



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 30/04/2021 TO 30/04/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	2025	06/05/2021		Bond Future	151.9075	151.9075	152.2043	152.2043	0.195	0.0000	0.0000	1,355
2021/04/30	2025	05/08/2021		Bond Future	151.9932	151.9932	152.2924	152.2924	0.197	0.0000	0.0000	4,330
2021/04/30	2025	04/11/2021		Bond Future	153.7498	153.7498	154.0516	154.0516	0.196	0.0000	0.0000	0
2021/04/30	2025	03/02/2022		Bond Future	153.9405	153.9405	154.2457	154.2457	0.198	0.0000	0.0000	0
2021/04/30	2025	05/05/2022		Bond Future	155.6161	155.6161	155.9248	155.9248	0.198	0.0000	0.0000	0
2021/04/30	2029	06/05/2021		Bond Future	110.4806	110.4806	110.7421	110.7421	0.237	0.0000	0.0000	1,504
2021/04/30	2029	05/08/2021		Bond Future	111.6528	111.6528	111.9165	111.9165	0.236	0.0000	0.0000	2,898

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
2021/04/30	2029	04/11/2021			Bond Future	111.7957	111.7957	112.0618	112.0618	0.238	0.0000	0.0000	0
2021/04/30	2029	03/02/2022			Bond Future	113.0637	113.0637	113.3327	113.3327	0.238	0.0000	0.0000	0
2021/04/30	2029	05/05/2022			Bond Future	113.1236	113.1236	113.3957	113.3957	0.241	0.0000	0.0000	0
2021/04/30	2030	06/05/2021	11.70	Call	Bond Future	12,433.1500	12.4332	12,306.2300	12.3062	(1.021)	0	0	0
2021/04/30	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2030	06/05/2021	11.69	Call	Bond Future	12,386.6700	12.3867	12,259.7500	12.2597	(1.025)	0	0	0
2021/04/30	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2030	06/05/2021	8.90	Call	Bond Future	112.1600	0.1122	70.7100	0.0707	(36.956)	0	0	0
2021/04/30	2030	06/05/2021	9.00	Call	Bond Future	205.6200	0.2056	143.3000	0.1433	(30.308)	0	0	0
2021/04/30	2030	06/05/2021	9.00	Put	Bond Future	1,718.6800	1.7187	1,783.2800	1.7833	3.759	0	0	5,000
2021/04/30	2030	06/05/2021	9.25	Call	Bond Future	681.6400	0.6816	562.2900	0.5623	(17.509)	0	0	0
2021/04/30	2030	06/05/2021	9.25	Put	Bond Future	776.8700	0.7769	784.4400	0.7844	0.974	0	0	0
2021/04/30	2030	06/05/2021	9.35	Call	Bond Future	987.3400	0.9873	851.1000	0.8511	(13.799)	0	0	0
2021/04/30	2030	06/05/2021	9.27	Put	Bond Future	720.5200	0.7205	724.1800	0.7242	0.508	0	0	0
2021/04/30	2030	06/05/2021	9.27	Call	Bond Future	737.5200	0.7375	614.2600	0.6143	(16.713)	0	0	300
2021/04/30	2030	06/05/2021	10.95	Call	Bond Future	8,846.7000	8.8467	8,719.7800	8.7198	(1.435)	0	0	0
2021/04/30	2030	06/05/2021	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/04/30	2030	06/05/2021	9.92	Call	Bond Future	3,592.6700	3.5927	3,458.3400	3.4583	(3.739)	0	0	0
2021/04/30	2030	06/05/2021	7.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/04/30	2030	06/05/2021	10.04	Call	Bond Future	4,216.3400	4.2163	4,085.7600	4.0858	(3.097)	0	0	0
2021/04/30	2030	06/05/2021	10.04	Put	Bond Future	9.1100	0.0091	5.4500	0.0055	(40.176)	0	0	0
2021/04/30	2030	06/05/2021	9.15	Call	Bond Future	1,103.2100	1.1032	1,131.9500	1.1319	2.605	0	0	0
2021/04/30	2030	06/05/2021	9.15	Call	Bond Future	444.1800	0.4442	346.0000	0.3460	(22.104)	0	0	0
2021/04/30	2030	06/05/2021			Bond Future	9.2670	94.7190	9.2896	94.5920	0.244	0.0000	0.0000	62,145
2021/04/30	2030	06/05/2021	11.71	Call	Bond Future	12,479.5900	12.4796	12,352.6700	12.3527	(1.017)	0	0	0
2021/04/30	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2030	06/05/2021	8.95	Call	Bond Future	153.3800	0.1534	101.9200	0.1019	(33.551)	0	0	0
2021/04/30	2030	06/05/2021	8.95	Put	Bond Future	1,953.3500	1.9534	2,028.8100	2.0288	3.863	0	0	2,500
2021/04/30	2030	06/05/2021	8.36	Put	Bond Future	5,273.0000	5.2730	5,399.3200	5.3993	2.396	0	0	0
2021/04/30	2030	06/05/2021	8.36	Call	Bond Future	0.8300	0.0008	0.2300	0.0002	(72.289)	0	0	0
2021/04/30	2030	06/05/2021	8.86	Put	Bond Future	2,405.3100	2.4053	2,498.0100	2.4980	3.854	0	0	0
2021/04/30	2030	06/05/2021	8.86	Call	Bond Future	86.0400	0.0860	51.8200	0.0518	(39.772)	0	0	0
2021/04/30	2030	06/05/2021	8.90	Put	Bond Future	2,200.1800	2.2002	2,285.6500	2.2856	3.885	0	0	2,500
2021/04/30	2030	06/05/2021	9.35	Put	Bond Future	523.1800	0.5232	513.8600	0.5139	(1.781)	0	0	0
2021/04/30	2030	06/05/2021	8.77	Put	Bond Future	2,887.2900	2.8873	2,993.3300	2.9933	3.673	0	0	0
2021/04/30	2030	06/05/2021	8.77	Call	Bond Future	45.0400	0.0450	24.1600	0.0242	(46.359)	0	0	300
2021/04/30	2030	06/05/2021	9.92	Put	Bond Future	22.0400	0.0220	14.6300	0.0146	(33.621)	0	0	700
2021/04/30	2030	06/05/2021	9.22	Call	Bond Future	603.4000	0.6034	489.9300	0.4899	(18.805)	0	0	0
2021/04/30	2030	06/05/2021	9.22	Put	Bond Future	867.3100	0.8673	880.7600	0.8808	1.551	0	0	700
2021/04/30	2030	06/05/2021	7.97	Put	Bond Future	7,657.7000	7.6577	7,784.6200	7.7846	1.657	0	0	0
2021/04/30	2030	06/05/2021	10.74	Call	Bond Future	7,804.8600	7.8049	7,677.9300	7.6779	(1.626)	0	0	0
2021/04/30	2030	06/05/2021	10.74	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/30	2030	05/08/2021	8.50	Put	Bond Future	6,205.9800	6.2060	6,260.9100	6.2609	0.885	0	0	0
2021/04/30	2030	05/08/2021	8.83	Call	Bond Future	1,095.2000	1.0952	989.1500	0.9892	(9.683)	0	0	479
2021/04/30	2030	05/08/2021	10.15	Call	Bond Future	4,738.3800	4.7384	4,546.7500	4.5468	(4.044)	0	0	0
2021/04/30	2030	05/08/2021	10.30	Put	Bond Future	1,048.7800	1.0488	996.1300	0.9961	(5.020)	0	0	200
2021/04/30	2030	05/08/2021	8.78	Put	Bond Future	4,961.3200	4.9613	4,988.5100	4.9885	0.548	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
2021/04/30	2030	05/08/2021	8.78	Call	Bond Future	1,015.3700	1.0154	913.8700	0.9139	(9.996)	0	0	200
2021/04/30	2030	05/08/2021	7.70	Put	Bond Future	10,518.1800	10.5182	10,626.9200	10.6269	1.034	0	0	0
2021/04/30	2030	05/08/2021	9.45	Call	Bond Future	2,434.2000	2.4342	2,284.6900	2.2847	(6.142)	0	0	600
2021/04/30	2030	05/08/2021	12.10	Call	Bond Future	12,869.4100	12.8694	12,736.7600	12.7368	(1.031)	0	0	0
2021/04/30	2030	05/08/2021	12.10	Put	Bond Future	49.4400	0.0494	45.4800	0.0455	(8.010)	0	0	600
2021/04/30	2030	05/08/2021	10.42	Call	Bond Future	5,754.0300	5.7540	5,597.3400	5.5973	(2.723)	0	0	0
2021/04/30	2030	05/08/2021	10.42	Put	Bond Future	892.0000	0.8920	864.0000	0.8640	(3.139)	0	0	0
2021/04/30	2030	05/08/2021	10.41	Call	Bond Future	5,715.9000	5.7159	5,557.3300	5.5573	(2.774)	0	0	0
2021/04/30	2030	05/08/2021	10.41	Put	Bond Future	904.3200	0.9043	874.4400	0.8744	(3.304)	0	0	0
2021/04/30	2030	05/08/2021			Bond Future	9.4895	91.6951	9.5133	91.5664	0.251	0.0000	0.0000	97,389
2021/04/30	2030	05/08/2021	8.50	Call	Bond Future	642.6800	0.6427	568.9200	0.5689	(11.477)	0	0	5,000
2021/04/30	2030	05/08/2021	9.50	Call	Bond Future	2,571.0200	2.5710	2,418.5400	2.4185	(5.931)	0	0	0
2021/04/30	2030	05/08/2021	9.50	Put	Bond Future	2,514.1100	2.5141	2,490.3200	2.4903	(0.946)	0	0	5,000
2021/04/30	2030	05/08/2021	8.83	Put	Bond Future	4,755.9800	4.7560	4,778.6200	4.7786	0.476	0	0	0
2021/04/30	2030	05/08/2021	10.15	Put	Bond Future	1,251.9100	1.2519	1,188.9700	1.1890	(5.028)	0	0	479
2021/04/30	2030	05/08/2021	9.75	Call	Bond Future	3,330.8000	3.3308	3,151.5200	3.1515	(5.382)	0	0	0
2021/04/30	2030	05/08/2021	9.75	Put	Bond Future	1,934.7200	1.9347	1,884.1300	1.8841	(2.615)	0	0	479
2021/04/30	2030	05/08/2021	10.30	Call	Bond Future	5,302.9200	5.3029	5,121.5800	5.1216	(3.420)	0	0	0
2021/04/30	2030	05/08/2021	7.70	Call	Bond Future	136.7600	0.1368	116.8100	0.1168	(14.588)	0	0	200
2021/04/30	2030	05/08/2021	8.95	Put	Bond Future	4,284.5900	4.2846	4,296.4000	4.2964	0.276	0	0	0
2021/04/30	2030	05/08/2021	8.95	Call	Bond Future	1,303.7600	1.3038	1,186.8800	1.1869	(8.965)	0	0	600
2021/04/30	2030	05/08/2021	9.45	Put	Bond Future	2,648.2000	2.6482	2,627.3800	2.6274	(0.786)	0	0	0
2021/04/30	2030	05/08/2021	10.43	Call	Bond Future	5,792.2600	5.7923	5,637.5600	5.6376	(2.671)	0	0	0
2021/04/30	2030	05/08/2021	10.43	Put	Bond Future	879.8200	0.8798	853.8100	0.8538	(2.956)	0	0	0
2021/04/30	2030	04/11/2021	9.20	Call	Bond Future	2,116.3700	2.1164	1,949.1000	1.9491	(7.904)	0	0	1,102
2021/04/30	2030	04/11/2021	11.26	Call	Bond Future	8,573.4500	8.5735	8,415.5800	8.4156	(1.841)	0	0	0
2021/04/30	2030	04/11/2021	8.27	Put	Bond Future	8,573.8300	8.5738	8,630.9400	8.6309	0.666	0	0	0
2021/04/30	2030	04/11/2021	8.27	Call	Bond Future	721.0500	0.7211	647.4900	0.6475	(10.202)	0	0	300
2021/04/30	2030	04/11/2021	8.77	Put	Bond Future	6,324.8700	6.3249	6,323.3000	6.3233	(0.025)	0	0	0
2021/04/30	2030	04/11/2021	11.44	Put	Bond Future	665.9300	0.6659	640.4700	0.6405	(3.823)	0	0	300
2021/04/30	2030	04/11/2021	10.60	Call	Bond Future	6,205.9700	6.2060	6,005.5800	6.0056	(3.229)	0	0	0
2021/04/30	2030	04/11/2021	10.60	Put	Bond Future	1,601.4500	1.6015	1,531.7300	1.5317	(4.354)	0	0	0
2021/04/30	2030	04/11/2021	10.59	Put	Bond Future	1,616.8000	1.6168	1,544.2900	1.5443	(4.485)	0	0	0
2021/04/30	2030	04/11/2021			Bond Future	9.6910	92.7344	9.7160	92.6037	0.258	0.0000	0.0000	0
2021/04/30	2030	04/11/2021	9.20	Put	Bond Future	4,735.9800	4.7360	4,699.3800	4.6994	(0.773)	0	0	0
2021/04/30	2030	04/11/2021	11.26	Put	Bond Future	814.0600	0.8141	786.8600	0.7869	(3.341)	0	0	1,102
2021/04/30	2030	04/11/2021	9.90	Put	Bond Future	2,800.6700	2.8007	2,725.0600	2.7251	(2.700)	0	0	0
2021/04/30	2030	04/11/2021	9.90	Call	Bond Future	3,886.9400	3.8869	3,680.6600	3.6807	(5.307)	0	0	1,102
2021/04/30	2030	04/11/2021	8.77	Call	Bond Future	1,330.9300	1.3309	1,198.6900	1.1987	(9.936)	0	0	300
2021/04/30	2030	04/11/2021	11.44	Call	Bond Future	9,259.5300	9.2595	9,103.4000	9.1034	(1.686)	0	0	0
2021/04/30	2030	04/11/2021	10.61	Call	Bond Future	6,239.6800	6.2397	6,042.0800	6.0421	(3.167)	0	0	0
2021/04/30	2030	04/11/2021	10.61	Put	Bond Future	1,586.2000	1.5862	1,519.2700	1.5193	(4.220)	0	0	0
2021/04/30	2030	04/11/2021	10.59	Call	Bond Future	6,172.3300	6.1723	5,969.1500	5.9691	(3.292)	0	0	0
2021/04/30	2030	03/02/2022	8.85	Put	Bond Future	6,949.6200	6.9496	7,191.2400	7.1912	3.477	0	0	0
2021/04/30	2030	03/02/2022	8.85	Call	Bond Future	1,328.0900	1.3281	1,437.5100	1.4375	8.239	0	0	1,000
2021/04/30	2030	03/02/2022	8.39	Put	Bond Future	8,979.7600	8.9798	9,219.0800	9.2191	2.665	0	0	0
2021/04/30	2030	03/02/2022	8.39	Call	Bond Future	802.2200	0.8022	909.3400	0.9093	13.353	0	0	101
2021/04/30	2030	03/02/2022	9.35	Call	Bond Future	2,209.7800	2.2098	2,289.6600	2.2897	3.615	0	0	0

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2021/04/30	2030	03/02/2022	9.35	Put	Bond Future	5,148.7700	5.1488	5,360.8500	5.3609	4.119	0	0	101
