



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 18/05/2021 TO 18/05/2021

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
2021/05/18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	2025 05/08/2021			Bond Future	152.4158	152.4158	152.5158	152.5158	0.066	0.0000	0.0000	5,368
2021/05/18	2025 04/11/2021			Bond Future	154.1616	154.1616	154.2585	154.2585	0.063	0.0000	0.0000	0
2021/05/18	2025 03/02/2022			Bond Future	154.4481	154.4481	154.5450	154.5450	0.063	0.0000	0.0000	0
2021/05/18	2025 05/05/2022			Bond Future	156.3289	156.3289	156.4264	156.4264	0.062	0.0000	0.0000	0
2021/05/18	2029 05/08/2021			Bond Future	112.4372	112.4372	112.4539	112.4539	0.015	0.0000	0.0000	3,031
2021/05/18	2029 04/11/2021			Bond Future	112.5740	112.5740	112.5877	112.5877	0.012	0.0000	0.0000	0
2021/05/18	2029 03/02/2022			Bond Future	113.9212	113.9212	113.9342	113.9342	0.011	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
2021/05/18	2029	05/05/2022			Bond Future	114.1330	114.1330	114.1458	114.1458	0.011	0.0000	0.0000	0
2021/05/18	2030	05/08/2021	10.42	Call	Bond Future	6,371.3100	6.3713	6,593.9500	6.5939	3.494	0	0	0
2021/05/18	2030	05/08/2021	10.42	Put	Bond Future	438.5800	0.4386	394.2100	0.3942	(10.117)	0	0	0
2021/05/18	2030	05/08/2021	10.41	Call	Bond Future	6,328.8000	6.3288	6,550.8200	6.5508	3.508	0	0	0
2021/05/18	2030	05/08/2021	10.41	Put	Bond Future	446.5200	0.4465	401.5300	0.4015	(10.076)	0	0	0
2021/05/18	2030	05/08/2021	8.50	Put	Bond Future	5,102.9600	5.1030	4,884.1800	4.8842	(4.287)	0	0	0
2021/05/18	2030	05/08/2021	10.15	Call	Bond Future	5,239.4900	5.2395	5,444.1800	5.4442	3.907	0	0	0
2021/05/18	2030	05/08/2021	8.83	Call	Bond Future	1,109.1200	1.1091	1,186.3900	1.1864	6.967	0	0	479
2021/05/18	2030	05/08/2021	10.30	Put	Bond Future	541.9700	0.5420	489.8000	0.4898	(9.626)	0	0	200
2021/05/18	2030	05/08/2021	8.78	Put	Bond Future	3,895.0500	3.8950	3,700.5100	3.7005	(4.995)	0	0	0
2021/05/18	2030	05/08/2021	8.78	Call	Bond Future	1,019.8000	1.0198	1,092.2700	1.0923	7.106	0	0	200
2021/05/18	2030	05/08/2021	7.70	Put	Bond Future	9,410.4900	9.4105	9,153.2900	9.1533	(2.733)	0	0	0
2021/05/18	2030	05/08/2021	9.45	Call	Bond Future	2,639.4100	2.6394	2,781.7300	2.7817	5.392	0	0	600
2021/05/18	2030	05/08/2021	12.10	Call	Bond Future	13,899.8200	13.8998	14,165.1700	14.1652	1.909	0	0	0
2021/05/18	2030	05/08/2021	12.10	Put	Bond Future	9.1500	0.0092	7.4900	0.0075	(18.142)	0	0	600
2021/05/18	2030	05/08/2021			Bond Future	9.2931	92.7658	9.2446	93.0328	(0.522)	0.0000	0.0000	99,443
2021/05/18	2030	05/08/2021	10.43	Call	Bond Future	6,413.8900	6.4139	6,637.1400	6.6371	3.481	0	0	0
2021/05/18	2030	05/08/2021	10.43	Put	Bond Future	430.7500	0.4308	386.9900	0.3870	(10.159)	0	0	0
2021/05/18	2030	05/08/2021	8.50	Call	Bond Future	610.3600	0.6104	658.5900	0.6586	7.902	0	0	5,000
2021/05/18	2030	05/08/2021	9.50	Call	Bond Future	2,796.5800	2.7966	2,944.1500	2.9442	5.277	0	0	0
2021/05/18	2030	05/08/2021	9.50	Put	Bond Future	1,668.9700	1.6690	1,549.5300	1.5495	(7.157)	0	0	5,000
2021/05/18	2030	05/08/2021	10.15	Put	Bond Future	682.3200	0.6823	620.0000	0.6200	(9.134)	0	0	479
2021/05/18	2030	05/08/2021	9.75	Call	Bond Future	3,662.0300	3.6620	3,834.2200	3.8342	4.702	0	0	0
2021/05/18	2030	05/08/2021	9.75	Put	Bond Future	1,195.2500	1.1953	1,100.4300	1.1004	(7.933)	0	0	479
2021/05/18	2030	05/08/2021	8.83	Put	Bond Future	3,699.2000	3.6992	3,509.4600	3.5095	(5.129)	0	0	0
2021/05/18	2030	05/08/2021	10.30	Call	Bond Future	5,866.8100	5.8668	6,081.6500	6.0816	3.662	0	0	0
2021/05/18	2030	05/08/2021	7.70	Call	Bond Future	99.7700	0.0998	109.5800	0.1096	9.833	0	0	200
2021/05/18	2030	05/08/2021	8.95	Put	Bond Future	3,254.3600	3.2544	3,076.6000	3.0766	(5.462)	0	0	0
2021/05/18	2030	05/08/2021	8.95	Call	Bond Future	1,344.2300	1.3442	1,433.4800	1.4335	6.639	0	0	600
2021/05/18	2030	05/08/2021	9.45	Put	Bond Future	1,782.7100	1.7827	1,658.0200	1.6580	(6.994)	0	0	0
2021/05/18	2030	04/11/2021	11.26	Call	Bond Future	9,343.6400	9.3436	9,574.8200	9.5748	2.474	0	0	0
2021/05/18	2030	04/11/2021	9.20	Call	Bond Future	2,361.5800	2.3616	2,471.2400	2.4712	4.644	0	0	1,102
2021/05/18	2030	04/11/2021	8.27	Put	Bond Future	7,554.5100	7.5545	7,334.9500	7.3350	(2.906)	0	0	0
2021/05/18	2030	04/11/2021	8.27	Call	Bond Future	774.0600	0.7741	821.9100	0.8219	6.182	0	0	300
2021/05/18	2030	04/11/2021	8.77	Put	Bond Future	5,406.4700	5.4065	5,217.9200	5.2179	(3.487)	0	0	0
2021/05/18	2030	04/11/2021	11.44	Put	Bond Future	405.2600	0.4053	375.1900	0.3752	(7.420)	0	0	300
2021/05/18	2030	04/11/2021	10.60	Call	Bond Future	6,798.1900	6.7982	6,999.5400	6.9995	2.962	0	0	0
2021/05/18	2030	04/11/2021	10.60	Put	Bond Future	1,121.3400	1.1213	1,055.2800	1.0553	(5.891)	0	0	0
2021/05/18	2030	04/11/2021	10.59	Put	Bond Future	1,133.7600	1.1338	1,067.1700	1.0672	(5.873)	0	0	0
2021/05/18	2030	04/11/2021			Bond Future	9.4878	93.8067	9.4376	94.0741	(0.529)	0.0000	0.0000	0
2021/05/18	2030	04/11/2021	11.26	Put	Bond Future	511.9200	0.5119	475.6900	0.4757	(7.077)	0	0	1,102
2021/05/18	2030	04/11/2021	9.90	Put	Bond Future	2,187.9500	2.1879	2,080.2700	2.0803	(4.922)	0	0	0
2021/05/18	2030	04/11/2021	9.90	Call	Bond Future	4,346.5500	4.3465	4,506.2800	4.5063	3.675	0	0	1,102
2021/05/18	2030	04/11/2021	9.20	Put	Bond Future	3,908.8600	3.9089	3,751.1100	3.7511	(4.036)	0	0	0
2021/05/18	2030	04/11/2021	8.77	Call	Bond Future	1,484.8600	1.4849	1,563.7200	1.5637	5.311	0	0	300
2021/05/18	2030	04/11/2021	11.44	Call	Bond Future	10,071.1900	10.0712	10,308.5300	10.3085	2.357	0	0	0
2021/05/18	2030	04/11/2021	10.61	Call	Bond Future	6,834.8300	6.8348	7,036.7200	7.0367	2.954	0	0	0

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2021/05/18	2030	04/11/2021	10.61	Put	Bond Future	1,109.0200	1.1090	1,043.5000	1.0435	(5.908)	0	0	0
2021/05/18	2030	04/11/2021	10.59	Call	Bond Future	6,761.6200	6.7616	6,962.4400	6.9624	2.970	0	0	0
2021/05/18	2030	03/02/2022	8.85	Put	Bond Future	6,213.9100	6.2139	6,026.8800	6.0269	(3.010)	0	0	0
2021/05/18	2030	03/02/2022	8.85	Call	Bond Future	1,735.3900	1.7354	1,818.1300	1.8181	4.768	0	0	1,000
2021/05/18	2030	03/02/2022	9.35	Call	Bond Future	2,745.3600	2.7454	2,858.8700	2.8589	4.135	0	0	0
2021/05/18	2030	03/02/2022	9.35	Put	Bond Future	4,541.3400	4.5413	4,385.0800	4.3851	(3.441)	0	0	101
2021/05/18	2030	03/02/2022	8.39	Put	Bond Future	8,100.5600	8.1006	7,888.2000	7.8882	(2.622)	0	0	0
2021/05/18	2030	03/02/2022	8.39	Call	Bond Future	1,066.0300	1.0660	1,123.4400	1.1234	5.385	0	0	101
2021/05/18	2030	03/02/2022	9.45	Call	Bond Future	2,979.1900	2.9792	3,098.9500	3.0989	4.020	0	0	0
2021/05/18	2030	03/02/2022	9.45	Put	Bond Future	4,250.2800	4.2503	4,100.2700	4.1003	(3.529)	0	0	0
2021/05/18	2030	03/02/2022			Bond Future	9.6952	90.9033	9.6428	91.1731	(0.541)	0.0000	0.0000	0
2021/05/18	2030	03/02/2022	9.60	Put	Bond Future	3,840.3200	3.8403	3,699.6400	3.6996	(3.663)	0	0	0
2021/05/18	2030	03/02/2022	9.60	Call	Bond Future	3,349.4300	3.3494	3,478.5200	3.4785	3.854	0	0	1,000
2021/05/18	2030	03/02/2022	10.85	Call	Bond Future	7,228.5100	7.2285	7,425.4400	7.4254	2.724	0	0	0
2021/05/18	2030	03/02/2022	10.85	Put	Bond Future	1,536.8500	1.5369	1,464.0100	1.4640	(4.740)	0	0	1,000
2021/05/18	2030	03/02/2022	9.78	Call	Bond Future	3,825.9500	3.8260	3,966.0700	3.9661	3.662	0	0	0
2021/05/18	2030	03/02/2022	9.78	Put	Bond Future	3,391.7400	3.3917	3,262.0900	3.2621	(3.823)	0	0	101
2021/05/18	2030	03/02/2022	9.44	Call	Bond Future	2,955.2100	2.9552	3,074.3500	3.0744	4.032	0	0	0
2021/05/18	2030	03/02/2022	9.44	Put	Bond Future	4,278.6200	4.2786	4,127.9900	4.1280	(3.521)	0	0	0
2021/05/18	2030	03/02/2022	9.43	Call	Bond Future	2,931.6500	2.9317	3,050.1600	3.0502	4.042	0	0	0
2021/05/18	2030	03/02/2022	9.43	Put	Bond Future	4,307.4100	4.3074	4,156.1500	4.1562	(3.512)	0	0	0
2021/05/18	2030	05/05/2022	10.21	Call	Bond Future	4,697.6500	4.6976	4,851.6600	4.8517	3.278	0	0	0
2021/05/18	2030	05/05/2022	10.21	Put	Bond Future	3,253.0500	3.2531	3,134.3200	3.1343	(3.650)	0	0	0
2021/05/18	2030	05/05/2022			Bond Future	9.9157	91.9904	9.8609	92.2632	(0.553)	0.0000	0.0000	0
