



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 14/05/2021 TO 14/05/2021

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
2021/05/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	2025	05/08/2021		Bond Future	152.4483	152.4483	152.4184	152.4184	(0.020)	0.0000	0.0000	5,368
2021/05/14	2025	04/11/2021		Bond Future	154.1956	154.1956	154.1648	154.1648	(0.020)	0.0000	0.0000	0
2021/05/14	2025	03/02/2022		Bond Future	154.4831	154.4831	154.4517	154.4517	(0.020)	0.0000	0.0000	0
2021/05/14	2025	05/05/2022		Bond Future	156.3647	156.3647	156.3327	156.3327	(0.020)	0.0000	0.0000	0
2021/05/14	2029	05/08/2021		Bond Future	112.2743	112.2743	112.2952	112.2952	0.019	0.0000	0.0000	3,031
2021/05/14	2029	04/11/2021		Bond Future	112.4100	112.4100	112.4308	112.4308	0.019	0.0000	0.0000	0
2021/05/14	2029	03/02/2022		Bond Future	113.7557	113.7557	113.7765	113.7765	0.018	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
2021/05/14	2029	05/05/2022			Bond Future	113.9658	113.9658	113.9867	113.9867	0.018	0.0000	0.0000	0
2021/05/14	2030	05/08/2021	10.42	Call	Bond Future	6,382.8300	6.3828	6,483.3600	6.4834	1.575	0	0	0
2021/05/14	2030	05/08/2021	10.42	Put	Bond Future	475.3700	0.4754	448.7000	0.4487	(5.610)	0	0	0
2021/05/14	2030	05/08/2021	10.41	Call	Bond Future	6,340.7000	6.3407	6,440.8900	6.4409	1.580	0	0	0
2021/05/14	2030	05/08/2021	10.41	Put	Bond Future	483.6900	0.4837	456.6800	0.4567	(5.584)	0	0	0
2021/05/14	2030	05/08/2021	8.50	Put	Bond Future	5,160.5900	5.1606	5,051.6100	5.0516	(2.112)	0	0	0
2021/05/14	2030	05/08/2021	10.15	Call	Bond Future	5,260.4400	5.2604	5,351.3700	5.3514	1.729	0	0	0
2021/05/14	2030	05/08/2021	8.83	Call	Bond Future	1,148.5200	1.1485	1,179.0000	1.1790	2.654	0	0	479
2021/05/14	2030	05/08/2021	10.30	Put	Bond Future	583.2400	0.5832	552.3300	0.5523	(5.300)	0	0	200
2021/05/14	2030	05/08/2021	8.78	Put	Bond Future	3,958.9000	3.9589	3,860.1200	3.8601	(2.495)	0	0	0
2021/05/14	2030	05/08/2021	8.78	Call	Bond Future	1,058.3800	1.0584	1,086.8000	1.0868	2.685	0	0	200
2021/05/14	2030	05/08/2021	7.70	Put	Bond Future	9,447.6000	9.4476	9,323.5900	9.3236	(1.313)	0	0	0
2021/05/14	2030	05/08/2021	9.45	Call	Bond Future	2,678.2500	2.6782	2,738.2500	2.7382	2.240	0	0	600
2021/05/14	2030	05/08/2021	12.10	Call	Bond Future	13,876.9100	13.8769	14,002.8400	14.0028	0.907	0	0	0
2021/05/14	2030	05/08/2021	12.10	Put	Bond Future	11.5100	0.0115	10.2400	0.0102	(11.034)	0	0	600
2021/05/14	2030	05/08/2021			Bond Future	9.2977	92.7406	9.2746	92.8677	(0.249)	0.0000	0.0000	103,636
2021/05/14	2030	05/08/2021	10.43	Call	Bond Future	6,425.0400	6.4250	6,525.9100	6.5259	1.570	0	0	0
2021/05/14	2030	05/08/2021	10.43	Put	Bond Future	467.1700	0.4672	440.8400	0.4408	(5.636)	0	0	0
2021/05/14	2030	05/08/2021	8.50	Call	Bond Future	642.7200	0.6427	660.9400	0.6609	2.835	0	0	5,000
2021/05/14	2030	05/08/2021	9.50	Call	Bond Future	2,834.5400	2.8345	2,897.0400	2.8970	2.205	0	0	0
2021/05/14	2030	05/08/2021	9.50	Put	Bond Future	1,732.2000	1.7322	1,667.5000	1.6675	(3.735)	0	0	5,000
2021/05/14	2030	05/08/2021	10.15	Put	Bond Future	728.5400	0.7285	692.2700	0.6923	(4.978)	0	0	479
2021/05/14	2030	05/08/2021	9.75	Call	Bond Future	3,694.5100	3.6945	3,768.9600	3.7690	2.015	0	0	0
2021/05/14	2030	05/08/2021	9.75	Put	Bond Future	1,253.0000	1.2530	1,200.2500	1.2003	(4.210)	0	0	479
2021/05/14	2030	05/08/2021	8.83	Put	Bond Future	3,763.8700	3.7639	3,667.1500	3.6671	(2.570)	0	0	0
2021/05/14	2030	05/08/2021	10.30	Call	Bond Future	5,882.8100	5.8828	5,979.1000	5.9791	1.637	0	0	0
2021/05/14	2030	05/08/2021	7.70	Call	Bond Future	111.6100	0.1116	114.8000	0.1148	2.858	0	0	200
2021/05/14	2030	05/08/2021	8.95	Put	Bond Future	3,320.4900	3.3205	3,229.0000	3.2290	(2.755)	0	0	0
2021/05/14	2030	05/08/2021	8.95	Call	Bond Future	1,385.0900	1.3851	1,420.8000	1.4208	2.578	0	0	600
2021/05/14	2030	05/08/2021	9.45	Put	Bond Future	1,846.8200	1.8468	1,779.6200	1.7796	(3.639)	0	0	0
2021/05/14	2030	04/11/2021	11.26	Call	Bond Future	9,341.3000	9.3413	9,449.0800	9.4491	1.154	0	0	0
2021/05/14	2030	04/11/2021	9.20	Call	Bond Future	2,385.7200	2.3857	2,433.3900	2.4334	1.998	0	0	1,102
2021/05/14	2030	04/11/2021	8.27	Put	Bond Future	7,598.2000	7.5982	7,489.6900	7.4897	(1.428)	0	0	0
2021/05/14	2030	04/11/2021	8.27	Call	Bond Future	792.8700	0.7929	812.7000	0.8127	2.501	0	0	300
2021/05/14	2030	04/11/2021	8.77	Put	Bond Future	5,454.5600	5.4546	5,359.7800	5.3598	(1.738)	0	0	0
2021/05/14	2030	04/11/2021	11.44	Put	Bond Future	424.8000	0.4248	407.5600	0.4076	(4.058)	0	0	300
2021/05/14	2030	04/11/2021	10.60	Call	Bond Future	6,807.8400	6.8078	6,900.0100	6.9000	1.354	0	0	0
2021/05/14	2030	04/11/2021	10.60	Put	Bond Future	1,155.8700	1.1559	1,119.7000	1.1197	(3.129)	0	0	0
2021/05/14	2030	04/11/2021	10.59	Put	Bond Future	1,168.4800	1.1685	1,132.0300	1.1320	(3.119)	0	0	0
2021/05/14	2030	04/11/2021			Bond Future	9.4925	93.7818	9.4684	93.9102	(0.254)	0.0000	0.0000	0
2021/05/14	2030	04/11/2021	11.26	Put	Bond Future	534.4600	0.5345	513.9000	0.5139	(3.847)	0	0	1,102
2021/05/14	2030	04/11/2021	9.90	Put	Bond Future	2,232.6300	2.2326	2,175.7100	2.1757	(2.549)	0	0	0
2021/05/14	2030	04/11/2021	9.90	Call	Bond Future	4,366.3500	4.3663	4,437.7700	4.4378	1.636	0	0	1,102
2021/05/14	2030	04/11/2021	9.20	Put	Bond Future	3,957.8800	3.9579	3,877.2100	3.8772	(2.038)	0	0	0
2021/05/14	2030	04/11/2021	8.77	Call	Bond Future	1,508.0700	1.5081	1,541.6300	1.5416	2.225	0	0	300
2021/05/14	2030	04/11/2021	11.44	Call	Bond Future	10,065.8500	10.0659	10,176.9500	10.1770	1.104	0	0	0
2021/05/14	2030	04/11/2021	10.61	Call	Bond Future	6,844.3000	6.8443	6,936.7400	6.9367	1.351	0	0	0

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2021/05/14	2030	04/11/2021	10.61	Put	Bond Future	1,143.3700	1.1434	1,107.4700	1.1075	(3.140)	0	0	0
2021/05/14	2030	04/11/2021	10.59	Call	Bond Future	6,771.4600	6.7715	6,863.3500	6.8634	1.357	0	0	0
2021/05/14	2030	03/02/2022	8.85	Put	Bond Future	6,254.3100	6.2543	6,161.0700	6.1611	(1.491)	0	0	0
2021/05/14	2030	03/02/2022	8.85	Call	Bond Future	1,750.9800	1.7510	1,787.3800	1.7874	2.079	0	0	1,000
2021/05/14	2030	03/02/2022	9.35	Call	Bond Future	2,761.0500	2.7611	2,811.7200	2.8117	1.835	0	0	0
2021/05/14	2030	03/02/2022	9.35	Put	Bond Future	4,581.8400	4.5818	4,502.8700	4.5029	(1.724)	0	0	101
2021/05/14	2030	03/02/2022	8.39	Put	Bond Future	8,139.2300	8.1392	8,034.4800	8.0345	(1.287)	0	0	0
2021/05/14	2030	03/02/2022	8.39	Call	Bond Future	1,079.8900	1.0799	1,104.7800	1.1048	2.305	0	0	101
2021/05/14	2030	03/02/2022	9.45	Call	Bond Future	2,994.6300	2.9946	3,048.2400	3.0482	1.790	0	0	0
2021/05/14	2030	03/02/2022	9.45	Put	Bond Future	4,290.5300	4.2905	4,214.5000	4.2145	(1.772)	0	0	0
2021/05/14	2030	03/02/2022			Bond Future	9.7000	90.8785	9.6748	91.0082	(0.260)	0.0000	0.0000	0
2021/05/14	2030	03/02/2022	9.60	Put	Bond Future	3,880.0100	3.8800	3,808.4000	3.8084	(1.846)	0	0	0
2021/05/14	2030	03/02/2022	9.60	Call	Bond Future	3,364.3100	3.3643	3,422.3400	3.4223	1.725	0	0	1,000
2021/05/14	2030	03/02/2022	10.85	Call	Bond Future	7,233.4100	7.2334	7,324.4400	7.3244	1.258	0	0	0
2021/05/14	2030	03/02/2022	10.85	Put	Bond Future	1,566.5600	1.5666	1,527.9500	1.5279	(2.465)	0	0	1,000
2021/05/14	2030	03/02/2022	9.78	Call	Bond Future	3,839.9500	3.8400	3,903.2300	3.9032	1.648	0	0	0
2021/05/14	2030	03/02/2022	9.78	Put	Bond Future	3,430.5500	3.4306	3,364.1900	3.3642	(1.934)	0	0	101
2021/05/14	2030	03/02/2022	9.44	Call	Bond Future	2,970.6800	2.9707	3,024.0000	3.0240	1.795	0	0	0
2021/05/14	2030	03/02/2022	9.44	Put	Bond Future	4,318.9000	4.3189	4,242.5800	4.2426	(1.767)	0	0	0
2021/05/14	2030	03/02/2022	9.43	Call	Bond Future	2,947.1400	2.9471	3,000.1700	3.0002	1.799	0	0	0
2021/05/14	2030	03/02/2022	9.43	Put	Bond Future	4,347.7100	4.3477	4,271.1000	4.2711	(1.762)	0	0	0
2021/05/14	2030	05/05/2022	10.21	Call	Bond Future	4,705.2600	4.7053	4,775.9000	4.7759	1.501	0	0	0
2021/05/14	2030	05/05/2022	10.21	Put	Bond Future	3,285.4600	3.2855	3,225.0700	3.2251	(1.838)	0	0	0
2021/05/14	2030	05/05/2022			Bond Future	9.9207	91.9656	9.8943	92.0967	(0.266)	0.0000	0.0000	0
