



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 03/05/2021 TO 03/05/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	2025	06/05/2021		Bond Future	152.2043	152.2043	152.2298	152.2298	0.017	0.0000	0.0000	1,111
2021/05/03	2025	05/08/2021		Bond Future	152.2924	152.2924	152.3124	152.3124	0.013	0.0000	0.0000	4,878
2021/05/03	2025	04/11/2021		Bond Future	154.0516	154.0516	154.0709	154.0709	0.013	0.0000	0.0000	0
2021/05/03	2025	03/02/2022		Bond Future	154.2457	154.2457	154.2601	154.2601	0.009	0.0000	0.0000	0
2021/05/03	2025	05/05/2022		Bond Future	155.9248	155.9248	155.9396	155.9396	0.009	0.0000	0.0000	0
2021/05/03	2029	06/05/2021		Bond Future	110.7421	110.7421	110.7638	110.7638	0.020	0.0000	0.0000	1,504
2021/05/03	2029	05/08/2021		Bond Future	111.9165	111.9165	111.9379	111.9379	0.019	0.0000	0.0000	2,965

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
2021/05/03	2029	04/11/2021			Bond Future	112.0618	112.0618	112.0791	112.0791	0.015	0.0000	0.0000	0
2021/05/03	2029	03/02/2022			Bond Future	113.3327	113.3327	113.3502	113.3502	0.015	0.0000	0.0000	0
2021/05/03	2029	05/05/2022			Bond Future	113.3957	113.3957	113.4097	113.4097	0.012	0.0000	0.0000	0
2021/05/03	2030	06/05/2021	8.90	Call	Bond Future	70.7100	0.0707	46.7600	0.0468	(33.871)	0	0	0
2021/05/03	2030	06/05/2021	9.00	Call	Bond Future	143.3000	0.1433	124.3900	0.1244	(13.196)	0	0	0
2021/05/03	2030	06/05/2021	9.00	Put	Bond Future	1,783.2800	1.7833	1,158.9200	1.1589	(35.012)	0	0	5,000
2021/05/03	2030	06/05/2021	9.25	Call	Bond Future	562.2900	0.5623	689.6300	0.6896	22.647	0	0	0
2021/05/03	2030	06/05/2021	9.25	Put	Bond Future	784.4400	0.7844	306.3300	0.3063	(60.949)	0	0	0
2021/05/03	2030	06/05/2021	9.35	Call	Bond Future	851.1000	0.8511	1,087.5900	1.0876	27.786	0	0	0
2021/05/03	2030	06/05/2021	9.27	Put	Bond Future	724.1800	0.7242	266.6000	0.2666	(63.186)	0	0	0
2021/05/03	2030	06/05/2021	9.27	Call	Bond Future	614.2600	0.6143	762.1300	0.7621	24.073	0	0	300
2021/05/03	2030	06/05/2021	10.95	Call	Bond Future	8,719.7800	8.7198	9,325.2300	9.3252	6.943	0	0	0
2021/05/03	2030	06/05/2021	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/05/03	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2030	06/05/2021	11.69	Call	Bond Future	12,259.7500	12.2597	12,865.2000	12.8652	4.939	0	0	0
2021/05/03	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2030	06/05/2021	11.70	Call	Bond Future	12,306.2300	12.3062	12,911.6800	12.9117	4.920	0	0	0
2021/05/03	2030	06/05/2021	9.15	Call	Bond Future	346.0000	0.3460	388.0600	0.3881	12.156	0	0	0
2021/05/03	2030	06/05/2021	9.15	Put	Bond Future	1,131.9500	1.1319	568.5600	0.5686	(49.772)	0	0	0
2021/05/03	2030	06/05/2021	10.04	Put	Bond Future	5.4500	0.0055	0.0200	0.0000	(99.633)	0	0	0
2021/05/03	2030	06/05/2021	10.04	Call	Bond Future	4,085.7600	4.0858	4,685.7800	4.6858	14.686	0	0	0
2021/05/03	2030	06/05/2021	7.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/05/03	2030	06/05/2021	9.92	Call	Bond Future	3,458.3400	3.4583	4,049.3100	4.0493	17.088	0	0	0
2021/05/03	2030	06/05/2021			Bond Future	9.2896	94.5920	9.1819	95.1975	(1.159)	0.0000	0.0000	51,308
2021/05/03	2030	06/05/2021	8.95	Call	Bond Future	101.9200	0.1019	78.0900	0.0781	(23.381)	0	0	0
2021/05/03	2030	06/05/2021	8.95	Put	Bond Future	2,028.8100	2.0288	1,399.5300	1.3995	(31.017)	0	0	2,500
2021/05/03	2030	06/05/2021	8.36	Put	Bond Future	5,399.3200	5.3993	4,793.6500	4.7937	(11.218)	0	0	0
2021/05/03	2030	06/05/2021	8.36	Call	Bond Future	0.2300	0.0002	0.0100	0.0000	(95.652)	0	0	0
2021/05/03	2030	06/05/2021	8.86	Put	Bond Future	2,498.0100	2.4980	1,870.6800	1.8707	(25.113)	0	0	0
2021/05/03	2030	06/05/2021	8.86	Call	Bond Future	51.8200	0.0518	29.9400	0.0299	(42.223)	0	0	0
2021/05/03	2030	06/05/2021	8.90	Put	Bond Future	2,285.6500	2.2856	1,656.2500	1.6563	(27.537)	0	0	2,500
2021/05/03	2030	06/05/2021	9.35	Put	Bond Future	513.8600	0.5139	144.9000	0.1449	(71.802)	0	0	0
2021/05/03	2030	06/05/2021	8.77	Put	Bond Future	2,993.3300	2.9933	2,373.4200	2.3734	(20.710)	0	0	0
2021/05/03	2030	06/05/2021	8.77	Call	Bond Future	24.1600	0.0242	9.7000	0.0097	(59.851)	0	0	300
2021/05/03	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2030	06/05/2021	11.71	Call	Bond Future	12,352.6700	12.3527	12,958.1200	12.9581	4.901	0	0	0
2021/05/03	2030	06/05/2021	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2030	06/05/2021	10.74	Call	Bond Future	7,677.9300	7.6779	8,283.3800	8.2834	7.886	0	0	0
2021/05/03	2030	06/05/2021	7.97	Put	Bond Future	7,784.6200	7.7846	7,179.1700	7.1792	(7.778)	0	0	0
2021/05/03	2030	06/05/2021	9.22	Put	Bond Future	880.7600	0.8808	373.7100	0.3737	(57.570)	0	0	700
2021/05/03	2030	06/05/2021	9.22	Call	Bond Future	489.9300	0.4899	588.3300	0.5883	20.085	0	0	0
2021/05/03	2030	06/05/2021	9.92	Put	Bond Future	14.6300	0.0146	0.1500	0.0002	(98.975)	0	0	700
2021/05/03	2030	05/08/2021	10.42	Call	Bond Future	5,597.3400	5.5973	6,053.9700	6.0540	8.158	0	0	0
2021/05/03	2030	05/08/2021	10.42	Put	Bond Future	864.0000	0.8640	709.3200	0.7093	(17.903)	0	0	0
2021/05/03	2030	05/08/2021	10.41	Call	Bond Future	5,557.3300	5.5573	6,012.5200	6.0125	8.191	0	0	0
2021/05/03	2030	05/08/2021	10.41	Put	Bond Future	874.4400	0.8744	718.3200	0.7183	(17.854)	0	0	0
2021/05/03	2030	05/08/2021	8.50	Put	Bond Future	6,260.9100	6.2609	5,743.3200	5.7433	(8.267)	0	0	0

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2021/05/03	2030	05/08/2021	8.83	Call	Bond Future	989.1500		0.9892	1,136.4600	1.1365	14.893	0	0	479
2021/05/03	2030	05/08/2021	10.15	Call	Bond Future	4,546.7500		4.5468	4,960.9300	4.9609	9.109	0	0	0
2021/05/03	2030	05/08/2021	10.30	Put	Bond Future	996.1300		0.9961	823.5500	0.8236	(17.325)	0	0	200
2021/05/03	2030	05/08/2021	8.78	Put	Bond Future	4,988.5100		4.9885	4,515.5400	4.5155	(9.481)	0	0	0
2021/05/03	2030	05/08/2021	8.78	Call	Bond Future	913.8700		0.9139	1,052.2100	1.0522	15.138	0	0	200
2021/05/03	2030	05/08/2021	7.70	Put	Bond Future	10,626.9200		10.6269	10,038.0100	10.0380	(5.542)	0	0	0
2021/05/03	2030	05/08/2021	9.45	Call	Bond Future	2,284.6900		2.2847	2,558.7400	2.5587	11.995	0	0	600
2021/05/03	2030	05/08/2021	12.10	Call	Bond Future	12,736.7600		12.7368	13,334.3000	13.3343	4.691	0	0	0
2021/05/03	2030	05/08/2021	12.10	Put	Bond Future	45.4800		0.0455	31.7100	0.0317	(30.277)	0	0	600
2021/05/03	2030	05/08/2021			Bond Future	9.5133		91.5664	9.4006	92.1777	(1.184)	0.0000	0.0000	108,226
2021/05/03	2030	05/08/2021	10.43	Call	Bond Future	5,637.5600		5.6376	6,095.6100	6.0956	8.125	0	0	0
2021/05/03	2030	05/08/2021	10.43	Put	Bond Future	853.8100		0.8538	700.5500	0.7006	(17.950)	0	0	0
2021/05/03	2030	05/08/2021	8.50	Call	Bond Future	568.9200		0.5689	662.6400	0.6626	16.473	0	0	5,000
2021/05/03	2030	05/08/2021	9.50	Call	Bond Future	2,418.5400		2.4185	2,703.3800	2.7034	11.777	0	0	0
2021/05/03	2030	05/08/2021	9.50	Put	Bond Future	2,490.3200		2.4903	2,163.8500	2.1638	(13.110)	0	0	5,000
2021/05/03	2030	05/08/2021	8.83	Put	Bond Future	4,778.6200		4.7786	4,314.6200	4.3146	(9.710)	0	0	0
2021/05/03	2030	05/08/2021	10.15	Put	Bond Future	1,188.9700		1.1890	991.8400	0.9918	(16.580)	0	0	479
2021/05/03	2030	05/08/2021	9.75	Call	Bond Future	3,151.5200		3.1515	3,489.6200	3.4896	10.728	0	0	0
2021/05/03	2030	05/08/2021	9.75	Put	Bond Future	1,884.1300		1.8841	1,610.9200	1.6109	(14.501)	0	0	479
2021/05/03	2030	05/08/2021	10.30	Call	Bond Future	5,121.5800		5.1216	5,560.3100	5.5603	8.566	0	0	0
2021/05/03	2030	05/08/2021	7.70	Call	Bond Future	116.8100		0.1168	139.2100	0.1392	19.176	0	0	200
2021/05/03	2030	05/08/2021	8.95	Put	Bond Future	4,296.4000		4.2964	3,854.9400	3.8549	(10.275)	0	0	0
2021/05/03	2030	05/08/2021	8.95	Call	Bond Future	1,186.8800		1.1869	1,356.7300	1.3567	14.311	0	0	600
2021/05/03	2030	05/08/2021	9.45	Put	Bond Future	2,627.3800		2.6274	2,290.1200	2.2901	(12.836)	0	0	0
2021/05/03	2030	04/11/2021	9.20	Call	Bond Future	1,949.1000		1.9491	2,168.3200	2.1683	11.247	0	0	1,102
2021/05/03	2030	04/11/2021	11.26	Call	Bond Future	8,415.5800		8.4156	8,920.5200	8.9205	6.000	0	0	0
2021/05/03	2030	04/11/2021	8.27	Put	Bond Future	8,630.9400		8.6309	8,106.1800	8.1062	(6.080)	0	0	0
2021/05/03	2030	04/11/2021	8.27	Call	Bond Future	647.4900		0.6475	740.3500	0.7403	14.342	0	0	300
2021/05/03	2030	04/11/2021	8.77	Put	Bond Future	6,323.3000		6.3233	5,859.1200	5.8591	(7.341)	0	0	0
2021/05/03	2030	04/11/2021	11.44	Put	Bond Future	640.4700		0.6405	544.4600	0.5445	(14.991)	0	0	300
2021/05/03	2030	04/11/2021	10.60	Call	Bond Future	6,005.5800		6.0056	6,436.6400	6.4366	7.178	0	0	0
2021/05/03	2030	04/11/2021	10.60	Put	Bond Future	1,531.7300		1.5317	1,345.1700	1.3452	(12.180)	0	0	0
2021/05/03	2030	04/11/2021	10.59	Put	Bond Future	1,544.2900		1.5443	1,356.5400	1.3565	(12.158)	0	0	0
2021/05/03	2030	04/11/2021			Bond Future	9.7160		92.6037	9.5984	93.2213	(1.210)	0.0000	0.0000	0
2021/05/03	2030	04/11/2021	9.20	Put	Bond Future	4,699.3800		4.6994	4,300.9800	4.3010	(8.478)	0	0	0
2021/05/03	2030	04/11/2021	11.26	Put	Bond Future	786.8600		0.7869	674.1800	0.6742	(14.320)	0	0	1,102
2021/05/03	2030	04/11/2021	9.90	Put	Bond Future	2,725.0600		2.7251	2,440.5100	2.4405	(10.442)	0	0	0
2021/05/03	2030	04/11/2021	9.90	Call	Bond Future	3,680.6600		3.6807	4,013.7300	4.0137	9.049	0	0	1,102
2021/05/03	2030	04/11/2021	8.77	Call	Bond Future	1,198.6900		1.1987	1,352.1300	1.3521	12.801	0	0	300
2021/05/03	2030	04/11/2021	11.44	Call	Bond Future	9,103.4000		9.1034	9,625.0100	9.6250	5.730	0	0	0
2021/05/03	2030	04/11/2021	10.61	Call	Bond Future	6,042.0800		6.0421	6,474.3300	6.4743	7.154	0	0	0
2021/05/03	2030	04/11/2021	10.61	Put	Bond Future	1,519.2700		1.5193	1,333.9000	1.3339	(12.201)	0	0	0
2021/05/03	2030	04/11/2021	10.59	Call	Bond Future	5,969.1500		5.9691	6,399.0200	6.3990	7.202	0	0	0
2021/05/03	2030	03/02/2022	8.85	Put	Bond Future	7,191.2400		7.1912	6,731.6800	6.7317	(6.391)	0	0	0
2021/05/03	2030	03/02/2022	8.85	Call	Bond Future	1,437.5100		1.4375	1,602.4300	1.6024	11.473	0	0	1,000
2021/05/03	2030	03/02/2022	8.39	Put	Bond Future	9,219.0800		9.2191	8,709.1000	8.7091	(5.532)	0	0	0
2021/05/03	2030	03/02/2022	8.39	Call	Bond Future	909.3400		0.9093	1,023.8400	1.0238	12.592	0	0	101
2021/05/03	2030	03/02/2022	9.35	Call	Bond Future	2,289.6600		2.2897	2,520.5200	2.5205	10.083	0	0	0

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2021/05/03	2030	03/02/2022	9.35	Put	Bond Future	5,360.8500	5.3609	4,967.2300	4.9672	(7.342)	0	0	101
