



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 13/05/2021 TO 13/05/2021

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
2021/05/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	2025	05/08/2021		Bond Future	152.2064	152.2064	152.4483	152.4483	0.159	0.0000	0.0000	5,368
2021/05/13	2025	04/11/2021		Bond Future	153.9515	153.9515	154.1956	154.1956	0.159	0.0000	0.0000	0
2021/05/13	2025	03/02/2022		Bond Future	154.2363	154.2363	154.4831	154.4831	0.160	0.0000	0.0000	0
2021/05/13	2025	05/05/2022		Bond Future	156.1152	156.1152	156.3647	156.3647	0.160	0.0000	0.0000	0
2021/05/13	2029	05/08/2021		Bond Future	112.0921	112.0921	112.2743	112.2743	0.163	0.0000	0.0000	3,031
2021/05/13	2029	04/11/2021		Bond Future	112.2261	112.2261	112.4100	112.4100	0.164	0.0000	0.0000	0
2021/05/13	2029	03/02/2022		Bond Future	113.5698	113.5698	113.7557	113.7557	0.164	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
2021/05/13	2029	05/05/2022			Bond Future		113.7778	113.7778	113.9658	0.165	0.0000	0.0000	0
2021/05/13	2030	05/08/2021	10.42	Call	Bond Future	6,625.9500	6.6260	6,382.8300	6.3828	(3.669)	0	0	0
2021/05/13	2030	05/08/2021	10.42	Put	Bond Future	444.0700	0.4441	475.3700	0.4754	7.048	0	0	0
2021/05/13	2030	05/08/2021	10.41	Call	Bond Future	6,583.3300	6.5833	6,340.7000	6.3407	(3.686)	0	0	0
2021/05/13	2030	05/08/2021	10.41	Put	Bond Future	451.9000	0.4519	483.6900	0.4837	7.035	0	0	0
2021/05/13	2030	05/08/2021	8.50	Put	Bond Future	4,957.0200	4.9570	5,160.5900	5.1606	4.107	0	0	0
2021/05/13	2030	05/08/2021	10.15	Call	Bond Future	5,489.1400	5.4891	5,260.4400	5.2604	(4.166)	0	0	0
2021/05/13	2030	05/08/2021	8.83	Call	Bond Future	1,253.4700	1.2535	1,148.5200	1.1485	(8.373)	0	0	479
2021/05/13	2030	05/08/2021	10.30	Put	Bond Future	545.8400	0.5458	583.2400	0.5832	6.852	0	0	200
2021/05/13	2030	05/08/2021	8.78	Put	Bond Future	3,784.0100	3.7840	3,958.9000	3.9589	4.622	0	0	0
2021/05/13	2030	05/08/2021	8.78	Call	Bond Future	1,157.9100	1.1579	1,058.3800	1.0584	(8.596)	0	0	200
2021/05/13	2030	05/08/2021	7.70	Put	Bond Future	9,191.5600	9.1916	9,447.6000	9.4476	2.786	0	0	0
2021/05/13	2030	05/08/2021	9.45	Call	Bond Future	2,850.5600	2.8506	2,678.2500	2.6782	(6.045)	0	0	600
2021/05/13	2030	05/08/2021	12.10	Call	Bond Future	14,150.3700	14.1504	13,876.9100	13.8769	(1.933)	0	0	0
2021/05/13	2030	05/08/2021	12.10	Put	Bond Future	10.5500	0.0105	11.5100	0.0115	9.100	0	0	600
2021/05/13	2030	05/08/2021			Bond Future	9.2479	93.0150	9.2977	92.7406	0.539	0.0000	0.0000	103,705
2021/05/13	2030	05/08/2021	10.43	Call	Bond Future	6,668.6300	6.6686	6,425.0400	6.4250	(3.653)	0	0	0
2021/05/13	2030	05/08/2021	10.43	Put	Bond Future	436.3400	0.4363	467.1700	0.4672	7.066	0	0	0
2021/05/13	2030	05/08/2021	8.50	Call	Bond Future	713.5700	0.7136	642.7200	0.6427	(9.929)	0	0	5,000
2021/05/13	2030	05/08/2021	9.50	Call	Bond Future	3,011.8600	3.0119	2,834.5400	2.8345	(5.887)	0	0	0
2021/05/13	2030	05/08/2021	9.50	Put	Bond Future	1,635.1000	1.6351	1,732.2000	1.7322	5.938	0	0	5,000
2021/05/13	2030	05/08/2021	10.15	Put	Bond Future	682.8200	0.6828	728.5400	0.7285	6.696	0	0	479
2021/05/13	2030	05/08/2021	9.75	Call	Bond Future	3,894.7700	3.8948	3,694.5100	3.6945	(5.142)	0	0	0
2021/05/13	2030	05/08/2021	9.75	Put	Bond Future	1,178.8400	1.1788	1,253.0000	1.2530	6.291	0	0	479
2021/05/13	2030	05/08/2021	8.83	Put	Bond Future	3,594.4000	3.5944	3,763.8700	3.7639	4.715	0	0	0
2021/05/13	2030	05/08/2021	10.30	Call	Bond Future	6,119.8300	6.1198	5,882.8100	5.8828	(3.873)	0	0	0
2021/05/13	2030	05/08/2021	7.70	Call	Bond Future	129.9900	0.1300	111.6100	0.1116	(14.140)	0	0	200
2021/05/13	2030	05/08/2021	8.95	Put	Bond Future	3,164.2500	3.1643	3,320.4900	3.3205	4.938	0	0	0
2021/05/13	2030	05/08/2021	8.95	Call	Bond Future	1,503.2700	1.5033	1,385.0900	1.3851	(7.862)	0	0	600
2021/05/13	2030	05/08/2021	9.45	Put	Bond Future	1,744.7100	1.7447	1,846.8200	1.8468	5.853	0	0	0
2021/05/13	2030	04/11/2021	11.26	Call	Bond Future	9,590.2400	9.5902	9,341.3000	9.3413	(2.596)	0	0	0
2021/05/13	2030	04/11/2021	9.20	Call	Bond Future	2,517.6500	2.5176	2,385.7200	2.3857	(5.240)	0	0	1,102
2021/05/13	2030	04/11/2021	8.27	Put	Bond Future	7,383.2200	7.3832	7,598.2000	7.5982	2.912	0	0	0
2021/05/13	2030	04/11/2021	8.27	Call	Bond Future	855.7200	0.8557	792.8700	0.7929	(7.345)	0	0	300
2021/05/13	2030	04/11/2021	8.77	Put	Bond Future	5,275.2000	5.2752	5,454.5600	5.4546	3.400	0	0	0
2021/05/13	2030	04/11/2021	11.44	Put	Bond Future	401.1000	0.4011	424.8000	0.4248	5.909	0	0	300
2021/05/13	2030	04/11/2021	10.60	Call	Bond Future	7,030.6000	7.0306	6,807.8400	6.8078	(3.168)	0	0	0
2021/05/13	2030	04/11/2021	10.60	Put	Bond Future	1,100.8000	1.1008	1,155.8700	1.1559	5.003	0	0	0
2021/05/13	2030	04/11/2021	10.59	Put	Bond Future	1,112.9200	1.1129	1,168.4800	1.1685	4.992	0	0	0
2021/05/13	2030	04/11/2021			Bond Future	9.4404	94.0597	9.4925	93.7818	0.553	0.0000	0.0000	0
2021/05/13	2030	04/11/2021	11.26	Put	Bond Future	505.5700	0.5056	534.4600	0.5345	5.714	0	0	1,102
2021/05/13	2030	04/11/2021	9.90	Put	Bond Future	2,138.0500	2.1381	2,232.6300	2.2326	4.424	0	0	0
2021/05/13	2030	04/11/2021	9.90	Call	Bond Future	4,549.6000	4.5496	4,366.3500	4.3663	(4.028)	0	0	1,102
2021/05/13	2030	04/11/2021	9.20	Put	Bond Future	3,811.9800	3.8120	3,957.8800	3.9579	3.827	0	0	0
2021/05/13	2030	04/11/2021	8.77	Call	Bond Future	1,606.5400	1.6065	1,508.0700	1.5081	(6.129)	0	0	300
2021/05/13	2030	04/11/2021	11.44	Call	Bond Future	10,319.9800	10.3200	10,065.8500	10.0659	(2.463)	0	0	0
2021/05/13	2030	04/11/2021	10.61	Call	Bond Future	7,067.5500	7.0675	6,844.3000	6.8443	(3.159)	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
2021/05/13	2030	04/11/2021	10.61	Put	Bond Future	1,088.7900	1.0888	1,143.3700	1.1434	5.013	0	0	0
2021/05/13	2030	04/11/2021	10.59	Call	Bond Future	6,993.7300	6.9937	6,771.4600	6.7715	(3.178)	0	0	0
2021/05/13	2030	03/02/2022	8.85	Put	Bond Future	6,071.7300	6.0717	6,254.3100	6.2543	3.007	0	0	0
2021/05/13	2030	03/02/2022	8.85	Call	Bond Future	1,849.7300	1.8497	1,750.9800	1.7510	(5.339)	0	0	1,000
2021/05/13	2030	03/02/2022	9.35	Call	Bond Future	2,893.0600	2.8931	2,761.0500	2.7611	(4.563)	0	0	0
2021/05/13	2030	03/02/2022	9.35	Put	Bond Future	4,432.5200	4.4325	4,581.8400	4.5818	3.369	0	0	101
2021/05/13	2030	03/02/2022	8.39	Put	Bond Future	7,928.3400	7.9283	8,139.2300	8.1392	2.660	0	0	0
2021/05/13	2030	03/02/2022	8.39	Call	Bond Future	1,150.3300	1.1503	1,079.8900	1.0799	(6.123)	0	0	101
2021/05/13	2030	03/02/2022	9.45	Call	Bond Future	3,133.2500	3.1332	2,994.6300	2.9946	(4.424)	0	0	0
2021/05/13	2030	03/02/2022	9.45	Put	Bond Future	4,147.8200	4.1478	4,290.5300	4.2905	3.441	0	0	0
2021/05/13	2030	03/02/2022			Bond Future	9.6454	91.1599	9.7000	90.8785	0.567	0.0000	0.0000	0
2021/05/13	2030	03/02/2022	9.60	Put	Bond Future	3,747.0900	3.7471	3,880.0100	3.8800	3.547	0	0	0
2021/05/13	2030	03/02/2022	9.60	Call	Bond Future	3,512.7200	3.5127	3,364.3100	3.3643	(4.225)	0	0	1,000
2021/05/13	2030	03/02/2022	10.85	Call	Bond Future	7,449.9800	7.4500	7,233.4100	7.2334	(2.907)	0	0	0
2021/05/13	2030	03/02/2022	10.85	Put	Bond Future	1,501.8000	1.5018	1,566.5600	1.5666	4.312	0	0	1,000
2021/05/13	2030	03/02/2022	9.78	Call	Bond Future	3,999.8000	3.9998	3,839.9500	3.8400	(3.996)	0	0	0
2021/05/13	2030	03/02/2022	9.78	Put	Bond Future	3,309.0700	3.3091	3,430.5500	3.4306	3.671	0	0	101
2021/05/13	2030	03/02/2022	9.44	Call	Bond Future	3,108.6400	3.1086	2,970.6800	2.9707	(4.438)	0	0	0
2021/05/13	2030	03/02/2022	9.44	Put	Bond Future	4,175.5300	4.1755	4,318.9000	4.3189	3.434	0	0	0
2021/05/13	2030	03/02/2022	9.43	Call	Bond Future	3,084.4500	3.0844	2,947.1400	2.9471	(4.452)	0	0	0
2021/05/13	2030	03/02/2022	9.43	Put	Bond Future	4,203.6900	4.2037	4,347.7100	4.3477	3.426	0	0	0
2021/05/13	2030	05/05/2022	10.21	Call	Bond Future	4,876.9900	4.8770	4,705.2600	4.7053	(3.521)	0	0	0
2021/05/13	2030	05/05/2022	10.21	Put	Bond Future	3,172.4000	3.1724	3,285.4600	3.2855	3.564	0	0	0