2021/05/14	2030	05/05/2022	10.20	Call	Bond Future	4,676.4400	4.6764	4,746.8200	4.7468	1.505	0	0	0
2021/05/14	2030	05/05/2022	10.20	Put	Bond Future	3,305.2400	3.3052	3,244.5900	3.2446	(1.835)	0	0	0
2021/05/14	2030	05/05/2022	10.19	Call	Bond Future	4,647.6900	4.6477	4,717.8200	4.7178	1.509	0	0	0
2021/05/14	2030	05/05/2022	10.19	Put	Bond Future	3,325.1200	3.3251	3,264.2200	3.2642	(1.832)	0	0	0
2021/05/14	2032	05/08/2021	11.37	Call	Bond Future	7,636.5500	7.6365	7,719.5200	7.7195	1.086	0	0	0
2021/05/14	2032	05/08/2021	11.37	Put	Bond Future	484.3400	0.4843	461.6100	0.4616	(4.693)	0	0	0
2021/05/14	2032	05/08/2021			Bond Future	10.0886	91.1503	10.0708	91.2560	(0.177)	0.0000	0.0000	136,022
2021/05/14	2032	05/08/2021	11.36	Call	Bond Future	7,591.8500	7.5918	7,674.5500	7.6746	1.089	0	0	0
2021/05/14	2032	05/08/2021	11.36	Put	Bond Future	492.3300	0.4923	469.3300	0.4693	(4.672)	0	0	0
2021/05/14	2032	05/08/2021	11.35	Call	Bond Future	7,547.2200	7.5472	7,629.6500	7.6297	1.092	0	0	0
2021/05/14	2032	05/08/2021	11.35	Put	Bond Future	500.4400	0.5004	477.1700	0.4772	(4.650)	0	0	0
2021/05/14	2032	04/11/2021	9.83	Call	Bond Future	2,333.6400	2.3336	2,366.6800	2.3667	1.416	0	0	700
2021/05/14	2032	04/11/2021	11.70	Call	Bond Future	8,635.1300	8.6351	8,714.3000	8.7143	0.917	0	0	0
2021/05/14	2032	04/11/2021	11.71	Put	Bond Future	1,043.6800	1.0437	1,016.4800	1.0165	(2.606)	0	0	0
2021/05/14	2032	04/11/2021	11.69	Call	Bond Future	8,595.6600	8.5957	8,674.6200	8.6746	0.919	0	0	0
2021/05/14	2032	04/11/2021			Bond Future	10.2945	88.0277	10.2759	88.1343	(0.180)	0.0000	0.0000	21
2021/05/14	2032	04/11/2021	9.33	Put	Bond Future	7,110.6400	7.1106	7,025.0000	7.0250	(1.204)	0	0	0
2021/05/14	2032	04/11/2021	9.33	Call	Bond Future	1,335.2800	1.3353	1,356.2200	1.3562	1.568	0	0	700
2021/05/14	2032	04/11/2021	9.83	Put	Bond Future	5,052.9100	5.0529	4,979.3700	4.9794	(1.455)	0	0	0
2021/05/14	2032	04/11/2021	12.81	Call	Bond Future	13,228.2400	13.2282	13,324.5000	13.3245	0.728	0	0	0
2021/05/14	2032	04/11/2021	12.81	Put	Bond Future	286.1200	0.2861	275.8000	0.2758	(3.607)	0	0	700
2021/05/14	2032	04/11/2021	11.70	Put	Bond Future	1,054.8100	1.0548	1,027.4000	1.0274	(2.599)	0	0	0
2021/05/14	2032	04/11/2021	11.71	Call	Bond Future	8,674.6500	8.6747	8,754.0300	8.7540	0.915	0	0	0

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2021/05/14	2032	04/11/2021	11.69	Put	Bond Future	1,066.0300	1.0660	1,038.4100	1.0384	(2.591)	0	0	0
2021/05/14	2032	03/02/2022	11.13	Call	Bond Future	6,193.5600	6.1936	6,255.5600	6.2556	1.001	0	0	0
2021/05/14	2032	03/02/2022	11.13	Put	Bond Future	2,830.5000	2.8305	2,784.8500	2.7849	(1.613)	0	0	210
2021/05/14	2032	03/02/2022	10.53	Call	Bond Future	4,239.6500	4.2396	4,288.8500	4.2888	1.160	0	0	0
2021/05/14	2032	03/02/2022	10.53	Put	Bond Future	4,122.0300	4.1220	4,063.5800	4.0636	(1.418)	0	0	210
2021/05/14	2032	03/02/2022	10.35	Put	Bond Future	4,623.8200	4.6238	4,561.2600	4.5613	(1.353)	0	0	400
2021/05/14	2032	03/02/2022	9.58	Put	Bond Future	7,338.4700	7.3385	7,258.7400	7.2587	(1.086)	0	0	0
2021/05/14	2032	03/02/2022	9.58	Call	Bond Future	1,958.2600	1.9583	1,986.1800	1.9862	1.426	0	0	400
2021/05/14	2032	03/02/2022	10.66	Call	Bond Future	4,633.6500	4.6337	4,685.7600	4.6858	1.125	0	0	0
2021/05/14	2032	03/02/2022	10.66	Put	Bond Future	3,798.4700	3.7985	3,742.9300	3.7429	(1.462)	0	0	97
2021/05/14	2032	03/02/2022	10.45	Put	Bond Future	4,337.6800	4.3377	4,277.4000	4.2774	(1.390)	0	0	198
2021/05/14	2032	03/02/2022	9.81	Call	Bond Future	2,422.6100	2.4226	2,455.4700	2.4555	1.356	0	0	0
2021/05/14	2032	03/02/2022	9.81	Put	Bond Future	6,429.6000	6.4296	6,354.8100	6.3548	(1.163)	0	0	198
2021/05/14	2032	03/02/2022	8.91	Put	Bond Future	10,530.5700	10.5306	10,438.6800	10.4387	(0.873)	0	0	0
2021/05/14	2032	03/02/2022	10.43	Call	Bond Future	3,953.7300	3.9537	4,000.6500	4.0006	1.187	0	0	0
2021/05/14	2032	03/02/2022	10.43	Put	Bond Future	4,393.6200	4.3936	4,332.8900	4.3329	(1.382)	0	0	0
2021/05/14	2032	03/02/2022	10.42	Call	Bond Future	3,926.2100	3.9262	3,972.9000	3.9729	1.189	0	0	0
2021/05/14	2032	03/02/2022	10.42	Put	Bond Future	4,422.1200	4.4221	4,361.1600	4.3612	(1.379)	0	0	0
2021/05/14	2032	03/02/2022			Bond Future	10.5088	89.0615	10.4895	89.1691	(0.184)	0.0000	0.0000	0
2021/05/14	2032	03/02/2022	9.62	Put	Bond Future	7,174.2700	7.1743	7,095.3700	7.0954	(1.100)	0	0	0
2021/05/14	2032	03/02/2022	9.62	Call	Bond Future	2,034.8700	2.0349	2,063.6200	2.0636	1.413	0	0	210
2021/05/14	2032	03/02/2022	10.95	Call	Bond Future	5,572.7900	5.5728	5,631.1500	5.6312	1.047	0	0	0
2021/05/14	2032	03/02/2022	10.95	Put	Bond Future	3,165.7400	3.1657	3,116.4500	3.1164	(1.557)	0	0	400
2021/05/14	2032	03/02/2022	10.35	Call	Bond Future	3,734.4200	3.7344	3,779.5100	3.7795	1.207	0	0	0
2021/05/14	2032	03/02/2022	10.14	Call	Bond Future	3,188.7400	3.1887	3,229.0200	3.2290	1.263	0	0	0
2021/05/14	2032	03/02/2022	10.14	Put	Bond Future	5,273.1100	5.2731	5,205.7400	5.2057	(1.278)	0	0	97
2021/05/14	2032	03/02/2022	9.14	Put	Bond Future	9,337.5000	9.3375	9,249.2600	9.2493	(0.945)	0	0	0
2021/05/14	2032	03/02/2022	9.14	Call	Bond Future	1,251.6800	1.2517	1,271.0900	1.2711	1.551	0	0	97
2021/05/14	2032	03/02/2022	10.45	Call	Bond Future	4,009.6800	4.0097	4,057.0500	4.0570	1.181	0	0	0
2021/05/14	2032	03/02/2022	8.91	Call	Bond Future	988.1500	0.9881	1,003.9100	1.0039	1.595	0	0	198
2021/05/14	2032	03/02/2022	10.44	Call	Bond Future	3,981.6600	3.9817	4,028.8100	4.0288	1.184	0	0	0
2021/05/14	2032	03/02/2022	10.44	Put	Bond Future	4,365.5800	4.3656	4,305.0800	4.3051	(1.386)	0	0	0
2021/05/14	2032	05/05/2022	11.03	Call	Bond Future	5,408.6500	5.4087	5,465.8000	5.4658	1.057	0	0	0
2021/05/14	2032	05/05/2022	11.03	Put	Bond Future	3,822.9400	3.8229	3,771.2400	3.7712	(1.352)	0	0	0
2021/05/14	2032	05/05/2022	11.02	Put	Bond Future	3,844.1300	3.8441	3,792.2400	3.7922	(1.350)	0	0	0
2021/05/14	2032	05/05/2022			Bond Future	10.7320	85.9798	10.7119	86.0887	(0.188)	0.0000	0.0000	0
2021/05/14	2032	05/05/2022	11.04	Call	Bond Future	5,440.0900	5.4401	5,497.4400	5.4974	1.054	0	0	0
2021/05/14	2032	05/05/2022	11.04	Put	Bond Future	3,801.8600	3.8019	3,750.3600	3.7504	(1.355)	0	0	0
2021/05/14	2032	05/05/2022	11.02	Call	Bond Future	5,377.2700	5.3773	5,434.2300	5.4342	1.059	0	0	0
2021/05/14	2033	05/08/2021			Bond Future	104.8581	104.8581	104.8801	104.8801	0.021	0.0000	0.0000	9,629
2021/05/14	2033	04/11/2021			Bond Future	104.8344	104.8344	104.8563	104.8563	0.021	0.0000	0.0000	0
2021/05/14	2033	03/02/2022			Bond Future	106.0893	106.0893	106.1114	106.1114	0.021	0.0000	0.0000	0
2021/05/14	2033	05/05/2022			Bond Future	106.1255	106.1255	106.1477	106.1477	0.021	0.0000	0.0000	0
2021/05/14	2037	05/08/2021	12.27	Call	Bond Future	8,798.7900	8.7988	8,889.3000	8.8893	1.029	0	0	0
2021/05/14	2037	05/08/2021	12.27	Put	Bond Future	536.3400	0.5363	511.9200	0.5119	(4.553)	0	0	0
2021/05/14	2037	05/08/2021	12.28	Call	Bond Future	8,845.2500	8.8452	8,936.0100	8.9360	1.026	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
2021/05/14	2037	05/08/2021	12.26	Put	Bond Future	544.5800	0.5446	519.8800	0.5199	(4.536)	0	0	0
2021/05/14	2037	05/08/2021			Bond Future	10.8749	82.6530	10.8570	82.7679	(0.165)	0.0000	0.0000	126,709
2021/05/14	2037	05/08/2021	12.28	Put	Bond Future	528.2200	0.5282	504.0500	0.5041	(4.576)	0	0	0
2021/05/14	2037	05/08/2021	12.26	Call	Bond Future	8,752.3800	8.7524	8,842.6100	8.8426	1.031	0	0	0
2021/05/14	2037	04/11/2021	12.30	Call	Bond Future	8,720.7000	8.7207	8,800.8100	8.8008	0.919	0	0	0
2021/05/14	2037	04/11/2021	12.30	Put	Bond Future	1,565.2700	1.5653	1,529.4600	1.5295	(2.288)	0	0	600
2021/05/14	2037	04/11/2021	11.49	Put	Bond Future	2,984.9600	2.9850	2,929.8700	2.9299	(1.846)	0	0	0
2021/05/14	2037	04/11/2021	11.49	Call	Bond Future	5,536.2300	5.5362	5,597.0600	5.5971	1.099	0	0	600
2021/05/14	2037	04/11/2021	12.82	Put	Bond Future	940.9100	0.9409	915.8000	0.9158	(2.669)	0	0	0
2021/05/14	2037	04/11/2021	12.83	Call	Bond Future	10,879.9300	10.8799	10,970.9300	10.9709	0.836	0	0	0
