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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/05/2021 TO 26/05/2021

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
2021/05/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	2025	05/08/2021		Bond Future	153.5492	153.5492	153.4042	153.4042	(0.094)	0.0000	0.0000	5,368
2021/05/26	2025	04/11/2021		Bond Future	155.2958	155.2958	155.1475	155.1475	(0.096)	0.0000	0.0000	0
2021/05/26	2025	03/02/2022		Bond Future	155.5914	155.5914	155.4402	155.4402	(0.097)	0.0000	0.0000	0
2021/05/26	2025	05/05/2022		Bond Future	157.4837	157.4837	157.3301	157.3301	(0.098)	0.0000	0.0000	0
2021/05/26	2029	05/08/2021		Bond Future	114.3044	114.3044	114.4893	114.4893	0.162	0.0000	0.0000	3,031
2021/05/26	2029	04/11/2021		Bond Future	114.4536	114.4536	114.6393	114.6393	0.162	0.0000	0.0000	0
2021/05/26	2029	03/02/2022		Bond Future	115.8200	115.8200	116.0072	116.0072	0.162	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
2021/05/26	2029	05/05/2022			Bond Future	116.0531	116.0531	116.2421	116.2421	0.163	0.0000	0.0000	0
2021/05/26	2030	05/08/2021	10.42	Call	Bond Future	7,749.4700	7.7495	7,719.6300	7.7196	(0.385)	0	0	0
2021/05/26	2030	05/08/2021	10.42	Put	Bond Future	222.4600	0.2225	243.1500	0.2432	9.301	0	0	0
2021/05/26	2030	05/08/2021	10.41	Call	Bond Future	7,703.7100	7.7037	7,674.1500	7.6741	(0.384)	0	0	0
2021/05/26	2030	05/08/2021	10.41	Put	Bond Future	227.1500	0.2271	248.1200	0.2481	9.232	0	0	0
2021/05/26	2030	05/08/2021	8.50	Put	Bond Future	3,854.8900	3.8549	3,944.3200	3.9443	2.320	0	0	0
2021/05/26	2030	05/08/2021	10.15	Call	Bond Future	6,521.8000	6.5218	6,511.9900	6.5120	(0.150)	0	0	0
2021/05/26	2030	05/08/2021	8.83	Call	Bond Future	1,644.3300	1.6443	1,686.0600	1.6861	2.538	0	0	479
2021/05/26	2030	05/08/2021	10.30	Put	Bond Future	284.5000	0.2845	308.7700	0.3088	8.531	0	0	200
2021/05/26	2030	05/08/2021	8.78	Put	Bond Future	2,805.5500	2.8056	2,898.5900	2.8986	3.316	0	0	0
2021/05/26	2030	05/08/2021	8.78	Call	Bond Future	1,524.5800	1.5246	1,567.0900	1.5671	2.788	0	0	200
2021/05/26	2030	05/08/2021	7.70	Put	Bond Future	7,893.0700	7.8931	7,953.3500	7.9534	0.764	0	0	0
2021/05/26	2030	05/08/2021	9.45	Call	Bond Future	3,571.3300	3.5713	3,608.1800	3.6082	1.032	0	0	600
2021/05/26	2030	05/08/2021	12.10	Call	Bond Future	15,487.5400	15.4875	15,437.6700	15.4377	(0.322)	0	0	0
2021/05/26	2030	05/08/2021	12.10	Put	Bond Future	2.5900	0.0026	3.2500	0.0033	25.483	0	0	600
2021/05/26	2030	05/08/2021			Bond Future	9.0061	94.3601	9.0151	94.3096	0.100	0.0000	0.0000	100,747
2021/05/26	2030	05/08/2021	10.43	Call	Bond Future	7,795.2800	7.7953	7,765.1500	7.7651	(0.387)	0	0	0
2021/05/26	2030	05/08/2021	10.43	Put	Bond Future	217.8600	0.2179	238.2600	0.2383	9.364	0	0	0
2021/05/26	2030	05/08/2021	8.50	Call	Bond Future	956.5700	0.9566	995.4700	0.9955	4.067	0	0	5,000
2021/05/26	2030	05/08/2021	9.50	Call	Bond Future	3,759.1600	3.7592	3,795.9700	3.7960	0.979	0	0	0
2021/05/26	2030	05/08/2021	9.50	Put	Bond Future	1,037.2700	1.0373	1,124.6100	1.1246	8.420	0	0	5,000
2021/05/26	2030	05/08/2021	10.15	Put	Bond Future	370.3500	0.3703	411.0700	0.4111	10.995	0	0	479
2021/05/26	2030	05/08/2021	9.75	Call	Bond Future	4,765.3300	4.7653	4,795.2600	4.7953	0.628	0	0	0
2021/05/26	2030	05/08/2021	9.75	Put	Bond Future	704.2700	0.7043	784.7300	0.7847	11.425	0	0	479
2021/05/26	2030	05/08/2021	8.83	Put	Bond Future	2,640.1300	2.6401	2,732.3900	2.7324	3.495	0	0	0
2021/05/26	2030	05/08/2021	10.30	Call	Bond Future	7,203.6200	7.2036	7,177.3600	7.1774	(0.365)	0	0	0
2021/05/26	2030	05/08/2021	7.70	Call	Bond Future	176.6300	0.1766	186.3800	0.1864	5.520	0	0	200
2021/05/26	2030	05/08/2021	8.95	Put	Bond Future	2,270.2300	2.2702	2,359.8400	2.3598	3.947	0	0	0
2021/05/26	2030	05/08/2021	8.95	Call	Bond Future	1,954.3800	1.9544	1,993.4600	1.9935	2.000	0	0	600
2021/05/26	2030	05/08/2021	9.45	Put	Bond Future	1,120.3500	1.1203	1,207.7300	1.2077	7.799	0	0	0
2021/05/26	2030	04/11/2021	11.26	Call	Bond Future	10,744.4200	10.7444	10,726.9400	10.7269	(0.163)	0	0	0
2021/05/26	2030	04/11/2021	9.20	Call	Bond Future	2,999.1300	2.9991	3,092.2000	3.0922	3.103	0	0	29
2021/05/26	2030	04/11/2021	8.27	Put	Bond Future	6,239.2800	6.2393	6,350.7800	6.3508	1.787	0	0	0
2021/05/26	2030	04/11/2021	8.27	Call	Bond Future	1,063.4600	1.0635	1,122.8300	1.1228	5.583	0	0	300
2021/05/26	2030	04/11/2021	8.77	Put	Bond Future	4,249.5000	4.2495	4,397.1400	4.3971	3.474	0	0	0
2021/05/26	2030	04/11/2021	11.44	Put	Bond Future	237.2500	0.2373	266.4600	0.2665	12.312	0	0	300
2021/05/26	2030	04/11/2021	10.60	Call	Bond Future	8,022.7300	8.0227	8,029.0800	8.0291	0.079	0	0	0
2021/05/26	2030	04/11/2021	10.60	Put	Bond Future	741.2500	0.7413	799.7300	0.7997	7.889	0	0	0
2021/05/26	2030	04/11/2021	10.59	Put	Bond Future	750.4600	0.7505	809.3300	0.8093	7.845	0	0	0
2021/05/26	2030	04/11/2021			Bond Future	9.1895	95.4113	9.1990	95.3592	0.104	0.0000	0.0000	0
2021/05/26	2030	04/11/2021	11.26	Put	Bond Future	308.0700	0.3081	342.7200	0.3427	11.247	0	0	29
2021/05/26	2030	04/11/2021	9.90	Put	Bond Future	1,505.2700	1.5053	1,644.8300	1.6448	9.271	0	0	0
2021/05/26	2030	04/11/2021	9.90	Call	Bond Future	5,268.5000	5.2685	5,355.9300	5.3559	1.659	0	0	29
2021/05/26	2030	04/11/2021	9.20	Put	Bond Future	2,941.7800	2.9418	3,086.9800	3.0870	4.936	0	0	0
2021/05/26	2030	04/11/2021	8.77	Call	Bond Future	1,932.5200	1.9325	2,028.0300	2.0280	4.942	0	0	300
2021/05/26	2030	04/11/2021	11.44	Call	Bond Future	11,507.8100	11.5078	11,484.8900	11.4849	(0.199)	0	0	0
2021/05/26	2030	04/11/2021	10.61	Call	Bond Future	8,062.5700	8.0626	8,068.5200	8.0685	0.074	0	0	0

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2021/05/26	2030	04/11/2021	10.61	Put	Bond Future	732.1300	0.7321	790.2100	0.7902	7.933	0	0	0
2021/05/26	2030	04/11/2021	10.59	Call	Bond Future	7,982.9500	7.9829	7,989.6900	7.9897	0.084	0	0	0
2021/05/26	2030	03/02/2022	8.85	Put	Bond Future	5,072.5600	5.0726	5,144.2800	5.1443	1.414	0	0	0
2021/05/26	2030	03/02/2022	8.85	Call	Bond Future	2,214.6500	2.2147	2,232.8900	2.2329	0.824	0	0	1,000
2021/05/26	2030	03/02/2022	9.35	Call	Bond Future	3,405.5900	3.4056	3,420.5900	3.4206	0.440	0	0	0
2021/05/26	2030	03/02/2022	9.35	Put	Bond Future	3,580.9600	3.5810	3,649.4400	3.6494	1.912	0	0	101
2021/05/26	2030	03/02/2022	8.39	Put	Bond Future	6,842.4300	6.8424	6,880.3700	6.8804	0.554	0	0	0
2021/05/26	2030	03/02/2022	8.39	Call	Bond Future	1,428.5100	1.4285	1,412.9700	1.4130	(1.088)	0	0	101
2021/05/26	2030	03/02/2022	9.45	Call	Bond Future	3,677.4000	3.6774	3,690.9600	3.6910	0.369	0	0	0
2021/05/26	2030	03/02/2022	9.45	Put	Bond Future	3,327.8800	3.3279	3,394.9200	3.3949	2.014	0	0	0
2021/05/26	2030	03/02/2022			Bond Future	9.3833	92.5239	9.3935	92.4705	0.108	0.0000	0.0000	0
2021/05/26	2030	03/02/2022	9.60	Put	Bond Future	2,974.7300	2.9747	3,039.3700	3.0394	2.173	0	0	0
2021/05/26	2030	03/02/2022	9.60	Call	Bond Future	4,104.4500	4.1044	4,115.6100	4.1156	0.272	0	0	1,000
2021/05/26	2030	03/02/2022	10.85	Call	Bond Future	8,434.2200	8.4342	8,383.9700	8.3840	(0.596)	0	0	0
2021/05/26	2030	03/02/2022	10.85	Put	Bond Future	1,121.9500	1.1219	1,125.1800	1.1252	0.288	0	0	1,000
2021/05/26	2030	03/02/2022	9.78	Call	Bond Future	4,646.2900	4.6463	4,656.3400	4.6563	0.216	0	0	0
2021/05/26	2030	03/02/2022	9.78	Put	Bond Future	2,591.4700	2.5915	2,655.0000	2.6550	2.452	0	0	101
2021/05/26	2030	03/02/2022	9.44	Call	Bond Future	3,649.6200	3.6496	3,663.3300	3.6633	0.376	0	0	0
2021/05/26	2030	03/02/2022	9.44	Put	Bond Future	3,352.4200	3.3524	3,419.6100	3.4196	2.004	0	0	0
2021/05/26	2030	03/02/2022	9.43	Call	Bond Future	3,622.2600	3.6223	3,636.1100	3.6361	0.382	0	0	0
2021/05/26	2030	03/02/2022	9.43	Put	Bond Future	3,377.4100	3.3774	3,444.7400	3.4447	1.994	0	0	0
2021/05/26	2030	05/05/2022	8.47	Call	Bond Future	0.0000	0.0000	1,545.2100	1.5452	100.000	0	0	1,073
2021/05/26	2030	05/05/2022	9.95	Call	Bond Future	0.0000	0.0000	4,904.9800	4.9050	100.000	0	0	0
2021/05/26	2030	05/05/2022	10.21	Call	Bond Future	5,662.6800	5.6627	5,715.4000	5.7154	0.931	0	0	0
2021/05/26	2030	05/05/2022	10.21	Put	Bond Future	2,579.5200	2.5795	2,686.7400	2.6867	4.157	0	0	0
