



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/04/2021 TO 20/04/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	2025	06/05/2021		Bond Future	152.1839	152.1839	152.0688	152.0688	(0.076)	0.0000	0.0000	5,207
2021/04/20	2025	05/08/2021		Bond Future	152.2760	152.2760	152.2544	152.2544	(0.014)	0.0000	0.0000	679
2021/04/20	2025	04/11/2021		Bond Future	154.0259	154.0259	154.0130	154.0130	(0.008)	0.0000	0.0000	0
2021/04/20	2025	03/02/2022		Bond Future	154.2657	154.2657	154.3206	154.3206	0.036	0.0000	0.0000	0
2021/04/20	2025	05/05/2022		Bond Future	155.9485	155.9485	156.0603	156.0603	0.072	0.0000	0.0000	0
2021/04/20	2029	06/05/2021		Bond Future	111.3719	111.3719	111.3101	111.3101	(0.056)	0.0000	0.0000	2,271
2021/04/20	2029	05/08/2021		Bond Future	112.5562	112.5562	112.5631	112.5631	0.006	0.0000	0.0000	1,844

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	2029	04/11/2021			Bond Future	112.7021		112.7158		0.012	0.0000	0.0000	0
2021/04/20	2029	03/02/2022			Bond Future	114.0142		114.0778		0.056	0.0000	0.0000	0
2021/04/20	2029	05/05/2022			Bond Future	114.0871		114.1928		0.093	0.0000	0.0000	0
2021/04/20	2030	06/05/2021	11.70	Call	Bond Future	13,323.4300	13.3234	13,373.2400	13.3732	0.374	0	0	0
2021/04/20	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2030	06/05/2021	11.69	Call	Bond Future	13,276.9500	13.2769	13,326.7600	13.3268	0.375	0	0	0
2021/04/20	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2030	06/05/2021	8.90	Call	Bond Future	692.7400	0.6927	677.2000	0.6772	(2.243)	0	0	0
2021/04/20	2030	06/05/2021	9.00	Call	Bond Future	914.1400	0.9141	900.2600	0.9003	(1.518)	0	0	0
2021/04/20	2030	06/05/2021	9.00	Put	Bond Future	1,536.9200	1.5369	1,473.2300	1.4732	(4.144)	0	0	5,000
2021/04/20	2030	06/05/2021	9.25	Call	Bond Future	1,642.4100	1.6424	1,638.4400	1.6384	(0.242)	0	0	0
2021/04/20	2030	06/05/2021	9.25	Put	Bond Future	847.3600	0.8474	793.5800	0.7936	(6.347)	0	0	0
2021/04/20	2030	06/05/2021	9.35	Call	Bond Future	2,001.9800	2.0020	2,003.7200	2.0037	0.087	0	0	0
2021/04/20	2030	06/05/2021	9.27	Put	Bond Future	804.1300	0.8041	751.4400	0.7514	(6.552)	0	0	0
2021/04/20	2030	06/05/2021	9.27	Call	Bond Future	1,711.4100	1.7114	1,708.5300	1.7085	(0.168)	0	0	300
2021/04/20	2030	06/05/2021	10.95	Call	Bond Future	9,737.6700	9.7377	9,787.2300	9.7872	0.509	0	0	0
2021/04/20	2030	06/05/2021	10.95	Put	Bond Future	0.6900	0.0007	0.4400	0.0004	(36.232)	0	0	300
2021/04/20	2030	06/05/2021	9.92	Call	Bond Future	4,564.5200	4.5645	4,598.4200	4.5984	0.743	0	0	0
2021/04/20	2030	06/05/2021	7.97	Call	Bond Future	12.6400	0.0126	10.5500	0.0105	(16.535)	0	0	700
2021/04/20	2030	06/05/2021	10.04	Call	Bond Future	5,164.1100	5.1641	5,202.3900	5.2024	0.741	0	0	0
2021/04/20	2030	06/05/2021	10.04	Put	Bond Future	66.6000	0.0666	55.0700	0.0551	(17.312)	0	0	0
2021/04/20	2030	06/05/2021	9.15	Put	Bond Future	1,089.8800	1.0899	1,031.2400	1.0312	(5.380)	0	0	0
2021/04/20	2030	06/05/2021	9.15	Call	Bond Future	1,321.1300	1.3211	1,312.3000	1.3123	(0.668)	0	0	0
2021/04/20	2030	06/05/2021			Bond Future	9.1092	95.6092	9.1004	95.6591	(0.096)	0.0000	0.0000	114,923
2021/04/20	2030	06/05/2021	11.71	Call	Bond Future	13,369.8700	13.3699	13,419.6800	13.4197	0.373	0	0	0
2021/04/20	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2030	06/05/2021	8.95	Call	Bond Future	798.3900	0.7984	783.5100	0.7835	(1.864)	0	0	0
2021/04/20	2030	06/05/2021	8.95	Put	Bond Future	1,708.0800	1.7081	1,643.3900	1.6434	(3.787)	0	0	2,500
2021/04/20	2030	06/05/2021	8.36	Put	Bond Future	4,475.0600	4.4751	4,417.0000	4.4170	(1.297)	0	0	0
2021/04/20	2030	06/05/2021	8.36	Call	Bond Future	93.1700	0.0932	84.9200	0.0849	(8.855)	0	0	0
2021/04/20	2030	06/05/2021	8.86	Put	Bond Future	2,044.3400	2.0443	1,978.7000	1.9787	(3.211)	0	0	0
2021/04/20	2030	06/05/2021	8.86	Call	Bond Future	615.3500	0.6153	599.5200	0.5995	(2.573)	0	0	0
2021/04/20	2030	06/05/2021	8.90	Put	Bond Future	1,890.4800	1.8905	1,825.1300	1.8251	(3.457)	0	0	2,500
2021/04/20	2030	06/05/2021	9.35	Put	Bond Future	647.5400	0.6475	599.4700	0.5995	(7.423)	0	0	0
2021/04/20	2030	06/05/2021	8.77	Put	Bond Future	2,415.6700	2.4157	2,350.0800	2.3501	(2.715)	0	0	0
2021/04/20	2030	06/05/2021	8.77	Call	Bond Future	463.7000	0.4637	447.9200	0.4479	(3.403)	0	0	300
2021/04/20	2030	06/05/2021	9.92	Put	Bond Future	103.6100	0.1036	87.7000	0.0877	(15.356)	0	0	700
2021/04/20	2030	06/05/2021	9.22	Call	Bond Future	1,541.9600	1.5420	1,536.4300	1.5364	(0.359)	0	0	0
2021/04/20	2030	06/05/2021	9.22	Put	Bond Future	915.5900	0.9156	860.2500	0.8603	(6.044)	0	0	700
2021/04/20	2030	06/05/2021	7.97	Put	Bond Future	6,780.0600	6.7801	6,728.1600	6.7282	(0.765)	0	0	0
2021/04/20	2030	06/05/2021	10.74	Call	Bond Future	8,697.5400	8.6975	8,746.6000	8.7466	0.564	0	0	0
2021/04/20	2030	06/05/2021	10.74	Put	Bond Future	2.4100	0.0024	1.6600	0.0017	(31.120)	0	0	0
2021/04/20	2030	05/08/2021	8.83	Call	Bond Future	1,656.9500	1.6569	1,684.8400	1.6848	1.683	0	0	479
2021/04/20	2030	05/08/2021	10.15	Call	Bond Future	5,616.3600	5.6164	5,686.6200	5.6866	1.251	0	0	0
2021/04/20	2030	05/08/2021	10.30	Put	Bond Future	1,050.4900	1.0505	1,015.0300	1.0150	(3.376)	0	0	200
2021/04/20	2030	05/08/2021	8.78	Put	Bond Future	4,602.5300	4.6025	4,519.1900	4.5192	(1.811)	0	0	0
2021/04/20	2030	05/08/2021	8.78	Call	Bond Future	1,558.3700	1.5584	1,584.7900	1.5848	1.695	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	2030	05/08/2021	7.70	Put	Bond Future	9,802.9400	9.8029	9,698.7200	9.6987	(1.063)	0	0	0
2021/04/20	2030	05/08/2021	9.45	Call	Bond Future	3,201.5800	3.2016	3,249.5700	3.2496	1.499	0	0	600
2021/04/20	2030	05/08/2021	12.10	Call	Bond Future	13,795.2500	13.7953	13,900.3700	13.9004	0.762	0	0	0
2021/04/20	2030	05/08/2021	12.10	Put	Bond Future	73.4900	0.0735	68.8500	0.0688	(6.314)	0	0	600
2021/04/20	2030	05/08/2021	10.42	Call	Bond Future	6,690.9300	6.6909	6,768.2300	6.7682	1.155	0	0	0
2021/04/20	2030	05/08/2021	10.42	Put	Bond Future	927.1100	0.9271	894.6500	0.8947	(3.501)	0	0	0
2021/04/20	2030	05/08/2021	10.41	Call	Bond Future	6,650.3000	6.6503	6,727.3600	6.7274	1.159	0	0	0
2021/04/20	2030	05/08/2021	10.41	Put	Bond Future	936.9300	0.9369	904.2300	0.9042	(3.490)	0	0	0
2021/04/20	2030	05/08/2021			Bond Future	9.3239	92.5969	9.3039	92.7067	(0.215)	0.0000	0.0000	0
2021/04/20	2030	05/08/2021	8.83	Put	Bond Future	4,415.9400	4.4159	4,334.0700	4.3341	(1.854)	0	0	0
2021/04/20	2030	05/08/2021	10.15	Put	Bond Future	1,228.1000	1.2281	1,188.6000	1.1886	(3.216)	0	0	479
2021/04/20	2030	05/08/2021	9.75	Call	Bond Future	4,153.4400	4.1534	4,211.5200	4.2115	1.398	0	0	0
2021/04/20	2030	05/08/2021	9.75	Put	Bond Future	1,855.5700	1.8556	1,803.8900	1.8039	(2.785)	0	0	479
2021/04/20	2030	05/08/2021	10.30	Call	Bond Future	6,206.4200	6.2064	6,280.7200	6.2807	1.197	0	0	0
2021/04/20	2030	05/08/2021	7.70	Call	Bond Future	323.3100	0.3233	328.8500	0.3288	1.714	0	0	200
2021/04/20	2030	05/08/2021	8.95	Put	Bond Future	3,988.4100	3.9884	3,910.1800	3.9102	(1.961)	0	0	0
2021/04/20	2030	05/08/2021	8.95	Call	Bond Future	1,909.3700	1.9094	1,940.9000	1.9409	1.651	0	0	600
2021/04/20	2030	05/08/2021	9.45	Put	Bond Future	2,513.7900	2.5138	2,452.0200	2.4520	(2.457)	0	0	0
2021/04/20	2030	05/08/2021	10.43	Call	Bond Future	6,731.7600	6.7318	6,809.3000	6.8093	1.152	0	0	0
2021/04/20	2030	05/08/2021	10.43	Put	Bond Future	917.5300	0.9175	885.3100	0.8853	(3.512)	0	0	0
2021/04/20	2030	04/11/2021	9.20	Call	Bond Future	2,784.3800	2.7844	2,827.0500	2.8270	1.532	0	0	1,102
2021/04/20	2030	04/11/2021	11.26	Call	Bond Future	9,544.4400	9.5444	9,635.5000	9.6355	0.954	0	0	0
2021/04/20	2030	04/11/2021	8.27	Put	Bond Future	8,095.8900	8.0959	8,000.8800	8.0009	(1.174)	0	0	0
2021/04/20	2030	04/11/2021	8.27	Call	Bond Future	1,149.0800	1.1491	1,169.7200	1.1697	1.796	0	0	300
2021/04/20	2030	04/11/2021	8.77	Put	Bond Future	5,969.3800	5.9694	5,885.2700	5.8853	(1.409)	0	0	0
2021/04/20	2030	04/11/2021	11.44	Put	Bond Future	731.4300	0.7314	709.9500	0.7100	(2.937)	0	0	300
2021/04/20	2030	04/11/2021	10.60	Call	Bond Future	7,112.0800	7.1121	7,189.9800	7.1900	1.095	0	0	0
2021/04/20	2030	04/11/2021	10.60	Put	Bond Future	1,601.5900	1.6016	1,563.8400	1.5638	(2.357)	0	0	0
2021/04/20	2030	04/11/2021	10.59	Put	Bond Future	1,613.3900	1.6134	1,575.4400	1.5754	(2.352)	0	0	0
2021/04/20	2030	04/11/2021			Bond Future	9.5192	93.6403	9.4974	93.7560	(0.229)	0.0000	0.0000	0
2021/04/20	2030	04/11/2021	9.20	Put	Bond Future	4,498.0200	4.4980	4,425.0400	4.4250	(1.622)	0	0	0
2021/04/20	2030	04/11/2021	11.26	Put	Bond Future	879.0800	0.8791	854.4900	0.8545	(2.797)	0	0	1,102
2021/04/20	2030	04/11/2021	9.90	Put	Bond Future	2,705.2900	2.7053	2,651.1500	2.6512	(2.001)	0	0	0
2021/04/20	2030	04/11/2021	9.90	Call	Bond Future	4,697.5300	4.6975	4,759.0400	4.7590	1.309	0	0	1,102
2021/04/20	2030	04/11/2021	8.77	Call	Bond Future	1,881.4100	1.8814	1,912.9500	1.9129	1.676	0	0	300
2021/04/20	2030	04/11/2021	11.44	Call	Bond Future	10,231.0000	10.2310	10,325.1700	10.3252	0.920	0	0	0
2021/04/20	2030	04/11/2021	10.61	Call	Bond Future	7,149.3200	7.1493	7,227.4200	7.2274	1.092	0	0	0
2021/04/20	2030	04/11/2021	10.61	Put	Bond Future	1,589.8700	1.5899	1,552.3200	1.5523	(2.362)	0	0	0
2021/04/20	2030	04/11/2021	10.59	Call	Bond Future	7,074.8900	7.0749	7,152.5900	7.1526	1.098	0	0	0
2021/04/20	2030	03/02/2022	8.39	Put	Bond Future	8,365.5200	8.3655	8,239.4400	8.2394	(1.507)	0	0	0
2021/04/20	2030	03/02/2022	8.39	Call	Bond Future	1,132.4500	1.1325	1,164.6500	1.1647	2.843	0	0	101
2021/04/20	2030	03/02/2022	9.35	Call	Bond Future	2,732.7000	2.7327	2,795.6300	2.7956	2.303	0	0	0
2021/04/20	2030	03/02/2022	9.35	Put	Bond Future	4,727.2200	4.7272	4,631.8700	4.6319	(2.017)	0	0	101
2021/04/20	2030	03/02/2022	9.45	Call	Bond Future	2,967.2400	2.9672	3,033.7400	3.0337	2.241	0	0	0
2021/04/20	2030	03/02/2022	9.45	Put	Bond Future	4,436.8700	4.4369	4,345.0900	4.3451	(2.069)	0	0	0
