



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/05/2021 TO 19/05/2021

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
2021/05/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	2025	05/08/2021		Bond Future	152.5158	152.5158	152.9690	152.9690	0.297	0.0000	0.0000	5,368
2021/05/19	2025	04/11/2021		Bond Future	154.2585	154.2585	154.7151	154.7151	0.296	0.0000	0.0000	0
2021/05/19	2025	03/02/2022		Bond Future	154.5450	154.5450	155.0061	155.0061	0.298	0.0000	0.0000	0
2021/05/19	2025	05/05/2022		Bond Future	156.4264	156.4264	156.8926	156.8926	0.298	0.0000	0.0000	0
2021/05/19	2029	05/08/2021		Bond Future	112.4539	112.4539	113.3270	113.3270	0.776	0.0000	0.0000	3,031
2021/05/19	2029	04/11/2021		Bond Future	112.5877	112.5877	113.4696	113.4696	0.783	0.0000	0.0000	0
2021/05/19	2029	03/02/2022		Bond Future	113.9342	113.9342	114.8260	114.8260	0.783	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
2021/05/19	2029	05/05/2022			Bond Future	114.1458	114.1458	115.0479	115.0479	0.790	0.0000	0.0000	0
2021/05/19	2030	05/08/2021	10.42	Call	Bond Future	6,593.9500	6.5939	6,416.2900	6.4163	(2.694)	0	0	0
2021/05/19	2030	05/08/2021	10.42	Put	Bond Future	394.2100	0.3942	436.4600	0.4365	10.718	0	0	0
2021/05/19	2030	05/08/2021	10.41	Call	Bond Future	6,550.8200	6.5508	6,373.7400	6.3737	(2.703)	0	0	0
2021/05/19	2030	05/08/2021	10.41	Put	Bond Future	401.5300	0.4015	444.3600	0.4444	10.667	0	0	0
2021/05/19	2030	05/08/2021	8.50	Put	Bond Future	4,884.1800	4.8842	5,074.0200	5.0740	3.887	0	0	0
2021/05/19	2030	05/08/2021	10.15	Call	Bond Future	5,444.1800	5.4442	5,282.5000	5.2825	(2.970)	0	0	0
2021/05/19	2030	05/08/2021	8.83	Call	Bond Future	1,186.3900	1.1864	1,133.9400	1.1339	(4.421)	0	0	479
2021/05/19	2030	05/08/2021	10.30	Put	Bond Future	489.8000	0.4898	539.1700	0.5392	10.080	0	0	200
2021/05/19	2030	05/08/2021	8.78	Put	Bond Future	3,700.5100	3.7005	3,872.0100	3.8720	4.634	0	0	0
2021/05/19	2030	05/08/2021	8.78	Call	Bond Future	1,092.2700	1.0923	1,043.8600	1.0439	(4.432)	0	0	200
2021/05/19	2030	05/08/2021	7.70	Put	Bond Future	9,153.2900	9.1533	9,368.9700	9.3690	2.356	0	0	0
2021/05/19	2030	05/08/2021	9.45	Call	Bond Future	2,781.7300	2.7817	2,674.6800	2.6747	(3.848)	0	0	600
2021/05/19	2030	05/08/2021	12.10	Call	Bond Future	14,165.1700	14.1652	13,946.9800	13.9470	(1.540)	0	0	0
2021/05/19	2030	05/08/2021	12.10	Put	Bond Future	7.4900	0.0075	9.2100	0.0092	22.964	0	0	600
2021/05/19	2030	05/08/2021			Bond Future	9.2446	93.0328	9.2846	92.8129	0.432	0.0000	0.0000	99,443
2021/05/19	2030	05/08/2021	10.43	Call	Bond Future	6,637.1400	6.6371	6,458.9300	6.4589	(2.685)	0	0	0
2021/05/19	2030	05/08/2021	10.43	Put	Bond Future	386.9900	0.3870	428.6900	0.4287	10.775	0	0	0
2021/05/19	2030	05/08/2021	8.50	Call	Bond Future	658.5900	0.6586	628.5200	0.6285	(4.566)	0	0	5,000
2021/05/19	2030	05/08/2021	9.50	Call	Bond Future	2,944.1500	2.9442	2,832.6000	2.8326	(3.789)	0	0	0
2021/05/19	2030	05/08/2021	9.50	Put	Bond Future	1,549.5300	1.5495	1,657.8900	1.6579	6.993	0	0	5,000
2021/05/19	2030	05/08/2021	10.15	Put	Bond Future	620.0000	0.6200	678.2300	0.6782	9.392	0	0	479
2021/05/19	2030	05/08/2021	9.75	Call	Bond Future	3,834.2200	3.8342	3,701.1100	3.7011	(3.472)	0	0	0
2021/05/19	2030	05/08/2021	9.75	Put	Bond Future	1,100.4300	1.1004	1,187.2300	1.1872	7.888	0	0	479
2021/05/19	2030	05/08/2021	8.83	Put	Bond Future	3,509.4600	3.5095	3,676.9200	3.6769	4.772	0	0	0
2021/05/19	2030	05/08/2021	10.30	Call	Bond Future	6,081.6500	6.0816	5,911.1100	5.9111	(2.804)	0	0	0
2021/05/19	2030	05/08/2021	7.70	Call	Bond Future	109.5800	0.1096	105.3500	0.1054	(3.860)	0	0	200
2021/05/19	2030	05/08/2021	8.95	Put	Bond Future	3,076.6000	3.0766	3,233.7800	3.2338	5.109	0	0	0
2021/05/19	2030	05/08/2021	8.95	Call	Bond Future	1,433.4800	1.4335	1,370.7500	1.3707	(4.376)	0	0	600
2021/05/19	2030	05/08/2021	9.45	Put	Bond Future	1,658.0200	1.6580	1,770.8800	1.7709	6.807	0	0	0
2021/05/19	2030	04/11/2021	11.26	Call	Bond Future	9,574.8200	9.5748	9,362.5700	9.3626	(2.217)	0	0	0
2021/05/19	2030	04/11/2021	9.20	Call	Bond Future	2,471.2400	2.4712	2,307.8000	2.3078	(6.614)	0	0	1,102
2021/05/19	2030	04/11/2021	8.27	Put	Bond Future	7,334.9500	7.3350	7,489.5800	7.4896	2.108	0	0	0
2021/05/19	2030	04/11/2021	8.27	Call	Bond Future	821.9100	0.8219	753.1300	0.7531	(8.368)	0	0	300
2021/05/19	2030	04/11/2021	8.77	Put	Bond Future	5,217.9200	5.2179	5,308.4500	5.3085	1.735	0	0	0
2021/05/19	2030	04/11/2021	11.44	Put	Bond Future	375.1900	0.3752	383.7000	0.3837	2.268	0	0	300
2021/05/19	2030	04/11/2021	10.60	Call	Bond Future	6,999.5400	6.9995	6,802.6600	6.8027	(2.813)	0	0	0
2021/05/19	2030	04/11/2021	10.60	Put	Bond Future	1,055.2800	1.0553	1,081.8100	1.0818	2.514	0	0	0
2021/05/19	2030	04/11/2021	10.59	Put	Bond Future	1,067.1700	1.0672	1,094.0100	1.0940	2.515	0	0	0
2021/05/19	2030	04/11/2021			Bond Future	9.4376	94.0741	9.4796	93.8507	0.444	0.0000	0.0000	0
2021/05/19	2030	04/11/2021	11.26	Put	Bond Future	475.6900	0.4757	486.8500	0.4869	2.346	0	0	1,102
2021/05/19	2030	04/11/2021	9.90	Put	Bond Future	2,080.2700	2.0803	2,075.4100	2.0754	(0.234)	0	0	0
2021/05/19	2030	04/11/2021	9.90	Call	Bond Future	4,506.2800	4.5063	4,278.0100	4.2780	(5.066)	0	0	1,102
2021/05/19	2030	04/11/2021	9.20	Put	Bond Future	3,751.1100	3.7511	3,811.0800	3.8111	1.599	0	0	0
2021/05/19	2030	04/11/2021	8.77	Call	Bond Future	1,563.7200	1.5637	1,430.8400	1.4308	(8.498)	0	0	300
2021/05/19	2030	04/11/2021	11.44	Call	Bond Future	10,308.5300	10.3085	10,093.6300	10.0936	(2.085)	0	0	0
2021/05/19	2030	04/11/2021	10.61	Call	Bond Future	7,036.7200	7.0367	6,839.5300	6.8395	(2.802)	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
2021/05/19	2030	04/11/2021	10.61	Put	Bond Future	1,043.5000	1.0435	1,069.7200	1.0697	2.513	0	0	0
2021/05/19	2030	04/11/2021	10.59	Call	Bond Future	6,962.4400	6.9624	6,765.8700	6.7659	(2.823)	0	0	0
2021/05/19	2030	03/02/2022	8.85	Put	Bond Future	6,026.8800	6.0269	6,127.6700	6.1277	1.672	0	0	0
2021/05/19	2030	03/02/2022	8.85	Call	Bond Future	1,818.1300	1.8181	1,692.2700	1.6923	(6.922)	0	0	1,000
2021/05/19	2030	03/02/2022	9.35	Call	Bond Future	2,858.8700	2.8589	2,696.4600	2.6965	(5.681)	0	0	0
2021/05/19	2030	03/02/2022	9.35	Put	Bond Future	4,385.0800	4.3851	4,449.3200	4.4493	1.465	0	0	101
2021/05/19	2030	03/02/2022	8.39	Put	Bond Future	7,888.2000	7.8882	8,050.4900	8.0505	2.057	0	0	0
2021/05/19	2030	03/02/2022	8.39	Call	Bond Future	1,123.4400	1.1234	1,059.0800	1.0591	(5.729)	0	0	101
2021/05/19	2030	03/02/2022	9.45	Call	Bond Future	3,098.9500	3.0989	2,930.7600	2.9308	(5.427)	0	0	0
2021/05/19	2030	03/02/2022	9.45	Put	Bond Future	4,100.2700	4.1003	4,158.7300	4.1587	1.426	0	0	0
2021/05/19	2030	03/02/2022			Bond Future	9.6428	91.1731	9.6868	90.9465	0.457	0.0000	0.0000	0
2021/05/19	2030	03/02/2022	9.60	Put	Bond Future	3,699.6400	3.6996	3,749.8900	3.7499	1.358	0	0	0
2021/05/19	2030	03/02/2022	9.60	Call	Bond Future	3,478.5200	3.4785	3,302.1200	3.3021	(5.071)	0	0	1,000
2021/05/19	2030	03/02/2022	10.85	Call	Bond Future	7,425.4400	7.4254	7,244.1500	7.2441	(2.441)	0	0	0
2021/05/19	2030	03/02/2022	10.85	Put	Bond Future	1,464.0100	1.4640	1,509.3700	1.5094	3.098	0	0	1,000
2021/05/19	2030	03/02/2022	9.78	Call	Bond Future	3,966.0700	3.9661	3,778.5100	3.7785	(4.729)	0	0	0
2021/05/19	2030	03/02/2022	9.78	Put	Bond Future	3,262.0900	3.2621	3,301.1800	3.3012	1.198	0	0	101
2021/05/19	2030	03/02/2022	9.44	Call	Bond Future	3,074.3500	3.0744	2,906.7200	2.9067	(5.453)	0	0	0
2021/05/19	2030	03/02/2022	9.44	Put	Bond Future	4,127.9900	4.1280	4,187.0100	4.1870	1.430	0	0	0
2021/05/19	2030	03/02/2022	9.43	Call	Bond Future	3,050.1600	3.0502	2,883.1000	2.8831	(5.477)	0	0	0
2021/05/19	2030	03/02/2022	9.43	Put	Bond Future	4,156.1500	4.1562	4,215.7400	4.2157	1.434	0	0	0
2021/05/19	2030	05/05/2022	10.21	Call	Bond Future	4,851.6600	4.8517	4,718.6100	4.7186	(2.742)	0	0	0
2021/05/19	2030	05/05/2022	10.21	Put	Bond Future	3,134.3200	3.1343	3,231.0400	3.2310	3.086	0	0	0
2021/05/19	2030	05/05/2022			Bond Future	9.8609	92.2632	9.9071	92.0334	0.469	0.0000	0.0000	0