2021/05/26	2030	05/05/2022			Bond Future	9.5892	93.6290	9.5999	93.5745	0.112	0.0000	0.0000	0
2021/05/26	2030	05/05/2022	9.35	Call	Bond Future	0.0000	0.0000	3,291.2700	3.2913	100.000	0	0	0
2021/05/26	2030	05/05/2022	9.35	Put	Bond Future	0.0000	0.0000	4,570.1500	4.5701	100.000	0	0	1,073
2021/05/26	2030	05/05/2022	8.47	Put	Bond Future	0.0000	0.0000	7,512.1400	7.5121	100.000	0	0	0
2021/05/26	2030	05/05/2022	9.95	Put	Bond Future	0.0000	0.0000	3,151.1400	3.1511	100.000	0	0	1,073
2021/05/26	2030	05/05/2022	10.20	Call	Bond Future	5,630.7300	5.6307	5,683.0200	5.6830	0.929	0	0	0
2021/05/26	2030	05/05/2022	10.20	Put	Bond Future	2,596.1700	2.5962	2,702.9600	2.7030	4.113	0	0	0
2021/05/26	2030	05/05/2022	10.19	Call	Bond Future	5,598.8500	5.5988	5,651.0500	5.6511	0.932	0	0	0
2021/05/26	2030	05/05/2022	10.19	Put	Bond Future	2,612.9200	2.6129	2,719.6200	2.7196	4.084	0	0	0
2021/05/26	2032	05/08/2021	11.37	Call	Bond Future	9,240.5000	9.2405	9,377.0100	9.3770	1.477	0	0	0
2021/05/26	2032	05/08/2021	11.37	Put	Bond Future	221.4000	0.2214	223.9600	0.2240	1.156	0	0	0
2021/05/26	2032	05/08/2021			Bond Future	9.7772	93.0172	9.7552	93.1512	(0.225)	0.0000	0.0000	118,190
2021/05/26	2032	05/08/2021	11.36	Call	Bond Future	9,192.2100	9.1922	9,328.7200	9.3287	1.485	0	0	0
2021/05/26	2032	05/08/2021	11.36	Put	Bond Future	225.8000	0.2258	228.3600	0.2284	1.134	0	0	0
2021/05/26	2032	05/08/2021	11.35	Call	Bond Future	9,143.9500	9.1439	9,280.4500	9.2804	1.493	0	0	0
2021/05/26	2032	05/08/2021	11.35	Put	Bond Future	230.2800	0.2303	232.8300	0.2328	1.107	0	0	0
2021/05/26	2032	04/11/2021	9.83	Call	Bond Future	3,019.9700	3.0200	3,212.4300	3.2124	6.373	0	0	700
2021/05/26	2032	04/11/2021	11.70	Call	Bond Future	10,121.0700	10.1211	10,277.7800	10.2778	1.548	0	0	0
2021/05/26	2032	04/11/2021	11.71	Put	Bond Future	652.8900	0.6529	675.1000	0.6751	3.402	0	0	0
2021/05/26	2032	04/11/2021	11.69	Call	Bond Future	10,078.3700	10.0784	10,235.1700	10.2352	1.556	0	0	0
2021/05/26	2032	04/11/2021			Bond Future	9.9713	89.9077	9.9486	90.0421	(0.228)	0.0000	0.0000	21
2021/05/26	2032	04/11/2021	9.33	Put	Bond Future	5,683.5600	5.6836	5,715.2200	5.7152	0.557	0	0	0

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2021/05/26	2032	04/11/2021	9.33	Call	Bond Future	1,788.1600	1.7882	1,954.2200	1.9542	9.287	0	0	700
2021/05/26	2032	04/11/2021	9.83	Put	Bond Future	3,859.2800	3.8593	3,917.3400	3.9173	1.504	0	0	0
2021/05/26	2032	04/11/2021	12.81	Call	Bond Future	14,972.6200	14.9726	15,117.5600	15.1176	0.968	0	0	0
2021/05/26	2032	04/11/2021	12.81	Put	Bond Future	150.5400	0.1505	161.0800	0.1611	7.001	0	0	700
2021/05/26	2032	04/11/2021	11.70	Put	Bond Future	660.7900	0.6608	683.1000	0.6831	3.376	0	0	0
2021/05/26	2032	04/11/2021	11.71	Call	Bond Future	10,163.8200	10.1638	10,320.4300	10.3204	1.541	0	0	0
2021/05/26	2032	04/11/2021	11.69	Put	Bond Future	668.7800	0.6688	691.1800	0.6912	3.349	0	0	0
2021/05/26	2032	03/02/2022	11.13	Call	Bond Future	7,307.6800	7.3077	7,471.8600	7.4719	2.247	0	0	0
2021/05/26	2032	03/02/2022	11.13	Put	Bond Future	2,045.5900	2.0456	2,074.4300	2.0744	1.410	0	0	210
2021/05/26	2032	03/02/2022	10.53	Call	Bond Future	5,157.1100	5.1571	5,282.5500	5.2825	2.432	0	0	0
2021/05/26	2032	03/02/2022	10.53	Put	Bond Future	3,140.4600	3.1405	3,130.5600	3.1306	(0.315)	0	0	210
2021/05/26	2032	03/02/2022	10.35	Put	Bond Future	3,570.3300	3.5703	3,552.3600	3.5524	(0.503)	0	0	400
2021/05/26	2032	03/02/2022	9.58	Put	Bond Future	5,965.8000	5.9658	5,928.0800	5.9281	(0.632)	0	0	0
2021/05/26	2032	03/02/2022	9.58	Call	Bond Future	2,484.6200	2.4846	2,582.2400	2.5822	3.929	0	0	400
2021/05/26	2032	03/02/2022	10.66	Call	Bond Future	5,592.8500	5.5928	5,729.8100	5.7298	2.449	0	0	0
2021/05/26	2032	03/02/2022	10.66	Put	Bond Future	2,858.6400	2.8586	2,860.2600	2.8603	0.057	0	0	97
2021/05/26	2032	03/02/2022	10.45	Put	Bond Future	3,325.6200	3.3256	3,311.2700	3.3113	(0.431)	0	0	198
2021/05/26	2032	03/02/2022	9.81	Call	Bond Future	3,041.1300	3.0411	3,146.4100	3.1464	3.462	0	0	0
2021/05/26	2032	03/02/2022	9.81	Put	Bond Future	5,149.0900	5.1491	5,119.0300	5.1190	(0.584)	0	0	198
2021/05/26	2032	03/02/2022	8.91	Put	Bond Future	8,972.4300	8.9724	8,864.1400	8.8641	(1.207)	0	0	0
2021/05/26	2032	03/02/2022	10.43	Call	Bond Future	4,832.4400	4.8324	4,952.9700	4.9530	2.494	0	0	0
2021/05/26	2032	03/02/2022	10.43	Put	Bond Future	3,373.3000	3.3733	3,358.4900	3.3585	(0.439)	0	0	0
2021/05/26	2032	03/02/2022	10.42	Call	Bond Future	4,800.7700	4.8008	4,920.4700	4.9205	2.493	0	0	0
2021/05/26	2032	03/02/2022	10.42	Put	Bond Future	3,397.6500	3.3976	3,382.0100	3.3820	(0.460)	0	0	0
2021/05/26	2032	03/02/2022			Bond Future	10.1723	90.9605	10.1487	91.0958	(0.232)	0.0000	0.0000	0
2021/05/26	2032	03/02/2022	9.62	Put	Bond Future	5,817.2900	5.8173	5,781.1200	5.7811	(0.622)	0	0	0
2021/05/26	2032	03/02/2022	9.62	Call	Bond Future	2,576.9200	2.5769	2,676.0900	2.6761	3.848	0	0	210
2021/05/26	2032	03/02/2022	10.95	Call	Bond Future	6,626.4300	6.6264	6,784.3500	6.7843	2.383	0	0	0
2021/05/26	2032	03/02/2022	10.95	Put	Bond Future	2,320.3500	2.3203	2,342.9300	2.3429	0.973	0	0	400
2021/05/26	2032	03/02/2022	10.35	Call	Bond Future	4,579.9600	4.5800	4,697.3300	4.6973	2.563	0	0	0
2021/05/26	2032	03/02/2022	10.14	Call	Bond Future	3,945.5400	3.9455	4,057.1800	4.0572	2.830	0	0	0
2021/05/26	2032	03/02/2022	10.14	Put	Bond Future	4,130.8800	4.1309	4,107.1800	4.1072	(0.574)	0	0	97
2021/05/26	2032	03/02/2022	9.14	Put	Bond Future	7,852.3400	7.8523	7,749.6700	7.7497	(1.308)	0	0	0
2021/05/26	2032	03/02/2022	9.14	Call	Bond Future	1,665.5500	1.6656	1,698.2200	1.6982	1.962	0	0	97
2021/05/26	2032	03/02/2022	10.45	Call	Bond Future	4,896.6500	4.8967	5,017.6400	5.0176	2.471	0	0	0
2021/05/26	2032	03/02/2022	8.91	Call	Bond Future	1,329.0400	1.3290	1,356.0900	1.3561	2.035	0	0	198
2021/05/26	2032	03/02/2022	10.44	Call	Bond Future	4,864.5000	4.8645	4,985.2600	4.9853	2.482	0	0	0
2021/05/26	2032	03/02/2022	10.44	Put	Bond Future	3,349.3900	3.3494	3,334.8100	3.3348	(0.435)	0	0	0
2021/05/26	2032	05/05/2022	11.03	Call	Bond Future	6,449.0100	6.4490	6,609.3400	6.6093	2.486	0	0	0
2021/05/26	2032	05/05/2022	11.03	Put	Bond Future	2,943.2200	2.9432	2,966.9700	2.9670	0.807	0	0	0
2021/05/26	2032	05/05/2022	11.02	Put	Bond Future	2,961.5700	2.9616	2,984.5800	2.9846	0.777	0	0	0
2021/05/26	2032	05/05/2022			Bond Future	10.3811	87.8999	10.3565	88.0365	(0.237)	0.0000	0.0000	0
2021/05/26	2032	05/05/2022	11.04	Call	Bond Future	6,483.6100	6.4836	6,644.3600	6.6444	2.479	0	0	0
2021/05/26	2032	05/05/2022	11.04	Put	Bond Future	2,925.3000	2.9253	2,949.4700	2.9495	0.826	0	0	0
2021/05/26	2032	05/05/2022	11.02	Call	Bond Future	6,414.7900	6.4148	6,574.3800	6.5744	2.488	0	0	0
2021/05/26	2033	05/08/2021			Bond Future	106.7956	106.7956	107.6260	107.6260	0.778	0.0000	0.0000	9,629
2021/05/26	2033	04/11/2021			Bond Future	106.7849	106.7849	107.6236	107.6236	0.785	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
2021/05/26	2033	03/02/2022			Bond Future	108.0597	108.0597	108.9077	108.9077	0.785	0.0000	0.0000	0
2021/05/26	2033	05/05/2022			Bond Future	108.1180	108.1180	108.9759	108.9759	0.793	0.0000	0.0000	0
2021/05/26	2037	05/08/2021	12.27	Call	Bond Future	10,263.0300	10.2630	10,508.5100	10.5085	2.392	0	0	0
2021/05/26	2037	05/08/2021	12.27	Put	Bond Future	272.6900	0.2727	268.5200	0.2685	(1.529)	0	0	0
2021/05/26	2037	05/08/2021	12.28	Call	Bond Future	10,312.7300	10.3127	10,558.3200	10.5583	2.381	0	0	0
2021/05/26	2037	05/08/2021	12.26	Put	Bond Future	277.6500	0.2777	273.3700	0.2734	(1.542)	0	0	0
2021/05/26	2037	05/08/2021			Bond Future	10.6097	84.3808	10.5720	84.6305	(0.355)	0.0000	0.0000	131,104
2021/05/26	2037	05/08/2021	12.28	Put	Bond Future	267.8100	0.2678	263.7500	0.2638	(1.516)	0	0	0
2021/05/26	2037	05/08/2021	12.26	Call	Bond Future	10,213.3400	10.2133	10,458.7100	10.4587	2.402	0	0	0
2021/05/26	2037	04/11/2021	12.30	Call	Bond Future	9,982.7600	9.9828	10,259.4200	10.2594	2.771	0	0	0
2021/05/26	2037	04/11/2021	12.30	Put	Bond Future	1,087.4400	1.0874	1,112.6300	1.1126	2.316	0	0	600
