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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	2025	06/05/2021		Bond Future	152.2556	152.2556	152.1694	152.1694	(0.057)	0.0000	0.0000	1,111
2021/05/05	2025	05/08/2021		Bond Future	152.3302	152.3302	152.2414	152.2414	(0.058)	0.0000	0.0000	5,138
2021/05/05	2025	04/11/2021		Bond Future	154.0929	154.0929	154.0002	154.0002	(0.060)	0.0000	0.0000	0
2021/05/05	2025	03/02/2022		Bond Future	154.3104	154.3104	154.2162	154.2162	(0.061)	0.0000	0.0000	0
2021/05/05	2025	05/05/2022		Bond Future	155.9988	155.9988	155.9041	155.9041	(0.061)	0.0000	0.0000	0
2021/05/05	2029	06/05/2021		Bond Future	110.3867	110.3867	110.5315	110.5315	0.131	0.0000	0.0000	1,504
2021/05/05	2029	05/08/2021		Bond Future	111.5508	111.5508	111.6959	111.6959	0.130	0.0000	0.0000	2,965

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
2021/05/05	2029	04/11/2021			Bond Future	111.6904	111.6904	111.8351	111.8351	0.130	0.0000	0.0000	0
2021/05/05	2029	03/02/2022			Bond Future	112.9776	112.9776	113.1236	113.1236	0.129	0.0000	0.0000	0
2021/05/05	2029	05/05/2022			Bond Future	113.0390	113.0390	113.1870	113.1870	0.131	0.0000	0.0000	0
2021/05/05	2030	06/05/2021	11.70	Call	Bond Future	13,152.0900	13.1521	13,248.8500	13.2488	0.736	0	0	0
2021/05/05	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2030	06/05/2021	11.69	Call	Bond Future	13,105.6100	13.1056	13,202.3700	13.2024	0.738	0	0	0
2021/05/05	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2030	06/05/2021	8.90	Call	Bond Future	33.8600	0.0339	6.9000	0.0069	(79.622)	0	0	0
2021/05/05	2030	06/05/2021	9.00	Call	Bond Future	111.9300	0.1119	50.1100	0.0501	(55.231)	0	0	0
2021/05/05	2030	06/05/2021	9.00	Put	Bond Future	906.0500	0.9061	747.4700	0.7475	(17.502)	0	0	5,000
2021/05/05	2030	06/05/2021	9.25	Call	Bond Future	776.2800	0.7763	767.8500	0.7678	(1.086)	0	0	0
2021/05/05	2030	06/05/2021	9.25	Put	Bond Future	152.5700	0.1526	47.3800	0.0474	(68.945)	0	0	0
2021/05/05	2030	06/05/2021	9.35	Call	Bond Future	1,235.8300	1.2358	1,286.9100	1.2869	4.133	0	0	0
2021/05/05	2030	06/05/2021	9.27	Put	Bond Future	125.5500	0.1255	33.7300	0.0337	(73.134)	0	0	0
2021/05/05	2030	06/05/2021	9.27	Call	Bond Future	861.4900	0.8615	866.4300	0.8664	0.573	0	0	0
2021/05/05	2030	06/05/2021	10.95	Call	Bond Future	9,565.6400	9.5656	9,662.4000	9.6624	1.012	0	0	0
2021/05/05	2030	06/05/2021	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/05/05	2030	06/05/2021	9.92	Call	Bond Future	4,289.5700	4.2896	4,386.3300	4.3863	2.256	0	0	0
2021/05/05	2030	06/05/2021	7.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/05/05	2030	06/05/2021	10.04	Call	Bond Future	4,926.1700	4.9262	5,022.9300	5.0229	1.964	0	0	0
2021/05/05	2030	06/05/2021	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2030	06/05/2021	9.15	Put	Bond Future	357.3400	0.3573	194.3000	0.1943	(45.626)	0	0	0
2021/05/05	2030	06/05/2021	9.15	Call	Bond Future	417.2500	0.4173	350.9700	0.3510	(15.885)	0	0	0
2021/05/05	2030	06/05/2021			Bond Future	9.1394	95.4379	9.1224	95.5347	(0.187)	0.0000	0.0000	47,761