2021/05/03	2030	03/02/2022	9.45	Call	Bond Future	2,496.6600	2.4967	2,741.4300	2.7414	9.804	0	0	0
2021/05/03	2030	03/02/2022	9.45	Put	Bond Future	5,042.9600	5.0430	4,663.2500	4.6632	(7.530)	0	0	0
2021/05/03	2030	03/02/2022			Bond Future	9.9457	89.6281	9.8225	90.2526	(1.239)	0.0000	0.0000	0
2021/05/03	2030	03/02/2022	10.85	Call	Bond Future	6,424.4600	6.4245	6,848.6900	6.8487	6.603	0	0	0
2021/05/03	2030	03/02/2022	10.85	Put	Bond Future	2,008.0100	2.0080	1,807.7600	1.8078	(9.973)	0	0	1,000
2021/05/03	2030	03/02/2022	9.60	Put	Bond Future	4,593.6900	4.5937	4,234.9600	4.2350	(7.809)	0	0	0
2021/05/03	2030	03/02/2022	9.60	Call	Bond Future	2,827.5900	2.8276	3,093.3400	3.0933	9.398	0	0	1,000
2021/05/03	2030	03/02/2022	9.78	Call	Bond Future	3,254.5100	3.2545	3,545.3500	3.5454	8.937	0	0	0
2021/05/03	2030	03/02/2022	9.78	Put	Bond Future	4,095.5100	4.0955	3,761.8700	3.7619	(8.146)	0	0	101
2021/05/03	2030	03/02/2022	9.43	Call	Bond Future	2,454.4300	2.4544	2,696.4200	2.6964	9.859	0	0	0
2021/05/03	2030	03/02/2022	9.43	Put	Bond Future	5,105.4000	5.1054	4,722.9100	4.7229	(7.492)	0	0	0
2021/05/03	2030	03/02/2022	9.44	Call	Bond Future	2,475.4900	2.4755	2,718.8700	2.7189	9.832	0	0	0
2021/05/03	2030	03/02/2022	9.44	Put	Bond Future	5,074.1100	5.0741	4,693.0100	4.6930	(7.511)	0	0	0
2021/05/03	2030	05/05/2022	10.21	Call	Bond Future	35.6700	0.0357	666.9100	0.6669	1769.666	0	0	0
2021/05/03	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2030	05/05/2022			Bond Future	10.2027	90.5815	10.0734	91.2127	(1.267)	0.0000	0.0000	0
2021/05/03	2030	05/05/2022	10.19	Call	Bond Future	0.0000	0.0000	569.6800	0.5697	100.000	0	0	0
2021/05/03	2030	05/05/2022	10.19	Put	Bond Future	61.5600	0.0616	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2030	05/05/2022	10.20	Call	Bond Future	0.0000	0.0000	618.3100	0.6183	100.000	0	0	0
2021/05/03	2030	05/05/2022	10.20	Put	Bond Future	12.9300	0.0129	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2032	06/05/2021	12.12	Call	Bond Future	10,987.9200	10.9879	11,573.4400	11.5734	5.329	0	0	0
2021/05/03	2032	06/05/2021	12.57	Call	Bond Future	13,179.2200	13.1792	13,764.7400	13.7647	4.443	0	0	0
2021/05/03	2032	06/05/2021			Bond Future	10.1045	88.8278	10.0069	89.4134	(0.966)	0.0000	0.0000	71,671
2021/05/03	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2032	06/05/2021	12.11	Call	Bond Future	10,938.2200	10.9382	11,523.7400	11.5237	5.353	0	0	0
2021/05/03	2032	06/05/2021	10.33	Call	Bond Future	1,607.5000	1.6075	1,966.1100	1.9661	22.309	0	0	736
2021/05/03	2032	06/05/2021	10.33	Put	Bond Future	275.3900	0.2754	48.4800	0.0485	(82.396)	0	0	0
2021/05/03	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	736
2021/05/03	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2032	06/05/2021	12.10	Call	Bond Future	10,888.4600	10.8885	11,473.9800	11.4740	5.377	0	0	0
2021/05/03	2032	05/08/2021	11.37	Call	Bond Future	6,671.0700	6.6711	7,115.1100	7.1151	6.656	0	0	0
2021/05/03	2032	05/08/2021	11.37	Put	Bond Future	921.6600	0.9217	774.6000	0.7746	(15.956)	0	0	0
2021/05/03	2032	05/08/2021			Bond Future	10.3286	89.7475	10.2268	90.3386	(0.985)	0.0000	0.0000	132,736
2021/05/03	2032	05/08/2021	11.36	Call	Bond Future	6,630.6100	6.6306	7,073.2300	7.0732	6.675	0	0	0
2021/05/03	2032	05/08/2021	11.36	Put	Bond Future	933.8900	0.9339	785.4100	0.7854	(15.899)	0	0	0
2021/05/03	2032	05/08/2021	11.35	Call	Bond Future	6,590.2200	6.5902	7,031.4200	7.0314	6.695	0	0	0
2021/05/03	2032	05/08/2021	11.35	Put	Bond Future	946.2400	0.9462	796.3400	0.7963	(15.842)	0	0	0
2021/05/03	2032	04/11/2021	9.83	Call	Bond Future	1,889.8000	1.8898	2,074.5000	2.0745	9.774	0	0	700
2021/05/03	2032	04/11/2021	11.71	Put	Bond Future	1,460.9500	1.4609	1,300.7000	1.3007	(10.969)	0	0	0
2021/05/03	2032	04/11/2021	11.69	Call	Bond Future	7,608.4000	7.6084	8,043.2000	8.0432	5.715	0	0	0
2021/05/03	2032	04/11/2021	11.70	Call	Bond Future	7,645.0200	7.6450	8,080.9300	8.0809	5.702	0	0	0
2021/05/03	2032	04/11/2021			Bond Future	10.5431	86.6175	10.4371	87.2148	(1.005)	0.0000	0.0000	21
2021/05/03	2032	04/11/2021	9.83	Put	Bond Future	6,019.2800	6.0193	5,606.7200	5.6067	(6.854)	0	0	0
2021/05/03	2032	04/11/2021	12.81	Call	Bond Future	11,989.6900	11.9897	12,521.1400	12.5211	4.433	0	0	0
2021/05/03	2032	04/11/2021	12.81	Put	Bond Future	457.7800	0.4578	391.9700	0.3920	(14.376)	0	0	700

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/03	2032	04/11/2021	11.71	Call	Bond Future	7,681.7100	7.6817	8,118.7200	8.1187	5.689	0	0	0
2021/05/03	2032	04/11/2021	11.69	Put	Bond Future	1,488.9800	1.4890	1,326.5200	1.3265	(10.911)	0	0	0
2021/05/03	2032	04/11/2021	9.33	Put	Bond Future	8,258.4400	8.2584	7,780.5900	7.7806	(5.786)	0	0	0
2021/05/03	2032	04/11/2021	9.33	Call	Bond Future	1,072.8700	1.0729	1,192.2800	1.1923	11.130	0	0	700
2021/05/03	2032	04/11/2021	11.70	Put	Bond Future	1,474.9100	1.4749	1,313.5600	1.3136	(10.940)	0	0	0
2021/05/03	2032	03/02/2022	10.53	Call	Bond Future	3,537.6700	3.5377	3,807.0500	3.8070	7.615	0	0	0
2021/05/03	2032	03/02/2022	10.53	Put	Bond Future	4,902.0300	4.9020	4,567.5200	4.5675	(6.824)	0	0	210
2021/05/03	2032	03/02/2022	10.35	Put	Bond Future	5,459.1200	5.4591	5,101.6400	5.1016	(6.548)	0	0	400
2021/05/03	2032	03/02/2022	9.58	Put	Bond Future	8,438.2200	8.4382	7,986.4300	7.9864	(5.354)	0	0	0
2021/05/03	2032	03/02/2022	9.58	Call	Bond Future	1,576.0300	1.5760	1,728.1300	1.7281	9.651	0	0	400
2021/05/03	2032	03/02/2022	11.13	Call	Bond Future	5,255.5900	5.2556	5,598.5200	5.5985	6.525	0	0	0
2021/05/03	2032	03/02/2022	11.13	Put	Bond Future	3,374.5100	3.3745	3,113.5500	3.1136	(7.733)	0	0	210
2021/05/03	2032	03/02/2022	9.81	Call	Bond Future	1,939.8300	1.9398	2,118.2200	2.1182	9.196	0	0	0
2021/05/03	2032	03/02/2022	9.81	Put	Bond Future	7,428.8000	7.4288	7,003.3000	7.0033	(5.728)	0	0	198
2021/05/03	2032	03/02/2022	8.91	Put	Bond Future	11,839.1900	11.8392	11,324.0000	11.3240	(4.352)	0	0	0
2021/05/03	2032	03/02/2022	10.66	Call	Bond Future	3,879.0300	3.8790	4,164.8500	4.1649	7.368	0	0	0
2021/05/03	2032	03/02/2022	10.66	Put	Bond Future	4,525.8300	4.5258	4,207.7600	4.2078	(7.028)	0	0	97
2021/05/03	2032	03/02/2022	10.42	Call	Bond Future	3,259.0900	3.2591	3,514.4500	3.5144	7.835	0	0	0
2021/05/03	2032	03/02/2022	10.42	Put	Bond Future	5,236.9800	5.2370	4,888.4500	4.8885	(6.655)	0	0	0
2021/05/03	2032	03/02/2022	10.45	Put	Bond Future	5,144.0700	5.1441	4,799.3700	4.7994	(6.701)	0	0	198
2021/05/03	2032	03/02/2022	10.43	Call	Bond Future	3,284.0900	3.2841	3,540.7300	3.5407	7.815	0	0	0
2021/05/03	2032	03/02/2022	10.43	Put	Bond Future	5,205.9600	5.2060	4,858.7100	4.8587	(6.670)	0	0	0
2021/05/03	2032	03/02/2022			Bond Future	10.7785	87.5795	10.6678	88.1834	(1.026)	0.0000	0.0000	0
2021/05/03	2032	03/02/2022	9.62	Put	Bond Future	8,255.0900	8.2551	7,807.6700	7.8077	(5.420)	0	0	0
2021/05/03	2032	03/02/2022	9.62	Call	Bond Future	1,633.7100	1.6337	1,790.1800	1.7902	9.578	0	0	210
2021/05/03	2032	03/02/2022	10.35	Call	Bond Future	3,087.7400	3.0877	3,334.1500	3.3342	7.980	0	0	0
2021/05/03	2032	03/02/2022	10.95	Call	Bond Future	4,700.2300	4.7002	5,021.8800	5.0219	6.843	0	0	0
2021/05/03	2032	03/02/2022	10.95	Put	Bond Future	3,775.1600	3.7752	3,492.9200	3.4929	(7.476)	0	0	400
2021/05/03	2032	03/02/2022	10.14	Call	Bond Future	2,604.5900	2.6046	2,824.2000	2.8242	8.432	0	0	0
2021/05/03	2032	03/02/2022	10.14	Put	Bond Future	6,170.9400	6.1709	5,786.6600	5.7867	(6.227)	0	0	97
2021/05/03	2032	03/02/2022	9.14	Put	Bond Future	10,602.6500	10.6027	10,106.9900	10.1070	(4.675)	0	0	0
2021/05/03	2032	03/02/2022	9.14	Call	Bond Future	1,034.8500	1.0348	1,143.0800	1.1431	10.459	0	0	97
2021/05/03	2032	03/02/2022	8.91	Call	Bond Future	814.7900	0.8148	903.4900	0.9035	10.886	0	0	198
2021/05/03	2032	03/02/2022	10.44	Call	Bond Future	3,309.2000	3.3092	3,567.1100	3.5671	7.794	0	0	0
2021/05/03	2032	03/02/2022	10.44	Put	Bond Future	5,175.1000	5.1751	4,829.1200	4.8291	(6.685)	0	0	0
2021/05/03	2032	03/02/2022	10.45	Call	Bond Future	3,334.0900	3.3341	3,593.2800	3.5933	7.774	0	0	0
2021/05/03	2032	05/05/2022	11.02	Put	Bond Future	79.5200	0.0795	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2032	05/05/2022	11.03	Call	Bond Future	0.0000	0.0000	583.4500	0.5834	100.000	0	0	0
2021/05/03	2032	05/05/2022	11.03	Put	Bond Future	26.9500	0.0269	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2032	05/05/2022			Bond Future	11.0351	84.3672	10.9195	84.9776	(1.048)	0.0000	0.0000	0
2021/05/03	2032	05/05/2022	11.04	Call	Bond Future	25.5700	0.0256	635.9700	0.6360	2387.172	0	0	0
2021/05/03	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2032	05/05/2022	11.02	Call	Bond Future	0.0000	0.0000	530.8800	0.5309	100.000	0	0	0
2021/05/03	2033	06/05/2021			Bond Future	103.6444	103.6444	103.6670	103.6670	0.022	0.0000	0.0000	1,088
2021/05/03	2033	05/08/2021			Bond Future	104.7434	104.7434	104.7659	104.7659	0.021	0.0000	0.0000	9,629
2021/05/03	2033	04/11/2021			Bond Future	104.7318	104.7318	104.7499	104.7499	0.017	0.0000	0.0000	0
2021/05/03	2033	03/02/2022			Bond Future	105.9197	105.9197	105.9380	105.9380	0.017	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
2021/05/03	2033	05/05/2022			Bond Future	105.8220	105.8220	105.8366	105.8366	0.014	0.0000	0.0000	0
2021/05/03	2037	06/05/2021	12.42	Call	Bond Future	7,868.5800	7.8686	8,679.7200	8.6797	10.309	0	0	0
2021/05/03	2037	06/05/2021	12.44	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2037	06/05/2021	12.43	Call	Bond Future	7,922.4000	7.9224	8,733.5500	8.7336	10.239	0	0	0
2021/05/03	2037	06/05/2021			Bond Future	11.0702	83.3689	10.9423	84.1801	(1.155)	0.0000	0.0000	46,538
2021/05/03	2037	06/05/2021	12.42	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2037	06/05/2021	12.44	Call	Bond Future	7,976.1700	7.9762	8,787.3300	8.7873	10.170	0	0	0
2021/05/03	2037	06/05/2021	12.43	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2037	05/08/2021	12.27	Call	Bond Future	6,843.7800	6.8438	7,443.3200	7.4433	8.760	0	0	0
2021/05/03	2037	05/08/2021	12.27	Put	Bond Future	1,257.5400	1.2575	1,037.8600	1.0379	(17.469)	0	0	0
2021/05/03	2037	05/08/2021	12.28	Call	Bond Future	6,883.7200	6.8837	7,485.1200	7.4851	8.737	0	0	0
2021/05/03	2037	05/08/2021	12.26	Put	Bond Future	1,272.3300	1.2723	1,050.7800	1.0508	(17.413)	0	0	0
2021/05/03	2037	05/08/2021			Bond Future	11.3027	79.9768	11.1695	80.7960	(1.179)	0.0000	0.0000	122,669