2021/04/30	2030	03/02/2022	9.45	Call	Bond Future	2,419.0500	2.4191	2,496.6600	2.4967	3.208	0	0	0
2021/04/30	2030	03/02/2022	9.45	Put	Bond Future	4,833.1500	4.8331	5,042.9600	5.0430	4.341	0	0	0
2021/04/30	2030	03/02/2022			Bond Future	9.9195	89.7603	9.9457	89.6281	0.264	0.0000	0.0000	0
2021/04/30	2030	03/02/2022	10.85	Call	Bond Future	6,388.4000	6.3884	6,424.4600	6.4245	0.564	0	0	0
2021/04/30	2030	03/02/2022	10.85	Put	Bond Future	1,839.7500	1.8397	2,008.0100	2.0080	9.146	0	0	1,000
2021/04/30	2030	03/02/2022	9.60	Put	Bond Future	4,385.7400	4.3857	4,593.6900	4.5937	4.742	0	0	0
2021/04/30	2030	03/02/2022	9.60	Call	Bond Future	2,751.8400	2.7518	2,827.5900	2.8276	2.753	0	0	1,000
2021/04/30	2030	03/02/2022	9.78	Call	Bond Future	3,181.4800	3.1815	3,254.5100	3.2545	2.295	0	0	0
2021/04/30	2030	03/02/2022	9.78	Put	Bond Future	3,890.2800	3.8903	4,095.5100	4.0955	5.275	0	0	101
2021/04/30	2030	03/02/2022	9.43	Call	Bond Future	2,376.2700	2.3763	2,454.4300	2.4544	3.289	0	0	0
2021/04/30	2030	03/02/2022	9.43	Put	Bond Future	4,895.0400	4.8950	5,105.4000	5.1054	4.297	0	0	0
2021/04/30	2030	03/02/2022	9.44	Call	Bond Future	2,397.4500	2.3975	2,475.4900	2.4755	3.255	0	0	0
2021/04/30	2030	03/02/2022	9.44	Put	Bond Future	4,863.8700	4.8639	5,074.1100	5.0741	4.322	0	0	0
2021/04/30	2030	05/05/2022	10.21	Call	Bond Future	169.1800	0.1692	35.6700	0.0357	(78.916)	0	0	0
2021/04/30	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2030	05/05/2022			Bond Future	10.1752	90.7150	10.2027	90.5815	0.270	0.0000	0.0000	0
2021/04/30	2030	05/05/2022	10.19	Call	Bond Future	71.9500	0.0720	0.0000	0.0000	(100.000)	0	0	0
2021/04/30	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	61.5600	0.0616	100.000	0	0	0
2021/04/30	2030	05/05/2022	10.20	Call	Bond Future	120.5800	0.1206	0.0000	0.0000	(100.000)	0	0	0
2021/04/30	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	12.9300	0.0129	100.000	0	0	0
2021/04/30	2032	06/05/2021	12.12	Call	Bond Future	11,183.3700	11.1834	10,987.9200	10.9879	(1.748)	0	0	0
2021/04/30	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2032	06/05/2021	12.57	Call	Bond Future	13,374.6700	13.3747	13,179.2200	13.1792	(1.461)	0	0	0
2021/04/30	2032	06/05/2021			Bond Future	10.0718	89.0233	10.1045	88.8278	0.325	0.0000	0.0000	71,671
2021/04/30	2032	06/05/2021	12.11	Call	Bond Future	11,133.6700	11.1337	10,938.2200	10.9382	(1.755)	0	0	0
2021/04/30	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2032	06/05/2021	12.10	Call	Bond Future	11,083.9100	11.0839	10,888.4600	10.8885	(1.763)	0	0	0
2021/04/30	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	736
2021/04/30	2032	06/05/2021	10.33	Put	Bond Future	273.9300	0.2739	275.3900	0.2754	0.533	0	0	0
2021/04/30	2032	06/05/2021	10.33	Call	Bond Future	1,801.4900	1.8015	1,607.5000	1.6075	(10.768)	0	0	736
2021/04/30	2032	05/08/2021	11.37	Call	Bond Future	6,858.2000	6.8582	6,671.0700	6.6711	(2.729)	0	0	0
2021/04/30	2032	05/08/2021	11.37	Put	Bond Future	910.9300	0.9109	921.6600	0.9217	1.178	0	0	0
2021/04/30	2032	05/08/2021			Bond Future	10.2944	89.9454	10.3286	89.7475	0.332	0.0000	0.0000	131,970
2021/04/30	2032	05/08/2021	11.35	Call	Bond Future	6,776.8900	6.7769	6,590.2200	6.5902	(2.755)	0	0	0
2021/04/30	2032	05/08/2021	11.35	Put	Bond Future	935.0500	0.9350	946.2400	0.9462	1.197	0	0	0
2021/04/30	2032	05/08/2021	11.36	Call	Bond Future	6,817.5100	6.8175	6,630.6100	6.6306	(2.741)	0	0	0
2021/04/30	2032	05/08/2021	11.36	Put	Bond Future	922.9300	0.9229	933.8900	0.9339	1.188	0	0	0
2021/04/30	2032	04/11/2021	9.83	Call	Bond Future	2,083.1600	2.0832	1,889.8000	1.8898	(9.282)	0	0	700
2021/04/30	2032	04/11/2021	11.71	Put	Bond Future	1,475.4300	1.4754	1,460.9500	1.4609	(0.981)	0	0	0
2021/04/30	2032	04/11/2021	11.69	Call	Bond Future	7,823.3300	7.8233	7,608.4000	7.6084	(2.747)	0	0	0
2021/04/30	2032	04/11/2021	11.70	Call	Bond Future	7,860.0500	7.8600	7,645.0200	7.6450	(2.736)	0	0	0
2021/04/30	2032	04/11/2021			Bond Future	10.5074	86.8182	10.5431	86.6175	0.340	0.0000	0.0000	21
2021/04/30	2032	04/11/2021	9.83	Put	Bond Future	6,012.0000	6.0120	6,019.2800	6.0193	0.121	0	0	0
2021/04/30	2032	04/11/2021	12.81	Call	Bond Future	12,205.2200	12.2052	11,989.6900	11.9897	(1.766)	0	0	0
2021/04/30	2032	04/11/2021	12.81	Put	Bond Future	472.6700	0.4727	457.7800	0.4578	(3.150)	0	0	700

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
2021/04/30	2032	04/11/2021	11.71	Call	Bond Future	7,896.8300	7.8968	7,681.7100	7.6817	(2.724)	0	0	0
2021/04/30	2032	04/11/2021	11.69	Put	Bond Future	1,503.2700	1.5033	1,488.9800	1.4890	(0.951)	0	0	0
2021/04/30	2032	04/11/2021	9.33	Put	Bond Future	8,177.9700	8.1780	8,258.4400	8.2584	0.984	0	0	0
2021/04/30	2032	04/11/2021	9.33	Call	Bond Future	1,193.0400	1.1930	1,072.8700	1.0729	(10.073)	0	0	700
2021/04/30	2032	04/11/2021	11.70	Put	Bond Future	1,489.3000	1.4893	1,474.9100	1.4749	(0.966)	0	0	0
2021/04/30	2032	03/02/2022	10.53	Call	Bond Future	3,491.2700	3.4913	3,537.6700	3.5377	1.329	0	0	0
2021/04/30	2032	03/02/2022	10.53	Put	Bond Future	4,652.7200	4.6527	4,902.0300	4.9020	5.358	0	0	210
2021/04/30	2032	03/02/2022	10.35	Put	Bond Future	5,207.3000	5.2073	5,459.1200	5.4591	4.836	0	0	400
2021/04/30	2032	03/02/2022	9.58	Put	Bond Future	8,142.8600	8.1429	8,438.2200	8.4382	3.627	0	0	0
2021/04/30	2032	03/02/2022	9.58	Call	Bond Future	1,483.5800	1.4836	1,576.0300	1.5760	6.232	0	0	400
2021/04/30	2032	03/02/2022	11.13	Call	Bond Future	5,254.1100	5.2541	5,255.5900	5.2556	0.028	0	0	0
2021/04/30	2032	03/02/2022	11.13	Put	Bond Future	3,170.1200	3.1701	3,374.5100	3.3745	6.447	0	0	210
2021/04/30	2032	03/02/2022	9.81	Call	Bond Future	1,879.8000	1.8798	1,939.8300	1.9398	3.193	0	0	0
2021/04/30	2032	03/02/2022	9.81	Put	Bond Future	7,165.8600	7.1659	7,428.8000	7.4288	3.669	0	0	198
2021/04/30	2032	03/02/2022	8.91	Put	Bond Future	11,550.2300	11.5502	11,839.1900	11.8392	2.502	0	0	0
2021/04/30	2032	03/02/2022	10.66	Call	Bond Future	3,838.3700	3.8384	3,879.0300	3.8790	1.059	0	0	0
2021/04/30	2032	03/02/2022	10.66	Put	Bond Future	4,282.2600	4.2823	4,525.8300	4.5258	5.688	0	0	97
2021/04/30	2032	03/02/2022	10.42	Call	Bond Future	3,211.0300	3.2110	3,259.0900	3.2591	1.497	0	0	0
2021/04/30	2032	03/02/2022	10.42	Put	Bond Future	4,986.0100	4.9860	5,236.9800	5.2370	5.033	0	0	0
2021/04/30	2032	03/02/2022	10.45	Put	Bond Future	4,893.2600	4.8933	5,144.0700	5.1441	5.126	0	0	198
2021/04/30	2032	03/02/2022	10.43	Call	Bond Future	3,235.7800	3.2358	3,284.0900	3.2841	1.493	0	0	0
2021/04/30	2032	03/02/2022	10.43	Put	Bond Future	4,954.7400	4.9547	5,205.9600	5.2060	5.070	0	0	0
2021/04/30	2032	03/02/2022			Bond Future	10.7412	87.7824	10.7785	87.5795	0.347	0.0000	0.0000	0
2021/04/30	2032	03/02/2022	9.62	Put	Bond Future	7,966.7000	7.9667	8,255.0900	8.2551	3.620	0	0	0
2021/04/30	2032	03/02/2022	9.62	Call	Bond Future	1,548.2300	1.5482	1,633.7100	1.6337	5.521	0	0	210
2021/04/30	2032	03/02/2022	10.35	Call	Bond Future	3,038.8300	3.0388	3,087.7400	3.0877	1.610	0	0	0
2021/04/30	2032	03/02/2022	10.95	Call	Bond Future	4,683.3900	4.6834	4,700.2300	4.7002	0.360	0	0	0
2021/04/30	2032	03/02/2022	10.95	Put	Bond Future	3,555.4100	3.5554	3,775.1600	3.7752	6.181	0	0	400
2021/04/30	2032	03/02/2022	10.14	Call	Bond Future	2,552.1600	2.5522	2,604.5900	2.6046	2.054	0	0	0
2021/04/30	2032	03/02/2022	10.14	Put	Bond Future	5,915.6000	5.9156	6,170.9400	6.1709	4.316	0	0	97
2021/04/30	2032	03/02/2022	9.14	Put	Bond Future	10,304.9400	10.3049	10,602.6500	10.6027	2.889	0	0	0
2021/04/30	2032	03/02/2022	9.14	Call	Bond Future	940.0500	0.9400	1,034.8500	1.0348	10.085	0	0	97
2021/04/30	2032	03/02/2022	8.91	Call	Bond Future	728.7400	0.7287	814.7900	0.8148	11.808	0	0	198
2021/04/30	2032	03/02/2022	10.44	Call	Bond Future	3,260.9300	3.2609	3,309.2000	3.3092	1.480	0	0	0
2021/04/30	2032	03/02/2022	10.44	Put	Bond Future	4,923.9200	4.9239	5,175.1000	5.1751	5.101	0	0	0
2021/04/30	2032	03/02/2022	10.45	Call	Bond Future	3,286.1900	3.2862	3,334.0900	3.3341	1.458	0	0	0
2021/04/30	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	79.5200	0.0795	100.000	0	0	0
2021/04/30	2032	05/05/2022	11.03	Call	Bond Future	177.9800	0.1780	0.0000	0.0000	(100.000)	0	0	0
2021/04/30	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	26.9500	0.0269	100.000	0	0	0
2021/04/30	2032	05/05/2022			Bond Future	10.9962	84.5721	11.0351	84.3672	0.354	0.0000	0.0000	0
2021/04/30	2032	05/05/2022	11.04	Call	Bond Future	230.5000	0.2305	25.5700	0.0256	(88.907)	0	0	0
2021/04/30	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2032	05/05/2022	11.02	Call	Bond Future	125.4100	0.1254	0.0000	0.0000	(100.000)	0	0	0
2021/04/30	2033	06/05/2021			Bond Future	103.6216	103.6216	103.6444	103.6444	0.022	0.0000	0.0000	1,149
2021/04/30	2033	05/08/2021			Bond Future	104.7210	104.7210	104.7434	104.7434	0.021	0.0000	0.0000	9,686
2021/04/30	2033	04/11/2021			Bond Future	104.7097	104.7097	104.7318	104.7318	0.021	0.0000	0.0000	0
2021/04/30	2033	03/02/2022			Bond Future	105.8974	105.8974	105.9197	105.9197	0.021	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
2021/04/30	2033	05/05/2022			Bond Future	105.7993	105.7993	105.8220	105.8220	0.022	0.0000	0.0000	0
2021/04/30	2037	06/05/2021	12.43	Call	Bond Future	8,414.2800	8.4143	7,922.4000	7.9224	(5.846)	0	0	0
2021/04/30	2037	06/05/2021	12.44	Put	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
2021/04/30	2037	06/05/2021	12.42	Call	Bond Future	8,360.4600	8.3605	7,868.5800	7.8686	(5.883)	0	0	0
2021/04/30	2037	06/05/2021			Bond Future	10.9924	83.8607	11.0702	83.3689	0.707	0.0000	0.0000	56,508
2021/04/30	2037	06/05/2021	12.43	Put	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2021/04/30	2037	06/05/2021	12.44	Call	Bond Future	8,468.0500	8.4680	7,976.1700	7.9762	(5.809)	0	0	0
2021/04/30	2037	06/05/2021	12.42	Put	Bond Future	0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	0
2021/04/30	2037	05/08/2021	12.27	Call	Bond Future	7,246.7400	7.2467	6,843.7800	6.8438	(5.561)	0	0	0
2021/04/30	2037	05/08/2021	12.27	Put	Bond Future	1,163.1400	1.1631	1,257.5400	1.2575	8.116	0	0	0
2021/04/30	2037	05/08/2021	12.28	Call	Bond Future	7,287.5900	7.2876	6,883.7200	6.8837	(5.542)	0	0	0
2021/04/30	2037	05/08/2021	12.26	Put	Bond Future	1,177.0100	1.1770	1,272.3300	1.2723	8.098	0	0	0
2021/04/30	2037	05/08/2021			Bond Future	11.2216	80.4741	11.3027	79.9768	0.723	0.0000	0.0000	112,691
2021/04/30	2037	05/08/2021	12.28	Put	Bond Future	1,149.4100	1.1494	1,242.9000	1.2429	8.134	0	0	0
