789	107.1789	107.1845	107.1845	0.005	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
2021/03/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	AL37	06/05/2021			Index Future	778.8330	778.8330	780.0690	780.0690	0.159	0.0000	0.0000	0
2021/03/19	AL37	05/08/2021			Index Future	787.2090	787.2090	788.4550	788.4550	0.158	0.0000	0.0000	0
2021/03/19	AL37	04/11/2021			Index Future	796.1200	796.1200	797.3780	797.3780	0.158	0.0000	0.0000	0
2021/03/19	AL37	03/02/2022			Index Future	805.2650	805.2650	806.5360	806.5360	0.158	0.0000	0.0000	0
2021/03/19	AL7T	06/05/2021			Index Future	853.1590	853.1590	858.1770	858.1770	0.588	0.0000	0.0000	0
2021/03/19	AL7T	05/08/2021			Index Future	862.3340	862.3340	867.4040	867.4040	0.588	0.0000	0.0000	0
2021/03/19	AL7T	04/11/2021			Index Future	872.0950	872.0950	877.2200	877.2200	0.588	0.0000	0.0000	0
2021/03/19	AL7T	03/02/2022			Index Future	882.1130	882.1130	887.2950	887.2950	0.587	0.0000	0.0000	0
2021/03/19	ALBI	06/05/2021			Index Future	747.1940	747.1940	750.9710	750.9710	0.505	0.0000	0.0000	299
2021/03/19	ALBI	05/08/2021			Index Future	755.2300	755.2300	759.0450	759.0450	0.505	0.0000	0.0000	0
2021/03/19	ALBI	04/11/2021			Index Future	763.7790	763.7790	767.6350	767.6350	0.505	0.0000	0.0000	0
2021/03/19	ALBI	03/02/2022			Index Future	772.5520	772.5520	776.4510	776.4510	0.505	0.0000	0.0000	0
2021/03/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C070	01/08/2021			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
2021/03/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/19	ES33	06/05/2021			Bond Future	12.0562	72.2540	11.9767	72.6521	(0.660)	0.0000	0.0000	350
2021/03/19	ES33	05/08/2021			Bond Future	12.3346	73.0392	12.2515	73.4414	(0.673)	0.0000	0.0000	0
2021/03/19	ES33	04/11/2021			Bond Future	12.6156	70.0825	12.5289	70.4890	(0.687)	0.0000	0.0000	0
2021/03/19	ES33	03/02/2022			Bond Future	12.9177	70.8883	12.8270	71.2993	(0.702)	0.0000	0.0000	0
2021/03/19	ES42	06/05/2021			Bond Future	12.5915	70.3815	12.4963	70.9030	(0.756)	0.0000	0.0000	4,779
2021/03/19	ES42	05/08/2021			Bond Future	12.8587	71.1468	12.7591	71.6738	(0.775)	0.0000	0.0000	0
2021/03/19	ES42	04/11/2021			Bond Future	13.1311	67.6865	13.0267	68.2191	(0.795)	0.0000	0.0000	0
2021/03/19	ES42	03/02/2022			Bond Future	13.4140	68.4652	13.3045	69.0039	(0.816)	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
2021/03/19	GOVI	06/05/2021	678.68	Call	GOVI	599,730.0000	59.9730	637,160.0000	63.7160	6.241	0	0	0
2021/03/19	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	06/05/2021	678.67	Call	GOVI	599,830.0000	59.9830	637,260.0000	63.7260	6.240	0	0	0
2021/03/19	GOVI	06/05/2021			GOVI	738.6530	738.6530	742.3960	742.3960	0.507	0.0000	0.0000	987
2021/03/19	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	06/05/2021	678.69	Call	GOVI	599,630.0000	59.9630	637,060.0000	63.7060	6.242	0	0	0
2021/03/19	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	05/08/2021	719.14	Call	GOVI	274,570.0000	27.4570	312,380.0000	31.2380	13.771	0	0	0
2021/03/19	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	05/08/2021	719.13	Call	GOVI	274,670.0000	27.4670	312,480.0000	31.2480	13.766	0	0	0
2021/03/19	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	05/08/2021			GOVI	746.5970	746.5970	750.3780	750.3780	0.506	0.0000	0.0000	0
2021/03/19	GOVI	05/08/2021	719.15	Call	GOVI	274,470.0000	27.4470	312,280.0000	31.2280	13.776	0	0	0
2021/03/19	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	04/11/2021	728.41	Call	GOVI	266,380.0000	26.6380	304,600.0000	30.4600	14.348	0	0	0
2021/03/19	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	04/11/2021	728.40	Call	GOVI	266,480.0000	26.6480	304,700.0000	30.4700	14.343	0	0	0
2021/03/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	04/11/2021			GOVI	755.0480	755.0480	758.8700	758.8700	0.506	0.0000	0.0000	0
2021/03/19	GOVI	04/11/2021	728.42	Call	GOVI	266,280.0000	26.6280	304,500.0000	30.4500	14.353	0	0	0
2021/03/19	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	03/02/2022	792.76	Put	GOVI	290,390.0000	29.0390	251,740.0000	25.1740	(13.310)	0	0	0
2021/03/19	GOVI	03/02/2022			GOVI	763.7210	763.7210	767.5860	767.5860	0.506	0.0000	0.0000	0
2021/03/19	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	03/02/2022	792.75	Put	GOVI	290,290.0000	29.0290	251,640.0000	25.1640	(13.314)	0	0	0
2021/03/19	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	GOVI	03/02/2022	792.74	Put	GOVI	290,190.0000	29.0190	251,540.0000	25.1540	(13.319)	0	0	0
2021/03/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/19	IGOV	06/05/2021			Index Future	279.8990	279.8990	279.8600	279.8600	(0.014)	0.0000	0.0000	897
2021/03/19	IGOV	05/08/2021			Index Future	282.9790	282.9790	282.9380	282.9380	(0.014)	0.0000	0.0000	0
2021/03/19	IGOV	04/11/2021			Index Future	286.2500	286.2500	286.2080	286.2080	(0.015)	0.0000	0.0000	0
2021/03/19	IGOV	03/02/2022			Index Future	289.6050	289.6050	289.5630	289.5630	(0.015)	0.0000	0.0000	0