2021/05/03	2037	05/08/2021	12.28	Put	Bond Future	1,242.9000	1.2429	1,025.0800	1.0251	(17.525)	0	0	0
2021/05/03	2037	05/08/2021	12.26	Call	Bond Future	6,803.9200	6.8039	7,401.5900	7.4016	8.784	0	0	0
2021/05/03	2037	04/11/2021	12.30	Call	Bond Future	6,845.3800	6.8454	7,394.4600	7.3945	8.021	0	0	0
2021/05/03	2037	04/11/2021	12.30	Put	Bond Future	2,388.0800	2.3881	2,109.1600	2.1092	(11.680)	0	0	600
2021/05/03	2037	04/11/2021	11.49	Put	Bond Future	4,185.3500	4.1854	3,767.8700	3.7679	(9.975)	0	0	0
2021/05/03	2037	04/11/2021	11.49	Call	Bond Future	4,038.4900	4.0385	4,449.0100	4.4490	10.165	0	0	600
2021/05/03	2037	04/11/2021	12.82	Put	Bond Future	1,589.7000	1.5897	1,383.7200	1.3837	(12.957)	0	0	0
2021/05/03	2037	04/11/2021	12.83	Call	Bond Future	8,826.2400	8.8262	9,449.5800	9.4496	7.062	0	0	0
2021/05/03	2037	04/11/2021			Bond Future	11.5147	80.8831	11.3763	81.7111	(1.202)	0.0000	0.0000	0
2021/05/03	2037	04/11/2021	12.82	Call	Bond Future	8,788.9500	8.7889	9,410.9700	9.4110	7.077	0	0	0
2021/05/03	2037	04/11/2021	12.83	Put	Bond Future	1,575.8000	1.5758	1,371.1400	1.3711	(12.988)	0	0	0
2021/05/03	2037	04/11/2021	12.81	Call	Bond Future	8,751.7200	8.7517	9,372.4000	9.3724	7.092	0	0	0
2021/05/03	2037	04/11/2021	12.81	Put	Bond Future	1,603.7100	1.6037	1,396.3900	1.3964	(12.928)	0	0	0
2021/05/03	2037	03/02/2022	11.46	Call	Bond Future	3,882.8000	3.8828	4,265.0100	4.2650	9.844	0	0	0
2021/05/03	2037	03/02/2022	11.47	Put	Bond Future	5,544.1300	5.5441	5,090.8400	5.0908	(8.176)	0	0	0
2021/05/03	2037	03/02/2022	11.45	Call	Bond Future	3,855.5900	3.8556	4,236.1000	4.2361	9.869	0	0	0
2021/05/03	2037	03/02/2022			Bond Future	11.7496	77.5271	11.6053	78.3643	(1.229)	0.0000	0.0000	0
2021/05/03	2037	03/02/2022	11.46	Put	Bond Future	5,576.2200	5.5762	5,121.2400	5.1212	(8.159)	0	0	0
2021/05/03	2037	03/02/2022	11.47	Call	Bond Future	3,910.1000	3.9101	4,294.0000	4.2940	9.818	0	0	0
2021/05/03	2037	03/02/2022	11.45	Put	Bond Future	5,608.4700	5.6085	5,151.7900	5.1518	(8.143)	0	0	0
2021/05/03	2037	05/05/2022	11.84	Put	Bond Future	918.0000	0.9180	71.8100	0.0718	(92.178)	0	0	0
2021/05/03	2037	05/05/2022	11.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2037	05/05/2022	11.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2037	05/05/2022			Bond Future	12.0033	78.3514	11.8527	79.1976	(1.255)	0.0000	0.0000	0
2021/05/03	2037	05/05/2022	11.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2037	05/05/2022	11.82	Put	Bond Future	1,031.5800	1.0316	185.3900	0.1854	(82.029)	0	0	0
2021/05/03	2037	05/05/2022	11.83	Put	Bond Future	974.7600	0.9748	128.5700	0.1286	(86.810)	0	0	0
2021/05/03	2038	06/05/2021			Bond Future	117.2354	117.2354	117.2618	117.2618	0.023	0.0000	0.0000	6,188
2021/05/03	2038	05/08/2021			Bond Future	116.7619	116.7619	116.7824	116.7824	0.018	0.0000	0.0000	7,640
2021/05/03	2038	04/11/2021			Bond Future	118.1109	118.1109	118.1310	118.1310	0.017	0.0000	0.0000	0
2021/05/03	2038	03/02/2022			Bond Future	117.7033	117.7033	117.7179	117.7179	0.012	0.0000	0.0000	0
2021/05/03	2038	05/05/2022			Bond Future	118.9843	118.9843	118.9992	118.9992	0.012	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/03	2040	06/05/2021	10.83	Put	Bond Future	2,698.9400		2.6989	1,756.1600	1.7562	(34.931)	0	0	0
2021/05/03	2040	06/05/2021	10.83	Call	Bond Future	127.7100		0.1277	115.4800	0.1155	(9.576)	0	0	300
2021/05/03	2040	06/05/2021	11.58	Put	Bond Future	157.4300		0.1574	9.9200	0.0099	(93.699)	0	0	0
2021/05/03	2040	06/05/2021	11.58	Call	Bond Future	2,608.4800		2.6085	3,391.5200	3.3915	30.019	0	0	300
2021/05/03	2040	06/05/2021	12.44	Put	Bond Future	0.3300		0.0003	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2040	06/05/2021	12.44	Call	Bond Future	7,647.2500		7.6473	8,577.4700	8.5775	12.164	0	0	0
2021/05/03	2040	06/05/2021			Bond Future	11.2049		85.3333	11.0671	86.2639	(1.230)	0.0000	0.0000	38,142
2021/05/03	2040	06/05/2021	13.38	Call	Bond Future	12,722.2400		12.7222	13,652.7900	13.6528	7.314	0	0	0
2021/05/03	2040	06/05/2021	13.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2021/05/03	2040	06/05/2021	12.42	Put	Bond Future	0.4000		0.0004	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2040	06/05/2021	12.42	Call	Bond Future	7,532.7800		7.5328	8,462.9300	8.4629	12.348	0	0	0
2021/05/03	2040	06/05/2021	12.43	Put	Bond Future	0.3700		0.0004	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2040	06/05/2021	12.43	Call	Bond Future	7,590.0500		7.5900	8,520.2300	8.5202	12.255	0	0	0
2021/05/03	2040	05/08/2021	12.48	Call	Bond Future	7,566.4100		7.5664	8,275.6300	8.2756	9.373	0	0	0
2021/05/03	2040	05/08/2021	12.49	Put	Bond Future	1,198.0600		1.1981	969.5800	0.9696	(19.071)	0	0	0
2021/05/03	2040	05/08/2021	12.47	Call	Bond Future	7,524.0100		7.5240	8,231.2100	8.2312	9.399	0	0	0
2021/05/03	2040	05/08/2021	11.05	Put	Bond Future	4,762.1100		4.7621	4,167.7000	4.1677	(12.482)	0	0	0
2021/05/03	2040	05/08/2021	11.05	Call	Bond Future	2,218.4500		2.2184	2,563.7500	2.5638	15.565	0	0	900
2021/05/03	2040	05/08/2021			Bond Future	11.4330		81.7113	11.2893	82.6510	(1.257)	0.0000	0.0000	82,985
2021/05/03	2040	05/08/2021	12.48	Put	Bond Future	1,212.3600		1.2124	981.8700	0.9819	(19.012)	0	0	0
2021/05/03	2040	05/08/2021	12.49	Call	Bond Future	7,608.8700		7.6089	8,320.1000	8.3201	9.347	0	0	0
2021/05/03	2040	05/08/2021	12.47	Put	Bond Future	1,226.7900		1.2268	994.2800	0.9943	(18.953)	0	0	0
2021/05/03	2040	05/08/2021	11.55	Put	Bond Future	3,023.6700		3.0237	2,574.6800	2.5747	(14.849)	0	0	0
2021/05/03	2040	05/08/2021	11.55	Call	Bond Future	3,776.0300		3.7760	4,266.7500	4.2668	12.996	0	0	900
2021/05/03	2040	05/08/2021	14.80	Call	Bond Future	17,876.0800		17.8761	18,802.2500	18.8022	5.181	0	0	0
2021/05/03	2040	05/08/2021	14.80	Put	Bond Future	40.2200		0.0402	26.6800	0.0267	(33.665)	0	0	900
2021/05/03	2040	04/11/2021	12.90	Call	Bond Future	9,087.7200		9.0877	9,797.9200	9.7979	7.815	0	0	0
2021/05/03	2040	04/11/2021	12.90	Put	Bond Future	1,750.4200		1.7504	1,510.7500	1.5107	(13.692)	0	0	0
2021/05/03	2040	04/11/2021	12.89	Call	Bond Future	9,049.0300		9.0490	9,757.6900	9.7577	7.831	0	0	0
2021/05/03	2040	04/11/2021	12.89	Put	Bond Future	1,765.6400		1.7656	1,524.4300	1.5244	(13.661)	0	0	0
2021/05/03	2040	04/11/2021			Bond Future	11.6409		82.6373	11.4915	83.5872	(1.284)	0.0000	0.0000	0
2021/05/03	2040	04/11/2021	12.91	Call	Bond Future	9,126.4500		9.1264	9,838.1700	9.8382	7.798	0	0	0
2021/05/03	2040	04/11/2021	12.91	Put	Bond Future	1,735.3100		1.7353	1,497.1600	1.4972	(13.724)	0	0	0
2021/05/03	2040	03/02/2022	11.58	Put	Bond Future	5,879.0100		5.8790	5,360.8100	5.3608	(8.814)	0	0	0
2021/05/03	2040	03/02/2022	11.59	Call	Bond Future	4,100.4300		4.1004	4,544.5300	4.5445	10.831	0	0	0
2021/05/03	2040	03/02/2022	11.57	Put	Bond Future	5,913.5700		5.9136	5,393.4000	5.3934	(8.796)	0	0	0
2021/05/03	2040	03/02/2022			Bond Future	11.8710		79.0507	11.7151	80.0110	(1.313)	0.0000	0.0000	0
2021/05/03	2040	03/02/2022	11.58	Call	Bond Future	4,071.6000		4.0716	4,513.7300	4.5137	10.859	0	0	0
2021/05/03	2040	03/02/2022	11.59	Put	Bond Future	5,844.6300		5.8446	5,328.4000	5.3284	(8.833)	0	0	0
2021/05/03	2040	03/02/2022	11.57	Call	Bond Future	4,042.8700		4.0429	4,483.0300	4.4830	10.887	0	0	0
2021/05/03	2040	05/05/2022	11.91	Put	Bond Future	1,247.7500		1.2478	277.0000	0.2770	(77.800)	0	0	0
2021/05/03	2040	05/05/2022	11.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2040	05/05/2022	11.92	Put	Bond Future	1,187.2200		1.1872	216.4700	0.2165	(81.767)	0	0	0
2021/05/03	2040	05/05/2022			Bond Future	12.1187		79.8911	11.9559	80.8618	(1.343)	0.0000	0.0000	0
2021/05/03	2040	05/05/2022	11.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2040	05/05/2022	11.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2040	05/05/2022	11.90	Put	Bond Future	1,308.3600		1.3084	337.6100	0.3376	(74.196)	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
2021/05/03	2044	06/05/2021	11.40	Call	Bond Future	1,466.0200	1.4660	1,968.6400	1.9686	34.285	0	0	0
2021/05/03	2044	06/05/2021	11.40	Put	Bond Future	494.9500	0.4949	95.4500	0.0954	(80.715)	0	0	3,100
2021/05/03	2044	06/05/2021	11.79	Call	Bond Future	3,539.1600	3.5392	4,377.4100	4.3774	23.685	0	0	0
2021/05/03	2044	06/05/2021	11.79	Put	Bond Future	65.7400	0.0657	1.8700	0.0019	(97.155)	0	0	3,100
2021/05/03	2044	06/05/2021	11.10	Call	Bond Future	461.6500	0.4616	561.3100	0.5613	21.588	0	0	0
2021/05/03	2044	06/05/2021	12.50	Call	Bond Future	7,692.3000	7.6923	8,594.0900	8.5941	11.723	0	0	0
2021/05/03	2044	06/05/2021	12.50	Put	Bond Future	0.3300	0.0003	0.0000	0.0000	(100.000)	0	0	3,100
2021/05/03	2044	06/05/2021	12.43	Put	Bond Future	0.6400	0.0006	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2044	06/05/2021	12.43	Call	Bond Future	7,294.8900	7.2949	8,196.3700	8.1964	12.358	0	0	0
2021/05/03	2044	06/05/2021	12.44	Put	Bond Future	0.5900	0.0006	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2044	06/05/2021	12.44	Call	Bond Future	7,351.8900	7.3519	8,253.4200	8.2534	12.263	0	0	0
2021/05/03	2044	06/05/2021			Bond Future	11.2543	81.9841	11.1216	82.8862	(1.179)	0.0000	0.0000	41,080
2021/05/03	2044	06/05/2021	10.70	Put	Bond Future	3,919.2000	3.9192	3,000.5100	3.0005	(23.441)	0	0	0
2021/05/03	2044	06/05/2021	10.70	Call	Bond Future	32.7200	0.0327	16.1500	0.0162	(50.642)	0	0	3,100
2021/05/03	2044	06/05/2021	11.10	Put	Bond Future	1,512.4100	1.5124	709.9500	0.7100	(53.058)	0	0	3,100
2021/05/03	2044	06/05/2021	11.90	Call	Bond Future	4,188.3000	4.1883	5,057.2500	5.0573	20.747	0	0	0
2021/05/03	2044	06/05/2021	11.90	Put	Bond Future	33.6600	0.0337	0.4900	0.0005	(98.544)	0	0	0
2021/05/03	2044	06/05/2021	11.35	Put	Bond Future	612.9200	0.6129	142.3300	0.1423	(76.778)	0	0	0
2021/05/03	2044	06/05/2021	11.35	Call	Bond Future	1,253.0300	1.2530	1,684.5600	1.6846	34.439	0	0	3,100
2021/05/03	2044	06/05/2021	12.45	Put	Bond Future	0.5300	0.0005	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	2044	06/05/2021	12.45	Call	Bond Future	7,408.8000	7.4088	8,310.3900	8.3104	12.169	0	0	0
2021/05/03	2044	05/08/2021	12.60	Put	Bond Future	1,120.3000	1.1203	909.1700	0.9092	(18.846)	0	0	0
2021/05/03	2044	05/08/2021	12.61	Call	Bond Future	7,954.7900	7.9548	8,656.6200	8.6566	8.823	0	0	0
2021/05/03	2044	05/08/2021	12.61	Put	Bond Future	1,107.0500	1.1070	897.7800	0.8978	(18.903)	0	0	0
2021/05/03	2044	05/08/2021			Bond Future	11.4735	78.4525	11.3351	79.3636	(1.207)	0.0000	0.0000	57,362