2021/05/14	2037	04/11/2021			Bond Future	11.0714	83.5812	11.0528	83.6971	(0.168)	0.0000	0.0000	0
2021/05/14	2037	04/11/2021	12.82	Call	Bond Future	10,838.2900	10.8383	10,929.1000	10.9291	0.838	0	0	0
2021/05/14	2037	04/11/2021	12.83	Put	Bond Future	931.3600	0.9314	906.4400	0.9064	(2.676)	0	0	0
2021/05/14	2037	04/11/2021	12.81	Call	Bond Future	10,796.6800	10.7967	10,887.3100	10.8873	0.839	0	0	0
2021/05/14	2037	04/11/2021	12.81	Put	Bond Future	950.5400	0.9505	925.2500	0.9253	(2.661)	0	0	0
2021/05/14	2037	03/02/2022	11.46	Call	Bond Future	5,259.8200	5.2598	5,317.5300	5.3175	1.097	0	0	0
2021/05/14	2037	03/02/2022	11.47	Put	Bond Future	4,145.8300	4.1458	4,086.7000	4.0867	(1.426)	0	0	0
2021/05/14	2037	03/02/2022	11.45	Call	Bond Future	5,227.2800	5.2273	5,284.7500	5.2848	1.099	0	0	0
2021/05/14	2037	03/02/2022			Bond Future	11.2789	80.3080	11.2596	80.4251	(0.171)	0.0000	0.0000	0
2021/05/14	2037	03/02/2022	11.46	Put	Bond Future	4,172.3400	4.1723	4,112.9700	4.1130	(1.423)	0	0	0
2021/05/14	2037	03/02/2022	11.47	Call	Bond Future	5,292.7000	5.2927	5,350.6500	5.3507	1.095	0	0	0
2021/05/14	2037	03/02/2022	11.45	Put	Bond Future	4,199.2600	4.1993	4,139.6500	4.1396	(1.420)	0	0	0
2021/05/14	2037	05/05/2022	11.84	Put	Bond Future	4,192.2600	4.1923	4,137.2100	4.1372	(1.313)	0	0	0
2021/05/14	2037	05/05/2022	11.82	Call	Bond Future	6,125.2500	6.1252	6,188.1800	6.1882	1.027	0	0	0
2021/05/14	2037	05/05/2022	11.83	Call	Bond Future	6,158.6500	6.1587	6,221.7800	6.2218	1.025	0	0	0
2021/05/14	2037	05/05/2022			Bond Future	11.4942	81.2690	11.4742	81.3874	(0.175)	0.0000	0.0000	0
2021/05/14	2037	05/05/2022	11.84	Call	Bond Future	6,191.8000	6.1918	6,255.1400	6.2551	1.023	0	0	0
2021/05/14	2037	05/05/2022	11.82	Put	Bond Future	4,239.2900	4.2393	4,183.8300	4.1838	(1.308)	0	0	0
2021/05/14	2037	05/05/2022	11.83	Put	Bond Future	4,215.8700	4.2159	4,160.6100	4.1606	(1.311)	0	0	0
2021/05/14	2038	05/08/2021			Bond Future	116.3592	116.3592	116.5399	116.5399	0.155	0.0000	0.0000	7,713
2021/05/14	2038	04/11/2021			Bond Future	117.6929	117.6929	117.8754	117.8754	0.155	0.0000	0.0000	0
2021/05/14	2038	03/02/2022			Bond Future	117.3488	117.3488	117.5331	117.5331	0.157	0.0000	0.0000	0
2021/05/14	2038	05/05/2022			Bond Future	118.7784	118.7784	118.9649	118.9649	0.157	0.0000	0.0000	0
2021/05/14	2040	05/08/2021	12.48	Call	Bond Future	9,574.6400	9.5746	9,641.0700	9.6411	0.694	0	0	0
2021/05/14	2040	05/08/2021	12.49	Put	Bond Future	509.7900	0.5098	489.8800	0.4899	(3.906)	0	0	0
2021/05/14	2040	05/08/2021	12.47	Call	Bond Future	9,525.8200	9.5258	9,592.0400	9.5920	0.695	0	0	0
2021/05/14	2040	05/08/2021	11.05	Put	Bond Future	2,995.6600	2.9957	2,936.5100	2.9365	(1.975)	0	0	0
2021/05/14	2040	05/08/2021	11.05	Call	Bond Future	3,154.8900	3.1549	3,182.3000	3.1823	0.869	0	0	900
2021/05/14	2040	05/08/2021			Bond Future	11.0266	84.4142	11.0140	84.5007	(0.115)	0.0000	0.0000	85,293
2021/05/14	2040	05/08/2021	12.48	Put	Bond Future	517.7000	0.5177	497.5700	0.4976	(3.888)	0	0	0
2021/05/14	2040	05/08/2021	12.49	Call	Bond Future	9,623.4900	9.6235	9,690.1400	9.6901	0.693	0	0	0
2021/05/14	2040	05/08/2021	12.47	Put	Bond Future	525.7100	0.5257	505.3700	0.5054	(3.869)	0	0	0
2021/05/14	2040	05/08/2021	11.55	Put	Bond Future	1,718.2700	1.7183	1,674.2900	1.6743	(2.560)	0	0	0
2021/05/14	2040	05/08/2021	11.55	Call	Bond Future	5,173.5200	5.1735	5,216.1000	5.2161	0.823	0	0	900
2021/05/14	2040	05/08/2021	14.80	Call	Bond Future	20,544.8400	20.5448	20,630.8400	20.6308	0.419	0	0	0
2021/05/14	2040	05/08/2021	14.80	Put	Bond Future	6.0900	0.0061	5.5300	0.0055	(9.195)	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
2021/05/14	2040	04/11/2021	12.90	Call	Bond Future	11,121.8400	11.1218	11,186.9700	11.1870	0.586	0	0	0
2021/05/14	2040	04/11/2021	12.90	Put	Bond Future	1,059.6100	1.0596	1,037.4700	1.0375	(2.089)	0	0	0
2021/05/14	2040	04/11/2021	12.89	Call	Bond Future	11,078.6100	11.0786	11,143.5900	11.1436	0.587	0	0	0
2021/05/14	2040	04/11/2021	12.89	Put	Bond Future	1,070.2900	1.0703	1,048.0000	1.0480	(2.083)	0	0	0
2021/05/14	2040	04/11/2021			Bond Future	11.2196	85.3622	11.2064	85.4495	(0.117)	0.0000	0.0000	0
2021/05/14	2040	04/11/2021	12.91	Call	Bond Future	11,165.0900	11.1651	11,230.3700	11.2304	0.585	0	0	0
2021/05/14	2040	04/11/2021	12.91	Put	Bond Future	1,049.0200	1.0490	1,027.0300	1.0270	(2.096)	0	0	0
2021/05/14	2040	03/02/2022	11.58	Put	Bond Future	4,455.3100	4.4553	4,407.6500	4.4076	(1.070)	0	0	0
2021/05/14	2040	03/02/2022	11.59	Call	Bond Future	5,492.3200	5.4923	5,532.9000	5.5329	0.739	0	0	0
2021/05/14	2040	03/02/2022	11.57	Put	Bond Future	4,483.3300	4.4833	4,435.4800	4.4355	(1.067)	0	0	0
2021/05/14	2040	03/02/2022			Bond Future	11.4232	81.8598	11.4096	81.9478	(0.119)	0.0000	0.0000	0
2021/05/14	2040	03/02/2022	11.58	Call	Bond Future	5,456.9500	5.4570	5,497.3600	5.4974	0.741	0	0	0
2021/05/14	2040	03/02/2022	11.59	Put	Bond Future	4,427.4700	4.4275	4,379.9800	4.3800	(1.073)	0	0	0
2021/05/14	2040	03/02/2022	11.57	Call	Bond Future	5,421.6800	5.4217	5,461.9000	5.4619	0.742	0	0	0
2021/05/14	2040	05/05/2022	11.91	Put	Bond Future	4,598.7600	4.5988	4,554.2000	4.5542	(0.969)	0	0	0
2021/05/14	2040	05/05/2022	11.92	Call	Bond Future	6,334.1100	6.3341	6,378.7200	6.3787	0.704	0	0	0
2021/05/14	2040	05/05/2022	11.92	Put	Bond Future	4,573.0900	4.5731	4,528.6900	4.5287	(0.971)	0	0	0
2021/05/14	2040	05/05/2022			Bond Future	11.6340	82.8393	11.6198	82.9283	(0.122)	0.0000	0.0000	0
2021/05/14	2040	05/05/2022	11.91	Call	Bond Future	6,299.2500	6.2992	6,343.7000	6.3437	0.706	0	0	0
2021/05/14	2040	05/05/2022	11.90	Call	Bond Future	6,264.4500	6.2645	6,308.7400	6.3087	0.707	0	0	0
2021/05/14	2040	05/05/2022	11.90	Put	Bond Future	4,624.5700	4.6246	4,579.8500	4.5799	(0.967)	0	0	0
2021/05/14	2044	05/08/2021	12.60	Put	Bond Future	464.8000	0.4648	457.5700	0.4576	(1.556)	0	0	0
2021/05/14	2044	05/08/2021	12.61	Call	Bond Future	10,058.1900	10.0582	10,030.3500	10.0303	(0.277)	0	0	0
2021/05/14	2044	05/08/2021	12.61	Put	Bond Future	457.6800	0.4577	450.5000	0.4505	(1.569)	0	0	0
2021/05/14	2044	05/08/2021			Bond Future	11.0633	81.2053	11.0663	81.1846	0.027	0.0000	0.0000	60,776
2021/05/14	2044	05/08/2021	12.60	Call	Bond Future	10,009.6200	10.0096	9,981.7300	9.9817	(0.279)	0	0	0
2021/05/14	2044	05/08/2021	12.59	Call	Bond Future	9,961.0700	9.9611	9,933.1200	9.9331	(0.281)	0	0	0
2021/05/14	2044	05/08/2021	12.59	Put	Bond Future	472.0200	0.4720	464.7300	0.4647	(1.544)	0	0	0
2021/05/14	2044	04/11/2021	12.91	Call	Bond Future	11,073.8600	11.0739	11,047.7700	11.0478	(0.236)	0	0	0
2021/05/14	2044	04/11/2021	12.91	Put	Bond Future	1,099.0700	1.0991	1,094.2100	1.0942	(0.442)	0	0	0
2021/05/14	2044	04/11/2021			Bond Future	11.2476	82.1173	11.2507	82.0961	0.028	0.0000	0.0000	0
2021/05/14	2044	04/11/2021	12.90	Call	Bond Future	11,031.2600	11.0313	11,005.1600	11.0052	(0.237)	0	0	0
2021/05/14	2044	04/11/2021	12.90	Put	Bond Future	1,109.9500	1.1100	1,105.0800	1.1051	(0.439)	0	0	0
2021/05/14	2044	04/11/2021	12.89	Call	Bond Future	10,988.6800	10.9887	10,962.5700	10.9626	(0.238)	0	0	0
2021/05/14	2044	04/11/2021	12.89	Put	Bond Future	1,120.9200	1.1209	1,116.0400	1.1160	(0.435)	0	0	0
2021/05/14	2044	03/02/2022	11.60	Call	Bond Future	5,511.3300	5.5113	5,489.7900	5.4898	(0.391)	0	0	0
2021/05/14	2044	03/02/2022	11.60	Put	Bond Future	4,489.7800	4.4898	4,489.9100	4.4899	0.003	0	0	0
2021/05/14	2044	03/02/2022	11.59	Call	Bond Future	5,475.9700	5.4760	5,454.4600	5.4545	(0.393)	0	0	0
2021/05/14	2044	03/02/2022	11.59	Put	Bond Future	4,518.3200	4.5183	4,518.4800	4.5185	0.004	0	0	0
2021/05/14	2044	03/02/2022			Bond Future	11.4418	78.7019	11.4451	78.6802	0.029	0.0000	0.0000	0
2021/05/14	2044	03/02/2022	11.61	Call	Bond Future	5,547.0500	5.5471	5,525.4600	5.5255	(0.389)	0	0	0
2021/05/14	2044	03/02/2022	11.61	Put	Bond Future	4,461.6900	4.4617	4,461.7700	4.4618	0.002	0	0	0
2021/05/14	2044	05/05/2022	11.92	Call	Bond Future	6,354.8200	6.3548	6,334.4200	6.3344	(0.321)	0	0	0
2021/05/14	2044	05/05/2022	11.92	Put	Bond Future	4,627.9800	4.6280	4,629.5800	4.6296	0.035	0	0	0
2021/05/14	2044	05/05/2022	11.91	Call	Bond Future	6,320.0000	6.3200	6,299.6300	6.2996	(0.322)	0	0	0