2021/05/19	2030	05/05/2022	10.20	Call	Bond Future	4,822.2600	4.8223	4,689.6600	4.6897	(2.750)	0	0	0
2021/05/19	2030	05/05/2022	10.20	Put	Bond Future	3,153.5200	3.1535	3,250.6900	3.2507	3.081	0	0	0
2021/05/19	2030	05/05/2022	10.19	Call	Bond Future	4,792.9400	4.7929	4,660.7900	4.6608	(2.757)	0	0	0
2021/05/19	2030	05/05/2022	10.19	Put	Bond Future	3,172.8300	3.1728	3,270.4500	3.2705	3.077	0	0	0
2021/05/19	2032	05/08/2021	11.37	Call	Bond Future	7,813.3400	7.8133	7,807.5500	7.8075	(0.074)	0	0	0
2021/05/19	2032	05/08/2021	11.37	Put	Bond Future	408.8200	0.4088	423.9100	0.4239	3.691	0	0	0
2021/05/19	2032	05/08/2021			Bond Future	10.0460	91.4026	10.0495	91.3818	0.035	0.0000	0.0000	122,444
2021/05/19	2032	05/08/2021	11.36	Call	Bond Future	7,767.7900	7.7678	7,762.1600	7.7622	(0.072)	0	0	0
2021/05/19	2032	05/08/2021	11.36	Put	Bond Future	415.9600	0.4160	431.2100	0.4312	3.666	0	0	0
2021/05/19	2032	05/08/2021	11.35	Call	Bond Future	7,722.2900	7.7223	7,716.8300	7.7168	(0.071)	0	0	0
2021/05/19	2032	05/08/2021	11.35	Put	Bond Future	423.2000	0.4232	438.6200	0.4386	3.644	0	0	0
2021/05/19	2032	04/11/2021	9.83	Call	Bond Future	2,386.5800	2.3866	2,350.7500	2.3507	(1.501)	0	0	700
2021/05/19	2032	04/11/2021	11.70	Call	Bond Future	8,803.7700	8.8038	8,767.3300	8.7673	(0.414)	0	0	0
2021/05/19	2032	04/11/2021	11.71	Put	Bond Future	960.9000	0.9609	946.6200	0.9466	(1.486)	0	0	0
2021/05/19	2032	04/11/2021	11.69	Call	Bond Future	8,763.7200	8.7637	8,727.2100	8.7272	(0.417)	0	0	0
2021/05/19	2032	04/11/2021			Bond Future	10.2506	88.2797	10.2544	88.2576	0.037	0.0000	0.0000	21
2021/05/19	2032	04/11/2021	9.33	Put	Bond Future	6,886.9300	6.8869	6,880.6700	6.8807	(0.091)	0	0	0
2021/05/19	2032	04/11/2021	9.33	Call	Bond Future	1,363.5800	1.3636	1,335.2200	1.3352	(2.080)	0	0	700
2021/05/19	2032	04/11/2021	9.83	Put	Bond Future	4,853.8400	4.8538	4,840.1100	4.8401	(0.283)	0	0	0
2021/05/19	2032	04/11/2021	12.81	Call	Bond Future	13,447.5300	13.4475	13,418.5100	13.4185	(0.216)	0	0	0
2021/05/19	2032	04/11/2021	12.81	Put	Bond Future	253.4000	0.2534	246.4800	0.2465	(2.731)	0	0	700
2021/05/19	2032	04/11/2021	11.70	Put	Bond Future	971.4400	0.9714	957.1000	0.9571	(1.476)	0	0	0
2021/05/19	2032	04/11/2021	11.71	Call	Bond Future	8,843.8800	8.8439	8,807.5000	8.8075	(0.411)	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
2021/05/19	2032	04/11/2021	11.69	Put	Bond Future	982.0800	0.9821	967.6700	0.9677	(1.467)	0	0	0
2021/05/19	2032	03/02/2022	11.13	Call	Bond Future	6,320.1800	6.3202	6,208.6000	6.2086	(1.765)	0	0	0
2021/05/19	2032	03/02/2022	11.13	Put	Bond Future	2,703.1400	2.7031	2,614.5600	2.6146	(3.277)	0	0	210
2021/05/19	2032	03/02/2022	10.53	Call	Bond Future	4,335.5000	4.3355	4,255.9300	4.2559	(1.835)	0	0	0
2021/05/19	2032	03/02/2022	10.53	Put	Bond Future	3,963.9000	3.9639	3,907.3300	3.9073	(1.427)	0	0	210
2021/05/19	2032	03/02/2022	10.35	Put	Bond Future	4,456.1000	4.4561	4,402.6200	4.4026	(1.200)	0	0	400
2021/05/19	2032	03/02/2022	9.58	Put	Bond Future	7,132.8000	7.1328	7,086.9300	7.0869	(0.643)	0	0	0
2021/05/19	2032	03/02/2022	9.58	Call	Bond Future	2,006.5700	2.0066	1,937.7000	1.9377	(3.432)	0	0	400
2021/05/19	2032	03/02/2022	10.66	Call	Bond Future	4,736.3600	4.7364	4,645.7000	4.6457	(1.914)	0	0	0
2021/05/19	2032	03/02/2022	10.66	Put	Bond Future	3,647.2000	3.6472	3,579.5400	3.5795	(1.855)	0	0	97
2021/05/19	2032	03/02/2022	10.45	Put	Bond Future	4,175.2800	4.1753	4,121.3400	4.1213	(1.292)	0	0	198
2021/05/19	2032	03/02/2022	9.81	Call	Bond Future	2,481.4500	2.4815	2,408.2500	2.4082	(2.950)	0	0	0
2021/05/19	2032	03/02/2022	9.81	Put	Bond Future	6,234.4600	6.2345	6,184.2600	6.1843	(0.805)	0	0	198
2021/05/19	2032	03/02/2022	8.91	Put	Bond Future	10,300.4700	10.3005	10,309.6300	10.3096	0.089	0	0	0
2021/05/19	2032	03/02/2022	10.43	Call	Bond Future	4,044.2500	4.0443	3,967.3900	3.9674	(1.900)	0	0	0
2021/05/19	2032	03/02/2022	10.43	Put	Bond Future	4,230.1600	4.2302	4,176.3000	4.1763	(1.273)	0	0	0
2021/05/19	2032	03/02/2022	10.42	Call	Bond Future	4,016.1900	4.0162	3,939.3700	3.9394	(1.913)	0	0	0
2021/05/19	2032	03/02/2022	10.42	Put	Bond Future	4,258.1200	4.2581	4,204.3000	4.2043	(1.264)	0	0	0
2021/05/19	2032	03/02/2022			Bond Future	10.4633	89.3155	10.4674	89.2925	0.039	0.0000	0.0000	0
2021/05/19	2032	03/02/2022	9.62	Put	Bond Future	6,970.3600	6.9704	6,923.6200	6.9236	(0.671)	0	0	0
2021/05/19	2032	03/02/2022	9.62	Call	Bond Future	2,084.9400	2.0849	2,015.2000	2.0152	(3.345)	0	0	210
2021/05/19	2032	03/02/2022	10.95	Call	Bond Future	5,690.5000	5.6905	5,582.4300	5.5824	(1.899)	0	0	0
2021/05/19	2032	03/02/2022	10.95	Put	Bond Future	3,029.4700	3.0295	2,944.4000	2.9444	(2.808)	0	0	400
2021/05/19	2032	03/02/2022	10.35	Call	Bond Future	3,820.6800	3.8207	3,744.2000	3.7442	(2.002)	0	0	0
2021/05/19	2032	03/02/2022	10.14	Call	Bond Future	3,263.9900	3.2640	3,187.9700	3.1880	(2.329)	0	0	0
2021/05/19	2032	03/02/2022	10.14	Put	Bond Future	5,094.3800	5.0944	5,041.3600	5.0414	(1.041)	0	0	97
2021/05/19	2032	03/02/2022	9.14	Put	Bond Future	9,114.5500	9.1146	9,121.7300	9.1217	0.079	0	0	0
2021/05/19	2032	03/02/2022	9.14	Call	Bond Future	1,282.7100	1.2827	1,266.8900	1.2669	(1.233)	0	0	97
2021/05/19	2032	03/02/2022	10.45	Call	Bond Future	4,101.2600	4.1013	4,024.3200	4.0243	(1.876)	0	0	0
2021/05/19	2032	03/02/2022	8.91	Call	Bond Future	1,012.0300	1.0120	998.1900	0.9982	(1.368)	0	0	198
2021/05/19	2032	03/02/2022	10.44	Call	Bond Future	4,072.7100	4.0727	3,995.8100	3.9958	(1.888)	0	0	0
2021/05/19	2032	03/02/2022	10.44	Put	Bond Future	4,202.6500	4.2026	4,148.7500	4.1488	(1.283)	0	0	0
2021/05/19	2032	05/05/2022	11.03	Call	Bond Future	5,527.1500	5.5272	5,442.4400	5.4424	(1.533)	0	0	0
2021/05/19	2032	05/05/2022	11.03	Put	Bond Future	3,684.9800	3.6850	3,623.8600	3.6239	(1.659)	0	0	0
2021/05/19	2032	05/05/2022	11.02	Put	Bond Future	3,705.7100	3.7057	3,645.2200	3.6452	(1.632)	0	0	0
2021/05/19	2032	05/05/2022			Bond Future	10.6845	86.2363	10.6889	86.2127	0.041	0.0000	0.0000	0
2021/05/19	2032	05/05/2022	11.04	Call	Bond Future	5,559.0600	5.5591	5,474.0500	5.4740	(1.529)	0	0	0
2021/05/19	2032	05/05/2022	11.04	Put	Bond Future	3,664.3700	3.6644	3,602.9500	3.6030	(1.676)	0	0	0
2021/05/19	2032	05/05/2022	11.02	Call	Bond Future	5,495.3100	5.4953	5,411.2300	5.4112	(1.530)	0	0	0
2021/05/19	2033	05/08/2021			Bond Future	105.0271	105.0271	105.9528	105.9528	0.881	0.0000	0.0000	9,629
2021/05/19	2033	04/11/2021			Bond Future	105.0017	105.0017	105.9368	105.9368	0.891	0.0000	0.0000	0
2021/05/19	2033	03/02/2022			Bond Future	106.2575	106.2575	107.2030	107.2030	0.890	0.0000	0.0000	0
2021/05/19	2033	05/05/2022			Bond Future	106.2950	106.2950	107.2517	107.2517	0.900	0.0000	0.0000	0
2021/05/19	2037	05/08/2021	12.27	Call	Bond Future	8,902.9600	8.9030	9,129.8800	9.1299	2.549	0	0	0
2021/05/19	2037	05/08/2021	12.27	Put	Bond Future	465.5800	0.4656	447.1300	0.4471	(3.963)	0	0	0
2021/05/19	2037	05/08/2021	12.28	Call	Bond Future	8,950.1200	8.9501	9,177.3200	9.1773	2.539	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
2021/05/19	2037	05/08/2021	12.26	Put	Bond Future	473.1000	0.4731	454.3700	0.4544	(3.959)	0	0	0
2021/05/19	2037	05/08/2021			Bond Future	10.8477	82.8279	10.8097	83.0733	(0.351)	0.0000	0.0000	127,966
2021/05/19	2037	05/08/2021	12.28	Put	Bond Future	458.1600	0.4582	439.9900	0.4400	(3.966)	0	0	0
2021/05/19	2037	05/08/2021	12.26	Call	Bond Future	8,855.8300	8.8558	9,082.4700	9.0825	2.559	0	0	0
2021/05/19	2037	04/11/2021	12.30	Call	Bond Future	8,807.8400	8.8078	8,973.4900	8.9735	1.881	0	0	0
2021/05/19	2037	04/11/2021	12.30	Put	Bond Future	1,478.4700	1.4785	1,396.9500	1.3969	(5.514)	0	0	600
2021/05/19	2037	04/11/2021	11.49	Put	Bond Future	2,862.1900	2.8622	2,734.5000	2.7345	(4.461)	0	0	0
2021/05/19	2037	04/11/2021	11.49	Call	Bond Future	5,587.4000	5.5874	5,706.8800	5.7069	2.138	0	0	600
2021/05/19	2037	04/11/2021	12.82	Put	Bond Future	877.5700	0.8776	820.5800	0.8206	(6.494)	0	0	0
2021/05/19	2037	04/11/2021	12.83	Call	Bond Future	10,990.9500	10.9910	11,181.5500	11.1815	1.734	0	0	0
2021/05/19	2037	04/11/2021			Bond Future	11.0436	83.7551	11.0042	84.0023	(0.357)	0.0000	0.0000	0