2021/05/05	2030	06/05/2021	11.71	Call	Bond Future	13,198.5300	13.1985	13,295.2900	13.2953	0.733	0	0	0
2021/05/05	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2030	06/05/2021	8.95	Call	Bond Future	63.7500	0.0638	20.0800	0.0201	(68.502)	0	0	0
2021/05/05	2030	06/05/2021	8.95	Put	Bond Future	1,144.7800	1.1448	1,004.3500	1.0044	(12.267)	0	0	2,500
2021/05/05	2030	06/05/2021	8.36	Put	Bond Future	4,553.2300	4.5532	4,456.4700	4.4565	(2.125)	0	0	0
2021/05/05	2030	06/05/2021	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2030	06/05/2021	8.86	Put	Bond Future	1,619.6900	1.6197	1,506.1800	1.5062	(7.008)	0	0	0
2021/05/05	2030	06/05/2021	8.86	Call	Bond Future	19.3600	0.0194	2.6100	0.0026	(86.519)	0	0	0
2021/05/05	2030	06/05/2021	8.90	Put	Bond Future	1,402.9400	1.4029	1,279.2200	1.2792	(8.819)	0	0	2,500
2021/05/05	2030	06/05/2021	9.35	Put	Bond Future	52.7300	0.0527	7.0500	0.0071	(86.630)	0	0	0
2021/05/05	2030	06/05/2021	8.77	Put	Bond Future	2,127.8800	2.1279	2,026.7500	2.0268	(4.753)	0	0	0
2021/05/05	2030	06/05/2021	8.77	Call	Bond Future	4.5700	0.0046	0.2000	0.0002	(95.624)	0	0	300
2021/05/05	2030	06/05/2021	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/05/05	2030	06/05/2021	9.22	Call	Bond Future	656.2700	0.6563	627.8300	0.6278	(4.334)	0	0	0
2021/05/05	2030	06/05/2021	9.22	Put	Bond Future	201.2400	0.2012	76.0400	0.0760	(62.214)	0	0	700
2021/05/05	2030	06/05/2021	7.97	Put	Bond Future	6,938.7600	6.9388	6,842.0000	6.8420	(1.394)	0	0	0
2021/05/05	2030	06/05/2021	10.74	Call	Bond Future	8,523.7900	8.5238	8,620.5500	8.6205	1.135	0	0	0
2021/05/05	2030	06/05/2021	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2030	05/08/2021	8.50	Put	Bond Future	5,547.1100	5.5471	5,415.8600	5.4159	(2.366)	0	0	0
2021/05/05	2030	05/08/2021	8.83	Call	Bond Future	1,200.4200	1.2004	1,169.0800	1.1691	(2.611)	0	0	479
2021/05/05	2030	05/08/2021	10.15	Call	Bond Future	5,129.7300	5.1297	5,170.7100	5.1707	0.799	0	0	0
2021/05/05	2030	05/08/2021	10.30	Put	Bond Future	763.7300	0.7637	706.4200	0.7064	(7.504)	0	0	200
2021/05/05	2030	05/08/2021	8.78	Put	Bond Future	4,338.0800	4.3381	4,209.5400	4.2095	(2.963)	0	0	0

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2021/05/05	2030	05/08/2021	8.78	Call	Bond Future	1,112.4500	1.1125	1,080.5900	1.0806	(2.864)	0	0	200
2021/05/05	2030	05/08/2021	7.70	Put	Bond Future	9,810.6700	9.8107	9,692.2600	9.6923	(1.207)	0	0	0
2021/05/05	2030	05/08/2021	9.45	Call	Bond Future	2,673.8600	2.6739	2,658.2200	2.6582	(0.585)	0	0	600
2021/05/05	2030	05/08/2021	12.10	Call	Bond Future	13,567.8500	13.5679	13,656.3000	13.6563	0.652	0	0	0
2021/05/05	2030	05/08/2021	12.10	Put	Bond Future	27.5600	0.0276	19.3300	0.0193	(29.862)	0	0	600
2021/05/05	2030	05/08/2021	10.42	Call	Bond Future	6,238.4100	6.2384	6,263.8600	6.2639	0.408	0	0	0
2021/05/05	2030	05/08/2021	10.42	Put	Bond Future	656.0600	0.6561	584.8300	0.5848	(10.857)	0	0	0
2021/05/05	2030	05/08/2021	10.41	Call	Bond Future	6,196.4400	6.1964	6,222.8400	6.2228	0.426	0	0	0
2021/05/05	2030	05/08/2021	10.41	Put	Bond Future	664.5400	0.6645	594.2600	0.5943	(10.576)	0	0	0