2021/04/20	2030	03/02/2022			Bond Future	9.7339	90.7048	9.7031	90.8631	(0.317)	0.0000	0.0000	0
2021/04/20	2030	03/02/2022	9.78	Call	Bond Future	3,808.3800	3.8084	3,886.5200	3.8865	2.052	0	0	0
2021/04/20	2030	03/02/2022	9.78	Put	Bond Future	3,572.7100	3.5727	3,492.5700	3.4926	(2.243)	0	0	101

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	2030	03/02/2022	9.43	Call	Bond Future	2,919.3800		2.9194	2,985.1600	2.9852	2.253	0	0	0
2021/04/20	2030	03/02/2022	9.43	Put	Bond Future	4,493.6800		4.4937	4,401.1800	4.4012	(2.058)	0	0	0
2021/04/20	2030	03/02/2022	9.44	Call	Bond Future	2,943.2500		2.9432	3,009.4000	3.0094	2.248	0	0	0
2021/04/20	2030	03/02/2022	9.44	Put	Bond Future	4,465.2000		4.4652	4,373.0700	4.3731	(2.063)	0	0	0
2021/04/20	2030	05/05/2022	10.21	Call	Bond Future	1,125.8400		1.1258	1,318.8700	1.3189	17.145	0	0	0
2021/04/20	2030	05/05/2022	10.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2030	05/05/2022			Bond Future	9.9801		91.6717	9.9411	91.8647	(0.391)	0.0000	0.0000	0
2021/04/20	2030	05/05/2022	10.19	Call	Bond Future	1,028.6100		1.0286	1,221.6400	1.2216	18.766	0	0	0
2021/04/20	2030	05/05/2022	10.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2030	05/05/2022	10.20	Call	Bond Future	1,077.2400		1.0772	1,270.2700	1.2703	17.919	0	0	0
2021/04/20	2030	05/05/2022	10.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2032	06/05/2021	12.12	Call	Bond Future	12,196.6500		12.1966	12,279.5100	12.2795	0.679	0	0	0
2021/04/20	2032	06/05/2021	12.12	Put	Bond Future	0.1700		0.0002	0.0900	0.0001	(47.059)	0	0	0
2021/04/20	2032	06/05/2021	12.57	Call	Bond Future	14,387.7900		14.3878	14,470.7200	14.4707	0.576	0	0	0
2021/04/20	2032	06/05/2021			Bond Future	9.9039		90.0364	9.8903	90.1193	(0.138)	0.0000	0.0000	121,465
2021/04/20	2032	06/05/2021	12.11	Call	Bond Future	12,146.9600		12.1470	12,229.8200	12.2298	0.682	0	0	0
2021/04/20	2032	06/05/2021	12.11	Put	Bond Future	0.1800		0.0002	0.1000	0.0001	(44.444)	0	0	0
2021/04/20	2032	06/05/2021	12.10	Call	Bond Future	12,097.2100		12.0972	12,180.0700	12.1801	0.685	0	0	0
2021/04/20	2032	06/05/2021	12.10	Put	Bond Future	0.1900		0.0002	0.1100	0.0001	(42.105)	0	0	0
2021/04/20	2032	06/05/2021	12.57	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	736
2021/04/20	2032	06/05/2021	10.33	Put	Bond Future	457.7900		0.4578	409.2600	0.4093	(10.601)	0	0	0
2021/04/20	2032	06/05/2021	10.33	Call	Bond Future	2,998.4600		2.9985	3,032.8700	3.0329	1.148	0	0	736
2021/04/20	2032	05/08/2021	11.37	Call	Bond Future	7,931.9600		7.9320	8,034.7300	8.0347	1.296	0	0	0
2021/04/20	2032	05/08/2021	11.37	Put	Bond Future	958.8800		0.9589	921.7000	0.9217	(3.877)	0	0	0
2021/04/20	2032	05/08/2021			Bond Future	10.1190		90.9712	10.0952	91.1112	(0.234)	0.0000	0.0000	16,063
2021/04/20	2032	05/08/2021	11.35	Call	Bond Future	7,849.6400		7.8496	7,951.8000	7.9518	1.301	0	0	0
2021/04/20	2032	05/08/2021	11.35	Put	Bond Future	981.9900		0.9820	944.2000	0.9442	(3.848)	0	0	0
2021/04/20	2032	05/08/2021	11.36	Call	Bond Future	7,890.7700		7.8908	7,993.2300	7.9932	1.298	0	0	0
2021/04/20	2032	05/08/2021	11.36	Put	Bond Future	970.3800		0.9704	932.8900	0.9329	(3.863)	0	0	0
2021/04/20	2032	04/11/2021	9.83	Call	Bond Future	2,769.6700		2.7697	2,820.3300	2.8203	1.829	0	0	700
2021/04/20	2032	04/11/2021	11.71	Put	Bond Future	1,516.6900		1.5167	1,476.1000	1.4761	(2.676)	0	0	0
2021/04/20	2032	04/11/2021	11.69	Call	Bond Future	8,894.9800		8.8950	9,000.4700	9.0005	1.186	0	0	0
2021/04/20	2032	04/11/2021	11.70	Call	Bond Future	8,932.2700		8.9323	9,038.0000	9.0380	1.184	0	0	0
2021/04/20	2032	04/11/2021			Bond Future	10.3256		87.8497	10.2999	87.9962	(0.248)	0.0000	0.0000	21
2021/04/20	2032	04/11/2021	9.83	Put	Bond Future	5,666.9900		5.6670	5,571.0800	5.5711	(1.692)	0	0	0
2021/04/20	2032	04/11/2021	12.81	Call	Bond Future	13,293.6900		13.2937	13,421.6500	13.4216	0.963	0	0	0
2021/04/20	2032	04/11/2021	12.81	Put	Bond Future	529.6200		0.5296	511.0100	0.5110	(3.514)	0	0	700
2021/04/20	2032	04/11/2021	11.71	Call	Bond Future	8,969.6100		8.9696	9,075.5900	9.0756	1.182	0	0	0
2021/04/20	2032	04/11/2021	11.69	Put	Bond Future	1,543.4000		1.5434	1,502.3200	1.5023	(2.662)	0	0	0
2021/04/20	2032	04/11/2021	9.33	Put	Bond Future	7,705.9000		7.7059	7,594.7500	7.5948	(1.442)	0	0	0
2021/04/20	2032	04/11/2021	9.33	Call	Bond Future	1,752.4900		1.7525	1,787.9100	1.7879	2.021	0	0	700
2021/04/20	2032	04/11/2021	11.70	Put	Bond Future	1,530.0000		1.5300	1,489.1600	1.4892	(2.669)	0	0	0
2021/04/20	2032	03/02/2022	10.35	Put	Bond Future	4,769.8500		4.7699	4,666.3200	4.6663	(2.171)	0	0	400
2021/04/20	2032	03/02/2022	9.58	Put	Bond Future	7,536.7300		7.5367	7,403.0300	7.4030	(1.774)	0	0	0
2021/04/20	2032	03/02/2022	9.58	Call	Bond Future	1,947.4900		1.9475	2,000.9700	2.0010	2.746	0	0	400
2021/04/20	2032	03/02/2022	9.81	Call	Bond Future	2,370.3700		2.3704	2,432.4500	2.4325	2.619	0	0	0
2021/04/20	2032	03/02/2022	9.81	Put	Bond Future	6,586.3900		6.5864	6,461.2900	6.4613	(1.899)	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
2021/04/20	2032	03/02/2022	8.91	Put	Bond Future	10,791.6300	10.7916	10,636.6200	10.6366	(1.436)	0	0	0
2021/04/20	2032	03/02/2022	10.66	Call	Bond Future	4,547.8800	4.5479	4,643.7000	4.6437	2.107	0	0	0
2021/04/20	2032	03/02/2022	10.66	Put	Bond Future	3,921.7300	3.9217	3,830.3700	3.8304	(2.330)	0	0	97
2021/04/20	2032	03/02/2022	10.42	Call	Bond Future	3,861.6600	3.8617	3,948.1000	3.9481	2.238	0	0	0
2021/04/20	2032	03/02/2022	10.42	Put	Bond Future	4,566.6000	4.5666	4,465.8600	4.4659	(2.206)	0	0	0
2021/04/20	2032	03/02/2022	10.45	Put	Bond Future	4,481.4000	4.4814	4,381.8400	4.3818	(2.222)	0	0	198
2021/04/20	2032	03/02/2022	10.43	Call	Bond Future	3,889.1400	3.8891	3,975.9700	3.9760	2.233	0	0	0
2021/04/20	2032	03/02/2022	10.43	Put	Bond Future	4,538.0600	4.5381	4,437.7100	4.4377	(2.211)	0	0	0
2021/04/20	2032	03/02/2022			Bond Future	10.5465	88.8524	10.5128	89.0396	(0.320)	0.0000	0.0000	0
2021/04/20	2032	03/02/2022	10.35	Call	Bond Future	3,671.4200	3.6714	3,755.0700	3.7551	2.278	0	0	0
2021/04/20	2032	03/02/2022	10.95	Call	Bond Future	5,441.4000	5.4414	5,548.1500	5.5482	1.962	0	0	0
2021/04/20	2032	03/02/2022	10.95	Put	Bond Future	3,243.3800	3.2434	3,162.9500	3.1630	(2.480)	0	0	400
2021/04/20	2032	03/02/2022	10.14	Call	Bond Future	3,128.9500	3.1289	3,204.1900	3.2042	2.405	0	0	0
2021/04/20	2032	03/02/2022	10.14	Put	Bond Future	5,422.3500	5.4224	5,310.4100	5.3104	(2.064)	0	0	97
2021/04/20	2032	03/02/2022	9.14	Put	Bond Future	9,600.8500	9.6009	9,452.5000	9.4525	(1.545)	0	0	0
2021/04/20	2032	03/02/2022	9.14	Call	Bond Future	1,306.0000	1.3060	1,344.8300	1.3448	2.973	0	0	97
2021/04/20	2032	03/02/2022	8.91	Call	Bond Future	1,040.1800	1.0402	1,072.3500	1.0723	3.093	0	0	198
2021/04/20	2032	03/02/2022	10.44	Call	Bond Future	3,916.7100	3.9167	4,003.9300	4.0039	2.227	0	0	0
2021/04/20	2032	03/02/2022	10.44	Put	Bond Future	4,509.6600	4.5097	4,409.7000	4.4097	(2.217)	0	0	0
2021/04/20	2032	03/02/2022	10.45	Call	Bond Future	3,944.3700	3.9444	4,031.9900	4.0320	2.221	0	0	0
2021/04/20	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2032	05/05/2022	11.03	Call	Bond Future	1,261.5000	1.2615	1,482.4700	1.4825	17.516	0	0	0
2021/04/20	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2032	05/05/2022			Bond Future	10.7923	85.6556	10.7512	85.8766	(0.381)	0.0000	0.0000	0
2021/04/20	2032	05/05/2022	11.04	Call	Bond Future	1,314.0200	1.3140	1,534.9900	1.5350	16.816	0	0	0
2021/04/20	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2032	05/05/2022	11.02	Call	Bond Future	1,208.9300	1.2089	1,429.9000	1.4299	18.278	0	0	0
2021/04/20	2033	06/05/2021			Bond Future	105.5970	105.5970	105.6172	105.6172	0.019	0.0000	0.0000	9,518
2021/04/20	2033	05/08/2021			Bond Future	106.7199	106.7199	106.8060	106.8060	0.081	0.0000	0.0000	467
2021/04/20	2033	04/11/2021			Bond Future	106.7246	106.7246	106.8182	106.8182	0.088	0.0000	0.0000	0
2021/04/20	2033	03/02/2022			Bond Future	107.9670	107.9670	108.1087	108.1087	0.131	0.0000	0.0000	0
2021/04/20	2033	05/05/2022			Bond Future	107.8941	107.8941	108.0764	108.0764	0.169	0.0000	0.0000	0
2021/04/20	2037	06/05/2021	12.43	Call	Bond Future	10,083.1700	10.0832	9,939.8400	9.9398	(1.421)	0	0	0
2021/04/20	2037	06/05/2021	12.44	Put	Bond Future	5.8900	0.0059	4.9500	0.0050	(15.959)	0	0	0
2021/04/20	2037	06/05/2021	12.42	Call	Bond Future	10,029.6400	10.0296	9,886.2700	9.8863	(1.429)	0	0	0
2021/04/20	2037	06/05/2021			Bond Future	10.7348	85.5235	10.7566	85.3812	0.203	0.0000	0.0000	128,121
2021/04/20	2037	06/05/2021	12.43	Put	Bond Future	6.1700	0.0062	5.2000	0.0052	(15.721)	0	0	0
2021/04/20	2037	06/05/2021	12.44	Call	Bond Future	10,136.6700	10.1367	9,993.3700	9.9934	(1.414)	0	0	0
2021/04/20	2037	06/05/2021	12.42	Put	Bond Future	6.4700	0.0065	5.4600	0.0055	(15.611)	0	0	0
2021/04/20	2037	05/08/2021	12.27	Call	Bond Future	8,835.0400	8.8350	8,748.9400	8.7489	(0.975)	0	0	0
2021/04/20	2037	05/08/2021	12.27	Put	Bond Future	1,069.3300	1.0693	1,074.1000	1.0741	0.446	0	0	0
2021/04/20	2037	05/08/2021	12.28	Call	Bond Future	8,877.6000	8.8776	8,791.4200	8.7914	(0.971)	0	0	0
2021/04/20	2037	05/08/2021	12.26	Put	Bond Future	1,081.4600	1.0815	1,086.3100	1.0863	0.448	0	0	0
2021/04/20	2037	05/08/2021			Bond Future	10.9527	82.1562	10.9670	82.0653	0.131	0.0000	0.0000	44,619
2021/04/20	2037	05/08/2021	12.28	Put	Bond Future	1,057.3100	1.0573	1,062.0000	1.0620	0.444	0	0	0
2021/04/20	2037	05/08/2021	12.26	Call	Bond Future	8,792.5200	8.7925	8,706.5000	8.7065	(0.978)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	2037	04/11/2021	12.30	Call	Bond Future	8,850.2200	8.8502	8,775.2600	8.7753	(0.847)	0	0	0
2021/04/20	2037	04/11/2021	12.30	Put	Bond Future	2,193.6100	2.1936	2,206.6500	2.2066	0.594	0	0	600
2021/04/20	2037	04/11/2021	11.49	Put	Bond Future	3,694.5200	3.6945	3,718.5600	3.7186	0.651	0	0	0
2021/04/20	2037	04/11/2021	11.49	Call	Bond Future	5,746.9700	5.7470	5,683.0100	5.6830	(1.113)	0	0	600
