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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/05/2021 TO 20/05/2021

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
2021/05/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	2025	05/08/2021		Bond Future	152.9690	152.9690	153.2650	153.2650	0.193	0.0000	0.0000	5,368
2021/05/20	2025	04/11/2021		Bond Future	154.7151	154.7151	155.0140	155.0140	0.193	0.0000	0.0000	0
2021/05/20	2025	03/02/2022		Bond Future	155.0061	155.0061	155.3081	155.3081	0.195	0.0000	0.0000	0
2021/05/20	2025	05/05/2022		Bond Future	156.8926	156.8926	157.1980	157.1980	0.195	0.0000	0.0000	0
2021/05/20	2029	05/08/2021		Bond Future	113.3270	113.3270	113.3477	113.3477	0.018	0.0000	0.0000	3,031
2021/05/20	2029	04/11/2021		Bond Future	113.4696	113.4696	113.4902	113.4902	0.018	0.0000	0.0000	0
2021/05/20	2029	03/02/2022		Bond Future	114.8260	114.8260	114.8465	114.8465	0.018	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
2021/05/20	2029	05/05/2022			Bond Future	115.0479	115.0479	115.0686	115.0686	0.018	0.0000	0.0000	0
2021/05/20	2030	05/08/2021	10.42	Call	Bond Future	6,416.2900	6.4163	6,767.2100	6.7672	5.469	0	0	0
2021/05/20	2030	05/08/2021	10.42	Put	Bond Future	436.4600	0.4365	373.5400	0.3735	(14.416)	0	0	0
2021/05/20	2030	05/08/2021	10.41	Call	Bond Future	6,373.7400	6.3737	6,723.7600	6.7238	5.492	0	0	0
2021/05/20	2030	05/08/2021	10.41	Put	Bond Future	444.3600	0.4444	380.5400	0.3805	(14.362)	0	0	0
2021/05/20	2030	05/08/2021	8.50	Put	Bond Future	5,074.0200	5.0740	4,743.1100	4.7431	(6.522)	0	0	0
2021/05/20	2030	05/08/2021	10.15	Call	Bond Future	5,282.5000	5.2825	5,607.2100	5.6072	6.147	0	0	0
2021/05/20	2030	05/08/2021	8.83	Call	Bond Future	1,133.9400	1.1339	1,263.6700	1.2637	11.441	0	0	479
2021/05/20	2030	05/08/2021	10.30	Put	Bond Future	539.1700	0.5392	464.9000	0.4649	(13.775)	0	0	200
2021/05/20	2030	05/08/2021	8.78	Put	Bond Future	3,872.0100	3.8720	3,580.2400	3.5802	(7.535)	0	0	0
2021/05/20	2030	05/08/2021	8.78	Call	Bond Future	1,043.8600	1.0439	1,165.9300	1.1659	11.694	0	0	200
2021/05/20	2030	05/08/2021	7.70	Put	Bond Future	9,368.9700	9.3690	8,973.3100	8.9733	(4.223)	0	0	0
2021/05/20	2030	05/08/2021	9.45	Call	Bond Future	2,674.6800	2.6747	2,905.7500	2.9057	8.639	0	0	600
2021/05/20	2030	05/08/2021	12.10	Call	Bond Future	13,946.9800	13.9470	14,358.5700	14.3586	2.951	0	0	0
2021/05/20	2030	05/08/2021	12.10	Put	Bond Future	9.2100	0.0092	6.9600	0.0070	(24.430)	0	0	600
2021/05/20	2030	05/08/2021			Bond Future	9.2846	92.8129	9.2095	93.2268	(0.808)	0.0000	0.0000	99,193
2021/05/20	2030	05/08/2021	10.43	Call	Bond Future	6,458.9300	6.4589	6,810.7300	6.8107	5.447	0	0	0
2021/05/20	2030	05/08/2021	10.43	Put	Bond Future	428.6900	0.4287	366.6500	0.3666	(14.472)	0	0	0
2021/05/20	2030	05/08/2021	8.50	Call	Bond Future	628.5200	0.6285	711.4500	0.7114	13.194	0	0	5,000
2021/05/20	2030	05/08/2021	9.50	Call	Bond Future	2,832.6000	2.8326	3,071.6700	3.0717	8.440	0	0	0
2021/05/20	2030	05/08/2021	9.50	Put	Bond Future	1,657.8900	1.6579	1,483.1200	1.4831	(10.542)	0	0	5,000
2021/05/20	2030	05/08/2021	10.15	Put	Bond Future	678.2300	0.6782	589.1000	0.5891	(13.142)	0	0	479
2021/05/20	2030	05/08/2021	9.75	Call	Bond Future	3,701.1100	3.7011	3,977.4500	3.9775	7.466	0	0	0
2021/05/20	2030	05/08/2021	9.75	Put	Bond Future	1,187.2300	1.1872	1,049.7300	1.0497	(11.582)	0	0	479
2021/05/20	2030	05/08/2021	8.83	Put	Bond Future	3,676.9200	3.6769	3,392.8100	3.3928	(7.727)	0	0	0
2021/05/20	2030	05/08/2021	10.30	Call	Bond Future	5,911.1100	5.9111	6,250.6800	6.2507	5.745	0	0	0
2021/05/20	2030	05/08/2021	7.70	Call	Bond Future	105.3500	0.1054	123.5300	0.1235	17.257	0	0	200
2021/05/20	2030	05/08/2021	8.95	Put	Bond Future	3,233.7800	3.2338	2,968.6400	2.9686	(8.199)	0	0	0
2021/05/20	2030	05/08/2021	8.95	Call	Bond Future	1,370.7500	1.3707	1,519.4500	1.5194	10.848	0	0	600
2021/05/20	2030	05/08/2021	9.45	Put	Bond Future	1,770.8800	1.7709	1,588.1100	1.5881	(10.321)	0	0	0
2021/05/20	2030	04/11/2021	11.26	Call	Bond Future	9,362.5700	9.3626	9,729.1700	9.7292	3.916	0	0	0
2021/05/20	2030	04/11/2021	9.20	Call	Bond Future	2,307.8000	2.3078	2,486.0800	2.4861	7.725	0	0	1,102
2021/05/20	2030	04/11/2021	8.27	Put	Bond Future	7,489.5800	7.4896	7,150.0300	7.1500	(4.534)	0	0	0
2021/05/20	2030	04/11/2021	8.27	Call	Bond Future	753.1300	0.7531	831.7200	0.8317	10.435	0	0	300
2021/05/20	2030	04/11/2021	8.77	Put	Bond Future	5,308.4500	5.3085	5,018.5300	5.0185	(5.461)	0	0	0
2021/05/20	2030	04/11/2021	11.44	Put	Bond Future	383.7000	0.3837	341.2400	0.3412	(11.066)	0	0	300
2021/05/20	2030	04/11/2021	10.60	Call	Bond Future	6,802.6600	6.8027	7,124.4900	7.1245	4.731	0	0	0
2021/05/20	2030	04/11/2021	10.60	Put	Bond Future	1,081.8100	1.0818	985.5000	0.9855	(8.903)	0	0	0
2021/05/20	2030	04/11/2021	10.59	Put	Bond Future	1,094.0100	1.0940	996.8800	0.9969	(8.878)	0	0	0
2021/05/20	2030	04/11/2021			Bond Future	9.4796	93.8507	9.4012	94.2688	(0.827)	0.0000	0.0000	0
2021/05/20	2030	04/11/2021	11.26	Put	Bond Future	486.8500	0.4869	435.3100	0.4353	(10.586)	0	0	1,102
2021/05/20	2030	04/11/2021	9.90	Put	Bond Future	2,075.4100	2.0754	1,915.9700	1.9160	(7.682)	0	0	0
2021/05/20	2030	04/11/2021	9.90	Call	Bond Future	4,278.0100	4.2780	4,536.7100	4.5367	6.047	0	0	1,102
2021/05/20	2030	04/11/2021	9.20	Put	Bond Future	3,811.0800	3.8111	3,571.2200	3.5712	(6.294)	0	0	0
2021/05/20	2030	04/11/2021	8.77	Call	Bond Future	1,430.8400	1.4308	1,559.0600	1.5591	8.961	0	0	300
2021/05/20	2030	04/11/2021	11.44	Call	Bond Future	10,093.6300	10.0936	10,469.3100	10.4693	3.722	0	0	0
2021/05/20	2030	04/11/2021	10.61	Call	Bond Future	6,839.5300	6.8395	7,162.1700	7.1622	4.717	0	0	0

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2021/05/20	2030	04/11/2021	10.61	Put	Bond Future	1,069.7200		1.0697	974.2200	0.9742	(8.928)	0	0	0
2021/05/20	2030	04/11/2021	10.59	Call	Bond Future	6,765.8700		6.7659	7,086.8800	7.0869	4.745	0	0	0
2021/05/20	2030	03/02/2022	8.85	Put	Bond Future	6,127.6700		6.1277	5,838.5800	5.8386	(4.718)	0	0	0
2021/05/20	2030	03/02/2022	8.85	Call	Bond Future	1,692.2700		1.6923	1,826.0200	1.8260	7.904	0	0	1,000
2021/05/20	2030	03/02/2022	9.35	Call	Bond Future	2,696.4600		2.6965	2,879.7700	2.8798	6.798	0	0	0
2021/05/20	2030	03/02/2022	9.35	Put	Bond Future	4,449.3200		4.4493	4,209.7900	4.2098	(5.384)	0	0	101
2021/05/20	2030	03/02/2022	8.39	Put	Bond Future	8,050.4900		8.0505	7,721.5300	7.7215	(4.086)	0	0	0
2021/05/20	2030	03/02/2022	8.39	Call	Bond Future	1,059.0800		1.0591	1,152.9600	1.1530	8.864	0	0	101
2021/05/20	2030	03/02/2022	9.45	Call	Bond Future	2,930.7600		2.9308	3,124.1000	3.1241	6.597	0	0	0
2021/05/20	2030	03/02/2022	9.45	Put	Bond Future	4,158.7300		4.1587	3,929.2300	3.9292	(5.519)	0	0	0
2021/05/20	2030	03/02/2022			Bond Future	9.6868		90.9465	9.6048	91.3693	(0.847)	0.0000	0.0000	0
2021/05/20	2030	03/02/2022	9.60	Put	Bond Future	3,749.8900		3.7499	3,535.3400	3.5353	(5.722)	0	0	0
2021/05/20	2030	03/02/2022	9.60	Call	Bond Future	3,302.1200		3.3021	3,510.4100	3.5104	6.308	0	0	1,000
2021/05/20	2030	03/02/2022	10.85	Call	Bond Future	7,244.1500		7.2441	7,558.2400	7.5582	4.336	0	0	0
2021/05/20	2030	03/02/2022	10.85	Put	Bond Future	1,509.3700		1.5094	1,400.6200	1.4006	(7.205)	0	0	1,000
2021/05/20	2030	03/02/2022	9.78	Call	Bond Future	3,778.5100		3.7785	4,004.4200	4.0044	5.979	0	0	0
2021/05/20	2030	03/02/2022	9.78	Put	Bond Future	3,301.1800		3.3012	3,104.2500	3.1043	(5.965)	0	0	101
2021/05/20	2030	03/02/2022	9.44	Call	Bond Future	2,906.7200		2.9067	3,099.0600	3.0991	6.617	0	0	0
2021/05/20	2030	03/02/2022	9.44	Put	Bond Future	4,187.0100		4.1870	3,956.5100	3.9565	(5.505)	0	0	0
2021/05/20	2030	03/02/2022	9.43	Call	Bond Future	2,883.1000		2.8831	3,074.4400	3.0744	6.637	0	0	0
2021/05/20	2030	03/02/2022	9.43	Put	Bond Future	4,215.7400		4.2157	3,984.2400	3.9842	(5.491)	0	0	0
2021/05/20	2030	05/05/2022	10.21	Call	Bond Future	4,718.6100		4.7186	4,965.2800	4.9653	5.228	0	0	0
2021/05/20	2030	05/05/2022	10.21	Put	Bond Future	3,231.0400		3.2310	3,049.9800	3.0500	(5.604)	0	0	0
2021/05/20	2030	05/05/2022			Bond Future	9.9071		92.0334	9.8212	92.4611	(0.867)	0.0000	0.0000	0