2021/04/30	2037	05/08/2021	12.26	Call	Bond Future	7,205.9600	7.2060	6,803.9200	6.8039	(5.579)	0	0	0
2021/04/30	2037	04/11/2021	12.30	Call	Bond Future	7,341.2600	7.3413	6,845.3800	6.8454	(6.755)	0	0	0
2021/04/30	2037	04/11/2021	12.30	Put	Bond Future	2,380.5000	2.3805	2,388.0800	2.3881	0.318	0	0	600
2021/04/30	2037	04/11/2021	11.49	Put	Bond Future	4,091.8900	4.0919	4,185.3500	4.1854	2.284	0	0	0
2021/04/30	2037	04/11/2021	11.49	Call	Bond Future	4,448.4900	4.4485	4,038.4900	4.0385	(9.217)	0	0	600
2021/04/30	2037	04/11/2021	12.82	Put	Bond Future	1,538.3800	1.5384	1,589.7000	1.5897	3.336	0	0	0
2021/04/30	2037	04/11/2021	12.83	Call	Bond Future	9,278.8900	9.2789	8,826.2400	8.8262	(4.878)	0	0	0
2021/04/30	2037	04/11/2021			Bond Future	11.4303	81.3865	11.5147	80.8831	0.739	0.0000	0.0000	0
2021/04/30	2037	04/11/2021	12.82	Call	Bond Future	9,241.0900	9.2411	8,788.9500	8.7889	(4.893)	0	0	0
2021/04/30	2037	04/11/2021	12.83	Put	Bond Future	1,524.9900	1.5250	1,575.8000	1.5758	3.332	0	0	0
2021/04/30	2037	04/11/2021	12.81	Call	Bond Future	9,203.3400	9.2033	8,751.7200	8.7517	(4.907)	0	0	0
2021/04/30	2037	04/11/2021	12.81	Put	Bond Future	1,551.8700	1.5519	1,603.7100	1.6037	3.340	0	0	0
2021/04/30	2037	03/02/2022	11.46	Call	Bond Future	3,987.8100	3.9878	3,882.8000	3.8828	(2.633)	0	0	0
2021/04/30	2037	03/02/2022	11.47	Put	Bond Future	5,140.7800	5.1408	5,544.1300	5.5441	7.846	0	0	0
2021/04/30	2037	03/02/2022	11.45	Call	Bond Future	3,960.1200	3.9601	3,855.5900	3.8556	(2.640)	0	0	0
2021/04/30	2037	03/02/2022			Bond Future	11.6616	78.0363	11.7496	77.5271	0.755	0.0000	0.0000	0
2021/04/30	2037	03/02/2022	11.46	Put	Bond Future	5,172.1100	5.1721	5,576.2200	5.5762	7.813	0	0	0
2021/04/30	2037	03/02/2022	11.47	Call	Bond Future	4,015.8700	4.0159	3,910.1000	3.9101	(2.634)	0	0	0
2021/04/30	2037	03/02/2022	11.45	Put	Bond Future	5,203.8800	5.2039	5,608.4700	5.6085	7.775	0	0	0
2021/04/30	2037	05/05/2022	11.84	Put	Bond Future	403.5700	0.4036	918.0000	0.9180	127.470	0	0	0
2021/04/30	2037	05/05/2022	11.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2037	05/05/2022	11.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2037	05/05/2022			Bond Future	11.9114	78.8659	12.0033	78.3514	0.771	0.0000	0.0000	0
2021/04/30	2037	05/05/2022	11.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2037	05/05/2022	11.82	Put	Bond Future	517.1500	0.5172	1,031.5800	1.0316	99.474	0	0	0
2021/04/30	2037	05/05/2022	11.83	Put	Bond Future	460.3300	0.4603	974.7600	0.9748	111.752	0	0	0
2021/04/30	2038	06/05/2021			Bond Future	117.2090	117.2090	117.2354	117.2354	0.022	0.0000	0.0000	6,188
2021/04/30	2038	05/08/2021			Bond Future	116.7358	116.7358	116.7619	116.7619	0.022	0.0000	0.0000	7,640
2021/04/30	2038	04/11/2021			Bond Future	118.0851	118.0851	118.1109	118.1109	0.022	0.0000	0.0000	0
2021/04/30	2038	03/02/2022			Bond Future	117.6773	117.6773	117.7033	117.7033	0.022	0.0000	0.0000	0
2021/04/30	2038	05/05/2022			Bond Future	118.9579	118.9579	118.9843	118.9843	0.022	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
2021/04/30	2040	06/05/2021	12.44	Call	Bond Future	8,035.0900	8.0351	7,647.2500	7.6473	(4.827)	0	0	0
2021/04/30	2040	06/05/2021	12.44	Put	Bond Future	0.4500	0.0005	0.3300	0.0003	(26.667)	0	0	0
2021/04/30	2040	06/05/2021	10.83	Put	Bond Future	2,415.3000	2.4153	2,698.9400	2.6989	11.743	0	0	0
2021/04/30	2040	06/05/2021	10.83	Call	Bond Future	231.7900	0.2318	127.7100	0.1277	(44.903)	0	0	300
2021/04/30	2040	06/05/2021	11.58	Put	Bond Future	153.6400	0.1536	157.4300	0.1574	2.467	0	0	0
2021/04/30	2040	06/05/2021	11.58	Call	Bond Future	2,992.4100	2.9924	2,608.4800	2.6085	(12.830)	0	0	300
2021/04/30	2040	06/05/2021			Bond Future	11.1472	85.7210	11.2049	85.3333	0.518	0.0000	0.0000	41,769
2021/04/30	2040	06/05/2021	12.43	Call	Bond Future	7,977.8900	7.9779	7,590.0500	7.5900	(4.861)	0	0	0
2021/04/30	2040	06/05/2021	12.43	Put	Bond Future	0.4900	0.0005	0.3700	0.0004	(24.490)	0	0	0
2021/04/30	2040	06/05/2021	12.42	Call	Bond Future	7,920.6400	7.9206	7,532.7800	7.5328	(4.897)	0	0	0
2021/04/30	2040	06/05/2021	12.42	Put	Bond Future	0.5400	0.0005	0.4000	0.0004	(25.926)	0	0	0
2021/04/30	2040	06/05/2021	13.38	Call	Bond Future	13,109.9600	13.1100	12,722.2400	12.7222	(2.957)	0	0	0
2021/04/30	2040	06/05/2021	13.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/04/30	2040	05/08/2021	11.05	Put	Bond Future	4,584.3100	4.5843	4,762.1100	4.7621	3.878	0	0	0
2021/04/30	2040	05/08/2021	11.05	Call	Bond Future	2,432.7400	2.4327	2,218.4500	2.2184	(8.809)	0	0	900
2021/04/30	2040	05/08/2021	12.48	Call	Bond Future	7,879.0900	7.8791	7,566.4100	7.5664	(3.968)	0	0	0
2021/04/30	2040	05/08/2021	12.49	Put	Bond Future	1,119.3900	1.1194	1,198.0600	1.1981	7.028	0	0	0
2021/04/30	2040	05/08/2021	12.47	Call	Bond Future	7,835.9500	7.8360	7,524.0100	7.5240	(3.981)	0	0	0
2021/04/30	2040	05/08/2021			Bond Future	11.3727	82.1034	11.4330	81.7113	0.530	0.0000	0.0000	64,330
2021/04/30	2040	05/08/2021	11.55	Put	Bond Future	2,936.1300	2.9361	3,023.6700	3.0237	2.981	0	0	0
2021/04/30	2040	05/08/2021	11.55	Call	Bond Future	4,080.5800	4.0806	3,776.0300	3.7760	(7.463)	0	0	900
2021/04/30	2040	05/08/2021	14.80	Call	Bond Future	18,264.0300	18.2640	17,876.0800	17.8761	(2.124)	0	0	0
2021/04/30	2040	05/08/2021	14.80	Put	Bond Future	36.0800	0.0361	40.2200	0.0402	11.475	0	0	900
2021/04/30	2040	05/08/2021	12.48	Put	Bond Future	1,132.9500	1.1330	1,212.3600	1.2124	7.009	0	0	0
2021/04/30	2040	05/08/2021	12.49	Call	Bond Future	7,922.2900	7.9223	7,608.8700	7.6089	(3.956)	0	0	0
2021/04/30	2040	05/08/2021	12.47	Put	Bond Future	1,146.6400	1.1466	1,226.7900	1.2268	6.990	0	0	0
2021/04/30	2040	04/11/2021	12.90	Call	Bond Future	9,456.9300	9.4569	9,087.7200	9.0877	(3.904)	0	0	0
2021/04/30	2040	04/11/2021	12.90	Put	Bond Future	1,722.5100	1.7225	1,750.4200	1.7504	1.620	0	0	0
2021/04/30	2040	04/11/2021	12.89	Call	Bond Future	9,417.8700	9.4179	9,049.0300	9.0490	(3.916)	0	0	0
2021/04/30	2040	04/11/2021	12.89	Put	Bond Future	1,737.3600	1.7374	1,765.6400	1.7656	1.628	0	0	0
2021/04/30	2040	04/11/2021			Bond Future	11.5781	83.0344	11.6409	82.6373	0.543	0.0000	0.0000	0
2021/04/30	2040	04/11/2021	12.91	Call	Bond Future	9,496.0300	9.4960	9,126.4500	9.1264	(3.892)	0	0	0
2021/04/30	2040	04/11/2021	12.91	Put	Bond Future	1,707.7700	1.7078	1,735.3100	1.7353	1.613	0	0	0
2021/04/30	2040	03/02/2022	11.58	Put	Bond Future	5,550.1600	5.5502	5,879.0100	5.8790	5.925	0	0	0
2021/04/30	2040	03/02/2022	11.59	Call	Bond Future	4,173.6000	4.1736	4,100.4300	4.1004	(1.753)	0	0	0
2021/04/30	2040	03/02/2022	11.57	Put	Bond Future	5,584.4600	5.5845	5,913.5700	5.9136	5.893	0	0	0
2021/04/30	2040	03/02/2022			Bond Future	11.8054	79.4522	11.8710	79.0507	0.555	0.0000	0.0000	0
2021/04/30	2040	03/02/2022	11.58	Call	Bond Future	4,144.2400	4.1442	4,071.6000	4.0716	(1.753)	0	0	0
2021/04/30	2040	03/02/2022	11.59	Put	Bond Future	5,516.3100	5.5163	5,844.6300	5.8446	5.952	0	0	0
2021/04/30	2040	03/02/2022	11.57	Call	Bond Future	4,115.2500	4.1152	4,042.8700	4.0429	(1.759)	0	0	0
2021/04/30	2040	05/05/2022	11.91	Put	Bond Future	842.0500	0.8420	1,247.7500	1.2478	48.180	0	0	0
2021/04/30	2040	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2040	05/05/2022	11.92	Put	Bond Future	781.5200	0.7815	1,187.2200	1.1872	51.912	0	0	0
2021/04/30	2040	05/05/2022			Bond Future	12.0502	80.2968	12.1187	79.8911	0.568	0.0000	0.0000	0
2021/04/30	2040	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2040	05/05/2022	11.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2040	05/05/2022	11.90	Put	Bond Future	902.6600	0.9027	1,308.3600	1.3084	44.945	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/30	2044	06/05/2021	12.44	Call	Bond Future	7,777.0100		7.7770	7,351.8900	7.3519	(5.466)	0	0	0
2021/04/30	2044	06/05/2021	12.44	Put	Bond Future	0.7300		0.0007	0.5900	0.0006	(19.178)	0	0	0
2021/04/30	2044	06/05/2021	12.43	Call	Bond Future	7,720.0300		7.7200	7,294.8900	7.2949	(5.507)	0	0	0
2021/04/30	2044	06/05/2021	12.43	Put	Bond Future	0.8000		0.0008	0.6400	0.0006	(20.000)	0	0	0
2021/04/30	2044	06/05/2021	11.40	Call	Bond Future	1,834.9300		1.8349	1,466.0200	1.4660	(20.105)	0	0	0
2021/04/30	2044	06/05/2021	11.40	Put	Bond Future	438.8800		0.4389	494.9500	0.4949	12.776	0	0	3,100
2021/04/30	2044	06/05/2021	11.79	Call	Bond Future	3,966.2800		3.9663	3,539.1600	3.5392	(10.769)	0	0	0
2021/04/30	2044	06/05/2021	11.79	Put	Bond Future	67.8800		0.0679	65.7400	0.0657	(3.153)	0	0	3,100
2021/04/30	2044	06/05/2021	11.10	Call	Bond Future	687.9400		0.6879	461.6500	0.4616	(32.894)	0	0	0
2021/04/30	2044	06/05/2021	12.50	Call	Bond Future	8,117.3800		8.1174	7,692.3000	7.6923	(5.237)	0	0	0
2021/04/30	2044	06/05/2021	12.50	Put	Bond Future	0.4300		0.0004	0.3300	0.0003	(23.256)	0	0	3,100
2021/04/30	2044	06/05/2021			Bond Future	11.1915		82.4091	11.2543	81.9841	0.561	0.0000	0.0000	44,733
2021/04/30	2044	06/05/2021	12.45	Call	Bond Future	7,833.9200		7.8339	7,408.8000	7.4088	(5.427)	0	0	0
2021/04/30	2044	06/05/2021	12.45	Put	Bond Future	0.6700		0.0007	0.5300	0.0005	(20.896)	0	0	0
2021/04/30	2044	06/05/2021	10.70	Put	Bond Future	3,540.5900		3.5406	3,919.2000	3.9192	10.693	0	0	0
2021/04/30	2044	06/05/2021	10.70	Call	Bond Future	79.0900		0.0791	32.7200	0.0327	(58.629)	0	0	3,100
2021/04/30	2044	06/05/2021	11.10	Put	Bond Future	1,313.7200		1.3137	1,512.4100	1.5124	15.124	0	0	3,100
2021/04/30	2044	06/05/2021	11.90	Call	Bond Future	4,616.5900		4.6166	4,188.3000	4.1883	(9.277)	0	0	0
2021/04/30	2044	06/05/2021	11.90	Put	Bond Future	36.9700		0.0370	33.6600	0.0337	(8.953)	0	0	0
2021/04/30	2044	06/05/2021	11.35	Put	Bond Future	538.2400		0.5382	612.9200	0.6129	13.875	0	0	0
2021/04/30	2044	06/05/2021	11.35	Call	Bond Future	1,603.3300		1.6033	1,253.0300	1.2530	(21.848)	0	0	3,100
2021/04/30	2044	05/08/2021	12.60	Put	Bond Future	1,038.4200		1.0384	1,120.3000	1.1203	7.885	0	0	0
2021/04/30	2044	05/08/2021	12.61	Call	Bond Future	8,303.5100		8.3035	7,954.7900	7.9548	(4.200)	0	0	0
2021/04/30	2044	05/08/2021	12.61	Put	Bond Future	1,025.9400		1.0259	1,107.0500	1.1070	7.906	0	0	0
2021/04/30	2044	05/08/2021			Bond Future	11.4079		78.8823	11.4735	78.4525	0.575	0.0000	0.0000	48,328
2021/04/30	2044	05/08/2021	12.60	Call	Bond Future	8,260.3000		8.2603	7,912.3500	7.9124	(4.212)	0	0	0
2021/04/30	2044	05/08/2021	12.59	Call	Bond Future	8,217.1400		8.2171	7,869.9600	7.8700	(4.225)	0	0	0