2021/05/13	2030	05/05/2022			Bond Future	9.8634	92.2504	9.9207	91.9656	0.581	0.0000	0.0000	0
2021/05/13	2030	05/05/2022	10.20	Call	Bond Future	4,847.6300	4.8476	4,676.4400	4.6764	(3.531)	0	0	0
2021/05/13	2030	05/05/2022	10.20	Put	Bond Future	3,191.6400	3.1916	3,305.2400	3.3052	3.559	0	0	0
2021/05/13	2030	05/05/2022	10.19	Call	Bond Future	4,818.3400	4.8183	4,647.6900	4.6477	(3.542)	0	0	0
2021/05/13	2030	05/05/2022	10.19	Put	Bond Future	3,210.9800	3.2110	3,325.1200	3.3251	3.555	0	0	0
2021/05/13	2032	05/08/2021	11.37	Call	Bond Future	7,928.3600	7.9284	7,636.5500	7.6365	(3.681)	0	0	0
2021/05/13	2032	05/08/2021	11.37	Put	Bond Future	451.0000	0.4510	484.3400	0.4843	7.392	0	0	0
2021/05/13	2032	05/08/2021			Bond Future	10.0337	91.4755	10.0886	91.1503	0.547	0.0000	0.0000	136,022
2021/05/13	2032	05/08/2021	11.36	Call	Bond Future	7,883.1800	7.8832	7,591.8500	7.5918	(3.696)	0	0	0
2021/05/13	2032	05/08/2021	11.36	Put	Bond Future	458.5100	0.4585	492.3300	0.4923	7.376	0	0	0
2021/05/13	2032	05/08/2021	11.35	Call	Bond Future	7,838.0600	7.8381	7,547.2200	7.5472	(3.711)	0	0	0
2021/05/13	2032	05/08/2021	11.35	Put	Bond Future	466.1300	0.4661	500.4400	0.5004	7.361	0	0	0
2021/05/13	2032	04/11/2021	9.83	Call	Bond Future	2,476.8400	2.4768	2,333.6400	2.3336	(5.782)	0	0	700
2021/05/13	2032	04/11/2021	11.70	Call	Bond Future	8,910.6400	8.9106	8,635.1300	8.6351	(3.092)	0	0	0
2021/05/13	2032	04/11/2021	11.71	Put	Bond Future	990.5300	0.9905	1,043.6800	1.0437	5.366	0	0	0
2021/05/13	2032	04/11/2021	11.69	Call	Bond Future	8,870.7000	8.8707	8,595.6600	8.5957	(3.101)	0	0	0
2021/05/13	2032	04/11/2021			Bond Future	10.2372	88.3569	10.2945	88.0277	0.559	0.0000	0.0000	21
2021/05/13	2032	04/11/2021	9.33	Put	Bond Future	6,880.8000	6.8808	7,110.6400	7.1106	3.340	0	0	0
2021/05/13	2032	04/11/2021	9.33	Call	Bond Future	1,434.5800	1.4346	1,335.2800	1.3353	(6.922)	0	0	700
2021/05/13	2032	04/11/2021	9.83	Put	Bond Future	4,866.9700	4.8670	5,052.9100	5.0529	3.820	0	0	0
2021/05/13	2032	04/11/2021	12.81	Call	Bond Future	13,539.9300	13.5399	13,228.2400	13.2282	(2.302)	0	0	0
2021/05/13	2032	04/11/2021	12.81	Put	Bond Future	268.6700	0.2687	286.1200	0.2861	6.495	0	0	700
2021/05/13	2032	04/11/2021	11.70	Put	Bond Future	1,001.1800	1.0012	1,054.8100	1.0548	5.357	0	0	0
2021/05/13	2032	04/11/2021	11.71	Call	Bond Future	8,950.6400	8.9506	8,674.6500	8.6747	(3.083)	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
2021/05/13	2032	04/11/2021	11.69	Put	Bond Future	1,011.9300	1.0119	1,066.0300	1.0660	5.346	0	0	0
2021/05/13	2032	03/02/2022	11.13	Call	Bond Future	6,418.1500	6.4182	6,193.5600	6.1936	(3.499)	0	0	0
2021/05/13	2032	03/02/2022	11.13	Put	Bond Future	2,721.8900	2.7219	2,830.5000	2.8305	3.990	0	0	210
2021/05/13	2032	03/02/2022	10.53	Call	Bond Future	4,425.5100	4.4255	4,239.6500	4.2396	(4.200)	0	0	0
2021/05/13	2032	03/02/2022	10.53	Put	Bond Future	3,974.6900	3.9747	4,122.0300	4.1220	3.707	0	0	210
2021/05/13	2032	03/02/2022	10.35	Put	Bond Future	4,463.6100	4.4636	4,623.8200	4.6238	3.589	0	0	400
2021/05/13	2032	03/02/2022	9.58	Put	Bond Future	7,120.7700	7.1208	7,338.4700	7.3385	3.057	0	0	0
2021/05/13	2032	03/02/2022	9.58	Call	Bond Future	2,073.7600	2.0738	1,958.2600	1.9583	(5.570)	0	0	400
2021/05/13	2032	03/02/2022	10.66	Call	Bond Future	4,828.5400	4.8285	4,633.6500	4.6337	(4.036)	0	0	0
2021/05/13	2032	03/02/2022	10.66	Put	Bond Future	3,660.1600	3.6602	3,798.4700	3.7985	3.779	0	0	97
2021/05/13	2032	03/02/2022	10.45	Put	Bond Future	4,184.6600	4.1847	4,337.6800	4.3377	3.657	0	0	198
2021/05/13	2032	03/02/2022	9.81	Call	Bond Future	2,555.3400	2.5553	2,422.6100	2.4226	(5.194)	0	0	0
2021/05/13	2032	03/02/2022	9.81	Put	Bond Future	6,229.1300	6.2291	6,429.6000	6.4296	3.218	0	0	198
2021/05/13	2032	03/02/2022	8.91	Put	Bond Future	10,268.1600	10.2682	10,530.5700	10.5306	2.556	0	0	0
2021/05/13	2032	03/02/2022	10.43	Call	Bond Future	4,132.4900	4.1325	3,953.7300	3.9537	(4.326)	0	0	0
2021/05/13	2032	03/02/2022	10.43	Put	Bond Future	4,239.1800	4.2392	4,393.6200	4.3936	3.643	0	0	0
2021/05/13	2032	03/02/2022	10.42	Call	Bond Future	4,104.2500	4.1043	3,926.2100	3.9262	(4.338)	0	0	0
2021/05/13	2032	03/02/2022	10.42	Put	Bond Future	4,266.9600	4.2670	4,422.1200	4.4221	3.636	0	0	0
2021/05/13	2032	03/02/2022			Bond Future	10.4491	89.3947	10.5088	89.0615	0.572	0.0000	0.0000	0
2021/05/13	2032	03/02/2022	9.62	Put	Bond Future	6,959.5400	6.9595	7,174.2700	7.1743	3.085	0	0	0
2021/05/13	2032	03/02/2022	9.62	Call	Bond Future	2,153.3400	2.1533	2,034.8700	2.0349	(5.502)	0	0	210
2021/05/13	2032	03/02/2022	10.95	Call	Bond Future	5,786.6100	5.7866	5,572.7900	5.5728	(3.695)	0	0	0
2021/05/13	2032	03/02/2022	10.95	Put	Bond Future	3,046.3600	3.0464	3,165.7400	3.1657	3.919	0	0	400
2021/05/13	2032	03/02/2022	10.35	Call	Bond Future	3,907.4100	3.9074	3,734.4200	3.7344	(4.427)	0	0	0
2021/05/13	2032	03/02/2022	10.14	Call	Bond Future	3,346.2600	3.3463	3,188.7400	3.1887	(4.707)	0	0	0
2021/05/13	2032	03/02/2022	10.14	Put	Bond Future	5,097.4300	5.0974	5,273.1100	5.2731	3.446	0	0	97
2021/05/13	2032	03/02/2022	9.14	Put	Bond Future	9,088.8700	9.0889	9,337.5000	9.3375	2.736	0	0	0
2021/05/13	2032	03/02/2022	9.14	Call	Bond Future	1,336.2500	1.3363	1,251.6800	1.2517	(6.329)	0	0	97
2021/05/13	2032	03/02/2022	10.45	Call	Bond Future	4,189.8600	4.1899	4,009.6800	4.0097	(4.300)	0	0	0
2021/05/13	2032	03/02/2022	8.91	Call	Bond Future	1,058.9400	1.0589	988.1500	0.9881	(6.685)	0	0	198
2021/05/13	2032	03/02/2022	10.44	Call	Bond Future	4,161.1300	4.1611	3,981.6600	3.9817	(4.313)	0	0	0
2021/05/13	2032	03/02/2022	10.44	Put	Bond Future	4,211.8500	4.2119	4,365.5800	4.3656	3.650	0	0	0
2021/05/13	2032	05/05/2022	11.03	Call	Bond Future	5,612.9900	5.6130	5,408.6500	5.4087	(3.640)	0	0	0
2021/05/13	2032	05/05/2022	11.03	Put	Bond Future	3,689.9800	3.6900	3,822.9400	3.8229	3.603	0	0	0
2021/05/13	2032	05/05/2022	11.02	Put	Bond Future	3,710.5700	3.7106	3,844.1300	3.8441	3.599	0	0	0
2021/05/13	2032	05/05/2022			Bond Future	10.6696	86.3171	10.7320	85.9798	0.585	0.0000	0.0000	0
2021/05/13	2032	05/05/2022	11.04	Call	Bond Future	5,645.0300	5.6450	5,440.0900	5.4401	(3.630)	0	0	0
2021/05/13	2032	05/05/2022	11.04	Put	Bond Future	3,669.5000	3.6695	3,801.8600	3.8019	3.607	0	0	0
2021/05/13	2032	05/05/2022	11.02	Call	Bond Future	5,581.0100	5.5810	5,377.2700	5.3773	(3.651)	0	0	0
2021/05/13	2033	05/08/2021			Bond Future	105.2645	105.2645	104.8581	104.8581	(0.386)	0.0000	0.0000	9,629
2021/05/13	2033	04/11/2021			Bond Future	105.2458	105.2458	104.8344	104.8344	(0.391)	0.0000	0.0000	0
2021/05/13	2033	03/02/2022			Bond Future	106.5060	106.5060	106.0893	106.0893	(0.391)	0.0000	0.0000	0
2021/05/13	2033	05/05/2022			Bond Future	106.5474	106.5474	106.1255	106.1255	(0.396)	0.0000	0.0000	0
2021/05/13	2037	05/08/2021	12.27	Call	Bond Future	8,941.2500	8.9413	8,798.7900	8.7988	(1.593)	0	0	0
2021/05/13	2037	05/08/2021	12.27	Put	Bond Future	526.9700	0.5270	536.3400	0.5363	1.778	0	0	0
2021/05/13	2037	05/08/2021	12.28	Call	Bond Future	8,987.8600	8.9879	8,845.2500	8.8452	(1.587)	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
2021/05/13	2037	05/08/2021	12.26	Put	Bond Future	535.0500	0.5351	544.5800	0.5446	1.781	0	0	0
2021/05/13	2037	05/08/2021			Bond Future	10.8513	82.8048	10.8749	82.6530	0.218	0.0000	0.0000	126,773
2021/05/13	2037	05/08/2021	12.28	Put	Bond Future	519.0000	0.5190	528.2200	0.5282	1.776	0	0	0
2021/05/13	2037	05/08/2021	12.26	Call	Bond Future	8,894.6800	8.8947	8,752.3800	8.7524	(1.600)	0	0	0
2021/05/13	2037	04/11/2021	12.30	Call	Bond Future	8,849.1000	8.8491	8,720.7000	8.7207	(1.451)	0	0	0
2021/05/13	2037	04/11/2021	12.30	Put	Bond Future	1,539.8900	1.5399	1,565.2700	1.5653	1.648	0	0	600
2021/05/13	2037	04/11/2021	11.49	Put	Bond Future	2,938.5600	2.9386	2,984.9600	2.9850	1.579	0	0	0
2021/05/13	2037	04/11/2021	11.49	Call	Bond Future	5,643.6100	5.6436	5,536.2300	5.5362	(1.903)	0	0	600
2021/05/13	2037	04/11/2021	12.82	Put	Bond Future	924.8900	0.9249	940.9100	0.9409	1.732	0	0	0