2021/05/03	2044	05/08/2021	12.60	Call	Bond Future	7,912.3500	7.9124	8,612.3200	8.6123	8.847	0	0	0
2021/05/03	2044	05/08/2021	12.59	Call	Bond Future	7,869.9600	7.8700	8,568.0600	8.5681	8.870	0	0	0
2021/05/03	2044	05/08/2021	12.59	Put	Bond Future	1,133.6800	1.1337	920.6800	0.9207	(18.788)	0	0	0
2021/05/03	2044	04/11/2021	12.91	Call	Bond Future	9,006.3800	9.0064	9,689.6800	9.6897	7.587	0	0	0
2021/05/03	2044	04/11/2021	12.91	Put	Bond Future	1,807.2500	1.8072	1,569.6700	1.5697	(13.146)	0	0	0
2021/05/03	2044	04/11/2021			Bond Future	11.6730	79.3417	11.5290	80.2626	(1.234)	0.0000	0.0000	0
2021/05/03	2044	04/11/2021	12.90	Call	Bond Future	8,968.3500	8.9684	9,650.1600	9.6502	7.602	0	0	0
2021/05/03	2044	04/11/2021	12.90	Put	Bond Future	1,822.7000	1.8227	1,583.6300	1.5836	(13.116)	0	0	0
2021/05/03	2044	04/11/2021	12.89	Call	Bond Future	8,930.3600	8.9304	9,610.6800	9.6107	7.618	0	0	0
2021/05/03	2044	04/11/2021	12.89	Put	Bond Future	1,838.2600	1.8383	1,597.7000	1.5977	(13.086)	0	0	0
2021/05/03	2044	03/02/2022	11.59	Call	Bond Future	4,058.2400	4.0582	4,484.3600	4.4844	10.500	0	0	0
2021/05/03	2044	03/02/2022	11.59	Put	Bond Future	5,958.9700	5.9590	5,453.9500	5.4539	(8.475)	0	0	0
2021/05/03	2044	03/02/2022	11.60	Call	Bond Future	4,086.9800	4.0870	4,515.0200	4.5150	10.473	0	0	0
2021/05/03	2044	03/02/2022	11.60	Put	Bond Future	5,923.8100	5.9238	5,420.7100	5.4207	(8.493)	0	0	0
2021/05/03	2044	03/02/2022			Bond Future	11.8936	75.8435	11.7433	76.7747	(1.264)	0.0000	0.0000	0
2021/05/03	2044	03/02/2022	11.61	Call	Bond Future	4,116.0800	4.1161	4,546.0300	4.5460	10.446	0	0	0
2021/05/03	2044	03/02/2022	11.61	Put	Bond Future	5,889.1000	5.8891	5,387.9100	5.3879	(8.510)	0	0	0
2021/05/03	2044	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2044	05/05/2022	11.91	Put	Bond Future	1,328.1100	1.3281	386.9800	0.3870	(70.862)	0	0	0
2021/05/03	2044	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	2044	05/05/2022	11.92	Put	Bond Future	1,267.0300	1.2670	325.9000	0.3259	(74.278)	0	0	0
2021/05/03	2044	05/05/2022			Bond Future	12.1306	76.6498	11.9736	77.5910	(1.294)	0.0000	0.0000	0
2021/05/03	2044	05/05/2022	11.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/03	2044	05/05/2022	11.93	Put	Bond Future	1,206.0400	1.2060	264.9100	0.2649	(78.035)	0	0	0
2021/05/03	2046	06/05/2021			Bond Future	105.7458	105.7458	105.7696	105.7696	0.022	0.0000	0.0000	12,206
2021/05/03	2046	05/08/2021			Bond Future	106.8672	106.8672	106.8908	106.8908	0.022	0.0000	0.0000	16,718
2021/05/03	2046	04/11/2021			Bond Future	106.2990	106.2990	106.3162	106.3162	0.016	0.0000	0.0000	0
2021/05/03	2046	03/02/2022			Bond Future	107.5047	107.5047	107.5220	107.5220	0.016	0.0000	0.0000	0
2021/05/03	2046	05/05/2022			Bond Future	106.8350	106.8350	106.8467	106.8467	0.011	0.0000	0.0000	0
2021/05/03	2050	06/05/2021			Bond Future	108.8012	108.8012	108.8257	108.8257	0.022	0.0000	0.0000	8,923
2021/05/03	2050	05/08/2021			Bond Future	108.0329	108.0329	108.0512	108.0512	0.017	0.0000	0.0000	11,184
2021/05/03	2050	04/11/2021			Bond Future	109.2809	109.2809	109.2989	109.2989	0.016	0.0000	0.0000	0
2021/05/03	2050	03/02/2022			Bond Future	108.5783	108.5783	108.5899	108.5899	0.011	0.0000	0.0000	0
2021/05/03	2050	05/05/2022			Bond Future	109.7601	109.7601	109.7719	109.7719	0.011	0.0000	0.0000	0
2021/05/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	AL37	06/05/2021			Index Future	782.4120	782.4120	784.9220	784.9220	0.321	0.0000	0.0000	0
2021/05/03	AL37	05/08/2021			Index Future	790.4250	790.4250	792.9490	792.9490	0.319	0.0000	0.0000	0
2021/05/03	AL37	04/11/2021			Index Future	799.4500	799.4500	801.9890	801.9890	0.318	0.0000	0.0000	0
2021/05/03	AL37	03/02/2022			Index Future	808.3270	808.3270	810.8930	810.8930	0.317	0.0000	0.0000	0
2021/05/03	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/05/03	AL7T	06/05/2021			Index Future	866.4760	866.4760	872.4520	872.4520	0.690	0.0000	0.0000	0
2021/05/03	AL7T	05/08/2021			Index Future	875.3500	875.3500	881.3740	881.3740	0.688	0.0000	0.0000	0
2021/05/03	AL7T	04/11/2021			Index Future	885.3440	885.3440	891.4220	891.4220	0.687	0.0000	0.0000	0
2021/05/03	AL7T	03/02/2022			Index Future	895.1740	895.1740	901.3190	901.3190	0.686	0.0000	0.0000	0
2021/05/03	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/05/03	ALBI	06/05/2021			Index Future	760.3730	760.3730	766.1380	766.1380	0.758	0.0000	0.0000	132
2021/05/03	ALBI	05/08/2021			Index Future	768.1610	768.1610	773.9730	773.9730	0.757	0.0000	0.0000	134
2021/05/03	ALBI	04/11/2021			Index Future	776.9310	776.9310	782.7970	782.7970	0.755	0.0000	0.0000	0
2021/05/03	ALBI	03/02/2022			Index Future	785.5580	785.5580	791.4870	791.4870	0.755	0.0000	0.0000	0
2021/05/03	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/05/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C030	31/01/2030			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
2021/05/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/03	ES33	06/05/2021			Bond Future	11.7373	73.8689	11.6091	74.5324	(1.092)	0.0000	0.0000	0
2021/05/03	ES33	05/08/2021			Bond Future	12.0054	74.6523	11.8717	75.3225	(1.114)	0.0000	0.0000	350
2021/05/03	ES33	04/11/2021			Bond Future	12.2667	71.7390	12.1273	72.4166	(1.136)	0.0000	0.0000	0
2021/05/03	ES33	03/02/2022			Bond Future	12.5551	72.5529	12.4094	73.2380	(1.160)	0.0000	0.0000	0
2021/05/03	ES33	05/05/2022			Bond Future	12.8606	69.5664	12.7082	70.2591	(1.185)	0.0000	0.0000	0
2021/05/03	ES42	06/05/2021			Bond Future	12.2113	72.5045	12.0783	73.2731	(1.089)	0.0000	0.0000	0
2021/05/03	ES42	05/08/2021			Bond Future	12.4643	73.2734	12.3253	74.0498	(1.115)	0.0000	0.0000	4,779
2021/05/03	ES42	04/11/2021			Bond Future	12.7133	69.8616	12.5680	70.6466	(1.143)	0.0000	0.0000	0
2021/05/03	ES42	03/02/2022			Bond Future	12.9784	70.6542	12.8263	71.4481	(1.172)	0.0000	0.0000	0
2021/05/03	ES42	05/05/2022			Bond Future	13.2688	67.1648	13.1091	67.9674	(1.203)	0.0000	0.0000	0
2021/05/03	GOVI	06/05/2021	678.67	Call	GOVI	728,370.0000	72.8370	784,460.0000	78.4460	7.701	0	0	0
2021/05/03	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	06/05/2021	678.68	Call	GOVI	728,270.0000	72.8270	784,360.0000	78.4360	7.702	0	0	0
2021/05/03	GOVI	06/05/2021			GOVI	751.5070	751.5070	757.1160	757.1160	0.746	0.0000	0.0000	37
2021/05/03	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	06/05/2021	678.69	Call	GOVI	728,170.0000	72.8170	784,260.0000	78.4260	7.703	0	0	0
2021/05/03	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	05/08/2021	719.14	Call	GOVI	400,630.0000	40.0630	457,190.0000	45.7190	14.118	0	0	0
2021/05/03	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	05/08/2021	719.13	Call	GOVI	400,730.0000	40.0730	457,290.0000	45.7290	14.114	0	0	0
2021/05/03	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	05/08/2021			GOVI	759.2030	759.2030	764.8590	764.8590	0.745	0.0000	0.0000	967
2021/05/03	GOVI	05/08/2021	719.15	Call	GOVI	400,530.0000	40.0530	457,090.0000	45.7090	14.121	0	0	0
2021/05/03	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	04/11/2021	728.41	Call	GOVI	394,620.0000	39.4620	451,690.0000	45.1690	14.462	0	0	0
2021/05/03	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	04/11/2021	728.40	Call	GOVI	394,720.0000	39.4720	451,790.0000	45.1790	14.458	0	0	0
2021/05/03	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	04/11/2021			GOVI	767.8720	767.8720	773.5790	773.5790	0.743	0.0000	0.0000	0
2021/05/03	GOVI	04/11/2021	728.42	Call	GOVI	394,520.0000	39.4520	451,590.0000	45.1590	14.466	0	0	0
2021/05/03	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	03/02/2022	792.76	Put	GOVI	163,630.0000	16.3630	105,930.0000	10.5930	(35.262)	0	0	0
2021/05/03	GOVI	03/02/2022			GOVI	776.3970	776.3970	782.1670	782.1670	0.743	0.0000	0.0000	0
2021/05/03	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	03/02/2022	792.75	Put	GOVI	163,530.0000	16.3530	105,830.0000	10.5830	(35.284)	0	0	0
2021/05/03	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	03/02/2022	792.74	Put	GOVI	163,430.0000	16.3430	105,730.0000	10.5730	(35.306)	0	0	0
2021/05/03	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/05/03	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/03	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/05/03	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/03	IGOV	06/05/2021			Index Future	283.9040	283.9040	284.0420	284.0420	0.049	0.0000	0.0000	302
2021/05/03	IGOV	05/08/2021			Index Future	286.8820	286.8820	287.0180	287.0180	0.047	0.0000	0.0000	580
2021/05/03	IGOV	04/11/2021			Index Future	290.2270	290.2270	290.3600	290.3600	0.046	0.0000	0.0000	16
2021/05/03	IGOV	03/02/2022			Index Future	293.5190	293.5190	293.6530	293.6530	0.046	0.0000	0.0000	0
2021/05/03	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/05/03	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/03	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/03	IS05	21/12/2021			Interest Rate Swap	90.7100	90.7100	90.7100	90.7100	0.000	0.0000	0.0000	51
2021/05/03	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1400	90.1400	0.000	0.0000	0.0000	0
2021/05/03	IS05	21/06/2022			Interest Rate Swap	90.3200	90.3200	90.3100	90.3100	(0.011)	0.0000	0.0000	0
2021/05/03	IS05	20/09/2022			Interest Rate Swap	93.5100	93.5100	93.5100	93.5100	0.000	0.0000	0.0000	0
2021/05/03	IS05	20/12/2022			Interest Rate Swap	94.0900	94.0900	94.0800	94.0800	(0.011)	0.0000	0.0000	0
2021/05/03	IS05	22/03/2023			Interest Rate Swap	86.5700	86.5700	86.5700	86.5700	0.000	0.0000	0.0000	0
2021/05/03	IS05	20/06/2023			Interest Rate Swap	92.2000	92.2000	92.2100	92.2100	0.011	0.0000	0.0000	0
2021/05/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/03	IS10	17/12/2025			Interest Rate Swap	80.6800	80.6800	80.6600	80.6600	(0.025)	0.0000	0.0000	0
2021/05/03	IS10	16/03/2026			Interest Rate Swap	77.3100	77.3100	77.3000	77.3000	(0.013)	0.0000	0.0000	0
2021/05/03	IS10	15/06/2026			Interest Rate Swap	75.8300	75.8300	75.8200	75.8200	(0.013)	0.0000	0.0000	0
2021/05/03	IS10	21/09/2026			Interest Rate Swap	77.9600	77.9600	77.9500	77.9500	(0.013)	0.0000	0.0000	0
2021/05/03	IS10	21/12/2026			Interest Rate Swap	82.0700	82.0700	82.0600	82.0600	(0.012)	0.0000	0.0000	0
2021/05/03	IS10	15/03/2027			Interest Rate Swap	80.6800	80.6800	80.6700	80.6700	(0.012)	0.0000	0.0000	0