2021/03/19	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/19	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4700	89.4700	0.011	0.0000	0.0000	0
2021/03/19	IS05	21/12/2021			Interest Rate Swap	90.8100	90.8100	90.8300	90.8300	0.022	0.0000	0.0000	51
2021/03/19	IS05	15/03/2022			Interest Rate Swap	90.3200	90.3200	90.3600	90.3600	0.044	0.0000	0.0000	0
2021/03/19	IS05	21/06/2022			Interest Rate Swap	90.5800	90.5800	90.6400	90.6400	0.066	0.0000	0.0000	0
2021/03/19	IS05	20/09/2022			Interest Rate Swap	93.8400	93.8400	93.9100	93.9100	0.075	0.0000	0.0000	0
2021/03/19	IS05	20/12/2022			Interest Rate Swap	94.4700	94.4700	94.5500	94.5500	0.085	0.0000	0.0000	0
2021/03/19	IS05	22/03/2023			Interest Rate Swap	87.0200	87.0200	87.1200	87.1200	0.115	0.0000	0.0000	0
2021/03/19	IS05	20/06/2023			Interest Rate Swap	92.6900	92.6900	92.7900	92.7900	0.108	0.0000	0.0000	0
2021/03/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/19	IS10	17/12/2025			Interest Rate Swap	82.0900	82.0900	81.7700	81.7700	(0.390)	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
2021/03/19	IS10	16/03/2026			Interest Rate Swap	78.7900	78.7900	78.4300	78.4300	(0.457)	0.0000	0.0000	0
2021/03/19	IS10	15/06/2026			Interest Rate Swap	77.3500	77.3500	76.9700	76.9700	(0.491)	0.0000	0.0000	0
2021/03/19	IS10	21/09/2026			Interest Rate Swap	79.4900	79.4900	79.1000	79.1000	(0.491)	0.0000	0.0000	0
2021/03/19	IS10	21/12/2026			Interest Rate Swap	83.5900	83.5900	83.2000	83.2000	(0.467)	0.0000	0.0000	0
2021/03/19	IS10	15/03/2027			Interest Rate Swap	82.2200	82.2200	81.8100	81.8100	(0.499)	0.0000	0.0000	0
2021/03/19	IS10	21/06/2027			Interest Rate Swap	84.4100	84.4100	83.9800	83.9800	(0.509)	0.0000	0.0000	0
2021/03/19	IS10	20/09/2027			Interest Rate Swap	90.3200	90.3200	89.8500	89.8500	(0.520)	0.0000	0.0000	0
2021/03/19	IS10	20/12/2027			Interest Rate Swap	90.8500	90.8500	90.3500	90.3500	(0.550)	0.0000	0.0000	0
2021/03/19	IS10	22/03/2028			Interest Rate Swap	84.0800	84.0800	83.5200	83.5200	(0.666)	0.0000	0.0000	0
2021/03/19	IS10	20/06/2028			Interest Rate Swap	92.0100	92.0100	91.4000	91.4000	(0.663)	0.0000	0.0000	0
2021/03/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/19	JBAF	21/04/2021			Jibar Tradeable Future	3.7650	96.2350	3.7950	96.2050	0.797	0.0000	0.0000	0
2021/03/19	JBAF	19/05/2021			Jibar Tradeable Future	3.8000	96.2000	3.8300	96.1700	0.789	0.0000	0.0000	0
2021/03/19	JBAF	15/06/2021			Jibar Tradeable Future	3.8450	96.1550	3.8850	96.1150	1.040	0.0000	0.0000	0
2021/03/19	JBAF	21/07/2021			Jibar Tradeable Future	3.8800	96.1200	3.9500	96.0500	1.804	0.0000	0.0000	0
2021/03/19	JBAF	18/08/2021			Jibar Tradeable Future	3.9800	96.0200	4.0600	95.9400	2.010	0.0000	0.0000	0
2021/03/19	JBAF	15/09/2021			Jibar Tradeable Future	4.0150	95.9850	4.0950	95.9050	1.993	0.0000	0.0000	30,000
2021/03/19	JBAF	15/12/2021			Jibar Tradeable Future	4.3200	95.6800	4.4400	95.5600	2.778	0.0000	0.0000	0
2021/03/19	JBAF	16/03/2022			Jibar Tradeable Future	4.4650	95.5350	4.5750	95.4250	2.464	0.0000	0.0000	0
2021/03/19	JBAF	15/06/2022			Jibar Tradeable Future	4.8100	95.1900	4.9200	95.0800	2.287	0.0000	0.0000	471
2021/03/19	JBAF	21/09/2022			Jibar Tradeable Future	5.0100	94.9900	5.1300	94.8700	2.395	0.0000	0.0000	0
2021/03/19	JBAF	21/12/2022			Jibar Tradeable Future	5.2950	94.7050	5.3950	94.6050	1.889	0.0000	0.0000	0
2021/03/19	JBAF	15/03/2023			Jibar Tradeable Future	5.4400	94.5600	5.5250	94.4750	1.563	0.0000	0.0000	0
2021/03/19	R023	06/05/2021	7.58	Call	Bond Future	3,673.4000	3.6734	3,545.6600	3.5457	(3.477)	0	0	0
2021/03/19	R023	06/05/2021	7.58	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2021/03/19	R023	06/05/2021			Bond Future	5.4223	105.4543	5.4957	105.3265	1.353	0.0000	0.0000	40,647
2021/03/19	R023	06/05/2021	7.57	Call	Bond Future	3,656.7700	3.6568	3,529.0300	3.5290	(3.493)	0	0	0
2021/03/19	R023	06/05/2021	7.57	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2021/03/19	R023	06/05/2021	7.56	Call	Bond Future	3,640.1400	3.6401	3,512.4000	3.5124	(3.509)	0	0	0
2021/03/19	R023	06/05/2021	7.56	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2021/03/19	R023	05/08/2021	5.30	Call	Bond Future	291.9400	0.2919	246.8200	0.2468	(15.455)	0	0	0
2021/03/19	R023	05/08/2021	5.30	Put	Bond Future	750.4200	0.7504	834.8500	0.8348	11.251	0	0	0
2021/03/19	R023	05/08/2021	5.29	Call	Bond Future	285.9300	0.2859	241.4400	0.2414	(15.560)	0	0	0
2021/03/19	R023	05/08/2021	5.29	Put	Bond Future	759.5200	0.7595	844.5800	0.8446	11.199	0	0	0
2021/03/19	R023	05/08/2021			Bond Future	5.6045	106.6002	5.6909	106.4707	1.541	0.0000	0.0000	0
2021/03/19	R023	05/08/2021	5.31	Call	Bond Future	298.0200	0.2980	252.2800	0.2523	(15.348)	0	0	0
2021/03/19	R023	05/08/2021	5.31	Put	Bond Future	741.4000	0.7414	825.2100	0.8252	11.304	0	0	0
2021/03/19	R023	04/11/2021	4.91	Call	Bond Future	130.0700	0.1301	106.6400	0.1066	(18.013)	0	0	0
2021/03/19	R023	04/11/2021	4.91	Put	Bond Future	1,283.1200	1.2831	1,390.9800	1.3910	8.406	0	0	0
2021/03/19	R023	04/11/2021	4.90	Call	Bond Future	126.8600	0.1269	103.8500	0.1038	(18.138)	0	0	0