2021/05/20	2030	05/05/2022	10.20	Call	Bond Future	4,689.6600		4.6897	4,935.5100	4.9355	5.242	0	0	0
2021/05/20	2030	05/05/2022	10.20	Put	Bond Future	3,250.6900		3.2507	3,068.8100	3.0688	(5.595)	0	0	0
2021/05/20	2030	05/05/2022	10.19	Call	Bond Future	4,660.7900		4.6608	4,905.8100	4.9058	5.257	0	0	0
2021/05/20	2030	05/05/2022	10.19	Put	Bond Future	3,270.4500		3.2705	3,087.7400	3.0877	(5.587)	0	0	0
2021/05/20	2032	05/08/2021	11.37	Call	Bond Future	7,807.5500		7.8075	8,220.6900	8.2207	5.292	0	0	0
2021/05/20	2032	05/08/2021	11.37	Put	Bond Future	423.9100		0.4239	361.0100	0.3610	(14.838)	0	0	0
2021/05/20	2032	05/08/2021			Bond Future	10.0495		91.3818	9.9696	91.8578	(0.796)	0.0000	0.0000	122,444
2021/05/20	2032	05/08/2021	11.36	Call	Bond Future	7,762.1600		7.7622	8,174.4300	8.1744	5.311	0	0	0
2021/05/20	2032	05/08/2021	11.36	Put	Bond Future	431.2100		0.4312	367.4400	0.3674	(14.789)	0	0	0
2021/05/20	2032	05/08/2021	11.35	Call	Bond Future	7,716.8300		7.7168	8,128.2200	8.1282	5.331	0	0	0
2021/05/20	2032	05/08/2021	11.35	Put	Bond Future	438.6200		0.4386	373.9700	0.3740	(14.739)	0	0	0
2021/05/20	2032	04/11/2021	9.83	Call	Bond Future	2,350.7500		2.3507	2,541.1100	2.5411	8.098	0	0	700
2021/05/20	2032	04/11/2021	11.70	Call	Bond Future	8,767.3300		8.7673	9,158.7100	9.1587	4.464	0	0	0
2021/05/20	2032	04/11/2021	11.71	Put	Bond Future	946.6200		0.9466	857.7100	0.8577	(9.392)	0	0	0
2021/05/20	2032	04/11/2021	11.69	Call	Bond Future	8,727.2100		8.7272	9,117.8300	9.1178	4.476	0	0	0
2021/05/20	2032	04/11/2021			Bond Future	10.2544		88.2576	10.1712	88.7387	(0.812)	0.0000	0.0000	21
2021/05/20	2032	04/11/2021	9.33	Put	Bond Future	6,880.6700		6.8807	6,527.6400	6.5276	(5.131)	0	0	0
2021/05/20	2032	04/11/2021	9.33	Call	Bond Future	1,335.2200		1.3352	1,463.2500	1.4632	9.589	0	0	700
2021/05/20	2032	04/11/2021	9.83	Put	Bond Future	4,840.1100		4.8401	4,549.4100	4.5494	(6.006)	0	0	0
2021/05/20	2032	04/11/2021	12.81	Call	Bond Future	13,418.5100		13.4185	13,869.8000	13.8698	3.363	0	0	0
2021/05/20	2032	04/11/2021	12.81	Put	Bond Future	246.4800		0.2465	216.7100	0.2167	(12.078)	0	0	700
2021/05/20	2032	04/11/2021	11.70	Put	Bond Future	957.1000		0.9571	867.4200	0.8674	(9.370)	0	0	0
2021/05/20	2032	04/11/2021	11.71	Call	Bond Future	8,807.5000		8.8075	9,199.6500	9.1997	4.452	0	0	0

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2021/05/20	2032	04/11/2021	11.69	Put	Bond Future	967.6700	0.9677	877.2300	0.8772	(9.346)	0	0	0
2021/05/20	2032	03/02/2022	11.13	Call	Bond Future	6,208.6000	6.2086	6,524.6700	6.5247	5.091	0	0	0
2021/05/20	2032	03/02/2022	11.13	Put	Bond Future	2,614.5600	2.6146	2,444.1800	2.4442	(6.517)	0	0	210
2021/05/20	2032	03/02/2022	10.53	Call	Bond Future	4,255.9300	4.2559	4,513.6000	4.5136	6.054	0	0	0
2021/05/20	2032	03/02/2022	10.53	Put	Bond Future	3,907.3300	3.9073	3,678.5500	3.6786	(5.855)	0	0	210
2021/05/20	2032	03/02/2022	10.35	Put	Bond Future	4,402.6200	4.4026	4,154.7100	4.1547	(5.631)	0	0	400
2021/05/20	2032	03/02/2022	9.58	Put	Bond Future	7,086.9300	7.0869	6,755.0800	6.7551	(4.683)	0	0	0
2021/05/20	2032	03/02/2022	9.58	Call	Bond Future	1,937.7000	1.9377	2,092.3000	2.0923	7.979	0	0	400
2021/05/20	2032	03/02/2022	10.66	Call	Bond Future	4,645.7000	4.6457	4,916.8600	4.9169	5.837	0	0	0
2021/05/20	2032	03/02/2022	10.66	Put	Bond Future	3,579.5400	3.5795	3,364.2500	3.3643	(6.014)	0	0	97
2021/05/20	2032	03/02/2022	10.45	Put	Bond Future	4,121.3400	4.1213	3,884.1200	3.8841	(5.756)	0	0	198
2021/05/20	2032	03/02/2022	9.81	Call	Bond Future	2,408.2500	2.4082	2,587.7100	2.5877	7.452	0	0	0
2021/05/20	2032	03/02/2022	9.81	Put	Bond Future	6,184.2600	6.1843	5,877.2700	5.8773	(4.964)	0	0	198
2021/05/20	2032	03/02/2022	8.91	Put	Bond Future	10,309.6300	10.3096	9,916.1500	9.9162	(3.817)	0	0	0
2021/05/20	2032	03/02/2022	10.43	Call	Bond Future	3,967.3900	3.9674	4,214.4900	4.2145	6.228	0	0	0
2021/05/20	2032	03/02/2022	10.43	Put	Bond Future	4,176.3000	4.1763	3,936.9500	3.9369	(5.731)	0	0	0
2021/05/20	2032	03/02/2022	10.42	Call	Bond Future	3,939.3700	3.9394	4,185.4000	4.1854	6.245	0	0	0
2021/05/20	2032	03/02/2022	10.42	Put	Bond Future	4,204.3000	4.2043	3,963.8800	3.9639	(5.718)	0	0	0
2021/05/20	2032	03/02/2022			Bond Future	10.4674	89.2925	10.3805	89.7789	(0.830)	0.0000	0.0000	0
2021/05/20	2032	03/02/2022	9.62	Put	Bond Future	6,923.6200	6.9236	6,596.0300	6.5960	(4.731)	0	0	0
2021/05/20	2032	03/02/2022	9.62	Call	Bond Future	2,015.2000	2.0152	2,174.0600	2.1741	7.883	0	0	210
2021/05/20	2032	03/02/2022	10.95	Call	Bond Future	5,582.4300	5.5824	5,882.1600	5.8822	5.369	0	0	0
2021/05/20	2032	03/02/2022	10.95	Put	Bond Future	2,944.4000	2.9444	2,757.6800	2.7577	(6.342)	0	0	400
2021/05/20	2032	03/02/2022	10.35	Call	Bond Future	3,744.2000	3.7442	3,982.7400	3.9827	6.371	0	0	0
2021/05/20	2032	03/02/2022	10.14	Call	Bond Future	3,187.9700	3.1880	3,403.6700	3.4037	6.766	0	0	0
2021/05/20	2032	03/02/2022	10.14	Put	Bond Future	5,041.3600	5.0414	4,770.6100	4.7706	(5.371)	0	0	97
2021/05/20	2032	03/02/2022	9.14	Put	Bond Future	9,121.7300	9.1217	8,747.5000	8.7475	(4.103)	0	0	0
2021/05/20	2032	03/02/2022	9.14	Call	Bond Future	1,266.8900	1.2669	1,379.1100	1.3791	8.858	0	0	97
2021/05/20	2032	03/02/2022	10.45	Call	Bond Future	4,024.3200	4.0243	4,273.5500	4.2736	6.193	0	0	0
2021/05/20	2032	03/02/2022	8.91	Call	Bond Future	998.1900	0.9982	1,091.1600	1.0912	9.314	0	0	198
2021/05/20	2032	03/02/2022	10.44	Call	Bond Future	3,995.8100	3.9958	4,243.9700	4.2440	6.211	0	0	0
2021/05/20	2032	03/02/2022	10.44	Put	Bond Future	4,148.7500	4.1488	3,910.4600	3.9105	(5.744)	0	0	0
2021/05/20	2032	05/05/2022	11.03	Call	Bond Future	5,442.4400	5.4424	5,730.7300	5.7307	5.297	0	0	0
2021/05/20	2032	05/05/2022	11.03	Put	Bond Future	3,623.8600	3.6239	3,420.0100	3.4200	(5.625)	0	0	0
2021/05/20	2032	05/05/2022	11.02	Put	Bond Future	3,645.2200	3.6452	3,440.4800	3.4405	(5.617)	0	0	0
2021/05/20	2032	05/05/2022			Bond Future	10.6889	86.2127	10.5983	86.7048	(0.848)	0.0000	0.0000	0
2021/05/20	2032	05/05/2022	11.04	Call	Bond Future	5,474.0500	5.4740	5,763.2200	5.7632	5.283	0	0	0
2021/05/20	2032	05/05/2022	11.04	Put	Bond Future	3,602.9500	3.6030	3,399.9800	3.4000	(5.633)	0	0	0
2021/05/20	2032	05/05/2022	11.02	Call	Bond Future	5,411.2300	5.4112	5,698.6300	5.6986	5.311	0	0	0
2021/05/20	2033	05/08/2021			Bond Future	105.9528	105.9528	105.9748	105.9748	0.021	0.0000	0.0000	9,629
2021/05/20	2033	04/11/2021			Bond Future	105.9368	105.9368	105.9587	105.9587	0.021	0.0000	0.0000	0
2021/05/20	2033	03/02/2022			Bond Future	107.2030	107.2030	107.2249	107.2249	0.020	0.0000	0.0000	0
2021/05/20	2033	05/05/2022			Bond Future	107.2517	107.2517	107.2738	107.2738	0.021	0.0000	0.0000	0
2021/05/20	2037	05/08/2021	12.27	Call	Bond Future	9,129.8800	9.1299	9,252.8900	9.2529	1.347	0	0	0
2021/05/20	2037	05/08/2021	12.27	Put	Bond Future	447.1300	0.4471	421.2300	0.4212	(5.792)	0	0	0
2021/05/20	2037	05/08/2021	12.28	Call	Bond Future	9,177.3200	9.1773	9,300.6400	9.3006	1.344	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
2021/05/20	2037	05/08/2021	12.26	Put	Bond Future	454.3700	0.4544	428.1600	0.4282	(5.768)	0	0	0
2021/05/20	2037	05/08/2021			Bond Future	10.8097	83.0733	10.7866	83.2222	(0.213)	0.0000	0.0000	127,966
2021/05/20	2037	05/08/2021	12.28	Put	Bond Future	439.9900	0.4400	414.4000	0.4144	(5.816)	0	0	0
2021/05/20	2037	05/08/2021	12.26	Call	Bond Future	9,082.4700	9.0825	9,205.1700	9.2052	1.351	0	0	0
2021/05/20	2037	04/11/2021	12.30	Call	Bond Future	8,973.4900	8.9735	9,082.8300	9.0828	1.218	0	0	0
2021/05/20	2037	04/11/2021	12.30	Put	Bond Future	1,396.9500	1.3969	1,356.0500	1.3560	(2.928)	0	0	600
2021/05/20	2037	04/11/2021	11.49	Put	Bond Future	2,734.5000	2.7345	2,669.1500	2.6692	(2.390)	0	0	0
2021/05/20	2037	04/11/2021	11.49	Call	Bond Future	5,706.8800	5.7069	5,791.7700	5.7918	1.488	0	0	600
2021/05/20	2037	04/11/2021	12.82	Put	Bond Future	820.5800	0.8206	792.7200	0.7927	(3.395)	0	0	0
2021/05/20	2037	04/11/2021	12.83	Call	Bond Future	11,181.5500	11.1815	11,304.1500	11.3041	1.096	0	0	0
2021/05/20	2037	04/11/2021			Bond Future	11.0042	84.0023	10.9803	84.1526	(0.217)	0.0000	0.0000	0