2021/04/20	2037	04/11/2021	12.82	Put	Bond Future	1,436.9500	1.4369	1,445.2900	1.4453	0.580	0	0	0
2021/04/20	2037	04/11/2021	12.83	Call	Bond Future	10,874.6400	10.8746	10,794.8900	10.7949	(0.733)	0	0	0
2021/04/20	2037	04/11/2021			Bond Future	11.1517	83.0824	11.1659	82.9944	0.128	0.0000	0.0000	0
2021/04/20	2037	04/11/2021	12.82	Call	Bond Future	10,835.5100	10.8355	10,755.8500	10.7559	(0.735)	0	0	0
2021/04/20	2037	04/11/2021	12.83	Put	Bond Future	1,424.8900	1.4249	1,433.1400	1.4331	0.579	0	0	0
2021/04/20	2037	04/11/2021	12.81	Call	Bond Future	10,796.4300	10.7964	10,716.8300	10.7168	(0.737)	0	0	0
2021/04/20	2037	04/11/2021	12.81	Put	Bond Future	1,449.1100	1.4491	1,457.5100	1.4575	0.580	0	0	0
2021/04/20	2037	03/02/2022	11.46	Call	Bond Future	5,054.9200	5.0549	5,017.9800	5.0180	(0.731)	0	0	0
2021/04/20	2037	03/02/2022	11.47	Put	Bond Future	4,471.4400	4.4714	4,486.8600	4.4869	0.345	0	0	0
2021/04/20	2037	03/02/2022	11.45	Call	Bond Future	5,023.6800	5.0237	4,986.8500	4.9869	(0.733)	0	0	0
2021/04/20	2037	03/02/2022			Bond Future	11.3670	79.7763	11.3757	79.7238	0.077	0.0000	0.0000	0
2021/04/20	2037	03/02/2022	11.46	Put	Bond Future	4,499.2300	4.4992	4,514.7500	4.5148	0.345	0	0	0
2021/04/20	2037	03/02/2022	11.47	Call	Bond Future	5,086.5200	5.0865	5,049.4800	5.0495	(0.728)	0	0	0
2021/04/20	2037	03/02/2022	11.45	Put	Bond Future	4,527.4500	4.5275	4,543.0800	4.5431	0.345	0	0	0
2021/04/20	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2037	05/05/2022	11.82	Call	Bond Future	1,243.2200	1.2432	1,219.2300	1.2192	(1.930)	0	0	0
2021/04/20	2037	05/05/2022	11.83	Call	Bond Future	1,300.0400	1.3000	1,276.0500	1.2761	(1.845)	0	0	0
2021/04/20	2037	05/05/2022			Bond Future	11.6039	80.6262	11.6081	80.6023	0.036	0.0000	0.0000	0
2021/04/20	2037	05/05/2022	11.84	Call	Bond Future	1,356.8000	1.3568	1,332.8100	1.3328	(1.768)	0	0	0
2021/04/20	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2038	06/05/2021			Bond Future	119.0357	119.0357	119.0594	119.0594	0.020	0.0000	0.0000	8,039
2021/04/20	2038	05/08/2021			Bond Future	118.5846	118.5846	118.6826	118.6826	0.083	0.0000	0.0000	2,105
2021/04/20	2038	04/11/2021			Bond Future	119.9476	119.9476	120.0537	120.0537	0.088	0.0000	0.0000	0
2021/04/20	2038	03/02/2022			Bond Future	119.5966	119.5966	119.7568	119.7568	0.134	0.0000	0.0000	0
2021/04/20	2038	05/05/2022			Bond Future	120.9011	120.9011	121.1066	121.1066	0.170	0.0000	0.0000	0
2021/04/20	2040	06/05/2021	12.44	Call	Bond Future	9,885.9100	9.8859	9,767.0000	9.7670	(1.203)	0	0	0
2021/04/20	2040	06/05/2021	12.44	Put	Bond Future	10.9400	0.0109	9.2100	0.0092	(15.814)	0	0	0
2021/04/20	2040	06/05/2021	10.83	Put	Bond Future	1,741.6300	1.7416	1,757.6400	1.7576	0.919	0	0	0
2021/04/20	2040	06/05/2021	10.83	Call	Bond Future	1,398.4500	1.3984	1,297.2800	1.2973	(7.234)	0	0	300
2021/04/20	2040	06/05/2021	11.58	Put	Bond Future	249.5800	0.2496	238.8100	0.2388	(4.315)	0	0	0
2021/04/20	2040	06/05/2021	11.58	Call	Bond Future	4,928.6800	4.9287	4,800.7300	4.8007	(2.596)	0	0	300
2021/04/20	2040	06/05/2021			Bond Future	10.8790	87.5614	10.8958	87.4442	0.154	0.0000	0.0000	84,716
2021/04/20	2040	06/05/2021	12.43	Call	Bond Future	9,829.1700	9.8292	9,710.2000	9.7102	(1.210)	0	0	0
2021/04/20	2040	06/05/2021	12.43	Put	Bond Future	11.4400	0.0114	9.6500	0.0097	(15.647)	0	0	0
2021/04/20	2040	06/05/2021	12.42	Call	Bond Future	9,772.3900	9.7724	9,653.3700	9.6534	(1.218)	0	0	0
2021/04/20	2040	06/05/2021	12.42	Put	Bond Future	11.9600	0.0120	10.1200	0.0101	(15.385)	0	0	0
2021/04/20	2040	06/05/2021	13.38	Call	Bond Future	14,950.3700	14.9504	14,833.1600	14.8332	(0.784)	0	0	0
2021/04/20	2040	06/05/2021	13.38	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	300
2021/04/20	2040	05/08/2021	11.05	Put	Bond Future	3,849.8700	3.8499	3,864.2600	3.8643	0.374	0	0	0
2021/04/20	2040	05/08/2021	11.05	Call	Bond Future	3,559.7900	3.5598	3,510.0600	3.5101	(1.397)	0	0	900
2021/04/20	2040	05/08/2021	12.48	Call	Bond Future	9,616.0900	9.6161	9,550.8500	9.5509	(0.678)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	2040	05/08/2021	12.49	Put	Bond Future	996.8300	0.9968	995.6800	0.9957	(0.115)	0	0	0
2021/04/20	2040	05/08/2021	12.47	Call	Bond Future	9,570.9900	9.5710	9,505.7800	9.5058	(0.681)	0	0	0
2021/04/20	2040	05/08/2021			Bond Future	11.0927	83.9649	11.1022	83.9008	0.085	0.0000	0.0000	21,310
2021/04/20	2040	05/08/2021	11.55	Put	Bond Future	2,441.8400	2.4418	2,448.0100	2.4480	0.253	0	0	0
2021/04/20	2040	05/08/2021	11.55	Call	Bond Future	5,447.7800	5.4478	5,389.8300	5.3898	(1.064)	0	0	900
2021/04/20	2040	05/08/2021	14.80	Call	Bond Future	20,129.3500	20.1293	20,064.5600	20.0646	(0.322)	0	0	0
2021/04/20	2040	05/08/2021	14.80	Put	Bond Future	39.9100	0.0399	39.2400	0.0392	(1.679)	0	0	900
2021/04/20	2040	05/08/2021	12.48	Put	Bond Future	1,008.4600	1.0085	1,007.3400	1.0073	(0.111)	0	0	0
2021/04/20	2040	05/08/2021	12.49	Call	Bond Future	9,661.2200	9.6612	9,595.9500	9.5960	(0.676)	0	0	0
2021/04/20	2040	05/08/2021	12.47	Put	Bond Future	1,020.1900	1.0202	1,019.1000	1.0191	(0.107)	0	0	0
2021/04/20	2040	04/11/2021	12.90	Call	Bond Future	11,175.4300	11.1754	11,117.3800	11.1174	(0.519)	0	0	0
2021/04/20	2040	04/11/2021	12.90	Put	Bond Future	1,563.9300	1.5639	1,566.7500	1.5668	0.180	0	0	0
2021/04/20	2040	04/11/2021	12.89	Call	Bond Future	11,134.6900	11.1347	11,076.6700	11.0767	(0.521)	0	0	0
2021/04/20	2040	04/11/2021	12.89	Put	Bond Future	1,577.1000	1.5771	1,579.9500	1.5800	0.181	0	0	0
2021/04/20	2040	04/11/2021			Bond Future	11.2877	84.9115	11.2970	84.8506	0.082	0.0000	0.0000	0
2021/04/20	2040	04/11/2021	12.91	Call	Bond Future	11,216.2000	11.2162	11,158.1100	11.1581	(0.518)	0	0	0
2021/04/20	2040	04/11/2021	12.91	Put	Bond Future	1,550.8600	1.5509	1,553.6400	1.5536	0.179	0	0	0
2021/04/20	2040	03/02/2022	11.58	Put	Bond Future	4,764.2300	4.7642	4,766.5700	4.7666	0.049	0	0	0
2021/04/20	2040	03/02/2022	11.59	Call	Bond Future	5,315.4700	5.3155	5,293.5500	5.2936	(0.412)	0	0	0
2021/04/20	2040	03/02/2022	11.57	Put	Bond Future	4,794.5600	4.7946	4,796.9500	4.7969	0.050	0	0	0
2021/04/20	2040	03/02/2022			Bond Future	11.4985	81.3760	11.5023	81.3518	0.033	0.0000	0.0000	0
2021/04/20	2040	03/02/2022	11.58	Call	Bond Future	5,282.1400	5.2821	5,260.2600	5.2603	(0.414)	0	0	0
2021/04/20	2040	03/02/2022	11.59	Put	Bond Future	4,734.3500	4.7344	4,736.6500	4.7367	0.049	0	0	0
2021/04/20	2040	03/02/2022	11.57	Call	Bond Future	5,249.1800	5.2492	5,227.3500	5.2274	(0.416)	0	0	0
2021/04/20	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2040	05/05/2022	11.92	Call	Bond Future	1,164.7300	1.1647	1,169.8100	1.1698	0.436	0	0	0
2021/04/20	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2040	05/05/2022			Bond Future	11.7297	82.2430	11.7289	82.2481	(0.007)	0.0000	0.0000	0
2021/04/20	2040	05/05/2022	11.91	Call	Bond Future	1,104.2000	1.1042	1,109.2800	1.1093	0.460	0	0	0
2021/04/20	2040	05/05/2022	11.90	Call	Bond Future	1,043.5900	1.0436	1,048.6700	1.0487	0.487	0	0	0
2021/04/20	2040	05/05/2022	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2044	06/05/2021	12.44	Call	Bond Future	9,656.9900	9.6570	9,570.5500	9.5705	(0.895)	0	0	0
2021/04/20	2044	06/05/2021	12.44	Put	Bond Future	14.0600	0.0141	11.6900	0.0117	(16.856)	0	0	0
2021/04/20	2044	06/05/2021	12.43	Call	Bond Future	9,600.5700	9.6006	9,514.0400	9.5140	(0.901)	0	0	0
2021/04/20	2044	06/05/2021	12.43	Put	Bond Future	14.6900	0.0147	12.2300	0.0122	(16.746)	0	0	0
2021/04/20	2044	06/05/2021	11.40	Call	Bond Future	3,745.9600	3.7460	3,644.1000	3.6441	(2.719)	0	0	0
2021/04/20	2044	06/05/2021	11.40	Put	Bond Future	483.2600	0.4833	465.4700	0.4655	(3.681)	0	0	3,100
2021/04/20	2044	06/05/2021	11.79	Call	Bond Future	5,922.2500	5.9223	5,826.0400	5.8260	(1.625)	0	0	0
2021/04/20	2044	06/05/2021	11.79	Put	Bond Future	157.2000	0.1572	145.0600	0.1451	(7.723)	0	0	3,100
2021/04/20	2044	06/05/2021	11.10	Call	Bond Future	2,292.9000	2.2929	2,194.5800	2.1946	(4.288)	0	0	0
2021/04/20	2044	06/05/2021	12.50	Call	Bond Future	9,994.4000	9.9944	9,908.4000	9.9084	(0.860)	0	0	0
2021/04/20	2044	06/05/2021	12.50	Put	Bond Future	10.8000	0.0108	8.8700	0.0089	(17.870)	0	0	3,100
2021/04/20	2044	06/05/2021			Bond Future	10.9221	84.2757	10.9340	84.1917	0.109	0.0000	0.0000	60,542
2021/04/20	2044	06/05/2021	12.45	Call	Bond Future	9,713.3600	9.7134	9,627.0000	9.6270	(0.889)	0	0	0
2021/04/20	2044	06/05/2021	12.45	Put	Bond Future	13.4600	0.0135	11.1700	0.0112	(17.013)	0	0	0
2021/04/20	2044	06/05/2021	10.70	Put	Bond Future	2,499.3800	2.4994	2,511.4000	2.5114	0.481	0	0	0
2021/04/20	2044	06/05/2021	10.70	Call	Bond Future	904.5300	0.9045	832.4800	0.8325	(7.965)	0	0	3,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	2044	06/05/2021	11.10	Put	Bond Future	1,052.0300		1.0520	1,037.7800	1.0378	(1.355)	0	0	3,100
2021/04/20	2044	06/05/2021	11.90	Call	Bond Future	6,558.5400		6.5585	6,464.3400	6.4643	(1.436)	0	0	0
2021/04/20	2044	06/05/2021	11.90	Put	Bond Future	112.2700		0.1123	102.1400	0.1021	(9.023)	0	0	0
2021/04/20	2044	06/05/2021	11.35	Put	Bond Future	553.2900		0.5533	535.3600	0.5354	(3.241)	0	0	0
2021/04/20	2044	06/05/2021	11.35	Call	Bond Future	3,485.0300		3.4850	3,383.0300	3.3830	(2.927)	0	0	3,100
2021/04/20	2044	05/08/2021	12.60	Put	Bond Future	927.4100		0.9274	920.9300	0.9209	(0.699)	0	0	0
2021/04/20	2044	05/08/2021	12.61	Call	Bond Future	10,082.2300		10.0822	10,042.9900	10.0430	(0.389)	0	0	0
2021/04/20	2044	05/08/2021	12.61	Put	Bond Future	916.7000		0.9167	910.2500	0.9103	(0.704)	0	0	0
2021/04/20	2044	05/08/2021			Bond Future	11.1265		80.7703	11.1313	80.7375	0.043	0.0000	0.0000	759
2021/04/20	2044	05/08/2021	12.60	Call	Bond Future	10,037.2500		10.0373	9,997.9800	9.9980	(0.391)	0	0	0
2021/04/20	2044	05/08/2021	12.59	Call	Bond Future	9,992.3000		9.9923	9,953.0100	9.9530	(0.393)	0	0	0
2021/04/20	2044	05/08/2021	12.59	Put	Bond Future	938.2300		0.9382	931.7300	0.9317	(0.693)	0	0	0
2021/04/20	2044	04/11/2021	12.91	Call	Bond Future	11,145.6900		11.1457	11,112.9300	11.1129	(0.294)	0	0	0