2021/04/30	2044	05/08/2021	12.59	Put	Bond Future	1,051.0300		1.0510	1,133.6800	1.1337	7.864	0	0	0
2021/04/30	2044	04/11/2021	12.91	Call	Bond Future	9,407.0400		9.4070	9,006.3800	9.0064	(4.259)	0	0	0
2021/04/30	2044	04/11/2021	12.91	Put	Bond Future	1,772.7500		1.7728	1,807.2500	1.8072	1.946	0	0	0
2021/04/30	2044	04/11/2021			Bond Future	11.6046		79.7768	11.6730	79.3417	0.590	0.0000	0.0000	0
2021/04/30	2044	04/11/2021	12.90	Call	Bond Future	9,368.5900		9.3686	8,968.3500	8.9684	(4.272)	0	0	0
2021/04/30	2044	04/11/2021	12.90	Put	Bond Future	1,787.7800		1.7878	1,822.7000	1.8227	1.953	0	0	0
2021/04/30	2044	04/11/2021	12.89	Call	Bond Future	9,330.1800		9.3302	8,930.3600	8.9304	(4.285)	0	0	0
2021/04/30	2044	04/11/2021	12.89	Put	Bond Future	1,802.9200		1.8029	1,838.2600	1.8383	1.960	0	0	0
2021/04/30	2044	03/02/2022	11.59	Call	Bond Future	4,156.3600		4.1564	4,058.2400	4.0582	(2.361)	0	0	0
2021/04/30	2044	03/02/2022	11.59	Put	Bond Future	5,617.0700		5.6171	5,958.9700	5.9590	6.087	0	0	0
2021/04/30	2044	03/02/2022	11.60	Call	Bond Future	4,185.7300		4.1857	4,086.9800	4.0870	(2.359)	0	0	0
2021/04/30	2044	03/02/2022	11.60	Put	Bond Future	5,582.5400		5.5825	5,923.8100	5.9238	6.113	0	0	0
2021/04/30	2044	03/02/2022			Bond Future	11.8221		76.2835	11.8936	75.8435	0.604	0.0000	0.0000	0
2021/04/30	2044	03/02/2022	11.61	Call	Bond Future	4,215.2000		4.2152	4,116.0800	4.1161	(2.351)	0	0	0
2021/04/30	2044	03/02/2022	11.61	Put	Bond Future	5,548.2000		5.5482	5,889.1000	5.8891	6.144	0	0	0
2021/04/30	2044	05/05/2022	11.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2044	05/05/2022	11.91	Put	Bond Future	883.5000		0.8835	1,328.1100	1.3281	50.324	0	0	0
2021/04/30	2044	05/05/2022	11.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	2044	05/05/2022	11.92	Put	Bond Future	822.4200		0.8224	1,267.0300	1.2670	54.061	0	0	0
2021/04/30	2044	05/05/2022			Bond Future	12.0560		77.0944	12.1306	76.6498	0.619	0.0000	0.0000	0
2021/04/30	2044	05/05/2022	11.93	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0



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2021/04/30	2044	05/05/2022	11.93	Put	Bond Future	761.4300	0.7614	1,206.0400	1.2060	58.391	0	0	0
2021/04/30	2046	06/05/2021			Bond Future	105.3625	105.3625	105.7458	105.7458	0.364	0.0000	0.0000	14,566
2021/04/30	2046	05/08/2021			Bond Future	106.4804	106.4804	106.8672	106.8672	0.363	0.0000	0.0000	14,358
2021/04/30	2046	04/11/2021			Bond Future	105.9083	105.9083	106.2990	106.2990	0.369	0.0000	0.0000	0
2021/04/30	2046	03/02/2022			Bond Future	107.1096	107.1096	107.5047	107.5047	0.369	0.0000	0.0000	0
2021/04/30	2046	05/05/2022			Bond Future	106.4354	106.4354	106.8350	106.8350	0.375	0.0000	0.0000	0
2021/04/30	2050	06/05/2021			Bond Future	108.4734	108.4734	108.8012	108.8012	0.302	0.0000	0.0000	9,841
2021/04/30	2050	05/08/2021			Bond Future	107.7023	107.7023	108.0329	108.0329	0.307	0.0000	0.0000	10,266
2021/04/30	2050	04/11/2021			Bond Future	108.9471	108.9471	109.2809	109.2809	0.306	0.0000	0.0000	0
2021/04/30	2050	03/02/2022			Bond Future	108.2406	108.2406	108.5783	108.5783	0.312	0.0000	0.0000	0
2021/04/30	2050	05/05/2022			Bond Future	109.4185	109.4185	109.7601	109.7601	0.312	0.0000	0.0000	0
2021/04/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	AL37	06/05/2021			Index Future	783.1540	783.1540	782.4120	782.4120	(0.095)	0.0000	0.0000	0
2021/04/30	AL37	05/08/2021			Index Future	791.1780	791.1780	790.4250	790.4250	(0.095)	0.0000	0.0000	0
2021/04/30	AL37	04/11/2021			Index Future	800.2160	800.2160	799.4500	799.4500	(0.096)	0.0000	0.0000	0
2021/04/30	AL37	03/02/2022			Index Future	809.1020	809.1020	808.3270	808.3270	(0.096)	0.0000	0.0000	0
2021/04/30	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/30	AL7T	06/05/2021			Index Future	868.0070	868.0070	866.4760	866.4760	(0.176)	0.0000	0.0000	0
2021/04/30	AL7T	05/08/2021			Index Future	876.9010	876.9010	875.3500	875.3500	(0.177)	0.0000	0.0000	0
2021/04/30	AL7T	04/11/2021			Index Future	886.9180	886.9180	885.3440	885.3440	(0.177)	0.0000	0.0000	0
2021/04/30	AL7T	03/02/2022			Index Future	896.7660	896.7660	895.1740	895.1740	(0.178)	0.0000	0.0000	0
2021/04/30	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/30	ALBI	06/05/2021			Index Future	762.7110	762.7110	760.3730	760.3730	(0.307)	0.0000	0.0000	238
2021/04/30	ALBI	05/08/2021			Index Future	770.5260	770.5260	768.1610	768.1610	(0.307)	0.0000	0.0000	134
2021/04/30	ALBI	04/11/2021			Index Future	779.3280	779.3280	776.9310	776.9310	(0.308)	0.0000	0.0000	0
2021/04/30	ALBI	03/02/2022			Index Future	787.9810	787.9810	785.5580	785.5580	(0.307)	0.0000	0.0000	0
2021/04/30	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/04/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	CS23	25/01/2023			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
2021/04/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/30	ES33	06/05/2021			Bond Future	11.6749	74.1905	11.7373	73.8689	0.534	0.0000	0.0000	0
2021/04/30	ES33	05/08/2021			Bond Future	11.9403	74.9777	12.0054	74.6523	0.545	0.0000	0.0000	350
2021/04/30	ES33	04/11/2021			Bond Future	12.1987	72.0686	12.2667	71.7390	0.558	0.0000	0.0000	0
2021/04/30	ES33	03/02/2022			Bond Future	12.4840	72.8862	12.5551	72.5529	0.570	0.0000	0.0000	0
2021/04/30	ES33	05/05/2022			Bond Future	12.7862	69.9032	12.8606	69.5664	0.581	0.0000	0.0000	0
2021/04/30	ES42	06/05/2021			Bond Future	12.1438	72.8928	12.2113	72.5045	0.556	0.0000	0.0000	0
2021/04/30	ES42	05/08/2021			Bond Future	12.3937	73.6662	12.4643	73.2734	0.570	0.0000	0.0000	4,779
2021/04/30	ES42	04/11/2021			Bond Future	12.6393	70.2594	12.7133	69.8616	0.585	0.0000	0.0000	0
2021/04/30	ES42	03/02/2022			Bond Future	12.9009	71.0566	12.9784	70.6542	0.601	0.0000	0.0000	0
2021/04/30	ES42	05/05/2022			Bond Future	13.1875	67.5714	13.2688	67.1648	0.617	0.0000	0.0000	0
2021/04/30	GOVI	06/05/2021	678.68	Call	GOVI	750,610.0000	75.0610	728,270.0000	72.8270	(2.976)	0	0	0
2021/04/30	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	06/05/2021	678.67	Call	GOVI	750,710.0000	75.0710	728,370.0000	72.8370	(2.976)	0	0	0
2021/04/30	GOVI	06/05/2021			GOVI	753.7410	753.7410	751.5070	751.5070	(0.296)	0.0000	0.0000	37
2021/04/30	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	06/05/2021	678.69	Call	GOVI	750,510.0000	75.0510	728,170.0000	72.8170	(2.977)	0	0	0
2021/04/30	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	05/08/2021	719.14	Call	GOVI	423,240.0000	42.3240	400,630.0000	40.0630	(5.342)	0	0	0
2021/04/30	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	05/08/2021	719.13	Call	GOVI	423,340.0000	42.3340	400,730.0000	40.0730	(5.341)	0	0	0
2021/04/30	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	05/08/2021			GOVI	761.4640	761.4640	759.2030	759.2030	(0.297)	0.0000	0.0000	966
2021/04/30	GOVI	05/08/2021	719.15	Call	GOVI	423,140.0000	42.3140	400,530.0000	40.0530	(5.343)	0	0	0
2021/04/30	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	04/11/2021	728.41	Call	GOVI	417,530.0000	41.7530	394,620.0000	39.4620	(5.487)	0	0	0
2021/04/30	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	04/11/2021	728.40	Call	GOVI	417,630.0000	41.7630	394,720.0000	39.4720	(5.486)	0	0	0
2021/04/30	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	04/11/2021			GOVI	770.1630	770.1630	767.8720	767.8720	(0.297)	0.0000	0.0000	0
2021/04/30	GOVI	04/11/2021	728.42	Call	GOVI	417,430.0000	41.7430	394,520.0000	39.4520	(5.488)	0	0	0
2021/04/30	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	03/02/2022	792.76	Put	GOVI	140,460.0000	14.0460	163,630.0000	16.3630	16.496	0	0	0
2021/04/30	GOVI	03/02/2022			GOVI	778.7140	778.7140	776.3970	776.3970	(0.298)	0.0000	0.0000	0
2021/04/30	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	03/02/2022	792.75	Put	GOVI	140,360.0000	14.0360	163,530.0000	16.3530	16.508	0	0	0
2021/04/30	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	03/02/2022	792.74	Put	GOVI	140,260.0000	14.0260	163,430.0000	16.3430	16.519	0	0	0
2021/04/30	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/30	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	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
2021/04/30	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/30	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/30	IGOV	06/05/2021			Index Future	283.6220	283.6220	283.9040	283.9040	0.099	0.0000	0.0000	304
2021/04/30	IGOV	05/08/2021			Index Future	286.5980	286.5980	286.8820	286.8820	0.099	0.0000	0.0000	578
2021/04/30	IGOV	04/11/2021			Index Future	289.9420	289.9420	290.2270	290.2270	0.098	0.0000	0.0000	16
2021/04/30	IGOV	03/02/2022			Index Future	293.2300	293.2300	293.5190	293.5190	0.099	0.0000	0.0000	0
2021/04/30	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/30	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/30	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/30	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7100	90.7100	0.011	0.0000	0.0000	51
2021/04/30	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1400	90.1400	0.000	0.0000	0.0000	0
2021/04/30	IS05	21/06/2022			Interest Rate Swap	90.3000	90.3000	90.3200	90.3200	0.022	0.0000	0.0000	0
2021/04/30	IS05	20/09/2022			Interest Rate Swap	93.4900	93.4900	93.5100	93.5100	0.021	0.0000	0.0000	0
2021/04/30	IS05	20/12/2022			Interest Rate Swap	94.0500	94.0500	94.0900	94.0900	0.043	0.0000	0.0000	0
2021/04/30	IS05	22/03/2023			Interest Rate Swap	86.5100	86.5100	86.5700	86.5700	0.069	0.0000	0.0000	0
2021/04/30	IS05	20/06/2023			Interest Rate Swap	92.1200	92.1200	92.2000	92.2000	0.087	0.0000	0.0000	0
2021/04/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/30	IS10	17/12/2025			Interest Rate Swap	80.5200	80.5200	80.6800	80.6800	0.199	0.0000	0.0000	0
2021/04/30	IS10	16/03/2026			Interest Rate Swap	77.1500	77.1500	77.3100	77.3100	0.207	0.0000	0.0000	0
2021/04/30	IS10	15/06/2026			Interest Rate Swap	75.6600	75.6600	75.8300	75.8300	0.225	0.0000	0.0000	0
2021/04/30	IS10	21/09/2026			Interest Rate Swap	77.7800	77.7800	77.9600	77.9600	0.231	0.0000	0.0000	0
2021/04/30	IS10	21/12/2026			Interest Rate Swap	81.8800	81.8800	82.0700	82.0700	0.232	0.0000	0.0000	0
2021/04/30	IS10	15/03/2027			Interest Rate Swap	80.4800	80.4800	80.6800	80.6800	0.249	0.0000	0.0000	0
2021/04/30	IS10	21/06/2027			Interest Rate Swap	82.6700	82.6700	82.8800	82.8800	0.254	0.0000	0.0000	0
2021/04/30	IS10	20/09/2027			Interest Rate Swap	88.5900	88.5900	88.8000	88.8000	0.237	0.0000	0.0000	0