2021/05/03	IS10	21/06/2027			Interest Rate Swap	82.8800	82.8800	82.8600	82.8600	(0.024)	0.0000	0.0000	0
2021/05/03	IS10	20/09/2027			Interest Rate Swap	88.8000	88.8000	88.7800	88.7800	(0.023)	0.0000	0.0000	0
2021/05/03	IS10	20/12/2027			Interest Rate Swap	89.3300	89.3300	89.3000	89.3000	(0.034)	0.0000	0.0000	0
2021/05/03	IS10	22/03/2028			Interest Rate Swap	82.5000	82.5000	82.4600	82.4600	(0.048)	0.0000	0.0000	0
2021/05/03	IS10	20/06/2028			Interest Rate Swap	90.4100	90.4100	90.3700	90.3700	(0.044)	0.0000	0.0000	0
2021/05/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/03	JBAF	19/05/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/05/03	JBAF	15/06/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/05/03	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7400	96.2600	0.000	0.0000	0.0000	0
2021/05/03	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.7800	96.2200	0.000	0.0000	0.0000	0
2021/05/03	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.8050	96.1950	0.000	0.0000	0.0000	30,000
2021/05/03	JBAF	20/10/2021			Jibar Tradeable Future	3.8700	96.1300	3.8700	96.1300	0.000	0.0000	0.0000	0
2021/05/03	JBAF	15/12/2021			Jibar Tradeable Future	4.0000	96.0000	4.0000	96.0000	0.000	0.0000	0.0000	0
2021/05/03	JBAF	16/03/2022			Jibar Tradeable Future	4.1950	95.8050	4.1950	95.8050	0.000	0.0000	0.0000	0
2021/05/03	JBAF	15/06/2022			Jibar Tradeable Future	4.5650	95.4350	4.5650	95.4350	0.000	0.0000	0.0000	471

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
2021/05/03	JBAF	21/09/2022			Jibar Tradeable Future	4.7400	95.2600	4.7500	95.2500	0.211	0.0000	0.0000	0
2021/05/03	JBAF	21/12/2022			Jibar Tradeable Future	5.1050	94.8950	5.1100	94.8900	0.098	0.0000	0.0000	0
2021/05/03	JBAF	15/03/2023			Jibar Tradeable Future	5.3050	94.6950	5.3050	94.6950	0.000	0.0000	0.0000	0
2021/05/03	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R023	06/05/2021	7.58	Call	Bond Future	4,974.4300	4.9744	5,074.8000	5.0748	2.018	0	0	0
2021/05/03	R023	06/05/2021			Bond Future	4.6820	106.7553	4.6254	106.8557	(1.209)	0.0000	0.0000	26,953
2021/05/03	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R023	06/05/2021	7.56	Call	Bond Future	4,941.1700	4.9412	5,041.5400	5.0415	2.031	0	0	0
2021/05/03	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R023	06/05/2021	7.57	Call	Bond Future	4,957.8000	4.9578	5,058.1700	5.0582	2.024	0	0	0
2021/05/03	R023	05/08/2021	5.30	Call	Bond Future	877.2500	0.8772	959.7800	0.9598	9.408	0	0	0
2021/05/03	R023	05/08/2021	5.30	Put	Bond Future	75.3500	0.0754	57.0000	0.0570	(24.353)	0	0	0
2021/05/03	R023	05/08/2021	5.29	Call	Bond Future	863.9000	0.8639	946.0500	0.9461	9.509	0	0	0
2021/05/03	R023	05/08/2021	5.29	Put	Bond Future	77.1100	0.0771	58.3800	0.0584	(24.290)	0	0	0
2021/05/03	R023	05/08/2021			Bond Future	4.7718	107.8606	4.7057	107.9615	(1.385)	0.0000	0.0000	15,675
2021/05/03	R023	05/08/2021	5.31	Call	Bond Future	890.6500	0.8906	973.5400	0.9735	9.307	0	0	0
2021/05/03	R023	05/08/2021	5.31	Put	Bond Future	73.6500	0.0737	55.6600	0.0557	(24.426)	0	0	0
2021/05/03	R023	04/11/2021	4.91	Call	Bond Future	440.7100	0.4407	496.6600	0.4967	12.695	0	0	0
2021/05/03	R023	04/11/2021	4.91	Put	Bond Future	307.7700	0.3078	262.3100	0.2623	(14.771)	0	0	0
2021/05/03	R023	04/11/2021	4.90	Call	Bond Future	432.7200	0.4327	488.1300	0.4881	12.805	0	0	0
2021/05/03	R023	04/11/2021	4.90	Put	Bond Future	312.6200	0.3126	266.6200	0.2666	(14.714)	0	0	0
2021/05/03	R023	04/11/2021			Bond Future	4.8066	105.1727	4.7278	105.2741	(1.639)	0.0000	0.0000	0
2021/05/03	R023	04/11/2021	4.92	Call	Bond Future	448.7600	0.4488	505.2400	0.5052	12.586	0	0	0
2021/05/03	R023	04/11/2021	4.92	Put	Bond Future	302.9800	0.3030	258.0500	0.2580	(14.829)	0	0	0
2021/05/03	R023	03/02/2022	5.08	Call	Bond Future	495.4000	0.4954	554.6200	0.5546	11.954	0	0	0
2021/05/03	R023	03/02/2022	5.08	Put	Bond Future	306.7700	0.3068	263.5100	0.2635	(14.102)	0	0	0
2021/05/03	R023	03/02/2022			Bond Future	4.8982	106.3406	4.7997	106.4431	(2.012)	0.0000	0.0000	0
2021/05/03	R023	03/02/2022	5.07	Call	Bond Future	488.7400	0.4887	547.5600	0.5476	12.035	0	0	0
2021/05/03	R023	03/02/2022	5.07	Put	Bond Future	310.4800	0.3105	266.8200	0.2668	(14.062)	0	0	0
2021/05/03	R023	03/02/2022	5.06	Call	Bond Future	482.5000	0.4825	540.9000	0.5409	12.104	0	0	0
2021/05/03	R023	03/02/2022	5.06	Put	Bond Future	314.6000	0.3146	270.5200	0.2705	(14.011)	0	0	0
2021/05/03	R023	05/05/2022	6.31	Call	Bond Future	968.0600	0.9681	1,071.7700	1.0718	10.713	0	0	0
2021/05/03	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R023	05/05/2022			Bond Future	5.0852	103.5651	4.9551	103.6688	(2.558)	0.0000	0.0000	0
2021/05/03	R023	05/05/2022	6.30	Call	Bond Future	960.2200	0.9602	1,063.9300	1.0639	10.801	0	0	0
2021/05/03	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R023	05/05/2022	6.29	Call	Bond Future	952.3700	0.9524	1,056.0800	1.0561	10.890	0	0	0
2021/05/03	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R035	06/05/2021	10.24	Call	Bond Future	19.5100	0.0195	7.6300	0.0076	(60.892)	0	0	223
2021/05/03	R035	06/05/2021	10.24	Put	Bond Future	4,050.2800	4.0503	3,190.6000	3.1906	(21.225)	0	0	0
2021/05/03	R035	06/05/2021	10.55	Call	Bond Future	194.0800	0.1941	193.2800	0.1933	(0.412)	0	0	0
2021/05/03	R035	06/05/2021	10.55	Put	Bond Future	2,159.5400	2.1595	1,310.9400	1.3109	(39.295)	0	0	500
2021/05/03	R035	06/05/2021	10.05	Put	Bond Future	5,334.2400	5.3342	4,484.0100	4.4840	(15.939)	0	0	0
2021/05/03	R035	06/05/2021	10.05	Call	Bond Future	2.8200	0.0028	0.3900	0.0004	(86.170)	0	0	500
2021/05/03	R035	06/05/2021	10.40	Put	Bond Future	3,028.1000	3.0281	2,158.8600	2.1589	(28.706)	0	0	0
2021/05/03	R035	06/05/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/03	R035	06/05/2021	11.55	Call	Bond Future	4,267.2600		4.2673	5,093.5800	5.0936	19.364	0	0	0
2021/05/03	R035	06/05/2021	11.55	Put	Bond Future	21.6900		0.0217	0.2100	0.0002	(99.032)	0	0	1,650
2021/05/03	R035	06/05/2021	12.77	Call	Bond Future	10,981.8800		10.9819	11,829.6800	11.8297	7.720	0	0	0
2021/05/03	R035	06/05/2021	12.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,650
2021/05/03	R035	06/05/2021	12.35	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R035	06/05/2021	12.37	Call	Bond Future	8,867.6900		8.8677	9,715.4800	9.7155	9.560	0	0	0
2021/05/03	R035	06/05/2021	12.36	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R035	06/05/2021			Bond Future	10.8550		87.7076	10.7222	88.5554	(1.223)	0.0000	0.0000	67,637
2021/05/03	R035	06/05/2021	11.32	Put	Bond Future	90.9000		0.0909	3.7600	0.0038	(95.864)	0	0	223
2021/05/03	R035	06/05/2021	11.32	Call	Bond Future	2,966.2500		2.9663	3,726.9100	3.7269	25.644	0	0	0
2021/05/03	R035	06/05/2021	12.02	Put	Bond Future	0.4700		0.0005	0.0000	0.0000	(100.000)	0	0	223
2021/05/03	R035	06/05/2021	12.02	Call	Bond Future	6,944.1200		6.9441	7,791.4500	7.7914	12.202	0	0	0
2021/05/03	R035	06/05/2021	11.05	Call	Bond Future	1,594.1100		1.5941	2,129.3600	2.1294	33.577	0	0	0
2021/05/03	R035	06/05/2021	11.05	Put	Bond Future	370.8000		0.3708	58.2500	0.0583	(84.291)	0	0	500
2021/05/03	R035	06/05/2021	10.40	Call	Bond Future	71.9700		0.0720	50.5300	0.0505	(29.790)	0	0	600
2021/05/03	R035	06/05/2021	11.15	Put	Bond Future	228.6400		0.2286	22.9900	0.0230	(89.945)	0	0	0
2021/05/03	R035	06/05/2021	11.15	Call	Bond Future	2,069.3900		2.0694	2,711.5400	2.7115	31.031	0	0	600
2021/05/03	R035	06/05/2021	12.91	Call	Bond Future	11,701.2700		11.7013	12,549.0700	12.5491	7.245	0	0	0
2021/05/03	R035	06/05/2021	10.81	Put	Bond Future	988.8800		0.9889	356.3000	0.3563	(63.969)	0	0	0
2021/05/03	R035	06/05/2021	10.81	Call	Bond Future	703.0000		0.7030	918.2200	0.9182	30.615	0	0	1,650
2021/05/03	R035	06/05/2021	12.35	Call	Bond Future	8,759.6400		8.7596	9,607.4300	9.6074	9.678	0	0	0
2021/05/03	R035	06/05/2021	12.37	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R035	06/05/2021	12.36	Call	Bond Future	8,813.6900		8.8137	9,661.4800	9.6615	9.619	0	0	0
2021/05/03	R035	05/08/2021	11.37	Call	Bond Future	4,097.5100		4.0975	4,584.1500	4.5842	11.876	0	0	0
2021/05/03	R035	05/08/2021	11.37	Put	Bond Future	2,382.9900		2.3830	2,013.5100	2.0135	(15.505)	0	0	100
2021/05/03	R035	05/08/2021	5.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R035	05/08/2021	5.31	Put	Bond Future	49,475.0700		49.4751	48,618.9500	48.6190	(1.730)	0	0	0
2021/05/03	R035	05/08/2021			Bond Future	11.0867		88.6156	10.9483	89.4717	(1.248)	0.0000	0.0000	87,161
2021/05/03	R035	05/08/2021	10.77	Call	Bond Future	2,220.0900		2.2201	2,547.3300	2.5473	14.740	0	0	0
2021/05/03	R035	05/08/2021	10.77	Put	Bond Future	4,198.2300		4.1982	3,669.3500	3.6694	(12.598)	0	0	100
2021/05/03	R035	05/08/2021	10.02	Put	Bond Future	7,669.5400		7.6695	6,956.1200	6.9561	(9.302)	0	0	0
2021/05/03	R035	05/08/2021	10.02	Call	Bond Future	731.0200		0.7310	873.7200	0.8737	19.521	0	0	100
2021/05/03	R035	05/08/2021	5.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R035	05/08/2021	5.30	Put	Bond Future	49,591.6500		49.5916	48,735.5300	48.7355	(1.726)	0	0	0
2021/05/03	R035	05/08/2021	5.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R035	05/08/2021	5.29	Put	Bond Future	49,708.3600		49.7084	48,852.2400	48.8522	(1.722)	0	0	0
2021/05/03	R035	04/11/2021	11.20	Put	Bond Future	4,391.6300		4.3916	3,939.3800	3.9394	(10.298)	0	0	350
2021/05/03	R035	04/11/2021	10.60	Call	Bond Future	2,176.5500		2.1766	2,464.9500	2.4650	13.250	0	0	0
2021/05/03	R035	04/11/2021	10.60	Put	Bond Future	6,566.2100		6.5662	5,989.2800	5.9893	(8.786)	0	0	350
2021/05/03	R035	04/11/2021	10.11	Put	Bond Future	8,885.2100		8.8852	8,213.4800	8.2135	(7.560)	0	0	0
2021/05/03	R035	04/11/2021	10.11	Call	Bond Future	1,265.3600		1.2654	1,458.9600	1.4590	15.300	0	0	350
2021/05/03	R035	04/11/2021	10.12	Put	Bond Future	8,831.5500		8.8315	8,161.5300	8.1615	(7.587)	0	0	0
2021/05/03	R035	04/11/2021	10.12	Call	Bond Future	1,279.3100		1.2793	1,474.6200	1.4746	15.267	0	0	400
2021/05/03	R035	04/11/2021	10.62	Put	Bond Future	6,482.9600		6.4830	5,910.1700	5.9102	(8.835)	0	0	0
2021/05/03	R035	04/11/2021	10.62	Call	Bond Future	2,221.6300		2.2216	2,514.1700	2.5142	13.168	0	0	400
2021/05/03	R035	04/11/2021	11.75	Put	Bond Future	2,968.7900		2.9688	2,623.4100	2.6234	(11.634)	0	0	782
2021/05/03	R035	04/11/2021	11.08	Call	Bond Future	3,391.9600		3.3920	3,780.2900	3.7803	11.449	0	0	0
2021/05/03	R035	04/11/2021	11.08	Put	Bond Future	4,774.9400		4.7749	4,297.9400	4.2979	(9.990)	0	0	782