2021/05/14	2044	05/05/2022	11.91	Put	Bond Future	4,654.2400	4.6542	4,655.8700	4.6559	0.035	0	0	0
2021/05/14	2044	05/05/2022			Bond Future	11.6425	79.6437	11.6459	79.6217	0.030	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
2021/05/14	2044	05/05/2022	11.93	Call	Bond Future	6,390.0200	6.3900	6,369.5800	6.3696	(0.320)	0	0	0
2021/05/14	2044	05/05/2022	11.93	Put	Bond Future	4,602.1900	4.6022	4,603.7500	4.6038	0.034	0	0	0
2021/05/14	2046	05/08/2021			Bond Future	106.3030	106.3030	106.5065	106.5065	0.191	0.0000	0.0000	16,718
2021/05/14	2046	04/11/2021			Bond Future	105.7129	105.7129	105.9184	105.9184	0.194	0.0000	0.0000	0
2021/05/14	2046	03/02/2022			Bond Future	106.9786	106.9786	107.1862	107.1862	0.194	0.0000	0.0000	0
2021/05/14	2046	05/05/2022			Bond Future	106.4347	106.4347	106.6449	106.6449	0.197	0.0000	0.0000	0
2021/05/14	2050	05/08/2021			Bond Future	107.8705	107.8705	108.0982	108.0982	0.211	0.0000	0.0000	11,209
2021/05/14	2050	04/11/2021			Bond Future	109.1067	109.1067	109.3367	109.3367	0.211	0.0000	0.0000	0
2021/05/14	2050	03/02/2022			Bond Future	108.4641	108.4641	108.6967	108.6967	0.214	0.0000	0.0000	0
2021/05/14	2050	05/05/2022			Bond Future	109.7854	109.7854	110.0205	110.0205	0.214	0.0000	0.0000	0
2021/05/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	AL37	05/08/2021			Index Future	790.2020	790.2020	791.2760	791.2760	0.136	0.0000	0.0000	0
2021/05/14	AL37	04/11/2021			Index Future	799.1580	799.1580	800.2420	800.2420	0.136	0.0000	0.0000	0
2021/05/14	AL37	03/02/2022			Index Future	808.5320	808.5320	809.6270	809.6270	0.135	0.0000	0.0000	0
2021/05/14	AL37	05/05/2022			Index Future	818.1890	818.1890	819.2960	819.2960	0.135	0.0000	0.0000	0
2021/05/14	AL7T	05/08/2021			Index Future	887.6220	887.6220	888.6590	888.6590	0.117	0.0000	0.0000	0
2021/05/14	AL7T	04/11/2021			Index Future	897.6810	897.6810	898.7280	898.7280	0.117	0.0000	0.0000	0
2021/05/14	AL7T	03/02/2022			Index Future	908.2110	908.2110	909.2680	909.2680	0.116	0.0000	0.0000	0
2021/05/14	AL7T	05/05/2022			Index Future	919.0580	919.0580	920.1270	920.1270	0.116	0.0000	0.0000	0
2021/05/14	ALBI	05/08/2021			Index Future	782.0250	782.0250	782.7280	782.7280	0.090	0.0000	0.0000	134
2021/05/14	ALBI	04/11/2021			Index Future	790.8880	790.8880	791.5960	791.5960	0.090	0.0000	0.0000	0
2021/05/14	ALBI	03/02/2022			Index Future	800.1650	800.1650	800.8800	800.8800	0.089	0.0000	0.0000	0
2021/05/14	ALBI	05/05/2022			Index Future	809.7220	809.7220	810.4440	810.4440	0.089	0.0000	0.0000	0
2021/05/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	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
2021/05/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/14	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
2021/05/14	ES33	05/08/2021			Bond Future	11.5981	76.7220	11.5746	76.8439	(0.202)	0.0000	0.0000	350
2021/05/14	ES33	04/11/2021			Bond Future	11.8434	73.8256	11.8189	73.9486	(0.206)	0.0000	0.0000	0
2021/05/14	ES33	03/02/2022			Bond Future	12.1031	74.7101	12.0776	74.8344	(0.210)	0.0000	0.0000	0
2021/05/14	ES33	05/05/2022			Bond Future	12.3677	71.8429	12.3412	71.9687	(0.215)	0.0000	0.0000	0
2021/05/14	ES42	05/08/2021			Bond Future	12.0644	75.5463	12.0618	75.5611	(0.021)	0.0000	0.0000	4,779
2021/05/14	ES42	04/11/2021			Bond Future	12.2964	72.1540	12.2938	72.1688	(0.021)	0.0000	0.0000	0
2021/05/14	ES42	03/02/2022			Bond Future	12.5338	73.0190	12.5311	73.0338	(0.022)	0.0000	0.0000	0
2021/05/14	ES42	05/05/2022			Bond Future	12.7844	69.6506	12.7816	69.6655	(0.022)	0.0000	0.0000	0
2021/05/14	GOVI	05/08/2021	719.14	Call	GOVI	533,970.0000	53.3970	540,770.0000	54.0770	1.273	0	0	0
2021/05/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	05/08/2021	719.13	Call	GOVI	534,070.0000	53.4070	540,870.0000	54.0870	1.273	0	0	0
2021/05/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	05/08/2021			GOVI	772.5370	772.5370	773.2170	773.2170	0.088	0.0000	0.0000	989
2021/05/14	GOVI	05/08/2021	719.15	Call	GOVI	533,870.0000	53.3870	540,670.0000	54.0670	1.274	0	0	0
2021/05/14	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	04/11/2021	728.41	Call	GOVI	528,830.0000	52.8830	535,670.0000	53.5670	1.293	0	0	0
2021/05/14	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	04/11/2021	728.40	Call	GOVI	528,930.0000	52.8930	535,770.0000	53.5770	1.293	0	0	0
2021/05/14	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	04/11/2021			GOVI	781.2930	781.2930	781.9770	781.9770	0.088	0.0000	0.0000	0
2021/05/14	GOVI	04/11/2021	728.42	Call	GOVI	528,730.0000	52.8730	535,570.0000	53.5570	1.294	0	0	0
2021/05/14	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	03/02/2022	792.76	Put	GOVI	23,020.0000	2.3020	16,120.0000	1.6120	(29.974)	0	0	0
2021/05/14	GOVI	03/02/2022			GOVI	790.4580	790.4580	791.1480	791.1480	0.087	0.0000	0.0000	0
2021/05/14	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	03/02/2022	792.75	Put	GOVI	22,920.0000	2.2920	16,020.0000	1.6020	(30.105)	0	0	0
2021/05/14	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	03/02/2022	792.74	Put	GOVI	22,820.0000	2.2820	15,920.0000	1.5920	(30.237)	0	0	0
2021/05/14	GOVI	05/05/2022	788.25	Call	GOVI	116,480.0000	11.6480	123,460.0000	12.3460	5.992	0	0	0
2021/05/14	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	05/05/2022			GOVI	799.8980	799.8980	800.5960	800.5960	0.087	0.0000	0.0000	0
2021/05/14	GOVI	05/05/2022	788.24	Call	GOVI	116,580.0000	11.6580	123,560.0000	12.3560	5.987	0	0	0
2021/05/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GOVI	05/05/2022	788.23	Call	GOVI	116,680.0000	11.6680	123,660.0000	12.3660	5.982	0	0	0
2021/05/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/14	IGOV	05/08/2021			Index Future	286.9000	286.9000	287.1080	287.1080	0.072	0.0000	0.0000	578
2021/05/14	IGOV	04/11/2021			Index Future	290.2210	290.2210	290.4310	290.4310	0.072	0.0000	0.0000	16
2021/05/14	IGOV	03/02/2022			Index Future	293.6950	293.6950	293.9060	293.9060	0.072	0.0000	0.0000	0
2021/05/14	IGOV	05/05/2022			Index Future	297.2710	297.2710	297.4840	297.4840	0.072	0.0000	0.0000	0
2021/05/14	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
2021/05/14	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/14	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/14	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1400	90.1400	0.011	0.0000	0.0000	0
2021/05/14	IS05	21/06/2022			Interest Rate Swap	90.3100	90.3100	90.3300	90.3300	0.022	0.0000	0.0000	0
2021/05/14	IS05	20/09/2022			Interest Rate Swap	93.5200	93.5200	93.5400	93.5400	0.021	0.0000	0.0000	0
2021/05/14	IS05	20/12/2022			Interest Rate Swap	94.1100	94.1100	94.1400	94.1400	0.032	0.0000	0.0000	0
2021/05/14	IS05	22/03/2023			Interest Rate Swap	86.5900	86.5900	86.6200	86.6200	0.035	0.0000	0.0000	0
2021/05/14	IS05	20/06/2023			Interest Rate Swap	92.2100	92.2100	92.2200	92.2200	0.011	0.0000	0.0000	0
2021/05/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/14	IS10	17/12/2025			Interest Rate Swap	80.6500	80.6500	80.6100	80.6100	(0.050)	0.0000	0.0000	0
2021/05/14	IS10	16/03/2026			Interest Rate Swap	77.2900	77.2900	77.2400	77.2400	(0.065)	0.0000	0.0000	0
2021/05/14	IS10	15/06/2026			Interest Rate Swap	75.8100	75.8100	75.7500	75.7500	(0.079)	0.0000	0.0000	0
2021/05/14	IS10	21/09/2026			Interest Rate Swap	77.9400	77.9400	77.8800	77.8800	(0.077)	0.0000	0.0000	0
2021/05/14	IS10	21/12/2026			Interest Rate Swap	82.0400	82.0400	81.9800	81.9800	(0.073)	0.0000	0.0000	0
2021/05/14	IS10	15/03/2027			Interest Rate Swap	80.6300	80.6300	80.5700	80.5700	(0.074)	0.0000	0.0000	0
2021/05/14	IS10	21/06/2027			Interest Rate Swap	82.8100	82.8100	82.7400	82.7400	(0.085)	0.0000	0.0000	0
2021/05/14	IS10	20/09/2027			Interest Rate Swap	88.7100	88.7100	88.6400	88.6400	(0.079)	0.0000	0.0000	0
2021/05/14	IS10	20/12/2027			Interest Rate Swap	89.2100	89.2100	89.1500	89.1500	(0.067)	0.0000	0.0000	0
2021/05/14	IS10	22/03/2028			Interest Rate Swap	82.3400	82.3400	82.2800	82.2800	(0.073)	0.0000	0.0000	0