2021/05/05	2030	05/08/2021			Bond Future	9.3571	92.4154	9.3394	92.5121	(0.189)	0.0000	0.0000	111,612
2021/05/05	2030	05/08/2021	8.50	Call	Bond Future	704.1300	0.7041	669.5600	0.6696	(4.910)	0	0	5,000
2021/05/05	2030	05/08/2021	9.50	Call	Bond Future	2,822.7500	2.8227	2,810.0000	2.8100	(0.452)	0	0	0
2021/05/05	2030	05/08/2021	9.50	Put	Bond Future	2,045.5200	2.0455	1,936.0900	1.9361	(5.350)	0	0	5,000
2021/05/05	2030	05/08/2021	8.83	Put	Bond Future	4,140.8800	4.1409	4,012.8600	4.0129	(3.092)	0	0	0
2021/05/05	2030	05/08/2021	10.15	Put	Bond Future	922.9400	0.9229	867.2400	0.8672	(6.035)	0	0	479
2021/05/05	2030	05/08/2021	9.75	Call	Bond Future	3,629.6700	3.6297	3,644.5100	3.6445	0.409	0	0	0
2021/05/05	2030	05/08/2021	9.75	Put	Bond Future	1,513.2700	1.5133	1,431.4300	1.4314	(5.408)	0	0	479
2021/05/05	2030	05/08/2021	10.30	Call	Bond Future	5,738.1900	5.7382	5,777.5600	5.7776	0.686	0	0	0
2021/05/05	2030	05/08/2021	7.70	Call	Bond Future	149.5700	0.1496	127.8400	0.1278	(14.528)	0	0	200
2021/05/05	2030	05/08/2021	8.95	Put	Bond Future	3,690.5000	3.6905	3,564.4300	3.5644	(3.416)	0	0	0
2021/05/05	2030	05/08/2021	8.95	Call	Bond Future	1,429.9900	1.4300	1,400.6000	1.4006	(2.055)	0	0	600
2021/05/05	2030	05/08/2021	9.45	Put	Bond Future	2,167.5400	2.1675	2,055.2200	2.0552	(5.182)	0	0	0
2021/05/05	2030	05/08/2021	10.43	Call	Bond Future	6,280.5700	6.2806	6,304.9500	6.3050	0.388	0	0	0
2021/05/05	2030	05/08/2021	10.43	Put	Bond Future	647.8100	0.6478	575.5100	0.5755	(11.161)	0	0	0
2021/05/05	2030	04/11/2021	9.20	Call	Bond Future	2,260.8100	2.2608	2,228.2700	2.2283	(1.439)	0	0	1,102
2021/05/05	2030	04/11/2021	11.26	Call	Bond Future	9,123.4100	9.1234	9,139.9100	9.1399	0.181	0	0	0
2021/05/05	2030	04/11/2021	8.27	Put	Bond Future	7,903.7900	7.9038	7,752.1100	7.7521	(1.919)	0	0	0
2021/05/05	2030	04/11/2021	8.27	Call	Bond Future	780.7800	0.7808	725.0700	0.7251	(7.135)	0	0	300
2021/05/05	2030	04/11/2021	8.77	Put	Bond Future	5,682.0000	5.6820	5,547.7700	5.5478	(2.362)	0	0	0
2021/05/05	2030	04/11/2021	11.44	Put	Bond Future	510.6700	0.5107	441.2900	0.4413	(13.586)	0	0	300
2021/05/05	2030	04/11/2021	10.60	Call	Bond Future	6,611.8600	6.6119	6,626.2300	6.6262	0.217	0	0	0
2021/05/05	2030	04/11/2021	10.60	Put	Bond Future	1,277.5700	1.2776	1,195.9700	1.1960	(6.387)	0	0	0
2021/05/05	2030	04/11/2021	10.59	Put	Bond Future	1,288.4900	1.2885	1,208.9500	1.2089	(6.173)	0	0	0
2021/05/05	2030	04/11/2021			Bond Future	9.5524	93.4641	9.5343	93.5601	(0.190)	0.0000	0.0000	0
2021/05/05	2030	04/11/2021	9.20	Put	Bond Future	4,150.6500	4.1506	4,022.1400	4.0221	(3.096)	0	0	0
2021/05/05	2030	04/11/2021	11.26	Put	Bond Future	634.2500	0.6342	554.7800	0.5548	(12.530)	0	0	1,102
2021/05/05	2030	04/11/2021	9.90	Put	Bond Future	2,335.3100	2.3353	2,236.7200	2.2367	(4.222)	0	0	0
2021/05/05	2030	04/11/2021	9.90	Call	Bond Future	4,151.3500	4.1513	4,148.7300	4.1487	(0.063)	0	0	1,102
2021/05/05	2030	04/11/2021	8.77	Call	Bond Future	1,417.8300	1.4178	1,379.5700	1.3796	(2.698)	0	0	300
2021/05/05	2030	04/11/2021	11.44	Call	Bond Future	9,834.0400	9.8340	9,860.6300	9.8606	0.270	0	0	0