2021/05/20	2037	04/11/2021	12.82	Call	Bond Future	11,139.0700	11.1391	11,261.4500	11.2614	1.099	0	0	0
2021/05/20	2037	04/11/2021	12.83	Put	Bond Future	811.8700	0.8119	784.2300	0.7842	(3.404)	0	0	0
2021/05/20	2037	04/11/2021	12.81	Call	Bond Future	11,096.6200	11.0966	11,218.7800	11.2188	1.101	0	0	0
2021/05/20	2037	04/11/2021	12.81	Put	Bond Future	829.3700	0.8294	801.2900	0.8013	(3.386)	0	0	0
2021/05/20	2037	03/02/2022	11.46	Call	Bond Future	5,428.8500	5.4288	5,508.5300	5.5085	1.468	0	0	0
2021/05/20	2037	03/02/2022	11.47	Put	Bond Future	3,891.3000	3.8913	3,819.4400	3.8194	(1.847)	0	0	0
2021/05/20	2037	03/02/2022	11.45	Call	Bond Future	5,395.4200	5.3954	5,474.7900	5.4748	1.471	0	0	0
2021/05/20	2037	03/02/2022			Bond Future	11.2092	80.7325	11.1844	80.8843	(0.221)	0.0000	0.0000	0
2021/05/20	2037	03/02/2022	11.46	Put	Bond Future	3,916.9100	3.9169	3,844.7500	3.8448	(1.842)	0	0	0
2021/05/20	2037	03/02/2022	11.47	Call	Bond Future	5,462.6300	5.4626	5,542.6100	5.5426	1.464	0	0	0
2021/05/20	2037	03/02/2022	11.45	Put	Bond Future	3,942.9400	3.9429	3,870.4700	3.8705	(1.838)	0	0	0
2021/05/20	2037	05/05/2022	11.84	Put	Bond Future	3,977.9900	3.9780	3,910.7500	3.9107	(1.690)	0	0	0
2021/05/20	2037	05/05/2022	11.82	Call	Bond Future	6,338.1800	6.3382	6,423.9500	6.4239	1.353	0	0	0
2021/05/20	2037	05/05/2022	11.83	Call	Bond Future	6,372.3300	6.3723	6,458.3700	6.4584	1.350	0	0	0
2021/05/20	2037	05/05/2022			Bond Future	11.4218	81.6977	11.3960	81.8512	(0.226)	0.0000	0.0000	0
2021/05/20	2037	05/05/2022	11.84	Call	Bond Future	6,406.2400	6.4062	6,492.5500	6.4925	1.347	0	0	0
2021/05/20	2037	05/05/2022	11.82	Put	Bond Future	4,023.5100	4.0235	3,955.7300	3.9557	(1.685)	0	0	0
2021/05/20	2037	05/05/2022	11.83	Put	Bond Future	4,000.8400	4.0008	3,933.3300	3.9333	(1.687)	0	0	0
2021/05/20	2038	05/08/2021			Bond Future	118.2285	118.2285	118.6494	118.6494	0.356	0.0000	0.0000	7,713
2021/05/20	2038	04/11/2021			Bond Future	119.5784	119.5784	120.0035	120.0035	0.356	0.0000	0.0000	0
2021/05/20	2038	03/02/2022			Bond Future	119.2546	119.2546	119.6845	119.6845	0.360	0.0000	0.0000	0
2021/05/20	2038	05/05/2022			Bond Future	120.7062	120.7062	121.1412	121.1412	0.360	0.0000	0.0000	0
2021/05/20	2040	05/08/2021	12.48	Call	Bond Future	9,941.0800	9.9411	10,009.4300	10.0094	0.688	0	0	0
2021/05/20	2040	05/08/2021	12.49	Put	Bond Future	430.9600	0.4310	412.5000	0.4125	(4.283)	0	0	0
2021/05/20	2040	05/08/2021	12.47	Call	Bond Future	9,891.3400	9.8913	9,959.4800	9.9595	0.689	0	0	0
2021/05/20	2040	05/08/2021	11.05	Put	Bond Future	2,737.0800	2.7371	2,678.6800	2.6787	(2.134)	0	0	0
2021/05/20	2040	05/08/2021	11.05	Call	Bond Future	3,342.5000	3.3425	3,371.1200	3.3711	0.856	0	0	900
2021/05/20	2040	05/08/2021			Bond Future	10.9615	84.8604	10.9489	84.9474	(0.115)	0.0000	0.0000	85,293
2021/05/20	2040	05/08/2021	12.48	Put	Bond Future	437.9500	0.4380	419.2800	0.4193	(4.263)	0	0	0
2021/05/20	2040	05/08/2021	12.49	Call	Bond Future	9,990.8500	9.9909	10,059.4100	10.0594	0.686	0	0	0
2021/05/20	2040	05/08/2021	12.47	Put	Bond Future	445.0400	0.4450	426.1600	0.4262	(4.242)	0	0	0
2021/05/20	2040	05/08/2021	11.55	Put	Bond Future	1,533.8300	1.5338	1,491.1400	1.4911	(2.783)	0	0	0
2021/05/20	2040	05/08/2021	11.55	Call	Bond Future	5,435.2700	5.4353	5,479.6000	5.4796	0.816	0	0	900
2021/05/20	2040	05/08/2021	14.80	Call	Bond Future	20,989.1300	20.9891	21,075.7300	21.0757	0.413	0	0	0
2021/05/20	2040	05/08/2021	14.80	Put	Bond Future	4.1900	0.0042	3.7700	0.0038	(10.024)	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
2021/05/20	2040	04/11/2021	12.90	Call	Bond Future	11,451.4200	11.4514	11,518.2300	11.5182	0.583	0	0	0
2021/05/20	2040	04/11/2021	12.90	Put	Bond Future	941.9700	0.9420	921.1600	0.9212	(2.209)	0	0	0
2021/05/20	2040	04/11/2021	12.89	Call	Bond Future	11,407.3700	11.4074	11,474.0200	11.4740	0.584	0	0	0
2021/05/20	2040	04/11/2021	12.89	Put	Bond Future	951.8300	0.9518	930.8600	0.9309	(2.203)	0	0	0
2021/05/20	2040	04/11/2021			Bond Future	11.1525	85.8095	11.1394	85.8971	(0.117)	0.0000	0.0000	0
2021/05/20	2040	04/11/2021	12.91	Call	Bond Future	11,495.4900	11.4955	11,562.4500	11.5624	0.582	0	0	0
2021/05/20	2040	04/11/2021	12.91	Put	Bond Future	932.2000	0.9322	911.5400	0.9115	(2.216)	0	0	0
2021/05/20	2040	03/02/2022	11.58	Put	Bond Future	4,138.6000	4.1386	4,092.1000	4.0921	(1.124)	0	0	0
2021/05/20	2040	03/02/2022	11.59	Call	Bond Future	5,626.6200	5.6266	5,668.7500	5.6688	0.749	0	0	0
2021/05/20	2040	03/02/2022	11.57	Put	Bond Future	4,166.4400	4.1664	4,119.7500	4.1198	(1.121)	0	0	0
2021/05/20	2040	03/02/2022			Bond Future	11.3536	82.3106	11.3400	82.3991	(0.120)	0.0000	0.0000	0
2021/05/20	2040	03/02/2022	11.58	Call	Bond Future	5,591.0800	5.5911	5,633.0300	5.6330	0.750	0	0	0
2021/05/20	2040	03/02/2022	11.59	Put	Bond Future	4,110.9300	4.1109	4,064.6100	4.0646	(1.127)	0	0	0
2021/05/20	2040	03/02/2022	11.57	Call	Bond Future	5,555.6300	5.5556	5,597.3900	5.5974	0.752	0	0	0
2021/05/20	2040	05/05/2022	11.91	Put	Bond Future	4,317.4100	4.3174	4,273.9000	4.2739	(1.008)	0	0	0
2021/05/20	2040	05/05/2022	11.92	Call	Bond Future	6,508.0800	6.5081	6,554.1800	6.5542	0.708	0	0	0
2021/05/20	2040	05/05/2022	11.92	Put	Bond Future	4,291.6500	4.2917	4,248.3100	4.2483	(1.010)	0	0	0
2021/05/20	2040	05/05/2022			Bond Future	11.5617	83.2947	11.5475	83.3842	(0.122)	0.0000	0.0000	0
2021/05/20	2040	05/05/2022	11.91	Call	Bond Future	6,473.3100	6.4733	6,519.2400	6.5192	0.710	0	0	0
2021/05/20	2040	05/05/2022	11.90	Call	Bond Future	6,438.5900	6.4386	6,484.3600	6.4844	0.711	0	0	0
2021/05/20	2040	05/05/2022	11.90	Put	Bond Future	4,343.3000	4.3433	4,299.6300	4.2996	(1.005)	0	0	0
2021/05/20	2044	05/08/2021	12.60	Put	Bond Future	416.3700	0.4164	398.4100	0.3984	(4.313)	0	0	0
2021/05/20	2044	05/08/2021	12.61	Call	Bond Future	10,242.0500	10.2420	10,311.4300	10.3114	0.677	0	0	0
2021/05/20	2044	05/08/2021	12.61	Put	Bond Future	409.7900	0.4098	392.0300	0.3920	(4.334)	0	0	0
2021/05/20	2044	05/08/2021			Bond Future	11.0298	81.4370	11.0173	81.5242	(0.114)	0.0000	0.0000	60,776
2021/05/20	2044	05/08/2021	12.60	Call	Bond Future	10,192.9400	10.1929	10,262.1200	10.2621	0.679	0	0	0
2021/05/20	2044	05/08/2021	12.59	Call	Bond Future	10,143.8500	10.1438	10,212.8300	10.2128	0.680	0	0	0
2021/05/20	2044	05/08/2021	12.59	Put	Bond Future	423.0500	0.4230	404.8900	0.4049	(4.293)	0	0	0
2021/05/20	2044	04/11/2021	12.91	Call	Bond Future	11,223.0000	11.2230	11,288.9400	11.2889	0.588	0	0	0
2021/05/20	2044	04/11/2021	12.91	Put	Bond Future	1,017.7600	1.0178	995.8700	0.9959	(2.151)	0	0	0
2021/05/20	2044	04/11/2021			Bond Future	11.2134	82.3478	11.2004	82.4356	(0.116)	0.0000	0.0000	0
2021/05/20	2044	04/11/2021	12.90	Call	Bond Future	11,179.8800	11.1799	11,245.6700	11.2457	0.588	0	0	0
2021/05/20	2044	04/11/2021	12.90	Put	Bond Future	1,028.1200	1.0281	1,006.0800	1.0061	(2.144)	0	0	0
2021/05/20	2044	04/11/2021	12.89	Call	Bond Future	11,136.7800	11.1368	11,202.4100	11.2024	0.589	0	0	0
2021/05/20	2044	04/11/2021	12.89	Put	Bond Future	1,038.5700	1.0386	1,016.3700	1.0164	(2.138)	0	0	0
2021/05/20	2044	03/02/2022	11.60	Call	Bond Future	5,525.9800	5.5260	5,567.4800	5.5675	0.751	0	0	0
2021/05/20	2044	03/02/2022	11.60	Put	Bond Future	4,272.8000	4.2728	4,225.6400	4.2256	(1.104)	0	0	0
2021/05/20	2044	03/02/2022	11.59	Call	Bond Future	5,490.8600	5.4909	5,532.1700	5.5322	0.752	0	0	0
2021/05/20	2044	03/02/2022	11.59	Put	Bond Future	4,301.5800	4.3016	4,254.2300	4.2542	(1.101)	0	0	0
2021/05/20	2044	03/02/2022			Bond Future	11.4064	78.9335	11.3929	79.0222	(0.118)	0.0000	0.0000	0
2021/05/20	2044	03/02/2022	11.61	Call	Bond Future	5,561.4500	5.5614	5,603.1300	5.6031	0.749	0	0	0
2021/05/20	2044	03/02/2022	11.61	Put	Bond Future	4,244.4600	4.2445	4,197.4800	4.1975	(1.107)	0	0	0
2021/05/20	2044	05/05/2022	11.92	Call	Bond Future	6,404.9600	6.4050	6,450.5300	6.4505	0.711	0	0	0
2021/05/20	2044	05/05/2022	11.92	Put	Bond Future	4,444.5200	4.4445	4,400.4400	4.4004	(0.992)	0	0	0
2021/05/20	2044	05/05/2022	11.91	Call	Bond Future	6,370.2700	6.3703	6,415.6800	6.4157	0.713	0	0	0
2021/05/20	2044	05/05/2022	11.91	Put	Bond Future	4,470.9100	4.4709	4,426.6700	4.4267	(0.990)	0	0	0