2021/05/26	2037	04/11/2021	11.49	Put	Bond Future	2,221.7900	2.2218	2,322.8200	2.3228	4.547	0	0	0
2021/05/26	2037	04/11/2021	11.49	Call	Bond Future	6,512.9500	6.5129	6,865.4500	6.8654	5.412	0	0	600
2021/05/26	2037	04/11/2021	12.82	Put	Bond Future	614.9900	0.6150	637.9200	0.6379	3.729	0	0	0
2021/05/26	2037	04/11/2021	12.83	Call	Bond Future	12,296.4600	12.2965	12,570.7800	12.5708	2.231	0	0	0
2021/05/26	2037	04/11/2021			Bond Future	10.7970	85.3211	10.7581	85.5726	(0.361)	0.0000	0.0000	0
2021/05/26	2037	04/11/2021	12.82	Call	Bond Future	12,252.2600	12.2523	12,526.6600	12.5267	2.240	0	0	0
2021/05/26	2037	04/11/2021	12.83	Put	Bond Future	608.0000	0.6080	630.8500	0.6309	3.758	0	0	0
2021/05/26	2037	04/11/2021	12.81	Call	Bond Future	12,208.0800	12.2081	12,482.5500	12.4826	2.248	0	0	0
2021/05/26	2037	04/11/2021	12.81	Put	Bond Future	622.0500	0.6220	645.0500	0.6450	3.697	0	0	0
2021/05/26	2037	03/02/2022	11.46	Call	Bond Future	6,179.0500	6.1790	6,460.7900	6.4608	4.560	0	0	0
2021/05/26	2037	03/02/2022	11.47	Put	Bond Future	3,311.2000	3.3112	3,339.9500	3.3400	0.868	0	0	0
2021/05/26	2037	03/02/2022	11.45	Call	Bond Future	6,142.9400	6.1429	6,423.6200	6.4236	4.569	0	0	0
2021/05/26	2037	03/02/2022			Bond Future	10.9938	82.0655	10.9534	82.3192	(0.368)	0.0000	0.0000	0
2021/05/26	2037	03/02/2022	11.46	Put	Bond Future	3,334.1400	3.3341	3,362.1000	3.3621	0.839	0	0	0
2021/05/26	2037	03/02/2022	11.47	Call	Bond Future	6,215.5000	6.2155	6,498.0300	6.4980	4.546	0	0	0
2021/05/26	2037	03/02/2022	11.45	Put	Bond Future	3,357.4900	3.3575	3,384.3900	3.3844	0.801	0	0	0
2021/05/26	2037	05/05/2022	11.84	Put	Bond Future	3,431.2900	3.4313	3,505.4000	3.5054	2.160	0	0	0
2021/05/26	2037	05/05/2022	11.82	Call	Bond Future	7,135.1000	7.1351	7,463.8600	7.4639	4.608	0	0	0
2021/05/26	2037	05/05/2022	11.83	Call	Bond Future	7,171.5400	7.1715	7,501.0500	7.5011	4.595	0	0	0
2021/05/26	2037	05/05/2022			Bond Future	11.1978	83.0459	11.1558	83.3023	(0.375)	0.0000	0.0000	0
2021/05/26	2037	05/05/2022	11.84	Call	Bond Future	7,207.7400	7.2077	7,538.2900	7.5383	4.586	0	0	0
2021/05/26	2037	05/05/2022	11.82	Put	Bond Future	3,472.2300	3.4722	3,544.5500	3.5445	2.083	0	0	0
2021/05/26	2037	05/05/2022	11.83	Put	Bond Future	3,451.8500	3.4519	3,524.9200	3.5249	2.117	0	0	0
2021/05/26	2038	05/08/2021			Bond Future	119.4373	119.4373	120.1543	120.1543	0.600	0.0000	0.0000	7,713
2021/05/26	2038	04/11/2021			Bond Future	120.7960	120.7960	121.5198	121.5198	0.599	0.0000	0.0000	0
2021/05/26	2038	03/02/2022			Bond Future	120.4850	120.4850	121.2166	121.2166	0.607	0.0000	0.0000	0
2021/05/26	2038	05/05/2022			Bond Future	121.9506	121.9506	122.6906	122.6906	0.607	0.0000	0.0000	0
2021/05/26	2040	05/08/2021	12.48	Call	Bond Future	11,059.8500	11.0598	11,281.8100	11.2818	2.007	0	0	0
2021/05/26	2040	05/08/2021	12.49	Put	Bond Future	267.3400	0.2673	260.5300	0.2605	(2.547)	0	0	0
2021/05/26	2040	05/08/2021	12.47	Call	Bond Future	11,007.9600	11.0080	11,229.7800	11.2298	2.015	0	0	0
2021/05/26	2040	05/08/2021	11.05	Put	Bond Future	2,084.7700	2.0848	2,069.8900	2.0699	(0.714)	0	0	0
2021/05/26	2040	05/08/2021	11.05	Call	Bond Future	3,974.7200	3.9747	4,188.7500	4.1888	5.385	0	0	900
2021/05/26	2040	05/08/2021			Bond Future	10.7772	86.1449	10.7448	86.3738	(0.301)	0.0000	0.0000	85,282
2021/05/26	2040	05/08/2021	12.48	Put	Bond Future	272.1900	0.2722	265.2400	0.2652	(2.553)	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
2021/05/26	2040	05/08/2021	12.49	Call	Bond Future	11,111.7600	11.1118	11,333.8600	11.3339	1.999	0	0	0
2021/05/26	2040	05/08/2021	12.47	Put	Bond Future	277.1300	0.2771	270.0400	0.2700	(2.558)	0	0	0
2021/05/26	2040	05/08/2021	11.55	Put	Bond Future	1,095.8900	1.0959	1,127.5100	1.1275	2.885	0	0	0
2021/05/26	2040	05/08/2021	11.55	Call	Bond Future	6,281.8600	6.2819	6,542.3900	6.5424	4.147	0	0	900
2021/05/26	2040	05/08/2021	14.80	Call	Bond Future	22,270.9900	22.2710	22,499.9100	22.4999	1.028	0	0	0
2021/05/26	2040	05/08/2021	14.80	Put	Bond Future	1.5200	0.0015	1.5300	0.0015	0.658	0	0	900
2021/05/26	2040	04/11/2021	12.90	Call	Bond Future	12,527.6500	12.5277	12,785.0900	12.7851	2.055	0	0	0
2021/05/26	2040	04/11/2021	12.90	Put	Bond Future	722.7900	0.7228	749.7800	0.7498	3.734	0	0	0
2021/05/26	2040	04/11/2021	12.89	Call	Bond Future	12,481.8100	12.4818	12,739.3500	12.7393	2.063	0	0	0
2021/05/26	2040	04/11/2021	12.89	Put	Bond Future	730.8600	0.7309	757.9500	0.7580	3.707	0	0	0
2021/05/26	2040	04/11/2021			Bond Future	10.9615	87.1049	10.9280	87.3353	(0.306)	0.0000	0.0000	0
2021/05/26	2040	04/11/2021	12.91	Call	Bond Future	12,573.4900	12.5735	12,830.8300	12.8308	2.047	0	0	0
2021/05/26	2040	04/11/2021	12.91	Put	Bond Future	714.7900	0.7148	741.6800	0.7417	3.762	0	0	0
2021/05/26	2040	03/02/2022	11.58	Put	Bond Future	3,556.8700	3.5569	3,616.8500	3.6169	1.686	0	0	0
2021/05/26	2040	03/02/2022	11.59	Call	Bond Future	6,356.8200	6.3568	6,650.3300	6.6503	4.617	0	0	0
2021/05/26	2040	03/02/2022	11.57	Put	Bond Future	3,582.0200	3.5820	3,640.9800	3.6410	1.646	0	0	0
2021/05/26	2040	03/02/2022			Bond Future	11.1549	83.6198	11.1202	83.8524	(0.312)	0.0000	0.0000	0
2021/05/26	2040	03/02/2022	11.58	Call	Bond Future	6,318.5900	6.3186	6,611.1000	6.6111	4.629	0	0	0
2021/05/26	2040	03/02/2022	11.59	Put	Bond Future	3,531.8900	3.5319	3,592.8700	3.5929	1.727	0	0	0
2021/05/26	2040	03/02/2022	11.57	Call	Bond Future	6,280.4500	6.2804	6,571.9400	6.5719	4.641	0	0	0
2021/05/26	2040	05/05/2022	11.91	Put	Bond Future	3,762.5000	3.7625	3,973.2500	3.9732	5.601	0	0	0
2021/05/26	2040	05/05/2022	11.92	Call	Bond Future	7,279.7200	7.2797	7,726.9000	7.7269	6.143	0	0	0
2021/05/26	2040	05/05/2022	11.92	Put	Bond Future	3,739.0900	3.7391	3,951.3100	3.9513	5.676	0	0	0
2021/05/26	2040	05/05/2022			Bond Future	11.3549	84.6189	11.3188	84.8539	(0.318)	0.0000	0.0000	0
2021/05/26	2040	05/05/2022	11.91	Call	Bond Future	7,242.6000	7.2426	7,688.3100	7.6883	6.154	0	0	0
2021/05/26	2040	05/05/2022	11.90	Call	Bond Future	7,205.5400	7.2055	7,649.7600	7.6498	6.165	0	0	0
2021/05/26	2040	05/05/2022	11.90	Put	Bond Future	3,786.0500	3.7861	3,995.3100	3.9953	5.527	0	0	0
2021/05/26	2044	05/08/2021	12.60	Put	Bond Future	245.0600	0.2451	240.5600	0.2406	(1.836)	0	0	0
2021/05/26	2044	05/08/2021	12.61	Call	Bond Future	11,552.7600	11.5528	11,741.6000	11.7416	1.635	0	0	0
2021/05/26	2044	05/08/2021	12.61	Put	Bond Future	240.7000	0.2407	236.2900	0.2363	(1.832)	0	0	0
2021/05/26	2044	05/08/2021			Bond Future	10.8199	82.9168	10.7930	83.1101	(0.249)	0.0000	0.0000	60,665
2021/05/26	2044	05/08/2021	12.60	Call	Bond Future	11,501.4300	11.5014	11,690.1800	11.6902	1.641	0	0	0
2021/05/26	2044	05/08/2021	12.59	Call	Bond Future	11,450.0900	11.4501	11,638.7400	11.6387	1.648	0	0	0
2021/05/26	2044	05/08/2021	12.59	Put	Bond Future	249.4900	0.2495	244.8900	0.2449	(1.844)	0	0	0
2021/05/26	2044	04/11/2021	12.91	Call	Bond Future	12,460.0100	12.4600	12,686.1000	12.6861	1.815	0	0	0
2021/05/26	2044	04/11/2021	12.91	Put	Bond Future	761.7700	0.7618	793.4200	0.7934	4.155	0	0	0
2021/05/26	2044	04/11/2021			Bond Future	10.9957	83.8408	10.9679	84.0352	(0.253)	0.0000	0.0000	0
2021/05/26	2044	04/11/2021	12.90	Call	Bond Future	12,414.8600	12.4149	12,641.0800	12.6411	1.822	0	0	0
2021/05/26	2044	04/11/2021	12.90	Put	Bond Future	770.1000	0.7701	801.8800	0.8019	4.127	0	0	0
2021/05/26	2044	04/11/2021	12.89	Call	Bond Future	12,369.7100	12.3697	12,596.0600	12.5961	1.830	0	0	0
2021/05/26	2044	04/11/2021	12.89	Put	Bond Future	778.5000	0.7785	810.4100	0.8104	4.099	0	0	0
2021/05/26	2044	03/02/2022	11.60	Call	Bond Future	6,368.8700	6.3689	6,647.6800	6.6477	4.378	0	0	0
2021/05/26	2044	03/02/2022	11.60	Put	Bond Future	3,606.4900	3.6065	3,689.1900	3.6892	2.293	0	0	0
2021/05/26	2044	03/02/2022	11.59	Call	Bond Future	6,330.6300	6.3306	6,608.5500	6.6086	4.390	0	0	0
2021/05/26	2044	03/02/2022	11.59	Put	Bond Future	3,632.1500	3.6321	3,713.9600	3.7140	2.252	0	0	0
2021/05/26	2044	03/02/2022			Bond Future	11.1800	80.4427	11.1511	80.6388	(0.258)	0.0000	0.0000	0
2021/05/26	2044	03/02/2022	11.61	Call	Bond Future	6,407.4300	6.4074	6,687.1400	6.6871	4.365	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