2021/04/30	IS10	20/12/2027			Interest Rate Swap	89.1200	89.1200	89.3300	89.3300	0.236	0.0000	0.0000	0
2021/04/30	IS10	22/03/2028			Interest Rate Swap	82.2600	82.2600	82.5000	82.5000	0.292	0.0000	0.0000	0
2021/04/30	IS10	20/06/2028			Interest Rate Swap	90.1700	90.1700	90.4100	90.4100	0.266	0.0000	0.0000	0
2021/04/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/30	JBAF	19/05/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/04/30	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7250	96.2750	0.269	0.0000	0.0000	0
2021/04/30	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7400	96.2600	0.000	0.0000	0.0000	0
2021/04/30	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.7800	96.2200	0.000	0.0000	0.0000	0
2021/04/30	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.8050	96.1950	0.000	0.0000	0.0000	30,000
2021/04/30	JBAF	20/10/2021			Jibar Tradeable Future	3.8600	96.1400	3.8700	96.1300	0.259	0.0000	0.0000	0
2021/04/30	JBAF	15/12/2021			Jibar Tradeable Future	3.9900	96.0100	4.0000	96.0000	0.251	0.0000	0.0000	0
2021/04/30	JBAF	16/03/2022			Jibar Tradeable Future	4.1750	95.8250	4.1950	95.8050	0.479	0.0000	0.0000	0
2021/04/30	JBAF	15/06/2022			Jibar Tradeable Future	4.5250	95.4750	4.5650	95.4350	0.884	0.0000	0.0000	471

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
2021/04/30	JBAF	21/09/2022			Jibar Tradeable Future	4.7000	95.3000	4.7400	95.2600	0.851	0.0000	0.0000	0
2021/04/30	JBAF	21/12/2022			Jibar Tradeable Future	5.0500	94.9500	5.1050	94.8950	1.089	0.0000	0.0000	0
2021/04/30	JBAF	15/03/2023			Jibar Tradeable Future	5.2450	94.7550	5.3050	94.6950	1.144	0.0000	0.0000	0
2021/04/30	R023	06/05/2021	7.58	Call	Bond Future	4,918.6200	4.9186	4,974.4300	4.9744	1.135	0	0	0
2021/04/30	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R023	06/05/2021			Bond Future	4.7135	106.6995	4.6820	106.7553	(0.669)	0.0000	0.0000	27,376
2021/04/30	R023	06/05/2021	7.57	Call	Bond Future	4,901.9900	4.9020	4,957.8000	4.9578	1.139	0	0	0
2021/04/30	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R023	06/05/2021	7.56	Call	Bond Future	4,885.3600	4.8854	4,941.1700	4.9412	1.142	0	0	0
2021/04/30	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R023	05/08/2021	5.30	Call	Bond Future	816.1400	0.8161	877.2500	0.8772	7.488	0	0	0
2021/04/30	R023	05/08/2021	5.30	Put	Bond Future	70.1100	0.0701	75.3500	0.0754	7.474	0	0	0
2021/04/30	R023	05/08/2021	5.29	Call	Bond Future	803.0600	0.8031	863.9000	0.8639	7.576	0	0	0
2021/04/30	R023	05/08/2021	5.29	Put	Bond Future	72.1400	0.0721	77.1100	0.0771	6.889	0	0	0
2021/04/30	R023	05/08/2021			Bond Future	4.8084	107.8047	4.7718	107.8606	(0.762)	0.0000	0.0000	15,252
2021/04/30	R023	05/08/2021	5.31	Call	Bond Future	829.2600	0.8293	890.6500	0.8906	7.403	0	0	0
2021/04/30	R023	05/08/2021	5.31	Put	Bond Future	68.1300	0.0681	73.6500	0.0737	8.102	0	0	0
2021/04/30	R023	04/11/2021	4.91	Call	Bond Future	417.1500	0.4172	440.7100	0.4407	5.648	0	0	0
2021/04/30	R023	04/11/2021	4.91	Put	Bond Future	340.0800	0.3401	307.7700	0.3078	(9.501)	0	0	0
2021/04/30	R023	04/11/2021	4.90	Call	Bond Future	409.4700	0.4095	432.7200	0.4327	5.678	0	0	0
2021/04/30	R023	04/11/2021	4.90	Put	Bond Future	345.2400	0.3452	312.6200	0.3126	(9.448)	0	0	0
2021/04/30	R023	04/11/2021			Bond Future	4.8500	105.1168	4.8066	105.1727	(0.896)	0.0000	0.0000	0
2021/04/30	R023	04/11/2021	4.92	Call	Bond Future	424.9000	0.4249	448.7600	0.4488	5.615	0	0	0
2021/04/30	R023	04/11/2021	4.92	Put	Bond Future	334.9900	0.3350	302.9800	0.3030	(9.556)	0	0	0
2021/04/30	R023	03/02/2022	5.08	Call	Bond Future	499.8400	0.4998	495.4000	0.4954	(0.888)	0	0	0
2021/04/30	R023	03/02/2022	5.08	Put	Bond Future	367.6600	0.3677	306.7700	0.3068	(16.561)	0	0	0
2021/04/30	R023	03/02/2022			Bond Future	4.9526	106.2842	4.8982	106.3406	(1.097)	0.0000	0.0000	0
2021/04/30	R023	03/02/2022	5.07	Call	Bond Future	493.4500	0.4934	488.7400	0.4887	(0.955)	0	0	0
2021/04/30	R023	03/02/2022	5.07	Put	Bond Future	371.6400	0.3716	310.4800	0.3105	(16.457)	0	0	0
2021/04/30	R023	03/02/2022	5.06	Call	Bond Future	487.4800	0.4875	482.5000	0.4825	(1.022)	0	0	0
2021/04/30	R023	03/02/2022	5.06	Put	Bond Future	376.0300	0.3760	314.6000	0.3146	(16.336)	0	0	0
2021/04/30	R023	05/05/2022	6.31	Call	Bond Future	910.8600	0.9109	968.0600	0.9681	6.280	0	0	0
2021/04/30	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R023	05/05/2022			Bond Future	5.1570	103.5079	5.0852	103.5651	(1.393)	0.0000	0.0000	0
2021/04/30	R023	05/05/2022	6.30	Call	Bond Future	903.0200	0.9030	960.2200	0.9602	6.334	0	0	0
2021/04/30	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R023	05/05/2022	6.29	Call	Bond Future	895.1700	0.8952	952.3700	0.9524	6.390	0	0	0
2021/04/30	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R035	06/05/2021	12.36	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/30	R035	06/05/2021	12.37	Call	Bond Future	9,330.5400	9.3305	8,867.6900	8.8677	(4.961)	0	0	0
2021/04/30	R035	06/05/2021	12.35	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/30	R035	06/05/2021	10.55	Call	Bond Future	346.7500	0.3467	194.0800	0.1941	(44.029)	0	0	0
2021/04/30	R035	06/05/2021	10.55	Put	Bond Future	1,849.3700	1.8494	2,159.5400	2.1595	16.772	0	0	500
2021/04/30	R035	06/05/2021	10.05	Put	Bond Future	4,879.9800	4.8800	5,334.2400	5.3342	9.309	0	0	0
2021/04/30	R035	06/05/2021	10.05	Call	Bond Future	11.4000	0.0114	2.8200	0.0028	(75.263)	0	0	500
2021/04/30	R035	06/05/2021	10.40	Put	Bond Future	2,648.1200	2.6481	3,028.1000	3.0281	14.349	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/30	R035	06/05/2021	12.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	600
2021/04/30	R035	06/05/2021	11.55	Call	Bond Future	4,730.7600		4.7308	4,267.2600	4.2673	(9.798)	0	0	0
2021/04/30	R035	06/05/2021	11.55	Put	Bond Future	22.3500		0.0223	21.6900	0.0217	(2.953)	0	0	1,650
2021/04/30	R035	06/05/2021	12.77	Call	Bond Future	11,444.7200		11.4447	10,981.8800	10.9819	(4.044)	0	0	0
2021/04/30	R035	06/05/2021	12.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,650
2021/04/30	R035	06/05/2021	10.24	Put	Bond Future	3,622.2700		3.6223	4,050.2800	4.0503	11.816	0	0	0
2021/04/30	R035	06/05/2021	10.24	Call	Bond Future	54.3400		0.0543	19.5100	0.0195	(64.096)	0	0	223
2021/04/30	R035	06/05/2021			Bond Future	10.7823		88.1704	10.8550	87.7076	0.675	0.0000	0.0000	68,919
2021/04/30	R035	06/05/2021	12.36	Call	Bond Future	9,276.5400		9.2765	8,813.6900	8.8137	(4.989)	0	0	0
2021/04/30	R035	06/05/2021	12.37	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/30	R035	06/05/2021	12.35	Call	Bond Future	9,222.4900		9.2225	8,759.6400	8.7596	(5.019)	0	0	0
2021/04/30	R035	06/05/2021	11.05	Call	Bond Future	2,005.3400		2.0053	1,594.1100	1.5941	(20.507)	0	0	0
2021/04/30	R035	06/05/2021	11.05	Put	Bond Future	319.1900		0.3192	370.8000	0.3708	16.169	0	0	500
2021/04/30	R035	06/05/2021	10.40	Call	Bond Future	154.8300		0.1548	71.9700	0.0720	(53.517)	0	0	600
2021/04/30	R035	06/05/2021	11.15	Put	Bond Future	201.9100		0.2019	228.6400	0.2286	13.239	0	0	0
2021/04/30	R035	06/05/2021	11.15	Call	Bond Future	2,505.5000		2.5055	2,069.3900	2.0694	(17.406)	0	0	600
2021/04/30	R035	06/05/2021	12.91	Call	Bond Future	12,164.1100		12.1641	11,701.2700	11.7013	(3.805)	0	0	0
2021/04/30	R035	06/05/2021	10.81	Put	Bond Future	829.4700		0.8295	988.8800	0.9889	19.218	0	0	0
2021/04/30	R035	06/05/2021	10.81	Call	Bond Future	1,006.4300		1.0064	703.0000	0.7030	(30.149)	0	0	1,650
2021/04/30	R035	06/05/2021	12.02	Call	Bond Future	7,407.0300		7.4070	6,944.1200	6.9441	(6.250)	0	0	0
2021/04/30	R035	06/05/2021	12.02	Put	Bond Future	0.5400		0.0005	0.4700	0.0005	(12.963)	0	0	223
2021/04/30	R035	06/05/2021	11.32	Call	Bond Future	3,423.7500		3.4238	2,966.2500	2.9663	(13.363)	0	0	0
2021/04/30	R035	06/05/2021	11.32	Put	Bond Future	85.5600		0.0856	90.9000	0.0909	6.241	0	0	223
2021/04/30	R035	05/08/2021	11.37	Call	Bond Future	4,480.2700		4.4803	4,097.5100	4.0975	(8.543)	0	0	0
2021/04/30	R035	05/08/2021	11.37	Put	Bond Future	2,297.6600		2.2977	2,382.9900	2.3830	3.714	0	0	100
2021/04/30	R035	05/08/2021	5.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R035	05/08/2021	5.31	Put	Bond Future	49,006.9800		49.0070	49,475.0700	49.4751	0.955	0	0	0
2021/04/30	R035	05/08/2021			Bond Future	11.0108		89.0837	11.0867	88.6156	0.689	0.0000	0.0000	83,331
2021/04/30	R035	05/08/2021	10.77	Call	Bond Future	2,486.0000		2.4860	2,220.0900	2.2201	(10.696)	0	0	0
2021/04/30	R035	05/08/2021	10.77	Put	Bond Future	3,996.0500		3.9961	4,198.2300	4.1982	5.059	0	0	100
2021/04/30	R035	05/08/2021	10.02	Put	Bond Future	7,348.3200		7.3483	7,669.5400	7.6695	4.371	0	0	0
2021/04/30	R035	05/08/2021	10.02	Call	Bond Future	877.8900		0.8779	731.0200	0.7310	(16.730)	0	0	100
2021/04/30	R035	05/08/2021	5.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R035	05/08/2021	5.30	Put	Bond Future	49,123.5600		49.1236	49,591.6500	49.5916	0.953	0	0	0
2021/04/30	R035	05/08/2021	5.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R035	05/08/2021	5.29	Put	Bond Future	49,240.2700		49.2403	49,708.3600	49.7084	0.951	0	0	0
2021/04/30	R035	04/11/2021	11.20	Put	Bond Future	4,296.1400		4.2961	4,391.6300	4.3916	2.223	0	0	350
2021/04/30	R035	04/11/2021	10.60	Call	Bond Future	2,483.7400		2.4837	2,176.5500	2.1766	(12.368)	0	0	0
2021/04/30	R035	04/11/2021	10.60	Put	Bond Future	6,399.4400		6.3994	6,566.2100	6.5662	2.606	0	0	350
2021/04/30	R035	04/11/2021	10.11	Put	Bond Future	8,612.2400		8.6122	8,885.2100	8.8852	3.170	0	0	0
2021/04/30	R035	04/11/2021	10.11	Call	Bond Future	1,466.3500		1.4663	1,265.3600	1.2654	(13.707)	0	0	350
2021/04/30	R035	04/11/2021	10.12	Put	Bond Future	8,562.3200		8.5623	8,831.5500	8.8315	3.144	0	0	0
2021/04/30	R035	04/11/2021	10.12	Call	Bond Future	1,484.0400		1.4840	1,279.3100	1.2793	(13.795)	0	0	400
2021/04/30	R035	04/11/2021	10.62	Put	Bond Future	6,318.8700		6.3189	6,482.9600	6.4830	2.597	0	0	0
2021/04/30	R035	04/11/2021	10.62	Call	Bond Future	2,531.5000		2.5315	2,221.6300	2.2216	(12.241)	0	0	400
2021/04/30	R035	04/11/2021	11.75	Put	Bond Future	2,961.0200		2.9610	2,968.7900	2.9688	0.262	0	0	782
2021/04/30	R035	04/11/2021	11.08	Call	Bond Future	3,755.8000		3.7558	3,391.9600	3.3920	(9.687)	0	0	0
2021/04/30	R035	04/11/2021	11.08	Put	Bond Future	4,664.8200		4.6648	4,774.9400	4.7749	2.361	0	0	782

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