2021/05/20	2044	05/05/2022			Bond Future	11.6057	79.8773	11.5917	79.9669	(0.121)	0.0000	0.0000	0

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2021/05/20	2044	05/05/2022	11.93	Call	Bond Future	6,439.4000	6.4394	6,485.1400	6.4851	0.710	0	0	0
2021/05/20	2044	05/05/2022	11.93	Put	Bond Future	4,417.9700	4.4180	4,374.0600	4.3741	(0.994)	0	0	0
2021/05/20	2046	05/08/2021			Bond Future	108.6303	108.6303	108.6535	108.6535	0.021	0.0000	0.0000	16,718
2021/05/20	2046	04/11/2021			Bond Future	108.0619	108.0619	108.0848	108.0848	0.021	0.0000	0.0000	0
2021/05/20	2046	03/02/2022			Bond Future	109.3538	109.3538	109.3767	109.3767	0.021	0.0000	0.0000	0
2021/05/20	2046	05/05/2022			Bond Future	108.8378	108.8378	108.8609	108.8609	0.021	0.0000	0.0000	0
2021/05/20	2050	05/08/2021			Bond Future	110.7020	110.7020	109.6800	109.6800	(0.923)	0.0000	0.0000	11,209
2021/05/20	2050	04/11/2021			Bond Future	111.9658	111.9658	110.9315	110.9315	(0.924)	0.0000	0.0000	0
2021/05/20	2050	03/02/2022			Bond Future	111.3551	111.3551	110.3085	110.3085	(0.940)	0.0000	0.0000	0
2021/05/20	2050	05/05/2022			Bond Future	112.7105	112.7105	111.6509	111.6509	(0.940)	0.0000	0.0000	0
2021/05/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	AL37	05/08/2021			Index Future	790.6130	790.6130	792.9820	792.9820	0.300	0.0000	0.0000	0
2021/05/20	AL37	04/11/2021			Index Future	799.5370	799.5370	801.9300	801.9300	0.299	0.0000	0.0000	0
2021/05/20	AL37	03/02/2022			Index Future	808.9010	808.9010	811.3200	811.3200	0.299	0.0000	0.0000	0
2021/05/20	AL37	05/05/2022			Index Future	818.5540	818.5540	821.0000	821.0000	0.299	0.0000	0.0000	0
2021/05/20	AL7T	05/08/2021			Index Future	889.0230	889.0230	893.1760	893.1760	0.467	0.0000	0.0000	0
2021/05/20	AL7T	04/11/2021			Index Future	899.0580	899.0580	903.2540	903.2540	0.467	0.0000	0.0000	0
2021/05/20	AL7T	03/02/2022			Index Future	909.5870	909.5870	913.8300	913.8300	0.466	0.0000	0.0000	0
2021/05/20	AL7T	05/05/2022			Index Future	920.4410	920.4410	924.7340	924.7340	0.466	0.0000	0.0000	0
2021/05/20	ALBI	05/08/2021			Index Future	783.8820	783.8820	785.8310	785.8310	0.249	0.0000	0.0000	134
2021/05/20	ALBI	04/11/2021			Index Future	792.7300	792.7300	794.6980	794.6980	0.248	0.0000	0.0000	0
2021/05/20	ALBI	03/02/2022			Index Future	802.0140	802.0140	804.0030	804.0030	0.248	0.0000	0.0000	0
2021/05/20	ALBI	05/05/2022			Index Future	811.5840	811.5840	813.5960	813.5960	0.248	0.0000	0.0000	0
2021/05/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	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
2021/05/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/20	ES33	05/08/2021			Bond Future	11.5254	77.1002	11.5020	77.2225	(0.203)	0.0000	0.0000	350
2021/05/20	ES33	04/11/2021			Bond Future	11.7683	74.2046	11.7440	74.3281	(0.207)	0.0000	0.0000	0
2021/05/20	ES33	03/02/2022			Bond Future	12.0250	75.0923	11.9996	75.2171	(0.211)	0.0000	0.0000	0
2021/05/20	ES33	05/05/2022			Bond Future	12.2863	72.2291	12.2599	72.3553	(0.215)	0.0000	0.0000	0
2021/05/20	ES42	05/08/2021			Bond Future	12.0236	75.7847	12.0004	75.9215	(0.194)	0.0000	0.0000	4,779
2021/05/20	ES42	04/11/2021			Bond Future	12.2544	72.3917	12.2302	72.5298	(0.198)	0.0000	0.0000	0
2021/05/20	ES42	03/02/2022			Bond Future	12.4902	73.2582	12.4649	73.3978	(0.203)	0.0000	0.0000	0
2021/05/20	ES42	05/05/2022			Bond Future	12.7390	69.8920	12.7125	70.0332	(0.208)	0.0000	0.0000	0
2021/05/20	GOVI	05/08/2021	719.14	Call	GOVI	551,550.0000	55.1550	571,260.0000	57.1260	3.574	0	0	0
2021/05/20	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	GOVI	05/08/2021	719.13	Call	GOVI	551,650.0000	55.1650	571,360.0000	57.1360	3.573	0	0	0
2021/05/20	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	GOVI	05/08/2021			GOVI	774.2950	774.2950	776.2660	776.2660	0.255	0.0000	0.0000	989
2021/05/20	GOVI	05/08/2021	719.15	Call	GOVI	551,450.0000	55.1450	571,160.0000	57.1160	3.574	0	0	0
2021/05/20	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	GOVI	04/11/2021	728.41	Call	GOVI	546,250.0000	54.6250	566,140.0000	56.6140	3.641	0	0	0
2021/05/20	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	GOVI	04/11/2021	728.40	Call	GOVI	546,350.0000	54.6350	566,240.0000	56.6240	3.641	0	0	0
2021/05/20	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	GOVI	04/11/2021			GOVI	783.0350	783.0350	785.0240	785.0240	0.254	0.0000	0.0000	0
2021/05/20	GOVI	04/11/2021	728.42	Call	GOVI	546,150.0000	54.6150	566,040.0000	56.6040	3.642	0	0	0
2021/05/20	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	14,560.0000	1.4560	100.000	0	0	0
2021/05/20	GOVI	03/02/2022	792.76	Put	GOVI	5,550.0000	0.5550	0.0000	0.0000	(100.000)	0	0	0
2021/05/20	GOVI	03/02/2022			GOVI	792.2050	792.2050	794.2160	794.2160	0.254	0.0000	0.0000	0
2021/05/20	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	14,660.0000	1.4660	100.000	0	0	0
2021/05/20	GOVI	03/02/2022	792.75	Put	GOVI	5,450.0000	0.5450	0.0000	0.0000	(100.000)	0	0	0
2021/05/20	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	14,760.0000	1.4760	100.000	0	0	0
2021/05/20	GOVI	03/02/2022	792.74	Put	GOVI	5,350.0000	0.5350	0.0000	0.0000	(100.000)	0	0	0
2021/05/20	GOVI	05/05/2022	788.25	Call	GOVI	134,090.0000	13.4090	154,430.0000	15.4430	15.169	0	0	0
2021/05/20	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	GOVI	05/05/2022			GOVI	801.6590	801.6590	803.6930	803.6930	0.254	0.0000	0.0000	0
2021/05/20	GOVI	05/05/2022	788.24	Call	GOVI	134,190.0000	13.4190	154,530.0000	15.4530	15.158	0	0	0
2021/05/20	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	GOVI	05/05/2022	788.23	Call	GOVI	134,290.0000	13.4290	154,630.0000	15.4630	15.146	0	0	0
2021/05/20	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/20	IGOV	05/08/2021			Index Future	290.3090	290.3090	289.8250	289.8250	(0.167)	0.0000	0.0000	578
2021/05/20	IGOV	04/11/2021			Index Future	293.6570	293.6570	293.1660	293.1660	(0.167)	0.0000	0.0000	16
2021/05/20	IGOV	03/02/2022			Index Future	297.1660	297.1660	296.6690	296.6690	(0.167)	0.0000	0.0000	0
2021/05/20	IGOV	05/05/2022			Index Future	300.7810	300.7810	300.2780	300.2780	(0.167)	0.0000	0.0000	0
2021/05/20	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
2021/05/20	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4100	89.4100	(0.011)	0.0000	0.0000	0
2021/05/20	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.6900	90.6900	(0.011)	0.0000	0.0000	51
2021/05/20	IS05	15/03/2022			Interest Rate Swap	90.1500	90.1500	90.1300	90.1300	(0.022)	0.0000	0.0000	0
2021/05/20	IS05	21/06/2022			Interest Rate Swap	90.3600	90.3600	90.3300	90.3300	(0.033)	0.0000	0.0000	0
2021/05/20	IS05	20/09/2022			Interest Rate Swap	93.5800	93.5800	93.5400	93.5400	(0.043)	0.0000	0.0000	0
2021/05/20	IS05	20/12/2022			Interest Rate Swap	94.1800	94.1800	94.1400	94.1400	(0.042)	0.0000	0.0000	0
2021/05/20	IS05	22/03/2023			Interest Rate Swap	86.6900	86.6900	86.6500	86.6500	(0.046)	0.0000	0.0000	0
2021/05/20	IS05	20/06/2023			Interest Rate Swap	92.3700	92.3700	92.3200	92.3200	(0.054)	0.0000	0.0000	0
2021/05/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/20	IS10	17/12/2025			Interest Rate Swap	81.0700	81.0700	80.9500	80.9500	(0.148)	0.0000	0.0000	0
2021/05/20	IS10	16/03/2026			Interest Rate Swap	77.7100	77.7100	77.5800	77.5800	(0.167)	0.0000	0.0000	0
2021/05/20	IS10	15/06/2026			Interest Rate Swap	76.2300	76.2300	76.0700	76.0700	(0.210)	0.0000	0.0000	0
2021/05/20	IS10	21/09/2026			Interest Rate Swap	78.3500	78.3500	78.1700	78.1700	(0.230)	0.0000	0.0000	0
2021/05/20	IS10	21/12/2026			Interest Rate Swap	82.4500	82.4500	82.2400	82.2400	(0.255)	0.0000	0.0000	0
2021/05/20	IS10	15/03/2027			Interest Rate Swap	81.0300	81.0300	80.7900	80.7900	(0.296)	0.0000	0.0000	0
2021/05/20	IS10	21/06/2027			Interest Rate Swap	83.1800	83.1800	82.9200	82.9200	(0.313)	0.0000	0.0000	0
2021/05/20	IS10	20/09/2027			Interest Rate Swap	89.0400	89.0400	88.7500	88.7500	(0.326)	0.0000	0.0000	0
2021/05/20	IS10	20/12/2027			Interest Rate Swap	89.5000	89.5000	89.1900	89.1900	(0.346)	0.0000	0.0000	0
2021/05/20	IS10	22/03/2028			Interest Rate Swap	82.6000	82.6000	82.2700	82.2700	(0.400)	0.0000	0.0000	0