2021/05/26	2044	03/02/2022	11.61	Put	Bond Future	3,581.2400	3.5812	3,664.8400	3.6648	2.334	0	0	0
2021/05/26	2044	05/05/2022	11.92	Call	Bond Future	7,295.4000	7.2954	7,731.2900	7.7313	5.975	0	0	0
2021/05/26	2044	05/05/2022	11.92	Put	Bond Future	3,808.3900	3.8084	4,046.1900	4.0462	6.244	0	0	0
2021/05/26	2044	05/05/2022	11.91	Call	Bond Future	7,258.0100	7.2580	7,692.8600	7.6929	5.991	0	0	0
2021/05/26	2044	05/05/2022	11.91	Put	Bond Future	3,832.0800	3.8321	4,068.8400	4.0688	6.178	0	0	0
2021/05/26	2044	05/05/2022			Bond Future	11.3701	81.4039	11.3401	81.6019	(0.264)	0.0000	0.0000	0
2021/05/26	2044	05/05/2022	11.93	Call	Bond Future	7,332.5400	7.3325	7,770.0600	7.7701	5.967	0	0	0
2021/05/26	2044	05/05/2022	11.93	Put	Bond Future	3,784.5400	3.7845	4,023.9700	4.0240	6.327	0	0	0
2021/05/26	2046	05/08/2021			Bond Future	108.9044	108.9044	110.6613	110.6613	1.613	0.0000	0.0000	18,098
2021/05/26	2046	04/11/2021			Bond Future	108.3348	108.3348	110.1106	110.1106	1.639	0.0000	0.0000	0
2021/05/26	2046	03/02/2022			Bond Future	109.6283	109.6283	111.4245	111.4245	1.638	0.0000	0.0000	0
2021/05/26	2046	05/05/2022			Bond Future	109.1148	109.1148	110.9325	110.9325	1.666	0.0000	0.0000	0
2021/05/26	2050	05/08/2021			Bond Future	112.6036	112.6036	112.6764	112.6764	0.065	0.0000	0.0000	11,209
2021/05/26	2050	04/11/2021			Bond Future	113.8846	113.8846	113.9568	113.9568	0.063	0.0000	0.0000	0
2021/05/26	2050	03/02/2022			Bond Future	113.2952	113.2952	113.3676	113.3676	0.064	0.0000	0.0000	0
2021/05/26	2050	05/05/2022			Bond Future	114.6733	114.6733	114.7460	114.7460	0.063	0.0000	0.0000	0
2021/05/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	AL37	05/08/2021			Index Future	796.2500	796.2500	795.1710	795.1710	(0.136)	0.0000	0.0000	0
2021/05/26	AL37	04/11/2021			Index Future	805.1990	805.1990	804.1050	804.1050	(0.136)	0.0000	0.0000	0
2021/05/26	AL37	03/02/2022			Index Future	814.6130	814.6130	813.5050	813.5050	(0.136)	0.0000	0.0000	0
2021/05/26	AL37	05/05/2022			Index Future	824.3250	824.3250	823.2020	823.2020	(0.136)	0.0000	0.0000	0
2021/05/26	AL7T	05/08/2021			Index Future	904.3340	904.3340	904.3550	904.3550	0.002	0.0000	0.0000	0
2021/05/26	AL7T	04/11/2021			Index Future	914.4970	914.4970	914.5160	914.5160	0.002	0.0000	0.0000	0
2021/05/26	AL7T	03/02/2022			Index Future	925.1890	925.1890	925.2060	925.2060	0.002	0.0000	0.0000	0
2021/05/26	AL7T	05/05/2022			Index Future	936.2200	936.2200	936.2350	936.2350	0.002	0.0000	0.0000	0
2021/05/26	ALBI	05/08/2021			Index Future	794.5400	794.5400	795.1010	795.1010	0.071	0.0000	0.0000	134
2021/05/26	ALBI	04/11/2021			Index Future	803.4700	803.4700	804.0340	804.0340	0.070	0.0000	0.0000	0
2021/05/26	ALBI	03/02/2022			Index Future	812.8640	812.8640	813.4330	813.4330	0.070	0.0000	0.0000	0
2021/05/26	ALBI	05/05/2022			Index Future	822.5550	822.5550	823.1290	823.1290	0.070	0.0000	0.0000	0
2021/05/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C025	31/01/2025			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
2021/05/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	C446	31/03/2046			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
2021/05/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/26	ES33	05/08/2021			Bond Future	11.3031	78.2737	11.2592	78.5087	(0.389)	0.0000	0.0000	350
2021/05/26	ES33	04/11/2021			Bond Future	11.5373	75.3885	11.4917	75.6253	(0.395)	0.0000	0.0000	0
2021/05/26	ES33	03/02/2022			Bond Future	11.7841	76.2892	11.7366	76.5283	(0.403)	0.0000	0.0000	0
2021/05/26	ES33	05/05/2022			Bond Future	12.0351	73.4401	11.9856	73.6817	(0.411)	0.0000	0.0000	0
2021/05/26	ES42	05/08/2021			Bond Future	11.8224	76.9818	11.7840	77.2137	(0.325)	0.0000	0.0000	4,779
2021/05/26	ES42	04/11/2021			Bond Future	12.0449	73.5994	12.0050	73.8331	(0.331)	0.0000	0.0000	0
2021/05/26	ES42	03/02/2022			Bond Future	12.2716	74.4793	12.2301	74.7153	(0.339)	0.0000	0.0000	0
2021/05/26	ES42	05/05/2022			Bond Future	12.5104	71.1274	12.4670	71.3659	(0.347)	0.0000	0.0000	0
2021/05/26	GOVI	05/08/2021	719.14	Call	GOVI	656,580.0000	65.6580	661,070.0000	66.1070	0.684	0	0	0
2021/05/26	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	05/08/2021	719.13	Call	GOVI	656,680.0000	65.6680	661,170.0000	66.1170	0.684	0	0	0
2021/05/26	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	05/08/2021			GOVI	784.7980	784.7980	785.2470	785.2470	0.057	0.0000	0.0000	989
2021/05/26	GOVI	05/08/2021	719.15	Call	GOVI	656,480.0000	65.6480	660,970.0000	66.0970	0.684	0	0	0
2021/05/26	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	04/11/2021	728.41	Call	GOVI	652,080.0000	65.2080	656,590.0000	65.6590	0.692	0	0	0
2021/05/26	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	04/11/2021	728.40	Call	GOVI	652,180.0000	65.2180	656,690.0000	65.6690	0.692	0	0	0
2021/05/26	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	04/11/2021			GOVI	793.6180	793.6180	794.0690	794.0690	0.057	0.0000	0.0000	0
2021/05/26	GOVI	04/11/2021	728.42	Call	GOVI	651,980.0000	65.1980	656,490.0000	65.6490	0.692	0	0	0
2021/05/26	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	03/02/2022	792.76	Call	GOVI	101,370.0000	10.1370	105,910.0000	10.5910	4.479	0	0	0
2021/05/26	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	03/02/2022			GOVI	802.8970	802.8970	803.3510	803.3510	0.057	0.0000	0.0000	0
2021/05/26	GOVI	03/02/2022	792.75	Call	GOVI	101,470.0000	10.1470	106,010.0000	10.6010	4.474	0	0	0
2021/05/26	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	03/02/2022	792.74	Call	GOVI	101,570.0000	10.1570	106,110.0000	10.6110	4.470	0	0	0
2021/05/26	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	05/05/2022	788.25	Call	GOVI	242,190.0000	24.2190	246,780.0000	24.6780	1.895	0	0	0
2021/05/26	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	05/05/2022			GOVI	812.4690	812.4690	812.9280	812.9280	0.056	0.0000	0.0000	0
2021/05/26	GOVI	05/05/2022	788.24	Call	GOVI	242,290.0000	24.2290	246,880.0000	24.6880	1.894	0	0	0
2021/05/26	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GOVI	05/05/2022	788.23	Call	GOVI	242,390.0000	24.2390	246,980.0000	24.6980	1.894	0	0	0
2021/05/26	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2021/05/26	IGOV	05/08/2021			Index Future	292.6360	292.6360	293.4810	293.4810	0.289	0.0000	0.0000	576
2021/05/26	IGOV	04/11/2021			Index Future	295.9970	295.9970	296.8500	296.8500	0.288	0.0000	0.0000	16
2021/05/26	IGOV	03/02/2022			Index Future	299.5290	299.5290	300.3910	300.3910	0.288	0.0000	0.0000	0
2021/05/26	IGOV	05/05/2022			Index Future	303.1690	303.1690	304.0420	304.0420	0.288	0.0000	0.0000	0
2021/05/26	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/26	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/26	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/26	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1400	90.1400	0.000	0.0000	0.0000	0
2021/05/26	IS05	21/06/2022			Interest Rate Swap	90.3400	90.3400	90.3300	90.3300	(0.011)	0.0000	0.0000	0
2021/05/26	IS05	20/09/2022			Interest Rate Swap	93.5500	93.5500	93.5500	93.5500	0.000	0.0000	0.0000	0
2021/05/26	IS05	20/12/2022			Interest Rate Swap	94.1400	94.1400	94.1400	94.1400	0.000	0.0000	0.0000	0
2021/05/26	IS05	22/03/2023			Interest Rate Swap	86.6500	86.6500	86.6500	86.6500	0.000	0.0000	0.0000	0
2021/05/26	IS05	20/06/2023			Interest Rate Swap	92.3100	92.3100	92.3200	92.3200	0.011	0.0000	0.0000	0
2021/05/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/26	IS10	17/12/2025			Interest Rate Swap	80.6000	80.6000	80.7100	80.7100	0.136	0.0000	0.0000	0
2021/05/26	IS10	16/03/2026			Interest Rate Swap	77.1700	77.1700	77.2800	77.2800	0.143	0.0000	0.0000	0
2021/05/26	IS10	15/06/2026			Interest Rate Swap	75.6100	75.6100	75.7300	75.7300	0.159	0.0000	0.0000	0
2021/05/26	IS10	21/09/2026			Interest Rate Swap	77.6700	77.6700	77.7800	77.7800	0.142	0.0000	0.0000	0
2021/05/26	IS10	21/12/2026			Interest Rate Swap	81.7000	81.7000	81.8100	81.8100	0.135	0.0000	0.0000	0
2021/05/26	IS10	15/03/2027			Interest Rate Swap	80.2300	80.2300	80.3300	80.3300	0.125	0.0000	0.0000	0