2021/03/19	R023	04/11/2021	4.90	Put	Bond Future	1,292.7500	1.2928	1,401.0300	1.4010	8.376	0	0	0
2021/03/19	R023	04/11/2021			Bond Future	5.8150	103.8867	5.9190	103.7554	1.788	0.0000	0.0000	0
2021/03/19	R023	04/11/2021	4.92	Call	Bond Future	133.1200	0.1331	109.2800	0.1093	(17.909)	0	0	0
2021/03/19	R023	04/11/2021	4.92	Put	Bond Future	1,273.3300	1.2733	1,380.7800	1.3808	8.439	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
2021/03/19	R023	03/02/2022	5.08	Call	Bond Future	179.0500	0.1791	150.5100	0.1505	(15.940)	0	0	0
2021/03/19	R023	03/02/2022	5.08	Put	Bond Future	1,250.4000	1.2504	1,354.7700	1.3548	8.347	0	0	0
2021/03/19	R023	03/02/2022			Bond Future	6.1219	105.0806	6.2523	104.9477	2.130	0.0000	0.0000	0
2021/03/19	R023	03/02/2022	5.07	Call	Bond Future	176.1900	0.1762	147.9800	0.1480	(16.011)	0	0	0
2021/03/19	R023	03/02/2022	5.07	Put	Bond Future	1,257.9100	1.2579	1,362.6100	1.3626	8.323	0	0	0
2021/03/19	R023	03/02/2022	5.06	Call	Bond Future	173.0700	0.1731	145.2100	0.1452	(16.098)	0	0	0
2021/03/19	R023	03/02/2022	5.06	Put	Bond Future	1,265.1500	1.2652	1,370.2000	1.3702	8.303	0	0	0
2021/03/19	R035	06/05/2021	12.36	Put	Bond Future	251.1500	0.2511	193.8100	0.1938	(22.831)	0	0	0
2021/03/19	R035	06/05/2021	12.37	Call	Bond Future	7,392.3100	7.3923	7,919.9900	7.9200	7.138	0	0	0
2021/03/19	R035	06/05/2021	12.35	Put	Bond Future	256.7800	0.2568	198.3900	0.1984	(22.739)	0	0	0
2021/03/19	R035	06/05/2021	10.55	Call	Bond Future	728.2500	0.7283	866.1300	0.8661	18.933	0	0	0
2021/03/19	R035	06/05/2021	10.55	Put	Bond Future	4,414.7000	4.4147	3,968.6100	3.9686	(10.105)	0	0	500
2021/03/19	R035	06/05/2021	10.05	Put	Bond Future	7,236.8600	7.2369	6,699.2800	6.6993	(7.428)	0	0	0
2021/03/19	R035	06/05/2021	10.05	Call	Bond Future	184.4500	0.1845	230.8400	0.2308	25.150	0	0	500
2021/03/19	R035	06/05/2021	10.40	Put	Bond Future	5,186.8300	5.1868	4,707.7900	4.7078	(9.236)	0	0	0
2021/03/19	R035	06/05/2021	12.91	Put	Bond Future	66.2600	0.0663	47.8100	0.0478	(27.845)	0	0	600
2021/03/19	R035	06/05/2021	11.55	Call	Bond Future	3,681.8800	3.6819	4,075.3600	4.0754	10.687	0	0	0
2021/03/19	R035	06/05/2021	11.55	Put	Bond Future	1,157.3000	1.1573	966.8100	0.9668	(16.460)	0	0	1,650
2021/03/19	R035	06/05/2021	12.77	Call	Bond Future	9,355.8700	9.3559	9,914.6300	9.9146	5.972	0	0	0
2021/03/19	R035	06/05/2021	12.77	Put	Bond Future	94.9800	0.0950	69.7700	0.0698	(26.542)	0	0	1,650
2021/03/19	R035	06/05/2021	10.24	Put	Bond Future	6,083.7000	6.0837	5,574.5200	5.5745	(8.370)	0	0	0
2021/03/19	R035	06/05/2021	10.24	Call	Bond Future	331.9400	0.3319	406.7300	0.4067	22.531	0	0	223
2021/03/19	R035	06/05/2021			Bond Future	11.1305	85.9866	11.0361	86.5706	(0.848)	0.0000	0.0000	98,054
2021/03/19	R035	06/05/2021	12.36	Call	Bond Future	7,343.8400	7.3438	7,870.4700	7.8705	7.171	0	0	0
2021/03/19	R035	06/05/2021	12.37	Put	Bond Future	245.6200	0.2456	189.3300	0.1893	(22.918)	0	0	0
2021/03/19	R035	06/05/2021	12.35	Call	Bond Future	7,295.4200	7.2954	7,821.0000	7.8210	7.204	0	0	0
2021/03/19	R035	06/05/2021	11.05	Call	Bond Future	1,870.8800	1.8709	2,139.2700	2.1393	14.346	0	0	0
2021/03/19	R035	06/05/2021	11.05	Put	Bond Future	2,368.5600	2.3686	2,052.9800	2.0530	(13.324)	0	0	500
2021/03/19	R035	06/05/2021	10.40	Call	Bond Future	509.7100	0.5097	614.6400	0.6146	20.586	0	0	600
2021/03/19	R035	06/05/2021	11.15	Put	Bond Future	2,065.2300	2.0652	1,776.6900	1.7767	(13.971)	0	0	0
2021/03/19	R035	06/05/2021	11.15	Call	Bond Future	2,184.9900	2.1850	2,480.4200	2.4804	13.521	0	0	600
2021/03/19	R035	06/05/2021	12.91	Call	Bond Future	10,046.5400	10.0465	10,612.0600	10.6121	5.629	0	0	0
2021/03/19	R035	06/05/2021	10.81	Put	Bond Future	3,244.0000	3.2440	2,863.1900	2.8632	(11.739)	0	0	0
2021/03/19	R035	06/05/2021	10.81	Call	Bond Future	1,237.1300	1.2371	1,440.2900	1.4403	16.422	0	0	1,650
2021/03/19	R035	06/05/2021	12.02	Call	Bond Future	5,735.6900	5.7357	6,217.7000	6.2177	8.404	0	0	0
2021/03/19	R035	06/05/2021	12.02	Put	Bond Future	513.0300	0.5130	411.0700	0.4111	(19.874)	0	0	223
2021/03/19	R035	06/05/2021	11.32	Call	Bond Future	2,777.3300	2.7773	3,116.9800	3.1170	12.229	0	0	0
2021/03/19	R035	06/05/2021	11.32	Put	Bond Future	1,622.9700	1.6230	1,378.6500	1.3787	(15.054)	0	0	223
2021/03/19	R035	05/08/2021	11.37	Call	Bond Future	3,510.3500	3.5104	3,813.1200	3.8131	8.625	0	0	0
2021/03/19	R035	05/08/2021	11.37	Put	Bond Future	3,490.5000	3.4905	3,203.2300	3.2032	(8.230)	0	0	100
2021/03/19	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	R035	05/08/2021	5.31	Put	Bond Future	51,169.7400	51.1697	50,579.7000	50.5797	(1.153)	0	0	0
2021/03/19	R035	05/08/2021			Bond Future	11.3667	86.9209	11.2682	87.5110	(0.866)	0.0000	0.0000	0
2021/03/19	R035	05/08/2021	10.77	Call	Bond Future	1,911.6300	1.9116	2,116.0700	2.1161	10.695	0	0	0
2021/03/19	R035	05/08/2021	10.77	Put	Bond Future	5,584.4400	5.5844	5,198.8400	5.1988	(6.905)	0	0	100
2021/03/19	R035	05/08/2021	10.02	Put	Bond Future	9,294.2700	9.2943	8,798.2200	8.7982	(5.337)	0	0	0