2021/05/18	2030	05/05/2022	10.20	Call	Bond Future	4,668.7800	4.6688	4,822.2600	4.8223	3.287	0	0	0
2021/05/18	2030	05/05/2022	10.20	Put	Bond Future	3,272.7800	3.2728	3,153.5200	3.1535	(3.644)	0	0	0
2021/05/18	2030	05/05/2022	10.19	Call	Bond Future	4,639.9800	4.6400	4,792.9400	4.7929	3.297	0	0	0
2021/05/18	2030	05/05/2022	10.19	Put	Bond Future	3,292.6100	3.2926	3,172.8300	3.1728	(3.638)	0	0	0
2021/05/18	2032	05/08/2021	11.37	Call	Bond Future	7,597.7800	7.5978	7,813.3400	7.8133	2.837	0	0	0
2021/05/18	2032	05/08/2021	11.37	Put	Bond Future	449.1800	0.4492	408.8200	0.4088	(8.985)	0	0	0
2021/05/18	2032	05/08/2021			Bond Future	10.0892	91.1467	10.0460	91.4026	(0.428)	0.0000	0.0000	122,444
2021/05/18	2032	05/08/2021	11.36	Call	Bond Future	7,552.7600	7.5528	7,767.7900	7.7678	2.847	0	0	0
2021/05/18	2032	05/08/2021	11.36	Put	Bond Future	456.8500	0.4569	415.9600	0.4160	(8.950)	0	0	0
2021/05/18	2032	05/08/2021	11.35	Call	Bond Future	7,507.8000	7.5078	7,722.2900	7.7223	2.857	0	0	0
2021/05/18	2032	05/08/2021	11.35	Put	Bond Future	464.6300	0.4646	423.2000	0.4232	(8.917)	0	0	0
2021/05/18	2032	04/11/2021	9.83	Call	Bond Future	2,293.3400	2.2933	2,386.5800	2.3866	4.066	0	0	700
2021/05/18	2032	04/11/2021	11.70	Call	Bond Future	8,601.8800	8.6019	8,803.7700	8.8038	2.347	0	0	0
2021/05/18	2032	04/11/2021	11.71	Put	Bond Future	1,014.8300	1.0148	960.9000	0.9609	(5.314)	0	0	0
2021/05/18	2032	04/11/2021	11.69	Call	Bond Future	8,562.2700	8.5623	8,763.7200	8.7637	2.353	0	0	0
2021/05/18	2032	04/11/2021			Bond Future	10.2952	88.0235	10.2506	88.2797	(0.433)	0.0000	0.0000	21
2021/05/18	2032	04/11/2021	9.33	Put	Bond Future	7,081.6100	7.0816	6,886.9300	6.8869	(2.749)	0	0	0
2021/05/18	2032	04/11/2021	9.33	Call	Bond Future	1,302.0100	1.3020	1,363.5800	1.3636	4.729	0	0	700
2021/05/18	2032	04/11/2021	9.83	Put	Bond Future	5,016.8500	5.0169	4,853.8400	4.8538	(3.249)	0	0	0
2021/05/18	2032	04/11/2021	12.81	Call	Bond Future	13,210.3900	13.2104	13,447.5300	13.4475	1.795	0	0	0
2021/05/18	2032	04/11/2021	12.81	Put	Bond Future	272.5100	0.2725	253.4000	0.2534	(7.013)	0	0	700
2021/05/18	2032	04/11/2021	11.70	Put	Bond Future	1,025.8000	1.0258	971.4400	0.9714	(5.299)	0	0	0
2021/05/18	2032	04/11/2021	11.71	Call	Bond Future	8,641.5600	8.6416	8,843.8800	8.8439	2.341	0	0	0

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2021/05/18	2032	04/11/2021	11.69	Put	Bond Future	1,036.8800	1.0369	982.0800	0.9821	(5.285)	0	0	0
2021/05/18	2032	03/02/2022	11.13	Call	Bond Future	6,159.6400	6.1596	6,320.1800	6.3202	2.606	0	0	0
2021/05/18	2032	03/02/2022	11.13	Put	Bond Future	2,801.2500	2.8013	2,703.1400	2.7031	(3.502)	0	0	210
2021/05/18	2032	03/02/2022	10.53	Call	Bond Future	4,205.6800	4.2057	4,335.5000	4.3355	3.087	0	0	0
2021/05/18	2032	03/02/2022	10.53	Put	Bond Future	4,092.7300	4.0927	3,963.9000	3.9639	(3.148)	0	0	210
2021/05/18	2032	03/02/2022	10.35	Put	Bond Future	4,594.9300	4.5949	4,456.1000	4.4561	(3.021)	0	0	400
2021/05/18	2032	03/02/2022	9.58	Put	Bond Future	7,314.7400	7.3147	7,132.8000	7.1328	(2.487)	0	0	0
2021/05/18	2032	03/02/2022	9.58	Call	Bond Future	1,929.8600	1.9299	2,006.5700	2.0066	3.975	0	0	400
2021/05/18	2032	03/02/2022	10.66	Call	Bond Future	4,599.4800	4.5995	4,736.3600	4.7364	2.976	0	0	0
2021/05/18	2032	03/02/2022	10.66	Put	Bond Future	3,768.9700	3.7690	3,647.2000	3.6472	(3.231)	0	0	97
2021/05/18	2032	03/02/2022	10.45	Put	Bond Future	4,308.5300	4.3085	4,175.2800	4.1753	(3.093)	0	0	198
2021/05/18	2032	03/02/2022	9.81	Call	Bond Future	2,392.0900	2.3921	2,481.4500	2.4815	3.736	0	0	0
2021/05/18	2032	03/02/2022	9.81	Put	Bond Future	6,403.7500	6.4038	6,234.4600	6.2345	(2.644)	0	0	198
2021/05/18	2032	03/02/2022	8.91	Put	Bond Future	10,514.2000	10.5142	10,300.4700	10.3005	(2.033)	0	0	0
2021/05/18	2032	03/02/2022	10.43	Call	Bond Future	3,919.9600	3.9200	4,044.2500	4.0443	3.171	0	0	0
2021/05/18	2032	03/02/2022	10.43	Put	Bond Future	4,364.5200	4.3645	4,230.1600	4.2302	(3.078)	0	0	0
2021/05/18	2032	03/02/2022	10.42	Call	Bond Future	3,892.4600	3.8925	4,016.1900	4.0162	3.179	0	0	0
2021/05/18	2032	03/02/2022	10.42	Put	Bond Future	4,393.0400	4.3930	4,258.1200	4.2581	(3.071)	0	0	0
2021/05/18	2032	03/02/2022			Bond Future	10.5097	89.0568	10.4633	89.3155	(0.442)	0.0000	0.0000	0
2021/05/18	2032	03/02/2022	9.62	Put	Bond Future	7,150.1300	7.1501	6,970.3600	6.9704	(2.514)	0	0	0
2021/05/18	2032	03/02/2022	9.62	Call	Bond Future	2,006.0600	2.0061	2,084.9400	2.0849	3.932	0	0	210
2021/05/18	2032	03/02/2022	10.95	Call	Bond Future	5,538.6200	5.5386	5,690.5000	5.6905	2.742	0	0	0
2021/05/18	2032	03/02/2022	10.95	Put	Bond Future	3,136.2400	3.1362	3,029.4700	3.0295	(3.404)	0	0	400
2021/05/18	2032	03/02/2022	10.35	Call	Bond Future	3,700.8600	3.7009	3,820.6800	3.8207	3.238	0	0	0
2021/05/18	2032	03/02/2022	10.14	Call	Bond Future	3,156.0300	3.1560	3,263.9900	3.2640	3.421	0	0	0
2021/05/18	2032	03/02/2022	10.14	Put	Bond Future	5,245.0700	5.2451	5,094.3800	5.0944	(2.873)	0	0	97
2021/05/18	2032	03/02/2022	9.14	Put	Bond Future	9,318.6300	9.3186	9,114.5500	9.1146	(2.190)	0	0	0
2021/05/18	2032	03/02/2022	9.14	Call	Bond Future	1,228.1400	1.2281	1,282.7100	1.2827	4.443	0	0	97
2021/05/18	2032	03/02/2022	10.45	Call	Bond Future	3,975.8600	3.9759	4,101.2600	4.1013	3.154	0	0	0
2021/05/18	2032	03/02/2022	8.91	Call	Bond Future	967.1100	0.9671	1,012.0300	1.0120	4.645	0	0	198
2021/05/18	2032	03/02/2022	10.44	Call	Bond Future	3,947.8600	3.9479	4,072.7100	4.0727	3.162	0	0	0
2021/05/18	2032	03/02/2022	10.44	Put	Bond Future	4,336.4500	4.3364	4,202.6500	4.2026	(3.085)	0	0	0
2021/05/18	2032	05/05/2022	11.03	Call	Bond Future	5,380.3600	5.3804	5,527.1500	5.5272	2.728	0	0	0
2021/05/18	2032	05/05/2022	11.03	Put	Bond Future	3,799.6100	3.7996	3,684.9800	3.6850	(3.017)	0	0	0
2021/05/18	2032	05/05/2022	11.02	Put	Bond Future	3,820.8100	3.8208	3,705.7100	3.7057	(3.012)	0	0	0
2021/05/18	2032	05/05/2022			Bond Future	10.7330	85.9749	10.6845	86.2363	(0.451)	0.0000	0.0000	0
2021/05/18	2032	05/05/2022	11.04	Call	Bond Future	5,411.8000	5.4118	5,559.0600	5.5591	2.721	0	0	0
2021/05/18	2032	05/05/2022	11.04	Put	Bond Future	3,778.5300	3.7785	3,664.3700	3.6644	(3.021)	0	0	0
2021/05/18	2032	05/05/2022	11.02	Call	Bond Future	5,348.9900	5.3490	5,495.3100	5.4953	2.735	0	0	0
2021/05/18	2033	05/08/2021			Bond Future	105.0091	105.0091	105.0271	105.0271	0.017	0.0000	0.0000	9,629
2021/05/18	2033	04/11/2021			Bond Future	104.9864	104.9864	105.0017	105.0017	0.015	0.0000	0.0000	0
2021/05/18	2033	03/02/2022			Bond Future	106.2427	106.2427	106.2575	106.2575	0.014	0.0000	0.0000	0
2021/05/18	2033	05/05/2022			Bond Future	106.2806	106.2806	106.2950	106.2950	0.014	0.0000	0.0000	0
2021/05/18	2037	05/08/2021	12.27	Call	Bond Future	8,785.1500	8.7851	8,902.9600	8.9030	1.341	0	0	0
2021/05/18	2037	05/08/2021	12.27	Put	Bond Future	492.7400	0.4927	465.5800	0.4656	(5.512)	0	0	0
2021/05/18	2037	05/08/2021	12.28	Call	Bond Future	8,832.0000	8.8320	8,950.1200	8.9501	1.337	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
2021/05/18	2037	05/08/2021	12.26	Put	Bond Future	500.5800	0.5006	473.1000	0.4731	(5.490)	0	0	0
2021/05/18	2037	05/08/2021			Bond Future	10.8703	82.6829	10.8477	82.8279	(0.208)	0.0000	0.0000	126,715
2021/05/18	2037	05/08/2021	12.28	Put	Bond Future	485.0100	0.4850	458.1600	0.4582	(5.536)	0	0	0
2021/05/18	2037	05/08/2021	12.26	Call	Bond Future	8,738.3400	8.7383	8,855.8300	8.8558	1.345	0	0	0
2021/05/18	2037	04/11/2021	12.30	Call	Bond Future	8,705.3400	8.7053	8,807.8400	8.8078	1.177	0	0	0
2021/05/18	2037	04/11/2021	12.30	Put	Bond Future	1,520.2500	1.5203	1,478.4700	1.4785	(2.748)	0	0	600
2021/05/18	2037	04/11/2021	11.49	Put	Bond Future	2,927.7300	2.9277	2,862.1900	2.8622	(2.239)	0	0	0
2021/05/18	2037	04/11/2021	11.49	Call	Bond Future	5,508.6600	5.5087	5,587.4000	5.5874	1.429	0	0	600
2021/05/18	2037	04/11/2021	12.82	Put	Bond Future	906.4900	0.9065	877.5700	0.8776	(3.190)	0	0	0
2021/05/18	2037	04/11/2021	12.83	Call	Bond Future	10,875.3700	10.8754	10,990.9500	10.9910	1.063	0	0	0
2021/05/18	2037	04/11/2021			Bond Future	11.0666	83.6109	11.0436	83.7551	(0.208)	0.0000	0.0000	0