2021/05/13	2037	04/11/2021	12.83	Call	Bond Future	11,017.8400	11.0178	10,879.9300	10.8799	(1.252)	0	0	0
2021/05/13	2037	04/11/2021			Bond Future	11.0468	83.7350	11.0714	83.5812	0.223	0.0000	0.0000	0
2021/05/13	2037	04/11/2021	12.82	Call	Bond Future	10,976.0500	10.9761	10,838.2900	10.8383	(1.255)	0	0	0
2021/05/13	2037	04/11/2021	12.83	Put	Bond Future	915.4900	0.9155	931.3600	0.9314	1.733	0	0	0
2021/05/13	2037	04/11/2021	12.81	Call	Bond Future	10,934.2900	10.9343	10,796.6800	10.7967	(1.259)	0	0	0
2021/05/13	2037	04/11/2021	12.81	Put	Bond Future	934.3700	0.9344	950.5400	0.9505	1.731	0	0	0
2021/05/13	2037	03/02/2022	11.46	Call	Bond Future	5,357.1700	5.3572	5,259.8200	5.2598	(1.817)	0	0	0
2021/05/13	2037	03/02/2022	11.47	Put	Bond Future	4,087.6700	4.0877	4,145.8300	4.1458	1.423	0	0	0
2021/05/13	2037	03/02/2022	11.45	Call	Bond Future	5,324.3300	5.3243	5,227.2800	5.2273	(1.823)	0	0	0
2021/05/13	2037	03/02/2022			Bond Future	11.2532	80.4639	11.2789	80.3080	0.228	0.0000	0.0000	0
2021/05/13	2037	03/02/2022	11.46	Put	Bond Future	4,113.8700	4.1139	4,172.3400	4.1723	1.421	0	0	0
2021/05/13	2037	03/02/2022	11.47	Call	Bond Future	5,390.3600	5.3904	5,292.7000	5.2927	(1.812)	0	0	0
2021/05/13	2037	03/02/2022	11.45	Put	Bond Future	4,140.4900	4.1405	4,199.2600	4.1993	1.419	0	0	0
2021/05/13	2037	05/05/2022	11.84	Put	Bond Future	4,135.5100	4.1355	4,192.2600	4.1923	1.372	0	0	0
2021/05/13	2037	05/05/2022	11.82	Call	Bond Future	6,225.7100	6.2257	6,125.2500	6.1252	(1.614)	0	0	0
2021/05/13	2037	05/05/2022	11.83	Call	Bond Future	6,259.3800	6.2594	6,158.6500	6.1587	(1.609)	0	0	0
2021/05/13	2037	05/05/2022			Bond Future	11.4675	81.4267	11.4942	81.2690	0.233	0.0000	0.0000	0
2021/05/13	2037	05/05/2022	11.84	Call	Bond Future	6,292.8000	6.2928	6,191.8000	6.1918	(1.605)	0	0	0
2021/05/13	2037	05/05/2022	11.82	Put	Bond Future	4,182.0000	4.1820	4,239.2900	4.2393	1.370	0	0	0
2021/05/13	2037	05/05/2022	11.83	Put	Bond Future	4,158.8500	4.1588	4,215.8700	4.2159	1.371	0	0	0
2021/05/13	2038	05/08/2021			Bond Future	116.3335	116.3335	116.3592	116.3592	0.022	0.0000	0.0000	7,713
2021/05/13	2038	04/11/2021			Bond Future	117.6675	117.6675	117.6929	117.6929	0.022	0.0000	0.0000	0
2021/05/13	2038	03/02/2022			Bond Future	117.3233	117.3233	117.3488	117.3488	0.022	0.0000	0.0000	0
2021/05/13	2038	05/05/2022			Bond Future	118.7526	118.7526	118.7784	118.7784	0.022	0.0000	0.0000	0
2021/05/13	2040	05/08/2021	12.48	Call	Bond Future	9,758.8400	9.7588	9,574.6400	9.5746	(1.888)	0	0	0
2021/05/13	2040	05/08/2021	12.49	Put	Bond Future	496.7500	0.4967	509.7900	0.5098	2.625	0	0	0
2021/05/13	2040	05/08/2021	12.47	Call	Bond Future	9,709.8100	9.7098	9,525.8200	9.5258	(1.895)	0	0	0
2021/05/13	2040	05/08/2021	11.05	Put	Bond Future	2,921.3900	2.9214	2,995.6600	2.9957	2.542	0	0	0
2021/05/13	2040	05/08/2021	11.05	Call	Bond Future	3,278.0600	3.2781	3,154.8900	3.1549	(3.757)	0	0	900
2021/05/13	2040	05/08/2021			Bond Future	10.9978	84.6116	11.0266	84.4142	0.263	0.0000	0.0000	85,293
2021/05/13	2040	05/08/2021	12.48	Put	Bond Future	504.4600	0.5045	517.7000	0.5177	2.625	0	0	0
2021/05/13	2040	05/08/2021	12.49	Call	Bond Future	9,807.8900	9.8079	9,623.4900	9.6235	(1.880)	0	0	0
2021/05/13	2040	05/08/2021	12.47	Put	Bond Future	512.2600	0.5123	525.7100	0.5257	2.626	0	0	0
2021/05/13	2040	05/08/2021	11.55	Put	Bond Future	1,673.9900	1.6740	1,718.2700	1.7183	2.645	0	0	0
2021/05/13	2040	05/08/2021	11.55	Call	Bond Future	5,326.6800	5.3267	5,173.5200	5.1735	(2.875)	0	0	900
2021/05/13	2040	05/08/2021	14.80	Call	Bond Future	20,742.1800	20.7422	20,544.8400	20.5448	(0.951)	0	0	0
2021/05/13	2040	05/08/2021	14.80	Put	Bond Future	5.9900	0.0060	6.0900	0.0061	1.669	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
2021/05/13	2040	04/11/2021	12.90	Call	Bond Future	11,297.9600	11.2980	11,121.8400	11.1218	(1.559)	0	0	0
2021/05/13	2040	04/11/2021	12.90	Put	Bond Future	1,035.7100	1.0357	1,059.6100	1.0596	2.308	0	0	0
2021/05/13	2040	04/11/2021	12.89	Call	Bond Future	11,254.5200	11.2545	11,078.6100	11.0786	(1.563)	0	0	0
2021/05/13	2040	04/11/2021	12.89	Put	Bond Future	1,046.1800	1.0462	1,070.2900	1.0703	2.305	0	0	0
2021/05/13	2040	04/11/2021			Bond Future	11.1895	85.5623	11.2196	85.3622	0.269	0.0000	0.0000	0
2021/05/13	2040	04/11/2021	12.91	Call	Bond Future	11,341.4200	11.3414	11,165.0900	11.1651	(1.555)	0	0	0
2021/05/13	2040	04/11/2021	12.91	Put	Bond Future	1,025.3300	1.0253	1,049.0200	1.0490	2.310	0	0	0
2021/05/13	2040	03/02/2022	11.58	Put	Bond Future	4,376.5600	4.3766	4,455.3100	4.4553	1.799	0	0	0
2021/05/13	2040	03/02/2022	11.59	Call	Bond Future	5,616.4800	5.6165	5,492.3200	5.4923	(2.211)	0	0	0
2021/05/13	2040	03/02/2022	11.57	Put	Bond Future	4,404.1600	4.4042	4,483.3300	4.4833	1.798	0	0	0
2021/05/13	2040	03/02/2022			Bond Future	11.3919	82.0623	11.4232	81.8598	0.275	0.0000	0.0000	0
2021/05/13	2040	03/02/2022	11.58	Call	Bond Future	5,580.7100	5.5807	5,456.9500	5.4570	(2.218)	0	0	0
2021/05/13	2040	03/02/2022	11.59	Put	Bond Future	4,349.1200	4.3491	4,427.4700	4.4275	1.802	0	0	0
2021/05/13	2040	03/02/2022	11.57	Call	Bond Future	5,545.0200	5.5450	5,421.6800	5.4217	(2.224)	0	0	0
2021/05/13	2040	05/05/2022	11.91	Put	Bond Future	4,521.2200	4.5212	4,598.7600	4.5988	1.715	0	0	0
2021/05/13	2040	05/05/2022	11.92	Call	Bond Future	6,461.9700	6.4620	6,334.1100	6.3341	(1.979)	0	0	0
2021/05/13	2040	05/05/2022	11.92	Put	Bond Future	4,495.9100	4.4959	4,573.0900	4.5731	1.717	0	0	0
2021/05/13	2040	05/05/2022			Bond Future	11.6014	83.0444	11.6340	82.8393	0.281	0.0000	0.0000	0
2021/05/13	2040	05/05/2022	11.91	Call	Bond Future	6,426.7500	6.4267	6,299.2500	6.2992	(1.984)	0	0	0
2021/05/13	2040	05/05/2022	11.90	Call	Bond Future	6,391.5900	6.3916	6,264.4500	6.2645	(1.989)	0	0	0
2021/05/13	2040	05/05/2022	11.90	Put	Bond Future	4,546.6700	4.5467	4,624.5700	4.6246	1.713	0	0	0
2021/05/13	2044	05/08/2021	12.60	Put	Bond Future	445.3000	0.4453	464.8000	0.4648	4.379	0	0	0
2021/05/13	2044	05/08/2021	12.61	Call	Bond Future	10,311.7700	10.3118	10,058.1900	10.0582	(2.459)	0	0	0
2021/05/13	2044	05/08/2021	12.61	Put	Bond Future	438.4600	0.4385	457.6800	0.4577	4.384	0	0	0
2021/05/13	2044	05/08/2021			Bond Future	11.0239	81.4781	11.0633	81.2053	0.357	0.0000	0.0000	60,776
2021/05/13	2044	05/08/2021	12.60	Call	Bond Future	10,262.9200	10.2629	10,009.6200	10.0096	(2.468)	0	0	0
2021/05/13	2044	05/08/2021	12.59	Call	Bond Future	10,214.0900	10.2141	9,961.0700	9.9611	(2.477)	0	0	0
2021/05/13	2044	05/08/2021	12.59	Put	Bond Future	452.2400	0.4522	472.0200	0.4720	4.374	0	0	0
2021/05/13	2044	04/11/2021	12.91	Call	Bond Future	11,313.4800	11.3135	11,073.8600	11.0739	(2.118)	0	0	0
2021/05/13	2044	04/11/2021	12.91	Put	Bond Future	1,062.5500	1.0625	1,099.0700	1.0991	3.437	0	0	0
2021/05/13	2044	04/11/2021			Bond Future	11.2066	82.3935	11.2476	82.1173	0.365	0.0000	0.0000	0
2021/05/13	2044	04/11/2021	12.90	Call	Bond Future	11,270.5700	11.2706	11,031.2600	11.0313	(2.123)	0	0	0
2021/05/13	2044	04/11/2021	12.90	Put	Bond Future	1,073.1200	1.0731	1,109.9500	1.1100	3.432	0	0	0
2021/05/13	2044	04/11/2021	12.89	Call	Bond Future	11,227.6800	11.2277	10,988.6800	10.9887	(2.129)	0	0	0
2021/05/13	2044	04/11/2021	12.89	Put	Bond Future	1,083.7800	1.0838	1,120.9200	1.1209	3.427	0	0	0
2021/05/13	2044	03/02/2022	11.60	Call	Bond Future	5,679.6100	5.6796	5,511.3300	5.5113	(2.963)	0	0	0
2021/05/13	2044	03/02/2022	11.60	Put	Bond Future	4,378.4500	4.3785	4,489.7800	4.4898	2.543	0	0	0
2021/05/13	2044	03/02/2022	11.59	Call	Bond Future	5,643.6800	5.6437	5,475.9700	5.4760	(2.972)	0	0	0
2021/05/13	2044	03/02/2022	11.59	Put	Bond Future	4,406.4200	4.4064	4,518.3200	4.5183	2.539	0	0	0
2021/05/13	2044	03/02/2022			Bond Future	11.3991	78.9815	11.4418	78.7019	0.375	0.0000	0.0000	0
2021/05/13	2044	03/02/2022	11.61	Call	Bond Future	5,715.8900	5.7159	5,547.0500	5.5471	(2.954)	0	0	0
2021/05/13	2044	03/02/2022	11.61	Put	Bond Future	4,350.9200	4.3509	4,461.6900	4.4617	2.546	0	0	0
2021/05/13	2044	05/05/2022	11.92	Call	Bond Future	6,528.8800	6.5289	6,354.8200	6.3548	(2.666)	0	0	0