2021/04/20	2044	04/11/2021	12.91	Put	Bond Future	1,607.3500		1.6074	1,603.8200	1.6038	(0.220)	0	0	0
2021/04/20	2044	04/11/2021			Bond Future	11.3128		81.6809	11.3172	81.6516	0.039	0.0000	0.0000	0
2021/04/20	2044	04/11/2021	12.90	Call	Bond Future	11,105.5300		11.1055	11,072.7700	11.0728	(0.295)	0	0	0
2021/04/20	2044	04/11/2021	12.90	Put	Bond Future	1,620.6700		1.6207	1,617.1400	1.6171	(0.218)	0	0	0
2021/04/20	2044	04/11/2021	12.89	Call	Bond Future	11,065.4000		11.0654	11,032.6300	11.0326	(0.296)	0	0	0
2021/04/20	2044	04/11/2021	12.89	Put	Bond Future	1,634.0900		1.6341	1,630.5500	1.6306	(0.217)	0	0	0
2021/04/20	2044	03/02/2022	11.59	Call	Bond Future	5,312.2000		5.3122	5,306.9300	5.3069	(0.099)	0	0	0
2021/04/20	2044	03/02/2022	11.59	Put	Bond Future	4,822.7100		4.8227	4,811.1700	4.8112	(0.239)	0	0	0
2021/04/20	2044	03/02/2022	11.60	Call	Bond Future	5,345.6100		5.3456	5,340.3400	5.3403	(0.099)	0	0	0
2021/04/20	2044	03/02/2022	11.60	Put	Bond Future	4,792.2200		4.7922	4,780.6800	4.7807	(0.241)	0	0	0
2021/04/20	2044	03/02/2022			Bond Future	11.5139		78.2337	11.5129	78.2400	(0.008)	0.0000	0.0000	0
2021/04/20	2044	03/02/2022	11.61	Call	Bond Future	5,379.0900		5.3791	5,373.8400	5.3738	(0.098)	0	0	0
2021/04/20	2044	03/02/2022	11.61	Put	Bond Future	4,761.8900		4.7619	4,750.3700	4.7504	(0.242)	0	0	0
2021/04/20	2044	05/05/2022	11.91	Call	Bond Future	1,089.2500		1.0892	1,124.0900	1.1241	3.199	0	0	0
2021/04/20	2044	05/05/2022	11.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2044	05/05/2022	11.92	Call	Bond Future	1,150.3300		1.1503	1,185.1700	1.1852	3.029	0	0	0
2021/04/20	2044	05/05/2022	11.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2044	05/05/2022			Bond Future	11.7339		79.0672	11.7284	79.1020	(0.047)	0.0000	0.0000	0
2021/04/20	2044	05/05/2022	11.93	Call	Bond Future	1,211.3200		1.2113	1,246.1600	1.2462	2.876	0	0	0
2021/04/20	2044	05/05/2022	11.93	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	2046	06/05/2021			Bond Future	108.9419		108.9419	109.3395	109.3395	0.365	0.0000	0.0000	14,973
2021/04/20	2046	05/08/2021			Bond Future	110.1003		110.1003	110.5703	110.5703	0.427	0.0000	0.0000	11,731
2021/04/20	2046	04/11/2021			Bond Future	109.5627		109.5627	110.0447	110.0447	0.440	0.0000	0.0000	0
2021/04/20	2046	03/02/2022			Bond Future	110.8384		110.8384	111.3745	111.3745	0.484	0.0000	0.0000	0
2021/04/20	2046	05/05/2022			Bond Future	110.2074		110.2074	110.7897	110.7897	0.528	0.0000	0.0000	0
2021/04/20	2050	06/05/2021			Bond Future	112.6344		112.6344	113.4044	113.4044	0.684	0.0000	0.0000	10,994
2021/04/20	2050	05/08/2021			Bond Future	111.9099		111.9099	112.7586	112.7586	0.758	0.0000	0.0000	7,313
2021/04/20	2050	04/11/2021			Bond Future	113.1960		113.1960	114.0611	114.0611	0.764	0.0000	0.0000	0
2021/04/20	2050	03/02/2022			Bond Future	112.5716		112.5716	113.4965	113.4965	0.822	0.0000	0.0000	0
2021/04/20	2050	05/05/2022			Bond Future	113.7994		113.7994	114.7758	114.7758	0.858	0.0000	0.0000	0
2021/04/20	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	AL37	06/05/2021			Index Future	787.6980	787.6980	787.6620	787.6620	(0.005)	0.0000	0.0000	0
2021/04/20	AL37	05/08/2021			Index Future	795.7810	795.7810	796.2290	796.2290	0.056	0.0000	0.0000	0
2021/04/20	AL37	04/11/2021			Index Future	804.8120	804.8120	805.3220	805.3220	0.063	0.0000	0.0000	0
2021/04/20	AL37	03/02/2022			Index Future	813.9850	813.9850	814.8560	814.8560	0.107	0.0000	0.0000	0
2021/04/20	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/20	AL7T	06/05/2021			Index Future	877.1110	877.1110	877.7320	877.7320	0.071	0.0000	0.0000	0
2021/04/20	AL7T	05/08/2021			Index Future	886.1120	886.1120	887.2770	887.2770	0.131	0.0000	0.0000	0
2021/04/20	AL7T	04/11/2021			Index Future	896.1670	896.1670	897.4110	897.4110	0.139	0.0000	0.0000	0
2021/04/20	AL7T	03/02/2022			Index Future	906.3820	906.3820	908.0350	908.0350	0.182	0.0000	0.0000	0
2021/04/20	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/20	ALBI	06/05/2021			Index Future	773.0900	773.0900	772.8040	772.8040	(0.037)	0.0000	0.0000	299
2021/04/20	ALBI	05/08/2021			Index Future	781.0230	781.0230	781.2090	781.2090	0.024	0.0000	0.0000	0
2021/04/20	ALBI	04/11/2021			Index Future	789.8860	789.8860	790.1310	790.1310	0.031	0.0000	0.0000	0
2021/04/20	ALBI	03/02/2022			Index Future	798.8890	798.8890	799.4850	799.4850	0.075	0.0000	0.0000	0
2021/04/20	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	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
2021/04/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/20	ES33	06/05/2021			Bond Future	11.4367	75.4384	11.4530	75.3523	0.142	0.0000	0.0000	350
2021/04/20	ES33	05/08/2021			Bond Future	11.6914	76.2405	11.6992	76.2005	0.067	0.0000	0.0000	0
2021/04/20	ES33	04/11/2021			Bond Future	11.9401	73.3412	11.9474	73.3047	0.061	0.0000	0.0000	0
2021/04/20	ES33	03/02/2022			Bond Future	12.2091	74.1958	12.2101	74.1912	0.008	0.0000	0.0000	0
2021/04/20	ES33	05/05/2022			Bond Future	12.4985	71.2287	12.4939	71.2502	(0.037)	0.0000	0.0000	0
2021/04/20	ES42	06/05/2021			Bond Future	11.8834	74.4243	11.8949	74.3554	0.097	0.0000	0.0000	4,779
2021/04/20	ES42	05/08/2021			Bond Future	12.1212	75.2157	12.1253	75.1924	0.033	0.0000	0.0000	0
2021/04/20	ES42	04/11/2021			Bond Future	12.3554	71.8219	12.3588	71.8027	0.028	0.0000	0.0000	0
2021/04/20	ES42	03/02/2022			Bond Future	12.5998	72.6591	12.5976	72.6715	(0.018)	0.0000	0.0000	0
2021/04/20	ES42	05/05/2022			Bond Future	12.8714	69.1931	12.8640	69.2319	(0.057)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	GOVI	06/05/2021	678.68	Call	GOVI	851,050.0000	85.1050	848,640.0000	84.8640	(0.283)	0	0	0
2021/04/20	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	06/05/2021	678.67	Call	GOVI	851,150.0000	85.1150	848,740.0000	84.8740	(0.283)	0	0	0
2021/04/20	GOVI	06/05/2021			GOVI	763.7850	763.7850	763.5440	763.5440	(0.032)	0.0000	0.0000	558
2021/04/20	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	06/05/2021	678.69	Call	GOVI	850,950.0000	85.0950	848,540.0000	84.8540	(0.283)	0	0	0
2021/04/20	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	05/08/2021	719.14	Call	GOVI	524,830.0000	52.4830	527,080.0000	52.7080	0.429	0	0	0
2021/04/20	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	05/08/2021	719.13	Call	GOVI	524,930.0000	52.4930	527,180.0000	52.7180	0.429	0	0	0
2021/04/20	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	05/08/2021			GOVI	771.6230	771.6230	771.8480	771.8480	0.029	0.0000	0.0000	430
2021/04/20	GOVI	05/08/2021	719.15	Call	GOVI	524,730.0000	52.4730	526,980.0000	52.6980	0.429	0	0	0
2021/04/20	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	04/11/2021	728.41	Call	GOVI	519,690.0000	51.9690	522,540.0000	52.2540	0.548	0	0	0
2021/04/20	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	04/11/2021	728.40	Call	GOVI	519,790.0000	51.9790	522,640.0000	52.2640	0.548	0	0	0
2021/04/20	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	04/11/2021			GOVI	780.3790	780.3790	780.6640	780.6640	0.037	0.0000	0.0000	0
2021/04/20	GOVI	04/11/2021	728.42	Call	GOVI	519,590.0000	51.9590	522,440.0000	52.2440	0.549	0	0	0
2021/04/20	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	03/02/2022	792.76	Put	GOVI	34,860.0000	3.4860	28,540.0000	2.8540	(18.130)	0	0	0
2021/04/20	GOVI	03/02/2022			GOVI	789.2740	789.2740	789.9060	789.9060	0.080	0.0000	0.0000	0
2021/04/20	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	03/02/2022	792.75	Put	GOVI	34,760.0000	3.4760	28,440.0000	2.8440	(18.182)	0	0	0
2021/04/20	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	03/02/2022	792.74	Put	GOVI	34,660.0000	3.4660	28,340.0000	2.8340	(18.234)	0	0	0
2021/04/20	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/20	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/20	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/20	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/20	IGOV	06/05/2021			Index Future	287.6730	287.6730	288.0580	288.0580	0.134	0.0000	0.0000	897
2021/04/20	IGOV	05/08/2021			Index Future	290.6970	290.6970	291.2630	291.2630	0.195	0.0000	0.0000	0
2021/04/20	IGOV	04/11/2021			Index Future	294.0660	294.0660	294.6600	294.6600	0.202	0.0000	0.0000	0
2021/04/20	IGOV	03/02/2022			Index Future	297.4880	297.4880	298.2180	298.2180	0.245	0.0000	0.0000	0
2021/04/20	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/20	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/20	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/20	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/04/20	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	IS05	21/06/2022			Interest Rate Swap	90.2800	90.2800	90.2900	90.2900	0.011	0.0000	0.0000	0
2021/04/20	IS05	20/09/2022			Interest Rate Swap	93.4500	93.4500	93.4600	93.4600	0.011	0.0000	0.0000	0
2021/04/20	IS05	20/12/2022			Interest Rate Swap	93.9900	93.9900	94.0200	94.0200	0.032	0.0000	0.0000	0
2021/04/20	IS05	22/03/2023			Interest Rate Swap	86.4300	86.4300	86.4600	86.4600	0.035	0.0000	0.0000	0
2021/04/20	IS05	20/06/2023			Interest Rate Swap	92.0100	92.0100	92.0400	92.0400	0.033	0.0000	0.0000	0
2021/04/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/20	IS10	17/12/2025			Interest Rate Swap	80.1900	80.1900	80.3500	80.3500	0.200	0.0000	0.0000	0
2021/04/20	IS10	16/03/2026			Interest Rate Swap	76.7700	76.7700	76.9400	76.9400	0.221	0.0000	0.0000	0
2021/04/20	IS10	15/06/2026			Interest Rate Swap	75.2500	75.2500	75.4200	75.4200	0.226	0.0000	0.0000	0
2021/04/20	IS10	21/09/2026			Interest Rate Swap	77.3500	77.3500	77.5200	77.5200	0.220	0.0000	0.0000	0
2021/04/20	IS10	21/12/2026			Interest Rate Swap	81.4400	81.4400	81.6100	81.6100	0.209	0.0000	0.0000	0
2021/04/20	IS10	15/03/2027			Interest Rate Swap	80.0100	80.0100	80.1800	80.1800	0.212	0.0000	0.0000	0
2021/04/20	IS10	21/06/2027			Interest Rate Swap	82.1500	82.1500	82.3300	82.3300	0.219	0.0000	0.0000	0