2021/05/18	2037	04/11/2021	12.82	Call	Bond Future	10,833.5300	10.8335	10,948.8900	10.9489	1.065	0	0	0
2021/05/18	2037	04/11/2021	12.83	Put	Bond Future	897.1400	0.8971	868.4400	0.8684	(3.199)	0	0	0
2021/05/18	2037	04/11/2021	12.81	Call	Bond Future	10,791.7200	10.7917	10,906.8700	10.9069	1.067	0	0	0
2021/05/18	2037	04/11/2021	12.81	Put	Bond Future	915.9200	0.9159	886.7900	0.8868	(3.180)	0	0	0
2021/05/18	2037	03/02/2022	11.46	Call	Bond Future	5,241.4000	5.2414	5,315.3300	5.3153	1.411	0	0	0
2021/05/18	2037	03/02/2022	11.47	Put	Bond Future	4,097.8100	4.0978	4,026.6700	4.0267	(1.736)	0	0	0
2021/05/18	2037	03/02/2022	11.45	Call	Bond Future	5,208.7900	5.2088	5,282.4300	5.2824	1.414	0	0	0
2021/05/18	2037	03/02/2022			Bond Future	11.2740	80.3377	11.2501	80.4831	(0.212)	0.0000	0.0000	0
2021/05/18	2037	03/02/2022	11.46	Put	Bond Future	4,124.2500	4.1243	4,052.8100	4.0528	(1.732)	0	0	0
2021/05/18	2037	03/02/2022	11.47	Call	Bond Future	5,274.3500	5.2743	5,348.5800	5.3486	1.407	0	0	0
2021/05/18	2037	03/02/2022	11.45	Put	Bond Future	4,151.1000	4.1511	4,079.3700	4.0794	(1.728)	0	0	0
2021/05/18	2037	05/05/2022	11.84	Put	Bond Future	4,151.7500	4.1518	4,085.3500	4.0854	(1.599)	0	0	0
2021/05/18	2037	05/05/2022	11.82	Call	Bond Future	6,114.3900	6.1144	6,194.3300	6.1943	1.307	0	0	0
2021/05/18	2037	05/05/2022	11.83	Call	Bond Future	6,147.8500	6.1478	6,228.0400	6.2280	1.304	0	0	0
2021/05/18	2037	05/05/2022			Bond Future	11.4892	81.2988	11.4643	81.4456	(0.216)	0.0000	0.0000	0
2021/05/18	2037	05/05/2022	11.84	Call	Bond Future	6,181.0700	6.1811	6,261.5100	6.2615	1.301	0	0	0
2021/05/18	2037	05/05/2022	11.82	Put	Bond Future	4,198.6500	4.1987	4,131.7500	4.1318	(1.593)	0	0	0
2021/05/18	2037	05/05/2022	11.83	Put	Bond Future	4,175.2900	4.1753	4,108.6400	4.1086	(1.596)	0	0	0
2021/05/18	2038	05/08/2021			Bond Future	116.5656	116.5656	117.4444	117.4444	0.754	0.0000	0.0000	7,713
2021/05/18	2038	04/11/2021			Bond Future	117.9008	117.9008	118.7865	118.7865	0.751	0.0000	0.0000	0
2021/05/18	2038	03/02/2022			Bond Future	117.5587	117.5587	118.4540	118.4540	0.762	0.0000	0.0000	0
2021/05/18	2038	05/05/2022			Bond Future	118.9906	118.9906	119.8964	119.8964	0.761	0.0000	0.0000	0
2021/05/18	2040	05/08/2021	12.48	Call	Bond Future	9,437.0500	9.4371	9,563.4900	9.5635	1.340	0	0	0
2021/05/18	2040	05/08/2021	12.49	Put	Bond Future	482.6700	0.4827	455.4600	0.4555	(5.637)	0	0	0
2021/05/18	2040	05/08/2021	12.47	Call	Bond Future	9,388.0400	9.3880	9,514.1600	9.5142	1.343	0	0	0
2021/05/18	2040	05/08/2021	11.05	Put	Bond Future	2,974.1900	2.9742	2,882.1700	2.8822	(3.094)	0	0	0
2021/05/18	2040	05/08/2021	11.05	Call	Bond Future	3,023.1500	3.0231	3,085.1000	3.0851	2.049	0	0	900
2021/05/18	2040	05/08/2021			Bond Future	11.0428	84.3039	11.0202	84.4579	(0.204)	0.0000	0.0000	85,293
2021/05/18	2040	05/08/2021	12.48	Put	Bond Future	490.3800	0.4904	462.8500	0.4628	(5.614)	0	0	0
2021/05/18	2040	05/08/2021	12.49	Call	Bond Future	9,486.1000	9.4861	9,612.8600	9.6129	1.336	0	0	0
2021/05/18	2040	05/08/2021	12.47	Put	Bond Future	498.2000	0.4982	470.3500	0.4703	(5.590)	0	0	0
2021/05/18	2040	05/08/2021	11.55	Put	Bond Future	1,684.0100	1.6840	1,618.6500	1.6187	(3.881)	0	0	0
2021/05/18	2040	05/08/2021	11.55	Call	Bond Future	5,028.9900	5.0290	5,117.6000	5.1176	1.762	0	0	900
2021/05/18	2040	05/08/2021	14.80	Call	Bond Future	20,433.4100	20.4334	20,586.7800	20.5868	0.751	0	0	0
2021/05/18	2040	05/08/2021	14.80	Put	Bond Future	4.9300	0.0049	4.3300	0.0043	(12.170)	0	0	900

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
2021/05/18	2040	04/11/2021	12.90	Call	Bond Future	10,995.0600	10.9951	11,115.6800	11.1157	1.097	0	0	0
2021/05/18	2040	04/11/2021	12.90	Put	Bond Future	1,044.9500	1.0450	1,012.2600	1.0123	(3.128)	0	0	0
2021/05/18	2040	04/11/2021	12.89	Call	Bond Future	10,951.8100	10.9518	11,072.1900	11.0722	1.099	0	0	0
2021/05/18	2040	04/11/2021	12.89	Put	Bond Future	1,055.6100	1.0556	1,022.6800	1.0227	(3.120)	0	0	0
2021/05/18	2040	04/11/2021			Bond Future	11.2365	85.2501	11.2134	85.4034	(0.206)	0.0000	0.0000	0
2021/05/18	2040	04/11/2021	12.91	Call	Bond Future	11,038.3400	11.0383	11,159.2000	11.1592	1.095	0	0	0
2021/05/18	2040	04/11/2021	12.91	Put	Bond Future	1,034.3900	1.0344	1,001.9400	1.0019	(3.137)	0	0	0
2021/05/18	2040	03/02/2022	11.58	Put	Bond Future	4,468.2300	4.4682	4,391.1400	4.3911	(1.725)	0	0	0
2021/05/18	2040	03/02/2022	11.59	Call	Bond Future	5,391.2100	5.3912	5,468.8900	5.4689	1.441	0	0	0
2021/05/18	2040	03/02/2022	11.57	Put	Bond Future	4,496.4700	4.4965	4,419.0700	4.4191	(1.721)	0	0	0
2021/05/18	2040	03/02/2022			Bond Future	11.4409	81.7460	11.4169	81.9004	(0.209)	0.0000	0.0000	0
2021/05/18	2040	03/02/2022	11.58	Call	Bond Future	5,356.0700	5.3561	5,433.4400	5.4334	1.445	0	0	0
2021/05/18	2040	03/02/2022	11.59	Put	Bond Future	4,440.1600	4.4402	4,363.3800	4.3634	(1.729)	0	0	0
2021/05/18	2040	03/02/2022	11.57	Call	Bond Future	5,321.0200	5.3210	5,398.0800	5.3981	1.448	0	0	0
2021/05/18	2040	05/05/2022	11.91	Put	Bond Future	4,617.0500	4.6170	4,544.2100	4.5442	(1.578)	0	0	0
2021/05/18	2040	05/05/2022	11.92	Call	Bond Future	6,236.8400	6.2368	6,320.2800	6.3203	1.338	0	0	0
2021/05/18	2040	05/05/2022	11.92	Put	Bond Future	4,591.1900	4.5912	4,518.6300	4.5186	(1.580)	0	0	0
2021/05/18	2040	05/05/2022			Bond Future	11.6524	82.7240	11.6275	82.8800	(0.214)	0.0000	0.0000	0
2021/05/18	2040	05/05/2022	11.91	Call	Bond Future	6,202.1700	6.2022	6,285.3300	6.2853	1.341	0	0	0
2021/05/18	2040	05/05/2022	11.90	Call	Bond Future	6,167.5700	6.1676	6,250.4500	6.2504	1.344	0	0	0
2021/05/18	2040	05/05/2022	11.90	Put	Bond Future	4,643.0600	4.6431	4,569.9400	4.5699	(1.575)	0	0	0
2021/05/18	2044	05/08/2021	12.60	Put	Bond Future	446.5000	0.4465	424.5000	0.4245	(4.927)	0	0	0
2021/05/18	2044	05/08/2021	12.61	Call	Bond Future	9,855.5800	9.8556	9,953.1300	9.9531	0.990	0	0	0
2021/05/18	2044	05/08/2021	12.61	Put	Bond Future	439.4800	0.4395	417.7300	0.4177	(4.949)	0	0	0
2021/05/18	2044	05/08/2021			Bond Future	11.0901	81.0209	11.0727	81.1402	(0.156)	0.0000	0.0000	60,776
2021/05/18	2044	05/08/2021	12.60	Call	Bond Future	9,806.9100	9.8069	9,904.2100	9.9042	0.992	0	0	0
2021/05/18	2044	05/08/2021	12.59	Call	Bond Future	9,758.2600	9.7583	9,855.3100	9.8553	0.995	0	0	0
2021/05/18	2044	05/08/2021	12.59	Put	Bond Future	453.6200	0.4536	431.3700	0.4314	(4.905)	0	0	0
2021/05/18	2044	04/11/2021	12.91	Call	Bond Future	10,884.1100	10.8841	10,974.5000	10.9745	0.830	0	0	0
2021/05/18	2044	04/11/2021	12.91	Put	Bond Future	1,096.4200	1.0964	1,068.4900	1.0685	(2.547)	0	0	0
2021/05/18	2044	04/11/2021			Bond Future	11.2755	81.9302	11.2578	82.0485	(0.157)	0.0000	0.0000	0
2021/05/18	2044	04/11/2021	12.90	Call	Bond Future	10,841.5900	10.8416	10,931.7800	10.9318	0.832	0	0	0
2021/05/18	2044	04/11/2021	12.90	Put	Bond Future	1,107.3800	1.1074	1,079.2500	1.0792	(2.540)	0	0	0
2021/05/18	2044	04/11/2021	12.89	Call	Bond Future	10,799.0800	10.7991	10,889.0800	10.8891	0.833	0	0	0
2021/05/18	2044	04/11/2021	12.89	Put	Bond Future	1,118.4200	1.1184	1,090.1000	1.0901	(2.532)	0	0	0
2021/05/18	2044	03/02/2022	11.60	Call	Bond Future	5,367.4900	5.3675	5,424.8200	5.4248	1.068	0	0	0
2021/05/18	2044	03/02/2022	11.60	Put	Bond Future	4,535.6000	4.5356	4,473.7900	4.4738	(1.363)	0	0	0
2021/05/18	2044	03/02/2022	11.59	Call	Bond Future	5,332.5000	5.3325	5,389.5900	5.3896	1.071	0	0	0
2021/05/18	2044	03/02/2022	11.59	Put	Bond Future	4,564.5100	4.5645	4,502.4600	4.5025	(1.359)	0	0	0
2021/05/18	2044	03/02/2022			Bond Future	11.4709	78.5122	11.4526	78.6314	(0.160)	0.0000	0.0000	0
2021/05/18	2044	03/02/2022	11.61	Call	Bond Future	5,402.8200	5.4028	5,460.3900	5.4604	1.066	0	0	0
2021/05/18	2044	03/02/2022	11.61	Put	Bond Future	4,507.1200	4.5071	4,445.5500	4.4456	(1.366)	0	0	0
2021/05/18	2044	05/05/2022	11.92	Call	Bond Future	6,212.7700	6.2128	6,275.0500	6.2750	1.002	0	0	0
2021/05/18	2044	05/05/2022	11.92	Put	Bond Future	4,678.0700	4.6781	4,620.0100	4.6200	(1.241)	0	0	0
2021/05/18	2044	05/05/2022	11.91	Call	Bond Future	6,178.2700	6.1783	6,240.3300	6.2403	1.004	0	0	0