2021/03/19	R035	05/08/2021	10.02	Call	Bond Future	661.0800	0.6611	755.0700	0.7551	14.218	0	0	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
2021/03/19	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	R035	05/08/2021	5.30	Put	Bond Future	51,286.3200	51.2863	50,696.2800	50.6963	(1.150)	0	0	0
2021/03/19	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	R035	05/08/2021	5.29	Put	Bond Future	51,403.0300	51.4030	50,812.9900	50.8130	(1.148)	0	0	0
2021/03/19	R035	04/11/2021	10.12	Put	Bond Future	10,419.1900	10.4192	9,946.7400	9.9467	(4.534)	0	0	0
2021/03/19	R035	04/11/2021	10.12	Call	Bond Future	1,143.8000	1.1438	1,267.7700	1.2678	10.838	0	0	400
2021/03/19	R035	04/11/2021	10.62	Put	Bond Future	7,928.9800	7.9290	7,515.7000	7.5157	(5.212)	0	0	0
2021/03/19	R035	04/11/2021	10.62	Call	Bond Future	1,944.5000	1.9445	2,127.6400	2.1276	9.418	0	0	400
2021/03/19	R035	04/11/2021	11.75	Put	Bond Future	3,996.0800	3.9961	3,728.6100	3.7286	(6.693)	0	0	782
2021/03/19	R035	04/11/2021	11.08	Call	Bond Future	2,955.9500	2.9560	3,199.1400	3.1991	8.227	0	0	0
2021/03/19	R035	04/11/2021	11.08	Put	Bond Future	6,062.0800	6.0621	5,708.8500	5.7088	(5.827)	0	0	782
2021/03/19	R035	04/11/2021	10.23	Put	Bond Future	9,817.4800	9.8175	9,356.5700	9.3566	(4.695)	0	0	0
2021/03/19	R035	04/11/2021	12.53	Call	Bond Future	7,503.0100	7.5030	7,917.1200	7.9171	5.519	0	0	0
2021/03/19	R035	04/11/2021	12.53	Put	Bond Future	2,386.5600	2.3866	2,204.2500	2.2043	(7.639)	0	0	0
2021/03/19	R035	04/11/2021			Bond Future	11.6025	83.4197	11.5000	84.0162	(0.884)	0.0000	0.0000	0
2021/03/19	R035	04/11/2021	13.82	Call	Bond Future	12,271.2500	12.2713	12,788.9800	12.7890	4.219	0	0	0
2021/03/19	R035	04/11/2021	13.82	Put	Bond Future	795.9800	0.7960	717.2900	0.7173	(9.886)	0	0	400
2021/03/19	R035	04/11/2021	11.75	Call	Bond Future	4,842.6400	4.8426	5,171.5900	5.1716	6.793	0	0	0
2021/03/19	R035	04/11/2021	10.23	Call	Bond Future	1,281.1000	1.2811	1,416.6100	1.4166	10.578	0	0	782
2021/03/19	R035	04/11/2021	12.52	Call	Bond Future	7,468.8800	7.4689	7,881.9700	7.8820	5.531	0	0	0
2021/03/19	R035	04/11/2021	12.52	Put	Bond Future	2,405.0400	2.4050	2,221.7100	2.2217	(7.623)	0	0	0
2021/03/19	R035	04/11/2021	12.51	Call	Bond Future	7,434.7900	7.4348	7,846.8800	7.8469	5.543	0	0	0
2021/03/19	R035	04/11/2021	12.51	Put	Bond Future	2,423.6200	2.4236	2,239.2900	2.2393	(7.606)	0	0	0
2021/03/19	R035	03/02/2022	11.39	Call	Bond Future	3,860.4700	3.8605	4,127.5100	4.1275	6.917	0	0	0
2021/03/19	R035	03/02/2022	11.39	Put	Bond Future	6,535.1400	6.5351	6,199.0800	6.1991	(5.142)	0	0	683
2021/03/19	R035	03/02/2022	10.65	Call	Bond Future	2,230.4400	2.2304	2,415.4000	2.4154	8.293	0	0	0
2021/03/19	R035	03/02/2022	11.23	Call	Bond Future	3,466.5100	3.4665	3,715.7400	3.7157	7.190	0	0	0
2021/03/19	R035	03/02/2022	11.23	Put	Bond Future	7,088.6900	7.0887	6,734.8200	6.7348	(4.992)	0	0	0
2021/03/19	R035	03/02/2022	11.22	Call	Bond Future	3,442.5800	3.4426	3,690.7000	3.6907	7.207	0	0	0
2021/03/19	R035	03/02/2022	11.22	Put	Bond Future	7,124.5000	7.1245	6,769.5200	6.7695	(4.983)	0	0	0
2021/03/19	R035	03/02/2022			Bond Future	11.8563	84.3788	11.7492	84.9819	(0.903)	0.0000	0.0000	0
2021/03/19	R035	03/02/2022	10.65	Put	Bond Future	9,421.4500	9.4214	9,003.3100	9.0033	(4.438)	0	0	683
2021/03/19	R035	03/02/2022	9.70	Put	Bond Future	14,513.8400	14.5138	14,009.4800	14.0095	(3.475)	0	0	0
2021/03/19	R035	03/02/2022	9.70	Call	Bond Future	991.4100	0.9914	1,090.1500	1.0902	9.960	0	0	683
2021/03/19	R035	03/02/2022	11.24	Call	Bond Future	3,490.2100	3.4902	3,740.5500	3.7406	7.173	0	0	0
2021/03/19	R035	03/02/2022	11.24	Put	Bond Future	7,052.7200	7.0527	6,699.9600	6.7000	(5.002)	0	0	0
2021/03/19	R186	06/05/2021	10.77	Call	Bond Future	14,753.6300	14.7536	14,940.8400	14.9408	1.269	0	0	0
2021/03/19	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	R186	06/05/2021	10.76	Call	Bond Future	14,712.5800	14.7126	14,899.7900	14.8998	1.272	0	0	0
2021/03/19	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	R186	06/05/2021	7.60	Put	Bond Future	940.0700	0.9401	851.8400	0.8518	(9.385)	0	0	5,000
2021/03/19	R186	06/05/2021	7.60	Call	Bond Future	1,518.4900	1.5185	1,617.4700	1.6175	6.518	0	0	5,000
2021/03/19	R186	06/05/2021			Bond Future	7.4814	117.6812	7.4432	117.8684	(0.511)	0.0000	0.0000	107,074
2021/03/19	R186	06/05/2021	10.78	Call	Bond Future	14,794.6600	14.7947	14,981.8700	14.9819	1.265	0	0	0
2021/03/19	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/19	R186	06/05/2021	7.30	Call	Bond Future	805.2300	0.8052	868.1800	0.8682	7.818	0	0	0
2021/03/19	R186	06/05/2021	7.30	Put	Bond Future	1,697.6500	1.6976	1,573.3900	1.5734	(7.320)	0	0	15,177

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
2021/03/19	R186	05/08/2021	8.62	Call	Bond Future	4,887.2400	4.8872	5,034.9600	5.0350	3.023	0	0	0
2021/03/19	R186	05/08/2021	8.62	Put	Bond Future	585.9300	0.5859	544.7800	0.5448	(7.023)	0	0	0
2021/03/19	R186	05/08/2021	8.61	Call	Bond Future	4,852.2300	4.8522	4,999.4600	4.9995	3.034	0	0	0
2021/03/19	R186	05/08/2021	8.61	Put	Bond Future	595.2600	0.5953	553.6200	0.5536	(6.995)	0	0	0