2021/04/30	R035	04/11/2021	10.23	Put	Bond Future	8,026.7200	8.0267	8,253.4100	8.2534	2.824	0	0	0
2021/04/30	R035	04/11/2021	12.53	Call	Bond Future	8,912.0400	8.9120	8,488.9400	8.4889	(4.748)	0	0	0
2021/04/30	R035	04/11/2021	12.53	Put	Bond Future	1,598.4800	1.5985	1,649.3400	1.6493	3.182	0	0	0
2021/04/30	R035	04/11/2021			Bond Future	11.2300	85.6168	11.3091	85.1429	0.705	0.0000	0.0000	0
2021/04/30	R035	04/11/2021	11.20	Call	Bond Future	4,115.4700	4.1155	3,737.0000	3.7370	(9.196)	0	0	0
2021/04/30	R035	04/11/2021	13.82	Call	Bond Future	14,122.3200	14.1223	13,658.1400	13.6581	(3.287)	0	0	0
2021/04/30	R035	04/11/2021	13.82	Put	Bond Future	449.9400	0.4499	459.7200	0.4597	2.174	0	0	400
2021/04/30	R035	04/11/2021	11.75	Call	Bond Future	6,004.6900	6.0047	5,538.5000	5.5385	(7.764)	0	0	0
2021/04/30	R035	04/11/2021	10.23	Call	Bond Future	1,687.4500	1.6875	1,440.1800	1.4402	(14.653)	0	0	782
2021/04/30	R035	04/11/2021	12.52	Call	Bond Future	8,873.7000	8.8737	8,451.1200	8.4511	(4.762)	0	0	0
2021/04/30	R035	04/11/2021	12.52	Put	Bond Future	1,612.7500	1.6128	1,664.1300	1.6641	3.186	0	0	0
2021/04/30	R035	04/11/2021	12.51	Call	Bond Future	8,835.4000	8.8354	8,413.3500	8.4134	(4.777)	0	0	0
2021/04/30	R035	04/11/2021	12.51	Put	Bond Future	1,627.1200	1.6271	1,679.0300	1.6790	3.190	0	0	0
2021/04/30	R035	03/02/2022	11.28	Call	Bond Future	3,958.7800	3.9588	3,866.4800	3.8665	(2.332)	0	0	0
2021/04/30	R035	03/02/2022	11.28	Put	Bond Future	5,094.3000	5.0943	5,481.1700	5.4812	7.594	0	0	200
2021/04/30	R035	03/02/2022	10.26	Put	Bond Future	9,161.7200	9.1617	9,648.9700	9.6490	5.318	0	0	0
2021/04/30	R035	03/02/2022	10.26	Call	Bond Future	1,636.2400	1.6362	1,644.3200	1.6443	0.494	0	0	200
2021/04/30	R035	03/02/2022	11.73	Call	Bond Future	5,331.4700	5.3315	5,188.2300	5.1882	(2.687)	0	0	0
2021/04/30	R035	03/02/2022	11.73	Put	Bond Future	3,854.6500	3.8546	4,190.5800	4.1906	8.715	0	0	280
2021/04/30	R035	03/02/2022	11.03	Call	Bond Future	3,289.7200	3.2897	3,209.9800	3.2100	(2.424)	0	0	0
2021/04/30	R035	03/02/2022	11.39	Call	Bond Future	4,273.7400	4.2737	4,173.0600	4.1731	(2.356)	0	0	0
2021/04/30	R035	03/02/2022	11.39	Put	Bond Future	4,759.5200	4.7595	5,138.0100	5.1380	7.952	0	0	683
2021/04/30	R035	03/02/2022	10.65	Call	Bond Future	2,391.3800	2.3914	2,329.8100	2.3298	(2.575)	0	0	0
2021/04/30	R035	03/02/2022	11.23	Call	Bond Future	3,819.8000	3.8198	3,730.5000	3.7305	(2.338)	0	0	0
2021/04/30	R035	03/02/2022	11.23	Put	Bond Future	5,253.0900	5.2531	5,642.9600	5.6430	7.422	0	0	0
2021/04/30	R035	03/02/2022	11.22	Call	Bond Future	3,792.1200	3.7921	3,703.4700	3.7035	(2.338)	0	0	0
2021/04/30	R035	03/02/2022	11.22	Put	Bond Future	5,285.1500	5.2851	5,675.6700	5.6757	7.389	0	0	0
2021/04/30	R035	03/02/2022			Bond Future	11.4731	86.5677	11.5557	86.0885	0.720	0.0000	0.0000	0
2021/04/30	R035	03/02/2022	11.88	Call	Bond Future	5,840.1100	5.8401	5,677.1400	5.6771	(2.791)	0	0	0
2021/04/30	R035	03/02/2022	11.88	Put	Bond Future	3,518.8900	3.5189	3,835.0900	3.8351	8.986	0	0	200
2021/04/30	R035	03/02/2022	11.03	Put	Bond Future	5,929.5600	5.9296	6,328.9900	6.3290	6.736	0	0	280
2021/04/30	R035	03/02/2022	10.10	Put	Bond Future	9,995.2400	9.9952	10,490.1700	10.4902	4.952	0	0	0
2021/04/30	R035	03/02/2022	10.10	Call	Bond Future	1,404.4700	1.4045	1,420.2300	1.4202	1.122	0	0	280
2021/04/30	R035	03/02/2022	10.65	Put	Bond Future	7,393.5000	7.3935	7,811.1000	7.8111	5.648	0	0	683
2021/04/30	R035	03/02/2022	9.70	Put	Bond Future	12,266.9100	12.2669	12,770.3900	12.7704	4.104	0	0	0
2021/04/30	R035	03/02/2022	9.70	Call	Bond Future	933.3700	0.9334	957.6800	0.9577	2.605	0	0	683
2021/04/30	R035	03/02/2022	11.24	Call	Bond Future	3,847.2800	3.8473	3,757.6200	3.7576	(2.330)	0	0	0
2021/04/30	R035	03/02/2022	11.24	Put	Bond Future	5,220.9000	5.2209	5,610.4100	5.6104	7.461	0	0	0
2021/04/30	R035	05/05/2022	11.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R035	05/05/2022	11.64	Put	Bond Future	492.2200	0.4922	976.4100	0.9764	98.369	0	0	0
2021/04/30	R035	05/05/2022	11.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R035	05/05/2022	11.63	Put	Bond Future	549.1500	0.5491	1,033.3400	1.0333	88.171	0	0	0
2021/04/30	R035	05/05/2022			Bond Future	11.7269	83.0139	11.8131	82.5297	0.735	0.0000	0.0000	0
2021/04/30	R035	05/05/2022	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R035	05/05/2022	11.65	Put	Bond Future	435.3500	0.4353	919.5400	0.9195	111.219	0	0	0
2021/04/30	R186	06/05/2021	10.77	Call	Bond Future	15,347.7500	15.3478	15,235.0500	15.2351	(0.734)	0	0	0
2021/04/30	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/04/30	R186	06/05/2021	10.76	Call	Bond Future	15,306.7000	15.3067	15,194.0000	15.1940	(0.736)	0	0	0
2021/04/30	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R186	06/05/2021	7.60	Put	Bond Future	133.7200	0.1337	129.5800	0.1296	(3.096)	0	0	5,000
2021/04/30	R186	06/05/2021	7.60	Call	Bond Future	1,306.2600	1.3063	1,189.4200	1.1894	(8.945)	0	0	5,000
2021/04/30	R186	06/05/2021			Bond Future	7.3604	118.2753	7.3833	118.1626	0.311	0.0000	0.0000	43,458
2021/04/30	R186	06/05/2021	10.78	Call	Bond Future	15,388.7800	15.3888	15,276.0800	15.2761	(0.732)	0	0	0
2021/04/30	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R186	06/05/2021	7.30	Call	Bond Future	383.1400	0.3831	303.4900	0.3035	(20.789)	0	0	0
2021/04/30	R186	06/05/2021	7.30	Put	Bond Future	681.4400	0.6814	714.4900	0.7145	4.850	0	0	15,177
2021/04/30	R186	05/08/2021	8.62	Call	Bond Future	5,221.1000	5.2211	5,075.9100	5.0759	(2.781)	0	0	0
2021/04/30	R186	05/08/2021	8.62	Put	Bond Future	378.3000	0.3783	347.5500	0.3476	(8.128)	0	0	0
2021/04/30	R186	05/08/2021	8.61	Call	Bond Future	5,183.8400	5.1838	5,038.4200	5.0384	(2.805)	0	0	0
2021/04/30	R186	05/08/2021	8.61	Put	Bond Future	385.3800	0.3854	354.4000	0.3544	(8.039)	0	0	0
2021/04/30	R186	05/08/2021			Bond Future	7.5571	114.2204	7.5816	114.1059	0.324	0.0000	0.0000	88,985
2021/04/30	R186	05/08/2021	8.63	Call	Bond Future	5,258.4300	5.2584	5,113.4800	5.1135	(2.757)	0	0	0
2021/04/30	R186	05/08/2021	8.63	Put	Bond Future	371.3300	0.3713	340.8200	0.3408	(8.216)	0	0	0
2021/04/30	R186	04/11/2021	8.10	Call	Bond Future	3,251.6200	3.2516	3,059.2900	3.0593	(5.915)	0	0	0
2021/04/30	R186	04/11/2021	8.10	Put	Bond Future	1,653.9300	1.6539	1,578.0700	1.5781	(4.587)	0	0	0
2021/04/30	R186	04/11/2021	8.09	Call	Bond Future	3,223.7000	3.2237	3,031.7600	3.0318	(5.954)	0	0	0
2021/04/30	R186	04/11/2021	8.09	Put	Bond Future	1,669.7500	1.6697	1,594.2800	1.5943	(4.520)	0	0	0
2021/04/30	R186	04/11/2021			Bond Future	7.7380	115.5139	7.7641	115.3974	0.338	0.0000	0.0000	0
2021/04/30	R186	04/11/2021	8.11	Call	Bond Future	3,279.6500	3.2796	3,086.9400	3.0869	(5.876)	0	0	0
2021/04/30	R186	04/11/2021	8.11	Put	Bond Future	1,638.2300	1.6382	1,561.9900	1.5620	(4.654)	0	0	0
2021/04/30	R186	03/02/2022	7.30	Call	Bond Future	1,256.6600	1.2567	1,322.6600	1.3227	5.252	0	0	0
2021/04/30	R186	03/02/2022	7.30	Put	Bond Future	4,045.7000	4.0457	4,229.4700	4.2295	4.542	0	0	0
2021/04/30	R186	03/02/2022			Bond Future	7.9507	111.5154	7.9787	111.3977	0.351	0.0000	0.0000	0
2021/04/30	R186	03/02/2022	7.28	Call	Bond Future	1,227.2500	1.2272	1,293.5500	1.2935	5.402	0	0	0
2021/04/30	R186	03/02/2022	7.28	Put	Bond Future	4,103.4000	4.1034	4,287.4700	4.2875	4.486	0	0	0
2021/04/30	R186	03/02/2022	7.29	Call	Bond Future	1,241.7200	1.2417	1,308.0500	1.3081	5.342	0	0	0
2021/04/30	R186	03/02/2022	7.29	Put	Bond Future	4,074.3100	4.0743	4,258.4100	4.2584	4.519	0	0	0
2021/04/30	R186	05/05/2022	8.32	Call	Bond Future	466.7600	0.4668	347.8800	0.3479	(25.469)	0	0	0
2021/04/30	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R186	05/05/2022			Bond Future	8.2025	112.7019	8.2324	112.5830	0.364	0.0000	0.0000	0
2021/04/30	R186	05/05/2022	8.30	Call	Bond Future	387.5000	0.3875	268.6200	0.2686	(30.679)	0	0	0
2021/04/30	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R186	05/05/2022	8.31	Call	Bond Future	427.1400	0.4271	308.2600	0.3083	(27.832)	0	0	0
2021/04/30	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R197	06/05/2021			Bond Future	322.3117	322.3117	322.3597	322.3597	0.015	0.0000	0.0000	2,744
2021/04/30	R197	05/08/2021			Bond Future	317.7518	317.7518	317.7988	317.7988	0.015	0.0000	0.0000	970
2021/04/30	R197	04/11/2021			Bond Future	321.4241	321.4241	321.4697	321.4697	0.014	0.0000	0.0000	0
2021/04/30	R197	03/02/2022			Bond Future	316.9934	316.9934	317.0395	317.0395	0.015	0.0000	0.0000	0
2021/04/30	R197	05/05/2022			Bond Future	320.4426	320.4426	320.4896	320.4896	0.015	0.0000	0.0000	0
2021/04/30	R202	06/05/2021			Bond Future	232.2526	232.2526	232.3035	232.3035	0.022	0.0000	0.0000	7,827
2021/04/30	R202	05/08/2021			Bond Future	230.4784	230.4784	230.5288	230.5288	0.022	0.0000	0.0000	9,319
2021/04/30	R202	04/11/2021			Bond Future	233.1418	233.1418	233.1914	233.1914	0.021	0.0000	0.0000	0
2021/04/30	R202	03/02/2022			Bond Future	231.4963	231.4963	231.5464	231.5464	0.022	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	
2021/04/30	R202	05/05/2022			Bond Future		234.0156	234.0156	234.0666	234.0666	0.022	0.0000	0.0000	0
2021/04/30	R209	06/05/2021	12.23	Call	Bond Future	7,656.3300	7.6563	7,309.0800	7.3091	(4.535)	0	0	0	
2021/04/30	R209	06/05/2021	12.23	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0	
2021/04/30	R209	06/05/2021	12.22	Call	Bond Future	7,609.9400	7.6099	7,262.6900	7.2627	(4.563)	0	0	0	
2021/04/30	R209	06/05/2021	12.22	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0	
2021/04/30	R209	06/05/2021	9.50	Put	Bond Future	7,273.0100	7.2730	7,620.1400	7.6201	4.773	0	0	0	
2021/04/30	R209	06/05/2021	9.50	Call	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	2,150	
2021/04/30	R209	06/05/2021	10.35	Call	Bond Future	170.1300	0.1701	90.1200	0.0901	(47.029)	0	0	500	
2021/04/30	R209	06/05/2021	9.75	Put	Bond Future	5,696.5800	5.6966	6,042.4100	6.0424	6.071	0	0	0	
2021/04/30	R209	06/05/2021	9.75	Call	Bond Future	1.7900	0.0018	0.4000	0.0004	(77.654)	0	0	4,050	
2021/04/30	R209	06/05/2021	11.00	Call	Bond Future	1,811.8800	1.8119	1,491.3000	1.4913	(17.693)	0	0	0	
2021/04/30	R209	06/05/2021	11.00	Put	Bond Future	289.0900	0.2891	315.7300	0.3157	9.215	0	0	3,500	
2021/04/30	R209	06/05/2021	10.00	Put	Bond Future	4,180.5500	4.1806	4,516.4300	4.5164	8.034	0	0	0	
2021/04/30	R209	06/05/2021	10.00	Call	Bond Future	16.9500	0.0170	5.6100	0.0056	(66.903)	0	0	0	