2021/05/18	2044	05/05/2022	11.91	Put	Bond Future	4,704.6500	4.7046	4,646.3700	4.6464	(1.239)	0	0	0
2021/05/18	2044	05/05/2022			Bond Future	11.6728	79.4515	11.6538	79.5719	(0.163)	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
2021/05/18	2044	05/05/2022	11.93	Call	Bond Future	6,247.6300	6.2476	6,310.1300	6.3101	1.000	0	0	0
2021/05/18	2044	05/05/2022	11.93	Put	Bond Future	4,651.9400	4.6519	4,594.1000	4.5941	(1.243)	0	0	0
2021/05/18	2046	05/08/2021			Bond Future	106.5295	106.5295	106.9108	106.9108	0.358	0.0000	0.0000	16,718
2021/05/18	2046	04/11/2021			Bond Future	105.9412	105.9412	106.3239	106.3239	0.361	0.0000	0.0000	0
2021/05/18	2046	03/02/2022			Bond Future	107.2092	107.2092	107.5957	107.5957	0.361	0.0000	0.0000	0
2021/05/18	2046	05/05/2022			Bond Future	106.6679	106.6679	107.0588	107.0588	0.366	0.0000	0.0000	0
2021/05/18	2050	05/08/2021			Bond Future	107.7145	107.7145	109.5841	109.5841	1.736	0.0000	0.0000	11,209
2021/05/18	2050	04/11/2021			Bond Future	108.9483	108.9483	110.8362	110.8362	1.733	0.0000	0.0000	0
2021/05/18	2050	03/02/2022			Bond Future	108.3034	108.3034	110.2128	110.2128	1.763	0.0000	0.0000	0
2021/05/18	2050	05/05/2022			Bond Future	109.6224	109.6224	111.5547	111.5547	1.763	0.0000	0.0000	0
2021/05/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	AL37	05/08/2021			Index Future	791.1560	791.1560	792.0130	792.0130	0.108	0.0000	0.0000	0
2021/05/18	AL37	04/11/2021			Index Future	800.1120	800.1120	800.9550	800.9550	0.105	0.0000	0.0000	0
2021/05/18	AL37	03/02/2022			Index Future	809.4900	809.4900	810.3380	810.3380	0.105	0.0000	0.0000	0
2021/05/18	AL37	05/05/2022			Index Future	819.1540	819.1540	820.0080	820.0080	0.104	0.0000	0.0000	0
2021/05/18	AL7T	05/08/2021			Index Future	887.9050	887.9050	890.3670	890.3670	0.277	0.0000	0.0000	0
2021/05/18	AL7T	04/11/2021			Index Future	897.9550	897.9550	900.4190	900.4190	0.274	0.0000	0.0000	0
2021/05/18	AL7T	03/02/2022			Index Future	908.4810	908.4810	910.9670	910.9670	0.274	0.0000	0.0000	0
2021/05/18	AL7T	05/05/2022			Index Future	919.3270	919.3270	921.8380	921.8380	0.273	0.0000	0.0000	0
2021/05/18	ALBI	05/08/2021			Index Future	782.0490	782.0490	783.3670	783.3670	0.169	0.0000	0.0000	134
2021/05/18	ALBI	04/11/2021			Index Future	790.9020	790.9020	792.2110	792.2110	0.166	0.0000	0.0000	0
2021/05/18	ALBI	03/02/2022			Index Future	800.1720	800.1720	801.4910	801.4910	0.165	0.0000	0.0000	0
2021/05/18	ALBI	05/05/2022			Index Future	809.7250	809.7250	811.0560	811.0560	0.164	0.0000	0.0000	0
2021/05/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C038	31/01/2038			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/18	CS33	15/09/2033			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
2021/05/18	ES33	05/08/2021			Bond Future	11.5875	76.7770	11.5594	76.9230	(0.242)	0.0000	0.0000	350
2021/05/18	ES33	04/11/2021			Bond Future	11.8324	73.8806	11.8036	74.0262	(0.244)	0.0000	0.0000	0
2021/05/18	ES33	03/02/2022			Bond Future	12.0917	74.7655	12.0617	74.9123	(0.248)	0.0000	0.0000	0
2021/05/18	ES33	05/05/2022			Bond Future	12.3559	71.8988	12.3246	72.0472	(0.253)	0.0000	0.0000	0
2021/05/18	ES42	05/08/2021			Bond Future	12.0853	75.4244	12.0728	75.4970	(0.103)	0.0000	0.0000	4,779
2021/05/18	ES42	04/11/2021			Bond Future	12.3183	72.0303	12.3057	72.1016	(0.103)	0.0000	0.0000	0
2021/05/18	ES42	03/02/2022			Bond Future	12.5568	72.8935	12.5437	72.9651	(0.104)	0.0000	0.0000	0
2021/05/18	ES42	05/05/2022			Bond Future	12.8085	69.5233	12.7948	69.5957	(0.107)	0.0000	0.0000	0
2021/05/18	GOVI	05/08/2021	719.14	Call	GOVI	533,960.0000	53.3960	547,310.0000	54.7310	2.500	0	0	0
2021/05/18	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	05/08/2021	719.13	Call	GOVI	534,060.0000	53.4060	547,410.0000	54.7410	2.500	0	0	0
2021/05/18	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	05/08/2021			GOVI	772.5360	772.5360	773.8710	773.8710	0.173	0.0000	0.0000	989
2021/05/18	GOVI	05/08/2021	719.15	Call	GOVI	533,860.0000	53.3860	547,210.0000	54.7210	2.501	0	0	0
2021/05/18	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	04/11/2021	728.41	Call	GOVI	528,710.0000	52.8710	541,980.0000	54.1980	2.510	0	0	0
2021/05/18	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	04/11/2021	728.40	Call	GOVI	528,810.0000	52.8810	542,080.0000	54.2080	2.509	0	0	0
2021/05/18	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	04/11/2021			GOVI	781.2810	781.2810	782.6080	782.6080	0.170	0.0000	0.0000	0
2021/05/18	GOVI	04/11/2021	728.42	Call	GOVI	528,610.0000	52.8610	541,880.0000	54.1880	2.510	0	0	0
2021/05/18	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	03/02/2022	792.76	Put	GOVI	23,210.0000	2.3210	9,850.0000	0.9850	(57.561)	0	0	0
2021/05/18	GOVI	03/02/2022			GOVI	790.4390	790.4390	791.7750	791.7750	0.169	0.0000	0.0000	0
2021/05/18	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	03/02/2022	792.75	Put	GOVI	23,110.0000	2.3110	9,750.0000	0.9750	(57.810)	0	0	0
2021/05/18	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	03/02/2022	792.74	Put	GOVI	23,010.0000	2.3010	9,650.0000	0.9650	(58.062)	0	0	0
2021/05/18	GOVI	05/05/2022	788.25	Call	GOVI	116,260.0000	11.6260	129,750.0000	12.9750	11.603	0	0	0
2021/05/18	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	05/05/2022			GOVI	799.8760	799.8760	801.2250	801.2250	0.169	0.0000	0.0000	0
2021/05/18	GOVI	05/05/2022	788.24	Call	GOVI	116,360.0000	11.6360	129,850.0000	12.9850	11.593	0	0	0
2021/05/18	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GOVI	05/05/2022	788.23	Call	GOVI	116,460.0000	11.6460	129,950.0000	12.9950	11.583	0	0	0
2021/05/18	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/18	IGOV	05/08/2021			Index Future	287.1610	287.1610	288.4390	288.4390	0.445	0.0000	0.0000	578
2021/05/18	IGOV	04/11/2021			Index Future	290.4820	290.4820	291.7660	291.7660	0.442	0.0000	0.0000	16
2021/05/18	IGOV	03/02/2022			Index Future	293.9560	293.9560	295.2540	295.2540	0.442	0.0000	0.0000	0
2021/05/18	IGOV	05/05/2022			Index Future	297.5340	297.5340	298.8460	298.8460	0.441	0.0000	0.0000	0
2021/05/18	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	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
2021/05/18	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/18	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/18	IS05	15/03/2022			Interest Rate Swap	90.1500	90.1500	90.1400	90.1400	(0.011)	0.0000	0.0000	0
2021/05/18	IS05	21/06/2022			Interest Rate Swap	90.3400	90.3400	90.3500	90.3500	0.011	0.0000	0.0000	0
2021/05/18	IS05	20/09/2022			Interest Rate Swap	93.5600	93.5600	93.5600	93.5600	0.000	0.0000	0.0000	0
2021/05/18	IS05	20/12/2022			Interest Rate Swap	94.1600	94.1600	94.1600	94.1600	0.000	0.0000	0.0000	0
2021/05/18	IS05	22/03/2023			Interest Rate Swap	86.6400	86.6400	86.6600	86.6600	0.023	0.0000	0.0000	0
2021/05/18	IS05	20/06/2023			Interest Rate Swap	92.2300	92.2300	92.3300	92.3300	0.108	0.0000	0.0000	0
2021/05/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/18	IS10	17/12/2025			Interest Rate Swap	80.6400	80.6400	80.9200	80.9200	0.347	0.0000	0.0000	0
2021/05/18	IS10	16/03/2026			Interest Rate Swap	77.2800	77.2800	77.5300	77.5300	0.323	0.0000	0.0000	0
2021/05/18	IS10	15/06/2026			Interest Rate Swap	75.7900	75.7900	76.0300	76.0300	0.317	0.0000	0.0000	0
2021/05/18	IS10	21/09/2026			Interest Rate Swap	77.9200	77.9200	78.1400	78.1400	0.282	0.0000	0.0000	0
2021/05/18	IS10	21/12/2026			Interest Rate Swap	82.0200	82.0200	82.2400	82.2400	0.268	0.0000	0.0000	0
2021/05/18	IS10	15/03/2027			Interest Rate Swap	80.6100	80.6100	80.8200	80.8200	0.261	0.0000	0.0000	0
2021/05/18	IS10	21/06/2027			Interest Rate Swap	82.7800	82.7800	82.9700	82.9700	0.230	0.0000	0.0000	0
2021/05/18	IS10	20/09/2027			Interest Rate Swap	88.6800	88.6800	88.8300	88.8300	0.169	0.0000	0.0000	0
2021/05/18	IS10	20/12/2027			Interest Rate Swap	89.1800	89.1800	89.2900	89.2900	0.123	0.0000	0.0000	0
2021/05/18	IS10	22/03/2028			Interest Rate Swap	82.3100	82.3100	82.3900	82.3900	0.097	0.0000	0.0000	0
2021/05/18	IS10	20/06/2028			Interest Rate Swap	90.2000	90.2000	90.2400	90.2400	0.044	0.0000	0.0000	0