2021/05/20	IS10	20/06/2028			Interest Rate Swap	90.4500	90.4500	90.1000	90.1000	(0.387)	0.0000	0.0000	0
2021/05/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/20	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.6750	96.3250	(1.077)	0.0000	0.0000	0
2021/05/20	JBAF	21/07/2021			Jibar Tradeable Future	3.7500	96.2500	3.7150	96.2850	(0.933)	0.0000	0.0000	0
2021/05/20	JBAF	18/08/2021			Jibar Tradeable Future	3.8000	96.2000	3.7490	96.2510	(1.342)	0.0000	0.0000	0
2021/05/20	JBAF	15/09/2021			Jibar Tradeable Future	3.8250	96.1750	3.7750	96.2250	(1.307)	0.0000	0.0000	30,000
2021/05/20	JBAF	20/10/2021			Jibar Tradeable Future	3.9100	96.0900	3.8600	96.1400	(1.279)	0.0000	0.0000	0
2021/05/20	JBAF	17/11/2021			Jibar Tradeable Future	3.9150	96.0850	3.9000	96.1000	(0.383)	0.0000	0.0000	0
2021/05/20	JBAF	15/12/2021			Jibar Tradeable Future	4.0800	95.9200	4.0200	95.9800	(1.471)	0.0000	0.0000	0
2021/05/20	JBAF	16/03/2022			Jibar Tradeable Future	4.3750	95.6250	4.2950	95.7050	(1.829)	0.0000	0.0000	0
2021/05/20	JBAF	15/06/2022			Jibar Tradeable Future	4.7350	95.2650	4.6200	95.3800	(2.429)	0.0000	0.0000	471
2021/05/20	JBAF	21/09/2022			Jibar Tradeable Future	4.9500	95.0500	4.8700	95.1300	(1.616)	0.0000	0.0000	0
2021/05/20	JBAF	21/12/2022			Jibar Tradeable Future	5.2050	94.7950	5.1450	94.8550	(1.153)	0.0000	0.0000	0
2021/05/20	JBAF	15/03/2023			Jibar Tradeable Future	5.5050	94.4950	5.4450	94.5550	(1.090)	0.0000	0.0000	0
2021/05/20	R023	05/08/2021	5.30	Call	Bond Future	583.2200	0.5832	659.6500	0.6597	13.105	0	0	0
2021/05/20	R023	05/08/2021	5.30	Put	Bond Future	87.9200	0.0879	66.6700	0.0667	(24.170)	0	0	0
2021/05/20	R023	05/08/2021	5.29	Call	Bond Future	570.7100	0.5707	646.5800	0.6466	13.294	0	0	0
2021/05/20	R023	05/08/2021	5.29	Put	Bond Future	90.5200	0.0905	68.7100	0.0687	(24.094)	0	0	0
2021/05/20	R023	05/08/2021			Bond Future	4.9731	107.5540	4.9088	107.6517	(1.292)	0.0000	0.0000	15,675
2021/05/20	R023	05/08/2021	5.31	Call	Bond Future	595.8000	0.5958	672.7700	0.6728	12.919	0	0	0
2021/05/20	R023	05/08/2021	5.31	Put	Bond Future	85.4000	0.0854	64.6900	0.0647	(24.251)	0	0	0
2021/05/20	R023	04/11/2021	4.91	Call	Bond Future	237.1800	0.2372	278.7100	0.2787	17.510	0	0	0
2021/05/20	R023	04/11/2021	4.91	Put	Bond Future	429.2400	0.4292	372.3800	0.3724	(13.247)	0	0	0
2021/05/20	R023	04/11/2021	4.90	Call	Bond Future	231.4600	0.2315	272.3700	0.2724	17.675	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
2021/05/20	R023	04/11/2021	4.90	Put	Bond Future	436.3600	0.4364	378.8800	0.3789	(13.173)	0	0	0
2021/05/20	R023	04/11/2021			Bond Future	5.0598	104.8477	4.9830	104.9461	(1.517)	0.0000	0.0000	0
2021/05/20	R023	04/11/2021	4.92	Call	Bond Future	243.2500	0.2432	285.4000	0.2854	17.328	0	0	0
2021/05/20	R023	04/11/2021	4.92	Put	Bond Future	422.4700	0.4225	366.2300	0.3662	(13.312)	0	0	0
2021/05/20	R023	03/02/2022	5.08	Call	Bond Future	326.4900	0.3265	374.4800	0.3745	14.699	0	0	0
2021/05/20	R023	03/02/2022	5.08	Put	Bond Future	402.0300	0.4020	350.7200	0.3507	(12.763)	0	0	0
2021/05/20	R023	03/02/2022			Bond Future	5.1529	106.0765	5.0571	106.1758	(1.860)	0.0000	0.0000	0
2021/05/20	R023	03/02/2022	5.07	Call	Bond Future	320.9800	0.3210	368.5200	0.3685	14.811	0	0	0
2021/05/20	R023	03/02/2022	5.07	Put	Bond Future	406.8900	0.4069	355.1300	0.3551	(12.721)	0	0	0
2021/05/20	R023	03/02/2022	5.06	Call	Bond Future	315.5200	0.3155	362.6100	0.3626	14.925	0	0	0
2021/05/20	R023	03/02/2022	5.06	Put	Bond Future	411.7900	0.4118	359.5800	0.3596	(12.679)	0	0	0
2021/05/20	R023	05/05/2022	6.31	Call	Bond Future	940.1500	0.9402	1,022.1500	1.0222	8.722	0	0	0
2021/05/20	R023	05/05/2022	6.31	Put	Bond Future	104.4100	0.1044	86.0600	0.0861	(17.575)	0	0	0
2021/05/20	R023	05/05/2022			Bond Future	5.2515	103.4327	5.1253	103.5331	(2.402)	0.0000	0.0000	0
2021/05/20	R023	05/05/2022	6.30	Call	Bond Future	933.8500	0.9339	1,015.6300	1.0156	8.757	0	0	0
2021/05/20	R023	05/05/2022	6.30	Put	Bond Future	105.9500	0.1060	87.3800	0.0874	(17.527)	0	0	0
2021/05/20	R023	05/05/2022	6.29	Call	Bond Future	927.5600	0.9276	1,009.1300	1.0091	8.794	0	0	0
2021/05/20	R023	05/05/2022	6.29	Put	Bond Future	107.5100	0.1075	88.7300	0.0887	(17.468)	0	0	0
2021/05/20	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	R035	05/08/2021	5.31	Put	Bond Future	46,536.3600	46.5364	46,421.2300	46.4212	(0.247)	0	0	0
2021/05/20	R035	05/08/2021	11.37	Call	Bond Future	5,789.0900	5.7891	5,861.1400	5.8611	1.245	0	0	0
2021/05/20	R035	05/08/2021	11.37	Put	Bond Future	1,135.8600	1.1359	1,092.7800	1.0928	(3.793)	0	0	100
2021/05/20	R035	05/08/2021			Bond Future	10.6200	91.5543	10.6022	91.6695	(0.168)	0.0000	0.0000	92,165
2021/05/20	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	R035	05/08/2021	5.30	Put	Bond Future	46,652.9400	46.6529	46,537.8100	46.5378	(0.247)	0	0	0
2021/05/20	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/20	R035	05/08/2021	5.29	Put	Bond Future	46,769.6500	46.7697	46,654.5200	46.6545	(0.246)	0	0	0
2021/05/20	R035	05/08/2021	10.77	Call	Bond Future	3,310.9600	3.3110	3,359.0700	3.3591	1.453	0	0	0
2021/05/20	R035	05/08/2021	10.77	Put	Bond Future	2,350.3900	2.3504	2,283.3700	2.2834	(2.851)	0	0	100
2021/05/20	R035	05/08/2021	10.02	Put	Bond Future	5,176.1600	5.1762	5,080.0400	5.0800	(1.857)	0	0	0
2021/05/20	R035	05/08/2021	10.02	Call	Bond Future	1,176.3500	1.1764	1,195.3600	1.1954	1.616	0	0	100
2021/05/20	R035	04/11/2021	11.20	Put	Bond Future	2,869.6500	2.8696	2,813.9400	2.8139	(1.941)	0	0	350
2021/05/20	R035	04/11/2021	10.60	Call	Bond Future	3,189.7200	3.1897	3,232.3700	3.2324	1.337	0	0	0
2021/05/20	R035	04/11/2021	10.60	Put	Bond Future	4,620.2200	4.6202	4,546.8400	4.5468	(1.588)	0	0	350
2021/05/20	R035	04/11/2021	10.11	Put	Bond Future	6,575.9600	6.5760	6,488.5800	6.4886	(1.329)	0	0	0
2021/05/20	R035	04/11/2021	10.11	Call	Bond Future	1,915.2700	1.9153	1,943.9200	1.9439	1.496	0	0	350
2021/05/20	R035	04/11/2021	10.12	Put	Bond Future	6,530.7000	6.5307	6,443.6000	6.4436	(1.334)	0	0	0
2021/05/20	R035	04/11/2021	10.12	Call	Bond Future	1,937.6200	1.9376	1,966.5500	1.9666	1.493	0	0	400
2021/05/20	R035	04/11/2021	10.62	Put	Bond Future	4,550.8700	4.5509	4,478.0900	4.4781	(1.599)	0	0	0
2021/05/20	R035	04/11/2021	10.62	Call	Bond Future	3,248.7000	3.2487	3,291.9500	3.2919	1.331	0	0	400
2021/05/20	R035	04/11/2021	11.75	Put	Bond Future	1,842.1000	1.8421	1,800.6400	1.8006	(2.251)	0	0	782
2021/05/20	R035	04/11/2021	11.08	Call	Bond Future	4,743.5400	4.7435	4,800.3900	4.8004	1.198	0	0	0
2021/05/20	R035	04/11/2021	11.08	Put	Bond Future	3,167.3600	3.1674	3,108.1800	3.1082	(1.868)	0	0	782
2021/05/20	R035	04/11/2021	10.23	Put	Bond Future	6,049.3700	6.0494	5,965.3000	5.9653	(1.390)	0	0	0
2021/05/20	R035	04/11/2021	12.53	Call	Bond Future	10,674.9200	10.6749	10,766.3800	10.7664	0.857	0	0	0
2021/05/20	R035	04/11/2021	12.53	Put	Bond Future	876.1600	0.8762	851.5900	0.8516	(2.804)	0	0	0
2021/05/20	R035	04/11/2021			Bond Future	10.8254	88.1020	10.8069	88.2181	(0.171)	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
2021/05/20	R035	04/11/2021	11.20	Call	Bond Future	5,174.1800		5.1742	5,234.5000	5.2345	1.166	0	0	0
2021/05/20	R035	04/11/2021	13.82	Call	Bond Future	16,344.1400		16.3441	16,452.7100	16.4527	0.664	0	0	0
2021/05/20	R035	04/11/2021	13.82	Put	Bond Future	186.5600		0.1866	179.1000	0.1791	(3.999)	0	0	400
2021/05/20	R035	04/11/2021	11.75	Call	Bond Future	7,370.9700		7.3710	7,445.5400	7.4455	1.012	0	0	0
2021/05/20	R035	04/11/2021	10.23	Call	Bond Future	2,195.3000		2.1953	2,227.2600	2.2273	1.456	0	0	782
2021/05/20	R035	04/11/2021	12.52	Call	Bond Future	10,631.8200		10.6318	10,723.1000	10.7231	0.859	0	0	0
2021/05/20	R035	04/11/2021	12.52	Put	Bond Future	885.6700		0.8857	860.9200	0.8609	(2.794)	0	0	0
2021/05/20	R035	04/11/2021	12.51	Call	Bond Future	10,588.7600		10.5888	10,679.8400	10.6798	0.860	0	0	0
2021/05/20	R035	04/11/2021	12.51	Put	Bond Future	895.2800		0.8953	870.3300	0.8703	(2.787)	0	0	0
2021/05/20	R035	03/02/2022	11.05	Put	Bond Future	4,538.9900		4.5390	4,475.0300	4.4750	(1.409)	0	0	1,600