2021/04/20	IS10	20/09/2027			Interest Rate Swap	88.0200	88.0200	88.2000	88.2000	0.204	0.0000	0.0000	0
2021/04/20	IS10	20/12/2027			Interest Rate Swap	88.4800	88.4800	88.6700	88.6700	0.215	0.0000	0.0000	0
2021/04/20	IS10	22/03/2028			Interest Rate Swap	81.5700	81.5700	81.7700	81.7700	0.245	0.0000	0.0000	0
2021/04/20	IS10	20/06/2028			Interest Rate Swap	89.4700	89.4700	89.6700	89.6700	0.224	0.0000	0.0000	0
2021/04/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/20	JBAF	21/04/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/04/20	JBAF	19/05/2021			Jibar Tradeable Future	3.6900	96.3100	3.6900	96.3100	0.000	0.0000	0.0000	0
2021/04/20	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/04/20	JBAF	21/07/2021			Jibar Tradeable Future	3.7300	96.2700	3.7300	96.2700	0.000	0.0000	0.0000	0
2021/04/20	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/04/20	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.7950	96.2050	0.000	0.0000	0.0000	30,000
2021/04/20	JBAF	15/12/2021			Jibar Tradeable Future	3.9900	96.0100	4.0000	96.0000	0.251	0.0000	0.0000	0
2021/04/20	JBAF	16/03/2022			Jibar Tradeable Future	4.1100	95.8900	4.1200	95.8800	0.243	0.0000	0.0000	0
2021/04/20	JBAF	15/06/2022			Jibar Tradeable Future	4.4900	95.5100	4.5100	95.4900	0.445	0.0000	0.0000	471
2021/04/20	JBAF	21/09/2022			Jibar Tradeable Future	4.6000	95.4000	4.6200	95.3800	0.435	0.0000	0.0000	0
2021/04/20	JBAF	21/12/2022			Jibar Tradeable Future	4.9750	95.0250	4.9400	95.0600	(0.704)	0.0000	0.0000	0
2021/04/20	JBAF	15/03/2023			Jibar Tradeable Future	5.0750	94.9250	5.0950	94.9050	0.394	0.0000	0.0000	0
2021/04/20	R023	06/05/2021	7.58	Call	Bond Future	4,511.5600	4.5116	4,577.4900	4.5775	1.461	0	0	0
2021/04/20	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R023	06/05/2021			Bond Future	4.9440	106.2925	4.9066	106.3584	(0.757)	0.0000	0.0000	30,418
2021/04/20	R023	06/05/2021	7.57	Call	Bond Future	4,494.9300	4.4949	4,560.8600	4.5609	1.467	0	0	0
2021/04/20	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R023	06/05/2021	7.56	Call	Bond Future	4,478.3000	4.4783	4,544.2300	4.5442	1.472	0	0	0
2021/04/20	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R023	05/08/2021	5.30	Call	Bond Future	603.6200	0.6036	688.7400	0.6887	14.102	0	0	0
2021/04/20	R023	05/08/2021	5.30	Put	Bond Future	266.3300	0.2663	218.5000	0.2185	(17.959)	0	0	0
2021/04/20	R023	05/08/2021	5.29	Call	Bond Future	593.5400	0.5935	677.9700	0.6780	14.225	0	0	0
2021/04/20	R023	05/08/2021	5.29	Put	Bond Future	271.3600	0.2714	222.8400	0.2228	(17.880)	0	0	0
2021/04/20	R023	05/08/2021			Bond Future	5.0771	107.3960	4.9896	107.5289	(1.725)	0.0000	0.0000	3,370
2021/04/20	R023	05/08/2021	5.31	Call	Bond Future	613.7700	0.6138	699.5800	0.6996	13.981	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	R023	05/08/2021	5.31	Put	Bond Future	261.3800	0.2614	214.2400	0.2142	(18.035)	0	0	0
2021/04/20	R023	04/11/2021	4.91	Call	Bond Future	309.8100	0.3098	365.9200	0.3659	18.111	0	0	0
2021/04/20	R023	04/11/2021	4.91	Put	Bond Future	652.9300	0.6529	568.9900	0.5690	(12.856)	0	0	0
2021/04/20	R023	04/11/2021	4.90	Call	Bond Future	303.4700	0.3035	358.9400	0.3589	18.279	0	0	0
2021/04/20	R023	04/11/2021	4.90	Put	Bond Future	659.4300	0.6594	574.8500	0.5748	(12.826)	0	0	0
2021/04/20	R023	04/11/2021			Bond Future	5.1778	104.6966	5.0684	104.8367	(2.114)	0.0000	0.0000	0
2021/04/20	R023	04/11/2021	4.92	Call	Bond Future	316.2100	0.3162	372.9700	0.3730	17.950	0	0	0
2021/04/20	R023	04/11/2021	4.92	Put	Bond Future	646.4900	0.6465	563.2000	0.5632	(12.883)	0	0	0
2021/04/20	R023	03/02/2022	5.08	Call	Bond Future	349.7300	0.3497	432.7200	0.4327	23.730	0	0	0
2021/04/20	R023	03/02/2022	5.08	Put	Bond Future	610.5200	0.6105	505.5500	0.5055	(17.194)	0	0	0
2021/04/20	R023	03/02/2022			Bond Future	5.3321	105.8912	5.1503	106.0792	(3.410)	0.0000	0.0000	0
2021/04/20	R023	03/02/2022	5.07	Call	Bond Future	344.7600	0.3448	427.0800	0.4271	23.877	0	0	0
2021/04/20	R023	03/02/2022	5.07	Put	Bond Future	615.9200	0.6159	510.2800	0.5103	(17.152)	0	0	0
2021/04/20	R023	03/02/2022	5.06	Call	Bond Future	340.2000	0.3402	421.8600	0.4219	24.004	0	0	0
2021/04/20	R023	03/02/2022	5.06	Put	Bond Future	621.7200	0.6217	515.4200	0.5154	(17.098)	0	0	0
2021/04/20	R023	05/05/2022	6.31	Call	Bond Future	516.1600	0.5162	743.7200	0.7437	44.087	0	0	0
2021/04/20	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R023	05/05/2022			Bond Future	5.6546	103.1132	5.3673	103.3407	(5.080)	0.0000	0.0000	0
2021/04/20	R023	05/05/2022	6.30	Call	Bond Future	508.3200	0.5083	735.8800	0.7359	44.767	0	0	0
2021/04/20	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R023	05/05/2022	6.29	Call	Bond Future	500.4700	0.5005	728.0300	0.7280	45.469	0	0	0
2021/04/20	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R035	06/05/2021	12.36	Put	Bond Future	2.7700	0.0028	2.0800	0.0021	(24.910)	0	0	0
2021/04/20	R035	06/05/2021	12.37	Call	Bond Future	10,838.5300	10.8385	10,794.6400	10.7946	(0.405)	0	0	0
2021/04/20	R035	06/05/2021	12.35	Put	Bond Future	2.9200	0.0029	2.1900	0.0022	(25.000)	0	0	0
2021/04/20	R035	06/05/2021	10.55	Call	Bond Future	1,498.3200	1.4983	1,431.7600	1.4318	(4.442)	0	0	0
2021/04/20	R035	06/05/2021	10.55	Put	Bond Future	1,495.5700	1.4956	1,472.2300	1.4722	(1.561)	0	0	500
2021/04/20	R035	06/05/2021	10.05	Put	Bond Future	3,725.6300	3.7256	3,732.5700	3.7326	0.186	0	0	0
2021/04/20	R035	06/05/2021	10.05	Call	Bond Future	362.4200	0.3624	326.1400	0.3261	(10.010)	0	0	500
2021/04/20	R035	06/05/2021	10.40	Put	Bond Future	2,036.9600	2.0370	2,020.0300	2.0200	(0.831)	0	0	0
2021/04/20	R035	06/05/2021	12.91	Put	Bond Future	0.1300	0.0001	0.0800	0.0001	(38.462)	0	0	600
2021/04/20	R035	06/05/2021	11.55	Call	Bond Future	6,310.2000	6.3102	6,256.1500	6.2562	(0.857)	0	0	0
2021/04/20	R035	06/05/2021	11.55	Put	Bond Future	96.4200	0.0964	85.5900	0.0856	(11.232)	0	0	1,650
2021/04/20	R035	06/05/2021	12.77	Call	Bond Future	12,950.3800	12.9504	12,907.0700	12.9071	(0.334)	0	0	0
2021/04/20	R035	06/05/2021	12.77	Put	Bond Future	0.2900	0.0003	0.2000	0.0002	(31.034)	0	0	1,650
2021/04/20	R035	06/05/2021	10.24	Put	Bond Future	2,738.3800	2.7384	2,731.2900	2.7313	(0.259)	0	0	0
2021/04/20	R035	06/05/2021	10.24	Call	Bond Future	675.8200	0.6758	625.5100	0.6255	(7.444)	0	0	223
2021/04/20	R035	06/05/2021			Bond Future	10.5496	89.6758	10.5562	89.6326	0.063	0.0000	0.0000	98,268
2021/04/20	R035	06/05/2021	12.36	Call	Bond Future	10,784.6600	10.7847	10,740.7500	10.7408	(0.407)	0	0	0
2021/04/20	R035	06/05/2021	12.37	Put	Bond Future	2.6400	0.0026	1.9700	0.0020	(25.379)	0	0	0
2021/04/20	R035	06/05/2021	12.35	Call	Bond Future	10,730.7600	10.7308	10,686.8100	10.6868	(0.410)	0	0	0
2021/04/20	R035	06/05/2021	11.05	Call	Bond Future	3,626.9900	3.6270	3,560.0700	3.5601	(1.845)	0	0	0
2021/04/20	R035	06/05/2021	11.05	Put	Bond Future	435.4700	0.4355	411.7700	0.4118	(5.442)	0	0	500
2021/04/20	R035	06/05/2021	10.40	Call	Bond Future	1,049.0400	1.0490	988.8900	0.9889	(5.734)	0	0	600
2021/04/20	R035	06/05/2021	11.15	Put	Bond Future	329.7000	0.3297	308.3900	0.3084	(6.463)	0	0	0
2021/04/20	R035	06/05/2021	11.15	Call	Bond Future	4,138.6600	4.1387	4,074.1300	4.0741	(1.559)	0	0	600
2021/04/20	R035	06/05/2021	12.91	Call	Bond Future	13,669.6100	13.6696	13,626.3400	13.6263	(0.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	R035	06/05/2021	10.81	Put	Bond Future	815.1100	0.8151	788.1600	0.7882	(3.306)	0	0	0
2021/04/20	R035	06/05/2021	10.81	Call	Bond Future	2,497.4400	2.4974	2,427.2700	2.4273	(2.810)	0	0	1,650
2021/04/20	R035	06/05/2021	12.02	Call	Bond Future	8,926.0500	8.9261	8,880.1700	8.8802	(0.514)	0	0	0
2021/04/20	R035	06/05/2021	12.02	Put	Bond Future	14.1900	0.0142	11.5300	0.0115	(18.746)	0	0	223
2021/04/20	R035	06/05/2021	11.32	Call	Bond Future	5,044.3700	5.0444	4,984.3700	4.9844	(1.189)	0	0	0
2021/04/20	R035	06/05/2021	11.32	Put	Bond Future	200.8100	0.2008	184.0300	0.1840	(8.356)	0	0	223
2021/04/20	R035	05/08/2021	11.37	Call	Bond Future	5,781.1900	5.7812	5,774.0100	5.7740	(0.124)	0	0	0
2021/04/20	R035	05/08/2021	11.37	Put	Bond Future	2,075.5100	2.0755	2,056.0600	2.0561	(0.937)	0	0	100
2021/04/20	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R035	05/08/2021	5.31	Put	Bond Future	47,483.9100	47.4839	47,471.6400	47.4716	(0.026)	0	0	0
2021/04/20	R035	05/08/2021			Bond Future	10.7680	90.6068	10.7660	90.6191	(0.018)	0.0000	0.0000	6,942
2021/04/20	R035	05/08/2021	10.77	Call	Bond Future	3,550.1800	3.5502	3,540.1300	3.5401	(0.283)	0	0	0
2021/04/20	R035	05/08/2021	10.77	Put	Bond Future	3,537.1600	3.5372	3,514.8400	3.5148	(0.631)	0	0	100
2021/04/20	R035	05/08/2021	10.02	Put	Bond Future	6,476.5900	6.4766	6,454.4000	6.4544	(0.343)	0	0	0
2021/04/20	R035	05/08/2021	10.02	Call	Bond Future	1,529.2300	1.5292	1,519.3100	1.5193	(0.649)	0	0	100
2021/04/20	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R035	05/08/2021	5.30	Put	Bond Future	47,600.4900	47.6005	47,588.2200	47.5882	(0.026)	0	0	0
2021/04/20	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R035	05/08/2021	5.29	Put	Bond Future	47,717.2000	47.7172	47,704.9300	47.7049	(0.026)	0	0	0
2021/04/20	R035	04/11/2021	10.12	Put	Bond Future	7,770.5100	7.7705	7,749.3800	7.7494	(0.272)	0	0	0
2021/04/20	R035	04/11/2021	10.12	Call	Bond Future	2,226.8300	2.2268	2,222.4900	2.2225	(0.195)	0	0	400
2021/04/20	R035	04/11/2021	10.62	Put	Bond Future	5,740.5800	5.7406	5,720.1400	5.7201	(0.356)	0	0	0
2021/04/20	R035	04/11/2021	10.62	Call	Bond Future	3,487.8100	3.4878	3,484.1600	3.4842	(0.105)	0	0	400
2021/04/20	R035	04/11/2021	11.75	Put	Bond Future	2,742.5900	2.7426	2,726.2900	2.7263	(0.594)	0	0	782
2021/04/20	R035	04/11/2021	11.08	Call	Bond Future	4,885.9200	4.8859	4,883.6800	4.8837	(0.046)	0	0	0
2021/04/20	R035	04/11/2021	11.08	Put	Bond Future	4,260.3400	4.2603	4,241.3100	4.2413	(0.447)	0	0	782
2021/04/20	R035	04/11/2021	10.23	Put	Bond Future	7,283.6500	7.2837	7,262.6000	7.2626	(0.289)	0	0	0