2021/05/19	2037	04/11/2021	12.82	Call	Bond Future	10,948.8900	10.9489	11,139.0700	11.1391	1.737	0	0	0
2021/05/19	2037	04/11/2021	12.83	Put	Bond Future	868.4400	0.8684	811.8700	0.8119	(6.514)	0	0	0
2021/05/19	2037	04/11/2021	12.81	Call	Bond Future	10,906.8700	10.9069	11,096.6200	11.0966	1.740	0	0	0
2021/05/19	2037	04/11/2021	12.81	Put	Bond Future	886.7900	0.8868	829.3700	0.8294	(6.475)	0	0	0
2021/05/19	2037	03/02/2022	11.46	Call	Bond Future	5,315.3300	5.3153	5,428.8500	5.4288	2.136	0	0	0
2021/05/19	2037	03/02/2022	11.47	Put	Bond Future	4,026.6700	4.0267	3,891.3000	3.8913	(3.362)	0	0	0
2021/05/19	2037	03/02/2022	11.45	Call	Bond Future	5,282.4300	5.2824	5,395.4200	5.3954	2.139	0	0	0
2021/05/19	2037	03/02/2022			Bond Future	11.2501	80.4831	11.2092	80.7325	(0.363)	0.0000	0.0000	0
2021/05/19	2037	03/02/2022	11.46	Put	Bond Future	4,052.8100	4.0528	3,916.9100	3.9169	(3.353)	0	0	0
2021/05/19	2037	03/02/2022	11.47	Call	Bond Future	5,348.5800	5.3486	5,462.6300	5.4626	2.132	0	0	0
2021/05/19	2037	03/02/2022	11.45	Put	Bond Future	4,079.3700	4.0794	3,942.9400	3.9429	(3.344)	0	0	0
2021/05/19	2037	05/05/2022	11.84	Put	Bond Future	4,085.3500	4.0854	3,977.9900	3.9780	(2.628)	0	0	0
2021/05/19	2037	05/05/2022	11.82	Call	Bond Future	6,194.3300	6.1943	6,338.1800	6.3382	2.322	0	0	0
2021/05/19	2037	05/05/2022	11.83	Call	Bond Future	6,228.0400	6.2280	6,372.3300	6.3723	2.317	0	0	0
2021/05/19	2037	05/05/2022			Bond Future	11.4643	81.4456	11.4218	81.6977	(0.371)	0.0000	0.0000	0
2021/05/19	2037	05/05/2022	11.84	Call	Bond Future	6,261.5100	6.2615	6,406.2400	6.4062	2.311	0	0	0
2021/05/19	2037	05/05/2022	11.82	Put	Bond Future	4,131.7500	4.1318	4,023.5100	4.0235	(2.620)	0	0	0
2021/05/19	2037	05/05/2022	11.83	Put	Bond Future	4,108.6400	4.1086	4,000.8400	4.0008	(2.624)	0	0	0
2021/05/19	2038	05/08/2021			Bond Future	117.4444	117.4444	118.2285	118.2285	0.668	0.0000	0.0000	7,713
2021/05/19	2038	04/11/2021			Bond Future	118.7865	118.7865	119.5784	119.5784	0.667	0.0000	0.0000	0
2021/05/19	2038	03/02/2022			Bond Future	118.4540	118.4540	119.2546	119.2546	0.676	0.0000	0.0000	0
2021/05/19	2038	05/05/2022			Bond Future	119.8964	119.8964	120.7062	120.7062	0.675	0.0000	0.0000	0
2021/05/19	2040	05/08/2021	12.48	Call	Bond Future	9,563.4900	9.5635	9,941.0800	9.9411	3.948	0	0	0
2021/05/19	2040	05/08/2021	12.49	Put	Bond Future	455.4600	0.4555	430.9600	0.4310	(5.379)	0	0	0
2021/05/19	2040	05/08/2021	12.47	Call	Bond Future	9,514.1600	9.5142	9,891.3400	9.8913	3.964	0	0	0
2021/05/19	2040	05/08/2021	11.05	Put	Bond Future	2,882.1700	2.8822	2,737.0800	2.7371	(5.034)	0	0	0
2021/05/19	2040	05/08/2021	11.05	Call	Bond Future	3,085.1000	3.0851	3,342.5000	3.3425	8.343	0	0	900
2021/05/19	2040	05/08/2021			Bond Future	11.0202	84.4579	10.9615	84.8604	(0.533)	0.0000	0.0000	85,293
2021/05/19	2040	05/08/2021	12.48	Put	Bond Future	462.8500	0.4628	437.9500	0.4380	(5.380)	0	0	0
2021/05/19	2040	05/08/2021	12.49	Call	Bond Future	9,612.8600	9.6129	9,990.8500	9.9909	3.932	0	0	0
2021/05/19	2040	05/08/2021	12.47	Put	Bond Future	470.3500	0.4703	445.0400	0.4450	(5.381)	0	0	0
2021/05/19	2040	05/08/2021	11.55	Put	Bond Future	1,618.6500	1.6187	1,533.8300	1.5338	(5.240)	0	0	0
2021/05/19	2040	05/08/2021	11.55	Call	Bond Future	5,117.6000	5.1176	5,435.2700	5.4353	6.207	0	0	900
2021/05/19	2040	05/08/2021	14.80	Call	Bond Future	20,586.7800	20.5868	20,989.1300	20.9891	1.954	0	0	0
2021/05/19	2040	05/08/2021	14.80	Put	Bond Future	4.3300	0.0043	4.1900	0.0042	(3.233)	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
2021/05/19	2040	04/11/2021	12.90	Call	Bond Future	11,115.6800	11.1157	11,451.4200	11.4514	3.020	0	0	0
2021/05/19	2040	04/11/2021	12.90	Put	Bond Future	1,012.2600	1.0123	941.9700	0.9420	(6.944)	0	0	0
2021/05/19	2040	04/11/2021	12.89	Call	Bond Future	11,072.1900	11.0722	11,407.3700	11.4074	3.027	0	0	0
2021/05/19	2040	04/11/2021	12.89	Put	Bond Future	1,022.6800	1.0227	951.8300	0.9518	(6.928)	0	0	0
2021/05/19	2040	04/11/2021			Bond Future	11.2134	85.4034	11.1525	85.8095	(0.543)	0.0000	0.0000	0
2021/05/19	2040	04/11/2021	12.91	Call	Bond Future	11,159.2000	11.1592	11,495.4900	11.4955	3.014	0	0	0
2021/05/19	2040	04/11/2021	12.91	Put	Bond Future	1,001.9400	1.0019	932.2000	0.9322	(6.960)	0	0	0
2021/05/19	2040	03/02/2022	11.58	Put	Bond Future	4,391.1400	4.3911	4,138.6000	4.1386	(5.751)	0	0	0
2021/05/19	2040	03/02/2022	11.59	Call	Bond Future	5,468.8900	5.4689	5,626.6200	5.6266	2.884	0	0	0
2021/05/19	2040	03/02/2022	11.57	Put	Bond Future	4,419.0700	4.4191	4,166.4400	4.1664	(5.717)	0	0	0
2021/05/19	2040	03/02/2022			Bond Future	11.4169	81.9004	11.3536	82.3106	(0.554)	0.0000	0.0000	0
2021/05/19	2040	03/02/2022	11.58	Call	Bond Future	5,433.4400	5.4334	5,591.0800	5.5911	2.901	0	0	0
2021/05/19	2040	03/02/2022	11.59	Put	Bond Future	4,363.3800	4.3634	4,110.9300	4.1109	(5.786)	0	0	0
2021/05/19	2040	03/02/2022	11.57	Call	Bond Future	5,398.0800	5.3981	5,555.6300	5.5556	2.919	0	0	0
2021/05/19	2040	05/05/2022	11.91	Put	Bond Future	4,544.2100	4.5442	4,317.4100	4.3174	(4.991)	0	0	0
2021/05/19	2040	05/05/2022	11.92	Call	Bond Future	6,320.2800	6.3203	6,508.0800	6.5081	2.971	0	0	0
2021/05/19	2040	05/05/2022	11.92	Put	Bond Future	4,518.6300	4.5186	4,291.6500	4.2917	(5.023)	0	0	0
2021/05/19	2040	05/05/2022			Bond Future	11.6275	82.8800	11.5617	83.2947	(0.566)	0.0000	0.0000	0
2021/05/19	2040	05/05/2022	11.91	Call	Bond Future	6,285.3300	6.2853	6,473.3100	6.4733	2.991	0	0	0
2021/05/19	2040	05/05/2022	11.90	Call	Bond Future	6,250.4500	6.2504	6,438.5900	6.4386	3.010	0	0	0
2021/05/19	2040	05/05/2022	11.90	Put	Bond Future	4,569.9400	4.5699	4,343.3000	4.3433	(4.959)	0	0	0
2021/05/19	2044	05/08/2021	12.60	Put	Bond Future	424.5000	0.4245	416.3700	0.4164	(1.915)	0	0	0
2021/05/19	2044	05/08/2021	12.61	Call	Bond Future	9,953.1300	9.9531	10,242.0500	10.2420	2.903	0	0	0
2021/05/19	2044	05/08/2021	12.61	Put	Bond Future	417.7300	0.4177	409.7900	0.4098	(1.901)	0	0	0
2021/05/19	2044	05/08/2021			Bond Future	11.0727	81.1402	11.0298	81.4370	(0.387)	0.0000	0.0000	60,776
2021/05/19	2044	05/08/2021	12.60	Call	Bond Future	9,904.2100	9.9042	10,192.9400	10.1929	2.915	0	0	0
2021/05/19	2044	05/08/2021	12.59	Call	Bond Future	9,855.3100	9.8553	10,143.8500	10.1438	2.928	0	0	0
2021/05/19	2044	05/08/2021	12.59	Put	Bond Future	431.3700	0.4314	423.0500	0.4230	(1.929)	0	0	0
2021/05/19	2044	04/11/2021	12.91	Call	Bond Future	10,974.5000	10.9745	11,223.0000	11.2230	2.264	0	0	0
2021/05/19	2044	04/11/2021	12.91	Put	Bond Future	1,068.4900	1.0685	1,017.7600	1.0178	(4.748)	0	0	0
2021/05/19	2044	04/11/2021			Bond Future	11.2578	82.0485	11.2134	82.3478	(0.395)	0.0000	0.0000	0
2021/05/19	2044	04/11/2021	12.90	Call	Bond Future	10,931.7800	10.9318	11,179.8800	11.1799	2.270	0	0	0
2021/05/19	2044	04/11/2021	12.90	Put	Bond Future	1,079.2500	1.0792	1,028.1200	1.0281	(4.738)	0	0	0
2021/05/19	2044	04/11/2021	12.89	Call	Bond Future	10,889.0800	10.8891	11,136.7800	11.1368	2.275	0	0	0
2021/05/19	2044	04/11/2021	12.89	Put	Bond Future	1,090.1000	1.0901	1,038.5700	1.0386	(4.727)	0	0	0
2021/05/19	2044	03/02/2022	11.60	Call	Bond Future	5,424.8200	5.4248	5,525.9800	5.5260	1.865	0	0	0
2021/05/19	2044	03/02/2022	11.60	Put	Bond Future	4,473.7900	4.4738	4,272.8000	4.2728	(4.493)	0	0	0
2021/05/19	2044	03/02/2022	11.59	Call	Bond Future	5,389.5900	5.3896	5,490.8600	5.4909	1.879	0	0	0
2021/05/19	2044	03/02/2022	11.59	Put	Bond Future	4,502.4600	4.5025	4,301.5800	4.3016	(4.462)	0	0	0
2021/05/19	2044	03/02/2022			Bond Future	11.4526	78.6314	11.4064	78.9335	(0.403)	0.0000	0.0000	0
2021/05/19	2044	03/02/2022	11.61	Call	Bond Future	5,460.3900	5.4604	5,561.4500	5.5614	1.851	0	0	0
2021/05/19	2044	03/02/2022	11.61	Put	Bond Future	4,445.5500	4.4456	4,244.4600	4.2445	(4.523)	0	0	0
2021/05/19	2044	05/05/2022	11.92	Call	Bond Future	6,275.0500	6.2750	6,404.9600	6.4050	2.070	0	0	0
2021/05/19	2044	05/05/2022	11.92	Put	Bond Future	4,620.0100	4.6200	4,444.5200	4.4445	(3.798)	0	0	0
2021/05/19	2044	05/05/2022	11.91	Call	Bond Future	6,240.3300	6.2403	6,370.2700	6.3703	2.082	0	0	0