2021/05/20	R035	03/02/2022	10.35	Put	Bond Future	7,009.2800		7.0093	6,927.8800	6.9279	(1.161)	0	0	0
2021/05/20	R035	03/02/2022	10.35	Call	Bond Future	2,642.3600		2.6424	2,678.2000	2.6782	1.356	0	0	1,600
2021/05/20	R035	03/02/2022	11.28	Call	Bond Future	5,336.9000		5.3369	5,395.8200	5.3958	1.104	0	0	0
2021/05/20	R035	03/02/2022	11.28	Put	Bond Future	3,905.3100		3.9053	3,846.9900	3.8470	(1.493)	0	0	200
2021/05/20	R035	03/02/2022	10.26	Put	Bond Future	7,389.7800		7.3898	7,306.1900	7.3062	(1.131)	0	0	0
2021/05/20	R035	03/02/2022	10.26	Call	Bond Future	2,431.4100		2.4314	2,465.0600	2.4651	1.384	0	0	200
2021/05/20	R035	03/02/2022	11.73	Call	Bond Future	6,977.7100		6.9777	7,046.8200	7.0468	0.990	0	0	0
2021/05/20	R035	03/02/2022	11.73	Put	Bond Future	2,933.7800		2.9338	2,885.6500	2.8856	(1.641)	0	0	280
2021/05/20	R035	03/02/2022	11.03	Call	Bond Future	4,525.5200		4.5255	4,578.3100	4.5783	1.166	0	0	0
2021/05/20	R035	03/02/2022	11.39	Call	Bond Future	5,720.3500		5.7203	5,781.8800	5.7819	1.076	0	0	0
2021/05/20	R035	03/02/2022	11.39	Put	Bond Future	3,639.0200		3.6390	3,583.3100	3.5833	(1.531)	0	0	683
2021/05/20	R035	03/02/2022	10.65	Call	Bond Future	3,411.7400		3.4117	3,455.0100	3.4550	1.268	0	0	0
2021/05/20	R035	03/02/2022	11.23	Call	Bond Future	5,167.7100		5.1677	5,225.4200	5.2254	1.117	0	0	0
2021/05/20	R035	03/02/2022	11.23	Put	Bond Future	4,033.8900		4.0339	3,974.3600	3.9744	(1.476)	0	0	0
2021/05/20	R035	03/02/2022	11.22	Call	Bond Future	5,134.7200		5.1347	5,192.1900	5.1922	1.119	0	0	0
2021/05/20	R035	03/02/2022	11.22	Put	Bond Future	4,060.6400		4.0606	4,000.8700	4.0009	(1.472)	0	0	0
2021/05/20	R035	03/02/2022			Bond Future	11.0419		89.1348	11.0227	89.2521	(0.174)	0.0000	0.0000	0
2021/05/20	R035	03/02/2022	11.05	Call	Bond Future	4,588.0400		4.5880	4,641.3200	4.6413	1.161	0	0	0
2021/05/20	R035	03/02/2022	11.88	Call	Bond Future	7,562.6900		7.5627	7,634.8700	7.6349	0.954	0	0	0
2021/05/20	R035	03/02/2022	11.88	Put	Bond Future	2,674.3600		2.6744	2,629.3000	2.6293	(1.685)	0	0	1,800
2021/05/20	R035	03/02/2022	11.03	Put	Bond Future	4,598.2500		4.5982	4,533.8000	4.5338	(1.402)	0	0	280
2021/05/20	R035	03/02/2022	10.10	Put	Bond Future	8,104.8600		8.1049	8,017.4800	8.0175	(1.078)	0	0	0
2021/05/20	R035	03/02/2022	10.10	Call	Bond Future	2,081.2000		2.0812	2,111.0600	2.1111	1.435	0	0	280
2021/05/20	R035	03/02/2022	10.65	Put	Bond Future	5,846.7500		5.8467	5,772.7800	5.7728	(1.265)	0	0	683
2021/05/20	R035	03/02/2022	9.70	Put	Bond Future	10,175.3500		10.1753	10,079.6100	10.0796	(0.941)	0	0	0
2021/05/20	R035	03/02/2022	9.70	Call	Bond Future	1,408.9200		1.4089	1,430.4200	1.4304	1.526	0	0	683
2021/05/20	R035	03/02/2022	11.24	Call	Bond Future	5,200.7800		5.2008	5,258.7300	5.2587	1.114	0	0	0
2021/05/20	R035	03/02/2022	11.24	Put	Bond Future	4,007.2900		4.0073	3,948.0000	3.9480	(1.480)	0	0	0
2021/05/20	R035	05/05/2022	11.64	Call	Bond Future	6,231.2700		6.2313	6,295.3600	6.2954	1.029	0	0	0
2021/05/20	R035	05/05/2022	11.64	Put	Bond Future	4,015.9300		4.0159	3,961.5100	3.9615	(1.355)	0	0	0
2021/05/20	R035	05/05/2022	11.63	Call	Bond Future	6,197.3300		6.1973	6,261.2100	6.2612	1.031	0	0	0
2021/05/20	R035	05/05/2022	11.63	Put	Bond Future	4,038.9200		4.0389	3,984.2900	3.9843	(1.353)	0	0	0
2021/05/20	R035	05/05/2022			Bond Future	11.2581		85.7214	11.2381	85.8399	(0.178)	0.0000	0.0000	0
2021/05/20	R035	05/05/2022	11.65	Call	Bond Future	6,265.2700		6.2653	6,329.5700	6.3296	1.026	0	0	0
2021/05/20	R035	05/05/2022	11.65	Put	Bond Future	3,993.0600		3.9931	3,938.8500	3.9388	(1.358)	0	0	0
2021/05/20	R186	05/08/2021	8.62	Call	Bond Future	5,002.2100		5.0022	5,314.8200	5.3148	6.249	0	0	0
2021/05/20	R186	05/08/2021	8.62	Put	Bond Future	238.4300		0.2384	195.3300	0.1953	(18.077)	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
2021/05/20	R186	05/08/2021	8.61	Call	Bond Future	4,963.3900	4.9634	5,275.1900	5.2752	6.282	0	0	0
2021/05/20	R186	05/08/2021	8.61	Put	Bond Future	243.9500	0.2439	200.0400	0.2000	(18.000)	0	0	0
2021/05/20	R186	05/08/2021			Bond Future	7.5740	114.1414	7.4981	114.4971	(1.002)	0.0000	0.0000	91,820
2021/05/20	R186	05/08/2021	8.63	Call	Bond Future	5,041.0900	5.0411	5,354.5000	5.3545	6.217	0	0	0
2021/05/20	R186	05/08/2021	8.63	Put	Bond Future	233.0100	0.2330	190.7100	0.1907	(18.154)	0	0	0
2021/05/20	R186	04/11/2021	7.77	Call	Bond Future	2,120.2000	2.1202	2,303.0100	2.3030	8.622	0	0	0
2021/05/20	R186	04/11/2021	8.10	Call	Bond Future	2,956.3300	2.9563	3,177.6800	3.1777	7.487	0	0	0
2021/05/20	R186	04/11/2021	8.10	Put	Bond Future	1,455.5800	1.4556	1,317.6600	1.3177	(9.475)	0	0	0
2021/05/20	R186	04/11/2021	8.09	Call	Bond Future	2,928.5600	2.9286	3,148.8100	3.1488	7.521	0	0	0
2021/05/20	R186	04/11/2021	8.09	Put	Bond Future	1,471.5500	1.4716	1,332.5300	1.3325	(9.447)	0	0	0
2021/05/20	R186	04/11/2021			Bond Future	7.7598	115.4169	7.6792	115.7762	(1.039)	0.0000	0.0000	0
2021/05/20	R186	04/11/2021	7.77	Put	Bond Future	2,074.6600	2.0747	1,898.2000	1.8982	(8.505)	0	0	15,177
2021/05/20	R186	04/11/2021	8.77	Call	Bond Future	5,063.0600	5.0631	5,346.2700	5.3463	5.594	0	0	0
2021/05/20	R186	04/11/2021	8.77	Put	Bond Future	680.4600	0.6805	604.4000	0.6044	(11.178)	0	0	15,177
2021/05/20	R186	04/11/2021	8.11	Call	Bond Future	2,984.2200	2.9842	3,206.6800	3.2067	7.455	0	0	0
2021/05/20	R186	04/11/2021	8.11	Put	Bond Future	1,439.7400	1.4397	1,302.9300	1.3029	(9.502)	0	0	0
2021/05/20	R186	03/02/2022	7.30	Call	Bond Future	1,239.2700	1.2393	1,358.4100	1.3584	9.614	0	0	0
2021/05/20	R186	03/02/2022	7.30	Put	Bond Future	4,056.8300	4.0568	3,812.7700	3.8128	(6.016)	0	0	0
2021/05/20	R186	03/02/2022			Bond Future	7.9575	111.4869	7.8716	111.8501	(1.080)	0.0000	0.0000	0
2021/05/20	R186	03/02/2022	7.29	Call	Bond Future	1,224.8200	1.2248	1,342.9900	1.3430	9.648	0	0	0
2021/05/20	R186	03/02/2022	7.29	Put	Bond Future	4,085.9300	4.0859	3,840.9000	3.8409	(5.997)	0	0	0
2021/05/20	R186	03/02/2022	7.28	Call	Bond Future	1,210.4900	1.2105	1,327.7000	1.3277	9.683	0	0	0
2021/05/20	R186	03/02/2022	7.28	Put	Bond Future	4,115.1600	4.1152	3,869.1700	3.8692	(5.978)	0	0	0
2021/05/20	R186	05/05/2022	8.32	Call	Bond Future	2,996.1900	2.9962	3,197.0300	3.1970	6.703	0	0	0
2021/05/20	R186	05/05/2022	8.32	Put	Bond Future	2,412.3400	2.4123	2,245.8100	2.2458	(6.903)	0	0	0
2021/05/20	R186	05/05/2022			Bond Future	8.1731	112.8190	8.0812	113.1863	(1.125)	0.0000	0.0000	0
2021/05/20	R186	05/05/2022	8.31	Call	Bond Future	2,973.3400	2.9733	3,173.3300	3.1733	6.726	0	0	0
2021/05/20	R186	05/05/2022	8.31	Put	Bond Future	2,429.1100	2.4291	2,261.7300	2.2617	(6.891)	0	0	0
2021/05/20	R186	05/05/2022	8.30	Call	Bond Future	2,951.0100	2.9510	3,150.1500	3.1501	6.748	0	0	0
2021/05/20	R186	05/05/2022	8.30	Put	Bond Future	2,446.4200	2.4464	2,278.1900	2.2782	(6.877)	0	0	0
2021/05/20	R197	05/08/2021			Bond Future	319.6963	319.6963	319.7410	319.7410	0.014	0.0000	0.0000	1,751
2021/05/20	R197	04/11/2021			Bond Future	323.3453	323.3453	323.3892	323.3892	0.014	0.0000	0.0000	0
2021/05/20	R197	03/02/2022			Bond Future	319.1053	319.1053	319.1490	319.1490	0.014	0.0000	0.0000	0
2021/05/20	R197	05/05/2022			Bond Future	322.9897	322.9897	323.0336	323.0336	0.014	0.0000	0.0000	0
2021/05/20	R202	05/08/2021			Bond Future	233.1810	233.1810	231.5999	231.5999	(0.678)	0.0000	0.0000	9,325
2021/05/20	R202	04/11/2021			Bond Future	235.8424	235.8424	234.2424	234.2424	(0.678)	0.0000	0.0000	0
2021/05/20	R202	03/02/2022			Bond Future	234.3563	234.3563	232.7367	232.7367	(0.691)	0.0000	0.0000	0
2021/05/20	R202	05/05/2022			Bond Future	237.2086	237.2086	235.5691	235.5691	(0.691)	0.0000	0.0000	0
2021/05/20	R209	05/08/2021	11.81	Call	Bond Future	7,260.5800	7.2606	7,361.1400	7.3611	1.385	0	0	0
2021/05/20	R209	05/08/2021	11.81	Put	Bond Future	517.0300	0.5170	489.6000	0.4896	(5.305)	0	0	0
2021/05/20	R209	05/08/2021			Bond Future	10.5235	70.6970	10.5009	70.8250	(0.215)	0.0000	0.0000	27,983
2021/05/20	R209	05/08/2021	11.80	Call	Bond Future	7,219.9600	7.2200	7,320.2100	7.3202	1.389	0	0	0
2021/05/20	R209	05/08/2021	11.80	Put	Bond Future	525.0400	0.5250	497.3000	0.4973	(5.283)	0	0	0
2021/05/20	R209	05/08/2021	11.79	Call	Bond Future	7,179.3800	7.1794	7,279.3200	7.2793	1.392	0	0	0