2021/04/20	R035	04/11/2021	12.53	Call	Bond Future	10,364.8100	10.3648	10,369.3800	10.3694	0.044	0	0	0
2021/04/20	R035	04/11/2021	12.53	Put	Bond Future	1,516.6500	1.5166	1,504.4300	1.5044	(0.806)	0	0	0
2021/04/20	R035	04/11/2021			Bond Future	10.9781	87.1515	10.9754	87.1682	(0.025)	0.0000	0.0000	0
2021/04/20	R035	04/11/2021	13.82	Call	Bond Future	15,660.8700	15.6609	15,671.9000	15.6719	0.070	0	0	0
2021/04/20	R035	04/11/2021	13.82	Put	Bond Future	453.8900	0.4539	448.1300	0.4481	(1.269)	0	0	400
2021/04/20	R035	04/11/2021	11.75	Call	Bond Future	7,320.8600	7.3209	7,321.3500	7.3213	0.007	0	0	0
2021/04/20	R035	04/11/2021	10.23	Call	Bond Future	2,478.9800	2.4790	2,474.7200	2.4747	(0.172)	0	0	782
2021/04/20	R035	04/11/2021	12.52	Call	Bond Future	10,325.2100	10.3252	10,329.7300	10.3297	0.044	0	0	0
2021/04/20	R035	04/11/2021	12.52	Put	Bond Future	1,529.6600	1.5297	1,517.3900	1.5174	(0.802)	0	0	0
2021/04/20	R035	04/11/2021	12.51	Call	Bond Future	10,285.6500	10.2857	10,290.1100	10.2901	0.043	0	0	0
2021/04/20	R035	04/11/2021	12.51	Put	Bond Future	1,542.7700	1.5428	1,530.4400	1.5304	(0.799)	0	0	0
2021/04/20	R035	03/02/2022	11.73	Call	Bond Future	6,443.5200	6.4435	6,470.5000	6.4705	0.419	0	0	0
2021/04/20	R035	03/02/2022	11.73	Put	Bond Future	3,388.3100	3.3883	3,359.7200	3.3597	(0.844)	0	0	280
2021/04/20	R035	03/02/2022	11.03	Call	Bond Future	4,177.3900	4.1774	4,196.6500	4.1967	0.461	0	0	0
2021/04/20	R035	03/02/2022	11.39	Call	Bond Future	5,281.1700	5.2812	5,304.4500	5.3045	0.441	0	0	0
2021/04/20	R035	03/02/2022	11.39	Put	Bond Future	4,188.5600	4.1886	4,156.2700	4.1563	(0.771)	0	0	683
2021/04/20	R035	03/02/2022	10.65	Call	Bond Future	3,142.0800	3.1421	3,157.2100	3.1572	0.482	0	0	0
2021/04/20	R035	03/02/2022	11.23	Call	Bond Future	4,775.4000	4.7754	4,796.8900	4.7969	0.450	0	0	0
2021/04/20	R035	03/02/2022	11.23	Put	Bond Future	4,630.3000	4.6303	4,596.2200	4.5962	(0.736)	0	0	0
2021/04/20	R035	03/02/2022	11.22	Call	Bond Future	4,744.3900	4.7444	4,765.7700	4.7658	0.451	0	0	0
2021/04/20	R035	03/02/2022	11.22	Put	Bond Future	4,659.0300	4.6590	4,624.8400	4.6248	(0.734)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	R035	03/02/2022			Bond Future	11.2057	88.1461	11.1964	88.2017	(0.083)	0.0000	0.0000	0
2021/04/20	R035	03/02/2022	11.03	Put	Bond Future	5,238.8400	5.2388	5,202.5300	5.2025	(0.693)	0	0	280
2021/04/20	R035	03/02/2022	10.10	Put	Bond Future	8,969.4100	8.9694	8,923.6000	8.9236	(0.511)	0	0	0
2021/04/20	R035	03/02/2022	10.10	Call	Bond Future	1,957.0300	1.9570	1,966.7900	1.9668	0.499	0	0	280
2021/04/20	R035	03/02/2022	10.65	Put	Bond Future	6,565.8100	6.5658	6,525.3700	6.5254	(0.616)	0	0	683
2021/04/20	R035	03/02/2022	9.70	Put	Bond Future	11,111.8700	11.1119	11,062.9400	11.0629	(0.440)	0	0	0
2021/04/20	R035	03/02/2022	9.70	Call	Bond Future	1,356.7200	1.3567	1,363.3600	1.3634	0.489	0	0	683
2021/04/20	R035	03/02/2022	11.24	Call	Bond Future	4,806.1800	4.8062	4,827.7800	4.8278	0.449	0	0	0
2021/04/20	R035	03/02/2022	11.24	Put	Bond Future	4,601.4100	4.6014	4,567.4400	4.5674	(0.738)	0	0	0
2021/04/20	R035	05/05/2022	11.64	Call	Bond Future	1,105.0100	1.1050	1,192.0300	1.1920	7.875	0	0	0
2021/04/20	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R035	05/05/2022	11.63	Call	Bond Future	1,048.0800	1.0481	1,135.1000	1.1351	8.303	0	0	0
2021/04/20	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R035	05/05/2022			Bond Future	11.4477	84.6111	11.4327	84.6981	(0.131)	0.0000	0.0000	0
2021/04/20	R035	05/05/2022	11.65	Call	Bond Future	1,161.8800	1.1619	1,248.9000	1.2489	7.490	0	0	0
2021/04/20	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R186	06/05/2021	10.77	Call	Bond Future	16,018.8500	16.0188	16,014.0300	16.0140	(0.030)	0	0	0
2021/04/20	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R186	06/05/2021	10.76	Call	Bond Future	15,977.8000	15.9778	15,972.9800	15.9730	(0.030)	0	0	0
2021/04/20	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R186	06/05/2021	7.60	Put	Bond Future	243.5200	0.2435	226.3700	0.2264	(7.043)	0	0	5,000
2021/04/20	R186	06/05/2021	7.60	Call	Bond Future	2,087.1600	2.0872	2,065.1900	2.0652	(1.053)	0	0	5,000
2021/04/20	R186	06/05/2021			Bond Future	7.2247	118.9464	7.2257	118.9416	0.013	0.0000	0.0000	107,208
2021/04/20	R186	06/05/2021	10.78	Call	Bond Future	16,059.8800	16.0599	16,055.0600	16.0551	(0.030)	0	0	0
2021/04/20	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R186	06/05/2021	7.30	Call	Bond Future	1,067.5900	1.0676	1,039.2900	1.0393	(2.651)	0	0	0
2021/04/20	R186	06/05/2021	7.30	Put	Bond Future	694.7900	0.6948	671.3100	0.6713	(3.379)	0	0	15,177
2021/04/20	R186	05/08/2021	8.62	Call	Bond Future	5,955.0700	5.9551	6,006.9000	6.0069	0.870	0	0	0
2021/04/20	R186	05/08/2021	8.62	Put	Bond Future	431.2900	0.4313	415.5700	0.4156	(3.645)	0	0	0
2021/04/20	R186	05/08/2021	8.61	Call	Bond Future	5,917.8300	5.9178	5,969.4700	5.9695	0.873	0	0	0
2021/04/20	R186	05/08/2021	8.61	Put	Bond Future	438.3900	0.4384	422.4800	0.4225	(3.629)	0	0	0
2021/04/20	R186	05/08/2021			Bond Future	7.4123	114.9014	7.3979	114.9689	(0.193)	0.0000	0.0000	314
2021/04/20	R186	05/08/2021	8.63	Call	Bond Future	5,992.3700	5.9924	6,044.3800	6.0444	0.868	0	0	0
2021/04/20	R186	05/08/2021	8.63	Put	Bond Future	424.2900	0.4243	408.7500	0.4088	(3.663)	0	0	0
2021/04/20	R186	04/11/2021	8.10	Call	Bond Future	3,898.5700	3.8986	3,940.8600	3.9409	1.085	0	0	0
2021/04/20	R186	04/11/2021	8.10	Put	Bond Future	1,619.5500	1.6196	1,587.2700	1.5873	(1.993)	0	0	0
2021/04/20	R186	04/11/2021	8.09	Call	Bond Future	3,869.6500	3.8696	3,911.7500	3.9118	1.088	0	0	0
2021/04/20	R186	04/11/2021	8.09	Put	Bond Future	1,634.3700	1.6344	1,601.9000	1.6019	(1.987)	0	0	0
2021/04/20	R186	04/11/2021			Bond Future	7.5856	116.1952	7.5690	116.2698	(0.219)	0.0000	0.0000	0
2021/04/20	R186	04/11/2021	8.11	Call	Bond Future	3,927.5900	3.9276	3,970.0700	3.9701	1.082	0	0	0
2021/04/20	R186	04/11/2021	8.11	Put	Bond Future	1,604.8400	1.6048	1,572.7500	1.5728	(2.000)	0	0	0
2021/04/20	R186	03/02/2022	7.30	Call	Bond Future	1,633.4000	1.6334	1,677.8600	1.6779	2.722	0	0	0
2021/04/20	R186	03/02/2022	7.30	Put	Bond Future	3,698.5900	3.6986	3,617.3800	3.6174	(2.196)	0	0	0
2021/04/20	R186	03/02/2022			Bond Future	7.7799	112.2393	7.7504	112.3650	(0.379)	0.0000	0.0000	0
2021/04/20	R186	03/02/2022	7.28	Call	Bond Future	1,599.0500	1.5991	1,642.8600	1.6429	2.740	0	0	0
2021/04/20	R186	03/02/2022	7.28	Put	Bond Future	3,751.3500	3.7513	3,669.4900	3.6695	(2.182)	0	0	0
2021/04/20	R186	03/02/2022	7.29	Call	Bond Future	1,616.1700	1.6162	1,660.3000	1.6603	2.731	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	R186	03/02/2022	7.29	Put	Bond Future	3,724.9100	3.7249	3,643.3700	3.6434	(2.189)	0	0	0
2021/04/20	R186	05/05/2022	8.32	Call	Bond Future	1,200.9700	1.2010	1,368.9400	1.3689	13.986	0	0	0
2021/04/20	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R186	05/05/2022			Bond Future	8.0189	113.4361	7.9771	113.6041	(0.521)	0.0000	0.0000	0
2021/04/20	R186	05/05/2022	8.30	Call	Bond Future	1,121.7100	1.1217	1,289.6800	1.2897	14.974	0	0	0
2021/04/20	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R186	05/05/2022	8.31	Call	Bond Future	1,161.3500	1.1614	1,329.3200	1.3293	14.463	0	0	0
2021/04/20	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R197	06/05/2021			Bond Future	321.8103	321.8103	322.1635	322.1635	0.110	0.0000	0.0000	2,744
2021/04/20	R197	05/08/2021			Bond Future	317.2528	317.2528	317.8072	317.8072	0.175	0.0000	0.0000	252
2021/04/20	R197	04/11/2021			Bond Future	320.8986	320.8986	321.4781	321.4781	0.181	0.0000	0.0000	0
2021/04/20	R197	03/02/2022			Bond Future	316.5577	316.5577	317.2834	317.2834	0.229	0.0000	0.0000	0
2021/04/20	R197	05/05/2022			Bond Future	320.0095	320.0095	320.8589	320.8589	0.265	0.0000	0.0000	0
2021/04/20	R202	06/05/2021			Bond Future	236.2860	236.2860	235.3919	235.3919	(0.378)	0.0000	0.0000	7,957
2021/04/20	R202	05/08/2021			Bond Future	234.5601	234.5601	233.8015	233.8015	(0.323)	0.0000	0.0000	7,533
2021/04/20	R202	04/11/2021			Bond Future	237.2552	237.2552	236.5020	236.5020	(0.317)	0.0000	0.0000	0
2021/04/20	R202	03/02/2022			Bond Future	235.7272	235.7272	235.0682	235.0682	(0.280)	0.0000	0.0000	0
2021/04/20	R202	05/05/2022			Bond Future	238.2982	238.2982	237.7179	237.7179	(0.243)	0.0000	0.0000	0
2021/04/20	R209	06/05/2021	12.23	Call	Bond Future	9,042.3200	9.0423	8,944.2600	8.9443	(1.084)	0	0	0
2021/04/20	R209	06/05/2021	12.23	Put	Bond Future	5.0100	0.0050	4.0900	0.0041	(18.363)	0	0	0
2021/04/20	R209	06/05/2021	12.22	Call	Bond Future	8,996.1500	8.9962	8,898.0600	8.8981	(1.090)	0	0	0
2021/04/20	R209	06/05/2021	12.22	Put	Bond Future	5.2400	0.0052	4.2900	0.0043	(18.130)	0	0	0
2021/04/20	R209	06/05/2021	9.50	Put	Bond Future	5,952.9000	5.9529	6,037.1600	6.0372	1.415	0	0	0
2021/04/20	R209	06/05/2021	9.50	Call	Bond Future	61.0500	0.0611	48.1700	0.0482	(21.097)	0	0	2,150
2021/04/20	R209	06/05/2021	10.35	Call	Bond Future	1,047.4400	1.0474	966.5700	0.9666	(7.721)	0	0	500
2021/04/20	R209	06/05/2021	9.75	Put	Bond Future	4,484.5200	4.4845	4,553.9700	4.5540	1.549	0	0	0
2021/04/20	R209	06/05/2021	9.75	Call	Bond Future	170.7800	0.1708	143.0900	0.1431	(16.214)	0	0	4,050
2021/04/20	R209	06/05/2021	11.00	Call	Bond Future	3,298.7600	3.2988	3,191.2800	3.1913	(3.258)	0	0	0
2021/04/20	R209	06/05/2021	11.00	Put	Bond Future	394.9200	0.3949	384.5800	0.3846	(2.618)	0	0	3,500
2021/04/20	R209	06/05/2021	10.00	Put	Bond Future	3,188.6200	3.1886	3,236.7100	3.2367	1.508	0	0	0
2021/04/20	R209	06/05/2021	10.00	Call	Bond Future	406.0700	0.4061	357.0200	0.3570	(12.079)	0	0	0
2021/04/20	R209	06/05/2021	12.25	Call	Bond Future	9,134.5200	9.1345	9,036.5300	9.0365	(1.073)	0	0	0
2021/04/20	R209	06/05/2021	12.25	Put	Bond Future	4.5600	0.0046	3.7100	0.0037	(18.640)	0	0	8,350
2021/04/20	R209	06/05/2021			Bond Future	10.4745	69.1764	10.4915	69.0793	0.163	0.0000	0.0000	25,693