2021/05/19	2044	05/05/2022	11.91	Put	Bond Future	4,646.3700	4.6464	4,470.9100	4.4709	(3.776)	0	0	0
2021/05/19	2044	05/05/2022			Bond Future	11.6538	79.5719	11.6057	79.8773	(0.412)	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
2021/05/19	2044	05/05/2022	11.93	Call	Bond Future	6,310.1300	6.3101	6,439.4000	6.4394	2.049	0	0	0
2021/05/19	2044	05/05/2022	11.93	Put	Bond Future	4,594.1000	4.5941	4,417.9700	4.4180	(3.834)	0	0	0
2021/05/19	2046	05/08/2021			Bond Future	106.9108	106.9108	108.6303	108.6303	1.608	0.0000	0.0000	16,718
2021/05/19	2046	04/11/2021			Bond Future	106.3239	106.3239	108.0619	108.0619	1.635	0.0000	0.0000	0
2021/05/19	2046	03/02/2022			Bond Future	107.5957	107.5957	109.3538	109.3538	1.634	0.0000	0.0000	0
2021/05/19	2046	05/05/2022			Bond Future	107.0588	107.0588	108.8378	108.8378	1.662	0.0000	0.0000	0
2021/05/19	2050	05/08/2021			Bond Future	109.5841	109.5841	110.7020	110.7020	1.020	0.0000	0.0000	11,209
2021/05/19	2050	04/11/2021			Bond Future	110.8362	110.8362	111.9658	111.9658	1.019	0.0000	0.0000	0
2021/05/19	2050	03/02/2022			Bond Future	110.2128	110.2128	111.3551	111.3551	1.036	0.0000	0.0000	0
2021/05/19	2050	05/05/2022			Bond Future	111.5547	111.5547	112.7105	112.7105	1.036	0.0000	0.0000	0
2021/05/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	AL37	05/08/2021			Index Future	792.0130	792.0130	790.6130	790.6130	(0.177)	0.0000	0.0000	0
2021/05/19	AL37	04/11/2021			Index Future	800.9550	800.9550	799.5370	799.5370	(0.177)	0.0000	0.0000	0
2021/05/19	AL37	03/02/2022			Index Future	810.3380	810.3380	808.9010	808.9010	(0.177)	0.0000	0.0000	0
2021/05/19	AL37	05/05/2022			Index Future	820.0080	820.0080	818.5540	818.5540	(0.177)	0.0000	0.0000	0
2021/05/19	AL7T	05/08/2021			Index Future	890.3670	890.3670	889.0230	889.0230	(0.151)	0.0000	0.0000	0
2021/05/19	AL7T	04/11/2021			Index Future	900.4190	900.4190	899.0580	899.0580	(0.151)	0.0000	0.0000	0
2021/05/19	AL7T	03/02/2022			Index Future	910.9670	910.9670	909.5870	909.5870	(0.151)	0.0000	0.0000	0
2021/05/19	AL7T	05/05/2022			Index Future	921.8380	921.8380	920.4410	920.4410	(0.152)	0.0000	0.0000	0
2021/05/19	ALBI	05/08/2021			Index Future	783.3670	783.3670	783.8820	783.8820	0.066	0.0000	0.0000	134
2021/05/19	ALBI	04/11/2021			Index Future	792.2110	792.2110	792.7300	792.7300	0.066	0.0000	0.0000	0
2021/05/19	ALBI	03/02/2022			Index Future	801.4910	801.4910	802.0140	802.0140	0.065	0.0000	0.0000	0
2021/05/19	ALBI	05/05/2022			Index Future	811.0560	811.0560	811.5840	811.5840	0.065	0.0000	0.0000	0
2021/05/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	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
2021/05/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/19	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
2021/05/19	ES33	05/08/2021			Bond Future	11.5594	76.9230	11.5254	77.1002	(0.294)	0.0000	0.0000	350
2021/05/19	ES33	04/11/2021			Bond Future	11.8036	74.0262	11.7683	74.2046	(0.299)	0.0000	0.0000	0
2021/05/19	ES33	03/02/2022			Bond Future	12.0617	74.9123	12.0250	75.0923	(0.304)	0.0000	0.0000	0
2021/05/19	ES33	05/05/2022			Bond Future	12.3246	72.0472	12.2863	72.2291	(0.311)	0.0000	0.0000	0
2021/05/19	ES42	05/08/2021			Bond Future	12.0728	75.4970	12.0236	75.7847	(0.407)	0.0000	0.0000	4,779
2021/05/19	ES42	04/11/2021			Bond Future	12.3057	72.1016	12.2544	72.3917	(0.416)	0.0000	0.0000	0
2021/05/19	ES42	03/02/2022			Bond Future	12.5437	72.9651	12.4902	73.2582	(0.426)	0.0000	0.0000	0
2021/05/19	ES42	05/05/2022			Bond Future	12.7948	69.5957	12.7390	69.8920	(0.437)	0.0000	0.0000	0
2021/05/19	GOVI	05/08/2021	719.14	Call	GOVI	547,310.0000	54.7310	551,550.0000	55.1550	0.775	0	0	0
2021/05/19	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	05/08/2021	719.13	Call	GOVI	547,410.0000	54.7410	551,650.0000	55.1650	0.775	0	0	0
2021/05/19	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	05/08/2021			GOVI	773.8710	773.8710	774.2950	774.2950	0.055	0.0000	0.0000	989
2021/05/19	GOVI	05/08/2021	719.15	Call	GOVI	547,210.0000	54.7210	551,450.0000	55.1450	0.775	0	0	0
2021/05/19	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	04/11/2021	728.41	Call	GOVI	541,980.0000	54.1980	546,250.0000	54.6250	0.788	0	0	0
2021/05/19	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	04/11/2021	728.40	Call	GOVI	542,080.0000	54.2080	546,350.0000	54.6350	0.788	0	0	0
2021/05/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	04/11/2021			GOVI	782.6080	782.6080	783.0350	783.0350	0.055	0.0000	0.0000	0
2021/05/19	GOVI	04/11/2021	728.42	Call	GOVI	541,880.0000	54.1880	546,150.0000	54.6150	0.788	0	0	0
2021/05/19	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	03/02/2022	792.76	Put	GOVI	9,850.0000	0.9850	5,550.0000	0.5550	(43.655)	0	0	0
2021/05/19	GOVI	03/02/2022			GOVI	791.7750	791.7750	792.2050	792.2050	0.054	0.0000	0.0000	0
2021/05/19	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	03/02/2022	792.75	Put	GOVI	9,750.0000	0.9750	5,450.0000	0.5450	(44.103)	0	0	0
2021/05/19	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	03/02/2022	792.74	Put	GOVI	9,650.0000	0.9650	5,350.0000	0.5350	(44.560)	0	0	0
2021/05/19	GOVI	05/05/2022	788.25	Call	GOVI	129,750.0000	12.9750	134,090.0000	13.4090	3.345	0	0	0
2021/05/19	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	05/05/2022			GOVI	801.2250	801.2250	801.6590	801.6590	0.054	0.0000	0.0000	0
2021/05/19	GOVI	05/05/2022	788.24	Call	GOVI	129,850.0000	12.9850	134,190.0000	13.4190	3.342	0	0	0
2021/05/19	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GOVI	05/05/2022	788.23	Call	GOVI	129,950.0000	12.9950	134,290.0000	13.4290	3.340	0	0	0
2021/05/19	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/19	IGOV	05/08/2021			Index Future	288.4390	288.4390	290.3090	290.3090	0.648	0.0000	0.0000	578
2021/05/19	IGOV	04/11/2021			Index Future	291.7660	291.7660	293.6570	293.6570	0.648	0.0000	0.0000	16
2021/05/19	IGOV	03/02/2022			Index Future	295.2540	295.2540	297.1660	297.1660	0.648	0.0000	0.0000	0
2021/05/19	IGOV	05/05/2022			Index Future	298.8460	298.8460	300.7810	300.7810	0.647	0.0000	0.0000	0
2021/05/19	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
2021/05/19	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/19	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/19	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1500	90.1500	0.011	0.0000	0.0000	0
2021/05/19	IS05	21/06/2022			Interest Rate Swap	90.3500	90.3500	90.3600	90.3600	0.011	0.0000	0.0000	0
2021/05/19	IS05	20/09/2022			Interest Rate Swap	93.5600	93.5600	93.5800	93.5800	0.021	0.0000	0.0000	0
2021/05/19	IS05	20/12/2022			Interest Rate Swap	94.1600	94.1600	94.1800	94.1800	0.021	0.0000	0.0000	0
2021/05/19	IS05	22/03/2023			Interest Rate Swap	86.6600	86.6600	86.6900	86.6900	0.035	0.0000	0.0000	0
2021/05/19	IS05	20/06/2023			Interest Rate Swap	92.3300	92.3300	92.3700	92.3700	0.043	0.0000	0.0000	0
2021/05/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/19	IS10	17/12/2025			Interest Rate Swap	80.9200	80.9200	81.0700	81.0700	0.185	0.0000	0.0000	0
2021/05/19	IS10	16/03/2026			Interest Rate Swap	77.5300	77.5300	77.7100	77.7100	0.232	0.0000	0.0000	0
2021/05/19	IS10	15/06/2026			Interest Rate Swap	76.0300	76.0300	76.2300	76.2300	0.263	0.0000	0.0000	0
2021/05/19	IS10	21/09/2026			Interest Rate Swap	78.1400	78.1400	78.3500	78.3500	0.269	0.0000	0.0000	0
2021/05/19	IS10	21/12/2026			Interest Rate Swap	82.2400	82.2400	82.4500	82.4500	0.255	0.0000	0.0000	0
2021/05/19	IS10	15/03/2027			Interest Rate Swap	80.8200	80.8200	81.0300	81.0300	0.260	0.0000	0.0000	0
2021/05/19	IS10	21/06/2027			Interest Rate Swap	82.9700	82.9700	83.1800	83.1800	0.253	0.0000	0.0000	0
2021/05/19	IS10	20/09/2027			Interest Rate Swap	88.8300	88.8300	89.0400	89.0400	0.236	0.0000	0.0000	0
2021/05/19	IS10	20/12/2027			Interest Rate Swap	89.2900	89.2900	89.5000	89.5000	0.235	0.0000	0.0000	0
2021/05/19	IS10	22/03/2028			Interest Rate Swap	82.3900	82.3900	82.6000	82.6000	0.255	0.0000	0.0000	0
2021/05/19	IS10	20/06/2028			Interest Rate Swap	90.2400	90.2400	90.4500	90.4500	0.233	0.0000	0.0000	0