2021/05/14	IS10	20/06/2028			Interest Rate Swap	90.2300	90.2300	90.1700	90.1700	(0.066)	0.0000	0.0000	0
2021/05/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/14	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/05/14	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/05/14	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7400	96.2600	0.000	0.0000	0.0000	0
2021/05/14	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7800	96.2200	0.265	0.0000	0.0000	0
2021/05/14	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.8150	96.1850	0.527	0.0000	0.0000	30,000
2021/05/14	JBAF	20/10/2021			Jibar Tradeable Future	3.8600	96.1400	3.8800	96.1200	0.518	0.0000	0.0000	0
2021/05/14	JBAF	15/12/2021			Jibar Tradeable Future	4.0100	95.9900	4.0400	95.9600	0.748	0.0000	0.0000	0
2021/05/14	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.3250	95.6750	1.170	0.0000	0.0000	0
2021/05/14	JBAF	15/06/2022			Jibar Tradeable Future	4.6450	95.3550	4.6900	95.3100	0.969	0.0000	0.0000	471
2021/05/14	JBAF	21/09/2022			Jibar Tradeable Future	4.8400	95.1600	4.8900	95.1100	1.033	0.0000	0.0000	0
2021/05/14	JBAF	21/12/2022			Jibar Tradeable Future	5.1900	94.8100	5.2450	94.7550	1.060	0.0000	0.0000	0
2021/05/14	JBAF	15/03/2023			Jibar Tradeable Future	5.4050	94.5950	5.4550	94.5450	0.925	0.0000	0.0000	0
2021/05/14	R023	05/08/2021	5.30	Call	Bond Future	805.3400	0.8053	740.1200	0.7401	(8.098)	0	0	0
2021/05/14	R023	05/08/2021	5.30	Put	Bond Future	69.1600	0.0692	82.0500	0.0821	18.638	0	0	0
2021/05/14	R023	05/08/2021	5.29	Call	Bond Future	792.0400	0.7920	727.1400	0.7271	(8.194)	0	0	0
2021/05/14	R023	05/08/2021	5.29	Put	Bond Future	70.9700	0.0710	84.1800	0.0842	18.613	0	0	0
2021/05/14	R023	05/08/2021			Bond Future	4.8148	107.7949	4.8661	107.7168	1.065	0.0000	0.0000	15,675
2021/05/14	R023	05/08/2021	5.31	Call	Bond Future	818.6800	0.8187	753.1400	0.7531	(8.006)	0	0	0
2021/05/14	R023	05/08/2021	5.31	Put	Bond Future	67.4000	0.0674	79.9700	0.0800	18.650	0	0	0
2021/05/14	R023	04/11/2021	4.91	Call	Bond Future	380.3900	0.3804	338.9700	0.3390	(10.889)	0	0	0
2021/05/14	R023	04/11/2021	4.91	Put	Bond Future	324.0100	0.3240	361.9500	0.3620	11.710	0	0	0
2021/05/14	R023	04/11/2021	4.90	Call	Bond Future	372.8300	0.3728	331.8700	0.3319	(10.986)	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
2021/05/14	R023	04/11/2021	4.90	Put	Bond Future	329.2900	0.3293	367.6900	0.3677	11.661	0	0	0
2021/05/14	R023	04/11/2021			Bond Future	4.8661	105.0961	4.9279	105.0167	1.270	0.0000	0.0000	0
2021/05/14	R023	04/11/2021	4.92	Call	Bond Future	388.0200	0.3880	346.1400	0.3461	(10.793)	0	0	0
2021/05/14	R023	04/11/2021	4.92	Put	Bond Future	318.8000	0.3188	356.2800	0.3563	11.757	0	0	0
2021/05/14	R023	03/02/2022	5.08	Call	Bond Future	478.6000	0.4786	432.8900	0.4329	(9.551)	0	0	0
2021/05/14	R023	03/02/2022	5.08	Put	Bond Future	300.8200	0.3008	335.6400	0.3356	11.575	0	0	0
2021/05/14	R023	03/02/2022			Bond Future	4.9087	106.3298	4.9862	106.2492	1.580	0.0000	0.0000	0
2021/05/14	R023	03/02/2022	5.07	Call	Bond Future	471.9800	0.4720	426.6100	0.4266	(9.613)	0	0	0
2021/05/14	R023	03/02/2022	5.07	Put	Bond Future	304.5700	0.3046	339.7300	0.3397	11.544	0	0	0
2021/05/14	R023	03/02/2022	5.06	Call	Bond Future	465.0600	0.4651	420.0200	0.4200	(9.685)	0	0	0
2021/05/14	R023	03/02/2022	5.06	Put	Bond Future	308.0100	0.3080	343.5000	0.3435	11.522	0	0	0
2021/05/14	R023	05/05/2022	6.31	Call	Bond Future	1,151.7700	1.1518	1,080.6800	1.0807	(6.172)	0	0	0
2021/05/14	R023	05/05/2022	6.31	Put	Bond Future	58.6400	0.0586	69.1700	0.0692	17.957	0	0	0
2021/05/14	R023	05/05/2022			Bond Future	4.9283	103.6901	5.0306	103.6085	2.077	0.0000	0.0000	0
2021/05/14	R023	05/05/2022	6.30	Call	Bond Future	1,144.9200	1.1449	1,073.9800	1.0740	(6.196)	0	0	0
2021/05/14	R023	05/05/2022	6.30	Put	Bond Future	59.6300	0.0596	70.3100	0.0703	17.910	0	0	0
2021/05/14	R023	05/05/2022	6.29	Call	Bond Future	1,138.0800	1.1381	1,067.2800	1.0673	(6.221)	0	0	0
2021/05/14	R023	05/05/2022	6.29	Put	Bond Future	60.6400	0.0606	71.4600	0.0715	17.843	0	0	0
2021/05/14	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	R035	05/08/2021	5.31	Put	Bond Future	47,055.0200	47.0550	46,907.1400	46.9071	(0.314)	0	0	0
2021/05/14	R035	05/08/2021	11.37	Call	Bond Future	5,527.7400	5.5277	5,619.5900	5.6196	1.662	0	0	0
2021/05/14	R035	05/08/2021	11.37	Put	Bond Future	1,393.1700	1.3932	1,337.1400	1.3371	(4.022)	0	0	100
2021/05/14	R035	05/08/2021			Bond Future	10.7007	91.0357	10.6776	91.1835	(0.216)	0.0000	0.0000	91,415
2021/05/14	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	R035	05/08/2021	5.30	Put	Bond Future	47,171.6000	47.1716	47,023.7200	47.0237	(0.313)	0	0	0
2021/05/14	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/14	R035	05/08/2021	5.29	Put	Bond Future	47,288.3100	47.2883	47,140.4300	47.1404	(0.313)	0	0	0
2021/05/14	R035	05/08/2021	10.77	Call	Bond Future	3,131.6900	3.1317	3,194.8700	3.1949	2.017	0	0	0
2021/05/14	R035	05/08/2021	10.77	Put	Bond Future	2,689.7800	2.6898	2,605.0800	2.6051	(3.149)	0	0	100
2021/05/14	R035	05/08/2021	10.02	Put	Bond Future	5,647.3400	5.6473	5,526.6500	5.5266	(2.137)	0	0	0
2021/05/14	R035	05/08/2021	10.02	Call	Bond Future	1,128.8700	1.1289	1,156.0600	1.1561	2.409	0	0	100
2021/05/14	R035	04/11/2021	11.20	Put	Bond Future	3,234.7400	3.2347	3,162.9400	3.1629	(2.220)	0	0	350
2021/05/14	R035	04/11/2021	10.60	Call	Bond Future	3,097.9300	3.0979	3,153.5300	3.1535	1.795	0	0	0
2021/05/14	R035	04/11/2021	10.60	Put	Bond Future	5,048.8100	5.0488	4,955.2300	4.9552	(1.854)	0	0	350
2021/05/14	R035	04/11/2021	10.11	Put	Bond Future	7,063.4500	7.0635	6,952.4400	6.9524	(1.572)	0	0	0
2021/05/14	R035	04/11/2021	10.11	Call	Bond Future	1,882.3800	1.8824	1,920.5500	1.9206	2.028	0	0	350
2021/05/14	R035	04/11/2021	10.12	Put	Bond Future	7,017.5500	7.0175	6,906.8800	6.9069	(1.577)	0	0	0
2021/05/14	R035	04/11/2021	10.12	Call	Bond Future	1,904.0900	1.9041	1,942.6000	1.9426	2.022	0	0	400
2021/05/14	R035	04/11/2021	10.62	Put	Bond Future	4,976.7900	4.9768	4,883.9400	4.8839	(1.866)	0	0	0
2021/05/14	R035	04/11/2021	10.62	Call	Bond Future	3,154.2400	3.1542	3,210.5700	3.2106	1.786	0	0	400
2021/05/14	R035	04/11/2021	11.75	Put	Bond Future	2,154.3800	2.1544	2,100.0700	2.1001	(2.521)	0	0	782
2021/05/14	R035	04/11/2021	11.08	Call	Bond Future	4,593.4700	4.5935	4,666.6200	4.6666	1.592	0	0	0
2021/05/14	R035	04/11/2021	11.08	Put	Bond Future	3,537.6700	3.5377	3,461.6400	3.4616	(2.149)	0	0	782
2021/05/14	R035	04/11/2021	10.23	Put	Bond Future	6,525.0700	6.5251	6,418.1900	6.4182	(1.638)	0	0	0
2021/05/14	R035	04/11/2021	12.53	Call	Bond Future	10,293.8500	10.2938	10,410.8000	10.4108	1.136	0	0	0
2021/05/14	R035	04/11/2021	12.53	Put	Bond Future	1,015.4700	1.0155	983.2400	0.9832	(3.174)	0	0	0
2021/05/14	R035	04/11/2021			Bond Future	10.9087	87.5817	10.8847	87.7308	(0.220)	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
2021/05/14	R035	04/11/2021	11.20	Call	Bond Future	5,018.8900	5.0189	5,096.2700	5.0963	1.542	0	0	0
2021/05/14	R035	04/11/2021	13.82	Call	Bond Future	15,869.6400	15.8696	16,008.5200	16.0085	0.875	0	0	0
2021/05/14	R035	04/11/2021	13.82	Put	Bond Future	232.4400	0.2324	222.1400	0.2221	(4.431)	0	0	400
2021/05/14	R035	04/11/2021	11.75	Call	Bond Future	7,162.8700	7.1629	7,257.7400	7.2577	1.324	0	0	0
2021/05/14	R035	04/11/2021	10.23	Call	Bond Future	2,150.6200	2.1506	2,192.9200	2.1929	1.967	0	0	782
2021/05/14	R035	04/11/2021	12.52	Call	Bond Future	10,251.7600	10.2518	10,368.4700	10.3685	1.138	0	0	0
2021/05/14	R035	04/11/2021	12.52	Put	Bond Future	1,025.9900	1.0260	993.5200	0.9935	(3.165)	0	0	0
2021/05/14	R035	04/11/2021	12.51	Call	Bond Future	10,209.7100	10.2097	10,326.1800	10.3262	1.141	0	0	0
2021/05/14	R035	04/11/2021	12.51	Put	Bond Future	1,036.6100	1.0366	1,003.9000	1.0039	(3.155)	0	0	0
2021/05/14	R035	03/02/2022	11.05	Put	Bond Future	0.0000	0.0000	4,774.4000	4.7744	100.000	0	0	1,600
2021/05/14	R035	03/02/2022	10.35	Put	Bond Future	0.0000	0.0000	7,299.8900	7.2999	100.000	0	0	0
2021/05/14	R035	03/02/2022	10.35	Call	Bond Future	0.0000	0.0000	2,558.9200	2.5589	100.000	0	0	1,600