2021/04/20	R209	06/05/2021	12.24	Call	Bond Future	9,088.4500	9.0885	8,990.4300	8.9904	(1.079)	0	0	0
2021/04/20	R209	06/05/2021	12.24	Put	Bond Future	4.7800	0.0048	3.9000	0.0039	(18.410)	0	0	0
2021/04/20	R209	06/05/2021	10.35	Put	Bond Future	1,762.1400	1.7621	1,778.4100	1.7784	0.923	0	0	0
2021/04/20	R209	06/05/2021	10.60	Call	Bond Future	1,760.8200	1.7608	1,663.5100	1.6635	(5.526)	0	0	0
2021/04/20	R209	06/05/2021	10.60	Put	Bond Future	1,050.5800	1.0506	1,050.4100	1.0504	(0.016)	0	0	4,250
2021/04/20	R209	06/05/2021	11.60	Call	Bond Future	6,072.6600	6.0727	5,969.6600	5.9697	(1.696)	0	0	0
2021/04/20	R209	06/05/2021	11.60	Put	Bond Future	66.6600	0.0667	60.8000	0.0608	(8.791)	0	0	3,750
2021/04/20	R209	06/05/2021	10.25	Put	Bond Future	2,119.8000	2.1198	2,144.5300	2.1445	1.167	0	0	0
2021/04/20	R209	06/05/2021	10.25	Call	Bond Future	823.1100	0.8231	750.7000	0.7507	(8.797)	0	0	5,325
2021/04/20	R209	06/05/2021	11.25	Call	Bond Future	4,421.7700	4.4218	4,314.9100	4.3149	(2.417)	0	0	0
2021/04/20	R209	06/05/2021	11.25	Put	Bond Future	198.7100	0.1987	188.9900	0.1890	(4.892)	0	0	9,150

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	R209	05/08/2021	11.81	Call	Bond Future	7,131.7300	7.1317	7,076.7500	7.0767	(0.771)	0	0	0
2021/04/20	R209	05/08/2021	11.81	Put	Bond Future	1,190.5500	1.1906	1,190.6100	1.1906	0.005	0	0	0
2021/04/20	R209	05/08/2021			Bond Future	10.6668	69.8946	10.6767	69.8396	0.093	0.0000	0.0000	0
2021/04/20	R209	05/08/2021	11.80	Call	Bond Future	7,095.8100	7.0958	7,040.8700	7.0409	(0.774)	0	0	0
2021/04/20	R209	05/08/2021	11.80	Put	Bond Future	1,203.2600	1.2033	1,203.3600	1.2034	0.008	0	0	0
2021/04/20	R209	05/08/2021	11.79	Call	Bond Future	7,059.9300	7.0599	7,005.0400	7.0050	(0.777)	0	0	0
2021/04/20	R209	05/08/2021	11.79	Put	Bond Future	1,216.0700	1.2161	1,216.2200	1.2162	0.012	0	0	0
2021/04/20	R209	04/11/2021	10.50	Call	Bond Future	3,212.1700	3.2122	3,178.5300	3.1785	(1.047)	0	0	0
2021/04/20	R209	04/11/2021	12.00	Call	Bond Future	7,784.2900	7.7843	7,737.0500	7.7371	(0.607)	0	0	0
2021/04/20	R209	04/11/2021	12.00	Put	Bond Future	1,955.4500	1.9554	1,960.0000	1.9600	0.233	0	0	6,500
2021/04/20	R209	04/11/2021	12.19	Call	Bond Future	8,403.6500	8.4037	8,355.4800	8.3555	(0.573)	0	0	0
2021/04/20	R209	04/11/2021	12.19	Put	Bond Future	1,682.6800	1.6827	1,686.3000	1.6863	0.215	0	0	0
2021/04/20	R209	04/11/2021	12.17	Call	Bond Future	8,337.8000	8.3378	8,289.7200	8.2897	(0.577)	0	0	0
2021/04/20	R209	04/11/2021			Bond Future	10.8508	67.5408	10.8603	67.4890	0.088	0.0000	0.0000	2,835
2021/04/20	R209	04/11/2021	10.50	Put	Bond Future	5,150.3900	5.1504	5,168.5400	5.1685	0.352	0	0	7,500
2021/04/20	R209	04/11/2021	9.50	Put	Bond Future	9,289.6900	9.2897	9,320.7800	9.3208	0.335	0	0	0
2021/04/20	R209	04/11/2021	9.50	Call	Bond Future	1,369.0600	1.3691	1,348.3600	1.3484	(1.512)	0	0	4,750
2021/04/20	R209	04/11/2021	12.18	Call	Bond Future	8,370.7000	8.3707	8,322.5800	8.3226	(0.575)	0	0	0
2021/04/20	R209	04/11/2021	12.18	Put	Bond Future	1,696.2100	1.6962	1,699.8800	1.6999	0.216	0	0	0
2021/04/20	R209	04/11/2021	12.17	Put	Bond Future	1,709.8400	1.7098	1,713.5500	1.7135	0.217	0	0	0
2021/04/20	R209	03/02/2022	11.03	Call	Bond Future	4,247.7100	4.2477	4,228.4300	4.2284	(0.454)	0	0	0
2021/04/20	R209	03/02/2022	11.03	Put	Bond Future	4,327.5600	4.3276	4,330.8100	4.3308	0.075	0	0	0
2021/04/20	R209	03/02/2022	11.02	Call	Bond Future	4,220.7100	4.2207	4,201.4800	4.2015	(0.456)	0	0	0
2021/04/20	R209	03/02/2022	11.02	Put	Bond Future	4,353.4400	4.3534	4,356.7400	4.3567	0.076	0	0	0
2021/04/20	R209	03/02/2022			Bond Future	11.0451	68.3117	11.0494	68.2892	0.039	0.0000	0.0000	0
2021/04/20	R209	03/02/2022	11.04	Call	Bond Future	4,274.5400	4.2745	4,255.2200	4.2552	(0.452)	0	0	0
2021/04/20	R209	03/02/2022	11.04	Put	Bond Future	4,301.5600	4.3016	4,304.7700	4.3048	0.075	0	0	0
2021/04/20	R209	05/05/2022	11.43	Call	Bond Future	874.7100	0.8747	876.3500	0.8764	0.187	0	0	0
2021/04/20	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R209	05/05/2022	11.44	Call	Bond Future	925.0300	0.9250	926.6700	0.9267	0.177	0	0	0
2021/04/20	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R209	05/05/2022			Bond Future	11.2580	65.9005	11.2576	65.9022	(0.003)	0.0000	0.0000	0
2021/04/20	R209	05/05/2022	11.45	Call	Bond Future	975.3000	0.9753	976.9400	0.9769	0.168	0	0	0
2021/04/20	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R210	06/05/2021			Bond Future	203.3982	203.3982	204.5857	204.5857	0.584	0.0000	0.0000	1,162
2021/04/20	R210	05/08/2021			Bond Future	205.5608	205.5608	206.8886	206.8886	0.646	0.0000	0.0000	1,011
2021/04/20	R210	04/11/2021			Bond Future	205.1900	205.1900	206.5454	206.5454	0.661	0.0000	0.0000	0
2021/04/20	R210	03/02/2022			Bond Future	207.5790	207.5790	209.0412	209.0412	0.704	0.0000	0.0000	0
2021/04/20	R210	05/05/2022			Bond Future	207.0542	207.0542	208.6083	208.6083	0.751	0.0000	0.0000	0
2021/04/20	R212	06/05/2021			Bond Future	171.9451	171.9451	172.0158	172.0158	0.041	0.0000	0.0000	3,405
2021/04/20	R212	05/08/2021			Bond Future	171.4481	171.4481	171.6267	171.6267	0.104	0.0000	0.0000	250
2021/04/20	R212	04/11/2021			Bond Future	173.4186	173.4186	173.6092	173.6092	0.110	0.0000	0.0000	0
2021/04/20	R213	06/05/2021	11.91	Call	Bond Future	12,010.6200	12.0106	12,086.6800	12.0867	0.633	0	0	0
2021/04/20	R213	06/05/2021	11.91	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2021/04/20	R213	06/05/2021			Bond Future	9.5421	85.3910	9.5285	85.4671	(0.142)	0.0000	0.0000	9,521

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	R213	06/05/2021	11.90	Call	Bond Future	11,964.8400	11.9648	12,040.9000	12.0409	0.636	0	0	0
2021/04/20	R213	06/05/2021	11.90	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2021/04/20	R213	06/05/2021	11.89	Call	Bond Future	11,919.0300	11.9190	11,995.0800	11.9951	0.638	0	0	0
2021/04/20	R213	06/05/2021	11.89	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2021/04/20	R213	05/08/2021	10.14	Put	Bond Future	2,023.6000	2.0236	1,962.4900	1.9625	(3.020)	0	0	0
2021/04/20	R213	05/08/2021	9.34	Put	Bond Future	4,196.0100	4.1960	4,104.7300	4.1047	(2.175)	0	0	0
2021/04/20	R213	05/08/2021	9.34	Call	Bond Future	1,941.8700	1.9419	1,980.7800	1.9808	2.004	0	0	0
2021/04/20	R213	05/08/2021	10.85	Call	Bond Future	6,723.8200	6.7238	6,816.0000	6.8160	1.371	0	0	0
2021/04/20	R213	05/08/2021	10.85	Put	Bond Future	1,003.1800	1.0032	965.1700	0.9652	(3.789)	0	0	0
2021/04/20	R213	05/08/2021	10.84	Call	Bond Future	6,684.2100	6.6842	6,776.1200	6.7761	1.375	0	0	0
2021/04/20	R213	05/08/2021	10.84	Put	Bond Future	1,013.1100	1.0131	974.8300	0.9748	(3.778)	0	0	0
2021/04/20	R213	05/08/2021			Bond Future	9.7476	86.2776	9.7237	86.4078	(0.245)	0.0000	0.0000	200
2021/04/20	R213	05/08/2021	10.78	Call	Bond Future	6,447.5400	6.4475	6,537.7900	6.5378	1.400	0	0	0
2021/04/20	R213	05/08/2021	10.78	Put	Bond Future	1,074.5600	1.0746	1,034.6200	1.0346	(3.717)	0	0	0
2021/04/20	R213	05/08/2021	10.14	Call	Bond Future	4,121.1400	4.1211	4,190.2200	4.1902	1.676	0	0	0
2021/04/20	R213	05/08/2021	10.86	Call	Bond Future	6,763.4800	6.7635	6,855.9300	6.8559	1.367	0	0	0
2021/04/20	R213	05/08/2021	10.86	Put	Bond Future	993.3400	0.9933	955.6000	0.9556	(3.799)	0	0	0
2021/04/20	R213	04/11/2021	11.10	Put	Bond Future	1,668.4300	1.6684	1,625.6500	1.6256	(2.564)	0	0	0
2021/04/20	R213	04/11/2021	11.11	Call	Bond Future	7,511.4200	7.5114	7,604.9200	7.6049	1.245	0	0	0
2021/04/20	R213	04/11/2021	11.09	Put	Bond Future	1,682.7300	1.6827	1,639.7000	1.6397	(2.557)	0	0	0
2021/04/20	R213	04/11/2021			Bond Future	9.9454	83.7189	9.9197	83.8549	(0.259)	0.0000	0.0000	0
2021/04/20	R213	04/11/2021	11.10	Call	Bond Future	7,477.6800	7.4777	7,570.9300	7.5709	1.247	0	0	0
2021/04/20	R213	04/11/2021	11.11	Put	Bond Future	1,654.2200	1.6542	1,611.6900	1.6117	(2.571)	0	0	0
2021/04/20	R213	04/11/2021	11.09	Call	Bond Future	7,444.0000	7.4440	7,537.0000	7.5370	1.249	0	0	0
2021/04/20	R213	03/02/2022	10.60	Put	Bond Future	2,911.8400	2.9118	2,837.9900	2.8380	(2.536)	0	0	430
2021/04/20	R213	03/02/2022	10.00	Call	Bond Future	3,455.2900	3.4553	3,534.6200	3.5346	2.296	0	0	0
2021/04/20	R213	03/02/2022	10.00	Put	Bond Future	4,284.5600	4.2846	4,189.2000	4.1892	(2.226)	0	0	430
2021/04/20	R213	03/02/2022	9.22	Put	Bond Future	6,794.9100	6.7949	6,670.6700	6.6707	(1.828)	0	0	0
2021/04/20	R213	03/02/2022	8.80	Put	Bond Future	8,581.2400	8.5812	8,443.7400	8.4437	(1.602)	0	0	0
2021/04/20	R213	03/02/2022	8.80	Call	Bond Future	1,226.0200	1.2260	1,263.2100	1.2632	3.033	0	0	102
2021/04/20	R213	03/02/2022	9.58	Put	Bond Future	5,525.9200	5.5259	5,414.8200	5.4148	(2.011)	0	0	200
2021/04/20	R213	03/02/2022	8.63	Put	Bond Future	9,370.2700	9.3703	9,228.0100	9.2280	(1.518)	0	0	0
2021/04/20	R213	03/02/2022	8.63	Call	Bond Future	1,037.7000	1.0377	1,070.1300	1.0701	3.125	0	0	200
2021/04/20	R213	03/02/2022	9.98	Call	Bond Future	3,405.3500	3.4054	3,483.9300	3.4839	2.308	0	0	0
2021/04/20	R213	03/02/2022	9.98	Put	Bond Future	4,338.2500	4.3382	4,242.1400	4.2421	(2.215)	0	0	0
2021/04/20	R213	03/02/2022			Bond Future	10.1612	84.6741	10.1271	84.8488	(0.336)	0.0000	0.0000	0
2021/04/20	R213	03/02/2022	10.60	Call	Bond Future	5,114.6200	5.1146	5,215.4600	5.2155	1.972	0	0	0
2021/04/20	R213	03/02/2022	9.22	Call	Bond Future	1,796.7800	1.7968	1,847.2300	1.8472	2.808	0	0	430
2021/04/20	R213	03/02/2022	10.25	Call	Bond Future	4,107.8900	4.1079	4,196.4100	4.1964	2.155	0	0	0
2021/04/20	R213	03/02/2022	10.25	Put	Bond Future	3,655.9100	3.6559	3,569.7400	3.5697	(2.357)	0	0	102
2021/04/20	R213	03/02/2022	9.76	Call	Bond Future	2,882.2000	2.8822	2,952.5500	2.9525	2.441	0	0	0
2021/04/20	R213	03/02/2022	9.76	Put	Bond Future	4,966.1500	4.9662	4,861.8100	4.8618	(2.101)	0	0	102
2021/04/20	R213	03/02/2022	10.15	Call	Bond Future	3,840.3300	3.8403	3,925.2000	3.9252	2.210	0	0	0
2021/04/20	R213	03/02/2022	10.15	Put	Bond Future	3,897.7400	3.8977	3,807.9200	3.8079	(2.304)	0	0	200