2021/05/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/18	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/05/18	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/05/18	JBAF	21/07/2021			Jibar Tradeable Future	3.7300	96.2700	3.7400	96.2600	0.268	0.0000	0.0000	0
2021/05/18	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7800	96.2200	0.265	0.0000	0.0000	0
2021/05/18	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.8050	96.1950	0.264	0.0000	0.0000	30,000
2021/05/18	JBAF	20/10/2021			Jibar Tradeable Future	3.8800	96.1200	3.9000	96.1000	0.515	0.0000	0.0000	0
2021/05/18	JBAF	17/11/2021			Jibar Tradeable Future	3.9150	96.1150	3.9150	96.0850	0.000	0.0000	0.0000	0
2021/05/18	JBAF	15/12/2021			Jibar Tradeable Future	4.0500	95.9500	4.0700	95.9300	0.494	0.0000	0.0000	0
2021/05/18	JBAF	16/03/2022			Jibar Tradeable Future	4.3250	95.6750	4.3450	95.6550	0.462	0.0000	0.0000	0
2021/05/18	JBAF	15/06/2022			Jibar Tradeable Future	4.7000	95.3000	4.7200	95.2800	0.426	0.0000	0.0000	471
2021/05/18	JBAF	21/09/2022			Jibar Tradeable Future	4.8900	95.1100	4.9150	95.0850	0.511	0.0000	0.0000	0
2021/05/18	JBAF	21/12/2022			Jibar Tradeable Future	5.2400	94.7600	5.1650	94.8350	(1.431)	0.0000	0.0000	0
2021/05/18	JBAF	15/03/2023			Jibar Tradeable Future	5.4350	94.5650	5.4650	94.5350	0.552	0.0000	0.0000	0
2021/05/18	R023	05/08/2021	5.30	Call	Bond Future	744.6400	0.7446	712.8000	0.7128	(4.276)	0	0	0
2021/05/18	R023	05/08/2021	5.30	Put	Bond Future	76.3300	0.0763	82.2800	0.0823	7.795	0	0	0
2021/05/18	R023	05/08/2021	5.29	Call	Bond Future	731.5800	0.7316	699.8900	0.6999	(4.332)	0	0	0
2021/05/18	R023	05/08/2021	5.29	Put	Bond Future	78.3800	0.0784	84.4800	0.0845	7.783	0	0	0
2021/05/18	R023	05/08/2021			Bond Future	4.8594	107.7270	4.8842	107.6892	0.511	0.0000	0.0000	15,675
2021/05/18	R023	05/08/2021	5.31	Call	Bond Future	757.7500	0.7578	725.7500	0.7258	(4.223)	0	0	0
2021/05/18	R023	05/08/2021	5.31	Put	Bond Future	74.3400	0.0743	80.1300	0.0801	7.789	0	0	0
2021/05/18	R023	04/11/2021	4.91	Call	Bond Future	340.8600	0.3409	319.8400	0.3198	(6.167)	0	0	0
2021/05/18	R023	04/11/2021	4.91	Put	Bond Future	353.8700	0.3539	373.9800	0.3740	5.683	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
2021/05/18	R023	04/11/2021	4.90	Call	Bond Future	333.7100	0.3337	312.9400	0.3129	(6.224)	0	0	0
2021/05/18	R023	04/11/2021	4.90	Put	Bond Future	359.5600	0.3596	379.9200	0.3799	5.662	0	0	0
2021/05/18	R023	04/11/2021			Bond Future	4.9201	105.0267	4.9522	104.9856	0.651	0.0000	0.0000	0
2021/05/18	R023	04/11/2021	4.92	Call	Bond Future	348.0800	0.3481	326.8100	0.3268	(6.111)	0	0	0
2021/05/18	R023	04/11/2021	4.92	Put	Bond Future	348.2500	0.3483	368.1100	0.3681	5.703	0	0	0
2021/05/18	R023	03/02/2022	5.08	Call	Bond Future	436.1100	0.4361	412.5800	0.4126	(5.395)	0	0	0
2021/05/18	R023	03/02/2022	5.08	Put	Bond Future	328.9900	0.3290	347.8700	0.3479	5.739	0	0	0
2021/05/18	R023	03/02/2022			Bond Future	4.9767	106.2591	5.0176	106.2167	0.821	0.0000	0.0000	0
2021/05/18	R023	03/02/2022	5.07	Call	Bond Future	429.7900	0.4298	406.4400	0.4064	(5.433)	0	0	0
2021/05/18	R023	03/02/2022	5.07	Put	Bond Future	333.0400	0.3330	352.1000	0.3521	5.723	0	0	0
2021/05/18	R023	03/02/2022	5.06	Call	Bond Future	423.1600	0.4232	399.9900	0.4000	(5.475)	0	0	0
2021/05/18	R023	03/02/2022	5.06	Put	Bond Future	336.7700	0.3368	356.0100	0.3560	5.713	0	0	0
2021/05/18	R023	05/05/2022	6.31	Call	Bond Future	1,088.2400	1.0882	1,050.8800	1.0509	(3.433)	0	0	0
2021/05/18	R023	05/05/2022	6.31	Put	Bond Future	66.9000	0.0669	72.8000	0.0728	8.819	0	0	0
2021/05/18	R023	05/05/2022			Bond Future	5.0183	103.6183	5.0726	103.5751	1.082	0.0000	0.0000	0
2021/05/18	R023	05/05/2022	6.30	Call	Bond Future	1,081.5100	1.0815	1,044.2300	1.0442	(3.447)	0	0	0
2021/05/18	R023	05/05/2022	6.30	Put	Bond Future	68.0100	0.0680	73.9900	0.0740	8.793	0	0	0
2021/05/18	R023	05/05/2022	6.29	Call	Bond Future	1,074.7800	1.0748	1,037.5800	1.0376	(3.461)	0	0	0
2021/05/18	R023	05/05/2022	6.29	Put	Bond Future	69.1300	0.0691	75.1900	0.0752	8.766	0	0	0
2021/05/18	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	R035	05/08/2021	5.31	Put	Bond Future	46,992.0800	46.9921	46,847.6400	46.8476	(0.307)	0	0	0
2021/05/18	R035	05/08/2021	11.37	Call	Bond Future	5,511.0600	5.5111	5,601.2300	5.6012	1.636	0	0	0
2021/05/18	R035	05/08/2021	11.37	Put	Bond Future	1,313.5500	1.3135	1,259.2800	1.2593	(4.132)	0	0	100
2021/05/18	R035	05/08/2021			Bond Future	10.6909	91.0986	10.6683	91.2431	(0.211)	0.0000	0.0000	91,415
2021/05/18	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	R035	05/08/2021	5.30	Put	Bond Future	47,108.6600	47.1087	46,964.2200	46.9642	(0.307)	0	0	0
2021/05/18	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/18	R035	05/08/2021	5.29	Put	Bond Future	47,225.3700	47.2254	47,080.9300	47.0809	(0.306)	0	0	0
2021/05/18	R035	05/08/2021	10.77	Call	Bond Future	3,095.9600	3.0960	3,157.3800	3.1574	1.984	0	0	0
2021/05/18	R035	05/08/2021	10.77	Put	Bond Future	2,591.1100	2.5911	2,508.0900	2.5081	(3.204)	0	0	100
2021/05/18	R035	05/08/2021	10.02	Put	Bond Future	5,545.9900	5.5460	5,427.1300	5.4271	(2.143)	0	0	0
2021/05/18	R035	05/08/2021	10.02	Call	Bond Future	1,090.4600	1.0905	1,116.0400	1.1160	2.346	0	0	100
2021/05/18	R035	04/11/2021	11.20	Put	Bond Future	3,163.2300	3.1632	3,093.9800	3.0940	(2.189)	0	0	350
2021/05/18	R035	04/11/2021	10.60	Call	Bond Future	3,080.9300	3.0809	3,134.0700	3.1341	1.725	0	0	0
2021/05/18	R035	04/11/2021	10.60	Put	Bond Future	4,968.8400	4.9688	4,878.3900	4.8784	(1.820)	0	0	350
2021/05/18	R035	04/11/2021	10.11	Put	Bond Future	6,981.1200	6.9811	6,873.7600	6.8738	(1.538)	0	0	0
2021/05/18	R035	04/11/2021	10.11	Call	Bond Future	1,863.0200	1.8630	1,899.2500	1.8993	1.945	0	0	350
2021/05/18	R035	04/11/2021	10.12	Put	Bond Future	6,935.2100	6.9352	6,828.1900	6.8282	(1.543)	0	0	0
2021/05/18	R035	04/11/2021	10.12	Call	Bond Future	1,884.7200	1.8847	1,921.2900	1.9213	1.940	0	0	400
2021/05/18	R035	04/11/2021	10.62	Put	Bond Future	4,897.0200	4.8970	4,807.2800	4.8073	(1.833)	0	0	0
2021/05/18	R035	04/11/2021	10.62	Call	Bond Future	3,137.4400	3.1374	3,191.2900	3.1913	1.716	0	0	400
2021/05/18	R035	04/11/2021	11.75	Put	Bond Future	2,093.0700	2.0931	2,040.8500	2.0409	(2.495)	0	0	782
2021/05/18	R035	04/11/2021	11.08	Call	Bond Future	4,582.9300	4.5829	4,653.1600	4.6532	1.532	0	0	0
2021/05/18	R035	04/11/2021	11.08	Put	Bond Future	3,464.1600	3.4642	3,390.8000	3.3908	(2.118)	0	0	782
2021/05/18	R035	04/11/2021	10.23	Put	Bond Future	6,442.8800	6.4429	6,339.5200	6.3395	(1.604)	0	0	0
2021/05/18	R035	04/11/2021	12.53	Call	Bond Future	10,315.6000	10.3156	10,428.4600	10.4285	1.094	0	0	0
2021/05/18	R035	04/11/2021	12.53	Put	Bond Future	974.2500	0.9742	943.5200	0.9435	(3.154)	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
2021/05/18	R035	04/11/2021			Bond Future	10.8986	87.6446	10.8755	87.7882	(0.211)	0.0000	0.0000	0
2021/05/18	R035	04/11/2021	11.20	Call	Bond Future	5,010.3500	5.0104	5,084.6900	5.0847	1.484	0	0	0
2021/05/18	R035	04/11/2021	13.82	Call	Bond Future	15,917.1700	15.9172	16,051.1400	16.0511	0.842	0	0	0
2021/05/18	R035	04/11/2021	13.82	Put	Bond Future	217.0000	0.2170	207.3800	0.2074	(4.433)	0	0	400
2021/05/18	R035	04/11/2021	11.75	Call	Bond Future	7,164.5300	7.1645	7,255.9000	7.2559	1.275	0	0	0
2021/05/18	R035	04/11/2021	10.23	Call	Bond Future	2,131.4000	2.1314	2,171.6300	2.1716	1.887	0	0	782
2021/05/18	R035	04/11/2021	12.52	Call	Bond Future	10,273.2700	10.2733	10,385.8800	10.3859	1.096	0	0	0
2021/05/18	R035	04/11/2021	12.52	Put	Bond Future	984.5300	0.9845	953.5500	0.9536	(3.147)	0	0	0
2021/05/18	R035	04/11/2021	12.51	Call	Bond Future	10,230.9600	10.2310	10,343.3400	10.3433	1.098	0	0	0
2021/05/18	R035	04/11/2021	12.51	Put	Bond Future	994.8900	0.9949	963.6800	0.9637	(3.137)	0	0	0
2021/05/18	R035	03/02/2022	11.05	Put	Bond Future	4,790.8400	4.7908	4,711.8200	4.7118	(1.649)	0	0	1,600
2021/05/18	R035	03/02/2022	10.35	Put	Bond Future	7,332.3000	7.3323	7,231.8800	7.2319	(1.370)	0	0	0