2021/03/19	R186	05/08/2021			Bond Future	7.6731	113.6789	7.6326	113.8678	(0.528)	0.0000	0.0000	0
2021/03/19	R186	05/08/2021	8.63	Call	Bond Future	4,922.3400	4.9223	5,070.5400	5.0705	3.011	0	0	0
2021/03/19	R186	05/08/2021	8.63	Put	Bond Future	576.7300	0.5767	536.0600	0.5361	(7.052)	0	0	0
2021/03/19	R186	04/11/2021	8.10	Call	Bond Future	3,054.1200	3.0541	3,159.8200	3.1598	3.461	0	0	0
2021/03/19	R186	04/11/2021	8.10	Put	Bond Future	2,016.7600	2.0168	1,931.8300	1.9318	(4.211)	0	0	0
2021/03/19	R186	04/11/2021	8.09	Call	Bond Future	3,028.1200	3.0281	3,133.3000	3.1333	3.473	0	0	0
2021/03/19	R186	04/11/2021	8.09	Put	Bond Future	2,034.5000	2.0345	1,949.0500	1.9491	(4.200)	0	0	0
2021/03/19	R186	04/11/2021			Bond Future	7.8642	114.9535	7.8212	115.1442	(0.547)	0.0000	0.0000	0
2021/03/19	R186	04/11/2021	8.11	Call	Bond Future	3,080.2400	3.0802	3,186.4500	3.1864	3.448	0	0	0
2021/03/19	R186	04/11/2021	8.11	Put	Bond Future	1,999.1500	1.9991	1,914.7300	1.9147	(4.223)	0	0	0
2021/03/19	R186	03/02/2022	7.30	Call	Bond Future	1,492.9300	1.4929	1,553.9800	1.5540	4.089	0	0	0
2021/03/19	R186	03/02/2022	7.30	Put	Bond Future	4,804.5900	4.8046	4,672.9900	4.6730	(2.739)	0	0	0
2021/03/19	R186	03/02/2022			Bond Future	8.0750	110.9928	8.0291	111.1855	(0.568)	0.0000	0.0000	0
2021/03/19	R186	03/02/2022	7.28	Call	Bond Future	1,463.4600	1.4635	1,523.6600	1.5237	4.114	0	0	0
2021/03/19	R186	03/02/2022	7.28	Put	Bond Future	4,862.2300	4.8622	4,729.7800	4.7298	(2.724)	0	0	0
2021/03/19	R186	03/02/2022	7.29	Call	Bond Future	1,478.3400	1.4783	1,538.9600	1.5390	4.101	0	0	0
2021/03/19	R186	03/02/2022	7.29	Put	Bond Future	4,833.5500	4.8336	4,701.5200	4.7015	(2.732)	0	0	0
2021/03/19	R197	06/05/2021			Bond Future	319.8538	319.8538	320.1697	320.1697	0.099	0.0000	0.0000	3,013
2021/03/19	R197	05/08/2021			Bond Future	315.4050	315.4050	315.7234	315.7234	0.101	0.0000	0.0000	0
2021/03/19	R197	04/11/2021			Bond Future	319.0147	319.0147	319.3360	319.3360	0.101	0.0000	0.0000	0
2021/03/19	R197	03/02/2022			Bond Future	314.6546	314.6546	314.9792	314.9792	0.103	0.0000	0.0000	0
2021/03/19	R202	06/05/2021			Bond Future	228.2766	228.2766	228.2889	228.2889	0.005	0.0000	0.0000	9,258
2021/03/19	R202	05/08/2021			Bond Future	226.5627	226.5627	226.5744	226.5744	0.005	0.0000	0.0000	0
2021/03/19	R202	04/11/2021			Bond Future	229.1554	229.1554	229.1667	229.1667	0.005	0.0000	0.0000	0
2021/03/19	R202	03/02/2022			Bond Future	227.5394	227.5394	227.5505	227.5505	0.005	0.0000	0.0000	0
2021/03/19	R209	06/05/2021	12.23	Call	Bond Future	6,225.6900	6.2257	6,598.1600	6.5982	5.983	0	0	0
2021/03/19	R209	06/05/2021	12.23	Put	Bond Future	261.5000	0.2615	212.3000	0.2123	(18.815)	0	0	0
2021/03/19	R209	06/05/2021	12.22	Call	Bond Future	6,184.8200	6.1848	6,556.4600	6.5565	6.009	0	0	0
2021/03/19	R209	06/05/2021	12.22	Put	Bond Future	267.0300	0.2670	217.0000	0.2170	(18.736)	0	0	0
2021/03/19	R209	06/05/2021	9.50	Put	Bond Future	9,017.0900	9.0171	8,606.2500	8.6063	(4.556)	0	0	0
2021/03/19	R209	06/05/2021	9.50	Call	Bond Future	52.1200	0.0521	62.9500	0.0629	20.779	0	0	2,150
2021/03/19	R209	06/05/2021	10.35	Call	Bond Future	558.5600	0.5586	642.4000	0.6424	15.010	0	0	500
2021/03/19	R209	06/05/2021	9.75	Put	Bond Future	7,499.8100	7.4998	7,100.0000	7.1000	(5.331)	0	0	0
2021/03/19	R209	06/05/2021	9.75	Call	Bond Future	112.9500	0.1129	134.8100	0.1348	19.354	0	0	4,050
2021/03/19	R209	06/05/2021	11.00	Call	Bond Future	1,810.3800	1.8104	2,009.2600	2.0093	10.986	0	0	0
2021/03/19	R209	06/05/2021	11.00	Put	Bond Future	1,979.6600	1.9797	1,756.8700	1.7569	(11.254)	0	0	3,500
2021/03/19	R209	06/05/2021	10.00	Put	Bond Future	6,089.6100	6.0896	5,709.0200	5.7090	(6.250)	0	0	0
2021/03/19	R209	06/05/2021	10.00	Call	Bond Future	233.9400	0.2339	275.0200	0.2750	17.560	0	0	0
2021/03/19	R209	06/05/2021	12.25	Call	Bond Future	6,307.5500	6.3075	6,681.6800	6.6817	5.931	0	0	0
2021/03/19	R209	06/05/2021	12.25	Put	Bond Future	250.7100	0.2507	203.1700	0.2032	(18.962)	0	0	8,350
2021/03/19	R209	06/05/2021			Bond Future	11.0317	66.1033	10.9530	66.5250	(0.713)	0.0000	0.0000	26,715

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
2021/03/19	R209	06/05/2021	12.24	Call	Bond Future	6,266.6000	6.2666	6,639.9100	6.6399	5.957	0	0	0
2021/03/19	R209	06/05/2021	12.24	Put	Bond Future	256.0500	0.2561	207.6900	0.2077	(18.887)	0	0	0
2021/03/19	R209	06/05/2021	10.35	Put	Bond Future	4,346.3800	4.3464	4,008.5500	4.0086	(7.773)	0	0	0
2021/03/19	R209	06/05/2021	10.60	Call	Bond Future	931.3500	0.9314	1,055.7300	1.0557	13.355	0	0	0
2021/03/19	R209	06/05/2021	10.60	Put	Bond Future	3,294.2300	3.2942	2,996.9400	2.9969	(9.025)	0	0	5,250
2021/03/19	R209	06/05/2021	11.60	Call	Bond Future	3,767.6000	3.7676	4,068.0400	4.0680	7.974	0	0	0
2021/03/19	R209	06/05/2021	11.60	Put	Bond Future	834.7200	0.8347	713.4900	0.7135	(14.523)	0	0	3,750
2021/03/19	R209	06/05/2021	10.25	Put	Bond Future	4,813.7600	4.8138	4,461.8700	4.4619	(7.310)	0	0	0
2021/03/19	R209	06/05/2021	10.25	Call	Bond Future	443.9500	0.4440	513.7300	0.5137	15.718	0	0	5,325