2021/05/26	IS10	21/06/2027			Interest Rate Swap	82.3100	82.3100	82.4100	82.4100	0.121	0.0000	0.0000	0
2021/05/26	IS10	20/09/2027			Interest Rate Swap	88.1100	88.1100	88.2000	88.2000	0.102	0.0000	0.0000	0
2021/05/26	IS10	20/12/2027			Interest Rate Swap	88.5100	88.5100	88.5900	88.5900	0.090	0.0000	0.0000	0
2021/05/26	IS10	22/03/2028			Interest Rate Swap	81.5300	81.5300	81.6000	81.6000	0.086	0.0000	0.0000	0
2021/05/26	IS10	20/06/2028			Interest Rate Swap	89.3300	89.3300	89.3900	89.3900	0.067	0.0000	0.0000	0
2021/05/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/26	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/05/26	JBAF	21/07/2021			Jibar Tradeable Future	3.7450	96.2550	3.7450	96.2550	0.000	0.0000	0.0000	0
2021/05/26	JBAF	18/08/2021			Jibar Tradeable Future	3.7600	96.2400	3.7700	96.2300	0.266	0.0000	0.0000	0
2021/05/26	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.8050	96.1950	0.264	0.0000	0.0000	30,000
2021/05/26	JBAF	20/10/2021			Jibar Tradeable Future	3.8700	96.1300	3.8900	96.1100	0.517	0.0000	0.0000	0
2021/05/26	JBAF	17/11/2021			Jibar Tradeable Future	3.9000	96.1000	3.9200	96.0800	0.513	0.0000	0.0000	0
2021/05/26	JBAF	15/12/2021			Jibar Tradeable Future	4.0300	95.9700	4.0600	95.9400	0.744	0.0000	0.0000	0
2021/05/26	JBAF	16/03/2022			Jibar Tradeable Future	4.2850	95.7150	4.3050	95.6950	0.467	0.0000	0.0000	0
2021/05/26	JBAF	15/06/2022			Jibar Tradeable Future	4.6200	95.3800	4.6400	95.3600	0.433	0.0000	0.0000	471
2021/05/26	JBAF	21/09/2022			Jibar Tradeable Future	4.8500	95.1500	4.8700	95.1300	0.412	0.0000	0.0000	0
2021/05/26	JBAF	21/12/2022			Jibar Tradeable Future	5.1850	94.8150	5.1950	94.8050	0.193	0.0000	0.0000	0
2021/05/26	JBAF	15/03/2023			Jibar Tradeable Future	5.4050	94.5950	5.4250	94.5750	0.370	0.0000	0.0000	0
2021/05/26	R023	05/08/2021	5.30	Call	Bond Future	578.0000	0.5780	573.0500	0.5730	(0.856)	0	0	0
2021/05/26	R023	05/08/2021	5.30	Put	Bond Future	79.4200	0.0794	77.7000	0.0777	(2.166)	0	0	0
2021/05/26	R023	05/08/2021	5.29	Call	Bond Future	565.3800	0.5654	560.4200	0.5604	(0.877)	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
2021/05/26	R023	05/08/2021	5.29	Put	Bond Future	81.9100	0.0819	80.1800	0.0802	(2.112)	0	0	0
2021/05/26	R023	05/08/2021			Bond Future	4.9709	107.5573	4.9730	107.5541	0.043	0.0000	0.0000	15,432
2021/05/26	R023	05/08/2021	5.31	Call	Bond Future	590.6800	0.5907	585.7400	0.5857	(0.836)	0	0	0
2021/05/26	R023	05/08/2021	5.31	Put	Bond Future	77.0000	0.0770	75.2900	0.0753	(2.221)	0	0	0
2021/05/26	R023	04/11/2021	4.91	Call	Bond Future	231.1800	0.2312	260.9500	0.2609	12.877	0	0	0
2021/05/26	R023	04/11/2021	4.91	Put	Bond Future	424.1100	0.4241	458.3900	0.4584	8.083	0	0	0
2021/05/26	R023	04/11/2021	4.90	Call	Bond Future	225.5000	0.2255	255.1900	0.2552	13.166	0	0	0
2021/05/26	R023	04/11/2021	4.90	Put	Bond Future	431.2700	0.4313	465.4700	0.4655	7.930	0	0	0
2021/05/26	R023	04/11/2021			Bond Future	5.0604	104.8468	5.0640	104.8423	0.070	0.0000	0.0000	0
2021/05/26	R023	04/11/2021	4.92	Call	Bond Future	237.2100	0.2372	267.0700	0.2671	12.588	0	0	0
2021/05/26	R023	04/11/2021	4.92	Put	Bond Future	417.3000	0.4173	451.6700	0.4517	8.236	0	0	0
2021/05/26	R023	03/02/2022	5.08	Call	Bond Future	321.1300	0.3211	334.4500	0.3345	4.148	0	0	0
2021/05/26	R023	03/02/2022	5.08	Put	Bond Future	399.1500	0.3991	417.7700	0.4178	4.665	0	0	0
2021/05/26	R023	03/02/2022			Bond Future	5.1553	106.0740	5.1604	106.0687	0.099	0.0000	0.0000	0
2021/05/26	R023	03/02/2022	5.07	Call	Bond Future	315.6400	0.3156	328.9700	0.3290	4.223	0	0	0
2021/05/26	R023	03/02/2022	5.07	Put	Bond Future	404.0300	0.4040	422.6600	0.4227	4.611	0	0	0
2021/05/26	R023	03/02/2022	5.06	Call	Bond Future	310.2100	0.3102	323.9000	0.3239	4.413	0	0	0
2021/05/26	R023	03/02/2022	5.06	Put	Bond Future	408.9600	0.4090	427.9500	0.4280	4.643	0	0	0
2021/05/26	R023	05/05/2022	6.31	Call	Bond Future	935.1700	0.9352	955.6700	0.9557	2.192	0	0	0
2021/05/26	R023	05/05/2022	6.31	Put	Bond Future	102.7600	0.1028	129.0900	0.1291	25.623	0	0	0
2021/05/26	R023	05/05/2022			Bond Future	5.2557	103.4294	5.2630	103.4236	0.139	0.0000	0.0000	0
2021/05/26	R023	05/05/2022	6.30	Call	Bond Future	928.8700	0.9289	949.5400	0.9495	2.225	0	0	0
2021/05/26	R023	05/05/2022	6.30	Put	Bond Future	104.3000	0.1043	130.8000	0.1308	25.407	0	0	0
2021/05/26	R023	05/05/2022	6.29	Call	Bond Future	922.5700	0.9226	943.4200	0.9434	2.260	0	0	0
2021/05/26	R023	05/05/2022	6.29	Put	Bond Future	105.8500	0.1059	132.5300	0.1325	25.205	0	0	0
2021/05/26	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	R035	05/08/2021	5.31	Put	Bond Future	45,232.3900	45.2324	45,018.0400	45.0180	(0.474)	0	0	0
2021/05/26	R035	05/08/2021	11.37	Call	Bond Future	6,724.9900	6.7250	6,974.9400	6.9749	3.717	0	0	0
2021/05/26	R035	05/08/2021	11.37	Put	Bond Future	767.7900	0.7678	803.3900	0.8034	4.637	0	0	100
2021/05/26	R035	05/08/2021			Bond Future	10.4201	92.8583	10.3877	93.0726	(0.311)	0.0000	0.0000	81,740
2021/05/26	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	R035	05/08/2021	5.30	Put	Bond Future	45,348.9700	45.3490	45,134.6200	45.1346	(0.473)	0	0	0
2021/05/26	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/26	R035	05/08/2021	5.29	Put	Bond Future	45,465.6800	45.4657	45,251.3300	45.2513	(0.471)	0	0	0
2021/05/26	R035	05/08/2021	10.77	Call	Bond Future	3,995.0200	3.9950	4,202.9000	4.2029	5.203	0	0	0
2021/05/26	R035	05/08/2021	10.77	Put	Bond Future	1,730.4800	1.7305	1,724.0100	1.7240	(0.374)	0	0	100
2021/05/26	R035	05/08/2021	10.02	Put	Bond Future	4,197.6800	4.1977	4,136.2400	4.1362	(1.464)	0	0	0
2021/05/26	R035	05/08/2021	10.02	Call	Bond Future	1,501.8400	1.5018	1,654.7500	1.6547	10.182	0	0	100
2021/05/26	R035	04/11/2021	11.20	Put	Bond Future	2,329.5100	2.3295	2,496.0000	2.4960	7.147	0	0	350
2021/05/26	R035	04/11/2021	10.60	Call	Bond Future	3,764.4500	3.7644	4,091.3400	4.0913	8.684	0	0	0
2021/05/26	R035	04/11/2021	10.60	Put	Bond Future	3,880.0200	3.8800	3,991.3200	3.9913	2.869	0	0	350
2021/05/26	R035	04/11/2021	10.11	Put	Bond Future	5,666.4600	5.6665	5,761.0600	5.7611	1.669	0	0	0
2021/05/26	R035	04/11/2021	10.11	Call	Bond Future	2,320.7000	2.3207	2,630.8900	2.6309	13.366	0	0	350
2021/05/26	R035	04/11/2021	10.12	Put	Bond Future	5,624.5800	5.6246	5,720.2000	5.7202	1.700	0	0	0
2021/05/26	R035	04/11/2021	10.12	Call	Bond Future	2,346.4300	2.3464	2,657.6400	2.6576	13.263	0	0	400
2021/05/26	R035	04/11/2021	10.62	Put	Bond Future	3,817.6000	3.8176	3,929.3600	3.9294	2.927	0	0	0
2021/05/26	R035	04/11/2021	10.62	Call	Bond Future	3,830.3600	3.8304	4,157.7100	4.1577	8.546	0	0	400

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
2021/05/26	R035	04/11/2021	11.75	Put	Bond Future	1,454.2800	1.4543	1,554.3100	1.5543	6.878	0	0	782
2021/05/26	R035	04/11/2021	11.08	Call	Bond Future	5,480.1400	5.4801	5,847.3200	5.8473	6.700	0	0	0
2021/05/26	R035	04/11/2021	11.08	Put	Bond Future	2,589.0300	2.5890	2,740.6200	2.7406	5.855	0	0	782
2021/05/26	R035	04/11/2021	10.23	Put	Bond Future	5,180.7800	5.1808	5,283.6300	5.2836	1.985	0	0	0
2021/05/26	R035	04/11/2021	12.53	Call	Bond Future	11,771.3100	11.7713	12,009.3700	12.0094	2.022	0	0	0
2021/05/26	R035	04/11/2021	12.53	Put	Bond Future	657.6200	0.6576	680.0900	0.6801	3.417	0	0	0
2021/05/26	R035	04/11/2021			Bond Future	10.6180	89.4170	10.5844	89.6326	(0.316)	0.0000	0.0000	0
2021/05/26	R035	04/11/2021	11.20	Call	Bond Future	5,948.9700	5.9490	6,331.0500	6.3311	6.423	0	0	0
2021/05/26	R035	04/11/2021	13.82	Call	Bond Future	17,598.1000	17.5981	17,823.6700	17.8237	1.282	0	0	0
2021/05/26	R035	04/11/2021	13.82	Put	Bond Future	125.5900	0.1256	135.5700	0.1356	7.946	0	0	400
2021/05/26	R035	04/11/2021	11.75	Call	Bond Future	8,298.0800	8.2981	8,613.7000	8.6137	3.804	0	0	0
2021/05/26	R035	04/11/2021	10.23	Call	Bond Future	2,641.6400	2.6416	2,960.0800	2.9601	12.055	0	0	782
2021/05/26	R035	04/11/2021	12.52	Call	Bond Future	11,726.3600	11.7264	11,964.5000	11.9645	2.031	0	0	0
2021/05/26	R035	04/11/2021	12.52	Put	Bond Future	665.2800	0.6653	687.8300	0.6878	3.390	0	0	0
2021/05/26	R035	04/11/2021	12.51	Call	Bond Future	11,681.4300	11.6814	11,919.6400	11.9196	2.039	0	0	0