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/03	R035	04/11/2021	10.23	Put	Bond Future	8,253.4100	8.2534	7,602.6500	7.6026	(7.885)	0	0	0
2021/05/03	R035	04/11/2021	12.53	Call	Bond Future	8,488.9400	8.4889	9,132.2800	9.1323	7.579	0	0	0
2021/05/03	R035	04/11/2021	12.53	Put	Bond Future	1,649.3400	1.6493	1,427.3500	1.4274	(13.459)	0	0	0
2021/05/03	R035	04/11/2021			Bond Future	11.3091	85.1429	11.1651	86.0082	(1.273)	0.0000	0.0000	0
2021/05/03	R035	04/11/2021	11.20	Call	Bond Future	3,737.0000	3.7370	4,150.0800	4.1501	11.054	0	0	0
2021/05/03	R035	04/11/2021	13.82	Call	Bond Future	13,658.1400	13.6581	14,441.7200	14.4417	5.737	0	0	0
2021/05/03	R035	04/11/2021	13.82	Put	Bond Future	459.7200	0.4597	377.9700	0.3780	(17.783)	0	0	400
2021/05/03	R035	04/11/2021	11.75	Call	Bond Future	5,538.5000	5.5385	6,058.4500	6.0585	9.388	0	0	0
2021/05/03	R035	04/11/2021	10.23	Call	Bond Future	1,440.1800	1.4402	1,654.7500	1.6547	14.899	0	0	782
2021/05/03	R035	04/11/2021	12.52	Call	Bond Future	8,451.1200	8.4511	9,093.0000	9.0930	7.595	0	0	0
2021/05/03	R035	04/11/2021	12.52	Put	Bond Future	1,664.1300	1.6641	1,440.6800	1.4407	(13.427)	0	0	0
2021/05/03	R035	04/11/2021	12.51	Call	Bond Future	8,413.3500	8.4134	9,053.7600	9.0538	7.612	0	0	0
2021/05/03	R035	04/11/2021	12.51	Put	Bond Future	1,679.0300	1.6790	1,454.1100	1.4541	(13.396)	0	0	0
2021/05/03	R035	03/02/2022	11.28	Call	Bond Future	3,866.4800	3.8665	4,266.9400	4.2669	10.357	0	0	0
2021/05/03	R035	03/02/2022	11.28	Put	Bond Future	5,481.1700	5.4812	5,006.7700	5.0068	(8.655)	0	0	200
2021/05/03	R035	03/02/2022	10.26	Put	Bond Future	9,648.9700	9.6490	8,995.4100	8.9954	(6.773)	0	0	0
2021/05/03	R035	03/02/2022	10.26	Call	Bond Future	1,644.3200	1.6443	1,865.6200	1.8656	13.458	0	0	200
2021/05/03	R035	03/02/2022	11.73	Call	Bond Future	5,188.2300	5.1882	5,666.7900	5.6668	9.224	0	0	0
2021/05/03	R035	03/02/2022	11.73	Put	Bond Future	4,190.5800	4.1906	3,794.2800	3.7943	(9.457)	0	0	280
2021/05/03	R035	03/02/2022	11.03	Call	Bond Future	3,209.9800	3.2100	3,565.3600	3.5654	11.071	0	0	0
2021/05/03	R035	03/02/2022	11.39	Call	Bond Future	4,173.0600	4.1731	4,593.0700	4.5931	10.065	0	0	0
2021/05/03	R035	03/02/2022	11.39	Put	Bond Future	5,138.0100	5.1380	4,683.1600	4.6832	(8.853)	0	0	683
2021/05/03	R035	03/02/2022	10.65	Call	Bond Future	2,329.8100	2.3298	2,616.3400	2.6163	12.298	0	0	0
2021/05/03	R035	03/02/2022	11.23	Call	Bond Future	3,730.5000	3.7305	4,122.0100	4.1220	10.495	0	0	0
2021/05/03	R035	03/02/2022	11.23	Put	Bond Future	5,642.9600	5.6430	5,159.6100	5.1596	(8.566)	0	0	0
2021/05/03	R035	03/02/2022	11.22	Call	Bond Future	3,703.4700	3.7035	4,093.1800	4.0932	10.523	0	0	0
2021/05/03	R035	03/02/2022	11.22	Put	Bond Future	5,675.6700	5.6757	5,190.5200	5.1905	(8.548)	0	0	0
2021/05/03	R035	03/02/2022			Bond Future	11.5557	86.0885	11.4054	86.9634	(1.301)	0.0000	0.0000	0
2021/05/03	R035	03/02/2022	11.88	Call	Bond Future	5,677.1400	5.6771	6,180.2300	6.1802	8.862	0	0	0
2021/05/03	R035	03/02/2022	11.88	Put	Bond Future	3,835.0900	3.8351	3,463.3200	3.4633	(9.694)	0	0	200
2021/05/03	R035	03/02/2022	11.03	Put	Bond Future	6,328.9900	6.3290	5,809.5100	5.8095	(8.208)	0	0	280
2021/05/03	R035	03/02/2022	10.10	Put	Bond Future	10,490.1700	10.4902	9,812.5400	9.8125	(6.460)	0	0	0
2021/05/03	R035	03/02/2022	10.10	Call	Bond Future	1,420.2300	1.4202	1,617.4600	1.6175	13.887	0	0	280
2021/05/03	R035	03/02/2022	10.65	Put	Bond Future	7,811.1000	7.8111	7,222.7700	7.2228	(7.532)	0	0	683
2021/05/03	R035	03/02/2022	9.70	Put	Bond Future	12,770.3900	12.7704	12,039.0400	12.0390	(5.727)	0	0	0
2021/05/03	R035	03/02/2022	9.70	Call	Bond Future	957.6800	0.9577	1,101.1900	1.1012	14.985	0	0	683
2021/05/03	R035	03/02/2022	11.24	Call	Bond Future	3,757.6200	3.7576	4,150.9300	4.1509	10.467	0	0	0
2021/05/03	R035	03/02/2022	11.24	Put	Bond Future	5,610.4100	5.6104	5,128.8600	5.1289	(8.583)	0	0	0
2021/05/03	R035	05/05/2022	11.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R035	05/05/2022	11.64	Put	Bond Future	976.4100	0.9764	92.1000	0.0921	(90.567)	0	0	0
2021/05/03	R035	05/05/2022	11.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R035	05/05/2022	11.63	Put	Bond Future	1,033.3400	1.0333	149.0300	0.1490	(85.578)	0	0	0
2021/05/03	R035	05/05/2022			Bond Future	11.8131	82.5297	11.6562	83.4140	(1.328)	0.0000	0.0000	0
2021/05/03	R035	05/05/2022	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R035	05/05/2022	11.65	Put	Bond Future	919.5400	0.9195	35.2300	0.0352	(96.169)	0	0	0
2021/05/03	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R186	06/05/2021	10.76	Call	Bond Future	15,194.0000	15.1940	15,551.2400	15.5512	2.351	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
2021/05/03	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R186	06/05/2021	10.77	Call	Bond Future	15,235.0500	15.2351	15,592.2900	15.5923	2.345	0	0	0
2021/05/03	R186	06/05/2021	7.60	Put	Bond Future	129.5800	0.1296	18.2200	0.0182	(85.939)	0	0	5,000
2021/05/03	R186	06/05/2021	7.60	Call	Bond Future	1,189.4200	1.1894	1,435.3000	1.4353	20.672	0	0	5,000
2021/05/03	R186	06/05/2021			Bond Future	7.3833	118.1626	7.3109	118.5199	(0.981)	0.0000	0.0000	40,829
2021/05/03	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R186	06/05/2021	10.78	Call	Bond Future	15,276.0800	15.2761	15,633.3200	15.6333	2.339	0	0	0
2021/05/03	R186	06/05/2021	7.30	Call	Bond Future	303.4900	0.3035	314.6600	0.3147	3.681	0	0	0
2021/05/03	R186	06/05/2021	7.30	Put	Bond Future	714.4900	0.7145	368.4200	0.3684	(48.436)	0	0	15,177
2021/05/03	R186	05/08/2021	8.62	Call	Bond Future	5,075.9100	5.0759	5,372.6400	5.3726	5.846	0	0	0
2021/05/03	R186	05/08/2021	8.62	Put	Bond Future	347.5500	0.3476	283.9200	0.2839	(18.308)	0	0	0
2021/05/03	R186	05/08/2021	8.61	Call	Bond Future	5,038.4200	5.0384	5,334.1800	5.3342	5.870	0	0	0
2021/05/03	R186	05/08/2021	8.61	Put	Bond Future	354.4000	0.3544	289.8000	0.2898	(18.228)	0	0	0
2021/05/03	R186	05/08/2021			Bond Future	7.5816	114.1059	7.5047	114.4663	(1.014)	0.0000	0.0000	91,786
2021/05/03	R186	05/08/2021	8.63	Call	Bond Future	5,113.4800	5.1135	5,411.1500	5.4112	5.821	0	0	0
2021/05/03	R186	05/08/2021	8.63	Put	Bond Future	340.8200	0.3408	278.1300	0.2781	(18.394)	0	0	0
2021/05/03	R186	04/11/2021	8.10	Call	Bond Future	3,059.2900	3.0593	3,269.8200	3.2698	6.882	0	0	0
2021/05/03	R186	04/11/2021	8.10	Put	Bond Future	1,578.0700	1.5781	1,424.8500	1.4249	(9.709)	0	0	0
2021/05/03	R186	04/11/2021	8.09	Call	Bond Future	3,031.7600	3.0318	3,241.2100	3.2412	6.909	0	0	0
2021/05/03	R186	04/11/2021	8.09	Put	Bond Future	1,594.2800	1.5943	1,439.9800	1.4400	(9.678)	0	0	0
2021/05/03	R186	04/11/2021			Bond Future	7.7641	115.3974	7.6825	115.7611	(1.051)	0.0000	0.0000	0
2021/05/03	R186	04/11/2021	8.11	Call	Bond Future	3,086.9400	3.0869	3,298.5500	3.2986	6.855	0	0	0
2021/05/03	R186	04/11/2021	8.11	Put	Bond Future	1,561.9900	1.5620	1,409.8500	1.4099	(9.740)	0	0	0
2021/05/03	R186	03/02/2022	7.30	Call	Bond Future	1,322.6600	1.3227	1,436.3300	1.4363	8.594	0	0	0
2021/05/03	R186	03/02/2022	7.30	Put	Bond Future	4,229.4700	4.2295	3,975.4400	3.9754	(6.006)	0	0	0
2021/05/03	R186	03/02/2022			Bond Future	7.9787	111.3977	7.8916	111.7654	(1.091)	0.0000	0.0000	0
2021/05/03	R186	03/02/2022	7.28	Call	Bond Future	1,293.5500	1.2935	1,405.4000	1.4054	8.647	0	0	0
2021/05/03	R186	03/02/2022	7.28	Put	Bond Future	4,287.4700	4.2875	4,031.6200	4.0316	(5.967)	0	0	0
2021/05/03	R186	03/02/2022	7.29	Call	Bond Future	1,308.0500	1.3081	1,420.8100	1.4208	8.620	0	0	0
2021/05/03	R186	03/02/2022	7.29	Put	Bond Future	4,258.4100	4.2584	4,003.4700	4.0035	(5.987)	0	0	0
2021/05/03	R186	05/05/2022	8.32	Call	Bond Future	347.8800	0.3479	719.6800	0.7197	106.876	0	0	0
2021/05/03	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R186	05/05/2022			Bond Future	8.2324	112.5830	8.1391	112.9548	(1.133)	0.0000	0.0000	0
2021/05/03	R186	05/05/2022	8.30	Call	Bond Future	268.6200	0.2686	640.4200	0.6404	138.411	0	0	0
2021/05/03	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R186	05/05/2022	8.31	Call	Bond Future	308.2600	0.3083	680.0600	0.6801	120.612	0	0	0
2021/05/03	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R197	06/05/2021			Bond Future	322.3597	322.3597	322.4077	322.4077	0.015	0.0000	0.0000	2,686
2021/05/03	R197	05/08/2021			Bond Future	317.7988	317.7988	317.8405	317.8405	0.013	0.0000	0.0000	1,028
2021/05/03	R197	04/11/2021			Bond Future	321.4697	321.4697	321.5101	321.5101	0.013	0.0000	0.0000	0
2021/05/03	R197	03/02/2022			Bond Future	317.0395	317.0395	317.0538	317.0538	0.005	0.0000	0.0000	0
2021/05/03	R197	05/05/2022			Bond Future	320.4896	320.4896	320.5045	320.5045	0.005	0.0000	0.0000	0
2021/05/03	R202	06/05/2021			Bond Future	232.3035	232.3035	232.3544	232.3544	0.022	0.0000	0.0000	7,827
2021/05/03	R202	05/08/2021			Bond Future	230.5288	230.5288	230.5763	230.5763	0.021	0.0000	0.0000	9,319
2021/05/03	R202	04/11/2021			Bond Future	233.1914	233.1914	233.2381	233.2381	0.020	0.0000	0.0000	0
2021/05/03	R202	03/02/2022			Bond Future	231.5464	231.5464	231.5797	231.5797	0.014	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
2021/05/03	R202	05/05/2022			Bond Future		234.0666	234.1006	234.1006	0.015	0.0000	0.0000	0
2021/05/03	R209	06/05/2021	12.22	Put	Bond Future		0.0500	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R209	06/05/2021	12.22	Call	Bond Future		7,262.6900	7.2627	7,968.2700	9.715	0	0	0
2021/05/03	R209	06/05/2021	12.23	Put	Bond Future		0.0400	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R209	06/05/2021	12.23	Call	Bond Future		7,309.0800	7.3091	8,014.6700	9.654	0	0	0
2021/05/03	R209	06/05/2021	9.50	Put	Bond Future		7,620.1400	7.6201	6,914.4900	(9.260)	0	0	0
2021/05/03	R209	06/05/2021	9.50	Call	Bond Future		0.0200	0.0000	0.0000	(100.000)	0	0	2,150
2021/05/03	R209	06/05/2021	10.35	Call	Bond Future		90.1200	0.0901	63.9600	(29.028)	0	0	500
2021/05/03	R209	06/05/2021	9.75	Put	Bond Future		6,042.4100	6.0424	5,336.3900	(11.684)	0	0	0
2021/05/03	R209	06/05/2021	9.75	Call	Bond Future		0.4000	0.0004	0.0100	(97.500)	0	0	4,050
2021/05/03	R209	06/05/2021	11.00	Call	Bond Future		1,491.3000	1.4913	1,933.1100	29.626	0	0	0
2021/05/03	R209	06/05/2021	11.00	Put	Bond Future		315.7300	0.3157	51.9100	(83.559)	0	0	3,500
2021/05/03	R209	06/05/2021	10.00	Put	Bond Future		4,516.4300	4.5164	3,806.1600	(15.726)	0	0	0