2021/05/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/19	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6750	96.3250	(0.271)	0.0000	0.0000	0
2021/05/19	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/05/19	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7500	96.2500	0.267	0.0000	0.0000	0
2021/05/19	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.8000	96.2000	0.529	0.0000	0.0000	0
2021/05/19	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.8250	96.1750	0.526	0.0000	0.0000	30,000
2021/05/19	JBAF	20/10/2021			Jibar Tradeable Future	3.9000	96.1000	3.9100	96.0900	0.256	0.0000	0.0000	0
2021/05/19	JBAF	17/11/2021			Jibar Tradeable Future	3.9150	96.0850	3.9150	96.0850	0.000	0.0000	0.0000	0
2021/05/19	JBAF	15/12/2021			Jibar Tradeable Future	4.0700	95.9300	4.0800	95.9200	0.246	0.0000	0.0000	0
2021/05/19	JBAF	16/03/2022			Jibar Tradeable Future	4.3450	95.6550	4.3750	95.6250	0.690	0.0000	0.0000	0
2021/05/19	JBAF	15/06/2022			Jibar Tradeable Future	4.7200	95.2800	4.7350	95.2650	0.318	0.0000	0.0000	471
2021/05/19	JBAF	21/09/2022			Jibar Tradeable Future	4.9150	95.0850	4.9500	95.0500	0.712	0.0000	0.0000	0
2021/05/19	JBAF	21/12/2022			Jibar Tradeable Future	5.1650	94.8350	5.2050	94.7950	0.774	0.0000	0.0000	0
2021/05/19	JBAF	15/03/2023			Jibar Tradeable Future	5.4650	94.5350	5.5050	94.4950	0.732	0.0000	0.0000	0
2021/05/19	R023	05/08/2021	5.30	Call	Bond Future	712.8000	0.7128	583.2200	0.5832	(18.179)	0	0	0
2021/05/19	R023	05/08/2021	5.30	Put	Bond Future	82.2800	0.0823	87.9200	0.0879	6.855	0	0	0
2021/05/19	R023	05/08/2021	5.29	Call	Bond Future	699.8900	0.6999	570.7100	0.5707	(18.457)	0	0	0
2021/05/19	R023	05/08/2021	5.29	Put	Bond Future	84.4800	0.0845	90.5200	0.0905	7.150	0	0	0
2021/05/19	R023	05/08/2021			Bond Future	4.8842	107.6892	4.9731	107.5540	1.820	0.0000	0.0000	15,675
2021/05/19	R023	05/08/2021	5.31	Call	Bond Future	725.7500	0.7258	595.8000	0.5958	(17.906)	0	0	0
2021/05/19	R023	05/08/2021	5.31	Put	Bond Future	80.1300	0.0801	85.4000	0.0854	6.577	0	0	0
2021/05/19	R023	04/11/2021	4.91	Call	Bond Future	319.8400	0.3198	237.1800	0.2372	(25.844)	0	0	0
2021/05/19	R023	04/11/2021	4.91	Put	Bond Future	373.9800	0.3740	429.2400	0.4292	14.776	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
2021/05/19	R023	04/11/2021	4.90	Call	Bond Future	312.9400	0.3129	231.4600	0.2315	(26.037)	0	0	0
2021/05/19	R023	04/11/2021	4.90	Put	Bond Future	379.9200	0.3799	436.3600	0.4364	14.856	0	0	0
2021/05/19	R023	04/11/2021			Bond Future	4.9522	104.9856	5.0598	104.8477	2.172	0.0000	0.0000	0
2021/05/19	R023	04/11/2021	4.92	Call	Bond Future	326.8100	0.3268	243.2500	0.2432	(25.568)	0	0	0
2021/05/19	R023	04/11/2021	4.92	Put	Bond Future	368.1100	0.3681	422.4700	0.4225	14.767	0	0	0
2021/05/19	R023	03/02/2022	5.08	Call	Bond Future	412.5800	0.4126	326.4900	0.3265	(20.866)	0	0	0
2021/05/19	R023	03/02/2022	5.08	Put	Bond Future	347.8700	0.3479	402.0300	0.4020	15.569	0	0	0
2021/05/19	R023	03/02/2022			Bond Future	5.0176	106.2167	5.1529	106.0765	2.697	0.0000	0.0000	0
2021/05/19	R023	03/02/2022	5.07	Call	Bond Future	406.4400	0.4064	320.9800	0.3210	(21.026)	0	0	0
2021/05/19	R023	03/02/2022	5.07	Put	Bond Future	352.1000	0.3521	406.8900	0.4069	15.561	0	0	0
2021/05/19	R023	03/02/2022	5.06	Call	Bond Future	399.9900	0.4000	315.5200	0.3155	(21.118)	0	0	0
2021/05/19	R023	03/02/2022	5.06	Put	Bond Future	356.0100	0.3560	411.7900	0.4118	15.668	0	0	0
2021/05/19	R023	05/05/2022	6.31	Call	Bond Future	1,050.8800	1.0509	940.1500	0.9402	(10.537)	0	0	0
2021/05/19	R023	05/05/2022	6.31	Put	Bond Future	72.8000	0.0728	104.4100	0.1044	43.420	0	0	0
2021/05/19	R023	05/05/2022			Bond Future	5.0726	103.5751	5.2515	103.4327	3.526	0.0000	0.0000	0
2021/05/19	R023	05/05/2022	6.30	Call	Bond Future	1,044.2300	1.0442	933.8500	0.9339	(10.570)	0	0	0
2021/05/19	R023	05/05/2022	6.30	Put	Bond Future	73.9900	0.0740	105.9500	0.1060	43.195	0	0	0
2021/05/19	R023	05/05/2022	6.29	Call	Bond Future	1,037.5800	1.0376	927.5600	0.9276	(10.604)	0	0	0
2021/05/19	R023	05/05/2022	6.29	Put	Bond Future	75.1900	0.0752	107.5100	0.1075	42.984	0	0	0
2021/05/19	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	R035	05/08/2021	5.31	Put	Bond Future	46,847.6400	46.8476	46,536.3600	46.5364	(0.664)	0	0	0
2021/05/19	R035	05/08/2021	11.37	Call	Bond Future	5,601.2300	5.6012	5,789.0900	5.7891	3.354	0	0	0
2021/05/19	R035	05/08/2021	11.37	Put	Bond Future	1,259.2800	1.2593	1,135.8600	1.1359	(9.801)	0	0	100
2021/05/19	R035	05/08/2021			Bond Future	10.6683	91.2431	10.6200	91.5543	(0.453)	0.0000	0.0000	92,165
2021/05/19	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	R035	05/08/2021	5.30	Put	Bond Future	46,964.2200	46.9642	46,652.9400	46.6529	(0.663)	0	0	0
2021/05/19	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/19	R035	05/08/2021	5.29	Put	Bond Future	47,080.9300	47.0809	46,769.6500	46.7697	(0.661)	0	0	0
2021/05/19	R035	05/08/2021	10.77	Call	Bond Future	3,157.3800	3.1574	3,310.9600	3.3110	4.864	0	0	0
2021/05/19	R035	05/08/2021	10.77	Put	Bond Future	2,508.0900	2.5081	2,350.3900	2.3504	(6.288)	0	0	100
2021/05/19	R035	05/08/2021	10.02	Put	Bond Future	5,427.1300	5.4271	5,176.1600	5.1762	(4.624)	0	0	0
2021/05/19	R035	05/08/2021	10.02	Call	Bond Future	1,116.0400	1.1160	1,176.3500	1.1764	5.404	0	0	100
2021/05/19	R035	04/11/2021	11.20	Put	Bond Future	3,093.9800	3.0940	2,869.6500	2.8696	(7.251)	0	0	350
2021/05/19	R035	04/11/2021	10.60	Call	Bond Future	3,134.0700	3.1341	3,189.7200	3.1897	1.776	0	0	0
2021/05/19	R035	04/11/2021	10.60	Put	Bond Future	4,878.3900	4.8784	4,620.2200	4.6202	(5.292)	0	0	350
2021/05/19	R035	04/11/2021	10.11	Put	Bond Future	6,873.7600	6.8738	6,575.9600	6.5760	(4.332)	0	0	0
2021/05/19	R035	04/11/2021	10.11	Call	Bond Future	1,899.2500	1.8993	1,915.2700	1.9153	0.843	0	0	350
2021/05/19	R035	04/11/2021	10.12	Put	Bond Future	6,828.1900	6.8282	6,530.7000	6.5307	(4.357)	0	0	0
2021/05/19	R035	04/11/2021	10.12	Call	Bond Future	1,921.2900	1.9213	1,937.6200	1.9376	0.850	0	0	400
2021/05/19	R035	04/11/2021	10.62	Put	Bond Future	4,807.2800	4.8073	4,550.8700	4.5509	(5.334)	0	0	0
2021/05/19	R035	04/11/2021	10.62	Call	Bond Future	3,191.2900	3.1913	3,248.7000	3.2487	1.799	0	0	400
2021/05/19	R035	04/11/2021	11.75	Put	Bond Future	2,040.8500	2.0409	1,842.1000	1.8421	(9.739)	0	0	782
2021/05/19	R035	04/11/2021	11.08	Call	Bond Future	4,653.1600	4.6532	4,743.5400	4.7435	1.942	0	0	0
2021/05/19	R035	04/11/2021	11.08	Put	Bond Future	3,390.8000	3.3908	3,167.3600	3.1674	(6.590)	0	0	782
2021/05/19	R035	04/11/2021	10.23	Put	Bond Future	6,339.5200	6.3395	6,049.3700	6.0494	(4.577)	0	0	0
2021/05/19	R035	04/11/2021	12.53	Call	Bond Future	10,428.4600	10.4285	10,674.9200	10.6749	2.363	0	0	0
2021/05/19	R035	04/11/2021	12.53	Put	Bond Future	943.5200	0.9435	876.1600	0.8762	(7.139)	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
2021/05/19	R035	04/11/2021			Bond Future	10.8755	87.7882	10.8254	88.1020	(0.461)	0.0000	0.0000	0
2021/05/19	R035	04/11/2021	11.20	Call	Bond Future	5,084.6900	5.0847	5,174.1800	5.1742	1.760	0	0	0
2021/05/19	R035	04/11/2021	13.82	Call	Bond Future	16,051.1400	16.0511	16,344.1400	16.3441	1.825	0	0	0
2021/05/19	R035	04/11/2021	13.82	Put	Bond Future	207.3800	0.2074	186.5600	0.1866	(10.040)	0	0	400
2021/05/19	R035	04/11/2021	11.75	Call	Bond Future	7,255.9000	7.2559	7,370.9700	7.3710	1.586	0	0	0
2021/05/19	R035	04/11/2021	10.23	Call	Bond Future	2,171.6300	2.1716	2,195.3000	2.1953	1.090	0	0	782
2021/05/19	R035	04/11/2021	12.52	Call	Bond Future	10,385.8800	10.3859	10,631.8200	10.6318	2.368	0	0	0
2021/05/19	R035	04/11/2021	12.52	Put	Bond Future	953.5500	0.9536	885.6700	0.8857	(7.119)	0	0	0
2021/05/19	R035	04/11/2021	12.51	Call	Bond Future	10,343.3400	10.3433	10,588.7600	10.5888	2.373	0	0	0
2021/05/19	R035	04/11/2021	12.51	Put	Bond Future	963.6800	0.9637	895.2800	0.8953	(7.098)	0	0	0
2021/05/19	R035	03/02/2022	11.05	Put	Bond Future	4,711.8200	4.7118	4,538.9900	4.5390	(3.668)	0	0	1,600
2021/05/19	R035	03/02/2022	10.35	Put	Bond Future	7,231.8800	7.2319	7,009.2800	7.0093	(3.078)	0	0	0