2021/03/19	R209	06/05/2021	11.25	Call	Bond Future	2,546.7000	2.5467	2,791.6600	2.7917	9.619	0	0	0
2021/03/19	R209	06/05/2021	11.25	Put	Bond Future	1,396.7600	1.3968	1,220.0500	1.2200	(12.651)	0	0	9,150
2021/03/19	R209	05/08/2021	11.81	Call	Bond Future	4,806.8900	4.8069	5,083.1100	5.0831	5.746	0	0	0
2021/03/19	R209	05/08/2021	11.81	Put	Bond Future	1,938.7100	1.9387	1,788.9100	1.7889	(7.727)	0	0	0
2021/03/19	R209	05/08/2021			Bond Future	11.2391	66.8216	11.1575	67.2476	(0.727)	0.0000	0.0000	0
2021/03/19	R209	05/08/2021	11.80	Call	Bond Future	4,774.0200	4.7740	5,049.3100	5.0493	5.766	0	0	0
2021/03/19	R209	05/08/2021	11.80	Put	Bond Future	1,954.4700	1.9545	1,803.7400	1.8037	(7.712)	0	0	0
2021/03/19	R209	05/08/2021	11.79	Call	Bond Future	4,741.0600	4.7411	5,015.4200	5.0154	5.787	0	0	0
2021/03/19	R209	05/08/2021	11.79	Put	Bond Future	1,970.2000	1.9702	1,818.5400	1.8185	(7.698)	0	0	0
2021/03/19	R209	04/11/2021	10.50	Call	Bond Future	1,827.3800	1.8274	1,963.6600	1.9637	7.458	0	0	0
2021/03/19	R209	04/11/2021	12.00	Call	Bond Future	5,468.9700	5.4690	5,738.7700	5.7388	4.933	0	0	0
2021/03/19	R209	04/11/2021	12.00	Put	Bond Future	2,750.8400	2.7508	2,590.0400	2.5900	(5.845)	0	0	6,500
2021/03/19	R209	04/11/2021	12.19	Call	Bond Future	6,066.2200	6.0662	6,349.8700	6.3499	4.676	0	0	0
2021/03/19	R209	04/11/2021	12.19	Put	Bond Future	2,455.9600	2.4560	2,309.0100	2.3090	(5.983)	0	0	0
2021/03/19	R209	04/11/2021	12.17	Call	Bond Future	6,002.5800	6.0026	6,284.8200	6.2848	4.702	0	0	0
2021/03/19	R209	04/11/2021			Bond Future	11.4452	64.4301	11.3605	64.8607	(0.740)	0.0000	0.0000	2,255
2021/03/19	R209	04/11/2021	10.50	Put	Bond Future	6,876.3100	6.8763	6,581.9900	6.5820	(4.280)	0	0	6,500
2021/03/19	R209	04/11/2021	9.50	Put	Bond Future	11,691.2900	11.6913	11,322.2000	11.3222	(3.157)	0	0	0
2021/03/19	R209	04/11/2021	9.50	Call	Bond Future	659.9500	0.6600	721.4600	0.7215	9.320	0	0	4,750
2021/03/19	R209	04/11/2021	12.18	Call	Bond Future	6,034.3800	6.0344	6,317.3300	6.3173	4.689	0	0	0
2021/03/19	R209	04/11/2021	12.18	Put	Bond Future	2,470.6000	2.4706	2,322.9500	2.3229	(5.976)	0	0	0
2021/03/19	R209	04/11/2021	12.17	Put	Bond Future	2,485.3300	2.4853	2,336.9700	2.3370	(5.969)	0	0	0
2021/03/19	R209	03/02/2022	11.03	Call	Bond Future	3,189.4400	3.1894	3,370.5300	3.3705	5.678	0	0	0
2021/03/19	R209	03/02/2022	11.03	Put	Bond Future	6,410.1400	6.4101	6,155.7700	6.1558	(3.968)	0	0	0
2021/03/19	R209	03/02/2022	11.02	Call	Bond Future	3,168.1800	3.1682	3,348.4800	3.3485	5.691	0	0	0
2021/03/19	R209	03/02/2022	11.02	Put	Bond Future	6,441.7600	6.4418	6,186.6000	6.1866	(3.961)	0	0	0
2021/03/19	R209	03/02/2022			Bond Future	11.6614	65.1709	11.5734	65.6063	(0.755)	0.0000	0.0000	0
2021/03/19	R209	03/02/2022	11.04	Call	Bond Future	3,210.5500	3.2106	3,392.4200	3.3924	5.665	0	0	0
2021/03/19	R209	03/02/2022	11.04	Put	Bond Future	6,378.4200	6.3784	6,124.8300	6.1248	(3.976)	0	0	0
2021/03/19	R210	06/05/2021			Bond Future	199.1345	199.1345	199.1408	199.1408	0.003	0.0000	0.0000	1,500
2021/03/19	R210	05/08/2021			Bond Future	201.3481	201.3481	201.3538	201.3538	0.003	0.0000	0.0000	0
2021/03/19	R210	04/11/2021			Bond Future	200.9115	200.9115	200.9169	200.9169	0.003	0.0000	0.0000	0
2021/03/19	R210	03/02/2022			Bond Future	203.2671	203.2671	203.2722	203.2722	0.002	0.0000	0.0000	0
2021/03/19	R212	06/05/2021			Bond Future	171.3847	171.3847	171.4302	171.4302	0.027	0.0000	0.0000	2,933
2021/03/19	R212	05/08/2021			Bond Future	170.9579	170.9579	171.0033	171.0033	0.027	0.0000	0.0000	0
2021/03/19	R212	04/11/2021			Bond Future	172.9144	172.9144	172.9599	172.9599	0.026	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
2021/03/19	R213	06/05/2021	11.91	Call	Bond Future	9,780.3300	9.7803	10,230.7300	10.2307	4.605	0	0	0
2021/03/19	R213	06/05/2021	11.91	Put	Bond Future	19.0000	0.0190	13.1800	0.0132	(30.632)	0	0	0
2021/03/19	R213	06/05/2021			Bond Future	9.9504	83.1418	9.8664	83.5980	(0.844)	0.0000	0.0000	9,343
2021/03/19	R213	06/05/2021	11.90	Call	Bond Future	9,735.1800	9.7352	10,185.4000	10.1854	4.625	0	0	0
2021/03/19	R213	06/05/2021	11.90	Put	Bond Future	19.6300	0.0196	13.6300	0.0136	(30.565)	0	0	0
2021/03/19	R213	06/05/2021	11.89	Call	Bond Future	9,690.0000	9.6900	10,140.0500	10.1400	4.644	0	0	0
2021/03/19	R213	06/05/2021	11.89	Put	Bond Future	20.2700	0.0203	14.1000	0.0141	(30.439)	0	0	0
2021/03/19	R213	05/08/2021	10.14	Put	Bond Future	2,850.0400	2.8500	2,619.7600	2.6198	(8.080)	0	0	0
2021/03/19	R213	05/08/2021	9.34	Put	Bond Future	5,543.1800	5.5432	5,203.5100	5.2035	(6.128)	0	0	0
2021/03/19	R213	05/08/2021	9.34	Call	Bond Future	1,056.7400	1.0567	1,177.9500	1.1780	11.470	0	0	0
2021/03/19	R213	05/08/2021	10.85	Call	Bond Future	4,959.4700	4.9595	5,278.3500	5.2784	6.430	0	0	0
2021/03/19	R213	05/08/2021	10.85	Put	Bond Future	1,471.1300	1.4711	1,329.1300	1.3291	(9.652)	0	0	0
2021/03/19	R213	05/08/2021	10.84	Call	Bond Future	4,923.8400	4.9238	5,241.6600	5.2417	6.455	0	0	0
2021/03/19	R213	05/08/2021	10.84	Put	Bond Future	1,485.0400	1.4850	1,341.9800	1.3420	(9.633)	0	0	0