2021/05/14	R035	03/02/2022	11.28	Call	Bond Future	5,106.9100	5.1069	5,182.5900	5.1826	1.482	0	0	0
2021/05/14	R035	03/02/2022	11.28	Put	Bond Future	4,200.1000	4.2001	4,125.0500	4.1250	(1.787)	0	0	200
2021/05/14	R035	03/02/2022	10.26	Put	Bond Future	7,793.7600	7.7938	7,686.6100	7.6866	(1.375)	0	0	0
2021/05/14	R035	03/02/2022	10.26	Call	Bond Future	2,310.6100	2.3106	2,354.1900	2.3542	1.886	0	0	200
2021/05/14	R035	03/02/2022	11.73	Call	Bond Future	6,698.4000	6.6984	6,787.0900	6.7871	1.324	0	0	0
2021/05/14	R035	03/02/2022	11.73	Put	Bond Future	3,179.2500	3.1793	3,117.2100	3.1172	(1.951)	0	0	280
2021/05/14	R035	03/02/2022	11.03	Call	Bond Future	4,320.2500	4.3202	4,388.1500	4.3881	1.572	0	0	0
2021/05/14	R035	03/02/2022	11.39	Call	Bond Future	5,478.5300	5.4785	5,557.5300	5.5575	1.442	0	0	0
2021/05/14	R035	03/02/2022	11.39	Put	Bond Future	3,921.9800	3.9220	3,850.2500	3.8502	(1.829)	0	0	683
2021/05/14	R035	03/02/2022	10.65	Call	Bond Future	3,250.6200	3.2506	3,306.4300	3.3064	1.717	0	0	0
2021/05/14	R035	03/02/2022	11.23	Call	Bond Future	4,942.8600	4.9429	5,017.0000	5.0170	1.500	0	0	0
2021/05/14	R035	03/02/2022	11.23	Put	Bond Future	4,333.8200	4.3338	4,257.2300	4.2572	(1.767)	0	0	0
2021/05/14	R035	03/02/2022	11.22	Call	Bond Future	4,910.9700	4.9110	4,984.8100	4.9848	1.504	0	0	0
2021/05/14	R035	03/02/2022	11.22	Put	Bond Future	4,361.6700	4.3617	4,284.7800	4.2848	(1.763)	0	0	0
2021/05/14	R035	03/02/2022			Bond Future	11.1285	88.6100	11.1036	88.7608	(0.224)	0.0000	0.0000	0
2021/05/14	R035	03/02/2022	11.05	Call	Bond Future	0.0000	0.0000	4,449.4000	4.4494	100.000	0	0	0
2021/05/14	R035	03/02/2022	11.88	Call	Bond Future	7,268.7700	7.2688	7,361.4000	7.3614	1.274	0	0	0
2021/05/14	R035	03/02/2022	11.88	Put	Bond Future	2,905.2200	2.9052	2,847.1200	2.8471	(2.000)	0	0	1,800
2021/05/14	R035	03/02/2022	11.03	Put	Bond Future	4,917.7600	4.9178	4,834.9300	4.8349	(1.684)	0	0	280
2021/05/14	R035	03/02/2022	10.10	Put	Bond Future	8,524.2400	8.5242	8,412.2600	8.4123	(1.314)	0	0	0
2021/05/14	R035	03/02/2022	10.10	Call	Bond Future	1,975.8000	1.9758	2,014.5500	2.0146	1.961	0	0	280
2021/05/14	R035	03/02/2022	10.65	Put	Bond Future	6,210.4100	6.2104	6,115.4900	6.1155	(1.528)	0	0	683
2021/05/14	R035	03/02/2022	9.70	Put	Bond Future	10,627.8200	10.6278	10,505.2300	10.5052	(1.153)	0	0	0
2021/05/14	R035	03/02/2022	9.70	Call	Bond Future	1,336.6100	1.3366	1,364.7500	1.3647	2.105	0	0	683
2021/05/14	R035	03/02/2022	11.24	Call	Bond Future	4,975.1300	4.9751	5,049.5800	5.0496	1.496	0	0	0
2021/05/14	R035	03/02/2022	11.24	Put	Bond Future	4,306.4200	4.3064	4,230.1400	4.2301	(1.771)	0	0	0
2021/05/14	R035	05/05/2022	11.64	Call	Bond Future	5,950.6000	5.9506	6,032.7500	6.0327	1.381	0	0	0
2021/05/14	R035	05/05/2022	11.64	Put	Bond Future	4,265.5000	4.2655	4,195.1500	4.1951	(1.649)	0	0	0
2021/05/14	R035	05/05/2022	11.63	Call	Bond Future	5,917.6000	5.9176	5,999.4800	5.9995	1.384	0	0	0
2021/05/14	R035	05/05/2022	11.63	Put	Bond Future	4,289.4300	4.2894	4,218.8100	4.2188	(1.646)	0	0	0
2021/05/14	R035	05/05/2022			Bond Future	11.3482	85.1912	11.3222	85.3437	(0.229)	0.0000	0.0000	0
2021/05/14	R035	05/05/2022	11.65	Call	Bond Future	5,983.6800	5.9837	6,066.0900	6.0661	1.377	0	0	0
2021/05/14	R035	05/05/2022	11.65	Put	Bond Future	4,241.7100	4.2417	4,171.6200	4.1716	(1.652)	0	0	0
2021/05/14	R186	05/08/2021	8.62	Call	Bond Future	4,977.3900	4.9774	5,111.6000	5.1116	2.696	0	0	0
2021/05/14	R186	05/08/2021	8.62	Put	Bond Future	270.0300	0.2700	245.7100	0.2457	(9.006)	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
2021/05/14	R186	05/08/2021	8.61	Call	Bond Future	4,939.0200	4.9390	5,072.8200	5.0728	2.709	0	0	0
2021/05/14	R186	05/08/2021	8.61	Put	Bond Future	276.0000	0.2760	251.2700	0.2513	(8.960)	0	0	0
2021/05/14	R186	05/08/2021			Bond Future	7.5861	114.0850	7.5522	114.2435	(0.446)	0.0000	0.0000	92,933
2021/05/14	R186	05/08/2021	8.63	Call	Bond Future	5,015.8300	5.0158	5,150.4500	5.1504	2.684	0	0	0
2021/05/14	R186	05/08/2021	8.63	Put	Bond Future	264.1700	0.2642	240.2600	0.2403	(9.051)	0	0	0
2021/05/14	R186	04/11/2021	7.77	Call	Bond Future	2,165.7500	2.1657	2,241.8700	2.2419	3.515	0	0	0
2021/05/14	R186	04/11/2021	8.10	Call	Bond Future	2,992.7700	2.9928	3,085.7000	3.0857	3.105	0	0	0
2021/05/14	R186	04/11/2021	8.10	Put	Bond Future	1,543.7000	1.5437	1,476.7000	1.4767	(4.340)	0	0	0
2021/05/14	R186	04/11/2021	8.09	Call	Bond Future	2,965.6000	2.9656	3,058.0400	3.0580	3.117	0	0	0
2021/05/14	R186	04/11/2021	8.09	Put	Bond Future	1,560.2700	1.5603	1,492.7800	1.4928	(4.326)	0	0	0
2021/05/14	R186	04/11/2021			Bond Future	7.7714	115.3652	7.7354	115.5252	(0.462)	0.0000	0.0000	0
2021/05/14	R186	04/11/2021	7.77	Put	Bond Future	2,171.8900	2.1719	2,088.0800	2.0881	(3.859)	0	0	15,177
2021/05/14	R186	04/11/2021	8.77	Call	Bond Future	5,074.4900	5.0745	5,195.5000	5.1955	2.385	0	0	0
2021/05/14	R186	04/11/2021	8.77	Put	Bond Future	743.5700	0.7436	704.6500	0.7047	(5.234)	0	0	15,177
2021/05/14	R186	04/11/2021	8.11	Call	Bond Future	3,020.0600	3.0201	3,113.4900	3.1135	3.094	0	0	0
2021/05/14	R186	04/11/2021	8.11	Put	Bond Future	1,527.2600	1.5273	1,460.7600	1.4608	(4.354)	0	0	0
2021/05/14	R186	03/02/2022	7.30	Call	Bond Future	1,292.0700	1.2921	1,342.1300	1.3421	3.874	0	0	0
2021/05/14	R186	03/02/2022	7.30	Put	Bond Future	4,159.7700	4.1598	4,048.3100	4.0483	(2.679)	0	0	0
2021/05/14	R186	03/02/2022			Bond Future	7.9694	111.4368	7.9311	111.5983	(0.480)	0.0000	0.0000	0
2021/05/14	R186	03/02/2022	7.29	Call	Bond Future	1,277.5300	1.2775	1,327.1700	1.3272	3.886	0	0	0
2021/05/14	R186	03/02/2022	7.29	Put	Bond Future	4,188.7800	4.1888	4,076.9000	4.0769	(2.671)	0	0	0
2021/05/14	R186	03/02/2022	7.28	Call	Bond Future	1,263.0900	1.2631	1,312.3300	1.3123	3.898	0	0	0
2021/05/14	R186	03/02/2022	7.28	Put	Bond Future	4,217.9000	4.2179	4,105.6200	4.1056	(2.662)	0	0	0
2021/05/14	R186	05/05/2022	8.32	Call	Bond Future	3,015.0100	3.0150	3,100.6400	3.1006	2.840	0	0	0
2021/05/14	R186	05/05/2022	8.32	Put	Bond Future	2,480.7500	2.4807	2,403.0900	2.4031	(3.131)	0	0	0
2021/05/14	R186	05/05/2022			Bond Future	8.1855	112.7694	8.1446	112.9327	(0.500)	0.0000	0.0000	0
2021/05/14	R186	05/05/2022	8.31	Call	Bond Future	2,992.7300	2.9927	3,077.9900	3.0780	2.849	0	0	0
2021/05/14	R186	05/05/2022	8.31	Put	Bond Future	2,498.0900	2.4981	2,420.0600	2.4201	(3.124)	0	0	0
2021/05/14	R186	05/05/2022	8.30	Call	Bond Future	2,970.0900	2.9701	3,054.9700	3.0550	2.858	0	0	0
2021/05/14	R186	05/05/2022	8.30	Put	Bond Future	2,515.0900	2.5151	2,436.6800	2.4367	(3.118)	0	0	0
2021/05/14	R197	05/08/2021			Bond Future	318.7467	318.7467	319.0229	319.0229	0.087	0.0000	0.0000	1,751
2021/05/14	R197	04/11/2021			Bond Future	322.3996	322.3996	322.6778	322.6778	0.086	0.0000	0.0000	0
2021/05/14	R197	03/02/2022			Bond Future	318.1540	318.1540	318.4349	318.4349	0.088	0.0000	0.0000	0
2021/05/14	R197	05/05/2022			Bond Future	322.0301	322.0301	322.3140	322.3140	0.088	0.0000	0.0000	0
2021/05/14	R202	05/08/2021			Bond Future	230.2209	230.2209	230.2705	230.2705	0.022	0.0000	0.0000	9,325
2021/05/14	R202	04/11/2021			Bond Future	232.8593	232.8593	232.9085	232.9085	0.021	0.0000	0.0000	0
2021/05/14	R202	03/02/2022			Bond Future	231.3417	231.3417	231.3911	231.3911	0.021	0.0000	0.0000	0
2021/05/14	R202	05/05/2022			Bond Future	234.1596	234.1596	234.2093	234.2093	0.021	0.0000	0.0000	0
2021/05/14	R209	05/08/2021	11.81	Call	Bond Future	6,979.5700	6.9796	7,076.8000	7.0768	1.393	0	0	0
2021/05/14	R209	05/08/2021	11.81	Put	Bond Future	621.2600	0.6213	591.1300	0.5911	(4.850)	0	0	0
2021/05/14	R209	05/08/2021			Bond Future	10.5920	70.3118	10.5693	70.4391	(0.214)	0.0000	0.0000	28,493
2021/05/14	R209	05/08/2021	11.80	Call	Bond Future	6,940.0000	6.9400	7,036.9300	7.0369	1.397	0	0	0
2021/05/14	R209	05/08/2021	11.80	Put	Bond Future	630.3200	0.6303	599.8900	0.5999	(4.828)	0	0	0
2021/05/14	R209	05/08/2021	11.79	Call	Bond Future	6,900.4900	6.9005	6,997.1000	6.9971	1.400	0	0	0
2021/05/14	R209	05/08/2021	11.79	Put	Bond Future	639.5000	0.6395	608.7500	0.6088	(4.808)	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