2021/04/30	R209	06/05/2021	12.25	Call	Bond Future	7,748.9700	7.7490	7,401.7200	7.4017	(4.481)	0	0	0	
2021/04/30	R209	06/05/2021	12.25	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	8,350	
2021/04/30	R209	06/05/2021			Bond Future	10.7203	67.7954	10.7833	67.4481	0.587	0.0000	0.0000	12,751	
2021/04/30	R209	06/05/2021	12.24	Call	Bond Future	7,702.6800	7.7027	7,355.4400	7.3554	(4.508)	0	0	0	
2021/04/30	R209	06/05/2021	12.24	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0	
2021/04/30	R209	06/05/2021	10.35	Put	Bond Future	2,265.8800	2.2659	2,533.0900	2.5331	11.793	0	0	0	
2021/04/30	R209	06/05/2021	10.60	Call	Bond Future	537.5200	0.5375	358.3900	0.3584	(33.325)	0	0	0	
2021/04/30	R209	06/05/2021	10.60	Put	Bond Future	1,208.3300	1.2083	1,376.4200	1.3764	13.911	0	0	1,750	
2021/04/30	R209	06/05/2021	11.60	Call	Bond Future	4,637.0800	4.6371	4,288.1200	4.2881	(7.525)	0	0	0	
2021/04/30	R209	06/05/2021	11.60	Put	Bond Future	12.1300	0.0121	10.3900	0.0104	(14.345)	0	0	3,750	
2021/04/30	R209	06/05/2021	10.25	Put	Bond Future	2,774.3600	2.7744	3,070.3100	3.0703	10.667	0	0	0	
2021/04/30	R209	06/05/2021	10.25	Call	Bond Future	96.6200	0.0966	45.3500	0.0454	(53.064)	0	0	5,325	
2021/04/30	R209	06/05/2021	11.25	Call	Bond Future	2,932.3400	2.9323	2,584.6000	2.5846	(11.859)	0	0	0	
2021/04/30	R209	06/05/2021	11.25	Put	Bond Future	90.3300	0.0903	89.8100	0.0898	(0.576)	0	0	9,150	
2021/04/30	R209	05/08/2021	11.81	Call	Bond Future	5,808.9400	5.8089	5,451.1100	5.4511	(6.160)	0	0	0	
2021/04/30	R209	05/08/2021	11.81	Put	Bond Future	1,264.7900	1.2648	1,258.0900	1.2581	(0.530)	0	0	0	
2021/04/30	R209	05/08/2021			Bond Future	10.9223	68.4976	10.9877	68.1465	0.599	0.0000	0.0000	16,261	
2021/04/30	R209	05/08/2021	11.80	Call	Bond Future	5,774.6000	5.7746	5,414.7000	5.4147	(6.232)	0	0	0	
2021/04/30	R209	05/08/2021	11.80	Put	Bond Future	1,279.0800	1.2791	1,270.3100	1.2703	(0.686)	0	0	0	
2021/04/30	R209	05/08/2021	11.79	Call	Bond Future	5,740.3300	5.7403	5,378.2300	5.3782	(6.308)	0	0	0	
2021/04/30	R209	05/08/2021	11.79	Put	Bond Future	1,293.5000	1.2935	1,282.5300	1.2825	(0.848)	0	0	0	
2021/04/30	R209	04/11/2021	10.50	Call	Bond Future	2,345.7600	2.3458	2,086.7200	2.0867	(11.043)	0	0	0	
2021/04/30	R209	04/11/2021	12.00	Call	Bond Future	6,495.4000	6.4954	6,173.8600	6.1739	(4.950)	0	0	0	
2021/04/30	R209	04/11/2021	12.00	Put	Bond Future	2,074.8400	2.0748	2,108.8200	2.1088	1.638	0	0	6,500	
2021/04/30	R209	04/11/2021	12.19	Call	Bond Future	7,087.8300	7.0878	6,758.5400	6.7585	(4.646)	0	0	0	
2021/04/30	R209	04/11/2021	12.19	Put	Bond Future	1,775.1400	1.7751	1,801.3700	1.8014	1.478	0	0	0	
2021/04/30	R209	04/11/2021	12.17	Call	Bond Future	7,024.6300	7.0246	6,696.0900	6.6961	(4.677)	0	0	0	
2021/04/30	R209	04/11/2021			Bond Future	11.1148	66.1325	11.1828	65.7770	0.611	0.0000	0.0000	3,675	
2021/04/30	R209	04/11/2021	10.50	Put	Bond Future	5,692.2600	5.6923	5,788.7400	5.7887	1.695	0	0	10,000	
2021/04/30	R209	04/11/2021	9.50	Put	Bond Future	10,158.1000	10.1581	10,401.1200	10.4011	2.392	0	0	0	
2021/04/30	R209	04/11/2021	9.50	Call	Bond Future	829.1900	0.8292	716.6900	0.7167	(13.567)	0	0	4,750	
2021/04/30	R209	04/11/2021	12.18	Call	Bond Future	7,056.2000	7.0562	6,727.2900	6.7273	(4.661)	0	0	0	
2021/04/30	R209	04/11/2021	12.18	Put	Bond Future	1,789.9900	1.7900	1,816.6000	1.8166	1.487	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
2021/04/30	R209	04/11/2021	12.17	Put	Bond Future	1,804.9500	1.8050	1,831.9300	1.8319	1.495	0	0	0
2021/04/30	R209	03/02/2022	11.03	Call	Bond Future	3,368.8300	3.3688	3,356.1800	3.3562	(0.376)	0	0	0
2021/04/30	R209	03/02/2022	11.03	Put	Bond Future	4,893.3700	4.8934	5,240.2600	5.2403	7.089	0	0	0
2021/04/30	R209	03/02/2022	11.02	Call	Bond Future	3,344.8100	3.3448	3,333.0600	3.3331	(0.351)	0	0	0
2021/04/30	R209	03/02/2022	11.02	Put	Bond Future	4,922.2300	4.9222	5,270.0200	5.2700	7.066	0	0	0
2021/04/30	R209	03/02/2022			Bond Future	11.3233	66.8670	11.3939	66.5075	0.624	0.0000	0.0000	0
2021/04/30	R209	03/02/2022	11.04	Call	Bond Future	3,392.7000	3.3927	3,379.6100	3.3796	(0.386)	0	0	0
2021/04/30	R209	03/02/2022	11.04	Put	Bond Future	4,864.4100	4.8644	5,210.8600	5.2109	7.122	0	0	0
2021/04/30	R209	05/05/2022	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R209	05/05/2022	11.43	Put	Bond Future	586.9800	0.5870	950.2600	0.9503	61.890	0	0	0
2021/04/30	R209	05/05/2022	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R209	05/05/2022	11.44	Put	Bond Future	536.6600	0.5367	899.9400	0.8999	67.693	0	0	0
2021/04/30	R209	05/05/2022			Bond Future	11.5473	64.4388	11.6207	64.0756	0.636	0.0000	0.0000	0
2021/04/30	R209	05/05/2022	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R209	05/05/2022	11.45	Put	Bond Future	486.3900	0.4864	849.6700	0.8497	74.689	0	0	0
2021/04/30	R210	06/05/2021			Bond Future	203.7992	203.7992	203.4566	203.4566	(0.168)	0.0000	0.0000	948
2021/04/30	R210	05/08/2021			Bond Future	205.9614	205.9614	205.6144	205.6144	(0.169)	0.0000	0.0000	1,486
2021/04/30	R210	04/11/2021			Bond Future	205.6087	205.6087	205.2564	205.2564	(0.171)	0.0000	0.0000	0
2021/04/30	R210	03/02/2022			Bond Future	207.9408	207.9408	207.5845	207.5845	(0.171)	0.0000	0.0000	0
2021/04/30	R210	05/05/2022			Bond Future	207.4150	207.4150	207.0550	207.0550	(0.174)	0.0000	0.0000	0
2021/04/30	R212	06/05/2021			Bond Future	172.1207	172.1207	172.1551	172.1551	0.020	0.0000	0.0000	2,905
2021/04/30	R212	05/08/2021			Bond Future	171.6216	171.6216	171.6556	171.6556	0.020	0.0000	0.0000	750
2021/04/30	R212	04/11/2021			Bond Future	173.6054	173.6054	173.6387	173.6387	0.019	0.0000	0.0000	0
2021/04/30	R213	06/05/2021	11.91	Call	Bond Future	11,152.7800	11.1528	10,971.6300	10.9716	(1.624)	0	0	0
2021/04/30	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R213	06/05/2021			Bond Future	9.6961	84.5333	9.7289	84.3521	0.338	0.0000	0.0000	2,511
2021/04/30	R213	06/05/2021	11.90	Call	Bond Future	11,107.0000	11.1070	10,925.8500	10.9259	(1.631)	0	0	0
2021/04/30	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R213	06/05/2021	11.89	Call	Bond Future	11,061.1800	11.0612	10,880.0300	10.8800	(1.638)	0	0	0
2021/04/30	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R213	05/08/2021	10.14	Put	Bond Future	2,080.7500	2.0807	2,050.8700	2.0509	(1.436)	0	0	0
2021/04/30	R213	05/08/2021	9.34	Put	Bond Future	4,461.4400	4.4614	4,503.7700	4.5038	0.949	0	0	0
2021/04/30	R213	05/08/2021	9.34	Call	Bond Future	1,338.5400	1.3385	1,197.4100	1.1974	(10.544)	0	0	0
2021/04/30	R213	05/08/2021	10.85	Call	Bond Future	5,819.6100	5.8196	5,598.2400	5.5982	(3.804)	0	0	0
2021/04/30	R213	05/08/2021	10.85	Put	Bond Future	967.7300	0.9677	929.8200	0.9298	(3.917)	0	0	0
2021/04/30	R213	05/08/2021	10.84	Call	Bond Future	5,782.6500	5.7826	5,559.2600	5.5593	(3.863)	0	0	0
2021/04/30	R213	05/08/2021	10.84	Put	Bond Future	980.3100	0.9803	940.3800	0.9404	(4.073)	0	0	0
2021/04/30	R213	05/08/2021			Bond Future	9.9086	85.4089	9.9428	85.2254	0.346	0.0000	0.0000	8,402
2021/04/30	R213	05/08/2021	10.78	Call	Bond Future	5,562.7500	5.5627	5,326.6800	5.3267	(4.244)	0	0	0
2021/04/30	R213	05/08/2021	10.78	Put	Bond Future	1,058.5300	1.0585	1,005.9200	1.0059	(4.970)	0	0	0
2021/04/30	R213	05/08/2021	10.14	Call	Bond Future	3,309.5300	3.3095	3,096.1900	3.0962	(6.446)	0	0	0
2021/04/30	R213	05/08/2021	10.86	Call	Bond Future	5,856.6600	5.8567	5,637.3000	5.6373	(3.745)	0	0	0
2021/04/30	R213	05/08/2021	10.86	Put	Bond Future	955.2800	0.9553	919.3800	0.9194	(3.758)	0	0	0
2021/04/30	R213	04/11/2021	11.10	Put	Bond Future	1,605.1100	1.6051	1,582.6300	1.5826	(1.401)	0	0	0
2021/04/30	R213	04/11/2021	11.11	Call	Bond Future	6,574.4500	6.5745	6,365.8400	6.3658	(3.173)	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
2021/04/30	R213	04/11/2021	11.09	Put	Bond Future	1,619.9500	1.6200	1,597.5600	1.5976	(1.382)	0	0	0
2021/04/30	R213	04/11/2021			Bond Future	10.1121	82.8457	10.1479	82.6597	0.354	0.0000	0.0000	0
2021/04/30	R213	04/11/2021	11.10	Call	Bond Future	6,541.2300	6.5412	6,332.7200	6.3327	(3.188)	0	0	0
2021/04/30	R213	04/11/2021	11.11	Put	Bond Future	1,590.3800	1.5904	1,567.8000	1.5678	(1.420)	0	0	0
2021/04/30	R213	04/11/2021	11.09	Call	Bond Future	6,508.0900	6.5081	6,299.6700	6.2997	(3.202)	0	0	0
2021/04/30	R213	03/02/2022	10.67	Call	Bond Future	4,581.4300	4.5814	4,656.4900	4.6565	1.638	0	0	0
2021/04/30	R213	03/02/2022	10.67	Put	Bond Future	2,942.7300	2.9427	3,205.9100	3.2059	8.943	0	0	220
2021/04/30	R213	03/02/2022	10.60	Put	Bond Future	3,083.4000	3.0834	3,348.9000	3.3489	8.611	0	0	430
2021/04/30	R213	03/02/2022	10.00	Call	Bond Future	2,835.5300	2.8355	2,933.4400	2.9334	3.453	0	0	0
2021/04/30	R213	03/02/2022	10.00	Put	Bond Future	4,573.1400	4.5731	4,859.1700	4.8592	6.255	0	0	430
2021/04/30	R213	03/02/2022	9.22	Put	Bond Future	7,268.5800	7.2686	7,570.6000	7.5706	4.155	0	0	0
2021/04/30	R213	03/02/2022	8.80	Put	Bond Future	9,150.9800	9.1510	9,440.3100	9.4403	3.162	0	0	0
2021/04/30	R213	03/02/2022	8.80	Call	Bond Future	887.4200	0.8874	988.6300	0.9886	11.405	0	0	102
2021/04/30	R213	03/02/2022	9.58	Put	Bond Future	5,909.7800	5.9098	6,208.5800	6.2086	5.056	0	0	200
2021/04/30	R213	03/02/2022	8.63	Put	Bond Future	9,976.8000	9.9768	10,259.3200	10.2593	2.832	0	0	0
2021/04/30	R213	03/02/2022	8.63	Call	Bond Future	735.8900	0.7359	830.2900	0.8303	12.828	0	0	200
2021/04/30	R213	03/02/2022	9.98	Call	Bond Future	2,789.8900	2.7899	2,888.3500	2.8883	3.529	0	0	0
2021/04/30	R213	03/02/2022	9.98	Put	Bond Future	4,631.1300	4.6311	4,917.7100	4.9177	6.188	0	0	0
2021/04/30	R213	03/02/2022			Bond Future	10.3403	83.7658	10.3777	83.5777	0.362	0.0000	0.0000	0
2021/04/30	R213	03/02/2022	10.17	Call	Bond Future	3,236.3000	3.2363	3,330.7500	3.3307	2.918	0	0	0
2021/04/30	R213	03/02/2022	10.17	Put	Bond Future	4,099.8400	4.0998	4,382.4100	4.3824	6.892	0	0	220
2021/04/30	R213	03/02/2022	9.15	Put	Bond Future	7,566.1100	7.5661	7,866.5300	7.8665	3.971	0	0	0
2021/04/30	R213	03/02/2022	9.15	Call	Bond Future	1,272.3900	1.2724	1,384.6900	1.3847	8.826	0	0	220
2021/04/30	R213	03/02/2022	10.60	Call	Bond Future	4,377.8400	4.3778	4,455.2200	4.4552	1.768	0	0	0
2021/04/30	R213	03/02/2022	9.22	Call	Bond Future	1,362.1100	1.3621	1,476.0100	1.4760	8.362	0	0	430
2021/04/30	R213	03/02/2022	10.25	Call	Bond Future	3,434.3300	3.4343	3,526.5400	3.5265	2.685	0	0	0
2021/04/30	R213	03/02/2022	10.25	Put	Bond Future	3,890.6900	3.8907	4,171.0200	4.1710	7.205	0	0	102