2021/05/26	R035	04/11/2021	12.51	Put	Bond Future	673.0200	0.6730	695.6400	0.6956	3.361	0	0	0
2021/05/26	R035	03/02/2022	11.05	Put	Bond Future	3,888.3100	3.8883	3,898.3500	3.8983	0.258	0	0	1,600
2021/05/26	R035	03/02/2022	10.35	Put	Bond Future	6,155.0300	6.1550	6,134.7400	6.1347	(0.330)	0	0	0
2021/05/26	R035	03/02/2022	10.35	Call	Bond Future	3,117.0800	3.1171	3,314.3100	3.3143	6.327	0	0	1,600
2021/05/26	R035	03/02/2022	11.28	Call	Bond Future	6,078.6900	6.0787	6,333.1700	6.3332	4.186	0	0	0
2021/05/26	R035	03/02/2022	11.28	Put	Bond Future	3,318.1300	3.3181	3,355.0900	3.3551	1.114	0	0	200
2021/05/26	R035	03/02/2022	10.26	Put	Bond Future	6,509.2300	6.5092	6,484.4300	6.4844	(0.381)	0	0	0
2021/05/26	R035	03/02/2022	10.26	Call	Bond Future	2,879.8300	2.8798	3,072.5500	3.0725	6.692	0	0	200
2021/05/26	R035	03/02/2022	11.73	Call	Bond Future	7,831.6800	7.8317	8,111.7900	8.1118	3.577	0	0	0
2021/05/26	R035	03/02/2022	11.73	Put	Bond Future	2,458.7800	2.4588	2,521.3700	2.5214	2.546	0	0	280
2021/05/26	R035	03/02/2022	11.03	Call	Bond Future	5,198.1700	5.1982	5,422.9700	5.4230	4.325	0	0	0
2021/05/26	R035	03/02/2022	11.39	Call	Bond Future	6,491.1600	6.4912	6,754.0600	6.7541	4.050	0	0	0
2021/05/26	R035	03/02/2022	11.39	Put	Bond Future	3,080.8600	3.0809	3,126.2400	3.1262	1.473	0	0	683
2021/05/26	R035	03/02/2022	10.65	Call	Bond Future	3,974.6100	3.9746	4,184.8900	4.1849	5.291	0	0	0
2021/05/26	R035	03/02/2022	11.23	Call	Bond Future	5,895.9800	5.8960	6,145.8300	6.1458	4.238	0	0	0
2021/05/26	R035	03/02/2022	11.23	Put	Bond Future	3,433.1900	3.4332	3,465.5200	3.4655	0.942	0	0	0
2021/05/26	R035	03/02/2022	11.22	Call	Bond Future	5,860.2600	5.8603	6,108.7000	6.1087	4.239	0	0	0
2021/05/26	R035	03/02/2022	11.22	Put	Bond Future	3,457.2100	3.4572	3,488.1300	3.4881	0.894	0	0	0
2021/05/26	R035	03/02/2022			Bond Future	10.8261	90.4638	10.7912	90.6813	(0.322)	0.0000	0.0000	0
2021/05/26	R035	03/02/2022	11.05	Call	Bond Future	5,266.3300	5.2663	5,493.8900	5.4939	4.321	0	0	0
2021/05/26	R035	03/02/2022	11.88	Call	Bond Future	8,449.8500	8.4499	8,682.0800	8.6821	2.748	0	0	0
2021/05/26	R035	03/02/2022	11.88	Put	Bond Future	2,232.5500	2.2325	2,247.2600	2.2473	0.659	0	0	1,800
2021/05/26	R035	03/02/2022	11.03	Put	Bond Future	3,941.9300	3.9419	3,949.2100	3.9492	0.185	0	0	280
2021/05/26	R035	03/02/2022	10.10	Put	Bond Future	7,178.1600	7.1782	7,142.4700	7.1425	(0.497)	0	0	0
2021/05/26	R035	03/02/2022	10.10	Call	Bond Future	2,483.4700	2.4835	2,665.3000	2.6653	7.322	0	0	280
2021/05/26	R035	03/02/2022	10.65	Put	Bond Future	5,080.6500	5.0806	5,073.4100	5.0734	(0.143)	0	0	683
2021/05/26	R035	03/02/2022	9.70	Put	Bond Future	9,144.6200	9.1446	9,020.8500	9.0209	(1.353)	0	0	0
2021/05/26	R035	03/02/2022	9.70	Call	Bond Future	1,707.1600	1.7072	1,800.9100	1.8009	5.492	0	0	683
2021/05/26	R035	03/02/2022	11.24	Call	Bond Future	5,931.7800	5.9318	6,182.7400	6.1827	4.231	0	0	0
2021/05/26	R035	03/02/2022	11.24	Put	Bond Future	3,409.3200	3.4093	3,442.7600	3.4428	0.981	0	0	0
2021/05/26	R035	05/05/2022	11.64	Call	Bond Future	7,020.8700	7.0209	7,312.1800	7.3122	4.149	0	0	0
2021/05/26	R035	05/05/2022	11.64	Put	Bond Future	3,461.3500	3.4613	3,532.9900	3.5330	2.070	0	0	0
2021/05/26	R035	05/05/2022	11.63	Call	Bond Future	6,984.6100	6.9846	7,275.1700	7.2752	4.160	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
2021/05/26	R035	05/05/2022	11.63	Put	Bond Future	3,482.0200	3.4820	3,552.9100	3.5529	2.036	0	0	0
2021/05/26	R035	05/05/2022			Bond Future	11.0334	87.0656	10.9972	87.2853	(0.328)	0.0000	0.0000	0
2021/05/26	R035	05/05/2022	11.65	Call	Bond Future	7,057.1900	7.0572	7,349.2500	7.3492	4.138	0	0	0
2021/05/26	R035	05/05/2022	11.65	Put	Bond Future	3,440.8000	3.4408	3,513.1900	3.5132	2.104	0	0	0
2021/05/26	R186	05/08/2021	8.62	Call	Bond Future	5,724.2800	5.7243	5,607.7600	5.6078	(2.036)	0	0	0
2021/05/26	R186	05/08/2021	8.62	Put	Bond Future	133.4700	0.1335	160.8600	0.1609	20.521	0	0	0
2021/05/26	R186	05/08/2021	8.61	Call	Bond Future	5,683.4600	5.6835	5,567.4500	5.5675	(2.041)	0	0	0
2021/05/26	R186	05/08/2021	8.61	Put	Bond Future	136.9900	0.1370	164.8900	0.1649	20.366	0	0	0
2021/05/26	R186	05/08/2021			Bond Future	7.3981	114.9684	7.4286	114.8245	0.412	0.0000	0.0000	91,875
2021/05/26	R186	05/08/2021	8.63	Call	Bond Future	5,765.1300	5.7651	5,648.1100	5.6481	(2.030)	0	0	0
2021/05/26	R186	05/08/2021	8.63	Put	Bond Future	130.0200	0.1300	156.9100	0.1569	20.681	0	0	0
2021/05/26	R186	04/11/2021	7.77	Call	Bond Future	2,535.3300	2.5353	2,558.8800	2.5589	0.929	0	0	0
2021/05/26	R186	04/11/2021	8.10	Call	Bond Future	3,461.3900	3.4614	3,472.2900	3.4723	0.315	0	0	0
2021/05/26	R186	04/11/2021	8.10	Put	Bond Future	1,129.0000	1.1290	1,286.7800	1.2868	13.975	0	0	0
2021/05/26	R186	04/11/2021	8.09	Call	Bond Future	3,431.0400	3.4310	3,442.4600	3.4425	0.333	0	0	0
2021/05/26	R186	04/11/2021	8.09	Put	Bond Future	1,142.3900	1.1424	1,300.6900	1.3007	13.857	0	0	0
2021/05/26	R186	04/11/2021			Bond Future	7.5737	116.2486	7.6064	116.1017	0.432	0.0000	0.0000	0
2021/05/26	R186	04/11/2021	7.77	Put	Bond Future	1,658.1500	1.6581	1,828.5800	1.8286	10.278	0	0	15,177
2021/05/26	R186	04/11/2021	8.77	Call	Bond Future	5,713.0200	5.7130	5,640.1400	5.6401	(1.276)	0	0	0
2021/05/26	R186	04/11/2021	8.77	Put	Bond Future	498.7800	0.4988	572.7800	0.5728	14.836	0	0	15,177
2021/05/26	R186	04/11/2021	8.11	Call	Bond Future	3,491.8600	3.4919	3,502.2200	3.5022	0.297	0	0	0
2021/05/26	R186	04/11/2021	8.11	Put	Bond Future	1,115.7400	1.1157	1,272.9800	1.2730	14.093	0	0	0
2021/05/26	R186	03/02/2022	7.30	Call	Bond Future	1,510.6700	1.5107	1,535.1200	1.5351	1.618	0	0	0
2021/05/26	R186	03/02/2022	7.30	Put	Bond Future	3,488.5700	3.4886	3,662.4400	3.6624	4.984	0	0	0
2021/05/26	R186	03/02/2022			Bond Future	7.7594	112.3266	7.7945	112.1772	0.453	0.0000	0.0000	0
2021/05/26	R186	03/02/2022	7.29	Call	Bond Future	1,494.0000	1.4940	1,518.6700	1.5187	1.651	0	0	0
2021/05/26	R186	03/02/2022	7.29	Put	Bond Future	3,515.4500	3.5155	3,689.5400	3.6895	4.952	0	0	0
2021/05/26	R186	03/02/2022	7.28	Call	Bond Future	1,477.4500	1.4775	1,502.3400	1.5023	1.685	0	0	0
2021/05/26	R186	03/02/2022	7.28	Put	Bond Future	3,542.4600	3.5425	3,716.7700	3.7168	4.921	0	0	0
2021/05/26	R186	05/05/2022	8.32	Call	Bond Future	3,458.1000	3.4581	3,463.2900	3.4633	0.150	0	0	0
2021/05/26	R186	05/05/2022	8.32	Put	Bond Future	2,025.5200	2.0255	2,182.4000	2.1824	7.745	0	0	0
2021/05/26	R186	05/05/2022			Bond Future	7.9613	113.6677	7.9990	113.5160	0.474	0.0000	0.0000	0
2021/05/26	R186	05/05/2022	8.31	Call	Bond Future	3,433.3100	3.4333	3,438.9600	3.4390	0.165	0	0	0
2021/05/26	R186	05/05/2022	8.31	Put	Bond Future	2,040.3500	2.0403	2,197.6900	2.1977	7.711	0	0	0
2021/05/26	R186	05/05/2022	8.30	Call	Bond Future	3,409.0200	3.4090	3,415.1400	3.4151	0.180	0	0	0
2021/05/26	R186	05/05/2022	8.30	Put	Bond Future	2,055.7000	2.0557	2,213.5100	2.2135	7.677	0	0	0
2021/05/26	R197	05/08/2021			Bond Future	320.2573	320.2573	320.3869	320.3869	0.040	0.0000	0.0000	1,751
2021/05/26	R197	04/11/2021			Bond Future	323.8995	323.8995	324.0271	324.0271	0.039	0.0000	0.0000	0
2021/05/26	R197	03/02/2022			Bond Future	319.6611	319.6611	319.7881	319.7881	0.040	0.0000	0.0000	0
2021/05/26	R197	05/05/2022			Bond Future	323.5497	323.5497	323.6769	323.6769	0.039	0.0000	0.0000	0
2021/05/26	R202	05/08/2021			Bond Future	235.9684	235.9684	236.4693	236.4693	0.212	0.0000	0.0000	9,461
2021/05/26	R202	04/11/2021			Bond Future	238.6521	238.6521	239.1560	239.1560	0.211	0.0000	0.0000	0
2021/05/26	R202	03/02/2022			Bond Future	237.1958	237.1958	237.7043	237.7043	0.214	0.0000	0.0000	0
2021/05/26	R202	05/05/2022			Bond Future	240.0809	240.0809	240.5945	240.5945	0.214	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
2021/05/26	R209	05/08/2021	11.81	Call	Bond Future	8,310.8600	8.3109	8,554.9400	8.5549	2.937	0	0	0
2021/05/26	R209	05/08/2021	11.81	Put	Bond Future	316.1700	0.3162	317.3700	0.3174	0.380	0	0	0
2021/05/26	R209	05/08/2021			Bond Future	10.3047	71.9481	10.2629	72.1910	(0.406)	0.0000	0.0000	28,547
2021/05/26	R209	05/08/2021	11.80	Call	Bond Future	8,267.7700	8.2678	8,511.7700	8.5118	2.951	0	0	0