2021/05/19	R035	03/02/2022	10.35	Call	Bond Future	2,548.1000	2.5481	2,642.3600	2.6424	3.699	0	0	1,600
2021/05/19	R035	03/02/2022	11.28	Call	Bond Future	5,179.8900	5.1799	5,336.9000	5.3369	3.031	0	0	0
2021/05/19	R035	03/02/2022	11.28	Put	Bond Future	4,065.1600	4.0652	3,905.3100	3.9053	(3.932)	0	0	200
2021/05/19	R035	03/02/2022	10.26	Put	Bond Future	7,618.2700	7.6183	7,389.7800	7.3898	(2.999)	0	0	0
2021/05/19	R035	03/02/2022	10.26	Call	Bond Future	2,343.0400	2.3430	2,431.4100	2.4314	3.772	0	0	200
2021/05/19	R035	03/02/2022	11.73	Call	Bond Future	6,790.1200	6.7901	6,977.7100	6.9777	2.763	0	0	0
2021/05/19	R035	03/02/2022	11.73	Put	Bond Future	3,063.0500	3.0631	2,933.7800	2.9338	(4.220)	0	0	280
2021/05/19	R035	03/02/2022	11.03	Call	Bond Future	4,382.5500	4.3825	4,525.5200	4.5255	3.262	0	0	0
2021/05/19	R035	03/02/2022	11.39	Call	Bond Future	5,556.1800	5.5562	5,720.3500	5.7203	2.955	0	0	0
2021/05/19	R035	03/02/2022	11.39	Put	Bond Future	3,791.7100	3.7917	3,639.0200	3.6390	(4.027)	0	0	683
2021/05/19	R035	03/02/2022	10.65	Call	Bond Future	3,297.3400	3.2973	3,411.7400	3.4117	3.469	0	0	0
2021/05/19	R035	03/02/2022	11.23	Call	Bond Future	5,013.7100	5.0137	5,167.7100	5.1677	3.072	0	0	0
2021/05/19	R035	03/02/2022	11.23	Put	Bond Future	4,196.7500	4.1968	4,033.8900	4.0339	(3.881)	0	0	0
2021/05/19	R035	03/02/2022	11.22	Call	Bond Future	4,981.3900	4.9814	5,134.7200	5.1347	3.078	0	0	0
2021/05/19	R035	03/02/2022	11.22	Put	Bond Future	4,224.1700	4.2242	4,060.6400	4.0606	(3.871)	0	0	0
2021/05/19	R035	03/02/2022			Bond Future	11.0941	88.8180	11.0419	89.1348	(0.470)	0.0000	0.0000	0
2021/05/19	R035	03/02/2022	11.05	Call	Bond Future	4,444.0100	4.4440	4,588.0400	4.5880	3.241	0	0	0
2021/05/19	R035	03/02/2022	11.88	Call	Bond Future	7,366.3900	7.3664	7,562.6900	7.5627	2.665	0	0	0
2021/05/19	R035	03/02/2022	11.88	Put	Bond Future	2,794.9200	2.7949	2,674.3600	2.6744	(4.314)	0	0	1,800
2021/05/19	R035	03/02/2022	11.03	Put	Bond Future	4,772.1400	4.7721	4,598.2500	4.5982	(3.644)	0	0	280
2021/05/19	R035	03/02/2022	10.10	Put	Bond Future	8,343.5600	8.3436	8,104.8600	8.1049	(2.861)	0	0	0
2021/05/19	R035	03/02/2022	10.10	Call	Bond Future	2,003.0400	2.0030	2,081.2000	2.0812	3.902	0	0	280
2021/05/19	R035	03/02/2022	10.65	Put	Bond Future	6,049.2100	6.0492	5,846.7500	5.8467	(3.347)	0	0	683
2021/05/19	R035	03/02/2022	9.70	Put	Bond Future	10,436.2200	10.4362	10,175.3500	10.1753	(2.500)	0	0	0
2021/05/19	R035	03/02/2022	9.70	Call	Bond Future	1,352.9300	1.3529	1,408.9200	1.4089	4.138	0	0	683
2021/05/19	R035	03/02/2022	11.24	Call	Bond Future	5,046.4100	5.0464	5,200.7800	5.2008	3.059	0	0	0
2021/05/19	R035	03/02/2022	11.24	Put	Bond Future	4,169.7800	4.1698	4,007.2900	4.0073	(3.897)	0	0	0
2021/05/19	R035	05/05/2022	11.64	Call	Bond Future	6,038.3700	6.0384	6,231.2700	6.2313	3.195	0	0	0
2021/05/19	R035	05/05/2022	11.64	Put	Bond Future	4,143.3300	4.1433	4,015.9300	4.0159	(3.075)	0	0	0
2021/05/19	R035	05/05/2022	11.63	Call	Bond Future	6,004.9800	6.0050	6,197.3300	6.1973	3.203	0	0	0
2021/05/19	R035	05/05/2022	11.63	Put	Bond Future	4,166.8700	4.1669	4,038.9200	4.0389	(3.071)	0	0	0
2021/05/19	R035	05/05/2022			Bond Future	11.3124	85.4011	11.2581	85.7214	(0.480)	0.0000	0.0000	0
2021/05/19	R035	05/05/2022	11.65	Call	Bond Future	6,071.8200	6.0718	6,265.2700	6.2653	3.186	0	0	0
2021/05/19	R035	05/05/2022	11.65	Put	Bond Future	4,119.9100	4.1199	3,993.0600	3.9931	(3.079)	0	0	0
2021/05/19	R186	05/08/2021	8.62	Call	Bond Future	5,171.7600	5.1718	5,002.2100	5.0022	(3.278)	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
2021/05/19	R186	05/08/2021	8.62	Put	Bond Future	215.9800	0.2160	238.4300	0.2384	10.394	0	0	0
2021/05/19	R186	05/08/2021	8.61	Call	Bond Future	5,132.5200	5.1325	4,963.3900	4.9634	(3.295)	0	0	0
2021/05/19	R186	05/08/2021	8.61	Put	Bond Future	221.0800	0.2211	243.9500	0.2439	10.345	0	0	0
2021/05/19	R186	05/08/2021			Bond Future	7.5330	114.3334	7.5740	114.1414	0.544	0.0000	0.0000	92,320
2021/05/19	R186	05/08/2021	8.63	Call	Bond Future	5,211.0600	5.2111	5,041.0900	5.0411	(3.262)	0	0	0
2021/05/19	R186	05/08/2021	8.63	Put	Bond Future	210.9800	0.2110	233.0100	0.2330	10.442	0	0	0
2021/05/19	R186	04/11/2021	7.77	Call	Bond Future	2,262.5800	2.2626	2,120.2000	2.1202	(6.293)	0	0	0
2021/05/19	R186	04/11/2021	8.10	Call	Bond Future	3,116.3500	3.1163	2,956.3300	2.9563	(5.135)	0	0	0
2021/05/19	R186	04/11/2021	8.10	Put	Bond Future	1,420.1000	1.4201	1,455.5800	1.4556	2.498	0	0	0
2021/05/19	R186	04/11/2021	8.09	Call	Bond Future	3,088.3800	3.0884	2,928.5600	2.9286	(5.175)	0	0	0
2021/05/19	R186	04/11/2021	8.09	Put	Bond Future	1,435.8700	1.4359	1,471.5500	1.4716	2.485	0	0	0
2021/05/19	R186	04/11/2021			Bond Future	7.7159	115.6124	7.7598	115.4169	0.569	0.0000	0.0000	0
2021/05/19	R186	04/11/2021	7.77	Put	Bond Future	2,021.5400	2.0215	2,074.6600	2.0747	2.628	0	0	15,177
2021/05/19	R186	04/11/2021	8.77	Call	Bond Future	5,245.6500	5.2457	5,063.0600	5.0631	(3.481)	0	0	0
2021/05/19	R186	04/11/2021	8.77	Put	Bond Future	667.5500	0.6675	680.4600	0.6805	1.934	0	0	15,177
2021/05/19	R186	04/11/2021	8.11	Call	Bond Future	3,144.4400	3.1444	2,984.2200	2.9842	(5.095)	0	0	0
2021/05/19	R186	04/11/2021	8.11	Put	Bond Future	1,404.4600	1.4045	1,439.7400	1.4397	2.512	0	0	0
2021/05/19	R186	03/02/2022	7.30	Call	Bond Future	1,355.0200	1.3550	1,239.2700	1.2393	(8.542)	0	0	0
2021/05/19	R186	03/02/2022	7.30	Put	Bond Future	3,973.9800	3.9740	4,056.8300	4.0568	2.085	0	0	0
2021/05/19	R186	03/02/2022			Bond Future	7.9105	111.6855	7.9575	111.4869	0.595	0.0000	0.0000	0
2021/05/19	R186	03/02/2022	7.29	Call	Bond Future	1,339.8900	1.3399	1,224.8200	1.2248	(8.588)	0	0	0
2021/05/19	R186	03/02/2022	7.29	Put	Bond Future	4,002.4000	4.0024	4,085.9300	4.0859	2.087	0	0	0
2021/05/19	R186	03/02/2022	7.28	Call	Bond Future	1,324.8700	1.3249	1,210.4900	1.2105	(8.633)	0	0	0
2021/05/19	R186	03/02/2022	7.28	Put	Bond Future	4,030.9400	4.0309	4,115.1600	4.1152	2.089	0	0	0
2021/05/19	R186	05/05/2022	8.32	Call	Bond Future	3,134.0000	3.1340	2,996.1900	2.9962	(4.397)	0	0	0
2021/05/19	R186	05/05/2022	8.32	Put	Bond Future	2,348.7500	2.3488	2,412.3400	2.4123	2.707	0	0	0
2021/05/19	R186	05/05/2022			Bond Future	8.1227	113.0204	8.1731	112.8190	0.621	0.0000	0.0000	0
2021/05/19	R186	05/05/2022	8.31	Call	Bond Future	3,111.1400	3.1111	2,973.3400	2.9733	(4.429)	0	0	0
2021/05/19	R186	05/05/2022	8.31	Put	Bond Future	2,365.5100	2.3655	2,429.1100	2.4291	2.689	0	0	0
2021/05/19	R186	05/05/2022	8.30	Call	Bond Future	3,087.9300	3.0879	2,951.0100	2.9510	(4.434)	0	0	0
2021/05/19	R186	05/05/2022	8.30	Put	Bond Future	2,381.9400	2.3819	2,446.4200	2.4464	2.707	0	0	0
2021/05/19	R197	05/08/2021			Bond Future	319.0240	319.0240	319.6963	319.6963	0.211	0.0000	0.0000	1,751
2021/05/19	R197	04/11/2021			Bond Future	322.6688	322.6688	323.3453	323.3453	0.210	0.0000	0.0000	0
2021/05/19	R197	03/02/2022			Bond Future	318.4228	318.4228	319.1053	319.1053	0.214	0.0000	0.0000	0
2021/05/19	R197	05/05/2022			Bond Future	322.3002	322.3002	322.9897	322.9897	0.214	0.0000	0.0000	0
2021/05/19	R202	05/08/2021			Bond Future	231.4020	231.4020	233.1810	233.1810	0.769	0.0000	0.0000	9,325
2021/05/19	R202	04/11/2021			Bond Future	234.0455	234.0455	235.8424	235.8424	0.768	0.0000	0.0000	0
2021/05/19	R202	03/02/2022			Bond Future	232.5395	232.5395	234.3563	234.3563	0.781	0.0000	0.0000	0
2021/05/19	R202	05/05/2022			Bond Future	235.3706	235.3706	237.2086	237.2086	0.781	0.0000	0.0000	0
2021/05/19	R209	05/08/2021	11.81	Call	Bond Future	7,103.2200	7.1032	7,260.5800	7.2606	2.215	0	0	0
2021/05/19	R209	05/08/2021	11.81	Put	Bond Future	539.3800	0.5394	517.0300	0.5170	(4.144)	0	0	0
2021/05/19	R209	05/08/2021			Bond Future	10.5554	70.5173	10.5235	70.6970	(0.302)	0.0000	0.0000	27,983
2021/05/19	R209	05/08/2021	11.80	Call	Bond Future	7,062.8900	7.0629	7,219.9600	7.2200	2.224	0	0	0
2021/05/19	R209	05/08/2021	11.80	Put	Bond Future	547.6800	0.5477	525.0400	0.5250	(4.134)	0	0	0
2021/05/19	R209	05/08/2021	11.79	Call	Bond Future	7,022.6000	7.0226	7,179.3800	7.1794	2.233	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