2021/05/18	R035	03/02/2022	10.35	Call	Bond Future	2,503.9200	2.5039	2,548.1000	2.5481	1.764	0	0	1,600
2021/05/18	R035	03/02/2022	11.28	Call	Bond Future	5,107.4000	5.1074	5,179.8900	5.1799	1.419	0	0	0
2021/05/18	R035	03/02/2022	11.28	Put	Bond Future	4,137.2700	4.1373	4,065.1600	4.0652	(1.743)	0	0	200
2021/05/18	R035	03/02/2022	10.26	Put	Bond Future	7,721.3700	7.7214	7,618.2700	7.6183	(1.335)	0	0	0
2021/05/18	R035	03/02/2022	10.26	Call	Bond Future	2,301.5400	2.3015	2,343.0400	2.3430	1.803	0	0	200
2021/05/18	R035	03/02/2022	11.73	Call	Bond Future	6,705.0700	6.7051	6,790.1200	6.7901	1.268	0	0	0
2021/05/18	R035	03/02/2022	11.73	Put	Bond Future	3,122.6000	3.1226	3,063.0500	3.0631	(1.907)	0	0	280
2021/05/18	R035	03/02/2022	11.03	Call	Bond Future	4,317.5800	4.3176	4,382.5500	4.3825	1.505	0	0	0
2021/05/18	R035	03/02/2022	11.39	Call	Bond Future	5,480.4800	5.4805	5,556.1800	5.5562	1.381	0	0	0
2021/05/18	R035	03/02/2022	11.39	Put	Bond Future	3,860.6100	3.8606	3,791.7100	3.7917	(1.785)	0	0	683
2021/05/18	R035	03/02/2022	10.65	Call	Bond Future	3,244.0500	3.2440	3,297.3400	3.2973	1.643	0	0	0
2021/05/18	R035	03/02/2022	11.23	Call	Bond Future	4,942.7000	4.9427	5,013.7100	5.0137	1.437	0	0	0
2021/05/18	R035	03/02/2022	11.23	Put	Bond Future	4,270.3400	4.2703	4,196.7500	4.1968	(1.723)	0	0	0
2021/05/18	R035	03/02/2022	11.22	Call	Bond Future	4,910.6800	4.9107	4,981.3900	4.9814	1.440	0	0	0
2021/05/18	R035	03/02/2022	11.22	Put	Bond Future	4,298.0600	4.2981	4,224.1700	4.2242	(1.719)	0	0	0
2021/05/18	R035	03/02/2022			Bond Future	11.1180	88.6734	11.0941	88.8180	(0.215)	0.0000	0.0000	0
2021/05/18	R035	03/02/2022	11.05	Call	Bond Future	4,378.4300	4.3784	4,444.0100	4.4440	1.498	0	0	0
2021/05/18	R035	03/02/2022	11.88	Call	Bond Future	7,277.5300	7.2775	7,366.3900	7.3664	1.221	0	0	0
2021/05/18	R035	03/02/2022	11.88	Put	Bond Future	2,850.6600	2.8507	2,794.9200	2.7949	(1.955)	0	0	1,800
2021/05/18	R035	03/02/2022	11.03	Put	Bond Future	4,851.7700	4.8518	4,772.1400	4.7721	(1.641)	0	0	280
2021/05/18	R035	03/02/2022	10.10	Put	Bond Future	8,451.3000	8.4513	8,343.5600	8.3436	(1.275)	0	0	0
2021/05/18	R035	03/02/2022	10.10	Call	Bond Future	1,966.1800	1.9662	2,003.0400	2.0030	1.875	0	0	280
2021/05/18	R035	03/02/2022	10.65	Put	Bond Future	6,140.5200	6.1405	6,049.2100	6.0492	(1.487)	0	0	683
2021/05/18	R035	03/02/2022	9.70	Put	Bond Future	10,554.1600	10.5542	10,436.2200	10.4362	(1.117)	0	0	0
2021/05/18	R035	03/02/2022	9.70	Call	Bond Future	1,326.2700	1.3263	1,352.9300	1.3529	2.010	0	0	683
2021/05/18	R035	03/02/2022	11.24	Call	Bond Future	4,975.1000	4.9751	5,046.4100	5.0464	1.433	0	0	0
2021/05/18	R035	03/02/2022	11.24	Put	Bond Future	4,243.0700	4.2431	4,169.7800	4.1698	(1.727)	0	0	0
2021/05/18	R035	05/05/2022	11.64	Call	Bond Future	5,959.7100	5.9597	6,038.3700	6.0384	1.320	0	0	0
2021/05/18	R035	05/05/2022	11.64	Put	Bond Future	4,210.7600	4.2108	4,143.3300	4.1433	(1.601)	0	0	0
2021/05/18	R035	05/05/2022	11.63	Call	Bond Future	5,926.5900	5.9266	6,004.9800	6.0050	1.323	0	0	0
2021/05/18	R035	05/05/2022	11.63	Put	Bond Future	4,234.5700	4.2346	4,166.8700	4.1669	(1.599)	0	0	0
2021/05/18	R035	05/05/2022			Bond Future	11.3373	85.2550	11.3124	85.4011	(0.219)	0.0000	0.0000	0
2021/05/18	R035	05/05/2022	11.65	Call	Bond Future	5,992.9100	5.9929	6,071.8200	6.0718	1.317	0	0	0
2021/05/18	R035	05/05/2022	11.65	Put	Bond Future	4,187.0900	4.1871	4,119.9100	4.1199	(1.604)	0	0	0
2021/05/18	R186	05/08/2021	8.62	Call	Bond Future	5,061.6700	5.0617	5,171.7600	5.1718	2.175	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
2021/05/18	R186	05/08/2021	8.62	Put	Bond Future	235.2200	0.2352	215.9800	0.2160	(8.180)	0	0	0
2021/05/18	R186	05/08/2021	8.61	Call	Bond Future	5,022.7700	5.0228	5,132.5200	5.1325	2.185	0	0	0
2021/05/18	R186	05/08/2021	8.61	Put	Bond Future	240.6600	0.2407	221.0800	0.2211	(8.136)	0	0	0
2021/05/18	R186	05/08/2021			Bond Future	7.5606	114.2040	7.5330	114.3334	(0.365)	0.0000	0.0000	92,186
2021/05/18	R186	05/08/2021	8.63	Call	Bond Future	5,100.6400	5.1006	5,211.0600	5.2111	2.165	0	0	0
2021/05/18	R186	05/08/2021	8.63	Put	Bond Future	229.8900	0.2299	210.9800	0.2110	(8.226)	0	0	0
2021/05/18	R186	04/11/2021	7.77	Call	Bond Future	2,202.2000	2.2022	2,262.5800	2.2626	2.742	0	0	0
2021/05/18	R186	04/11/2021	8.10	Call	Bond Future	3,042.4000	3.0424	3,116.3500	3.1163	2.431	0	0	0
2021/05/18	R186	04/11/2021	8.10	Put	Bond Future	1,473.7400	1.4737	1,420.1000	1.4201	(3.640)	0	0	0
2021/05/18	R186	04/11/2021	8.09	Call	Bond Future	3,014.8200	3.0148	3,088.3800	3.0884	2.440	0	0	0
2021/05/18	R186	04/11/2021	8.09	Put	Bond Future	1,489.9000	1.4899	1,435.8700	1.4359	(3.626)	0	0	0
2021/05/18	R186	04/11/2021			Bond Future	7.7445	115.4848	7.7159	115.6124	(0.370)	0.0000	0.0000	0
2021/05/18	R186	04/11/2021	7.77	Put	Bond Future	2,088.7500	2.0888	2,021.5400	2.0215	(3.218)	0	0	15,177
2021/05/18	R186	04/11/2021	8.77	Call	Bond Future	5,149.0800	5.1491	5,245.6500	5.2457	1.875	0	0	0
2021/05/18	R186	04/11/2021	8.77	Put	Bond Future	698.5700	0.6986	667.5500	0.6675	(4.440)	0	0	15,177
2021/05/18	R186	04/11/2021	8.11	Call	Bond Future	3,070.1000	3.0701	3,144.4400	3.1444	2.421	0	0	0
2021/05/18	R186	04/11/2021	8.11	Put	Bond Future	1,457.7100	1.4577	1,404.4600	1.4045	(3.653)	0	0	0
2021/05/18	R186	03/02/2022	7.30	Call	Bond Future	1,315.5600	1.3156	1,355.0200	1.3550	2.999	0	0	0
2021/05/18	R186	03/02/2022	7.30	Put	Bond Future	4,062.7800	4.0628	3,973.9800	3.9740	(2.186)	0	0	0
2021/05/18	R186	03/02/2022			Bond Future	7.9408	111.5573	7.9105	111.6855	(0.382)	0.0000	0.0000	0
2021/05/18	R186	03/02/2022	7.29	Call	Bond Future	1,300.7600	1.3008	1,339.8900	1.3399	3.008	0	0	0
2021/05/18	R186	03/02/2022	7.29	Put	Bond Future	4,091.5300	4.0915	4,002.4000	4.0024	(2.178)	0	0	0
2021/05/18	R186	03/02/2022	7.28	Call	Bond Future	1,286.0700	1.2861	1,324.8700	1.3249	3.017	0	0	0
2021/05/18	R186	03/02/2022	7.28	Put	Bond Future	4,120.4000	4.1204	4,030.9400	4.0309	(2.171)	0	0	0
2021/05/18	R186	05/05/2022	8.32	Call	Bond Future	3,066.1600	3.0662	3,134.0000	3.1340	2.213	0	0	0
2021/05/18	R186	05/05/2022	8.32	Put	Bond Future	2,410.2900	2.4103	2,348.7500	2.3488	(2.553)	0	0	0
2021/05/18	R186	05/05/2022			Bond Future	8.1551	112.8910	8.1227	113.0204	(0.397)	0.0000	0.0000	0
2021/05/18	R186	05/05/2022	8.31	Call	Bond Future	3,043.6000	3.0436	3,111.1400	3.1111	2.219	0	0	0
2021/05/18	R186	05/05/2022	8.31	Put	Bond Future	2,427.3500	2.4274	2,365.5100	2.3655	(2.548)	0	0	0
2021/05/18	R186	05/05/2022	8.30	Call	Bond Future	3,020.6800	3.0207	3,087.9300	3.0879	2.226	0	0	0
2021/05/18	R186	05/05/2022	8.30	Put	Bond Future	2,444.0700	2.4441	2,381.9400	2.3819	(2.542)	0	0	0
2021/05/18	R197	05/08/2021			Bond Future	318.9910	318.9910	319.0240	319.0240	0.010	0.0000	0.0000	1,751
2021/05/18	R197	04/11/2021			Bond Future	322.6444	322.6444	322.6688	322.6688	0.008	0.0000	0.0000	0
2021/05/18	R197	03/02/2022			Bond Future	318.4005	318.4005	318.4228	318.4228	0.007	0.0000	0.0000	0
2021/05/18	R197	05/05/2022			Bond Future	322.2788	322.2788	322.3002	322.3002	0.007	0.0000	0.0000	0
2021/05/18	R202	05/08/2021			Bond Future	230.3199	230.3199	231.4020	231.4020	0.470	0.0000	0.0000	9,325
2021/05/18	R202	04/11/2021			Bond Future	232.9578	232.9578	234.0455	234.0455	0.467	0.0000	0.0000	0
2021/05/18	R202	03/02/2022			Bond Future	231.4403	231.4403	232.5395	232.5395	0.475	0.0000	0.0000	0
2021/05/18	R202	05/05/2022			Bond Future	234.2591	234.2591	235.3706	235.3706	0.474	0.0000	0.0000	0
2021/05/18	R209	05/08/2021	11.81	Call	Bond Future	6,982.4600	6.9825	7,103.2200	7.1032	1.729	0	0	0
2021/05/18	R209	05/08/2021	11.81	Put	Bond Future	572.4300	0.5724	539.3800	0.5394	(5.774)	0	0	0
2021/05/18	R209	05/08/2021			Bond Future	10.5828	70.3635	10.5554	70.5173	(0.259)	0.0000	0.0000	27,983
2021/05/18	R209	05/08/2021	11.80	Call	Bond Future	6,942.4900	6.9425	7,062.8900	7.0629	1.734	0	0	0
2021/05/18	R209	05/08/2021	11.80	Put	Bond Future	581.0900	0.5811	547.6800	0.5477	(5.750)	0	0	0
2021/05/18	R209	05/08/2021	11.79	Call	Bond Future	6,902.5600	6.9026	7,022.6000	7.0226	1.739	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