2021/05/26	R209	05/08/2021	11.80	Put	Bond Future	321.7100	0.3217	322.8300	0.3228	0.348	0	0	0
2021/05/26	R209	05/08/2021	11.79	Call	Bond Future	8,224.6900	8.2247	8,468.6200	8.4686	2.966	0	0	0
2021/05/26	R209	05/08/2021	11.79	Put	Bond Future	327.3200	0.3273	328.3700	0.3284	0.321	0	0	0
2021/05/26	R209	04/11/2021	12.00	Call	Bond Future	8,833.8500	8.8338	9,100.0600	9.1001	3.014	0	0	0
2021/05/26	R209	04/11/2021	12.00	Put	Bond Future	936.8600	0.9369	958.3500	0.9583	2.294	0	0	9,000
2021/05/26	R209	04/11/2021	10.50	Call	Bond Future	3,550.5000	3.5505	3,826.1700	3.8262	7.764	0	0	0
2021/05/26	R209	04/11/2021	12.19	Call	Bond Future	9,552.7500	9.5527	9,818.8400	9.8188	2.785	0	0	0
2021/05/26	R209	04/11/2021	12.19	Put	Bond Future	763.6300	0.7636	785.0000	0.7850	2.798	0	0	0
2021/05/26	R209	04/11/2021	12.17	Call	Bond Future	9,476.6000	9.4766	9,742.7300	9.7427	2.808	0	0	0
2021/05/26	R209	04/11/2021			Bond Future	10.4770	69.6089	10.4338	69.8536	(0.412)	0.0000	0.0000	4,375
2021/05/26	R209	04/11/2021	10.50	Put	Bond Future	3,420.5700	3.4206	3,451.5200	3.4515	0.905	0	0	12,500
2021/05/26	R209	04/11/2021	9.50	Put	Bond Future	7,183.5000	7.1835	7,092.8000	7.0928	(1.263)	0	0	0
2021/05/26	R209	04/11/2021	9.50	Call	Bond Future	1,331.0200	1.3310	1,485.0400	1.4850	11.572	0	0	6,000
2021/05/26	R209	04/11/2021	12.18	Call	Bond Future	9,514.6600	9.5147	9,780.7700	9.7808	2.797	0	0	0
2021/05/26	R209	04/11/2021	12.18	Put	Bond Future	772.0200	0.7720	793.4100	0.7934	2.771	0	0	0
2021/05/26	R209	04/11/2021	12.17	Put	Bond Future	780.4900	0.7805	801.9000	0.8019	2.743	0	0	0
2021/05/26	R209	03/02/2022	11.03	Call	Bond Future	5,227.8800	5.2279	5,429.2100	5.4292	3.851	0	0	0
2021/05/26	R209	03/02/2022	11.03	Put	Bond Future	3,195.4600	3.1955	3,149.6700	3.1497	(1.433)	0	0	0
2021/05/26	R209	03/02/2022	11.02	Call	Bond Future	5,196.6800	5.1967	5,396.9200	5.3969	3.853	0	0	0
2021/05/26	R209	03/02/2022	11.02	Put	Bond Future	3,217.1400	3.2171	3,170.2600	3.1703	(1.457)	0	0	0
2021/05/26	R209	03/02/2022			Bond Future	10.6537	70.4240	10.6090	70.6711	(0.419)	0.0000	0.0000	0
2021/05/26	R209	03/02/2022	11.04	Call	Bond Future	5,258.9300	5.2589	5,461.3400	5.4613	3.849	0	0	0
2021/05/26	R209	03/02/2022	11.04	Put	Bond Future	3,173.6800	3.1737	3,128.9700	3.1290	(1.409)	0	0	0
2021/05/26	R209	05/05/2022	11.44	Call	Bond Future	6,333.9200	6.3339	6,588.6000	6.5886	4.021	0	0	0
2021/05/26	R209	05/05/2022	11.44	Put	Bond Future	3,186.0000	3.1860	3,190.8900	3.1909	0.153	0	0	0
2021/05/26	R209	05/05/2022	11.43	Call	Bond Future	6,302.1000	6.3021	6,555.7900	6.5558	4.025	0	0	0
2021/05/26	R209	05/05/2022	11.43	Put	Bond Future	3,204.5000	3.2045	3,208.4000	3.2084	0.122	0	0	0
2021/05/26	R209	05/05/2022			Bond Future	10.8351	68.1234	10.7888	68.3732	(0.427)	0.0000	0.0000	0
2021/05/26	R209	05/05/2022	11.45	Call	Bond Future	6,366.0400	6.3660	6,621.4500	6.6214	4.012	0	0	0
2021/05/26	R209	05/05/2022	11.45	Put	Bond Future	3,167.8500	3.1679	3,173.4700	3.1735	0.177	0	0	0
2021/05/26	R210	05/08/2021			Bond Future	210.1622	210.1622	210.2729	210.2729	0.053	0.0000	0.0000	1,486
2021/05/26	R210	04/11/2021			Bond Future	209.8112	209.8112	209.9209	209.9209	0.052	0.0000	0.0000	0
2021/05/26	R210	03/02/2022			Bond Future	212.3162	212.3162	212.4257	212.4257	0.052	0.0000	0.0000	0
2021/05/26	R210	05/05/2022			Bond Future	212.0986	212.0986	212.2087	212.2087	0.052	0.0000	0.0000	0
2021/05/26	R212	05/08/2021			Bond Future	172.2212	172.2212	172.3165	172.3165	0.055	0.0000	0.0000	1,803
2021/05/26	R212	04/11/2021			Bond Future	174.1804	174.1804	174.2749	174.2749	0.054	0.0000	0.0000	0
2021/05/26	R213	05/08/2021	10.85	Call	Bond Future	7,966.9300	7.9669	8,015.7200	8.0157	0.612	0	0	0
2021/05/26	R213	05/08/2021	10.85	Put	Bond Future	236.9000	0.2369	251.1000	0.2511	5.994	0	0	0
2021/05/26	R213	05/08/2021	10.84	Call	Bond Future	7,922.1300	7.9221	7,971.0800	7.9711	0.618	0	0	0
2021/05/26	R213	05/08/2021	10.84	Put	Bond Future	241.6400	0.2416	256.0000	0.2560	5.943	0	0	0
2021/05/26	R213	05/08/2021	10.14	Put	Bond Future	743.5400	0.7435	803.5500	0.8036	8.071	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
2021/05/26	R213	05/08/2021	9.34	Put	Bond Future	2,309.1500	2.3091	2,356.6900	2.3567	2.059	0	0	0
2021/05/26	R213	05/08/2021	9.34	Call	Bond Future	2,064.4000	2.0644	2,146.5300	2.1465	3.978	0	0	0
2021/05/26	R213	05/08/2021			Bond Future	9.3836	88.2870	9.3774	88.3216	(0.066)	0.0000	0.0000	9,043
2021/05/26	R213	05/08/2021	10.86	Call	Bond Future	8,011.7800	8.0118	8,060.4000	8.0604	0.607	0	0	0
2021/05/26	R213	05/08/2021	10.86	Put	Bond Future	232.2500	0.2323	246.2800	0.2463	6.041	0	0	0
2021/05/26	R213	05/08/2021	10.78	Call	Bond Future	7,654.1400	7.6541	7,704.0800	7.7041	0.652	0	0	0
2021/05/26	R213	05/08/2021	10.78	Put	Bond Future	271.7700	0.2718	287.1200	0.2871	5.648	0	0	0
2021/05/26	R213	05/08/2021	10.14	Call	Bond Future	4,850.4700	4.8505	4,945.0700	4.9451	1.950	0	0	0
2021/05/26	R213	04/11/2021	11.10	Put	Bond Future	717.2400	0.7172	757.7400	0.7577	5.647	0	0	0
2021/05/26	R213	04/11/2021	11.11	Call	Bond Future	8,587.1600	8.5872	8,661.4500	8.6614	0.865	0	0	0
2021/05/26	R213	04/11/2021	11.09	Put	Bond Future	725.8900	0.7259	766.6300	0.7666	5.612	0	0	0
2021/05/26	R213	04/11/2021			Bond Future	9.5682	85.7401	9.5620	85.7742	(0.065)	0.0000	0.0000	0
2021/05/26	R213	04/11/2021	11.10	Call	Bond Future	8,547.7700	8.5478	8,622.3000	8.6223	0.872	0	0	0
2021/05/26	R213	04/11/2021	11.11	Put	Bond Future	708.6800	0.7087	748.9400	0.7489	5.681	0	0	0
2021/05/26	R213	04/11/2021	11.09	Call	Bond Future	8,508.4400	8.5084	8,583.2100	8.5832	0.879	0	0	0
2021/05/26	R213	03/02/2022	10.67	Call	Bond Future	6,532.7600	6.5328	6,619.9500	6.6200	1.335	0	0	0
2021/05/26	R213	03/02/2022	10.67	Put	Bond Future	1,916.0800	1.9161	1,969.4800	1.9695	2.787	0	0	220
2021/05/26	R213	03/02/2022	10.60	Put	Bond Future	2,013.4400	2.0134	2,065.3500	2.0653	2.578	0	0	430
2021/05/26	R213	03/02/2022	10.00	Call	Bond Future	4,348.7800	4.3488	4,403.4600	4.4035	1.257	0	0	0
2021/05/26	R213	03/02/2022	10.00	Put	Bond Future	3,108.4100	3.1084	3,129.3000	3.1293	0.672	0	0	430
2021/05/26	R213	03/02/2022	9.22	Put	Bond Future	5,289.1900	5.2892	5,305.9000	5.3059	0.316	0	0	0
2021/05/26	R213	03/02/2022	8.80	Put	Bond Future	6,885.7900	6.8858	6,863.0800	6.8631	(0.330)	0	0	0
2021/05/26	R213	03/02/2022	8.80	Call	Bond Future	1,600.2100	1.6002	1,611.2900	1.6113	0.692	0	0	102
2021/05/26	R213	03/02/2022	9.58	Put	Bond Future	4,171.2400	4.1712	4,191.6700	4.1917	0.490	0	0	200
2021/05/26	R213	03/02/2022	8.63	Put	Bond Future	7,620.5000	7.6205	7,589.9300	7.5899	(0.401)	0	0	0
2021/05/26	R213	03/02/2022	8.63	Call	Bond Future	1,357.5700	1.3576	1,360.7900	1.3608	0.237	0	0	200
2021/05/26	R213	03/02/2022	9.98	Call	Bond Future	4,290.1900	4.2902	4,344.8000	4.3448	1.273	0	0	0
2021/05/26	R213	03/02/2022	9.98	Put	Bond Future	3,153.4500	3.1535	3,174.2700	3.1743	0.660	0	0	0
2021/05/26	R213	03/02/2022			Bond Future	9.7627	86.7438	9.7563	86.7776	(0.066)	0.0000	0.0000	0
2021/05/26	R213	03/02/2022	10.17	Call	Bond Future	4,860.4400	4.8604	4,928.5300	4.9285	1.401	0	0	0
2021/05/26	R213	03/02/2022	10.17	Put	Bond Future	2,746.0000	2.7460	2,780.3000	2.7803	1.249	0	0	220
2021/05/26	R213	03/02/2022	9.15	Put	Bond Future	5,531.3400	5.5313	5,545.4200	5.5454	0.255	0	0	0
2021/05/26	R213	03/02/2022	9.15	Call	Bond Future	2,215.6000	2.2156	2,263.4700	2.2635	2.161	0	0	220
2021/05/26	R213	03/02/2022	10.60	Call	Bond Future	6,285.8600	6.2859	6,371.5600	6.3716	1.363	0	0	0
2021/05/26	R213	03/02/2022	9.22	Call	Bond Future	2,360.7000	2.3607	2,411.2000	2.4112	2.139	0	0	430
2021/05/26	R213	03/02/2022	10.25	Call	Bond Future	5,109.5200	5.1095	5,183.8100	5.1838	1.454	0	0	0
2021/05/26	R213	03/02/2022	10.25	Put	Bond Future	2,587.9000	2.5879	2,628.4000	2.6284	1.565	0	0	102
2021/05/26	R213	03/02/2022	9.76	Call	Bond Future	3,670.9700	3.6710	3,724.5100	3.7245	1.458	0	0	0
2021/05/26	R213	03/02/2022	9.76	Put	Bond Future	3,685.2800	3.6853	3,705.0300	3.7050	0.536	0	0	102
2021/05/26	R213	03/02/2022	10.15	Call	Bond Future	4,798.9100	4.7989	4,865.6200	4.8656	1.390	0	0	0