2021/05/13	2044	05/05/2022	11.92	Put	Bond Future	4,519.0100	4.5190	4,627.9800	4.6280	2.411	0	0	0
2021/05/13	2044	05/05/2022	11.91	Call	Bond Future	6,493.5600	6.4936	6,320.0000	6.3200	(2.673)	0	0	0
2021/05/13	2044	05/05/2022	11.91	Put	Bond Future	4,544.7700	4.5448	4,654.2400	4.6542	2.409	0	0	0
2021/05/13	2044	05/05/2022			Bond Future	11.5980	79.9267	11.6425	79.6437	0.384	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
2021/05/13	2044	05/05/2022	11.93	Call	Bond Future	6,564.5600	6.5646	6,390.0200	6.3900	(2.659)	0	0	0
2021/05/13	2044	05/05/2022	11.93	Put	Bond Future	4,493.7000	4.4937	4,602.1900	4.6022	2.414	0	0	0
2021/05/13	2046	05/08/2021			Bond Future	106.2801	106.2801	106.3030	106.3030	0.022	0.0000	0.0000	16,718
2021/05/13	2046	04/11/2021			Bond Future	105.6900	105.6900	105.7129	105.7129	0.022	0.0000	0.0000	0
2021/05/13	2046	03/02/2022			Bond Future	106.9558	106.9558	106.9786	106.9786	0.021	0.0000	0.0000	0
2021/05/13	2046	05/05/2022			Bond Future	106.4118	106.4118	106.4347	106.4347	0.022	0.0000	0.0000	0
2021/05/13	2050	05/08/2021			Bond Future	107.8466	107.8466	107.8705	107.8705	0.022	0.0000	0.0000	11,209
2021/05/13	2050	04/11/2021			Bond Future	109.0830	109.0830	109.1067	109.1067	0.022	0.0000	0.0000	0
2021/05/13	2050	03/02/2022			Bond Future	108.4402	108.4402	108.4641	108.4641	0.022	0.0000	0.0000	0
2021/05/13	2050	05/05/2022			Bond Future	109.7614	109.7614	109.7854	109.7854	0.022	0.0000	0.0000	0
2021/05/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	AL37	05/08/2021			Index Future	791.4440	791.4440	790.2020	790.2020	(0.157)	0.0000	0.0000	0
2021/05/13	AL37	04/11/2021			Index Future	800.4160	800.4160	799.1580	799.1580	(0.157)	0.0000	0.0000	0
2021/05/13	AL37	03/02/2022			Index Future	809.8070	809.8070	808.5320	808.5320	(0.157)	0.0000	0.0000	0
2021/05/13	AL37	05/05/2022			Index Future	819.4800	819.4800	818.1890	818.1890	(0.158)	0.0000	0.0000	0
2021/05/13	AL7T	05/08/2021			Index Future	890.4610	890.4610	887.6220	887.6220	(0.319)	0.0000	0.0000	0
2021/05/13	AL7T	04/11/2021			Index Future	900.5560	900.5560	897.6810	897.6810	(0.319)	0.0000	0.0000	0
2021/05/13	AL7T	03/02/2022			Index Future	911.1210	911.1210	908.2110	908.2110	(0.319)	0.0000	0.0000	0
2021/05/13	AL7T	05/05/2022			Index Future	922.0040	922.0040	919.0580	919.0580	(0.320)	0.0000	0.0000	0
2021/05/13	ALBI	05/08/2021			Index Future	783.7320	783.7320	782.0250	782.0250	(0.218)	0.0000	0.0000	134
2021/05/13	ALBI	04/11/2021			Index Future	792.6170	792.6170	790.8880	790.8880	(0.218)	0.0000	0.0000	0
2021/05/13	ALBI	03/02/2022			Index Future	801.9160	801.9160	800.1650	800.1650	(0.218)	0.0000	0.0000	0
2021/05/13	ALBI	05/05/2022			Index Future	811.4950	811.4950	809.7220	809.7220	(0.218)	0.0000	0.0000	0
2021/05/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	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
2021/05/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/13	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/13	ES33	05/08/2021			Bond Future	11.5748	76.8430	11.5981	76.7220	0.201	0.0000	0.0000	350
2021/05/13	ES33	04/11/2021			Bond Future	11.8190	73.9481	11.8434	73.8256	0.206	0.0000	0.0000	0
2021/05/13	ES33	03/02/2022			Bond Future	12.0776	74.8343	12.1031	74.7101	0.211	0.0000	0.0000	0
2021/05/13	ES33	05/05/2022			Bond Future	12.3412	71.9687	12.3677	71.8429	0.215	0.0000	0.0000	0
2021/05/13	ES42	05/08/2021			Bond Future	12.0253	75.7750	12.0644	75.5463	0.325	0.0000	0.0000	4,779
2021/05/13	ES42	04/11/2021			Bond Future	12.2555	72.3857	12.2964	72.1540	0.334	0.0000	0.0000	0
2021/05/13	ES42	03/02/2022			Bond Future	12.4911	73.2536	12.5338	73.0190	0.342	0.0000	0.0000	0
2021/05/13	ES42	05/05/2022			Bond Future	12.7397	69.8881	12.7844	69.6506	0.351	0.0000	0.0000	0
2021/05/13	GOVI	05/08/2021	719.14	Call	GOVI	550,930.0000	55.0930	533,970.0000	53.3970	(3.078)	0	0	0
2021/05/13	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	05/08/2021	719.13	Call	GOVI	551,030.0000	55.1030	534,070.0000	53.4070	(3.078)	0	0	0
2021/05/13	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	05/08/2021			GOVI	774.2330	774.2330	772.5370	772.5370	(0.219)	0.0000	0.0000	989
2021/05/13	GOVI	05/08/2021	719.15	Call	GOVI	550,830.0000	55.0830	533,870.0000	53.3870	(3.079)	0	0	0
2021/05/13	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	04/11/2021	728.41	Call	GOVI	546,010.0000	54.6010	528,830.0000	52.8830	(3.146)	0	0	0
2021/05/13	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	04/11/2021	728.40	Call	GOVI	546,110.0000	54.6110	528,930.0000	52.8930	(3.146)	0	0	0
2021/05/13	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	04/11/2021			GOVI	783.0110	783.0110	781.2930	781.2930	(0.219)	0.0000	0.0000	0
2021/05/13	GOVI	04/11/2021	728.42	Call	GOVI	545,910.0000	54.5910	528,730.0000	52.8730	(3.147)	0	0	0
2021/05/13	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	03/02/2022	792.76	Put	GOVI	5,630.0000	0.5630	23,020.0000	2.3020	308.881	0	0	0
2021/05/13	GOVI	03/02/2022			GOVI	792.1970	792.1970	790.4580	790.4580	(0.220)	0.0000	0.0000	0
2021/05/13	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	03/02/2022	792.75	Put	GOVI	5,530.0000	0.5530	22,920.0000	2.2920	314.467	0	0	0
2021/05/13	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	03/02/2022	792.74	Put	GOVI	5,430.0000	0.5430	22,820.0000	2.2820	320.258	0	0	0
2021/05/13	GOVI	05/05/2022	788.25	Call	GOVI	134,100.0000	13.4100	116,480.0000	11.6480	(13.139)	0	0	0
2021/05/13	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	05/05/2022			GOVI	801.6600	801.6600	799.8980	799.8980	(0.220)	0.0000	0.0000	0
2021/05/13	GOVI	05/05/2022	788.24	Call	GOVI	134,200.0000	13.4200	116,580.0000	11.6580	(13.130)	0	0	0
2021/05/13	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GOVI	05/05/2022	788.23	Call	GOVI	134,300.0000	13.4300	116,680.0000	11.6680	(13.120)	0	0	0
2021/05/13	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/13	IGOV	05/08/2021			Index Future	286.7170	286.7170	286.9000	286.9000	0.064	0.0000	0.0000	578
2021/05/13	IGOV	04/11/2021			Index Future	290.0380	290.0380	290.2210	290.2210	0.063	0.0000	0.0000	16
2021/05/13	IGOV	03/02/2022			Index Future	293.5100	293.5100	293.6950	293.6950	0.063	0.0000	0.0000	0
2021/05/13	IGOV	05/05/2022			Index Future	297.0840	297.0840	297.2710	297.2710	0.063	0.0000	0.0000	0
2021/05/13	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
2021/05/13	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/13	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/13	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/05/13	IS05	21/06/2022			Interest Rate Swap	90.3000	90.3000	90.3100	90.3100	0.011	0.0000	0.0000	0
2021/05/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5200	93.5200	0.021	0.0000	0.0000	0
2021/05/13	IS05	20/12/2022			Interest Rate Swap	94.0800	94.0800	94.1100	94.1100	0.032	0.0000	0.0000	0
2021/05/13	IS05	22/03/2023			Interest Rate Swap	86.5600	86.5600	86.5900	86.5900	0.035	0.0000	0.0000	0
2021/05/13	IS05	20/06/2023			Interest Rate Swap	92.1900	92.1900	92.2100	92.2100	0.022	0.0000	0.0000	0
2021/05/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/13	IS10	17/12/2025			Interest Rate Swap	80.6200	80.6200	80.6500	80.6500	0.037	0.0000	0.0000	0
2021/05/13	IS10	16/03/2026			Interest Rate Swap	77.2700	77.2700	77.2900	77.2900	0.026	0.0000	0.0000	0
2021/05/13	IS10	15/06/2026			Interest Rate Swap	75.7900	75.7900	75.8100	75.8100	0.026	0.0000	0.0000	0
2021/05/13	IS10	21/09/2026			Interest Rate Swap	77.9200	77.9200	77.9400	77.9400	0.026	0.0000	0.0000	0
2021/05/13	IS10	21/12/2026			Interest Rate Swap	82.0400	82.0400	82.0400	82.0400	0.000	0.0000	0.0000	0
2021/05/13	IS10	15/03/2027			Interest Rate Swap	80.6400	80.6400	80.6300	80.6300	(0.012)	0.0000	0.0000	0
2021/05/13	IS10	21/06/2027			Interest Rate Swap	82.8200	82.8200	82.8100	82.8100	(0.012)	0.0000	0.0000	0
2021/05/13	IS10	20/09/2027			Interest Rate Swap	88.7300	88.7300	88.7100	88.7100	(0.023)	0.0000	0.0000	0