2021/05/18	R209	05/08/2021	11.79	Put	Bond Future	589.8500	0.5898	556.0800	0.5561	(5.725)	0	0	0
2021/05/18	R209	04/11/2021	12.00	Call	Bond Future	7,649.3000	7.6493	7,760.2900	7.7603	1.451	0	0	0
2021/05/18	R209	04/11/2021	12.00	Put	Bond Future	1,349.1700	1.3492	1,306.5600	1.3066	(3.158)	0	0	9,000
2021/05/18	R209	04/11/2021	10.50	Call	Bond Future	2,891.4000	2.8914	2,952.3600	2.9524	2.108	0	0	0
2021/05/18	R209	04/11/2021	12.19	Call	Bond Future	8,315.3700	8.3154	8,431.5500	8.4315	1.397	0	0	0
2021/05/18	R209	04/11/2021	12.19	Put	Bond Future	1,123.1100	1.1231	1,085.6900	1.0857	(3.332)	0	0	0
2021/05/18	R209	04/11/2021	12.17	Call	Bond Future	8,244.5700	8.2446	8,360.2300	8.3602	1.403	0	0	0
2021/05/18	R209	04/11/2021			Bond Future	10.7641	68.0121	10.7361	68.1657	(0.260)	0.0000	0.0000	4,375
2021/05/18	R209	04/11/2021	10.50	Put	Bond Future	4,358.3300	4.3583	4,265.6900	4.2657	(2.126)	0	0	12,500
2021/05/18	R209	04/11/2021	9.50	Put	Bond Future	8,485.2000	8.4852	8,358.6600	8.3587	(1.491)	0	0	0
2021/05/18	R209	04/11/2021	9.50	Call	Bond Future	1,035.8600	1.0359	1,062.9200	1.0629	2.612	0	0	6,000
2021/05/18	R209	04/11/2021	12.18	Call	Bond Future	8,279.9500	8.2800	8,395.8700	8.3959	1.400	0	0	0
2021/05/18	R209	04/11/2021	12.18	Put	Bond Future	1,134.1700	1.1342	1,096.4900	1.0965	(3.322)	0	0	0
2021/05/18	R209	04/11/2021	12.17	Put	Bond Future	1,145.3200	1.1453	1,107.3800	1.1074	(3.313)	0	0	0
2021/05/18	R209	03/02/2022	11.03	Call	Bond Future	4,453.5700	4.4536	4,530.6000	4.5306	1.730	0	0	0
2021/05/18	R209	03/02/2022	11.03	Put	Bond Future	4,034.6600	4.0347	3,956.7700	3.9568	(1.931)	0	0	0
2021/05/18	R209	03/02/2022	11.02	Call	Bond Future	4,424.9800	4.4250	4,501.7100	4.5017	1.734	0	0	0
2021/05/18	R209	03/02/2022	11.02	Put	Bond Future	4,058.9500	4.0589	3,980.7600	3.9808	(1.926)	0	0	0
2021/05/18	R209	03/02/2022			Bond Future	10.9511	68.8105	10.9221	68.9654	(0.265)	0.0000	0.0000	0
2021/05/18	R209	03/02/2022	11.04	Call	Bond Future	4,482.2300	4.4822	4,559.5700	4.5596	1.725	0	0	0
2021/05/18	R209	03/02/2022	11.04	Put	Bond Future	4,010.4900	4.0105	3,932.9100	3.9329	(1.934)	0	0	0
2021/05/18	R209	05/05/2022	11.44	Call	Bond Future	5,404.0400	5.4040	5,489.8200	5.4898	1.587	0	0	0
2021/05/18	R209	05/05/2022	11.44	Put	Bond Future	3,887.7900	3.8878	3,817.0600	3.8171	(1.819)	0	0	0
2021/05/18	R209	05/05/2022	11.43	Call	Bond Future	5,375.0000	5.3750	5,460.5100	5.4605	1.591	0	0	0
2021/05/18	R209	05/05/2022	11.43	Put	Bond Future	3,909.0700	3.9091	3,838.0700	3.8381	(1.816)	0	0	0
2021/05/18	R209	05/05/2022			Bond Future	11.1435	66.4918	11.1135	66.6483	(0.270)	0.0000	0.0000	0
2021/05/18	R209	05/05/2022	11.45	Call	Bond Future	5,433.3900	5.4334	5,519.4400	5.5194	1.584	0	0	0
2021/05/18	R209	05/05/2022	11.45	Put	Bond Future	3,866.8700	3.8669	3,796.4100	3.7964	(1.822)	0	0	0
2021/05/18	R210	05/08/2021			Bond Future	206.7763	206.7763	207.5774	207.5774	0.387	0.0000	0.0000	1,486
2021/05/18	R210	04/11/2021			Bond Future	206.4031	206.4031	207.2076	207.2076	0.390	0.0000	0.0000	0
2021/05/18	R210	03/02/2022			Bond Future	208.8733	208.8733	209.6859	209.6859	0.389	0.0000	0.0000	0
2021/05/18	R210	05/05/2022			Bond Future	208.6170	208.6170	209.4388	209.4388	0.394	0.0000	0.0000	0
2021/05/18	R212	05/08/2021			Bond Future	172.0482	172.0482	172.0619	172.0619	0.008	0.0000	0.0000	1,553
2021/05/18	R212	04/11/2021			Bond Future	174.0190	174.0190	174.0280	174.0280	0.005	0.0000	0.0000	0
2021/05/18	R213	05/08/2021	10.85	Call	Bond Future	6,461.1800	6.4612	6,654.5800	6.6546	2.993	0	0	0
2021/05/18	R213	05/08/2021	10.85	Put	Bond Future	480.3900	0.4804	438.2200	0.4382	(8.778)	0	0	0
2021/05/18	R213	05/08/2021	10.84	Call	Bond Future	6,419.8300	6.4198	6,612.6900	6.6127	3.004	0	0	0
2021/05/18	R213	05/08/2021	10.84	Put	Bond Future	488.5800	0.4886	445.8700	0.4459	(8.742)	0	0	0
2021/05/18	R213	05/08/2021	10.14	Put	Bond Future	1,337.1800	1.3372	1,247.7400	1.2477	(6.689)	0	0	0
2021/05/18	R213	05/08/2021	9.34	Put	Bond Future	3,404.3900	3.4044	3,245.5200	3.2455	(4.667)	0	0	0
2021/05/18	R213	05/08/2021	9.34	Call	Bond Future	1,410.4000	1.4104	1,487.1000	1.4871	5.438	0	0	0
2021/05/18	R213	05/08/2021			Bond Future	9.6998	86.5378	9.6567	86.7733	(0.444)	0.0000	0.0000	9,054
2021/05/18	R213	05/08/2021	10.86	Call	Bond Future	6,502.6000	6.5026	6,696.5400	6.6965	2.982	0	0	0
2021/05/18	R213	05/08/2021	10.86	Put	Bond Future	472.3100	0.4723	430.6800	0.4307	(8.814)	0	0	0
2021/05/18	R213	05/08/2021	10.78	Call	Bond Future	6,173.3100	6.1733	6,362.8000	6.3628	3.070	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
2021/05/18	R213	05/08/2021	10.78	Put	Bond Future	540.1800	0.5402	494.1000	0.4941	(8.530)	0	0	0
2021/05/18	R213	05/08/2021	10.14	Call	Bond Future	3,694.8700	3.6949	3,841.0000	3.8410	3.955	0	0	0
2021/05/18	R213	04/11/2021	11.10	Put	Bond Future	1,112.0000	1.1120	1,054.7800	1.0548	(5.146)	0	0	0
2021/05/18	R213	04/11/2021	11.11	Call	Bond Future	7,216.6700	7.2167	7,395.7100	7.3957	2.481	0	0	0
2021/05/18	R213	04/11/2021	11.09	Put	Bond Future	1,123.9100	1.1239	1,066.2300	1.0662	(5.132)	0	0	0
2021/05/18	R213	04/11/2021			Bond Future	9.8964	83.9781	9.8519	84.2140	(0.449)	0.0000	0.0000	0
2021/05/18	R213	04/11/2021	11.10	Call	Bond Future	7,180.5200	7.1805	7,359.1200	7.3591	2.487	0	0	0
2021/05/18	R213	04/11/2021	11.11	Put	Bond Future	1,100.2000	1.1002	1,043.4200	1.0434	(5.161)	0	0	0
2021/05/18	R213	04/11/2021	11.09	Call	Bond Future	7,144.4500	7.1445	7,322.5900	7.3226	2.493	0	0	0
2021/05/18	R213	03/02/2022	10.67	Call	Bond Future	5,400.2000	5.4002	5,546.2400	5.5462	2.704	0	0	0
2021/05/18	R213	03/02/2022	10.67	Put	Bond Future	2,563.6900	2.5637	2,471.7600	2.4718	(3.586)	0	0	220
2021/05/18	R213	03/02/2022	10.60	Put	Bond Future	2,684.4300	2.6844	2,589.3000	2.5893	(3.544)	0	0	430
2021/05/18	R213	03/02/2022	10.00	Call	Bond Future	3,462.3000	3.4623	3,575.1100	3.5751	3.258	0	0	0
2021/05/18	R213	03/02/2022	10.00	Put	Bond Future	4,002.1000	4.0021	3,876.9400	3.8769	(3.127)	0	0	430
2021/05/18	R213	03/02/2022	9.22	Put	Bond Future	6,496.9600	6.4970	6,330.8300	6.3308	(2.557)	0	0	0
2021/05/18	R213	03/02/2022	8.80	Put	Bond Future	8,243.7300	8.2437	8,058.0100	8.0580	(2.253)	0	0	0
2021/05/18	R213	03/02/2022	8.80	Call	Bond Future	1,177.9800	1.1780	1,230.2300	1.2302	4.436	0	0	102
2021/05/18	R213	03/02/2022	9.58	Put	Bond Future	5,235.2700	5.2353	5,087.8300	5.0878	(2.816)	0	0	200
2021/05/18	R213	03/02/2022	8.63	Put	Bond Future	9,032.7000	9.0327	8,840.1200	8.8401	(2.132)	0	0	0
2021/05/18	R213	03/02/2022	8.63	Call	Bond Future	989.6000	0.9896	1,034.9900	1.0350	4.587	0	0	200
2021/05/18	R213	03/02/2022	9.98	Call	Bond Future	3,411.6200	3.4116	3,523.3700	3.5234	3.276	0	0	0
2021/05/18	R213	03/02/2022	9.98	Put	Bond Future	4,055.0500	4.0550	3,928.8300	3.9288	(3.113)	0	0	0
2021/05/18	R213	03/02/2022			Bond Future	10.1047	84.9636	10.0584	85.2016	(0.458)	0.0000	0.0000	0
2021/05/18	R213	03/02/2022	10.17	Call	Bond Future	3,907.5900	3.9076	4,029.2600	4.0293	3.114	0	0	0
2021/05/18	R213	03/02/2022	10.17	Put	Bond Future	3,573.3200	3.5733	3,457.0200	3.4570	(3.255)	0	0	220
2021/05/18	R213	03/02/2022	9.15	Put	Bond Future	6,765.3500	6.7653	6,595.7000	6.5957	(2.508)	0	0	0
2021/05/18	R213	03/02/2022	9.15	Call	Bond Future	1,669.4400	1.6694	1,737.7600	1.7378	4.092	0	0	220
2021/05/18	R213	03/02/2022	10.60	Call	Bond Future	5,176.6800	5.1767	5,319.5200	5.3195	2.759	0	0	0
2021/05/18	R213	03/02/2022	9.22	Call	Bond Future	1,788.3000	1.7883	1,860.1400	1.8601	4.017	0	0	430
2021/05/18	R213	03/02/2022	10.25	Call	Bond Future	4,126.0400	4.1260	4,251.8200	4.2518	3.048	0	0	0
2021/05/18	R213	03/02/2022	10.25	Put	Bond Future	3,384.5900	3.3846	3,272.4000	3.2724	(3.315)	0	0	102
2021/05/18	R213	03/02/2022	9.76	Call	Bond Future	2,880.2900	2.8803	2,980.3700	2.9804	3.475	0	0	0
2021/05/18	R213	03/02/2022	9.76	Put	Bond Future	4,674.7700	4.6748	4,536.8800	4.5369	(2.950)	0	0	102
2021/05/18	R213	03/02/2022	10.15	Call	Bond Future	3,853.7900	3.8538	3,974.4200	3.9744	3.130	0	0	0
2021/05/18	R213	03/02/2022	10.15	Put	Bond Future	3,621.7300	3.6217	3,504.3900	3.5044	(3.240)	0	0	200