2021/05/03	R209	06/05/2021	10.00	Call	Bond Future		5.6100	0.0056	0.9700	(82.709)	0	0	0
2021/05/03	R209	06/05/2021	12.25	Call	Bond Future		7,401.7200	7.4017	8,107.3200	9.533	0	0	0
2021/05/03	R209	06/05/2021	12.25	Put	Bond Future		0.0300	0.0000	0.0000	(100.000)	0	0	8,350
2021/05/03	R209	06/05/2021			Bond Future		10.7833	67.4481	10.6558	(1.182)	0.0000	0.0000	10,052
2021/05/03	R209	06/05/2021	12.24	Put	Bond Future		0.0400	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R209	06/05/2021	12.24	Call	Bond Future		7,355.4400	7.3554	8,061.0300	9.593	0	0	0
2021/05/03	R209	06/05/2021	10.35	Put	Bond Future		2,533.0900	2.5331	1,801.3000	(28.889)	0	0	0
2021/05/03	R209	06/05/2021	10.60	Call	Bond Future		358.3900	0.3584	399.4400	11.454	0	0	0
2021/05/03	R209	06/05/2021	10.60	Put	Bond Future		1,376.4200	1.3764	711.8400	(48.283)	0	0	1,750
2021/05/03	R209	06/05/2021	11.60	Call	Bond Future		4,288.1200	4.2881	4,983.4200	16.215	0	0	0
2021/05/03	R209	06/05/2021	11.60	Put	Bond Future		10.3900	0.0104	0.0600	(99.423)	0	0	3,750
2021/05/03	R209	06/05/2021	10.25	Put	Bond Future		3,070.3100	3.0703	2,343.2100	(23.682)	0	0	0
2021/05/03	R209	06/05/2021	10.25	Call	Bond Future		45.3500	0.0454	23.8800	(47.343)	0	0	5,325
2021/05/03	R209	06/05/2021	11.25	Call	Bond Future		2,584.6000	2.5846	3,205.0400	24.005	0	0	0
2021/05/03	R209	06/05/2021	11.25	Put	Bond Future		89.8100	0.0898	4.6200	(94.856)	0	0	9,150
2021/05/03	R209	05/08/2021	11.81	Call	Bond Future		5,451.1100	5.4511	5,951.5000	9.180	0	0	0
2021/05/03	R209	05/08/2021	11.81	Put	Bond Future		1,258.0900	1.2581	1,045.8800	(16.868)	0	0	0
2021/05/03	R209	05/08/2021			Bond Future		10.9877	68.1465	10.8554	(1.204)	0.0000	0.0000	28,014
2021/05/03	R209	05/08/2021	11.80	Call	Bond Future		5,414.7000	5.4147	5,913.5200	9.212	0	0	0
2021/05/03	R209	05/08/2021	11.80	Put	Bond Future		1,270.3100	1.2703	1,056.5300	(16.829)	0	0	0
2021/05/03	R209	05/08/2021	11.79	Call	Bond Future		5,378.2300	5.3782	5,875.4700	9.245	0	0	0
2021/05/03	R209	05/08/2021	11.79	Put	Bond Future		1,282.5300	1.2825	1,067.1700	(16.792)	0	0	0
2021/05/03	R209	04/11/2021	10.50	Call	Bond Future		2,086.7200	2.0867	2,334.9200	11.894	0	0	0
2021/05/03	R209	04/11/2021	12.00	Call	Bond Future		6,173.8600	6.1739	6,654.3300	7.782	0	0	0
2021/05/03	R209	04/11/2021	12.00	Put	Bond Future		2,108.8200	2.1088	1,869.0600	(11.369)	0	0	6,500
2021/05/03	R209	04/11/2021	12.19	Call	Bond Future		6,758.5400	6.7585	7,264.1500	7.481	0	0	0
2021/05/03	R209	04/11/2021	12.19	Put	Bond Future		1,801.3700	1.8014	1,586.7500	(11.914)	0	0	0
2021/05/03	R209	04/11/2021	12.17	Call	Bond Future		6,696.0900	6.6961	7,199.1200	7.512	0	0	0
2021/05/03	R209	04/11/2021			Bond Future		11.1828	65.7770	11.0457	(1.226)	0.0000	0.0000	3,675
2021/05/03	R209	04/11/2021	10.50	Put	Bond Future		5,788.7400	5.7887	5,316.7100	(8.154)	0	0	10,000
2021/05/03	R209	04/11/2021	9.50	Put	Bond Future		10,401.1200	10.4011	9,788.5300	(5.890)	0	0	0
2021/05/03	R209	04/11/2021	9.50	Call	Bond Future		716.6900	0.7167	824.3300	15.019	0	0	4,750
2021/05/03	R209	04/11/2021	12.18	Call	Bond Future		6,727.2900	6.7273	7,231.6100	7.497	0	0	0
2021/05/03	R209	04/11/2021	12.18	Put	Bond Future		1,816.6000	1.8166	1,600.6900	(11.885)	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
2021/05/03	R209	04/11/2021	12.17	Put	Bond Future	1,831.9300	1.8319	1,614.7300	1.6147	(11.856)	0	0	0
2021/05/03	R209	03/02/2022	11.03	Call	Bond Future	3,356.1800	3.3562	3,678.9600	3.6790	9.617	0	0	0
2021/05/03	R209	03/02/2022	11.03	Put	Bond Future	5,240.2600	5.2403	4,834.7800	4.8348	(7.738)	0	0	0
2021/05/03	R209	03/02/2022	11.02	Call	Bond Future	3,333.0600	3.3331	3,654.4000	3.6544	9.641	0	0	0
2021/05/03	R209	03/02/2022	11.02	Put	Bond Future	5,270.0200	5.2700	4,863.1000	4.8631	(7.721)	0	0	0
2021/05/03	R209	03/02/2022			Bond Future	11.3939	66.5075	11.2514	67.2357	(1.250)	0.0000	0.0000	0
2021/05/03	R209	03/02/2022	11.04	Call	Bond Future	3,379.6100	3.3796	3,703.8400	3.7038	9.594	0	0	0
2021/05/03	R209	03/02/2022	11.04	Put	Bond Future	5,210.8600	5.2109	4,806.8300	4.8068	(7.754)	0	0	0
2021/05/03	R209	05/05/2022	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R209	05/05/2022	11.43	Put	Bond Future	950.2600	0.9503	214.1400	0.2141	(77.465)	0	0	0
2021/05/03	R209	05/05/2022	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R209	05/05/2022	11.44	Put	Bond Future	899.9400	0.8999	163.8200	0.1638	(81.797)	0	0	0
2021/05/03	R209	05/05/2022			Bond Future	11.6207	64.0756	11.4726	64.8117	(1.275)	0.0000	0.0000	0
2021/05/03	R209	05/05/2022	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R209	05/05/2022	11.45	Put	Bond Future	849.6700	0.8497	113.5500	0.1136	(86.636)	0	0	0
2021/05/03	R210	06/05/2021			Bond Future	203.4566	203.4566	203.4959	203.4959	0.019	0.0000	0.0000	948
2021/05/03	R210	05/08/2021			Bond Future	205.6144	205.6144	205.6529	205.6529	0.019	0.0000	0.0000	1,486
2021/05/03	R210	04/11/2021			Bond Future	205.2564	205.2564	205.2854	205.2854	0.014	0.0000	0.0000	0
2021/05/03	R210	03/02/2022			Bond Future	207.5845	207.5845	207.6136	207.6136	0.014	0.0000	0.0000	0
2021/05/03	R210	05/05/2022			Bond Future	207.0550	207.0550	207.0758	207.0758	0.010	0.0000	0.0000	0
2021/05/03	R212	06/05/2021			Bond Future	172.1551	172.1551	172.1643	172.1643	0.005	0.0000	0.0000	2,905
2021/05/03	R212	05/08/2021			Bond Future	171.6556	171.6556	171.6565	171.6565	0.001	0.0000	0.0000	1,333
2021/05/03	R212	04/11/2021			Bond Future	173.6387	173.6387	173.6387	173.6387	0.000	0.0000	0.0000	0
2021/05/03	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R213	06/05/2021	11.91	Call	Bond Future	10,971.6300	10.9716	11,567.7400	11.5677	5.433	0	0	0
2021/05/03	R213	06/05/2021			Bond Future	9.7289	84.3521	9.6213	84.9482	(1.105)	0.0000	0.0000	2,220
2021/05/03	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R213	06/05/2021	11.89	Call	Bond Future	10,880.0300	10.8800	11,476.1400	11.4761	5.479	0	0	0
2021/05/03	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R213	06/05/2021	11.90	Call	Bond Future	10,925.8500	10.9259	11,521.9600	11.5220	5.456	0	0	0
2021/05/03	R213	05/08/2021	10.14	Put	Bond Future	2,050.8700	2.0509	1,770.6200	1.7706	(13.665)	0	0	0
2021/05/03	R213	05/08/2021	9.34	Put	Bond Future	4,503.7700	4.5038	4,064.7100	4.0647	(9.749)	0	0	0
2021/05/03	R213	05/08/2021	9.34	Call	Bond Future	1,197.4100	1.1974	1,360.2400	1.3602	13.599	0	0	0
2021/05/03	R213	05/08/2021	10.85	Call	Bond Future	5,598.2400	5.5982	6,041.3200	6.0413	7.915	0	0	0
2021/05/03	R213	05/08/2021	10.85	Put	Bond Future	929.8200	0.9298	771.0100	0.7710	(17.080)	0	0	0
2021/05/03	R213	05/08/2021	10.84	Call	Bond Future	5,559.2600	5.5593	6,000.9500	6.0010	7.945	0	0	0
2021/05/03	R213	05/08/2021	10.84	Put	Bond Future	940.3800	0.9404	780.1800	0.7802	(17.036)	0	0	0
2021/05/03	R213	05/08/2021			Bond Future	9.9428	85.2254	9.8308	85.8273	(1.127)	0.0000	0.0000	8,698
2021/05/03	R213	05/08/2021	10.78	Call	Bond Future	5,326.6800	5.3267	5,759.8800	5.7599	8.133	0	0	0
2021/05/03	R213	05/08/2021	10.78	Put	Bond Future	1,005.9200	1.0059	837.2300	0.8372	(16.770)	0	0	0
2021/05/03	R213	05/08/2021	10.14	Call	Bond Future	3,096.1900	3.0962	3,417.8300	3.4178	10.388	0	0	0
2021/05/03	R213	05/08/2021	10.86	Call	Bond Future	5,637.3000	5.6373	6,081.7600	6.0818	7.884	0	0	0
2021/05/03	R213	05/08/2021	10.86	Put	Bond Future	919.3800	0.9194	761.9500	0.7619	(17.123)	0	0	0
2021/05/03	R213	04/11/2021	11.10	Put	Bond Future	1,582.6300	1.5826	1,400.3400	1.4003	(11.518)	0	0	0
2021/05/03	R213	04/11/2021	11.11	Call	Bond Future	6,365.8400	6.3658	6,792.9700	6.7930	6.710	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
2021/05/03	R213	04/11/2021	11.09	Put	Bond Future	1,597.5600	1.5976	1,414.0500	1.4141	(11.487)	0	0	0
2021/05/03	R213	04/11/2021			Bond Future	10.1479	82.6597	10.0312	83.2679	(1.150)	0.0000	0.0000	0
2021/05/03	R213	04/11/2021	11.10	Call	Bond Future	6,332.7200	6.3327	6,758.6300	6.7586	6.726	0	0	0
2021/05/03	R213	04/11/2021	11.11	Put	Bond Future	1,567.8000	1.5678	1,386.7300	1.3867	(11.549)	0	0	0
2021/05/03	R213	04/11/2021	11.09	Call	Bond Future	6,299.6700	6.2997	6,724.3600	6.7244	6.741	0	0	0
2021/05/03	R213	03/02/2022	10.67	Call	Bond Future	4,656.4900	4.6565	5,001.4100	5.0014	7.407	0	0	0
2021/05/03	R213	03/02/2022	10.67	Put	Bond Future	3,205.9100	3.2059	2,935.9200	2.9359	(8.422)	0	0	220
2021/05/03	R213	03/02/2022	10.60	Put	Bond Future	3,348.9000	3.3489	3,070.4300	3.0704	(8.315)	0	0	430
2021/05/03	R213	03/02/2022	10.00	Call	Bond Future	2,933.4400	2.9334	3,193.0400	3.1930	8.850	0	0	0
2021/05/03	R213	03/02/2022	10.00	Put	Bond Future	4,859.1700	4.8592	4,503.8600	4.5039	(7.312)	0	0	430
2021/05/03	R213	03/02/2022	9.22	Put	Bond Future	7,570.6000	7.5706	7,115.9900	7.1160	(6.005)	0	0	0
2021/05/03	R213	03/02/2022	8.80	Put	Bond Future	9,440.3100	9.4403	8,941.7800	8.9418	(5.281)	0	0	0
2021/05/03	R213	03/02/2022	8.80	Call	Bond Future	988.6300	0.9886	1,105.0100	1.1050	11.772	0	0	102
2021/05/03	R213	03/02/2022	9.58	Put	Bond Future	6,208.5800	6.2086	5,798.5300	5.7985	(6.605)	0	0	200
2021/05/03	R213	03/02/2022	8.63	Put	Bond Future	10,259.3200	10.2593	9,745.2600	9.7453	(5.011)	0	0	0
2021/05/03	R213	03/02/2022	8.63	Call	Bond Future	830.2900	0.8303	931.1400	0.9311	12.146	0	0	200
2021/05/03	R213	03/02/2022	9.98	Call	Bond Future	2,888.3500	2.8883	3,145.3100	3.1453	8.896	0	0	0
2021/05/03	R213	03/02/2022	9.98	Put	Bond Future	4,917.7100	4.9177	4,559.7600	4.5598	(7.279)	0	0	0
2021/05/03	R213	03/02/2022			Bond Future	10.3777	83.5777	10.2558	84.1926	(1.174)	0.0000	0.0000	0
2021/05/03	R213	03/02/2022	10.17	Call	Bond Future	3,330.7500	3.3307	3,612.5900	3.6126	8.462	0	0	0
2021/05/03	R213	03/02/2022	10.17	Put	Bond Future	4,382.4100	4.3824	4,049.3400	4.0493	(7.600)	0	0	220
2021/05/03	R213	03/02/2022	9.15	Put	Bond Future	7,866.5300	7.8665	7,404.0900	7.4041	(5.879)	0	0	0
2021/05/03	R213	03/02/2022	9.15	Call	Bond Future	1,384.6900	1.3847	1,537.1600	1.5372	11.011	0	0	220
2021/05/03	R213	03/02/2022	10.60	Call	Bond Future	4,455.2200	4.4552	4,791.6600	4.7917	7.552	0	0	0
2021/05/03	R213	03/02/2022	9.22	Call	Bond Future	1,476.0100	1.4760	1,636.3100	1.6363	10.860	0	0	430
2021/05/03	R213	03/02/2022	10.25	Call	Bond Future	3,526.5400	3.5265	3,818.7600	3.8188	8.286	0	0	0
2021/05/03	R213	03/02/2022	10.25	Put	Bond Future	4,171.0200	4.1710	3,848.3300	3.8483	(7.736)	0	0	102
2021/05/03	R213	03/02/2022	9.76	Call	Bond Future	2,418.7600	2.4188	2,646.8900	2.6469	9.432	0	0	0