2021/05/13	IS10	20/12/2027			Interest Rate Swap	89.2400	89.2400	89.2100	89.2100	(0.034)	0.0000	0.0000	0
2021/05/13	IS10	22/03/2028			Interest Rate Swap	82.3800	82.3800	82.3400	82.3400	(0.049)	0.0000	0.0000	0
2021/05/13	IS10	20/06/2028			Interest Rate Swap	90.2700	90.2700	90.2300	90.2300	(0.044)	0.0000	0.0000	0
2021/05/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/13	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/05/13	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/05/13	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7400	96.2600	0.000	0.0000	0.0000	0
2021/05/13	JBAF	18/08/2021			Jibar Tradeable Future	3.7600	96.2400	3.7700	96.2300	0.266	0.0000	0.0000	0
2021/05/13	JBAF	15/09/2021			Jibar Tradeable Future	3.7850	96.2150	3.7950	96.2050	0.264	0.0000	0.0000	30,000
2021/05/13	JBAF	20/10/2021			Jibar Tradeable Future	3.8500	96.1500	3.8600	96.1400	0.260	0.0000	0.0000	0
2021/05/13	JBAF	15/12/2021			Jibar Tradeable Future	3.9900	96.0100	4.0100	95.9900	0.501	0.0000	0.0000	0
2021/05/13	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.2750	95.7250	1.183	0.0000	0.0000	0
2021/05/13	JBAF	15/06/2022			Jibar Tradeable Future	4.6050	95.3950	4.6450	95.3550	0.869	0.0000	0.0000	471
2021/05/13	JBAF	21/09/2022			Jibar Tradeable Future	4.7900	95.2100	4.8400	95.1600	1.044	0.0000	0.0000	0
2021/05/13	JBAF	21/12/2022			Jibar Tradeable Future	5.1250	94.8750	5.1900	94.8100	1.268	0.0000	0.0000	0
2021/05/13	JBAF	15/03/2023			Jibar Tradeable Future	5.3250	94.6750	5.4050	94.5950	1.502	0.0000	0.0000	0
2021/05/13	R023	05/08/2021	5.30	Call	Bond Future	835.0100	0.8350	805.3400	0.8053	(3.553)	0	0	0
2021/05/13	R023	05/08/2021	5.30	Put	Bond Future	64.7300	0.0647	69.1600	0.0692	6.844	0	0	0
2021/05/13	R023	05/08/2021	5.29	Call	Bond Future	821.5900	0.8216	792.0400	0.7920	(3.597)	0	0	0
2021/05/13	R023	05/08/2021	5.29	Put	Bond Future	66.4200	0.0664	70.9700	0.0710	6.850	0	0	0
2021/05/13	R023	05/08/2021			Bond Future	4.7925	107.8290	4.8148	107.7949	0.467	0.0000	0.0000	15,675
2021/05/13	R023	05/08/2021	5.31	Call	Bond Future	848.4600	0.8485	818.6800	0.8187	(3.510)	0	0	0
2021/05/13	R023	05/08/2021	5.31	Put	Bond Future	63.0800	0.0631	67.4000	0.0674	6.848	0	0	0
2021/05/13	R023	04/11/2021	4.91	Call	Bond Future	400.0400	0.4000	380.3900	0.3804	(4.912)	0	0	0
2021/05/13	R023	04/11/2021	4.91	Put	Bond Future	308.7800	0.3088	324.0100	0.3240	4.932	0	0	0
2021/05/13	R023	04/11/2021	4.90	Call	Bond Future	392.2900	0.3923	372.8300	0.3728	(4.961)	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
2021/05/13	R023	04/11/2021	4.90	Put	Bond Future	313.8700	0.3139	329.2900	0.3293	4.913	0	0	0
2021/05/13	R023	04/11/2021			Bond Future	4.8390	105.1310	4.8661	105.0961	0.561	0.0000	0.0000	0
2021/05/13	R023	04/11/2021	4.92	Call	Bond Future	407.8800	0.4079	388.0200	0.3880	(4.869)	0	0	0
2021/05/13	R023	04/11/2021	4.92	Put	Bond Future	303.7800	0.3038	318.8000	0.3188	4.944	0	0	0
2021/05/13	R023	03/02/2022	5.08	Call	Bond Future	499.9800	0.5000	478.6000	0.4786	(4.276)	0	0	0
2021/05/13	R023	03/02/2022	5.08	Put	Bond Future	286.7000	0.2867	300.8200	0.3008	4.925	0	0	0
2021/05/13	R023	03/02/2022			Bond Future	4.8745	106.3653	4.9087	106.3298	0.701	0.0000	0.0000	0
2021/05/13	R023	03/02/2022	5.07	Call	Bond Future	493.2200	0.4932	471.9800	0.4720	(4.306)	0	0	0
2021/05/13	R023	03/02/2022	5.07	Put	Bond Future	290.3100	0.2903	304.5700	0.3046	4.912	0	0	0
2021/05/13	R023	03/02/2022	5.06	Call	Bond Future	486.1500	0.4862	465.0600	0.4651	(4.338)	0	0	0
2021/05/13	R023	03/02/2022	5.06	Put	Bond Future	293.6000	0.2936	308.0100	0.3080	4.908	0	0	0
2021/05/13	R023	05/05/2022	6.31	Call	Bond Future	1,183.7700	1.1838	1,151.7700	1.1518	(2.703)	0	0	0
2021/05/13	R023	05/05/2022	6.31	Put	Bond Future	54.5800	0.0546	58.6400	0.0586	7.439	0	0	0
2021/05/13	R023	05/05/2022			Bond Future	4.8831	103.7262	4.9283	103.6901	0.925	0.0000	0.0000	0
2021/05/13	R023	05/05/2022	6.30	Call	Bond Future	1,176.8700	1.1769	1,144.9200	1.1449	(2.715)	0	0	0
2021/05/13	R023	05/05/2022	6.30	Put	Bond Future	55.5200	0.0555	59.6300	0.0596	7.403	0	0	0
2021/05/13	R023	05/05/2022	6.29	Call	Bond Future	1,169.9600	1.1700	1,138.0800	1.1381	(2.725)	0	0	0
2021/05/13	R023	05/05/2022	6.29	Put	Bond Future	56.4600	0.0565	60.6400	0.0606	7.403	0	0	0
2021/05/13	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	R035	05/08/2021	5.31	Put	Bond Future	46,903.4200	46.9034	47,055.0200	47.0550	0.323	0	0	0
2021/05/13	R035	05/08/2021	11.37	Call	Bond Future	5,652.9600	5.6530	5,527.7400	5.5277	(2.215)	0	0	0
2021/05/13	R035	05/08/2021	11.37	Put	Bond Future	1,366.7900	1.3668	1,393.1700	1.3932	1.930	0	0	100
2021/05/13	R035	05/08/2021			Bond Future	10.6770	91.1873	10.7007	91.0357	0.222	0.0000	0.0000	91,415
2021/05/13	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	R035	05/08/2021	5.30	Put	Bond Future	47,020.0000	47.0200	47,171.6000	47.1716	0.322	0	0	0
2021/05/13	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/13	R035	05/08/2021	5.29	Put	Bond Future	47,136.7100	47.1367	47,288.3100	47.2883	0.322	0	0	0
2021/05/13	R035	05/08/2021	10.77	Call	Bond Future	3,231.3900	3.2314	3,131.6900	3.1317	(3.085)	0	0	0
2021/05/13	R035	05/08/2021	10.77	Put	Bond Future	2,637.8800	2.6379	2,689.7800	2.6898	1.967	0	0	100
2021/05/13	R035	05/08/2021	10.02	Put	Bond Future	5,551.9200	5.5519	5,647.3400	5.6473	1.719	0	0	0
2021/05/13	R035	05/08/2021	10.02	Call	Bond Future	1,185.0500	1.1850	1,128.8700	1.1289	(4.741)	0	0	100
2021/05/13	R035	04/11/2021	11.20	Put	Bond Future	3,183.9600	3.1840	3,234.7400	3.2347	1.595	0	0	350
2021/05/13	R035	04/11/2021	10.60	Call	Bond Future	3,178.0000	3.1780	3,097.9300	3.0979	(2.520)	0	0	0
2021/05/13	R035	04/11/2021	10.60	Put	Bond Future	4,975.2700	4.9753	5,048.8100	5.0488	1.478	0	0	350
2021/05/13	R035	04/11/2021	10.11	Put	Bond Future	6,969.2500	6.9692	7,063.4500	7.0635	1.352	0	0	0
2021/05/13	R035	04/11/2021	10.11	Call	Bond Future	1,941.7900	1.9418	1,882.3800	1.8824	(3.060)	0	0	350
2021/05/13	R035	04/11/2021	10.12	Put	Bond Future	6,923.7800	6.9238	7,017.5500	7.0175	1.354	0	0	0
2021/05/13	R035	04/11/2021	10.12	Call	Bond Future	1,963.9300	1.9639	1,904.0900	1.9041	(3.047)	0	0	400
2021/05/13	R035	04/11/2021	10.62	Put	Bond Future	4,904.0700	4.9041	4,976.7900	4.9768	1.483	0	0	0
2021/05/13	R035	04/11/2021	10.62	Call	Bond Future	3,235.1300	3.2351	3,154.2400	3.1542	(2.500)	0	0	400
2021/05/13	R035	04/11/2021	11.75	Put	Bond Future	2,120.0100	2.1200	2,154.3800	2.1544	1.621	0	0	782
2021/05/13	R035	04/11/2021	11.08	Call	Bond Future	4,692.0900	4.6921	4,593.4700	4.5935	(2.102)	0	0	0
2021/05/13	R035	04/11/2021	11.08	Put	Bond Future	3,482.6800	3.4827	3,537.6700	3.5377	1.579	0	0	782
2021/05/13	R035	04/11/2021	10.23	Put	Bond Future	6,436.0100	6.4360	6,525.0700	6.5251	1.384	0	0	0
2021/05/13	R035	04/11/2021	12.53	Call	Bond Future	10,429.7800	10.4298	10,293.8500	10.2938	(1.303)	0	0	0
2021/05/13	R035	04/11/2021	12.53	Put	Bond Future	997.7900	0.9978	1,015.4700	1.0155	1.772	0	0	0
2021/05/13	R035	04/11/2021			Bond Future	10.8840	87.7353	10.9087	87.5817	0.227	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
2021/05/13	R035	04/11/2021	11.20	Call	Bond Future	5,121.7200	5.1217	5,018.8900	5.0189	(2.008)	0	0	0
2021/05/13	R035	04/11/2021	13.82	Call	Bond Future	16,018.9000	16.0189	15,869.6400	15.8696	(0.932)	0	0	0
2021/05/13	R035	04/11/2021	13.82	Put	Bond Future	228.0900	0.2281	232.4400	0.2324	1.907	0	0	400
2021/05/13	R035	04/11/2021	11.75	Call	Bond Future	7,282.1100	7.2821	7,162.8700	7.1629	(1.637)	0	0	0
2021/05/13	R035	04/11/2021	10.23	Call	Bond Future	2,215.1700	2.2152	2,150.6200	2.1506	(2.914)	0	0	782
2021/05/13	R035	04/11/2021	12.52	Call	Bond Future	10,387.5200	10.3875	10,251.7600	10.2518	(1.307)	0	0	0
2021/05/13	R035	04/11/2021	12.52	Put	Bond Future	1,008.1400	1.0081	1,025.9900	1.0260	1.771	0	0	0
2021/05/13	R035	04/11/2021	12.51	Call	Bond Future	10,345.3000	10.3453	10,209.7100	10.2097	(1.311)	0	0	0
2021/05/13	R035	04/11/2021	12.51	Put	Bond Future	1,018.5900	1.0186	1,036.6100	1.0366	1.769	0	0	0