2021/03/19	R213	05/08/2021			Bond Future	10.1657	84.0453	10.0781	84.5062	(0.861)	0.0000	0.0000	0
2021/03/19	R213	05/08/2021	10.78	Call	Bond Future	4,711.7300	4.7117	5,023.1000	5.0231	6.608	0	0	0
2021/03/19	R213	05/08/2021	10.78	Put	Bond Future	1,571.0500	1.5710	1,421.5400	1.4215	(9.517)	0	0	0
2021/03/19	R213	05/08/2021	10.14	Call	Bond Future	2,715.2800	2.7153	2,945.8800	2.9459	8.493	0	0	0
2021/03/19	R213	05/08/2021	10.86	Call	Bond Future	4,995.1900	4.9952	5,315.1200	5.3151	6.405	0	0	0
2021/03/19	R213	05/08/2021	10.86	Put	Bond Future	1,457.3500	1.4574	1,316.4000	1.3164	(9.672)	0	0	0
2021/03/19	R213	04/11/2021	11.10	Put	Bond Future	2,169.8500	2.1699	2,013.4800	2.0135	(7.206)	0	0	0
2021/03/19	R213	04/11/2021	11.11	Call	Bond Future	5,747.6500	5.7476	6,058.0300	6.0580	5.400	0	0	0
2021/03/19	R213	04/11/2021	11.09	Put	Bond Future	2,187.7400	2.1877	2,030.4600	2.0305	(7.189)	0	0	0
2021/03/19	R213	04/11/2021			Bond Future	10.3819	81.4573	10.2907	81.9231	(0.879)	0.0000	0.0000	0
2021/03/19	R213	04/11/2021	11.10	Call	Bond Future	5,717.4800	5.7175	6,026.9500	6.0270	5.413	0	0	0
2021/03/19	R213	04/11/2021	11.11	Put	Bond Future	2,152.0700	2.1521	1,996.6100	1.9966	(7.224)	0	0	0
2021/03/19	R213	04/11/2021	11.09	Call	Bond Future	5,687.3900	5.6874	5,995.9500	5.9960	5.425	0	0	0
2021/03/19	R213	03/02/2022	8.80	Put	Bond Future	10,635.4200	10.6354	10,254.3100	10.2543	(3.583)	0	0	0
2021/03/19	R213	03/02/2022	8.80	Call	Bond Future	999.6000	0.9996	1,089.5600	1.0896	9.000	0	0	102
2021/03/19	R213	03/02/2022	9.58	Put	Bond Future	7,323.2000	7.3232	7,003.5900	7.0036	(4.364)	0	0	200
2021/03/19	R213	03/02/2022	8.63	Put	Bond Future	11,464.2400	11.4642	11,072.2300	11.0722	(3.419)	0	0	0
2021/03/19	R213	03/02/2022	8.63	Call	Bond Future	851.0700	0.8511	930.1300	0.9301	9.289	0	0	200
2021/03/19	R213	03/02/2022	9.98	Call	Bond Future	2,752.0100	2.7520	2,939.7900	2.9398	6.823	0	0	0
2021/03/19	R213	03/02/2022	9.98	Put	Bond Future	5,965.5100	5.9655	5,682.2200	5.6822	(4.749)	0	0	0
2021/03/19	R213	03/02/2022			Bond Future	10.6158	82.3935	10.5205	82.8646	(0.897)	0.0000	0.0000	0
2021/03/19	R213	03/02/2022	10.25	Call	Bond Future	3,335.3400	3.3353	3,547.8000	3.5478	6.370	0	0	0
2021/03/19	R213	03/02/2022	10.25	Put	Bond Future	5,163.9600	5.1640	4,905.3500	4.9054	(5.008)	0	0	102
2021/03/19	R213	03/02/2022	9.76	Call	Bond Future	2,322.1400	2.3221	2,489.8300	2.4898	7.221	0	0	0
2021/03/19	R213	03/02/2022	9.76	Put	Bond Future	6,686.6900	6.6867	6,383.3100	6.3833	(4.537)	0	0	102
2021/03/19	R213	03/02/2022	10.15	Call	Bond Future	3,112.3800	3.1124	3,315.7200	3.3157	6.533	0	0	0
2021/03/19	R213	03/02/2022	10.15	Put	Bond Future	5,450.3900	5.4504	5,182.6600	5.1827	(4.912)	0	0	200
2021/03/19	R213	03/02/2022	9.58	Call	Bond Future	2,001.4600	2.0015	2,152.9200	2.1529	7.567	0	0	0
2021/03/19	R213	03/02/2022	9.97	Call	Bond Future	2,731.8100	2.7318	2,918.6800	2.9187	6.841	0	0	0
2021/03/19	R213	03/02/2022	9.97	Put	Bond Future	5,997.1800	5.9972	5,712.9800	5.7130	(4.739)	0	0	0
2021/03/19	R213	03/02/2022	9.96	Call	Bond Future	2,711.3900	2.7114	2,897.3400	2.8973	6.858	0	0	0
2021/03/19	R213	03/02/2022	9.96	Put	Bond Future	6,028.6800	6.0287	5,743.5600	5.7436	(4.729)	0	0	0
2021/03/19	R214	06/05/2021	12.26	Call	Bond Future	4,702.7000	4.7027	5,096.6300	5.0966	8.377	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
2021/03/19	R214	06/05/2021	12.26	Put	Bond Future	619.1300	0.6191	510.6900	0.5107	(17.515)	0	0	0
2021/03/19	R214	06/05/2021	12.25	Call	Bond Future	4,665.9600	4.6660	5,058.4600	5.0585	8.412	0	0	0
2021/03/19	R214	06/05/2021	12.25	Put	Bond Future	629.9000	0.6299	520.0300	0.5200	(17.442)	0	0	0
2021/03/19	R214	06/05/2021			Bond Future	11.4468	62.8019	11.3528	63.3042	(0.821)	0.0000	0.0000	14,643
2021/03/19	R214	06/05/2021	12.27	Call	Bond Future	4,739.5200	4.7395	5,134.8700	5.1349	8.342	0	0	0
2021/03/19	R214	06/05/2021	12.27	Put	Bond Future	608.5100	0.6085	501.4900	0.5015	(17.587)	0	0	0
2021/03/19	R214	05/08/2021	12.03	Put	Bond Future	2,432.8100	2.4328	2,232.2400	2.2322	(8.244)	0	0	0
2021/03/19	R214	05/08/2021	12.01	Call	Bond Future	4,255.0000	4.2550	4,559.8200	4.5598	7.164	0	0	0
2021/03/19	R214	05/08/2021			Bond Future	11.6552	63.4843	11.5573	63.9919	(0.839)	0.0000	0.0000	0
2021/03/19	R214	05/08/2021	12.02	Call	Bond Future	4,285.8500	4.2858	4,591.8100	4.5918	7.139	0	0	0
2021/03/19	R214	05/08/2021	12.02	Put	Bond Future	2,451.0500	2.4510	2,249.3500	2.2494	(8.229)	0	0	0
2021/03/19	R214	05/08/2021	12.03	Call	Bond Future	4,316.6300	4.3166	4,623.7200	4.6237	7.114	0	0	0
2021/03/19	R214	05/08/2021	12.01	Put	Bond Future	2,469.2800	2.4693	2,266.4400	2.2664	(8.215)	0	0	0
2021/03/19	R214	04/11/2021	12.47	Call	Bond Future	5,785.8900	5.7859	6,112.1700	6.1122	5.639	0	0	0
2021/03/19	R214	04/11/2021	12.46	Call	Bond Future	5,755.6700	5.7557	6,081.1200	6.0811	5.654	0	0	0
2021/03/19	R214	04/11/2021	12.46	Put	Bond Future	2,875.2400	2.8752	2,687.5300	2.6875	(6.528)	0	0	0
2021/03/19	R214	04/11/2021			Bond Future	11.8619	60.9181	11.7602	61.4312	(0.857)	0.0000	0.0000	0