2021/05/03	R213	03/02/2022	9.76	Put	Bond Future	5,599.1700	5.5992	5,212.3900	5.2124	(6.908)	0	0	102
2021/05/03	R213	03/02/2022	10.15	Call	Bond Future	3,282.5400	3.2825	3,561.7700	3.5618	8.507	0	0	0
2021/05/03	R213	03/02/2022	10.15	Put	Bond Future	4,436.4100	4.4364	4,100.7300	4.1007	(7.566)	0	0	200
2021/05/03	R213	03/02/2022	9.58	Call	Bond Future	2,070.9800	2.0710	2,275.8400	2.2758	9.892	0	0	0
2021/05/03	R213	03/02/2022	9.97	Call	Bond Future	2,866.2300	2.8662	3,121.8900	3.1219	8.920	0	0	0
2021/05/03	R213	03/02/2022	9.97	Put	Bond Future	4,947.4600	4.9475	4,588.2100	4.5882	(7.261)	0	0	0
2021/05/03	R213	03/02/2022	9.96	Call	Bond Future	2,843.9200	2.8439	3,098.2600	3.0983	8.943	0	0	0
2021/05/03	R213	03/02/2022	9.96	Put	Bond Future	4,977.0700	4.9771	4,616.5000	4.6165	(7.245)	0	0	0
2021/05/03	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R213	05/05/2022	10.63	Call	Bond Future	41.3400	0.0413	662.8900	0.6629	1503.507	0	0	0
2021/05/03	R213	05/05/2022			Bond Future	10.6215	80.9378	10.4942	81.5594	(1.198)	0.0000	0.0000	0
2021/05/03	R213	05/05/2022	10.64	Call	Bond Future	89.8800	0.0899	711.4300	0.7114	691.533	0	0	0
2021/05/03	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R213	05/05/2022	10.65	Call	Bond Future	138.3700	0.1384	759.9200	0.7599	449.194	0	0	0
2021/05/03	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R214	06/05/2021	12.25	Put	Bond Future	1.6300	0.0016	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R214	06/05/2021	12.25	Call	Bond Future	5,711.9100	5.7119	6,451.2300	6.4512	12.943	0	0	0
2021/05/03	R214	06/05/2021	12.26	Put	Bond Future	1.5000	0.0015	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R214	06/05/2021	12.26	Call	Bond Future	5,759.2900	5.7593	6,498.7400	6.4987	12.839	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
2021/05/03	R214	06/05/2021			Bond Future	11.1381	64.4761	11.0057	65.2170	(1.189)	0.0000	0.0000	8,235
2021/05/03	R214	06/05/2021	12.27	Put	Bond Future	1.3900	0.0014	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R214	06/05/2021	12.27	Call	Bond Future	5,806.6200	5.8066	6,546.1800	6.5462	12.736	0	0	0
2021/05/03	R214	05/08/2021	12.03	Put	Bond Future	1,555.4100	1.5554	1,304.8400	1.3048	(16.110)	0	0	0
2021/05/03	R214	05/08/2021	12.01	Call	Bond Future	5,028.7300	5.0287	5,523.0500	5.5230	9.830	0	0	0
2021/05/03	R214	05/08/2021			Bond Future	11.3402	65.1436	11.2026	65.8919	(1.214)	0.0000	0.0000	17,899
2021/05/03	R214	05/08/2021	12.02	Call	Bond Future	5,063.6300	5.0636	5,559.6600	5.5597	9.796	0	0	0
2021/05/03	R214	05/08/2021	12.02	Put	Bond Future	1,569.4700	1.5695	1,317.2000	1.3172	(16.074)	0	0	0
2021/05/03	R214	05/08/2021	12.03	Call	Bond Future	5,098.5900	5.0986	5,596.3200	5.5963	9.762	0	0	0
2021/05/03	R214	05/08/2021	12.01	Put	Bond Future	1,583.6500	1.5837	1,329.6700	1.3297	(16.038)	0	0	0
2021/05/03	R214	04/11/2021	12.47	Call	Bond Future	6,636.1300	6.6361	7,155.2200	7.1552	7.822	0	0	0
2021/05/03	R214	04/11/2021	12.46	Call	Bond Future	6,602.8200	6.6028	7,120.7000	7.1207	7.843	0	0	0
2021/05/03	R214	04/11/2021	12.46	Put	Bond Future	2,037.4500	2.0375	1,798.9400	1.7989	(11.706)	0	0	0
2021/05/03	R214	04/11/2021			Bond Future	11.5332	62.6030	11.3903	63.3594	(1.239)	0.0000	0.0000	0
2021/05/03	R214	04/11/2021	12.47	Put	Bond Future	2,024.5300	2.0245	1,787.2300	1.7872	(11.721)	0	0	0
2021/05/03	R214	04/11/2021	12.48	Call	Bond Future	6,669.6300	6.6696	7,189.8900	7.1899	7.800	0	0	0
2021/05/03	R214	04/11/2021	12.48	Put	Bond Future	2,011.8700	2.0119	1,775.7400	1.7757	(11.737)	0	0	0
2021/05/03	R214	03/02/2022	11.40	Put	Bond Future	5,305.7800	5.3058	4,886.4400	4.8864	(7.903)	0	0	0
2021/05/03	R214	03/02/2022	11.41	Call	Bond Future	3,530.8200	3.5308	3,877.7000	3.8777	9.824	0	0	0
2021/05/03	R214	03/02/2022	11.39	Put	Bond Future	5,335.5800	5.3356	4,914.7600	4.9148	(7.887)	0	0	0
2021/05/03	R214	03/02/2022			Bond Future	11.7451	63.2982	11.5964	64.0630	(1.266)	0.0000	0.0000	0
2021/05/03	R214	03/02/2022	11.40	Call	Bond Future	3,507.1700	3.5072	3,852.5600	3.8526	9.848	0	0	0
2021/05/03	R214	03/02/2022	11.41	Put	Bond Future	5,276.1200	5.2761	4,858.2700	4.8583	(7.920)	0	0	0
2021/05/03	R214	03/02/2022	11.39	Call	Bond Future	3,483.5900	3.4836	3,827.5000	3.8275	9.872	0	0	0
2021/05/03	R214	05/05/2022	11.74	Put	Bond Future	1,126.2000	1.1262	353.1800	0.3532	(68.640)	0	0	0
2021/05/03	R214	05/05/2022	11.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R214	05/05/2022	11.73	Put	Bond Future	1,177.1700	1.1772	404.1500	0.4041	(65.668)	0	0	0
2021/05/03	R214	05/05/2022			Bond Future	11.9644	60.6944	11.8097	61.4674	(1.294)	0.0000	0.0000	0
2021/05/03	R214	05/05/2022	11.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R214	05/05/2022	11.75	Put	Bond Future	1,075.3000	1.0753	302.2800	0.3023	(71.889)	0	0	0
2021/05/03	R214	05/05/2022	11.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R248	06/05/2021	12.36	Put	Bond Future	0.4500	0.0005	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R248	06/05/2021	12.36	Call	Bond Future	7,595.1900	7.5952	8,523.8600	8.5239	12.227	0	0	0
2021/05/03	R248	06/05/2021	10.20	Call	Bond Future	0.2500	0.0003	0.0100	0.0000	(96.000)	0	0	0
2021/05/03	R248	06/05/2021	10.80	Put	Bond Future	2,734.2200	2.7342	1,789.2000	1.7892	(34.563)	0	0	0
2021/05/03	R248	06/05/2021	10.80	Call	Bond Future	140.6300	0.1406	124.7300	0.1247	(11.306)	0	0	0
2021/05/03	R248	06/05/2021			Bond Future	11.1632	81.2416	11.0307	82.1707	(1.187)	0.0000	0.0000	87,532
2021/05/03	R248	06/05/2021	12.34	Put	Bond Future	0.5400	0.0005	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R248	06/05/2021	12.34	Call	Bond Future	7,479.1900	7.4792	8,407.7700	8.4078	12.416	0	0	0
2021/05/03	R248	06/05/2021	12.35	Put	Bond Future	0.4900	0.0005	0.0000	0.0000	(100.000)	0	0	0
2021/05/03	R248	06/05/2021	12.35	Call	Bond Future	7,537.2300	7.5372	8,465.8600	8.4659	12.321	0	0	0
2021/05/03	R248	06/05/2021	10.90	Put	Bond Future	2,126.1100	2.1261	1,215.9500	1.2159	(42.809)	0	0	0
2021/05/03	R248	06/05/2021	10.90	Call	Bond Future	261.2500	0.2613	280.2100	0.2802	7.257	0	0	1,030
2021/05/03	R248	06/05/2021	11.40	Put	Bond Future	331.4100	0.3314	43.2800	0.0433	(86.941)	0	0	0
2021/05/03	R248	06/05/2021	11.40	Call	Bond Future	1,945.0500	1.9450	2,586.0400	2.5860	32.955	0	0	1,030
2021/05/03	R248	06/05/2021	10.20	Put	Bond Future	7,216.8600	7.2169	6,287.5000	6.2875	(12.878)	0	0	0
2021/05/03	R248	05/08/2021	11.20	Put	Bond Future	3,998.8700	3.9989	3,466.3400	3.4663	(13.317)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/03	R248	05/08/2021	11.20	Call	Bond Future	2,857.6300	2.8576	3,263.4800	3.2635	14.202	0	0	1,000
2021/05/03	R248	05/08/2021	10.50	Put	Bond Future	7,298.6600	7.2987	6,560.0400	6.5600	(10.120)	0	0	0
2021/05/03	R248	05/08/2021	10.30	Call	Bond Future	718.1300	0.7181	866.5700	0.8666	20.670	0	0	1,300
2021/05/03	R248	05/08/2021	10.90	Put	Bond Future	5,237.8200	5.2378	4,614.6400	4.6146	(11.898)	0	0	0
2021/05/03	R248	05/08/2021	10.90	Call	Bond Future	1,979.4600	1.9795	2,294.6600	2.2947	15.924	0	0	1,300
2021/05/03	R248	05/08/2021	10.60	Put	Bond Future	6,736.2000	6.7362	6,025.1900	6.0252	(10.555)	0	0	0
2021/05/03	R248	05/08/2021	10.60	Call	Bond Future	1,259.4100	1.2594	1,486.7800	1.4868	18.054	0	0	0
2021/05/03	R248	05/08/2021	12.51	Put	Bond Future	1,097.6200	1.0976	886.1000	0.8861	(19.271)	0	0	0
2021/05/03	R248	05/08/2021	12.52	Call	Bond Future	8,195.0700	8.1951	8,923.8200	8.9238	8.893	0	0	0
2021/05/03	R248	05/08/2021	12.50	Put	Bond Future	1,110.8600	1.1109	897.4400	0.8974	(19.212)	0	0	0
2021/05/03	R248	05/08/2021			Bond Future	11.3677	82.0827	11.2295	83.0211	(1.215)	0.0000	0.0000	171,813
2021/05/03	R248	05/08/2021	10.50	Call	Bond Future	1,058.8100	1.0588	1,258.5700	1.2586	18.866	0	0	1,000
2021/05/03	R248	05/08/2021	10.00	Put	Bond Future	10,647.2700	10.6473	9,799.9100	9.7999	(7.958)	0	0	0
2021/05/03	R248	05/08/2021	10.00	Call	Bond Future	404.2800	0.4043	495.3000	0.4953	22.514	0	0	0
2021/05/03	R248	05/08/2021	10.30	Put	Bond Future	8,520.9000	8.5209	7,730.9600	7.7310	(9.271)	0	0	0
2021/05/03	R248	05/08/2021	12.51	Call	Bond Future	8,151.5300	8.1515	8,878.3900	8.8784	8.917	0	0	0
2021/05/03	R248	05/08/2021	12.52	Put	Bond Future	1,084.5200	1.0845	874.8900	0.8749	(19.329)	0	0	0
2021/05/03	R248	05/08/2021	12.50	Call	Bond Future	8,108.0400	8.1080	8,833.0000	8.8330	8.941	0	0	0
2021/05/03	R248	04/11/2021	12.85	Call	Bond Future	9,363.4300	9.3634	10,078.6600	10.0787	7.639	0	0	0
2021/05/03	R248	04/11/2021	12.85	Put	Bond Future	1,722.4900	1.7225	1,489.2600	1.4893	(13.540)	0	0	0
2021/05/03	R248	04/11/2021			Bond Future	11.5631	78.5992	11.4192	79.5477	(1.244)	0.0000	0.0000	0
2021/05/03	R248	04/11/2021	12.84	Call	Bond Future	9,324.4200	9.3244	10,038.1500	10.0382	7.654	0	0	0
2021/05/03	R248	04/11/2021	12.84	Put	Bond Future	1,737.5100	1.7375	1,502.7800	1.5028	(13.510)	0	0	0
2021/05/03	R248	04/11/2021	12.83	Call	Bond Future	9,285.4500	9.2854	9,997.6700	9.9977	7.670	0	0	0
2021/05/03	R248	04/11/2021	12.83	Put	Bond Future	1,752.6500	1.7526	1,516.4100	1.5164	(13.479)	0	0	0
2021/05/03	R248	03/02/2022	11.48	Call	Bond Future	4,037.7100	4.0377	4,475.5500	4.4756	10.844	0	0	0
2021/05/03	R248	03/02/2022	11.49	Put	Bond Future	5,926.1700	5.9262	5,407.1000	5.4071	(8.759)	0	0	0
2021/05/03	R248	03/02/2022	11.47	Call	Bond Future	4,007.7900	4.0078	4,443.5800	4.4436	10.874	0	0	0
2021/05/03	R248	03/02/2022			Bond Future	11.7783	79.4721	11.6280	80.4310	(1.276)	0.0000	0.0000	0
2021/05/03	R248	03/02/2022	11.48	Put	Bond Future	5,962.0700	5.9621	5,440.9700	5.4410	(8.740)	0	0	0
2021/05/03	R248	03/02/2022	11.49	Call	Bond Future	4,067.7300	4.0677	4,507.6000	4.5076	10.814	0	0	0
2021/05/03	R248	03/02/2022	11.47	Put	Bond Future	5,998.1800	5.9982	5,475.0300	5.4750	(8.722)	0	0	0
2021/05/03	R248	05/05/2022	11.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R248	05/05/2022	11.79	Put	Bond Future	1,309.1700	1.3092	339.9100	0.3399	(74.036)	0	0	0
2021/05/03	R248	05/05/2022	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R248	05/05/2022			Bond Future	12.0012	75.9058	11.8442	76.8751	(1.308)	0.0000	0.0000	0
2021/05/03	R248	05/05/2022	11.80	Put	Bond Future	1,246.2600	1.2463	277.0000	0.2770	(77.773)	0	0	0
2021/05/03	R248	05/05/2022	11.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/03	R248	05/05/2022	11.81	Put	Bond Future	1,183.4300	1.1834	214.1700	0.2142	(81.903)	0	0	0

Total

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