2021/05/13	R035	03/02/2022	11.28	Call	Bond Future	5,202.6700	5.2027	5,106.9100	5.1069	(1.841)	0	0	0
2021/05/13	R035	03/02/2022	11.28	Put	Bond Future	4,140.2900	4.1403	4,200.1000	4.2001	1.445	0	0	200
2021/05/13	R035	03/02/2022	10.26	Put	Bond Future	7,698.6900	7.6987	7,793.7600	7.7938	1.235	0	0	0
2021/05/13	R035	03/02/2022	10.26	Call	Bond Future	2,371.1100	2.3711	2,310.6100	2.3106	(2.552)	0	0	200
2021/05/13	R035	03/02/2022	11.73	Call	Bond Future	6,807.1700	6.8072	6,698.4000	6.6984	(1.598)	0	0	0
2021/05/13	R035	03/02/2022	11.73	Put	Bond Future	3,132.4500	3.1325	3,179.2500	3.1793	1.494	0	0	280
2021/05/13	R035	03/02/2022	11.03	Call	Bond Future	4,407.9400	4.4079	4,320.2500	4.3202	(1.989)	0	0	0
2021/05/13	R035	03/02/2022	11.39	Call	Bond Future	5,577.6800	5.5777	5,478.5300	5.4785	(1.778)	0	0	0
2021/05/13	R035	03/02/2022	11.39	Put	Bond Future	3,865.5600	3.8656	3,921.9800	3.9220	1.460	0	0	683
2021/05/13	R035	03/02/2022	10.65	Call	Bond Future	3,325.2100	3.3252	3,250.6200	3.2506	(2.243)	0	0	0
2021/05/13	R035	03/02/2022	11.23	Call	Bond Future	5,037.0400	5.0370	4,942.8600	4.9429	(1.870)	0	0	0
2021/05/13	R035	03/02/2022	11.23	Put	Bond Future	4,272.4300	4.2724	4,333.8200	4.3338	1.437	0	0	0
2021/05/13	R035	03/02/2022	11.22	Call	Bond Future	5,004.8400	5.0048	4,910.9700	4.9110	(1.876)	0	0	0
2021/05/13	R035	03/02/2022	11.22	Put	Bond Future	4,299.9700	4.3000	4,361.6700	4.3617	1.435	0	0	0
2021/05/13	R035	03/02/2022			Bond Future	11.1028	88.7656	11.1285	88.6100	0.232	0.0000	0.0000	0
2021/05/13	R035	03/02/2022	11.88	Call	Bond Future	7,381.3500	7.3813	7,268.7700	7.2688	(1.525)	0	0	0
2021/05/13	R035	03/02/2022	11.88	Put	Bond Future	2,862.2300	2.8622	2,905.2200	2.9052	1.502	0	0	200
2021/05/13	R035	03/02/2022	11.03	Put	Bond Future	4,849.8800	4.8499	4,917.7600	4.9178	1.400	0	0	280
2021/05/13	R035	03/02/2022	10.10	Put	Bond Future	8,423.3800	8.4234	8,524.2400	8.5242	1.197	0	0	0
2021/05/13	R035	03/02/2022	10.10	Call	Bond Future	2,030.5100	2.0305	1,975.8000	1.9758	(2.694)	0	0	280
2021/05/13	R035	03/02/2022	10.65	Put	Bond Future	6,129.4300	6.1294	6,210.4100	6.2104	1.321	0	0	683
2021/05/13	R035	03/02/2022	9.70	Put	Bond Future	10,513.9200	10.5139	10,627.8200	10.6278	1.083	0	0	0
2021/05/13	R035	03/02/2022	9.70	Call	Bond Future	1,378.2800	1.3783	1,336.6100	1.3366	(3.023)	0	0	683
2021/05/13	R035	03/02/2022	11.24	Call	Bond Future	5,069.6300	5.0696	4,975.1300	4.9751	(1.864)	0	0	0
2021/05/13	R035	03/02/2022	11.24	Put	Bond Future	4,245.3500	4.2454	4,306.4200	4.3064	1.439	0	0	0
2021/05/13	R035	05/05/2022	11.64	Call	Bond Future	6,049.7400	6.0497	5,950.6000	5.9506	(1.639)	0	0	0
2021/05/13	R035	05/05/2022	11.64	Put	Bond Future	4,207.0800	4.2071	4,265.5000	4.2655	1.389	0	0	0
2021/05/13	R035	05/05/2022	11.63	Call	Bond Future	6,016.4600	6.0165	5,917.6000	5.9176	(1.643)	0	0	0
2021/05/13	R035	05/05/2022	11.63	Put	Bond Future	4,230.7300	4.2307	4,289.4300	4.2894	1.387	0	0	0
2021/05/13	R035	05/05/2022			Bond Future	11.3213	85.3488	11.3482	85.1912	0.237	0.0000	0.0000	0
2021/05/13	R035	05/05/2022	11.65	Call	Bond Future	6,083.0900	6.0831	5,983.6800	5.9837	(1.634)	0	0	0
2021/05/13	R035	05/05/2022	11.65	Put	Bond Future	4,183.5600	4.1836	4,241.7100	4.2417	1.390	0	0	0
2021/05/13	R186	05/08/2021	8.62	Call	Bond Future	5,147.6900	5.1477	4,977.3900	4.9774	(3.308)	0	0	0
2021/05/13	R186	05/08/2021	8.62	Put	Bond Future	252.2400	0.2522	270.0300	0.2700	7.053	0	0	0
2021/05/13	R186	05/08/2021	8.61	Call	Bond Future	5,108.9700	5.1090	4,939.0200	4.9390	(3.327)	0	0	0
2021/05/13	R186	05/08/2021	8.61	Put	Bond Future	257.8600	0.2579	276.0000	0.2760	7.035	0	0	0
2021/05/13	R186	05/08/2021			Bond Future	7.5459	114.2730	7.5861	114.0850	0.532	0.0000	0.0000	92,933
2021/05/13	R186	05/08/2021	8.63	Call	Bond Future	5,186.4800	5.1865	5,015.8300	5.0158	(3.290)	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
2021/05/13	R186	05/08/2021	8.63	Put	Bond Future	246.7300	0.2467	264.1700	0.2642	7.068	0	0	0
2021/05/13	R186	04/11/2021	7.77	Call	Bond Future	2,270.2800	2.2703	2,165.7500	2.1657	(4.604)	0	0	0
2021/05/13	R186	04/11/2021	8.10	Call	Bond Future	3,116.9000	3.1169	2,992.7700	2.9928	(3.982)	0	0	0
2021/05/13	R186	04/11/2021	8.10	Put	Bond Future	1,477.2000	1.4772	1,543.7000	1.5437	4.502	0	0	0
2021/05/13	R186	04/11/2021	8.09	Call	Bond Future	3,089.1700	3.0892	2,965.6000	2.9656	(4.000)	0	0	0
2021/05/13	R186	04/11/2021	8.09	Put	Bond Future	1,493.2100	1.4932	1,560.2700	1.5603	4.491	0	0	0
2021/05/13	R186	04/11/2021			Bond Future	7.7286	115.5559	7.7714	115.3652	0.554	0.0000	0.0000	0
2021/05/13	R186	04/11/2021	7.77	Put	Bond Future	2,085.7900	2.0858	2,171.8900	2.1719	4.128	0	0	15,177
2021/05/13	R186	04/11/2021	8.77	Call	Bond Future	5,229.3900	5.2294	5,074.4900	5.0745	(2.962)	0	0	0
2021/05/13	R186	04/11/2021	8.77	Put	Bond Future	707.8400	0.7078	743.5700	0.7436	5.048	0	0	15,177
2021/05/13	R186	04/11/2021	8.11	Call	Bond Future	3,144.7500	3.1448	3,020.0600	3.0201	(3.965)	0	0	0
2021/05/13	R186	04/11/2021	8.11	Put	Bond Future	1,461.3200	1.4613	1,527.2600	1.5273	4.512	0	0	0
2021/05/13	R186	03/02/2022	7.30	Call	Bond Future	1,361.3600	1.3614	1,292.0700	1.2921	(5.090)	0	0	0
2021/05/13	R186	03/02/2022	7.30	Put	Bond Future	4,035.9400	4.0359	4,159.7700	4.1598	3.068	0	0	0
2021/05/13	R186	03/02/2022			Bond Future	7.9236	111.6299	7.9694	111.4368	0.578	0.0000	0.0000	0
2021/05/13	R186	03/02/2022	7.29	Call	Bond Future	1,346.3000	1.3463	1,277.5300	1.2775	(5.108)	0	0	0
2021/05/13	R186	03/02/2022	7.29	Put	Bond Future	4,064.4300	4.0644	4,188.7800	4.1888	3.059	0	0	0
2021/05/13	R186	03/02/2022	7.28	Call	Bond Future	1,331.3400	1.3313	1,263.0900	1.2631	(5.126)	0	0	0
2021/05/13	R186	03/02/2022	7.28	Put	Bond Future	4,093.0300	4.0930	4,217.9000	4.2179	3.051	0	0	0
2021/05/13	R186	05/05/2022	8.32	Call	Bond Future	3,126.1400	3.1261	3,015.0100	3.0150	(3.555)	0	0	0
2021/05/13	R186	05/05/2022	8.32	Put	Bond Future	2,396.3200	2.3963	2,480.7500	2.4807	3.523	0	0	0
2021/05/13	R186	05/05/2022			Bond Future	8.1365	112.9649	8.1855	112.7694	0.602	0.0000	0.0000	0
2021/05/13	R186	05/05/2022	8.31	Call	Bond Future	3,103.4100	3.1034	2,992.7300	2.9927	(3.566)	0	0	0
2021/05/13	R186	05/05/2022	8.31	Put	Bond Future	2,413.2100	2.4132	2,498.0900	2.4981	3.517	0	0	0
2021/05/13	R186	05/05/2022	8.30	Call	Bond Future	3,080.3200	3.0803	2,970.0900	2.9701	(3.579)	0	0	0
2021/05/13	R186	05/05/2022	8.30	Put	Bond Future	2,429.7600	2.4298	2,515.0900	2.5151	3.512	0	0	0
2021/05/13	R197	05/08/2021			Bond Future	318.2392	318.2392	318.7467	318.7467	0.159	0.0000	0.0000	1,751
2021/05/13	R197	04/11/2021			Bond Future	321.8874	321.8874	322.3996	322.3996	0.159	0.0000	0.0000	0
2021/05/13	R197	03/02/2022			Bond Future	317.6364	317.6364	318.1540	318.1540	0.163	0.0000	0.0000	0
2021/05/13	R197	05/05/2022			Bond Future	321.5065	321.5065	322.0301	322.0301	0.163	0.0000	0.0000	0
2021/05/13	R202	05/08/2021			Bond Future	230.0562	230.0562	230.2209	230.2209	0.072	0.0000	0.0000	9,325
2021/05/13	R202	04/11/2021			Bond Future	232.6932	232.6932	232.8593	232.8593	0.071	0.0000	0.0000	0
2021/05/13	R202	03/02/2022			Bond Future	231.1743	231.1743	231.3417	231.3417	0.072	0.0000	0.0000	0
2021/05/13	R202	05/05/2022			Bond Future	233.9904	233.9904	234.1596	234.1596	0.072	0.0000	0.0000	0
2021/05/13	R209	05/08/2021	11.81	Call	Bond Future	7,102.1400	7.1021	6,979.5700	6.9796	(1.726)	0	0	0
2021/05/13	R209	05/08/2021	11.81	Put	Bond Future	610.2400	0.6102	621.2600	0.6213	1.806	0	0	0
2021/05/13	R209	05/08/2021			Bond Future	10.5682	70.4453	10.5920	70.3118	0.225	0.0000	0.0000	28,493
2021/05/13	R209	05/08/2021	11.80	Call	Bond Future	7,062.4100	7.0624	6,940.0000	6.9400	(1.733)	0	0	0
2021/05/13	R209	05/08/2021	11.80	Put	Bond Future	619.1400	0.6191	630.3200	0.6303	1.806	0	0	0
2021/05/13	R209	05/08/2021	11.79	Call	Bond Future	7,022.7300	7.0227	6,900.4900	6.9005	(1.741)	0	0	0
2021/05/13	R209	05/08/2021	11.79	Put	Bond Future	628.1500	0.6281	639.5000	0.6395	1.807	0	0	0
2021/05/13	R209	04/11/2021	12.00	Call	Bond Future	7,756.1300	7.7561	7,643.1000	7.6431	(1.457)	0	0	0