2021/05/20	R209	05/08/2021	11.79	Put	Bond Future	533.1500	0.5331	505.1000	0.5051	(5.261)	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
2021/05/20	R209	04/11/2021	12.00	Call	Bond Future	7,859.8700	7.8599	7,953.8800	7.9539	1.196	0	0	0
2021/05/20	R209	04/11/2021	12.00	Put	Bond Future	1,225.2300	1.2252	1,190.0700	1.1901	(2.870)	0	0	9,000
2021/05/20	R209	04/11/2021	10.50	Call	Bond Future	2,979.0900	2.9791	3,030.4000	3.0304	1.722	0	0	0
2021/05/20	R209	04/11/2021	12.19	Call	Bond Future	8,539.9100	8.5399	8,638.3400	8.6383	1.153	0	0	0
2021/05/20	R209	04/11/2021	12.19	Put	Bond Future	1,013.1400	1.0131	982.4000	0.9824	(3.034)	0	0	0
2021/05/20	R209	04/11/2021	12.17	Call	Bond Future	8,467.6800	8.4677	8,565.6600	8.5657	1.157	0	0	0
2021/05/20	R209	04/11/2021			Bond Future	10.7032	68.3466	10.6798	68.4757	(0.219)	0.0000	0.0000	4,375
2021/05/20	R209	04/11/2021	10.50	Put	Bond Future	4,111.5100	4.1115	4,033.6500	4.0337	(1.894)	0	0	12,500
2021/05/20	R209	04/11/2021	9.50	Put	Bond Future	8,177.7400	8.1777	8,070.8600	8.0709	(1.307)	0	0	0
2021/05/20	R209	04/11/2021	9.50	Call	Bond Future	1,062.9100	1.0629	1,085.2000	1.0852	2.097	0	0	6,000
2021/05/20	R209	04/11/2021	12.18	Call	Bond Future	8,503.7800	8.5038	8,601.9800	8.6020	1.155	0	0	0
2021/05/20	R209	04/11/2021	12.18	Put	Bond Future	1,023.4900	1.0235	992.5200	0.9925	(3.026)	0	0	0
2021/05/20	R209	04/11/2021	12.17	Put	Bond Future	1,033.9200	1.0339	1,002.7300	1.0027	(3.017)	0	0	0
2021/05/20	R209	03/02/2022	11.03	Call	Bond Future	4,531.8200	4.5318	4,597.1500	4.5971	1.442	0	0	0
2021/05/20	R209	03/02/2022	11.03	Put	Bond Future	3,775.4300	3.7754	3,710.2500	3.7102	(1.726)	0	0	0
2021/05/20	R209	03/02/2022	11.02	Call	Bond Future	4,503.1900	4.5032	4,568.2600	4.5683	1.445	0	0	0
2021/05/20	R209	03/02/2022	11.02	Put	Bond Future	3,799.6800	3.7997	3,734.2400	3.7342	(1.722)	0	0	0
2021/05/20	R209	03/02/2022			Bond Future	10.8881	69.1480	10.8638	69.2785	(0.223)	0.0000	0.0000	0
2021/05/20	R209	03/02/2022	11.04	Call	Bond Future	4,560.3000	4.5603	4,625.9000	4.6259	1.439	0	0	0
2021/05/20	R209	03/02/2022	11.04	Put	Bond Future	3,751.0800	3.7511	3,686.1700	3.6862	(1.730)	0	0	0
2021/05/20	R209	05/05/2022	11.44	Call	Bond Future	5,572.8200	5.5728	5,645.6600	5.6457	1.307	0	0	0
2021/05/20	R209	05/05/2022	11.44	Put	Bond Future	3,715.6300	3.7156	3,656.4500	3.6564	(1.593)	0	0	0
2021/05/20	R209	05/05/2022	11.43	Call	Bond Future	5,543.1700	5.5432	5,615.7800	5.6158	1.310	0	0	0
2021/05/20	R209	05/05/2022	11.43	Put	Bond Future	3,736.3000	3.7363	3,676.8900	3.6769	(1.590)	0	0	0
2021/05/20	R209	05/05/2022			Bond Future	11.0782	66.8327	11.0530	66.9647	(0.227)	0.0000	0.0000	0
2021/05/20	R209	05/05/2022	11.45	Call	Bond Future	5,602.7800	5.6028	5,675.8400	5.6758	1.304	0	0	0
2021/05/20	R209	05/05/2022	11.45	Put	Bond Future	3,695.3200	3.6953	3,636.3600	3.6364	(1.596)	0	0	0
2021/05/20	R210	05/08/2021			Bond Future	208.5286	208.5286	207.7273	207.7273	(0.384)	0.0000	0.0000	1,486
2021/05/20	R210	04/11/2021			Bond Future	208.1673	208.1673	207.3561	207.3561	(0.390)	0.0000	0.0000	0
2021/05/20	R210	03/02/2022			Bond Future	210.6558	210.6558	209.8344	209.8344	(0.390)	0.0000	0.0000	0
2021/05/20	R210	05/05/2022			Bond Future	210.4197	210.4197	209.5881	209.5881	(0.395)	0.0000	0.0000	0
2021/05/20	R212	05/08/2021			Bond Future	172.1347	172.1347	172.1785	172.1785	0.025	0.0000	0.0000	1,803
2021/05/20	R212	04/11/2021			Bond Future	174.0997	174.0997	174.1435	174.1435	0.025	0.0000	0.0000	0
2021/05/20	R213	05/08/2021	10.85	Call	Bond Future	6,647.3300	6.6473	6,994.8900	6.9949	5.229	0	0	0
2021/05/20	R213	05/08/2021	10.85	Put	Bond Future	452.1000	0.4521	389.5300	0.3895	(13.840)	0	0	0
2021/05/20	R213	05/08/2021	10.84	Call	Bond Future	6,605.5800	6.6056	6,952.2900	6.9523	5.249	0	0	0
2021/05/20	R213	05/08/2021	10.84	Put	Bond Future	459.8900	0.4599	396.4700	0.3965	(13.790)	0	0	0
2021/05/20	R213	05/08/2021	10.14	Put	Bond Future	1,228.4100	1.2284	1,091.4300	1.0914	(11.151)	0	0	0
2021/05/20	R213	05/08/2021	9.34	Put	Bond Future	3,254.6200	3.2546	2,995.6000	2.9956	(7.959)	0	0	0
2021/05/20	R213	05/08/2021	9.34	Call	Bond Future	1,475.0700	1.4751	1,626.1800	1.6262	10.244	0	0	0
2021/05/20	R213	05/08/2021			Bond Future	9.6606	86.7522	9.5859	87.1623	(0.773)	0.0000	0.0000	9,054
2021/05/20	R213	05/08/2021	10.86	Call	Bond Future	6,689.1400	6.6891	7,037.5500	7.0375	5.209	0	0	0
2021/05/20	R213	05/08/2021	10.86	Put	Bond Future	444.4100	0.4444	382.6900	0.3827	(13.888)	0	0	0
2021/05/20	R213	05/08/2021	10.78	Call	Bond Future	6,356.5600	6.3566	6,698.0200	6.6980	5.372	0	0	0
2021/05/20	R213	05/08/2021	10.78	Put	Bond Future	508.9900	0.5090	440.3200	0.4403	(13.491)	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
2021/05/20	R213	05/08/2021	10.14	Call	Bond Future	3,800.5400	3.8005	4,073.6900	4.0737	7.187	0	0	0
2021/05/20	R213	04/11/2021	11.10	Put	Bond Future	1,035.8100	1.0358	946.2500	0.9463	(8.646)	0	0	0
2021/05/20	R213	04/11/2021	11.11	Call	Bond Future	7,354.5000	7.3545	7,680.1100	7.6801	4.427	0	0	0
2021/05/20	R213	04/11/2021	11.09	Put	Bond Future	1,047.1900	1.0472	956.8900	0.9569	(8.623)	0	0	0
2021/05/20	R213	04/11/2021			Bond Future	9.8561	84.1916	9.7784	84.6061	(0.789)	0.0000	0.0000	0
2021/05/20	R213	04/11/2021	11.10	Call	Bond Future	7,317.8300	7.3178	7,642.6900	7.6427	4.439	0	0	0
2021/05/20	R213	04/11/2021	11.11	Put	Bond Future	1,024.5300	1.0245	935.7200	0.9357	(8.668)	0	0	0
2021/05/20	R213	04/11/2021	11.09	Call	Bond Future	7,281.2300	7.2812	7,605.3500	7.6053	4.451	0	0	0
2021/05/20	R213	03/02/2022	10.67	Call	Bond Future	5,513.6400	5.5136	5,781.3100	5.7813	4.855	0	0	0
2021/05/20	R213	03/02/2022	10.67	Put	Bond Future	2,462.2900	2.4623	2,310.9200	2.3109	(6.148)	0	0	220
2021/05/20	R213	03/02/2022	10.60	Put	Bond Future	2,579.9600	2.5800	2,423.0400	2.4230	(6.082)	0	0	430
2021/05/20	R213	03/02/2022	10.00	Call	Bond Future	3,544.7500	3.5448	3,754.1500	3.7542	5.907	0	0	0
2021/05/20	R213	03/02/2022	10.00	Put	Bond Future	3,869.7100	3.8697	3,660.0700	3.6601	(5.417)	0	0	430
2021/05/20	R213	03/02/2022	9.22	Put	Bond Future	6,327.2700	6.3273	6,043.9000	6.0439	(4.479)	0	0	0
2021/05/20	R213	03/02/2022	8.80	Put	Bond Future	8,061.0900	8.0611	7,741.7800	7.7418	(3.961)	0	0	0
2021/05/20	R213	03/02/2022	8.80	Call	Bond Future	1,210.1800	1.2102	1,309.9100	1.3099	8.241	0	0	102
2021/05/20	R213	03/02/2022	9.58	Put	Bond Future	5,081.4300	5.0814	4,831.9700	4.8320	(4.909)	0	0	200
2021/05/20	R213	03/02/2022	8.63	Put	Bond Future	8,844.9600	8.8450	8,512.9000	8.5129	(3.754)	0	0	0
2021/05/20	R213	03/02/2022	8.63	Call	Bond Future	1,016.7000	1.0167	1,103.6800	1.1037	8.555	0	0	200
2021/05/20	R213	03/02/2022	9.98	Call	Bond Future	3,493.1200	3.4931	3,700.6600	3.7007	5.941	0	0	0
2021/05/20	R213	03/02/2022	9.98	Put	Bond Future	3,921.7100	3.9217	3,710.2100	3.7102	(5.393)	0	0	0
2021/05/20	R213	03/02/2022			Bond Future	10.0629	85.1784	9.9818	85.5975	(0.806)	0.0000	0.0000	0
2021/05/20	R213	03/02/2022	10.17	Call	Bond Future	3,998.0900	3.9981	4,223.1700	4.2232	5.630	0	0	0
2021/05/20	R213	03/02/2022	10.17	Put	Bond Future	3,448.9800	3.4490	3,255.0200	3.2550	(5.624)	0	0	220
2021/05/20	R213	03/02/2022	9.15	Put	Bond Future	6,593.6600	6.5937	6,303.9000	6.3039	(4.395)	0	0	0
2021/05/20	R213	03/02/2022	9.15	Call	Bond Future	1,712.5900	1.7126	1,841.8700	1.8419	7.549	0	0	220
2021/05/20	R213	03/02/2022	10.60	Call	Bond Future	5,287.0500	5.2871	5,549.1700	5.5492	4.958	0	0	0
2021/05/20	R213	03/02/2022	9.22	Call	Bond Future	1,833.4500	1.8334	1,969.1200	1.9691	7.400	0	0	430
2021/05/20	R213	03/02/2022	10.25	Call	Bond Future	4,220.3400	4.2203	4,452.6500	4.4526	5.505	0	0	0
2021/05/20	R213	03/02/2022	10.25	Put	Bond Future	3,264.0500	3.2640	3,077.3200	3.0773	(5.721)	0	0	102
2021/05/20	R213	03/02/2022	9.76	Call	Bond Future	2,951.4600	2.9515	3,138.2100	3.1382	6.327	0	0	0
2021/05/20	R213	03/02/2022	9.76	Put	Bond Future	4,531.1000	4.5311	4,298.8100	4.2988	(5.127)	0	0	102
2021/05/20	R213	03/02/2022	10.15	Call	Bond Future	3,943.3400	3.9433	4,166.6000	4.1666	5.662	0	0	0
2021/05/20	R213	03/02/2022	10.15	Put	Bond Future	3,496.4400	3.4964	3,300.6600	3.3007	(5.599)	0	0	200