2021/05/26	R213	03/02/2022	10.15	Put	Bond Future	2,786.6800	2.7867	2,819.6000	2.8196	1.181	0	0	200
2021/05/26	R213	03/02/2022	9.58	Call	Bond Future	3,199.7400	3.1997	3,253.9600	3.2540	1.695	0	0	0
2021/05/26	R213	03/02/2022	9.97	Call	Bond Future	4,261.1800	4.2612	4,315.7600	4.3158	1.281	0	0	0
2021/05/26	R213	03/02/2022	9.97	Put	Bond Future	3,176.3100	3.1763	3,197.1000	3.1971	0.655	0	0	0
2021/05/26	R213	03/02/2022	9.96	Call	Bond Future	4,231.9800	4.2320	4,286.8000	4.2868	1.295	0	0	0
2021/05/26	R213	03/02/2022	9.96	Put	Bond Future	3,199.0300	3.1990	3,220.0600	3.2201	0.657	0	0	0
2021/05/26	R213	05/05/2022	10.65	Put	Bond Future	2,590.3600	2.5904	2,652.6800	2.6527	2.406	0	0	0
2021/05/26	R213	05/05/2022	10.63	Call	Bond Future	5,973.6500	5.9737	6,069.0800	6.0691	1.598	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
2021/05/26	R213	05/05/2022			Bond Future	9.9581	84.2470	9.9515	84.2809	(0.066)	0.0000	0.0000	0
2021/05/26	R213	05/05/2022	10.64	Call	Bond Future	6,005.7700	6.0058	6,101.7200	6.1017	1.598	0	0	0
2021/05/26	R213	05/05/2022	10.64	Put	Bond Future	2,606.6900	2.6067	2,668.7800	2.6688	2.382	0	0	0
2021/05/26	R213	05/05/2022	10.65	Call	Bond Future	6,037.9300	6.0379	6,134.1100	6.1341	1.593	0	0	0
2021/05/26	R213	05/05/2022	10.63	Put	Bond Future	2,623.1100	2.6231	2,684.6800	2.6847	2.347	0	0	0
2021/05/26	R214	05/08/2021	12.03	Put	Bond Future	498.2900	0.4983	507.8500	0.5078	1.919	0	0	0
2021/05/26	R214	05/08/2021	12.01	Call	Bond Future	7,482.0400	7.4820	7,707.6300	7.7076	3.015	0	0	0
2021/05/26	R214	05/08/2021			Bond Future	10.7140	68.6667	10.6773	68.8828	(0.342)	0.0000	0.0000	17,880
2021/05/26	R214	05/08/2021	12.02	Call	Bond Future	7,523.2600	7.5233	7,748.8900	7.7489	2.999	0	0	0
2021/05/26	R214	05/08/2021	12.02	Put	Bond Future	506.0400	0.5060	515.5800	0.5156	1.885	0	0	0
2021/05/26	R214	05/08/2021	12.03	Call	Bond Future	7,564.5300	7.5645	7,790.1800	7.7902	2.983	0	0	0
2021/05/26	R214	05/08/2021	12.01	Put	Bond Future	513.9000	0.5139	523.4000	0.5234	1.849	0	0	0
2021/05/26	R214	04/11/2021	12.47	Call	Bond Future	9,144.7700	9.1448	9,401.5700	9.4016	2.808	0	0	0
2021/05/26	R214	04/11/2021	12.46	Call	Bond Future	9,108.3900	9.1084	9,365.2800	9.3653	2.820	0	0	0
2021/05/26	R214	04/11/2021	12.46	Put	Bond Future	992.4400	0.9924	1,031.6500	1.0317	3.951	0	0	0
2021/05/26	R214	04/11/2021			Bond Future	10.8856	66.1536	10.8477	66.3713	(0.348)	0.0000	0.0000	0
2021/05/26	R214	04/11/2021	12.47	Put	Bond Future	982.5900	0.9826	1,021.7100	1.0217	3.981	0	0	0
2021/05/26	R214	04/11/2021	12.48	Call	Bond Future	9,181.1600	9.1812	9,437.8700	9.4379	2.796	0	0	0
2021/05/26	R214	04/11/2021	12.48	Put	Bond Future	972.8200	0.9728	1,011.8500	1.0119	4.012	0	0	0
2021/05/26	R214	03/02/2022	11.40	Put	Bond Future	3,483.7900	3.4838	3,477.1600	3.4772	(0.190)	0	0	0
2021/05/26	R214	03/02/2022	11.41	Call	Bond Future	5,345.6900	5.3457	5,559.7400	5.5597	4.004	0	0	0
2021/05/26	R214	03/02/2022	11.39	Put	Bond Future	3,506.5500	3.5065	3,498.7400	3.4987	(0.223)	0	0	0
2021/05/26	R214	03/02/2022			Bond Future	11.0645	66.9281	11.0253	67.1478	(0.355)	0.0000	0.0000	0
2021/05/26	R214	03/02/2022	11.40	Call	Bond Future	5,315.0000	5.3150	5,528.1100	5.5281	4.010	0	0	0
2021/05/26	R214	03/02/2022	11.41	Put	Bond Future	3,461.1700	3.4612	3,455.4800	3.4555	(0.164)	0	0	0
2021/05/26	R214	03/02/2022	11.39	Call	Bond Future	5,284.3800	5.2844	5,496.3100	5.4963	4.010	0	0	0
2021/05/26	R214	05/05/2022	11.74	Put	Bond Future	3,532.8500	3.5329	3,558.8100	3.5588	0.735	0	0	0
2021/05/26	R214	05/05/2022	11.75	Call	Bond Future	6,190.1500	6.1901	6,439.1500	6.4391	4.023	0	0	0
2021/05/26	R214	05/05/2022	11.73	Put	Bond Future	3,553.4100	3.5534	3,578.4600	3.5785	0.705	0	0	0
2021/05/26	R214	05/05/2022			Bond Future	11.2414	64.4472	11.2008	64.6694	(0.362)	0.0000	0.0000	0
2021/05/26	R214	05/05/2022	11.74	Call	Bond Future	6,159.4700	6.1595	6,407.5600	6.4076	4.028	0	0	0
2021/05/26	R214	05/05/2022	11.75	Put	Bond Future	3,512.6300	3.5126	3,539.5000	3.5395	0.765	0	0	0
2021/05/26	R214	05/05/2022	11.73	Call	Bond Future	6,129.0600	6.1291	6,376.2400	6.3762	4.033	0	0	0
2021/05/26	R248	05/08/2021	12.51	Put	Bond Future	229.8700	0.2299	229.3400	0.2293	(0.231)	0	0	0
2021/05/26	R248	05/08/2021	12.52	Call	Bond Future	11,923.0900	11.9231	12,080.8400	12.0808	1.323	0	0	0
2021/05/26	R248	05/08/2021	12.50	Put	Bond Future	234.0900	0.2341	233.5200	0.2335	(0.243)	0	0	0
2021/05/26	R248	05/08/2021	11.20	Put	Bond Future	1,589.3100	1.5893	1,622.1900	1.6222	2.069	0	0	0
2021/05/26	R248	05/08/2021	11.20	Call	Bond Future	5,034.9000	5.0349	5,226.0100	5.2260	3.796	0	0	1,000
2021/05/26	R248	05/08/2021	10.50	Put	Bond Future	3,825.1900	3.8252	3,819.3500	3.8194	(0.153)	0	0	0
2021/05/26	R248	05/08/2021	10.30	Call	Bond Future	1,555.9000	1.5559	1,697.4000	1.6974	9.094	0	0	1,300
2021/05/26	R248	05/08/2021	10.90	Put	Bond Future	2,359.5100	2.3595	2,363.9000	2.3639	0.186	0	0	0
2021/05/26	R248	05/08/2021	10.90	Call	Bond Future	3,687.9800	3.6880	3,850.6000	3.8506	4.409	0	0	1,300
2021/05/26	R248	05/08/2021	10.60	Put	Bond Future	3,406.5600	3.4066	3,401.9400	3.4019	(0.136)	0	0	0
2021/05/26	R248	05/08/2021	10.60	Call	Bond Future	2,516.6000	2.5166	2,670.2100	2.6702	6.104	0	0	0
2021/05/26	R248	05/08/2021			Bond Future	10.7187	86.6695	10.6974	86.8278	(0.198)	0.0000	0.0000	171,914
2021/05/26	R248	05/08/2021	12.51	Call	Bond Future	11,870.6100	11.8706	12,028.3100	12.0283	1.328	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
2021/05/26	R248	05/08/2021	12.52	Put	Bond Future	225.7100	0.2257	225.2300	0.2252	(0.213)	0	0	0
2021/05/26	R248	05/08/2021	12.50	Call	Bond Future	11,818.1000	11.8181	11,975.7600	11.9758	1.334	0	0	0
2021/05/26	R248	05/08/2021	10.00	Put	Bond Future	6,501.7400	6.5017	6,452.9300	6.4529	(0.751)	0	0	0
2021/05/26	R248	05/08/2021	10.00	Call	Bond Future	845.5800	0.8456	955.0000	0.9550	12.940	0	0	0
2021/05/26	R248	05/08/2021	10.50	Call	Bond Future	2,172.1700	2.1722	2,324.5600	2.3246	7.016	0	0	1,000
2021/05/26	R248	05/08/2021	10.30	Put	Bond Future	4,771.8400	4.7718	4,755.1100	4.7551	(0.351)	0	0	0
2021/05/26	R248	04/11/2021	12.85	Call	Bond Future	12,970.0400	12.9700	13,164.4000	13.1644	1.499	0	0	0
2021/05/26	R248	04/11/2021	12.85	Put	Bond Future	706.0100	0.7060	741.2800	0.7413	4.996	0	0	0
2021/05/26	R248	04/11/2021			Bond Future	10.8898	83.2223	10.8679	83.3814	(0.202)	0.0000	0.0000	0
2021/05/26	R248	04/11/2021	12.84	Call	Bond Future	12,923.9000	12.9239	13,118.4300	13.1184	1.505	0	0	0
2021/05/26	R248	04/11/2021	12.84	Put	Bond Future	713.9000	0.7139	749.3400	0.7493	4.964	0	0	0
2021/05/26	R248	04/11/2021	12.83	Call	Bond Future	12,877.7600	12.8778	13,072.4700	13.0725	1.512	0	0	0
2021/05/26	R248	04/11/2021	12.83	Put	Bond Future	721.8700	0.7219	757.4900	0.7575	4.934	0	0	0
2021/05/26	R248	03/02/2022	11.48	Call	Bond Future	6,469.4500	6.4695	6,760.2900	6.7603	4.496	0	0	0
2021/05/26	R248	03/02/2022	11.49	Put	Bond Future	3,643.0200	3.6430	3,774.5900	3.7746	3.612	0	0	0
2021/05/26	R248	03/02/2022	11.47	Call	Bond Future	6,429.8600	6.4299	6,719.8900	6.7199	4.511	0	0	0
2021/05/26	R248	03/02/2022			Bond Future	11.0687	84.1966	11.0459	84.3570	(0.206)	0.0000	0.0000	0
2021/05/26	R248	03/02/2022	11.48	Put	Bond Future	3,669.2900	3.6693	3,799.7700	3.7998	3.556	0	0	0
2021/05/26	R248	03/02/2022	11.49	Call	Bond Future	6,509.1000	6.5091	6,801.0300	6.8010	4.485	0	0	0
2021/05/26	R248	03/02/2022	11.47	Put	Bond Future	3,695.7300	3.6957	3,825.4000	3.8254	3.509	0	0	0
2021/05/26	R248	05/05/2022	11.80	Call	Bond Future	7,470.5800	7.4706	7,814.5300	7.8145	4.604	0	0	0
2021/05/26	R248	05/05/2022	11.79	Call	Bond Future	7,431.4900	7.4315	7,774.6700	7.7747	4.618	0	0	0
2021/05/26	R248	05/05/2022	11.79	Put	Bond Future	3,859.7200	3.8597	4,041.0900	4.0411	4.699	0	0	0
2021/05/26	R248	05/05/2022			Bond Future	11.2455	80.7868	11.2219	80.9486	(0.210)	0.0000	0.0000	0
2021/05/26	R248	05/05/2022	11.80	Put	Bond Future	3,835.9000	3.8359	4,018.0400	4.0180	4.748	0	0	0
2021/05/26	R248	05/05/2022	11.81	Call	Bond Future	7,510.0300	7.5100	7,854.7500	7.8548	4.590	0	0	0
2021/05/26	R248	05/05/2022	11.81	Put	Bond Future	3,812.5200	3.8125	3,995.4300	3.9954	4.798	0	0	0

**Total**

**1132286**