2021/05/13	R209	04/11/2021	12.00	Put	Bond Future	1,372.4700	1.3725	1,394.7800	1.3948	1.626	0	0	9,000
2021/05/13	R209	04/11/2021	10.50	Call	Bond Future	2,981.3300	2.9813	2,908.5200	2.9085	(2.442)	0	0	0
2021/05/13	R209	04/11/2021	12.19	Call	Bond Future	8,421.3400	8.4213	8,305.0000	8.3050	(1.381)	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
2021/05/13	R209	04/11/2021	12.19	Put	Bond Future	1,145.5500	1.1456	1,164.5500	1.1645	1.659	0	0	0
2021/05/13	R209	04/11/2021	12.17	Call	Bond Future	8,350.6500	8.3507	8,234.6400	8.2346	(1.389)	0	0	0
2021/05/13	R209	04/11/2021			Bond Future	10.7489	68.0956	10.7736	67.9603	0.230	0.0000	0.0000	4,375
2021/05/13	R209	04/11/2021	10.50	Put	Bond Future	4,364.7300	4.3647	4,427.2600	4.4273	1.433	0	0	12,500
2021/05/13	R209	04/11/2021	9.50	Put	Bond Future	8,458.0000	8.4580	8,555.1800	8.5552	1.149	0	0	0
2021/05/13	R209	04/11/2021	9.50	Call	Bond Future	1,092.1900	1.0922	1,054.0300	1.0540	(3.494)	0	0	6,000
2021/05/13	R209	04/11/2021	12.18	Call	Bond Future	8,385.9800	8.3860	8,269.8000	8.2698	(1.385)	0	0	0
2021/05/13	R209	04/11/2021	12.18	Put	Bond Future	1,156.6700	1.1567	1,175.8300	1.1758	1.656	0	0	0
2021/05/13	R209	04/11/2021	12.17	Put	Bond Future	1,167.8700	1.1679	1,187.2000	1.1872	1.655	0	0	0
2021/05/13	R209	03/02/2022	11.03	Call	Bond Future	4,540.2900	4.5403	4,457.2800	4.4573	(1.828)	0	0	0
2021/05/13	R209	03/02/2022	11.03	Put	Bond Future	4,036.4500	4.0364	4,090.5000	4.0905	1.339	0	0	0
2021/05/13	R209	03/02/2022	11.02	Call	Bond Future	4,511.5300	4.5115	4,428.7900	4.4288	(1.834)	0	0	0
2021/05/13	R209	03/02/2022	11.02	Put	Bond Future	4,060.5700	4.0606	4,114.8900	4.1149	1.338	0	0	0
2021/05/13	R209	03/02/2022			Bond Future	10.9352	68.8954	10.9609	68.7583	0.235	0.0000	0.0000	0
2021/05/13	R209	03/02/2022	11.04	Call	Bond Future	4,569.1300	4.5691	4,485.8500	4.4858	(1.823)	0	0	0
2021/05/13	R209	03/02/2022	11.04	Put	Bond Future	4,012.4600	4.0125	4,066.2400	4.0662	1.340	0	0	0
2021/05/13	R209	05/05/2022	11.44	Call	Bond Future	5,486.8700	5.4869	5,398.9400	5.3989	(1.603)	0	0	0
2021/05/13	R209	05/05/2022	11.44	Put	Bond Future	3,884.4300	3.8844	3,935.3300	3.9353	1.310	0	0	0
2021/05/13	R209	05/05/2022	11.43	Call	Bond Future	5,457.6900	5.4577	5,370.0000	5.3700	(1.607)	0	0	0
2021/05/13	R209	05/05/2022	11.43	Put	Bond Future	3,905.5700	3.9056	3,956.7100	3.9567	1.309	0	0	0
2021/05/13	R209	05/05/2022			Bond Future	11.1269	66.5779	11.1536	66.4391	0.240	0.0000	0.0000	0
2021/05/13	R209	05/05/2022	11.45	Call	Bond Future	5,516.3600	5.5164	5,428.2000	5.4282	(1.598)	0	0	0
2021/05/13	R209	05/05/2022	11.45	Put	Bond Future	3,863.6500	3.8637	3,914.3200	3.9143	1.311	0	0	0
2021/05/13	R210	05/08/2021			Bond Future	206.5351	206.5351	206.8296	206.8296	0.143	0.0000	0.0000	1,486
2021/05/13	R210	04/11/2021			Bond Future	206.1612	206.1612	206.4583	206.4583	0.144	0.0000	0.0000	0
2021/05/13	R210	03/02/2022			Bond Future	208.6299	208.6299	208.9301	208.9301	0.144	0.0000	0.0000	0
2021/05/13	R210	05/05/2022			Bond Future	208.3714	208.3714	208.6750	208.6750	0.146	0.0000	0.0000	0
2021/05/13	R212	05/08/2021			Bond Future	171.9753	171.9753	172.0077	172.0077	0.019	0.0000	0.0000	1,608
2021/05/13	R212	04/11/2021			Bond Future	173.9470	173.9470	173.9792	173.9792	0.019	0.0000	0.0000	0
2021/05/13	R213	05/08/2021	10.85	Call	Bond Future	6,789.7000	6.7897	6,524.3500	6.5243	(3.908)	0	0	0
2021/05/13	R213	05/08/2021	10.85	Put	Bond Future	475.0600	0.4751	510.6500	0.5106	7.492	0	0	0
2021/05/13	R213	05/08/2021	10.84	Call	Bond Future	6,748.0800	6.7481	6,483.2500	6.4833	(3.925)	0	0	0
2021/05/13	R213	05/08/2021	10.84	Put	Bond Future	482.9800	0.4830	519.0900	0.5191	7.477	0	0	0
2021/05/13	R213	05/08/2021	10.14	Put	Bond Future	1,294.9300	1.2949	1,379.3100	1.3793	6.516	0	0	0
2021/05/13	R213	05/08/2021	9.34	Put	Bond Future	3,266.7300	3.2667	3,436.7500	3.4368	5.205	0	0	0
2021/05/13	R213	05/08/2021	9.34	Call	Bond Future	1,606.5900	1.6066	1,475.6700	1.4757	(8.149)	0	0	0
2021/05/13	R213	05/08/2021			Bond Future	9.6388	86.8716	9.6938	86.5707	0.571	0.0000	0.0000	9,054
2021/05/13	R213	05/08/2021	10.86	Call	Bond Future	6,831.3700	6.8314	6,565.5200	6.5655	(3.892)	0	0	0
2021/05/13	R213	05/08/2021	10.86	Put	Bond Future	467.2300	0.4672	502.3200	0.5023	7.510	0	0	0
2021/05/13	R213	05/08/2021	10.78	Call	Bond Future	6,499.8600	6.4999	6,238.2000	6.2382	(4.026)	0	0	0
2021/05/13	R213	05/08/2021	10.78	Put	Bond Future	532.8800	0.5329	572.1600	0.5722	7.371	0	0	0
2021/05/13	R213	05/08/2021	10.14	Call	Bond Future	3,986.4700	3.9865	3,769.9100	3.7699	(5.432)	0	0	0
2021/05/13	R213	04/11/2021	11.10	Put	Bond Future	1,076.4300	1.0764	1,133.9300	1.1339	5.342	0	0	0
2021/05/13	R213	04/11/2021	11.11	Call	Bond Future	7,520.0100	7.5200	7,272.4300	7.2724	(3.292)	0	0	0
2021/05/13	R213	04/11/2021	11.09	Put	Bond Future	1,087.9200	1.0879	1,145.9100	1.1459	5.330	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
2021/05/13	R213	04/11/2021			Bond Future	9.8326	84.3167	9.8900	84.0120	0.583	0.0000	0.0000	0
2021/05/13	R213	04/11/2021	11.10	Call	Bond Future	7,483.4600	7.4835	7,236.3600	7.2364	(3.302)	0	0	0
2021/05/13	R213	04/11/2021	11.11	Put	Bond Future	1,065.0300	1.0650	1,122.0500	1.1220	5.354	0	0	0
2021/05/13	R213	04/11/2021	11.09	Call	Bond Future	7,446.9700	7.4470	7,200.3600	7.2004	(3.312)	0	0	0
2021/05/13	R213	03/02/2022	10.67	Call	Bond Future	5,655.7100	5.6557	5,450.0600	5.4501	(3.636)	0	0	0
2021/05/13	R213	03/02/2022	10.67	Put	Bond Future	2,476.1900	2.4762	2,578.8900	2.5789	4.148	0	0	220
2021/05/13	R213	03/02/2022	10.60	Put	Bond Future	2,592.6500	2.5926	2,699.3400	2.6993	4.115	0	0	430
2021/05/13	R213	03/02/2022	10.00	Call	Bond Future	3,671.3400	3.6713	3,507.8900	3.5079	(4.452)	0	0	0
2021/05/13	R213	03/02/2022	10.00	Put	Bond Future	3,868.1300	3.8681	4,013.0300	4.0130	3.746	0	0	430
2021/05/13	R213	03/02/2022	9.22	Put	Bond Future	6,298.4600	6.2985	6,498.0900	6.4981	3.170	0	0	0
2021/05/13	R213	03/02/2022	8.80	Put	Bond Future	8,011.3200	8.0113	8,238.3100	8.2383	2.833	0	0	0
2021/05/13	R213	03/02/2022	8.80	Call	Bond Future	1,288.5800	1.2886	1,207.2200	1.2072	(6.314)	0	0	102
2021/05/13	R213	03/02/2022	9.58	Put	Bond Future	5,067.3300	5.0673	5,241.5700	5.2416	3.438	0	0	200
2021/05/13	R213	03/02/2022	8.63	Put	Bond Future	8,787.9100	8.7879	9,024.7000	9.0247	2.694	0	0	0
2021/05/13	R213	03/02/2022	8.63	Call	Bond Future	1,087.8200	1.0878	1,016.2600	1.0163	(6.578)	0	0	200
2021/05/13	R213	03/02/2022	9.98	Call	Bond Future	3,619.1100	3.6191	3,457.0200	3.4570	(4.479)	0	0	0
2021/05/13	R213	03/02/2022	9.98	Put	Bond Future	3,919.5300	3.9195	4,065.7900	4.0658	3.732	0	0	0
2021/05/13	R213	03/02/2022			Bond Future	10.0381	85.3066	10.0980	84.9983	0.597	0.0000	0.0000	0
2021/05/13	R213	03/02/2022	10.17	Call	Bond Future	4,129.4400	4.1294	3,954.5900	3.9546	(4.234)	0	0	0
2021/05/13	R213	03/02/2022	10.17	Put	Bond Future	3,452.1600	3.4522	3,585.6600	3.5857	3.867	0	0	220
2021/05/13	R213	03/02/2022	9.15	Put	Bond Future	6,560.8900	6.5609	6,765.3700	6.7654	3.117	0	0	0
2021/05/13	R213	03/02/2022	9.15	Call	Bond Future	1,807.9900	1.8080	1,704.1200	1.7041	(5.745)	0	0	220
2021/05/13	R213	03/02/2022	10.60	Call	Bond Future	5,427.9100	5.4279	5,226.2500	5.2263	(3.715)	0	0	0
2021/05/13	R213	03/02/2022	9.22	Call	Bond Future	1,932.8100	1.9328	1,824.0900	1.8241	(5.625)	0	0	430
2021/05/13	R213	03/02/2022	10.25	Call	Bond Future	4,353.7000	4.3537	4,173.6000	4.1736	(4.137)	0	0	0
2021/05/13	R213	03/02/2022	10.25	Put	Bond Future	3,269.2400	3.2692	3,397.4900	3.3975	3.923	0	0	102
2021/05/13	R213	03/02/2022	9.76	Call	Bond Future	3,070.2200	3.0702	2,923.4100	2.9234	(4.782)	0	0	0
2021/05/13	R213	03/02/2022	9.76	Put	Bond Future	4,521.6900	4.5217	4,683.2300	4.6832	3.573	0	0	102
2021/05/13	R213	03/02/2022	10.15	Call	Bond Future	4,074.1700	4.0742	3,900.6300	3.9006	(4.260)	0	0	0
2021/05/13	R213	03/02/2022	10.15	Put	Bond Future	3,499.1000	3.4991	3,633.9100	3.6339	3.853	0	0	200
2021/05/13	R213	03/02/2022	9.58	Call	Bond Future	2,658.6700	2.6587	2,524.5600	2.5246	(5.044)	0	0	0