2021/04/30	R213	03/02/2022	9.76	Call	Bond Future	2,313.0200	2.3130	2,418.7600	2.4188	4.572	0	0	0
2021/04/30	R213	03/02/2022	9.76	Put	Bond Future	5,305.3100	5.3053	5,599.1700	5.5992	5.539	0	0	102
2021/04/30	R213	03/02/2022	10.15	Call	Bond Future	3,187.6600	3.1877	3,282.5400	3.2825	2.976	0	0	0
2021/04/30	R213	03/02/2022	10.15	Put	Bond Future	4,153.4100	4.1534	4,436.4100	4.4364	6.814	0	0	200
2021/04/30	R213	03/02/2022	9.58	Call	Bond Future	1,960.3000	1.9603	2,070.9800	2.0710	5.646	0	0	0
2021/04/30	R213	03/02/2022	9.97	Call	Bond Future	2,766.9300	2.7669	2,866.2300	2.8662	3.589	0	0	0
2021/04/30	R213	03/02/2022	9.97	Put	Bond Future	4,660.0400	4.6600	4,947.4600	4.9475	6.168	0	0	0
2021/04/30	R213	03/02/2022	9.96	Call	Bond Future	2,744.3600	2.7444	2,843.9200	2.8439	3.628	0	0	0
2021/04/30	R213	03/02/2022	9.96	Put	Bond Future	4,689.3900	4.6894	4,977.0700	4.9771	6.135	0	0	0
2021/04/30	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R213	05/05/2022	10.63	Call	Bond Future	231.3700	0.2314	41.3400	0.0413	(82.133)	0	0	0
2021/04/30	R213	05/05/2022			Bond Future	10.5824	81.1278	10.6215	80.9378	0.369	0.0000	0.0000	0
2021/04/30	R213	05/05/2022	10.64	Call	Bond Future	279.9100	0.2799	89.8800	0.0899	(67.890)	0	0	0
2021/04/30	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R213	05/05/2022	10.65	Call	Bond Future	328.4000	0.3284	138.3700	0.1384	(57.865)	0	0	0
2021/04/30	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R214	06/05/2021	12.26	Call	Bond Future	6,138.3600	6.1384	5,759.2900	5.7593	(6.175)	0	0	0
2021/04/30	R214	06/05/2021	12.26	Put	Bond Future	1.8000	0.0018	1.5000	0.0015	(16.667)	0	0	0
2021/04/30	R214	06/05/2021	12.25	Call	Bond Future	6,090.9900	6.0910	5,711.9100	5.7119	(6.224)	0	0	0
2021/04/30	R214	06/05/2021	12.25	Put	Bond Future	1.9400	0.0019	1.6300	0.0016	(15.979)	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
2021/04/30	R214	06/05/2021			Bond Future	11.0701	64.8549	11.1381	64.4761	0.614	0.0000	0.0000	9,157
2021/04/30	R214	06/05/2021	12.27	Call	Bond Future	6,185.6700	6.1857	5,806.6200	5.8066	(6.128)	0	0	0
2021/04/30	R214	06/05/2021	12.27	Put	Bond Future	1.6700	0.0017	1.3900	0.0014	(16.766)	0	0	0
2021/04/30	R214	05/08/2021	12.03	Put	Bond Future	1,556.2100	1.5562	1,555.4100	1.5554	(0.051)	0	0	0
2021/04/30	R214	05/08/2021	12.01	Call	Bond Future	5,416.9500	5.4170	5,028.7300	5.0287	(7.167)	0	0	0
2021/04/30	R214	05/08/2021			Bond Future	11.2694	65.5266	11.3402	65.1436	0.628	0.0000	0.0000	8,755
2021/04/30	R214	05/08/2021	12.02	Call	Bond Future	5,449.6200	5.4496	5,063.6300	5.0636	(7.083)	0	0	0
2021/04/30	R214	05/08/2021	12.02	Put	Bond Future	1,572.5000	1.5725	1,569.4700	1.5695	(0.193)	0	0	0
2021/04/30	R214	05/08/2021	12.03	Call	Bond Future	5,482.3500	5.4824	5,098.5900	5.0986	(7.000)	0	0	0
2021/04/30	R214	05/08/2021	12.01	Put	Bond Future	1,588.9100	1.5889	1,583.6500	1.5837	(0.331)	0	0	0
2021/04/30	R214	04/11/2021	12.47	Call	Bond Future	7,001.5200	7.0015	6,636.1300	6.6361	(5.219)	0	0	0
2021/04/30	R214	04/11/2021	12.46	Call	Bond Future	6,971.0400	6.9710	6,602.8200	6.6028	(5.282)	0	0	0
2021/04/30	R214	04/11/2021	12.46	Put	Bond Future	2,017.9700	2.0180	2,037.4500	2.0375	0.965	0	0	0
2021/04/30	R214	04/11/2021			Bond Future	11.4596	62.9907	11.5332	62.6030	0.642	0.0000	0.0000	0
2021/04/30	R214	04/11/2021	12.47	Put	Bond Future	2,002.2200	2.0022	2,024.5300	2.0245	1.114	0	0	0
2021/04/30	R214	04/11/2021	12.48	Call	Bond Future	7,032.0200	7.0320	6,669.6300	6.6696	(5.153)	0	0	0
2021/04/30	R214	04/11/2021	12.48	Put	Bond Future	1,986.5600	1.9866	2,011.8700	2.0119	1.274	0	0	0
2021/04/30	R214	03/02/2022	11.40	Put	Bond Future	5,003.3700	5.0034	5,305.7800	5.3058	6.044	0	0	0
2021/04/30	R214	03/02/2022	11.41	Call	Bond Future	3,621.1700	3.6212	3,530.8200	3.5308	(2.495)	0	0	0
2021/04/30	R214	03/02/2022	11.39	Put	Bond Future	5,032.4300	5.0324	5,335.5800	5.3356	6.024	0	0	0
2021/04/30	R214	03/02/2022			Bond Future	11.6685	63.6902	11.7451	63.2982	0.657	0.0000	0.0000	0
2021/04/30	R214	03/02/2022	11.40	Call	Bond Future	3,596.7700	3.5968	3,507.1700	3.5072	(2.491)	0	0	0
2021/04/30	R214	03/02/2022	11.41	Put	Bond Future	4,974.4600	4.9745	5,276.1200	5.2761	6.064	0	0	0
2021/04/30	R214	03/02/2022	11.39	Call	Bond Future	3,572.4500	3.5725	3,483.5900	3.4836	(2.487)	0	0	0
2021/04/30	R214	05/05/2022	11.74	Put	Bond Future	730.0700	0.7301	1,126.2000	1.1262	54.259	0	0	0
2021/04/30	R214	05/05/2022	11.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R214	05/05/2022	11.73	Put	Bond Future	781.0400	0.7810	1,177.1700	1.1772	50.718	0	0	0
2021/04/30	R214	05/05/2022			Bond Future	11.8847	61.0905	11.9644	60.6944	0.671	0.0000	0.0000	0
2021/04/30	R214	05/05/2022	11.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R214	05/05/2022	11.75	Put	Bond Future	679.1700	0.6792	1,075.3000	1.0753	58.326	0	0	0
2021/04/30	R214	05/05/2022	11.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R248	06/05/2021	12.36	Call	Bond Future	8,034.6200	8.0346	7,595.1900	7.5952	(5.469)	0	0	0
2021/04/30	R248	06/05/2021	12.36	Put	Bond Future	0.5600	0.0006	0.4500	0.0005	(19.643)	0	0	0
2021/04/30	R248	06/05/2021	10.20	Call	Bond Future	1.6300	0.0016	0.2500	0.0003	(84.663)	0	0	0
2021/04/30	R248	06/05/2021	10.80	Put	Bond Future	2,413.3100	2.4133	2,734.2200	2.7342	13.298	0	0	0
2021/04/30	R248	06/05/2021	10.80	Call	Bond Future	259.0400	0.2590	140.6300	0.1406	(45.711)	0	0	0
2021/04/30	R248	06/05/2021			Bond Future	11.1003	81.6809	11.1632	81.2416	0.567	0.0000	0.0000	89,252
2021/04/30	R248	06/05/2021	12.35	Call	Bond Future	7,976.6700	7.9767	7,537.2300	7.5372	(5.509)	0	0	0
2021/04/30	R248	06/05/2021	12.35	Put	Bond Future	0.6100	0.0006	0.4900	0.0005	(19.672)	0	0	0
2021/04/30	R248	06/05/2021	12.34	Call	Bond Future	7,918.6400	7.9186	7,479.1900	7.4792	(5.550)	0	0	0
2021/04/30	R248	06/05/2021	12.34	Put	Bond Future	0.6700	0.0007	0.5400	0.0005	(19.403)	0	0	0
2021/04/30	R248	06/05/2021	10.90	Put	Bond Future	1,858.1500	1.8581	2,126.1100	2.1261	14.421	0	0	0
2021/04/30	R248	06/05/2021	10.90	Call	Bond Future	432.6100	0.4326	261.2500	0.2613	(39.611)	0	0	1,030
2021/04/30	R248	06/05/2021	11.40	Put	Bond Future	302.9400	0.3029	331.4100	0.3314	9.398	0	0	0
2021/04/30	R248	06/05/2021	11.40	Call	Bond Future	2,355.9000	2.3559	1,945.0500	1.9450	(17.439)	0	0	1,030
2021/04/30	R248	06/05/2021	10.20	Put	Bond Future	6,778.9200	6.7789	7,216.8600	7.2169	6.460	0	0	0
2021/04/30	R248	05/08/2021	11.20	Put	Bond Future	3,825.4700	3.8255	3,998.8700	3.9989	4.533	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
2021/04/30	R248	05/08/2021	11.20	Call	Bond Future	3,128.5600	3.1286	2,857.6300	2.8576	(8.660)	0	0	1,000
2021/04/30	R248	05/08/2021	10.50	Put	Bond Future	7,037.0300	7.0370	7,298.6600	7.2987	3.718	0	0	0
2021/04/30	R248	05/08/2021	10.30	Call	Bond Future	867.4700	0.8675	718.1300	0.7181	(17.216)	0	0	1,300
2021/04/30	R248	05/08/2021	10.90	Put	Bond Future	5,025.1500	5.0251	5,237.8200	5.2378	4.232	0	0	0
2021/04/30	R248	05/08/2021	10.90	Call	Bond Future	2,211.1200	2.2111	1,979.4600	1.9795	(10.477)	0	0	1,300
2021/04/30	R248	05/08/2021	10.60	Put	Bond Future	6,487.9200	6.4879	6,736.2000	6.7362	3.827	0	0	0
2021/04/30	R248	05/08/2021	10.60	Call	Bond Future	1,455.4600	1.4555	1,259.4100	1.2594	(13.470)	0	0	0
2021/04/30	R248	05/08/2021	12.51	Put	Bond Future	1,012.4300	1.0124	1,097.6200	1.0976	8.414	0	0	0
2021/04/30	R248	05/08/2021	12.52	Call	Bond Future	8,555.0100	8.5550	8,195.0700	8.1951	(4.207)	0	0	0
2021/04/30	R248	05/08/2021	12.50	Put	Bond Future	1,024.8700	1.0249	1,110.8600	1.1109	8.390	0	0	0
2021/04/30	R248	05/08/2021			Bond Future	11.3019	82.5270	11.3677	82.0827	0.582	0.0000	0.0000	168,210
2021/04/30	R248	05/08/2021	10.50	Call	Bond Future	1,241.5100	1.2415	1,058.8100	1.0588	(14.716)	0	0	1,000
2021/04/30	R248	05/08/2021	10.00	Put	Bond Future	10,254.0900	10.2541	10,647.2700	10.6473	3.834	0	0	0
2021/04/30	R248	05/08/2021	10.00	Call	Bond Future	455.4300	0.4554	404.2800	0.4043	(11.231)	0	0	0
2021/04/30	R248	05/08/2021	10.30	Put	Bond Future	8,225.9100	8.2259	8,520.9000	8.5209	3.586	0	0	0
2021/04/30	R248	05/08/2021	12.51	Call	Bond Future	8,510.6700	8.5107	8,151.5300	8.1515	(4.220)	0	0	0
2021/04/30	R248	05/08/2021	12.52	Put	Bond Future	1,000.1300	1.0001	1,084.5200	1.0845	8.438	0	0	0
2021/04/30	R248	05/08/2021	12.50	Call	Bond Future	8,466.3800	8.4664	8,108.0400	8.1080	(4.233)	0	0	0
2021/04/30	R248	04/11/2021	12.85	Call	Bond Future	9,777.9500	9.7779	9,363.4300	9.3634	(4.239)	0	0	0
2021/04/30	R248	04/11/2021	12.85	Put	Bond Future	1,687.2100	1.6872	1,722.4900	1.7225	2.091	0	0	0
2021/04/30	R248	04/11/2021			Bond Future	11.4944	79.0490	11.5631	78.5992	0.597	0.0000	0.0000	0
2021/04/30	R248	04/11/2021	12.84	Call	Bond Future	9,738.5200	9.7385	9,324.4200	9.3244	(4.252)	0	0	0
2021/04/30	R248	04/11/2021	12.84	Put	Bond Future	1,701.8100	1.7018	1,737.5100	1.7375	2.098	0	0	0
2021/04/30	R248	04/11/2021	12.83	Call	Bond Future	9,699.1200	9.6991	9,285.4500	9.2854	(4.265)	0	0	0
2021/04/30	R248	04/11/2021	12.83	Put	Bond Future	1,716.5200	1.7165	1,752.6500	1.7526	2.105	0	0	0
2021/04/30	R248	03/02/2022	11.48	Call	Bond Future	4,175.5100	4.1755	4,037.7100	4.0377	(3.300)	0	0	0
2021/04/30	R248	03/02/2022	11.49	Put	Bond Future	5,609.2200	5.6092	5,926.1700	5.9262	5.651	0	0	0
2021/04/30	R248	03/02/2022	11.47	Call	Bond Future	4,145.4600	4.1455	4,007.7900	4.0078	(3.321)	0	0	0
2021/04/30	R248	03/02/2022			Bond Future	11.7065	79.9270	11.7783	79.4721	0.613	0.0000	0.0000	0
2021/04/30	R248	03/02/2022	11.48	Put	Bond Future	5,645.0000	5.6450	5,962.0700	5.9621	5.617	0	0	0
2021/04/30	R248	03/02/2022	11.49	Call	Bond Future	4,205.6500	4.2056	4,067.7300	4.0677	(3.279)	0	0	0
2021/04/30	R248	03/02/2022	11.47	Put	Bond Future	5,680.9800	5.6810	5,998.1800	5.9982	5.584	0	0	0
2021/04/30	R248	05/05/2022	11.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R248	05/05/2022	11.79	Put	Bond Future	849.6300	0.8496	1,309.1700	1.3092	54.087	0	0	0
2021/04/30	R248	05/05/2022	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R248	05/05/2022			Bond Future	11.9263	76.3654	12.0012	75.9058	0.628	0.0000	0.0000	0
2021/04/30	R248	05/05/2022	11.80	Put	Bond Future	786.7200	0.7867	1,246.2600	1.2463	58.412	0	0	0
2021/04/30	R248	05/05/2022	11.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/30	R248	05/05/2022	11.81	Put	Bond Future	723.8900	0.7239	1,183.4300	1.1834	63.482	0	0	0

**Total**

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