2021/05/14	R209	04/11/2021	12.00	Call	Bond Future	7,643.1000	7.6431	7,734.1000	7.7341	1.191	0	0	0
2021/05/14	R209	04/11/2021	12.00	Put	Bond Future	1,394.7800	1.3948	1,357.2300	1.3572	(2.692)	0	0	9,000
2021/05/14	R209	04/11/2021	10.50	Call	Bond Future	2,908.5200	2.9085	2,957.7500	2.9577	1.693	0	0	0
2021/05/14	R209	04/11/2021	12.19	Call	Bond Future	8,305.0000	8.3050	8,400.4300	8.4004	1.149	0	0	0
2021/05/14	R209	04/11/2021	12.19	Put	Bond Future	1,164.5500	1.1645	1,131.4300	1.1314	(2.844)	0	0	0
2021/05/14	R209	04/11/2021	12.17	Call	Bond Future	8,234.6400	8.2346	8,329.6200	8.3296	1.153	0	0	0
2021/05/14	R209	04/11/2021			Bond Future	10.7736	67.9603	10.7501	68.0888	(0.218)	0.0000	0.0000	4,375
2021/05/14	R209	04/11/2021	10.50	Put	Bond Future	4,427.2600	4.4273	4,347.9400	4.3479	(1.792)	0	0	12,500
2021/05/14	R209	04/11/2021	9.50	Put	Bond Future	8,555.1800	8.5552	8,448.2300	8.4482	(1.250)	0	0	0
2021/05/14	R209	04/11/2021	9.50	Call	Bond Future	1,054.0300	1.0540	1,075.6300	1.0756	2.049	0	0	6,000
2021/05/14	R209	04/11/2021	12.18	Call	Bond Future	8,269.8000	8.2698	8,365.0100	8.3650	1.151	0	0	0
2021/05/14	R209	04/11/2021	12.18	Put	Bond Future	1,175.8300	1.1758	1,142.4900	1.1425	(2.835)	0	0	0
2021/05/14	R209	04/11/2021	12.17	Put	Bond Future	1,187.2000	1.1872	1,153.6300	1.1536	(2.828)	0	0	0
2021/05/14	R209	03/02/2022	11.03	Call	Bond Future	4,457.2800	4.4573	4,520.3300	4.5203	1.415	0	0	0
2021/05/14	R209	03/02/2022	11.03	Put	Bond Future	4,090.5000	4.0905	4,023.6500	4.0237	(1.634)	0	0	0
2021/05/14	R209	03/02/2022	11.02	Call	Bond Future	4,428.7900	4.4288	4,491.5900	4.4916	1.418	0	0	0
2021/05/14	R209	03/02/2022	11.02	Put	Bond Future	4,114.8900	4.1149	4,047.7900	4.0478	(1.631)	0	0	0
2021/05/14	R209	03/02/2022			Bond Future	10.9609	68.7583	10.9365	68.8882	(0.222)	0.0000	0.0000	0
2021/05/14	R209	03/02/2022	11.04	Call	Bond Future	4,485.8500	4.4858	4,549.1500	4.5492	1.411	0	0	0
2021/05/14	R209	03/02/2022	11.04	Put	Bond Future	4,066.2400	4.0662	3,999.6400	3.9996	(1.638)	0	0	0
2021/05/14	R209	05/05/2022	11.44	Call	Bond Future	5,398.9400	5.3989	5,469.6500	5.4697	1.310	0	0	0
2021/05/14	R209	05/05/2022	11.44	Put	Bond Future	3,935.3300	3.9353	3,874.6600	3.8747	(1.542)	0	0	0
2021/05/14	R209	05/05/2022	11.43	Call	Bond Future	5,370.0000	5.3700	5,440.4800	5.4405	1.312	0	0	0
2021/05/14	R209	05/05/2022	11.43	Put	Bond Future	3,956.7100	3.9567	3,895.8100	3.8958	(1.539)	0	0	0
2021/05/14	R209	05/05/2022			Bond Future	11.1536	66.4391	11.1284	66.5705	(0.226)	0.0000	0.0000	0
2021/05/14	R209	05/05/2022	11.45	Call	Bond Future	5,428.2000	5.4282	5,499.1300	5.4991	1.307	0	0	0
2021/05/14	R209	05/05/2022	11.45	Put	Bond Future	3,914.3200	3.9143	3,853.8700	3.8539	(1.544)	0	0	0
2021/05/14	R210	05/08/2021			Bond Future	206.8296	206.8296	206.6744	206.6744	(0.075)	0.0000	0.0000	1,486
2021/05/14	R210	04/11/2021			Bond Future	206.4583	206.4583	206.3008	206.3008	(0.076)	0.0000	0.0000	0
2021/05/14	R210	03/02/2022			Bond Future	208.9301	208.9301	208.7702	208.7702	(0.077)	0.0000	0.0000	0
2021/05/14	R210	05/05/2022			Bond Future	208.6750	208.6750	208.5131	208.5131	(0.078)	0.0000	0.0000	0
2021/05/14	R212	05/08/2021			Bond Future	172.0077	172.0077	172.0280	172.0280	0.012	0.0000	0.0000	1,608
2021/05/14	R212	04/11/2021			Bond Future	173.9792	173.9792	173.9991	173.9991	0.011	0.0000	0.0000	0
2021/05/14	R213	05/08/2021	10.85	Call	Bond Future	6,524.3500	6.5243	6,573.9700	6.5740	0.761	0	0	0
2021/05/14	R213	05/08/2021	10.85	Put	Bond Future	510.6500	0.5106	491.6500	0.4916	(3.721)	0	0	0
2021/05/14	R213	05/08/2021	10.84	Call	Bond Future	6,483.2500	6.4833	6,532.6600	6.5327	0.762	0	0	0
2021/05/14	R213	05/08/2021	10.84	Put	Bond Future	519.0900	0.5191	499.8800	0.4999	(3.701)	0	0	0
2021/05/14	R213	05/08/2021	10.14	Put	Bond Future	1,379.3100	1.3793	1,343.5800	1.3436	(2.590)	0	0	0
2021/05/14	R213	05/08/2021	9.34	Put	Bond Future	3,436.7500	3.4368	3,381.2500	3.3813	(1.615)	0	0	0
2021/05/14	R213	05/08/2021	9.34	Call	Bond Future	1,475.6700	1.4757	1,488.7900	1.4888	0.889	0	0	0
2021/05/14	R213	05/08/2021			Bond Future	9.6938	86.5707	9.6813	86.6393	(0.130)	0.0000	0.0000	9,054
2021/05/14	R213	05/08/2021	10.86	Call	Bond Future	6,565.5200	6.5655	6,615.3600	6.6154	0.759	0	0	0
2021/05/14	R213	05/08/2021	10.86	Put	Bond Future	502.3200	0.5023	483.5400	0.4835	(3.739)	0	0	0
2021/05/14	R213	05/08/2021	10.78	Call	Bond Future	6,238.2000	6.2382	6,286.3000	6.2863	0.771	0	0	0
2021/05/14	R213	05/08/2021	10.78	Put	Bond Future	572.1600	0.5722	551.6400	0.5516	(3.586)	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
2021/05/14	R213	05/08/2021	10.14	Call	Bond Future	3,769.9100	3.7699	3,802.8000	3.8028	0.872	0	0	0
2021/05/14	R213	04/11/2021	11.10	Put	Bond Future	1,133.9300	1.1339	1,111.7500	1.1117	(1.956)	0	0	0
2021/05/14	R213	04/11/2021	11.11	Call	Bond Future	7,272.4300	7.2724	7,319.4900	7.3195	0.647	0	0	0
2021/05/14	R213	04/11/2021	11.09	Put	Bond Future	1,145.9100	1.1459	1,123.5800	1.1236	(1.949)	0	0	0
2021/05/14	R213	04/11/2021			Bond Future	9.8900	84.0120	9.8769	84.0811	(0.132)	0.0000	0.0000	0
2021/05/14	R213	04/11/2021	11.10	Call	Bond Future	7,236.3600	7.2364	7,283.2700	7.2833	0.648	0	0	0
2021/05/14	R213	04/11/2021	11.11	Put	Bond Future	1,122.0500	1.1220	1,100.0200	1.1000	(1.963)	0	0	0
2021/05/14	R213	04/11/2021	11.09	Call	Bond Future	7,200.3600	7.2004	7,247.1200	7.2471	0.649	0	0	0
2021/05/14	R213	03/02/2022	10.67	Call	Bond Future	5,450.0600	5.4501	5,487.7700	5.4878	0.692	0	0	0
2021/05/14	R213	03/02/2022	10.67	Put	Bond Future	2,578.8900	2.5789	2,546.9200	2.5469	(1.240)	0	0	220
2021/05/14	R213	03/02/2022	10.60	Put	Bond Future	2,699.3400	2.6993	2,666.4100	2.6664	(1.220)	0	0	430
2021/05/14	R213	03/02/2022	10.00	Call	Bond Future	3,507.8900	3.5079	3,535.8200	3.5358	0.796	0	0	0
2021/05/14	R213	03/02/2022	10.00	Put	Bond Future	4,013.0300	4.0130	3,971.2800	3.9713	(1.040)	0	0	430
2021/05/14	R213	03/02/2022	9.22	Put	Bond Future	6,498.0900	6.4981	6,445.0800	6.4451	(0.816)	0	0	0
2021/05/14	R213	03/02/2022	8.80	Put	Bond Future	8,238.3100	8.2383	8,180.2400	8.1802	(0.705)	0	0	0
2021/05/14	R213	03/02/2022	8.80	Call	Bond Future	1,207.2200	1.2072	1,218.8300	1.2188	0.962	0	0	102
2021/05/14	R213	03/02/2022	9.58	Put	Bond Future	5,241.5700	5.2416	5,193.5800	5.1936	(0.916)	0	0	200
2021/05/14	R213	03/02/2022	8.63	Put	Bond Future	9,024.7000	9.0247	8,964.9000	8.9649	(0.663)	0	0	0
2021/05/14	R213	03/02/2022	8.63	Call	Bond Future	1,016.2600	1.0163	1,026.1400	1.0261	0.972	0	0	200
2021/05/14	R213	03/02/2022	9.98	Call	Bond Future	3,457.0200	3.4570	3,484.6600	3.4847	0.800	0	0	0
2021/05/14	R213	03/02/2022	9.98	Put	Bond Future	4,065.7900	4.0658	4,023.7500	4.0238	(1.034)	0	0	0
2021/05/14	R213	03/02/2022			Bond Future	10.0980	84.9983	10.0844	85.0680	(0.134)	0.0000	0.0000	0
2021/05/14	R213	03/02/2022	10.17	Call	Bond Future	3,954.5900	3.9546	3,985.0800	3.9851	0.771	0	0	0
2021/05/14	R213	03/02/2022	10.17	Put	Bond Future	3,585.6600	3.5857	3,546.4700	3.5465	(1.093)	0	0	220
2021/05/14	R213	03/02/2022	9.15	Put	Bond Future	6,765.3700	6.7654	6,711.4500	6.7114	(0.797)	0	0	0
2021/05/14	R213	03/02/2022	9.15	Call	Bond Future	1,704.1200	1.7041	1,719.8800	1.7199	0.925	0	0	220
2021/05/14	R213	03/02/2022	10.60	Call	Bond Future	5,226.2500	5.2263	5,263.0000	5.2630	0.703	0	0	0
2021/05/14	R213	03/02/2022	9.22	Call	Bond Future	1,824.0900	1.8241	1,840.7600	1.8408	0.914	0	0	430
2021/05/14	R213	03/02/2022	10.25	Call	Bond Future	4,173.6000	4.1736	4,205.2900	4.2053	0.759	0	0	0
2021/05/14	R213	03/02/2022	10.25	Put	Bond Future	3,397.4900	3.3975	3,359.5000	3.3595	(1.118)	0	0	102
2021/05/14	R213	03/02/2022	9.76	Call	Bond Future	2,923.4100	2.9234	2,947.7500	2.9477	0.833	0	0	0
2021/05/14	R213	03/02/2022	9.76	Put	Bond Future	4,683.2300	4.6832	4,637.8900	4.6379	(0.968)	0	0	102
2021/05/14	R213	03/02/2022	10.15	Call	Bond Future	3,900.6300	3.9006	3,930.8300	3.9308	0.774	0	0	0
2021/05/14	R213	03/02/2022	10.15	Put	Bond Future	3,633.9100	3.6339	3,594.4300	3.5944	(1.086)	0	0	200
2021/05/14	R213	03/02/2022	9.58	Call	Bond Future	2,524.5600	2.5246	2,546.2500	2.5463	0.859	0	0	0