2021/05/13	R213	03/02/2022	9.97	Call	Bond Future	3,593.2800	3.5933	3,431.8800	3.4319	(4.492)	0	0	0
2021/05/13	R213	03/02/2022	9.97	Put	Bond Future	3,945.5700	3.9456	4,092.5200	4.0925	3.724	0	0	0
2021/05/13	R213	03/02/2022	9.96	Call	Bond Future	3,567.2600	3.5673	3,406.5400	3.4065	(4.505)	0	0	0
2021/05/13	R213	03/02/2022	9.96	Put	Bond Future	3,971.4700	3.9715	4,119.1000	4.1191	3.717	0	0	0
2021/05/13	R213	05/05/2022	10.65	Put	Bond Future	3,197.4200	3.1974	3,318.0800	3.3181	3.774	0	0	0
2021/05/13	R213	05/05/2022	10.63	Call	Bond Future	5,133.2900	5.1333	4,942.9000	4.9429	(3.709)	0	0	0
2021/05/13	R213	05/05/2022			Bond Future	10.2450	82.7944	10.3076	82.4822	0.610	0.0000	0.0000	0
2021/05/13	R213	05/05/2022	10.64	Call	Bond Future	5,162.7900	5.1628	4,971.8400	4.9718	(3.699)	0	0	0
2021/05/13	R213	05/05/2022	10.64	Put	Bond Future	3,216.3500	3.2163	3,337.5700	3.3376	3.769	0	0	0
2021/05/13	R213	05/05/2022	10.65	Call	Bond Future	5,192.3500	5.1924	5,000.8400	5.0008	(3.688)	0	0	0
2021/05/13	R213	05/05/2022	10.63	Put	Bond Future	3,235.3900	3.2354	3,357.1700	3.3572	3.764	0	0	0
2021/05/13	R214	05/08/2021	12.03	Put	Bond Future	804.3200	0.8043	835.2200	0.8352	3.842	0	0	0
2021/05/13	R214	05/08/2021	12.01	Call	Bond Future	6,655.9100	6.6559	6,462.8400	6.4628	(2.901)	0	0	0
2021/05/13	R214	05/08/2021			Bond Future	10.9104	67.5285	10.9498	67.3038	0.361	0.0000	0.0000	17,880
2021/05/13	R214	05/08/2021	12.02	Call	Bond Future	6,694.1200	6.6941	6,500.6900	6.5007	(2.890)	0	0	0
2021/05/13	R214	05/08/2021	12.02	Put	Bond Future	815.0600	0.8151	846.3400	0.8463	3.838	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
2021/05/13	R214	05/08/2021	12.03	Call	Bond Future	6,732.4000	6.7324	6,538.5900	6.5386	(2.879)	0	0	0
2021/05/13	R214	05/08/2021	12.01	Put	Bond Future	825.9300	0.8259	857.5700	0.8576	3.831	0	0	0
2021/05/13	R214	04/11/2021	12.47	Call	Bond Future	8,343.5400	8.3435	8,156.2700	8.1563	(2.244)	0	0	0
2021/05/13	R214	04/11/2021	12.46	Call	Bond Future	8,309.3400	8.3093	8,122.3800	8.1224	(2.250)	0	0	0
2021/05/13	R214	04/11/2021	12.46	Put	Bond Future	1,338.3200	1.3383	1,378.8100	1.3788	3.025	0	0	0
2021/05/13	R214	04/11/2021			Bond Future	11.0882	65.0086	11.1291	64.7812	0.369	0.0000	0.0000	0
2021/05/13	R214	04/11/2021	12.47	Put	Bond Future	1,326.2900	1.3263	1,366.4700	1.3665	3.030	0	0	0
2021/05/13	R214	04/11/2021	12.48	Call	Bond Future	8,377.7600	8.3778	8,190.2000	8.1902	(2.239)	0	0	0
2021/05/13	R214	04/11/2021	12.48	Put	Bond Future	1,314.3500	1.3144	1,354.2400	1.3542	3.035	0	0	0
2021/05/13	R214	03/02/2022	11.40	Put	Bond Future	4,090.4200	4.0904	4,184.9400	4.1849	2.311	0	0	0
2021/05/13	R214	03/02/2022	11.41	Call	Bond Future	4,794.0800	4.7941	4,657.8600	4.6579	(2.841)	0	0	0
2021/05/13	R214	03/02/2022	11.39	Put	Bond Future	4,115.4500	4.1155	4,210.4100	4.2104	2.307	0	0	0
2021/05/13	R214	03/02/2022			Bond Future	11.2745	65.7721	11.3171	65.5418	0.377	0.0000	0.0000	0
2021/05/13	R214	03/02/2022	11.40	Call	Bond Future	4,765.6600	4.7657	4,629.8900	4.6299	(2.849)	0	0	0
2021/05/13	R214	03/02/2022	11.41	Put	Bond Future	4,065.5300	4.0655	4,159.6000	4.1596	2.314	0	0	0
2021/05/13	R214	03/02/2022	11.39	Call	Bond Future	4,737.3100	4.7373	4,601.9800	4.6020	(2.857)	0	0	0
2021/05/13	R214	05/05/2022	11.74	Put	Bond Future	4,073.5000	4.0735	4,164.2700	4.1643	2.228	0	0	0
2021/05/13	R214	05/05/2022	11.75	Call	Bond Future	5,560.3200	5.5603	5,417.5900	5.4176	(2.567)	0	0	0
2021/05/13	R214	05/05/2022	11.73	Put	Bond Future	4,096.0500	4.0961	4,187.2100	4.1872	2.226	0	0	0
2021/05/13	R214	05/05/2022			Bond Future	11.4591	63.2787	11.5033	63.0456	0.386	0.0000	0.0000	0
2021/05/13	R214	05/05/2022	11.74	Call	Bond Future	5,531.6200	5.5316	5,389.2800	5.3893	(2.573)	0	0	0
2021/05/13	R214	05/05/2022	11.75	Put	Bond Future	4,051.3000	4.0513	4,141.6800	4.1417	2.231	0	0	0
2021/05/13	R214	05/05/2022	11.73	Call	Bond Future	5,503.2000	5.5032	5,361.2500	5.3613	(2.579)	0	0	0
2021/05/13	R248	05/08/2021	12.51	Put	Bond Future	444.3400	0.4443	452.8300	0.4528	1.911	0	0	0
2021/05/13	R248	05/08/2021	12.52	Call	Bond Future	10,470.7400	10.4707	10,307.7600	10.3078	(1.557)	0	0	0
2021/05/13	R248	05/08/2021	12.50	Put	Bond Future	451.3000	0.4513	459.9400	0.4599	1.914	0	0	0
2021/05/13	R248	05/08/2021	11.20	Put	Bond Future	2,423.0500	2.4231	2,472.6300	2.4726	2.046	0	0	0
2021/05/13	R248	05/08/2021	11.20	Call	Bond Future	4,204.5300	4.2045	4,082.7800	4.0828	(2.896)	0	0	1,000
2021/05/13	R248	05/08/2021	10.50	Put	Bond Future	5,084.4000	5.0844	5,178.9300	5.1789	1.859	0	0	0
2021/05/13	R248	05/08/2021	10.30	Call	Bond Future	1,267.8800	1.2679	1,205.4600	1.2055	(4.923)	0	0	1,300
2021/05/13	R248	05/08/2021	10.90	Put	Bond Future	3,360.4000	3.3604	3,427.7100	3.4277	2.003	0	0	0
2021/05/13	R248	05/08/2021	10.90	Call	Bond Future	3,024.7600	3.0248	2,920.7400	2.9207	(3.439)	0	0	1,300
2021/05/13	R248	05/08/2021	10.60	Put	Bond Future	4,601.2200	4.6012	4,688.7100	4.6887	1.901	0	0	0
2021/05/13	R248	05/08/2021	10.60	Call	Bond Future	2,047.1500	2.0472	1,963.3100	1.9633	(4.095)	0	0	0
2021/05/13	R248	05/08/2021			Bond Future	10.9466	85.0054	10.9706	84.8341	0.219	0.0000	0.0000	172,314
2021/05/13	R248	05/08/2021	12.51	Call	Bond Future	10,420.9700	10.4210	10,258.1300	10.2581	(1.563)	0	0	0
2021/05/13	R248	05/08/2021	12.52	Put	Bond Future	437.4700	0.4375	445.8200	0.4458	1.909	0	0	0
2021/05/13	R248	05/08/2021	12.50	Call	Bond Future	10,371.2000	10.3712	10,208.5100	10.2085	(1.569)	0	0	0
2021/05/13	R248	05/08/2021	10.00	Put	Bond Future	8,014.5200	8.0145	8,144.2600	8.1443	1.619	0	0	0
2021/05/13	R248	05/08/2021	10.00	Call	Bond Future	694.2500	0.6942	652.6600	0.6527	(5.991)	0	0	0
2021/05/13	R248	05/08/2021	10.50	Call	Bond Future	1,767.2700	1.7673	1,690.4700	1.6905	(4.346)	0	0	1,000
2021/05/13	R248	05/08/2021	10.30	Put	Bond Future	6,147.9300	6.1479	6,256.8400	6.2568	1.771	0	0	0
2021/05/13	R248	04/11/2021	12.85	Call	Bond Future	11,610.2900	11.6103	11,455.5000	11.4555	(1.333)	0	0	0
2021/05/13	R248	04/11/2021	12.85	Put	Bond Future	1,021.4000	1.0214	1,040.1800	1.0402	1.839	0	0	0
2021/05/13	R248	04/11/2021			Bond Future	11.1258	81.5471	11.1508	81.3736	0.224	0.0000	0.0000	0
2021/05/13	R248	04/11/2021	12.84	Call	Bond Future	11,566.6000	11.5666	11,411.9800	11.4120	(1.337)	0	0	0
2021/05/13	R248	04/11/2021	12.84	Put	Bond Future	1,031.7400	1.0317	1,050.6900	1.0507	1.837	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
2021/05/13	R248	04/11/2021	12.83	Call	Bond Future	11,522.9200	11.5229	11,368.4700	11.3685	(1.340)	0	0	0
2021/05/13	R248	04/11/2021	12.83	Put	Bond Future	1,042.1700	1.0422	1,061.2900	1.0613	1.835	0	0	0
2021/05/13	R248	03/02/2022	11.48	Call	Bond Future	5,590.3800	5.5904	5,482.1300	5.4821	(1.936)	0	0	0
2021/05/13	R248	03/02/2022	11.49	Put	Bond Future	4,452.4800	4.4525	4,519.6200	4.5196	1.508	0	0	0
2021/05/13	R248	03/02/2022	11.47	Call	Bond Future	5,554.3600	5.5544	5,446.4700	5.4465	(1.942)	0	0	0
2021/05/13	R248	03/02/2022			Bond Future	11.3141	82.5048	11.3401	82.3291	0.230	0.0000	0.0000	0
2021/05/13	R248	03/02/2022	11.48	Put	Bond Future	4,482.0200	4.4820	4,549.5300	4.5495	1.506	0	0	0
2021/05/13	R248	03/02/2022	11.49	Call	Bond Future	5,626.7600	5.6268	5,518.1400	5.5181	(1.930)	0	0	0
2021/05/13	R248	03/02/2022	11.47	Put	Bond Future	4,512.0300	4.5120	4,579.9000	4.5799	1.504	0	0	0
2021/05/13	R248	05/05/2022	11.80	Call	Bond Future	6,486.0400	6.4860	6,373.9100	6.3739	(1.729)	0	0	0
2021/05/13	R248	05/05/2022	11.79	Call	Bond Future	6,449.9800	6.4500	6,338.1700	6.3382	(1.733)	0	0	0
2021/05/13	R248	05/05/2022	11.79	Put	Bond Future	4,588.7400	4.5887	4,654.8700	4.6549	1.441	0	0	0
2021/05/13	R248	05/05/2022			Bond Future	11.5007	79.0762	11.5279	78.8983	0.236	0.0000	0.0000	0
2021/05/13	R248	05/05/2022	11.80	Put	Bond Future	4,561.8900	4.5619	4,627.7000	4.6277	1.443	0	0	0
2021/05/13	R248	05/05/2022	11.81	Call	Bond Future	6,522.4700	6.5225	6,410.0300	6.4100	(1.724)	0	0	0
2021/05/13	R248	05/05/2022	11.81	Put	Bond Future	4,535.4900	4.5355	4,600.9900	4.6010	1.444	0	0	0

Total

1153691