2021/04/20	R213	03/02/2022	9.58	Call	Bond Future	2,484.7800	2.4848	2,548.3700	2.5484	2.559	0	0	0
2021/04/20	R213	03/02/2022	9.97	Call	Bond Future	3,380.8300	3.3808	3,459.0300	3.4590	2.313	0	0	0
2021/04/20	R213	03/02/2022	9.97	Put	Bond Future	4,365.6000	4.3656	4,269.1100	4.2691	(2.210)	0	0	0
2021/04/20	R213	03/02/2022	9.96	Call	Bond Future	3,356.0900	3.3561	3,433.9200	3.4339	2.319	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	R213	03/02/2022	9.96	Put	Bond Future	4,392.7800	4.3928	4,295.9200	4.2959	(2.205)	0	0	0
2021/04/20	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R213	05/05/2022	10.63	Call	Bond Future	1,151.3200	1.1513	1,357.7800	1.3578	17.932	0	0	0
2021/04/20	R213	05/05/2022			Bond Future	10.3951	82.0478	10.3534	82.2542	(0.401)	0.0000	0.0000	0
2021/04/20	R213	05/05/2022	10.64	Call	Bond Future	1,199.8600	1.1999	1,406.3200	1.4063	17.207	0	0	0
2021/04/20	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R213	05/05/2022	10.65	Call	Bond Future	1,248.3500	1.2483	1,454.8100	1.4548	16.539	0	0	0
2021/04/20	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R214	06/05/2021	12.26	Call	Bond Future	7,679.0000	7.6790	7,605.2200	7.6052	(0.961)	0	0	0
2021/04/20	R214	06/05/2021	12.26	Put	Bond Future	23.3700	0.0234	19.9400	0.0199	(14.677)	0	0	0
2021/04/20	R214	06/05/2021	12.25	Call	Bond Future	7,632.4200	7.6324	7,558.5400	7.5585	(0.968)	0	0	0
2021/04/20	R214	06/05/2021	12.25	Put	Bond Future	24.3000	0.0243	20.7700	0.0208	(14.527)	0	0	0
2021/04/20	R214	06/05/2021			Bond Future	10.8037	66.3739	10.8158	66.3036	0.112	0.0000	0.0000	15,600
2021/04/20	R214	06/05/2021	12.27	Call	Bond Future	7,725.5500	7.7255	7,651.8700	7.6519	(0.954)	0	0	0
2021/04/20	R214	06/05/2021	12.27	Put	Bond Future	22.4800	0.0225	19.1500	0.0192	(14.813)	0	0	0
2021/04/20	R214	05/08/2021	12.03	Put	Bond Future	1,420.8800	1.4209	1,414.8300	1.4148	(0.426)	0	0	0
2021/04/20	R214	05/08/2021	12.01	Call	Bond Future	6,813.9100	6.8139	6,778.1400	6.7781	(0.525)	0	0	0
2021/04/20	R214	05/08/2021			Bond Future	10.9923	67.0630	10.9975	67.0333	0.048	0.0000	0.0000	0
2021/04/20	R214	05/08/2021	12.02	Call	Bond Future	6,848.6400	6.8486	6,812.8700	6.8129	(0.522)	0	0	0
2021/04/20	R214	05/08/2021	12.02	Put	Bond Future	1,435.1200	1.4351	1,429.0700	1.4291	(0.422)	0	0	0
2021/04/20	R214	05/08/2021	12.03	Call	Bond Future	6,883.4200	6.8834	6,847.6500	6.8476	(0.520)	0	0	0
2021/04/20	R214	05/08/2021	12.01	Put	Bond Future	1,449.4700	1.4495	1,443.4200	1.4434	(0.417)	0	0	0
2021/04/20	R214	04/11/2021	12.47	Call	Bond Future	8,407.4900	8.4075	8,378.0900	8.3781	(0.350)	0	0	0
2021/04/20	R214	04/11/2021	12.46	Call	Bond Future	8,375.4500	8.3754	8,346.0700	8.3461	(0.351)	0	0	0
2021/04/20	R214	04/11/2021	12.46	Put	Bond Future	1,872.8100	1.8728	1,870.2500	1.8703	(0.137)	0	0	0
2021/04/20	R214	04/11/2021			Bond Future	11.1727	64.5403	11.1776	64.5135	0.044	0.0000	0.0000	0
2021/04/20	R214	04/11/2021	12.47	Put	Bond Future	1,858.6200	1.8586	1,856.0400	1.8560	(0.139)	0	0	0
2021/04/20	R214	04/11/2021	12.48	Call	Bond Future	8,439.5500	8.4396	8,410.1500	8.4101	(0.348)	0	0	0
2021/04/20	R214	04/11/2021	12.48	Put	Bond Future	1,844.5200	1.8445	1,841.9400	1.8419	(0.140)	0	0	0
2021/04/20	R214	03/02/2022	11.40	Put	Bond Future	4,316.5700	4.3166	4,308.3200	4.3083	(0.191)	0	0	0
2021/04/20	R214	03/02/2022	11.41	Call	Bond Future	4,524.1000	4.5241	4,517.3000	4.5173	(0.150)	0	0	0
2021/04/20	R214	03/02/2022	11.39	Put	Bond Future	4,342.4600	4.3425	4,334.2100	4.3342	(0.190)	0	0	0
2021/04/20	R214	03/02/2022			Bond Future	11.3663	65.2768	11.3661	65.2783	(0.002)	0.0000	0.0000	0
2021/04/20	R214	03/02/2022	11.40	Call	Bond Future	4,496.5400	4.4965	4,489.7400	4.4897	(0.151)	0	0	0
2021/04/20	R214	03/02/2022	11.41	Put	Bond Future	4,290.8200	4.2908	4,282.5700	4.2826	(0.192)	0	0	0
2021/04/20	R214	03/02/2022	11.39	Call	Bond Future	4,469.0500	4.4690	4,462.2500	4.4623	(0.152)	0	0	0
2021/04/20	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R214	05/05/2022	11.75	Call	Bond Future	925.8000	0.9258	950.0900	0.9501	2.624	0	0	0
2021/04/20	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R214	05/05/2022			Bond Future	11.5702	62.6955	11.5655	62.7198	(0.040)	0.0000	0.0000	0
2021/04/20	R214	05/05/2022	11.74	Call	Bond Future	874.9000	0.8749	899.1900	0.8992	2.776	0	0	0
2021/04/20	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R214	05/05/2022	11.73	Call	Bond Future	823.9300	0.8239	848.2200	0.8482	2.948	0	0	0
2021/04/20	R248	06/05/2021	12.36	Call	Bond Future	9,988.9400	9.9889	9,861.8400	9.8618	(1.272)	0	0	0
2021/04/20	R248	06/05/2021	12.36	Put	Bond Future	11.8800	0.0119	10.0700	0.0101	(15.236)	0	0	0
2021/04/20	R248	06/05/2021	10.20	Call	Bond Future	211.5400	0.2115	176.6300	0.1766	(16.503)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	R248	06/05/2021	10.80	Put	Bond Future	1,726.7800	1.7268	1,743.4700	1.7435	0.967	0	0	0
2021/04/20	R248	06/05/2021	10.80	Call	Bond Future	1,515.5100	1.5155	1,406.9100	1.4069	(7.166)	0	0	0
2021/04/20	R248	06/05/2021			Bond Future	10.8288	83.6239	10.8460	83.4986	0.158	0.0000	0.0000	135,246
2021/04/20	R248	06/05/2021	12.35	Call	Bond Future	9,931.4800	9.9315	9,804.3200	9.8043	(1.280)	0	0	0
2021/04/20	R248	06/05/2021	12.35	Put	Bond Future	12.4200	0.0124	10.5500	0.0105	(15.056)	0	0	0
2021/04/20	R248	06/05/2021	12.34	Call	Bond Future	9,873.9600	9.8740	9,746.7300	9.7467	(1.289)	0	0	0
2021/04/20	R248	06/05/2021	12.34	Put	Bond Future	12.9900	0.0130	11.0500	0.0110	(14.935)	0	0	0
2021/04/20	R248	06/05/2021	10.90	Put	Bond Future	1,377.7600	1.3778	1,385.4200	1.3854	0.556	0	0	0
2021/04/20	R248	06/05/2021	10.90	Call	Bond Future	1,895.2200	1.8952	1,777.5900	1.7776	(6.207)	0	0	1,030
2021/04/20	R248	06/05/2021	11.40	Put	Bond Future	379.5300	0.3795	368.4400	0.3684	(2.922)	0	0	0
2021/04/20	R248	06/05/2021	11.40	Call	Bond Future	4,375.4900	4.3755	4,239.1100	4.2391	(3.117)	0	0	1,030
2021/04/20	R248	06/05/2021	10.20	Put	Bond Future	5,045.8300	5.0458	5,136.2100	5.1362	1.791	0	0	0
2021/04/20	R248	05/08/2021	11.20	Put	Bond Future	3,231.3700	3.2314	3,245.5100	3.2455	0.438	0	0	0
2021/04/20	R248	05/08/2021	11.20	Call	Bond Future	4,499.5400	4.4995	4,439.2200	4.4392	(1.341)	0	0	1,000
2021/04/20	R248	05/08/2021	10.50	Put	Bond Future	5,967.0000	5.9670	5,998.7300	5.9987	0.532	0	0	0
2021/04/20	R248	05/08/2021	10.30	Call	Bond Future	1,608.4100	1.6084	1,571.9100	1.5719	(2.269)	0	0	1,300
2021/04/20	R248	05/08/2021	10.90	Put	Bond Future	4,242.0700	4.2421	4,262.8600	4.2629	0.490	0	0	0
2021/04/20	R248	05/08/2021	10.90	Call	Bond Future	3,393.1200	3.3931	3,339.4500	3.3394	(1.582)	0	0	1,300
2021/04/20	R248	05/08/2021	10.60	Put	Bond Future	5,492.2600	5.4923	5,521.0600	5.5211	0.524	0	0	0
2021/04/20	R248	05/08/2021	10.60	Call	Bond Future	2,424.8800	2.4249	2,379.2200	2.3792	(1.883)	0	0	0
2021/04/20	R248	05/08/2021	12.51	Put	Bond Future	893.2100	0.8932	893.1500	0.8931	(0.007)	0	0	0
2021/04/20	R248	05/08/2021	12.52	Call	Bond Future	10,402.7100	10.4027	10,328.1500	10.3282	(0.717)	0	0	0
2021/04/20	R248	05/08/2021	12.50	Put	Bond Future	903.7900	0.9038	903.7600	0.9038	(0.003)	0	0	0
2021/04/20	R248	05/08/2021			Bond Future	11.0186	84.4921	11.0291	84.4177	0.095	0.0000	0.0000	33,140
2021/04/20	R248	05/08/2021	10.50	Call	Bond Future	2,136.5600	2.1366	2,093.8300	2.0938	(2.000)	0	0	1,000
2021/04/20	R248	05/08/2021	10.00	Put	Bond Future	8,805.3000	8.8053	8,852.9200	8.8529	0.541	0	0	0
2021/04/20	R248	05/08/2021	10.00	Call	Bond Future	971.7200	0.9717	944.8800	0.9449	(2.762)	0	0	0
2021/04/20	R248	05/08/2021	10.30	Put	Bond Future	7,001.7700	7.0018	7,039.7300	7.0397	0.542	0	0	0
2021/04/20	R248	05/08/2021	12.51	Call	Bond Future	10,356.5300	10.3565	10,282.0100	10.2820	(0.720)	0	0	0
2021/04/20	R248	05/08/2021	12.52	Put	Bond Future	882.7500	0.8828	882.6500	0.8827	(0.011)	0	0	0
2021/04/20	R248	05/08/2021	12.50	Call	Bond Future	10,310.3800	10.3104	10,235.8900	10.2359	(0.722)	0	0	0
2021/04/20	R248	04/11/2021	12.85	Call	Bond Future	11,588.3500	11.5884	11,521.3600	11.5214	(0.578)	0	0	0
2021/04/20	R248	04/11/2021	12.85	Put	Bond Future	1,515.5600	1.5156	1,519.9000	1.5199	0.286	0	0	0
2021/04/20	R248	04/11/2021			Bond Future	11.2003	81.0310	11.2107	80.9597	0.092	0.0000	0.0000	0
2021/04/20	R248	04/11/2021	12.84	Call	Bond Future	11,547.1700	11.5472	11,480.2300	11.4802	(0.580)	0	0	0
2021/04/20	R248	04/11/2021	12.84	Put	Bond Future	1,528.4100	1.5284	1,532.8000	1.5328	0.287	0	0	0
2021/04/20	R248	04/11/2021	12.83	Call	Bond Future	11,506.0100	11.5060	11,439.1200	11.4391	(0.581)	0	0	0
2021/04/20	R248	04/11/2021	12.83	Put	Bond Future	1,541.3600	1.5414	1,545.8000	1.5458	0.288	0	0	0
2021/04/20	R248	03/02/2022	11.48	Call	Bond Future	5,360.4400	5.3604	5,331.8300	5.3318	(0.534)	0	0	0
2021/04/20	R248	03/02/2022	11.49	Put	Bond Future	4,769.5400	4.7695	4,777.1300	4.7771	0.159	0	0	0
2021/04/20	R248	03/02/2022	11.47	Call	Bond Future	5,326.0700	5.3261	5,297.5400	5.2975	(0.536)	0	0	0
2021/04/20	R248	03/02/2022			Bond Future	11.3958	81.9559	11.4012	81.9196	0.048	0.0000	0.0000	0
2021/04/20	R248	03/02/2022	11.48	Put	Bond Future	4,801.0200	4.8010	4,808.6800	4.8087	0.160	0	0	0
2021/04/20	R248	03/02/2022	11.49	Call	Bond Future	5,394.8800	5.3949	5,366.2000	5.3662	(0.532)	0	0	0
2021/04/20	R248	03/02/2022	11.47	Put	Bond Future	4,832.6800	4.8327	4,840.4200	4.8404	0.160	0	0	0
2021/04/20	R248	05/05/2022	11.79	Call	Bond Future	1,202.8100	1.2028	1,194.6500	1.1947	(0.678)	0	0	0
2021/04/20	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R248	05/05/2022	11.80	Call	Bond Future	1,265.7200	1.2657	1,257.5600	1.2576	(0.645)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/20	R248	05/05/2022			Bond Future	11.6016	78.4178	11.6029	78.4097	0.011	0.0000	0.0000	0
2021/04/20	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/20	R248	05/05/2022	11.81	Call	Bond Future	1,328.5500	1.3285	1,320.3900	1.3204	(0.614)	0	0	0
2021/04/20	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **1358449**