2021/05/20	R213	03/02/2022	9.58	Call	Bond Future	2,544.6000	2.5446	2,714.1800	2.7142	6.664	0	0	0
2021/05/20	R213	03/02/2022	9.97	Call	Bond Future	3,467.6000	3.4676	3,674.2000	3.6742	5.958	0	0	0
2021/05/20	R213	03/02/2022	9.97	Put	Bond Future	3,948.0600	3.9481	3,735.6200	3.7356	(5.381)	0	0	0
2021/05/20	R213	03/02/2022	9.96	Call	Bond Future	3,441.8800	3.4419	3,647.5500	3.6475	5.976	0	0	0
2021/05/20	R213	03/02/2022	9.96	Put	Bond Future	3,974.2600	3.9743	3,760.8900	3.7609	(5.369)	0	0	0
2021/05/20	R213	05/05/2022	10.65	Put	Bond Future	3,216.4100	3.2164	3,043.1000	3.0431	(5.388)	0	0	0
2021/05/20	R213	05/05/2022	10.63	Call	Bond Future	5,022.0700	5.0221	5,271.1200	5.2711	4.959	0	0	0
2021/05/20	R213	05/05/2022			Bond Future	10.2712	82.6637	10.1866	83.0876	(0.823)	0.0000	0.0000	0
2021/05/20	R213	05/05/2022	10.64	Call	Bond Future	5,051.3500	5.0513	5,301.1700	5.3012	4.946	0	0	0
2021/05/20	R213	05/05/2022	10.64	Put	Bond Future	3,235.5700	3.2356	3,061.4900	3.0615	(5.380)	0	0	0
2021/05/20	R213	05/05/2022	10.65	Call	Bond Future	5,080.6800	5.0807	5,331.2700	5.3313	4.932	0	0	0
2021/05/20	R213	05/05/2022	10.63	Put	Bond Future	3,254.8300	3.2548	3,079.9800	3.0800	(5.372)	0	0	0
2021/05/20	R214	05/08/2021	12.03	Put	Bond Future	747.1600	0.7472	711.9600	0.7120	(4.711)	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
2021/05/20	R214	05/08/2021	12.01	Call	Bond Future	6,586.8700	6.5869	6,680.6400	6.6806	1.424	0	0	0
2021/05/20	R214	05/08/2021			Bond Future	10.9123	67.5174	10.8897	67.6470	(0.208)	0.0000	0.0000	17,880
2021/05/20	R214	05/08/2021	12.02	Call	Bond Future	6,625.4500	6.6254	6,719.5600	6.7196	1.420	0	0	0
2021/05/20	R214	05/08/2021	12.02	Put	Bond Future	757.5300	0.7575	722.0000	0.7220	(4.690)	0	0	0
2021/05/20	R214	05/08/2021	12.03	Call	Bond Future	6,664.1000	6.6641	6,758.5400	6.7585	1.417	0	0	0
2021/05/20	R214	05/08/2021	12.01	Put	Bond Future	768.0300	0.7680	732.1600	0.7322	(4.670)	0	0	0
2021/05/20	R214	04/11/2021	12.47	Call	Bond Future	8,252.5600	8.2526	8,348.3600	8.3484	1.161	0	0	0
2021/05/20	R214	04/11/2021	12.46	Call	Bond Future	8,218.0500	8.2180	8,313.6200	8.3136	1.163	0	0	0
2021/05/20	R214	04/11/2021	12.46	Put	Bond Future	1,261.5800	1.2616	1,226.2400	1.2262	(2.801)	0	0	0
2021/05/20	R214	04/11/2021			Bond Future	11.0908	64.9941	11.0673	65.1250	(0.212)	0.0000	0.0000	0
2021/05/20	R214	04/11/2021	12.47	Put	Bond Future	1,249.8600	1.2499	1,214.7500	1.2147	(2.809)	0	0	0
2021/05/20	R214	04/11/2021	12.48	Call	Bond Future	8,287.0900	8.2871	8,383.1200	8.3831	1.159	0	0	0
2021/05/20	R214	04/11/2021	12.48	Put	Bond Future	1,238.2300	1.2382	1,203.3500	1.2033	(2.817)	0	0	0
2021/05/20	R214	03/02/2022	11.40	Put	Bond Future	4,028.5000	4.0285	3,961.9100	3.9619	(1.653)	0	0	0
2021/05/20	R214	03/02/2022	11.41	Call	Bond Future	4,716.0800	4.7161	4,782.0000	4.7820	1.398	0	0	0
2021/05/20	R214	03/02/2022	11.39	Put	Bond Future	4,053.5400	4.0535	3,986.6900	3.9867	(1.649)	0	0	0
2021/05/20	R214	03/02/2022			Bond Future	11.2775	65.7560	11.2531	65.8883	(0.216)	0.0000	0.0000	0
2021/05/20	R214	03/02/2022	11.40	Call	Bond Future	4,687.6800	4.6877	4,753.3400	4.7533	1.401	0	0	0
2021/05/20	R214	03/02/2022	11.41	Put	Bond Future	4,003.5900	4.0036	3,937.2600	3.9373	(1.657)	0	0	0
2021/05/20	R214	03/02/2022	11.39	Call	Bond Future	4,659.3400	4.6593	4,724.7400	4.7247	1.404	0	0	0
2021/05/20	R214	05/05/2022	11.74	Put	Bond Future	4,041.4300	4.0414	3,979.6400	3.9796	(1.529)	0	0	0
2021/05/20	R214	05/05/2022	11.75	Call	Bond Future	5,511.2600	5.5113	5,583.4400	5.5834	1.310	0	0	0
2021/05/20	R214	05/05/2022	11.73	Put	Bond Future	4,064.0000	4.0640	4,001.9800	4.0020	(1.526)	0	0	0
2021/05/20	R214	05/05/2022			Bond Future	11.4623	63.2617	11.4371	63.3955	(0.220)	0.0000	0.0000	0
2021/05/20	R214	05/05/2022	11.74	Call	Bond Future	5,482.5700	5.4826	5,554.5200	5.5545	1.312	0	0	0
2021/05/20	R214	05/05/2022	11.75	Put	Bond Future	4,019.2200	4.0192	3,957.6600	3.9577	(1.532)	0	0	0
2021/05/20	R214	05/05/2022	11.73	Call	Bond Future	5,454.1700	5.4542	5,525.8900	5.5259	1.315	0	0	0
2021/05/20	R248	05/08/2021	12.51	Put	Bond Future	397.1900	0.3972	379.6700	0.3797	(4.411)	0	0	0
2021/05/20	R248	05/08/2021	12.52	Call	Bond Future	10,559.3800	10.5594	10,631.1100	10.6311	0.679	0	0	0
2021/05/20	R248	05/08/2021	12.50	Put	Bond Future	403.6600	0.4037	385.9300	0.3859	(4.392)	0	0	0
2021/05/20	R248	05/08/2021	11.20	Put	Bond Future	2,233.0800	2.2331	2,179.7500	2.1797	(2.388)	0	0	0
2021/05/20	R248	05/08/2021	11.20	Call	Bond Future	4,149.8500	4.1499	4,185.5600	4.1856	0.861	0	0	1,000
2021/05/20	R248	05/08/2021	10.50	Put	Bond Future	4,871.2300	4.8712	4,795.9900	4.7960	(1.545)	0	0	0
2021/05/20	R248	05/08/2021	10.30	Call	Bond Future	1,184.7100	1.1847	1,193.7800	1.1938	0.766	0	0	1,300
2021/05/20	R248	05/08/2021	10.90	Put	Bond Future	3,171.9100	3.1719	3,108.5400	3.1085	(1.998)	0	0	0
2021/05/20	R248	05/08/2021	10.90	Call	Bond Future	2,971.5600	2.9716	2,997.2300	2.9972	0.864	0	0	1,300
2021/05/20	R248	05/08/2021	10.60	Put	Bond Future	4,394.7300	4.3947	4,322.2000	4.3222	(1.650)	0	0	0
2021/05/20	R248	05/08/2021	10.60	Call	Bond Future	1,975.9500	1.9759	1,992.4600	1.9925	0.836	0	0	0
2021/05/20	R248	05/08/2021			Bond Future	10.9278	85.1407	10.9154	85.2298	(0.113)	0.0000	0.0000	171,899
2021/05/20	R248	05/08/2021	12.51	Call	Bond Future	10,509.1100	10.5091	10,580.6300	10.5806	0.681	0	0	0
2021/05/20	R248	05/08/2021	12.52	Put	Bond Future	390.8200	0.3908	373.5100	0.3735	(4.429)	0	0	0
2021/05/20	R248	05/08/2021	12.50	Call	Bond Future	10,458.8500	10.4588	10,530.1600	10.5302	0.682	0	0	0
2021/05/20	R248	05/08/2021	10.00	Put	Bond Future	7,806.4900	7.8065	7,721.3400	7.7213	(1.091)	0	0	0
2021/05/20	R248	05/08/2021	10.00	Call	Bond Future	621.5100	0.6215	625.4000	0.6254	0.626	0	0	0
2021/05/20	R248	05/08/2021	10.50	Call	Bond Future	1,689.3900	1.6894	1,703.1900	1.7032	0.817	0	0	1,000
2021/05/20	R248	05/08/2021	10.30	Put	Bond Future	5,929.4700	5.9295	5,849.5000	5.8495	(1.349)	0	0	0
2021/05/20	R248	04/11/2021	12.85	Call	Bond Future	11,674.6700	11.6747	11,743.3000	11.7433	0.588	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
2021/05/20	R248	04/11/2021	12.85	Put	Bond Future	953.1600	0.9532	932.0800	0.9321	(2.212)	0	0	0
2021/05/20	R248	04/11/2021			Bond Future	11.1068	81.6798	11.0940	81.7695	(0.115)	0.0000	0.0000	0
2021/05/20	R248	04/11/2021	12.84	Call	Bond Future	11,630.5500	11.6306	11,699.0300	11.6990	0.589	0	0	0
2021/05/20	R248	04/11/2021	12.84	Put	Bond Future	963.0700	0.9631	941.8400	0.9418	(2.204)	0	0	0
2021/05/20	R248	04/11/2021	12.83	Call	Bond Future	11,586.4500	11.5864	11,654.7700	11.6548	0.590	0	0	0
2021/05/20	R248	04/11/2021	12.83	Put	Bond Future	973.0800	0.9731	951.6900	0.9517	(2.198)	0	0	0
2021/05/20	R248	03/02/2022	11.48	Call	Bond Future	5,600.0600	5.6001	5,642.3100	5.6423	0.754	0	0	0
2021/05/20	R248	03/02/2022	11.49	Put	Bond Future	4,329.6500	4.3296	4,281.5400	4.2815	(1.111)	0	0	0
2021/05/20	R248	03/02/2022	11.47	Call	Bond Future	5,563.7500	5.5638	5,605.8000	5.6058	0.756	0	0	0
2021/05/20	R248	03/02/2022			Bond Future	11.2945	82.6374	11.2812	82.7279	(0.118)	0.0000	0.0000	0
2021/05/20	R248	03/02/2022	11.48	Put	Bond Future	4,359.1700	4.3592	4,310.8700	4.3109	(1.108)	0	0	0
2021/05/20	R248	03/02/2022	11.49	Call	Bond Future	5,636.4600	5.6365	5,678.9000	5.6789	0.753	0	0	0
2021/05/20	R248	03/02/2022	11.47	Put	Bond Future	4,388.8900	4.3889	4,340.3900	4.3404	(1.105)	0	0	0
2021/05/20	R248	05/05/2022	11.80	Call	Bond Future	6,545.0300	6.5450	6,591.8300	6.5918	0.715	0	0	0
2021/05/20	R248	05/05/2022	11.79	Call	Bond Future	6,508.7500	6.5088	6,555.3700	6.5554	0.716	0	0	0
2021/05/20	R248	05/05/2022	11.79	Put	Bond Future	4,514.2400	4.5142	4,469.3700	4.4694	(0.994)	0	0	0
2021/05/20	R248	05/05/2022			Bond Future	11.4805	79.2095	11.4666	79.3010	(0.121)	0.0000	0.0000	0
2021/05/20	R248	05/05/2022	11.80	Put	Bond Future	4,487.6100	4.4876	4,442.9200	4.4429	(0.996)	0	0	0
2021/05/20	R248	05/05/2022	11.81	Call	Bond Future	6,581.6900	6.5817	6,628.6500	6.6287	0.713	0	0	0
2021/05/20	R248	05/05/2022	11.81	Put	Bond Future	4,461.4400	4.4614	4,416.9100	4.4169	(0.998)	0	0	0

**Total**

**1140501**