2021/05/14	R213	03/02/2022	9.97	Call	Bond Future	3,431.8800	3.4319	3,459.3700	3.4594	0.801	0	0	0
2021/05/14	R213	03/02/2022	9.97	Put	Bond Future	4,092.5200	4.0925	4,050.3300	4.0503	(1.031)	0	0	0
2021/05/14	R213	03/02/2022	9.96	Call	Bond Future	3,406.5400	3.4065	3,433.8700	3.4339	0.802	0	0	0
2021/05/14	R213	03/02/2022	9.96	Put	Bond Future	4,119.1000	4.1191	4,076.7500	4.0768	(1.028)	0	0	0
2021/05/14	R213	05/05/2022	10.65	Put	Bond Future	3,318.0800	3.3181	3,283.5800	3.2836	(1.040)	0	0	0
2021/05/14	R213	05/05/2022	10.63	Call	Bond Future	4,942.9000	4.9429	4,978.6200	4.9786	0.723	0	0	0
2021/05/14	R213	05/05/2022			Bond Future	10.3076	82.4822	10.2934	82.5527	(0.137)	0.0000	0.0000	0
2021/05/14	R213	05/05/2022	10.64	Call	Bond Future	4,971.8400	4.9718	5,007.6900	5.0077	0.721	0	0	0
2021/05/14	R213	05/05/2022	10.64	Put	Bond Future	3,337.5700	3.3376	3,302.9500	3.3030	(1.037)	0	0	0
2021/05/14	R213	05/05/2022	10.65	Call	Bond Future	5,000.8400	5.0008	5,036.8100	5.0368	0.719	0	0	0
2021/05/14	R213	05/05/2022	10.63	Put	Bond Future	3,357.1700	3.3572	3,322.4200	3.3224	(1.035)	0	0	0
2021/05/14	R214	05/08/2021	12.03	Put	Bond Future	835.2200	0.8352	820.9300	0.8209	(1.711)	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
2021/05/14	R214	05/08/2021	12.01	Call	Bond Future	6,462.8400	6.4628	6,459.8300	6.4598	(0.047)	0	0	0
2021/05/14	R214	05/08/2021			Bond Future	10.9498	67.3038	10.9478	67.3153	(0.018)	0.0000	0.0000	17,880
2021/05/14	R214	05/08/2021	12.02	Call	Bond Future	6,500.6900	6.5007	6,497.7800	6.4978	(0.045)	0	0	0
2021/05/14	R214	05/08/2021	12.02	Put	Bond Future	846.3400	0.8463	831.9500	0.8319	(1.700)	0	0	0
2021/05/14	R214	05/08/2021	12.03	Call	Bond Future	6,538.5900	6.5386	6,535.7800	6.5358	(0.043)	0	0	0
2021/05/14	R214	05/08/2021	12.01	Put	Bond Future	857.5700	0.8576	843.0800	0.8431	(1.690)	0	0	0
2021/05/14	R214	04/11/2021	12.47	Call	Bond Future	8,156.2700	8.1563	8,156.6200	8.1566	0.004	0	0	0
2021/05/14	R214	04/11/2021	12.46	Call	Bond Future	8,122.3800	8.1224	8,122.6700	8.1227	0.004	0	0	0
2021/05/14	R214	04/11/2021	12.46	Put	Bond Future	1,378.8100	1.3788	1,367.7400	1.3677	(0.803)	0	0	0
2021/05/14	R214	04/11/2021			Bond Future	11.1291	64.7812	11.1270	64.7926	(0.018)	0.0000	0.0000	0
2021/05/14	R214	04/11/2021	12.47	Put	Bond Future	1,366.4700	1.3665	1,355.4600	1.3555	(0.806)	0	0	0
2021/05/14	R214	04/11/2021	12.48	Call	Bond Future	8,190.2000	8.1902	8,190.5900	8.1906	0.005	0	0	0
2021/05/14	R214	04/11/2021	12.48	Put	Bond Future	1,354.2400	1.3542	1,343.2700	1.3433	(0.810)	0	0	0
2021/05/14	R214	03/02/2022	11.40	Put	Bond Future	4,184.9400	4.1849	4,171.5700	4.1716	(0.319)	0	0	0
2021/05/14	R214	03/02/2022	11.41	Call	Bond Future	4,657.8600	4.6579	4,655.8600	4.6559	(0.043)	0	0	0
2021/05/14	R214	03/02/2022	11.39	Put	Bond Future	4,210.4100	4.2104	4,197.0200	4.1970	(0.318)	0	0	0
2021/05/14	R214	03/02/2022			Bond Future	11.3171	65.5418	11.3150	65.5531	(0.019)	0.0000	0.0000	0
2021/05/14	R214	03/02/2022	11.40	Call	Bond Future	4,629.8900	4.6299	4,627.8600	4.6279	(0.044)	0	0	0
2021/05/14	R214	03/02/2022	11.41	Put	Bond Future	4,159.6000	4.1596	4,146.2600	4.1463	(0.321)	0	0	0
2021/05/14	R214	03/02/2022	11.39	Call	Bond Future	4,601.9800	4.6020	4,599.9300	4.5999	(0.045)	0	0	0
2021/05/14	R214	05/05/2022	11.74	Put	Bond Future	4,164.2700	4.1643	4,152.8500	4.1529	(0.274)	0	0	0
2021/05/14	R214	05/05/2022	11.75	Call	Bond Future	5,417.5900	5.4176	5,417.6100	5.4176	0.000	0	0	0
2021/05/14	R214	05/05/2022	11.73	Put	Bond Future	4,187.2100	4.1872	4,175.7800	4.1758	(0.273)	0	0	0
2021/05/14	R214	05/05/2022			Bond Future	11.5033	63.0456	11.5011	63.0570	(0.019)	0.0000	0.0000	0
2021/05/14	R214	05/05/2022	11.74	Call	Bond Future	5,389.2800	5.3893	5,389.2700	5.3893	0.000	0	0	0
2021/05/14	R214	05/05/2022	11.75	Put	Bond Future	4,141.6800	4.1417	4,130.2900	4.1303	(0.275)	0	0	0
2021/05/14	R214	05/05/2022	11.73	Call	Bond Future	5,361.2500	5.3613	5,361.2300	5.3612	0.000	0	0	0
2021/05/14	R248	05/08/2021	12.51	Put	Bond Future	452.8300	0.4528	441.9900	0.4420	(2.394)	0	0	0
2021/05/14	R248	05/08/2021	12.52	Call	Bond Future	10,307.7600	10.3078	10,311.5300	10.3115	0.037	0	0	0
2021/05/14	R248	05/08/2021	12.50	Put	Bond Future	459.9400	0.4599	448.9900	0.4490	(2.381)	0	0	0
2021/05/14	R248	05/08/2021	11.20	Put	Bond Future	2,472.6300	2.4726	2,448.0200	2.4480	(0.995)	0	0	0
2021/05/14	R248	05/08/2021	11.20	Call	Bond Future	4,082.7800	4.0828	4,072.6700	4.0727	(0.248)	0	0	1,000
2021/05/14	R248	05/08/2021	10.50	Put	Bond Future	5,178.9300	5.1789	5,152.5100	5.1525	(0.510)	0	0	0
2021/05/14	R248	05/08/2021	10.30	Call	Bond Future	1,205.4600	1.2055	1,194.4500	1.1944	(0.913)	0	0	1,300
2021/05/14	R248	05/08/2021	10.90	Put	Bond Future	3,427.7100	3.4277	3,401.5000	3.4015	(0.765)	0	0	0
2021/05/14	R248	05/08/2021	10.90	Call	Bond Future	2,920.7400	2.9207	2,909.0300	2.9090	(0.401)	0	0	1,300
2021/05/14	R248	05/08/2021	10.60	Put	Bond Future	4,688.7100	4.6887	4,662.1000	4.6621	(0.568)	0	0	0
2021/05/14	R248	05/08/2021	10.60	Call	Bond Future	1,963.3100	1.9633	1,951.2000	1.9512	(0.617)	0	0	0
2021/05/14	R248	05/08/2021			Bond Future	10.9706	84.8341	10.9686	84.8486	(0.019)	0.0000	0.0000	171,980
2021/05/14	R248	05/08/2021	12.51	Call	Bond Future	10,258.1300	10.2581	10,261.7900	10.2618	0.036	0	0	0
2021/05/14	R248	05/08/2021	12.52	Put	Bond Future	445.8200	0.4458	435.0900	0.4351	(2.407)	0	0	0
2021/05/14	R248	05/08/2021	12.50	Call	Bond Future	10,208.5100	10.2085	10,212.0600	10.2121	0.035	0	0	0
2021/05/14	R248	05/08/2021	10.00	Put	Bond Future	8,144.2600	8.1443	8,121.1400	8.1211	(0.284)	0	0	0
2021/05/14	R248	05/08/2021	10.00	Call	Bond Future	652.6600	0.6527	644.0400	0.6440	(1.321)	0	0	0
2021/05/14	R248	05/08/2021	10.50	Call	Bond Future	1,690.4700	1.6905	1,678.5500	1.6785	(0.705)	0	0	1,000
2021/05/14	R248	05/08/2021	10.30	Put	Bond Future	6,256.8400	6.2568	6,231.3300	6.2313	(0.408)	0	0	0
2021/05/14	R248	04/11/2021	12.85	Call	Bond Future	11,455.5000	11.4555	11,459.4400	11.4594	0.034	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
2021/05/14	R248	04/11/2021	12.85	Put	Bond Future	1,040.1800	1.0402	1,029.8100	1.0298	(0.997)	0	0	0
2021/05/14	R248	04/11/2021			Bond Future	11.1508	81.3736	11.1487	81.3879	(0.018)	0.0000	0.0000	0
2021/05/14	R248	04/11/2021	12.84	Call	Bond Future	11,411.9800	11.4120	11,415.8600	11.4159	0.034	0	0	0
2021/05/14	R248	04/11/2021	12.84	Put	Bond Future	1,050.6900	1.0507	1,040.2600	1.0403	(0.993)	0	0	0
2021/05/14	R248	04/11/2021	12.83	Call	Bond Future	11,368.4700	11.3685	11,372.2900	11.3723	0.034	0	0	0
2021/05/14	R248	04/11/2021	12.83	Put	Bond Future	1,061.2900	1.0613	1,050.8000	1.0508	(0.988)	0	0	0
2021/05/14	R248	03/02/2022	11.48	Call	Bond Future	5,482.1300	5.4821	5,480.7700	5.4808	(0.025)	0	0	0
2021/05/14	R248	03/02/2022	11.49	Put	Bond Future	4,519.6200	4.5196	4,504.0000	4.5040	(0.346)	0	0	0
2021/05/14	R248	03/02/2022	11.47	Call	Bond Future	5,446.4700	5.4465	5,445.0800	5.4451	(0.026)	0	0	0
2021/05/14	R248	03/02/2022			Bond Future	11.3401	82.3291	11.3380	82.3434	(0.019)	0.0000	0.0000	0
2021/05/14	R248	03/02/2022	11.48	Put	Bond Future	4,549.5300	4.5495	4,533.8800	4.5339	(0.344)	0	0	0
2021/05/14	R248	03/02/2022	11.49	Call	Bond Future	5,518.1400	5.5181	5,516.8100	5.5168	(0.024)	0	0	0
2021/05/14	R248	03/02/2022	11.47	Put	Bond Future	4,579.9000	4.5799	4,564.2200	4.5642	(0.342)	0	0	0
2021/05/14	R248	05/05/2022	11.80	Call	Bond Future	6,373.9100	6.3739	6,374.7400	6.3747	0.013	0	0	0
2021/05/14	R248	05/05/2022	11.79	Call	Bond Future	6,338.1700	6.3382	6,338.9700	6.3390	0.013	0	0	0
2021/05/14	R248	05/05/2022	11.79	Put	Bond Future	4,654.8700	4.6549	4,641.3300	4.6413	(0.291)	0	0	0
2021/05/14	R248	05/05/2022			Bond Future	11.5279	78.8983	11.5257	78.9126	(0.019)	0.0000	0.0000	0
2021/05/14	R248	05/05/2022	11.80	Put	Bond Future	4,627.7000	4.6277	4,614.1900	4.6142	(0.292)	0	0	0
2021/05/14	R248	05/05/2022	11.81	Call	Bond Future	6,410.0300	6.4100	6,410.8900	6.4109	0.013	0	0	0
2021/05/14	R248	05/05/2022	11.81	Put	Bond Future	4,600.9900	4.6010	4,587.5100	4.5875	(0.293)	0	0	0

Total

1158024