2021/05/19	R209	05/08/2021	11.79	Put	Bond Future	556.0800	0.5561	533.1500	0.5331	(4.124)	0	0	0
2021/05/19	R209	04/11/2021	12.00	Call	Bond Future	7,760.2900	7.7603	7,859.8700	7.8599	1.283	0	0	0
2021/05/19	R209	04/11/2021	12.00	Put	Bond Future	1,306.5600	1.3066	1,225.2300	1.2252	(6.225)	0	0	9,000
2021/05/19	R209	04/11/2021	10.50	Call	Bond Future	2,952.3600	2.9524	2,979.0900	2.9791	0.905	0	0	0
2021/05/19	R209	04/11/2021	12.19	Call	Bond Future	8,431.5500	8.4315	8,539.9100	8.5399	1.285	0	0	0
2021/05/19	R209	04/11/2021	12.19	Put	Bond Future	1,085.6900	1.0857	1,013.1400	1.0131	(6.682)	0	0	0
2021/05/19	R209	04/11/2021	12.17	Call	Bond Future	8,360.2300	8.3602	8,467.6800	8.4677	1.285	0	0	0
2021/05/19	R209	04/11/2021			Bond Future	10.7361	68.1657	10.7032	68.3466	(0.307)	0.0000	0.0000	4,375
2021/05/19	R209	04/11/2021	10.50	Put	Bond Future	4,265.6900	4.2657	4,111.5100	4.1115	(3.614)	0	0	12,500
2021/05/19	R209	04/11/2021	9.50	Put	Bond Future	8,358.6600	8.3587	8,177.7400	8.1777	(2.164)	0	0	0
2021/05/19	R209	04/11/2021	9.50	Call	Bond Future	1,062.9200	1.0629	1,062.9100	1.0629	(0.001)	0	0	6,000
2021/05/19	R209	04/11/2021	12.18	Call	Bond Future	8,395.8700	8.3959	8,503.7800	8.5038	1.285	0	0	0
2021/05/19	R209	04/11/2021	12.18	Put	Bond Future	1,096.4900	1.0965	1,023.4900	1.0235	(6.658)	0	0	0
2021/05/19	R209	04/11/2021	12.17	Put	Bond Future	1,107.3800	1.1074	1,033.9200	1.0339	(6.634)	0	0	0
2021/05/19	R209	03/02/2022	11.03	Call	Bond Future	4,530.6000	4.5306	4,531.8200	4.5318	0.027	0	0	0
2021/05/19	R209	03/02/2022	11.03	Put	Bond Future	3,956.7700	3.9568	3,775.4300	3.7754	(4.583)	0	0	0
2021/05/19	R209	03/02/2022	11.02	Call	Bond Future	4,501.7100	4.5017	4,503.1900	4.5032	0.033	0	0	0
2021/05/19	R209	03/02/2022	11.02	Put	Bond Future	3,980.7600	3.9808	3,799.6800	3.7997	(4.549)	0	0	0
2021/05/19	R209	03/02/2022			Bond Future	10.9221	68.9654	10.8881	69.1480	(0.312)	0.0000	0.0000	0
2021/05/19	R209	03/02/2022	11.04	Call	Bond Future	4,559.5700	4.5596	4,560.3000	4.5603	0.016	0	0	0
2021/05/19	R209	03/02/2022	11.04	Put	Bond Future	3,932.9100	3.9329	3,751.0800	3.7511	(4.623)	0	0	0
2021/05/19	R209	05/05/2022	11.44	Call	Bond Future	5,489.8200	5.4898	5,572.8200	5.5728	1.512	0	0	0
2021/05/19	R209	05/05/2022	11.44	Put	Bond Future	3,817.0600	3.8171	3,715.6300	3.7156	(2.657)	0	0	0
2021/05/19	R209	05/05/2022	11.43	Call	Bond Future	5,460.5100	5.4605	5,543.1700	5.5432	1.514	0	0	0
2021/05/19	R209	05/05/2022	11.43	Put	Bond Future	3,838.0700	3.8381	3,736.3000	3.7363	(2.652)	0	0	0
2021/05/19	R209	05/05/2022			Bond Future	11.1135	66.6483	11.0782	66.8327	(0.317)	0.0000	0.0000	0
2021/05/19	R209	05/05/2022	11.45	Call	Bond Future	5,519.4400	5.5194	5,602.7800	5.6028	1.510	0	0	0
2021/05/19	R209	05/05/2022	11.45	Put	Bond Future	3,796.4100	3.7964	3,695.3200	3.6953	(2.663)	0	0	0
2021/05/19	R210	05/08/2021			Bond Future	207.5774	207.5774	208.5286	208.5286	0.458	0.0000	0.0000	1,486
2021/05/19	R210	04/11/2021			Bond Future	207.2076	207.2076	208.1673	208.1673	0.463	0.0000	0.0000	0
2021/05/19	R210	03/02/2022			Bond Future	209.6859	209.6859	210.6558	210.6558	0.463	0.0000	0.0000	0
2021/05/19	R210	05/05/2022			Bond Future	209.4388	209.4388	210.4197	210.4197	0.468	0.0000	0.0000	0
2021/05/19	R212	05/08/2021			Bond Future	172.0619	172.0619	172.1347	172.1347	0.042	0.0000	0.0000	1,803
2021/05/19	R212	04/11/2021			Bond Future	174.0280	174.0280	174.0997	174.0997	0.041	0.0000	0.0000	0
2021/05/19	R213	05/08/2021	10.85	Call	Bond Future	6,654.5800	6.6546	6,647.3300	6.6473	(0.109)	0	0	0
2021/05/19	R213	05/08/2021	10.85	Put	Bond Future	438.2200	0.4382	452.1000	0.4521	3.167	0	0	0
2021/05/19	R213	05/08/2021	10.84	Call	Bond Future	6,612.6900	6.6127	6,605.5800	6.6056	(0.108)	0	0	0
2021/05/19	R213	05/08/2021	10.84	Put	Bond Future	445.8700	0.4459	459.8900	0.4599	3.144	0	0	0
2021/05/19	R213	05/08/2021	10.14	Put	Bond Future	1,247.7400	1.2477	1,228.4100	1.2284	(1.549)	0	0	0
2021/05/19	R213	05/08/2021	9.34	Put	Bond Future	3,245.5200	3.2455	3,254.6200	3.2546	0.280	0	0	0
2021/05/19	R213	05/08/2021	9.34	Call	Bond Future	1,487.1000	1.4871	1,475.0700	1.4751	(0.809)	0	0	0
2021/05/19	R213	05/08/2021			Bond Future	9.6567	86.7733	9.6606	86.7522	0.040	0.0000	0.0000	9,054
2021/05/19	R213	05/08/2021	10.86	Call	Bond Future	6,696.5400	6.6965	6,689.1400	6.6891	(0.111)	0	0	0
2021/05/19	R213	05/08/2021	10.86	Put	Bond Future	430.6800	0.4307	444.4100	0.4444	3.188	0	0	0
2021/05/19	R213	05/08/2021	10.78	Call	Bond Future	6,362.8000	6.3628	6,356.5600	6.3566	(0.098)	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
2021/05/19	R213	05/08/2021	10.78	Put	Bond Future	494.1000	0.4941	508.9900	0.5090	3.014	0	0	0
2021/05/19	R213	05/08/2021	10.14	Call	Bond Future	3,841.0000	3.8410	3,800.5400	3.8005	(1.053)	0	0	0
2021/05/19	R213	04/11/2021	11.10	Put	Bond Future	1,054.7800	1.0548	1,035.8100	1.0358	(1.798)	0	0	0
2021/05/19	R213	04/11/2021	11.11	Call	Bond Future	7,395.7100	7.3957	7,354.5000	7.3545	(0.557)	0	0	0
2021/05/19	R213	04/11/2021	11.09	Put	Bond Future	1,066.2300	1.0662	1,047.1900	1.0472	(1.786)	0	0	0
2021/05/19	R213	04/11/2021			Bond Future	9.8519	84.2140	9.8561	84.1916	0.043	0.0000	0.0000	0
2021/05/19	R213	04/11/2021	11.10	Call	Bond Future	7,359.1200	7.3591	7,317.8300	7.3178	(0.561)	0	0	0
2021/05/19	R213	04/11/2021	11.11	Put	Bond Future	1,043.4200	1.0434	1,024.5300	1.0245	(1.810)	0	0	0
2021/05/19	R213	04/11/2021	11.09	Call	Bond Future	7,322.5900	7.3226	7,281.2300	7.2812	(0.565)	0	0	0
2021/05/19	R213	03/02/2022	10.67	Call	Bond Future	5,546.2400	5.5462	5,513.6400	5.5136	(0.588)	0	0	0
2021/05/19	R213	03/02/2022	10.67	Put	Bond Future	2,471.7600	2.4718	2,462.2900	2.4623	(0.383)	0	0	220
2021/05/19	R213	03/02/2022	10.60	Put	Bond Future	2,589.3000	2.5893	2,579.9600	2.5800	(0.361)	0	0	430
2021/05/19	R213	03/02/2022	10.00	Call	Bond Future	3,575.1100	3.5751	3,544.7500	3.5448	(0.849)	0	0	0
2021/05/19	R213	03/02/2022	10.00	Put	Bond Future	3,876.9400	3.8769	3,869.7100	3.8697	(0.186)	0	0	430
2021/05/19	R213	03/02/2022	9.22	Put	Bond Future	6,330.8300	6.3308	6,327.2700	6.3273	(0.056)	0	0	0
2021/05/19	R213	03/02/2022	8.80	Put	Bond Future	8,058.0100	8.0580	8,061.0900	8.0611	0.038	0	0	0
2021/05/19	R213	03/02/2022	8.80	Call	Bond Future	1,230.2300	1.2302	1,210.1800	1.2102	(1.630)	0	0	102
2021/05/19	R213	03/02/2022	9.58	Put	Bond Future	5,087.8300	5.0878	5,081.4300	5.0814	(0.126)	0	0	200
2021/05/19	R213	03/02/2022	8.63	Put	Bond Future	8,840.1200	8.8401	8,844.9600	8.8450	0.055	0	0	0
2021/05/19	R213	03/02/2022	8.63	Call	Bond Future	1,034.9900	1.0350	1,016.7000	1.0167	(1.767)	0	0	200
2021/05/19	R213	03/02/2022	9.98	Call	Bond Future	3,523.3700	3.5234	3,493.1200	3.4931	(0.859)	0	0	0
2021/05/19	R213	03/02/2022	9.98	Put	Bond Future	3,928.8300	3.9288	3,921.7100	3.9217	(0.181)	0	0	0
2021/05/19	R213	03/02/2022			Bond Future	10.0584	85.2016	10.0629	85.1784	0.045	0.0000	0.0000	0
2021/05/19	R213	03/02/2022	10.17	Call	Bond Future	4,029.2600	4.0293	3,998.0900	3.9981	(0.774)	0	0	0
2021/05/19	R213	03/02/2022	10.17	Put	Bond Future	3,457.0200	3.4570	3,448.9800	3.4490	(0.233)	0	0	220
2021/05/19	R213	03/02/2022	9.15	Put	Bond Future	6,595.7000	6.5957	6,593.6600	6.5937	(0.031)	0	0	0
2021/05/19	R213	03/02/2022	9.15	Call	Bond Future	1,737.7600	1.7378	1,712.5900	1.7126	(1.448)	0	0	220
2021/05/19	R213	03/02/2022	10.60	Call	Bond Future	5,319.5200	5.3195	5,287.0500	5.2871	(0.610)	0	0	0
2021/05/19	R213	03/02/2022	9.22	Call	Bond Future	1,860.1400	1.8601	1,833.4500	1.8334	(1.435)	0	0	430
2021/05/19	R213	03/02/2022	10.25	Call	Bond Future	4,251.8200	4.2518	4,220.3400	4.2203	(0.740)	0	0	0
2021/05/19	R213	03/02/2022	10.25	Put	Bond Future	3,272.4000	3.2724	3,264.0500	3.2640	(0.255)	0	0	102
2021/05/19	R213	03/02/2022	9.76	Call	Bond Future	2,980.3700	2.9804	2,951.4600	2.9515	(0.970)	0	0	0
2021/05/19	R213	03/02/2022	9.76	Put	Bond Future	4,536.8800	4.5369	4,531.1000	4.5311	(0.127)	0	0	102
2021/05/19	R213	03/02/2022	10.15	Call	Bond Future	3,974.4200	3.9744	3,943.3400	3.9433	(0.782)	0	0	0
2021/05/19	R213	03/02/2022	10.15	Put	Bond Future	3,504.3900	3.5044	3,496.4400	3.4964	(0.227)	0	0	200