2021/05/18	R213	03/02/2022	9.58	Call	Bond Future	2,483.6000	2.4836	2,574.1300	2.5741	3.645	0	0	0
2021/05/18	R213	03/02/2022	9.97	Call	Bond Future	3,386.5700	3.3866	3,497.8000	3.4978	3.284	0	0	0
2021/05/18	R213	03/02/2022	9.97	Put	Bond Future	4,081.8700	4.0819	3,955.1300	3.9551	(3.105)	0	0	0
2021/05/18	R213	03/02/2022	9.96	Call	Bond Future	3,361.3300	3.3613	3,472.0200	3.4720	3.293	0	0	0
2021/05/18	R213	03/02/2022	9.96	Put	Bond Future	4,108.5500	4.1086	3,981.2700	3.9813	(3.098)	0	0	0
2021/05/18	R213	05/05/2022	10.65	Put	Bond Future	3,309.8600	3.3099	3,206.2700	3.2063	(3.130)	0	0	0
2021/05/18	R213	05/05/2022	10.63	Call	Bond Future	4,899.5000	4.8995	5,035.5700	5.0356	2.777	0	0	0
2021/05/18	R213	05/05/2022			Bond Future	10.3146	82.4469	10.2664	82.6874	(0.468)	0.0000	0.0000	0
2021/05/18	R213	05/05/2022	10.64	Call	Bond Future	4,928.3800	4.9284	5,064.8900	5.0649	2.770	0	0	0
2021/05/18	R213	05/05/2022	10.64	Put	Bond Future	3,329.4100	3.3294	3,225.3800	3.2254	(3.125)	0	0	0
2021/05/18	R213	05/05/2022	10.65	Call	Bond Future	4,957.3200	4.9573	5,094.2700	5.0943	2.763	0	0	0
2021/05/18	R213	05/05/2022	10.63	Put	Bond Future	3,349.0700	3.3491	3,244.6000	3.2446	(3.119)	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
2021/05/18	R214	05/08/2021	12.03	Put	Bond Future	810.4600	0.8105	785.2100	0.7852	(3.116)	0	0	0
2021/05/18	R214	05/08/2021	12.01	Call	Bond Future	6,314.0600	6.3141	6,355.9200	6.3559	0.663	0	0	0
2021/05/18	R214	05/08/2021			Bond Future	10.9716	67.1799	10.9597	67.2475	(0.109)	0.0000	0.0000	17,880
2021/05/18	R214	05/08/2021	12.02	Call	Bond Future	6,351.9600	6.3520	6,394.0400	6.3940	0.662	0	0	0
2021/05/18	R214	05/08/2021	12.02	Put	Bond Future	821.5200	0.8215	796.0500	0.7961	(3.100)	0	0	0
2021/05/18	R214	05/08/2021	12.03	Call	Bond Future	6,389.9200	6.3899	6,432.2200	6.4322	0.662	0	0	0
2021/05/18	R214	05/08/2021	12.01	Put	Bond Future	832.7000	0.8327	807.0100	0.8070	(3.085)	0	0	0
2021/05/18	R214	04/11/2021	12.47	Call	Bond Future	8,023.4000	8.0234	8,066.8500	8.0668	0.542	0	0	0
2021/05/18	R214	04/11/2021	12.46	Call	Bond Future	7,989.5600	7.9896	8,032.8700	8.0329	0.542	0	0	0
2021/05/18	R214	04/11/2021	12.46	Put	Bond Future	1,371.8100	1.3718	1,348.5500	1.3485	(1.696)	0	0	0
2021/05/18	R214	04/11/2021			Bond Future	11.1518	64.6554	11.1398	64.7219	(0.108)	0.0000	0.0000	0
2021/05/18	R214	04/11/2021	12.47	Put	Bond Future	1,359.4200	1.3594	1,336.3000	1.3363	(1.701)	0	0	0
2021/05/18	R214	04/11/2021	12.48	Call	Bond Future	8,057.2700	8.0573	8,100.8600	8.1009	0.541	0	0	0
2021/05/18	R214	04/11/2021	12.48	Put	Bond Future	1,347.1300	1.3471	1,324.1500	1.3241	(1.706)	0	0	0
2021/05/18	R214	03/02/2022	11.40	Put	Bond Future	4,209.5500	4.2095	4,170.8900	4.1709	(0.918)	0	0	0
2021/05/18	R214	03/02/2022	11.41	Call	Bond Future	4,554.6900	4.5547	4,583.0100	4.5830	0.622	0	0	0
2021/05/18	R214	03/02/2022	11.39	Put	Bond Future	4,235.2700	4.2353	4,196.4800	4.1965	(0.916)	0	0	0
2021/05/18	R214	03/02/2022			Bond Future	11.3407	65.4143	11.3283	65.4811	(0.110)	0.0000	0.0000	0
2021/05/18	R214	03/02/2022	11.40	Call	Bond Future	4,526.9500	4.5269	4,555.1400	4.5551	0.623	0	0	0
2021/05/18	R214	03/02/2022	11.41	Put	Bond Future	4,183.9800	4.1840	4,145.4500	4.1455	(0.921)	0	0	0
2021/05/18	R214	03/02/2022	11.39	Call	Bond Future	4,499.2900	4.4993	4,527.3500	4.5274	0.624	0	0	0
2021/05/18	R214	05/05/2022	11.74	Put	Bond Future	4,192.5400	4.1925	4,157.2500	4.1573	(0.842)	0	0	0
2021/05/18	R214	05/05/2022	11.75	Call	Bond Future	5,316.4000	5.3164	5,348.7000	5.3487	0.608	0	0	0
2021/05/18	R214	05/05/2022	11.73	Put	Bond Future	4,215.6900	4.2157	4,180.2900	4.1803	(0.840)	0	0	0
2021/05/18	R214	05/05/2022			Bond Future	11.5279	62.9164	11.5151	62.9838	(0.112)	0.0000	0.0000	0
2021/05/18	R214	05/05/2022	11.74	Call	Bond Future	5,288.3000	5.2883	5,320.4700	5.3205	0.608	0	0	0
2021/05/18	R214	05/05/2022	11.75	Put	Bond Future	4,169.7400	4.1697	4,134.5800	4.1346	(0.843)	0	0	0
2021/05/18	R214	05/05/2022	11.73	Call	Bond Future	5,260.4800	5.2605	5,292.5400	5.2925	0.609	0	0	0
2021/05/18	R248	05/08/2021	12.51	Put	Bond Future	435.2500	0.4352	409.7400	0.4097	(5.861)	0	0	0
2021/05/18	R248	05/08/2021	12.52	Call	Bond Future	10,097.3000	10.0973	10,231.2100	10.2312	1.326	0	0	0
2021/05/18	R248	05/08/2021	12.50	Put	Bond Future	442.2700	0.4423	416.4400	0.4164	(5.840)	0	0	0
2021/05/18	R248	05/08/2021	11.20	Put	Bond Future	2,475.0400	2.4750	2,391.1500	2.3912	(3.389)	0	0	0
2021/05/18	R248	05/08/2021	11.20	Call	Bond Future	3,892.2100	3.8922	3,967.4500	3.9675	1.933	0	0	1,000
2021/05/18	R248	05/08/2021	10.50	Put	Bond Future	5,238.9800	5.2390	5,115.9500	5.1160	(2.348)	0	0	0
2021/05/18	R248	05/08/2021	10.30	Call	Bond Future	1,094.7500	1.0947	1,121.2900	1.1213	2.424	0	0	1,300
2021/05/18	R248	05/08/2021	10.90	Put	Bond Future	3,450.5500	3.4506	3,349.4800	3.3495	(2.929)	0	0	0
2021/05/18	R248	05/08/2021	10.90	Call	Bond Future	2,750.6000	2.7506	2,808.6600	2.8087	2.111	0	0	1,300
2021/05/18	R248	05/08/2021	10.60	Put	Bond Future	4,738.5300	4.7385	4,620.6900	4.6207	(2.487)	0	0	0
2021/05/18	R248	05/08/2021	10.60	Call	Bond Future	1,820.1500	1.8201	1,861.4400	1.8614	2.268	0	0	0
2021/05/18	R248	05/08/2021			Bond Future	10.9977	84.6411	10.9753	84.8002	(0.203)	0.0000	0.0000	171,899
2021/05/18	R248	05/08/2021	12.51	Call	Bond Future	10,047.5700	10.0476	10,181.1900	10.1812	1.330	0	0	0
2021/05/18	R248	05/08/2021	12.52	Put	Bond Future	428.3400	0.4283	403.1200	0.4031	(5.888)	0	0	0
2021/05/18	R248	05/08/2021	12.50	Call	Bond Future	9,997.8600	9.9979	10,131.1600	10.1312	1.333	0	0	0
2021/05/18	R248	05/08/2021	10.00	Put	Bond Future	8,261.2000	8.2612	8,116.9300	8.1169	(1.746)	0	0	0
2021/05/18	R248	05/08/2021	10.00	Call	Bond Future	576.6200	0.5766	591.4800	0.5915	2.577	0	0	0
2021/05/18	R248	05/08/2021	10.50	Call	Bond Future	1,557.5400	1.5575	1,593.6400	1.5936	2.318	0	0	1,000
2021/05/18	R248	05/08/2021	10.30	Put	Bond Future	6,339.1100	6.3391	6,206.5200	6.2065	(2.092)	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
2021/05/18	R248	04/11/2021	12.85	Call	Bond Future	11,257.6300	11.2576	11,383.3300	11.3833	1.117	0	0	0
2021/05/18	R248	04/11/2021	12.85	Put	Bond Future	1,038.1000	1.0381	1,005.1400	1.0051	(3.175)	0	0	0
2021/05/18	R248	04/11/2021			Bond Future	11.1790	81.1778	11.1561	81.3364	(0.205)	0.0000	0.0000	0
2021/05/18	R248	04/11/2021	12.84	Call	Bond Future	11,214.1900	11.2142	11,339.6400	11.3396	1.119	0	0	0
2021/05/18	R248	04/11/2021	12.84	Put	Bond Future	1,048.6900	1.0487	1,015.4800	1.0155	(3.167)	0	0	0
2021/05/18	R248	04/11/2021	12.83	Call	Bond Future	11,170.7600	11.1708	11,295.9700	11.2960	1.121	0	0	0
2021/05/18	R248	04/11/2021	12.83	Put	Bond Future	1,059.3700	1.0594	1,025.9200	1.0259	(3.158)	0	0	0
2021/05/18	R248	03/02/2022	11.48	Call	Bond Future	5,334.0600	5.3341	5,413.5600	5.4136	1.490	0	0	0
2021/05/18	R248	03/02/2022	11.49	Put	Bond Future	4,569.5700	4.5696	4,489.5100	4.4895	(1.752)	0	0	0
2021/05/18	R248	03/02/2022	11.47	Call	Bond Future	5,298.8200	5.2988	5,377.9800	5.3780	1.494	0	0	0
2021/05/18	R248	03/02/2022			Bond Future	11.3696	82.1307	11.3459	82.2905	(0.209)	0.0000	0.0000	0
2021/05/18	R248	03/02/2022	11.48	Put	Bond Future	4,599.8800	4.5999	4,519.4900	4.5195	(1.748)	0	0	0
2021/05/18	R248	03/02/2022	11.49	Call	Bond Future	5,369.6700	5.3697	5,449.5000	5.4495	1.487	0	0	0
2021/05/18	R248	03/02/2022	11.47	Put	Bond Future	4,630.6700	4.6307	4,549.9400	4.5499	(1.743)	0	0	0
2021/05/18	R248	05/05/2022	11.80	Call	Bond Future	6,226.5100	6.2265	6,312.9400	6.3129	1.388	0	0	0
2021/05/18	R248	05/05/2022	11.79	Call	Bond Future	6,191.1200	6.1911	6,277.2500	6.2773	1.391	0	0	0
2021/05/18	R248	05/05/2022	11.79	Put	Bond Future	4,708.8300	4.7088	4,633.3500	4.6333	(1.603)	0	0	0
2021/05/18	R248	05/05/2022			Bond Future	11.5586	78.6973	11.5339	78.8589	(0.214)	0.0000	0.0000	0
2021/05/18	R248	05/05/2022	11.80	Put	Bond Future	4,681.3100	4.6813	4,606.1300	4.6061	(1.606)	0	0	0
2021/05/18	R248	05/05/2022	11.81	Call	Bond Future	6,262.2700	6.2623	6,349.0000	6.3490	1.385	0	0	0
2021/05/18	R248	05/05/2022	11.81	Put	Bond Future	4,654.2400	4.6542	4,579.3600	4.5794	(1.609)	0	0	0

Total

1138866