2021/03/19	R214	04/11/2021	12.47	Put	Bond Future	2,859.2300	2.8592	2,672.3500	2.6724	(6.536)	0	0	0
2021/03/19	R214	04/11/2021	12.48	Call	Bond Future	5,816.1500	5.8162	6,143.2500	6.1433	5.624	0	0	0
2021/03/19	R214	04/11/2021	12.48	Put	Bond Future	2,843.3300	2.8433	2,657.2700	2.6573	(6.544)	0	0	0
2021/03/19	R214	03/02/2022	11.40	Put	Bond Future	6,686.7500	6.6867	6,383.9400	6.3839	(4.529)	0	0	0
2021/03/19	R214	03/02/2022	11.41	Call	Bond Future	3,229.4900	3.2295	3,446.5500	3.4465	6.721	0	0	0
2021/03/19	R214	03/02/2022	11.39	Put	Bond Future	6,719.2400	6.7192	6,415.5200	6.4155	(4.520)	0	0	0
2021/03/19	R214	03/02/2022			Bond Future	12.0827	61.6184	11.9767	62.1374	(0.877)	0.0000	0.0000	0
2021/03/19	R214	03/02/2022	11.40	Call	Bond Future	3,208.3100	3.2083	3,424.4500	3.4244	6.737	0	0	0
2021/03/19	R214	03/02/2022	11.41	Put	Bond Future	6,654.6200	6.6546	6,352.7300	6.3527	(4.537)	0	0	0
2021/03/19	R214	03/02/2022	11.39	Call	Bond Future	3,187.4200	3.1874	3,402.6500	3.4026	6.752	0	0	0
2021/03/19	R248	06/05/2021	12.36	Call	Bond Future	5,879.1500	5.8791	6,413.9600	6.4140	9.097	0	0	0
2021/03/19	R248	06/05/2021	12.36	Put	Bond Future	621.4100	0.6214	497.3900	0.4974	(19.958)	0	0	0
2021/03/19	R248	06/05/2021	10.20	Call	Bond Future	65.9600	0.0660	87.7800	0.0878	33.081	0	0	1,200
2021/03/19	R248	06/05/2021	10.80	Put	Bond Future	5,472.4400	5.4724	4,935.0600	4.9351	(9.820)	0	0	0
2021/03/19	R248	06/05/2021	10.80	Call	Bond Future	541.8500	0.5419	663.3000	0.6633	22.414	0	0	1,200
2021/03/19	R248	06/05/2021			Bond Future	11.5090	78.9046	11.4096	79.5634	(0.863)	0.0000	0.0000	137,300
2021/03/19	R248	06/05/2021	12.35	Call	Bond Future	5,832.8400	5.8328	6,365.8400	6.3658	9.138	0	0	0
2021/03/19	R248	06/05/2021	12.35	Put	Bond Future	633.1000	0.6331	507.2700	0.5073	(19.875)	0	0	0
2021/03/19	R248	06/05/2021	12.34	Call	Bond Future	5,786.6300	5.7866	6,317.7900	6.3178	9.179	0	0	0
2021/03/19	R248	06/05/2021	12.34	Put	Bond Future	644.9800	0.6450	517.3100	0.5173	(19.794)	0	0	0
2021/03/19	R248	06/05/2021	10.20	Put	Bond Future	9,619.5700	9.6196	8,982.5600	8.9826	(6.622)	0	0	0
2021/03/19	R248	05/08/2021	10.30	Call	Bond Future	605.6800	0.6057	700.3400	0.7003	15.629	0	0	1,300
2021/03/19	R248	05/08/2021	10.90	Put	Bond Future	7,112.1700	7.1122	6,637.2700	6.6373	(6.677)	0	0	0
2021/03/19	R248	05/08/2021	10.90	Call	Bond Future	1,533.1400	1.5331	1,724.0100	1.7240	12.450	0	0	1,300
2021/03/19	R248	05/08/2021	10.60	Put	Bond Future	8,772.7200	8.7727	8,244.6900	8.2447	(6.019)	0	0	0
2021/03/19	R248	05/08/2021	10.60	Call	Bond Future	975.2600	0.9753	1,113.0000	1.1130	14.123	0	0	1,300
2021/03/19	R248	05/08/2021	12.51	Put	Bond Future	1,996.2500	1.9963	1,796.6600	1.7967	(9.998)	0	0	0
2021/03/19	R248	05/08/2021	12.52	Call	Bond Future	6,767.0500	6.7671	7,234.6100	7.2346	6.909	0	0	0
2021/03/19	R248	05/08/2021	12.50	Put	Bond Future	2,015.3000	2.0153	1,814.3400	1.8143	(9.972)	0	0	0
2021/03/19	R248	05/08/2021			Bond Future	11.7224	79.7620	11.6187	80.4278	(0.885)	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
2021/03/19	R248	05/08/2021	10.00	Put	Bond Future	12,928.7700	12.9288	12,325.0800	12.3251	(4.669)	0	0	0
2021/03/19	R248	05/08/2021	10.00	Call	Bond Future	365.1100	0.3651	427.1900	0.4272	17.003	0	0	1,300
2021/03/19	R248	05/08/2021	10.30	Put	Bond Future	10,729.1200	10.7291	10,158.0100	10.1580	(5.323)	0	0	0
2021/03/19	R248	05/08/2021	12.51	Call	Bond Future	6,729.4900	6.7295	7,195.6700	7.1957	6.927	0	0	0
2021/03/19	R248	05/08/2021	12.52	Put	Bond Future	1,977.1700	1.9772	1,778.9600	1.7790	(10.025)	0	0	0
2021/03/19	R248	05/08/2021	12.50	Call	Bond Future	6,691.8100	6.6918	7,156.6200	7.1566	6.946	0	0	0
2021/03/19	R248	04/11/2021	12.85	Call	Bond Future	7,921.6300	7.9216	8,388.3600	8.3884	5.892	0	0	0
2021/03/19	R248	04/11/2021	12.85	Put	Bond Future	2,636.2400	2.6362	2,429.9500	2.4300	(7.825)	0	0	0
2021/03/19	R248	04/11/2021			Bond Future	11.9344	76.2436	11.8262	76.9167	(0.907)	0.0000	0.0000	0
2021/03/19	R248	04/11/2021	12.84	Call	Bond Future	7,887.1900	7.8872	8,352.8200	8.3528	5.904	0	0	0
2021/03/19	R248	04/11/2021	12.84	Put	Bond Future	2,655.8300	2.6558	2,448.4400	2.4484	(7.809)	0	0	0
2021/03/19	R248	04/11/2021	12.83	Call	Bond Future	7,852.7900	7.8528	8,317.3100	8.3173	5.915	0	0	0
2021/03/19	R248	04/11/2021	12.83	Put	Bond Future	2,675.5400	2.6755	2,467.0400	2.4670	(7.793)	0	0	0
2021/03/19	R248	03/02/2022	11.48	Call	Bond Future	3,572.4200	3.5724	3,850.3000	3.8503	7.778	0	0	0
2021/03/19	R248	03/02/2022	11.49	Put	Bond Future	7,808.0800	7.8081	7,406.6100	7.4066	(5.142)	0	0	0
2021/03/19	R248	03/02/2022	11.47	Call	Bond Future	3,547.4600	3.5475	3,824.0500	3.8240	7.797	0	0	0
2021/03/19	R248	03/02/2022			Bond Future	12.1617	77.1202	12.0485	77.8009	(0.931)	0.0000	0.0000	0
2021/03/19	R248	03/02/2022	11.48	Put	Bond Future	7,848.6700	7.8487	7,445.9100	7.4459	(5.132)	0	0	0
2021/03/19	R248	03/02/2022	11.49	Call	Bond Future	3,597.7500	3.5977	3,876.9200	3.8769	7.760	0	0	0
2021/03/19	R248	03/02/2022	11.47	Put	Bond Future	7,889.7400	7.8897	7,485.6900	7.4857	(5.121)	0	0	0

**Total**

**1229756**