2021/05/19	R213	03/02/2022	9.58	Call	Bond Future	2,574.1300	2.5741	2,544.6000	2.5446	(1.147)	0	0	0
2021/05/19	R213	03/02/2022	9.97	Call	Bond Future	3,497.8000	3.4978	3,467.6000	3.4676	(0.863)	0	0	0
2021/05/19	R213	03/02/2022	9.97	Put	Bond Future	3,955.1300	3.9551	3,948.0600	3.9481	(0.179)	0	0	0
2021/05/19	R213	03/02/2022	9.96	Call	Bond Future	3,472.0200	3.4720	3,441.8800	3.4419	(0.868)	0	0	0
2021/05/19	R213	03/02/2022	9.96	Put	Bond Future	3,981.2700	3.9813	3,974.2600	3.9743	(0.176)	0	0	0
2021/05/19	R213	05/05/2022	10.65	Put	Bond Future	3,206.2700	3.2063	3,216.4100	3.2164	0.316	0	0	0
2021/05/19	R213	05/05/2022	10.63	Call	Bond Future	5,035.5700	5.0356	5,022.0700	5.0221	(0.268)	0	0	0
2021/05/19	R213	05/05/2022			Bond Future	10.2664	82.6874	10.2712	82.6637	0.046	0.0000	0.0000	0
2021/05/19	R213	05/05/2022	10.64	Call	Bond Future	5,064.8900	5.0649	5,051.3500	5.0513	(0.267)	0	0	0
2021/05/19	R213	05/05/2022	10.64	Put	Bond Future	3,225.3800	3.2254	3,235.5700	3.2356	0.316	0	0	0
2021/05/19	R213	05/05/2022	10.65	Call	Bond Future	5,094.2700	5.0943	5,080.6800	5.0807	(0.267)	0	0	0
2021/05/19	R213	05/05/2022	10.63	Put	Bond Future	3,244.6000	3.2446	3,254.8300	3.2548	0.315	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
2021/05/19	R214	05/08/2021	12.03	Put	Bond Future	785.2100	0.7852	747.1600	0.7472	(4.846)	0	0	0
2021/05/19	R214	05/08/2021	12.01	Call	Bond Future	6,355.9200	6.3559	6,586.8700	6.5869	3.634	0	0	0
2021/05/19	R214	05/08/2021			Bond Future	10.9597	67.2475	10.9123	67.5174	(0.432)	0.0000	0.0000	17,880
2021/05/19	R214	05/08/2021	12.02	Call	Bond Future	6,394.0400	6.3940	6,625.4500	6.6254	3.619	0	0	0
2021/05/19	R214	05/08/2021	12.02	Put	Bond Future	796.0500	0.7961	757.5300	0.7575	(4.839)	0	0	0
2021/05/19	R214	05/08/2021	12.03	Call	Bond Future	6,432.2200	6.4322	6,664.1000	6.6641	3.605	0	0	0
2021/05/19	R214	05/08/2021	12.01	Put	Bond Future	807.0100	0.8070	768.0300	0.7680	(4.830)	0	0	0
2021/05/19	R214	04/11/2021	12.47	Call	Bond Future	8,066.8500	8.0668	8,252.5600	8.2526	2.302	0	0	0
2021/05/19	R214	04/11/2021	12.46	Call	Bond Future	8,032.8700	8.0329	8,218.0500	8.2180	2.305	0	0	0
2021/05/19	R214	04/11/2021	12.46	Put	Bond Future	1,348.5500	1.3485	1,261.5800	1.2616	(6.449)	0	0	0
2021/05/19	R214	04/11/2021			Bond Future	11.1398	64.7219	11.0908	64.9941	(0.440)	0.0000	0.0000	0
2021/05/19	R214	04/11/2021	12.47	Put	Bond Future	1,336.3000	1.3363	1,249.8600	1.2499	(6.469)	0	0	0
2021/05/19	R214	04/11/2021	12.48	Call	Bond Future	8,100.8600	8.1009	8,287.0900	8.2871	2.299	0	0	0
2021/05/19	R214	04/11/2021	12.48	Put	Bond Future	1,324.1500	1.3241	1,238.2300	1.2382	(6.489)	0	0	0
2021/05/19	R214	03/02/2022	11.40	Put	Bond Future	4,170.8900	4.1709	4,028.5000	4.0285	(3.414)	0	0	0
2021/05/19	R214	03/02/2022	11.41	Call	Bond Future	4,583.0100	4.5830	4,716.0800	4.7161	2.904	0	0	0
2021/05/19	R214	03/02/2022	11.39	Put	Bond Future	4,196.4800	4.1965	4,053.5400	4.0535	(3.406)	0	0	0
2021/05/19	R214	03/02/2022			Bond Future	11.3283	65.4811	11.2775	65.7560	(0.449)	0.0000	0.0000	0
2021/05/19	R214	03/02/2022	11.40	Call	Bond Future	4,555.1400	4.5551	4,687.6800	4.6877	2.910	0	0	0
2021/05/19	R214	03/02/2022	11.41	Put	Bond Future	4,145.4500	4.1455	4,003.5900	4.0036	(3.422)	0	0	0
2021/05/19	R214	03/02/2022	11.39	Call	Bond Future	4,527.3500	4.5274	4,659.3400	4.6593	2.915	0	0	0
2021/05/19	R214	05/05/2022	11.74	Put	Bond Future	4,157.2500	4.1573	4,041.4300	4.0414	(2.786)	0	0	0
2021/05/19	R214	05/05/2022	11.75	Call	Bond Future	5,348.7000	5.3487	5,511.2600	5.5113	3.039	0	0	0
2021/05/19	R214	05/05/2022	11.73	Put	Bond Future	4,180.2900	4.1803	4,064.0000	4.0640	(2.782)	0	0	0
2021/05/19	R214	05/05/2022			Bond Future	11.5151	62.9838	11.4623	63.2617	(0.458)	0.0000	0.0000	0
2021/05/19	R214	05/05/2022	11.74	Call	Bond Future	5,320.4700	5.3205	5,482.5700	5.4826	3.047	0	0	0
2021/05/19	R214	05/05/2022	11.75	Put	Bond Future	4,134.5800	4.1346	4,019.2200	4.0192	(2.790)	0	0	0
2021/05/19	R214	05/05/2022	11.73	Call	Bond Future	5,292.5400	5.2925	5,454.1700	5.4542	3.054	0	0	0
2021/05/19	R248	05/08/2021	12.51	Put	Bond Future	409.7400	0.4097	397.1900	0.3972	(3.063)	0	0	0
2021/05/19	R248	05/08/2021	12.52	Call	Bond Future	10,231.2100	10.2312	10,559.3800	10.5594	3.208	0	0	0
2021/05/19	R248	05/08/2021	12.50	Put	Bond Future	416.4400	0.4164	403.6600	0.4037	(3.069)	0	0	0
2021/05/19	R248	05/08/2021	11.20	Put	Bond Future	2,391.1500	2.3912	2,233.0800	2.2331	(6.611)	0	0	0
2021/05/19	R248	05/08/2021	11.20	Call	Bond Future	3,967.4500	3.9675	4,149.8500	4.1499	4.597	0	0	1,000
2021/05/19	R248	05/08/2021	10.50	Put	Bond Future	5,115.9500	5.1160	4,871.2300	4.8712	(4.783)	0	0	0
2021/05/19	R248	05/08/2021	10.30	Call	Bond Future	1,121.2900	1.1213	1,184.7100	1.1847	5.656	0	0	1,300
2021/05/19	R248	05/08/2021	10.90	Put	Bond Future	3,349.4800	3.3495	3,171.9100	3.1719	(5.301)	0	0	0
2021/05/19	R248	05/08/2021	10.90	Call	Bond Future	2,808.6600	2.8087	2,971.5600	2.9716	5.800	0	0	1,300
2021/05/19	R248	05/08/2021	10.60	Put	Bond Future	4,620.6900	4.6207	4,394.7300	4.3947	(4.890)	0	0	0
2021/05/19	R248	05/08/2021	10.60	Call	Bond Future	1,861.4400	1.8614	1,975.9500	1.9759	6.152	0	0	0
2021/05/19	R248	05/08/2021			Bond Future	10.9753	84.8002	10.9278	85.1407	(0.433)	0.0000	0.0000	171,899
2021/05/19	R248	05/08/2021	12.51	Call	Bond Future	10,181.1900	10.1812	10,509.1100	10.5091	3.221	0	0	0
2021/05/19	R248	05/08/2021	12.52	Put	Bond Future	403.1200	0.4031	390.8200	0.3908	(3.051)	0	0	0
2021/05/19	R248	05/08/2021	12.50	Call	Bond Future	10,131.1600	10.1312	10,458.8500	10.4588	3.234	0	0	0
2021/05/19	R248	05/08/2021	10.00	Put	Bond Future	8,116.9300	8.1169	7,806.4900	7.8065	(3.825)	0	0	0
2021/05/19	R248	05/08/2021	10.00	Call	Bond Future	591.4800	0.5915	621.5100	0.6215	5.077	0	0	0
2021/05/19	R248	05/08/2021	10.50	Call	Bond Future	1,593.6400	1.5936	1,689.3900	1.6894	6.008	0	0	1,000
2021/05/19	R248	05/08/2021	10.30	Put	Bond Future	6,206.5200	6.2065	5,929.4700	5.9295	(4.464)	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
2021/05/19	R248	04/11/2021	12.85	Call	Bond Future	11,383.3300	11.3833	11,674.6700	11.6747	2.559	0	0	0
2021/05/19	R248	04/11/2021	12.85	Put	Bond Future	1,005.1400	1.0051	953.1600	0.9532	(5.171)	0	0	0
2021/05/19	R248	04/11/2021			Bond Future	11.1561	81.3364	11.1068	81.6798	(0.442)	0.0000	0.0000	0
2021/05/19	R248	04/11/2021	12.84	Call	Bond Future	11,339.6400	11.3396	11,630.5500	11.6306	2.565	0	0	0
2021/05/19	R248	04/11/2021	12.84	Put	Bond Future	1,015.4800	1.0155	963.0700	0.9631	(5.161)	0	0	0
2021/05/19	R248	04/11/2021	12.83	Call	Bond Future	11,295.9700	11.2960	11,586.4500	11.5864	2.572	0	0	0
2021/05/19	R248	04/11/2021	12.83	Put	Bond Future	1,025.9200	1.0259	973.0800	0.9731	(5.150)	0	0	0
2021/05/19	R248	03/02/2022	11.48	Call	Bond Future	5,413.5600	5.4136	5,600.0600	5.6001	3.445	0	0	0
2021/05/19	R248	03/02/2022	11.49	Put	Bond Future	4,489.5100	4.4895	4,329.6500	4.3296	(3.561)	0	0	0
2021/05/19	R248	03/02/2022	11.47	Call	Bond Future	5,377.9800	5.3780	5,563.7500	5.5638	3.454	0	0	0
2021/05/19	R248	03/02/2022			Bond Future	11.3459	82.2905	11.2945	82.6374	(0.452)	0.0000	0.0000	0
2021/05/19	R248	03/02/2022	11.48	Put	Bond Future	4,519.4900	4.5195	4,359.1700	4.3592	(3.547)	0	0	0
2021/05/19	R248	03/02/2022	11.49	Call	Bond Future	5,449.5000	5.4495	5,636.4600	5.6365	3.431	0	0	0
2021/05/19	R248	03/02/2022	11.47	Put	Bond Future	4,549.9400	4.5499	4,388.8900	4.3889	(3.540)	0	0	0
2021/05/19	R248	05/05/2022	11.80	Call	Bond Future	6,312.9400	6.3129	6,545.0300	6.5450	3.676	0	0	0
2021/05/19	R248	05/05/2022	11.79	Call	Bond Future	6,277.2500	6.2773	6,508.7500	6.5088	3.688	0	0	0
2021/05/19	R248	05/05/2022	11.79	Put	Bond Future	4,633.3500	4.6333	4,514.2400	4.5142	(2.571)	0	0	0
2021/05/19	R248	05/05/2022			Bond Future	11.5339	78.8589	11.4805	79.2095	(0.463)	0.0000	0.0000	0
2021/05/19	R248	05/05/2022	11.80	Put	Bond Future	4,606.1300	4.6061	4,487.6100	4.4876	(2.573)	0	0	0
2021/05/19	R248	05/05/2022	11.81	Call	Bond Future	6,349.0000	6.3490	6,581.6900	6.5817	3.665	0	0	0
2021/05/19	R248	05/05/2022	11.81	Put	Bond Future	4,579.3600	4.5794	4,461.4400	4.4614	(2.575)	0	0	0

**Total**

**1141251**