2021/05/05	2030	04/11/2021	10.61	Call	Bond Future	6,649.9900	6.6500	6,662.3200	6.6623	0.185	0	0	0
2021/05/05	2030	04/11/2021	10.61	Put	Bond Future	1,266.7400	1.2667	1,183.1000	1.1831	(6.603)	0	0	0
2021/05/05	2030	04/11/2021	10.59	Call	Bond Future	6,573.7900	6.5738	6,590.2200	6.5902	0.250	0	0	0
2021/05/05	2030	03/02/2022	8.85	Put	Bond Future	6,543.9400	6.5439	6,411.1700	6.4112	(2.029)	0	0	0
2021/05/05	2030	03/02/2022	8.85	Call	Bond Future	1,677.4300	1.6774	1,641.4500	1.6415	(2.145)	0	0	1,000
2021/05/05	2030	03/02/2022	8.39	Put	Bond Future	8,499.0900	8.4991	8,356.0400	8.3560	(1.683)	0	0	0
2021/05/05	2030	03/02/2022	8.39	Call	Bond Future	1,076.5700	1.0766	1,030.3100	1.0303	(4.297)	0	0	101
2021/05/05	2030	03/02/2022	9.35	Call	Bond Future	2,624.0900	2.6241	2,615.8200	2.6158	(0.315)	0	0	0

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2021/05/05	2030	03/02/2022	9.35	Put	Bond Future	4,808.0600	4.8081	4,703.0000	4.7030	(2.185)	0	0	101
2021/05/05	2030	03/02/2022	9.45	Call	Bond Future	2,850.9600	2.8510	2,844.4400	2.8444	(0.229)	0	0	0
2021/05/05	2030	03/02/2022	9.45	Put	Bond Future	4,510.0400	4.5100	4,406.7300	4.4067	(2.291)	0	0	0
2021/05/05	2030	03/02/2022			Bond Future	9.7710	90.5153	9.7520	90.6121	(0.194)	0.0000	0.0000	0
2021/05/05	2030	03/02/2022	10.85	Call	Bond Future	7,033.0500	7.0330	7,057.6400	7.0576	0.350	0	0	0
2021/05/05	2030	03/02/2022	10.85	Put	Bond Future	1,729.3800	1.7294	1,657.1800	1.6572	(4.175)	0	0	1,000
2021/05/05	2030	03/02/2022	9.60	Put	Bond Future	4,090.6900	4.0907	3,987.8000	3.9878	(2.515)	0	0	0
2021/05/05	2030	03/02/2022	9.60	Call	Bond Future	3,211.8100	3.2118	3,205.7100	3.2057	(0.190)	0	0	1,000
2021/05/05	2030	03/02/2022	9.78	Call	Bond Future	3,674.4300	3.6744	3,668.8400	3.6688	(0.152)	0	0	0
2021/05/05	2030	03/02/2022	9.78	Put	Bond Future	3,628.2100	3.6282	3,525.8300	3.5258	(2.822)	0	0	101
2021/05/05	2030	03/02/2022	9.43	Call	Bond Future	2,804.7600	2.8048	2,797.8700	2.7979	(0.246)	0	0	0
2021/05/05	2030	03/02/2022	9.43	Put	Bond Future	4,568.5100	4.5685	4,464.8300	4.4648	(2.269)	0	0	0
2021/05/05	2030	03/02/2022	9.44	Call	Bond Future	2,827.8100	2.8278	2,821.1000	2.8211	(0.237)	0	0	0
2021/05/05	2030	03/02/2022	9.44	Put	Bond Future	4,539.2100	4.5392	4,435.7100	4.4357	(2.280)	0	0	0
2021/05/05	2030	05/05/2022	10.21	Call	Bond Future	937.3200	0.9373	1,035.4900	1.0355	10.473	0	0	0
2021/05/05	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2030	05/05/2022			Bond Future	10.0184	91.4832	9.9985	91.5813	(0.199)	0.0000	0.0000	0
2021/05/05	2030	05/05/2022	10.19	Call	Bond Future	840.0900	0.8401	938.2600	0.9383	11.686	0	0	0
2021/05/05	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2030	05/05/2022	10.20	Call	Bond Future	888.7200	0.8887	986.8900	0.9869	11.046	0	0	0
2021/05/05	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2032	06/05/2021	12.12	Call	Bond Future	11,860.1400	11.8601	12,024.0600	12.0241	1.382	0	0	0
2021/05/05	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2032	06/05/2021	12.57	Call	Bond Future	14,051.4400	14.0514	14,215.3600	14.2154	1.167	0	0	0
2021/05/05	2032	06/05/2021			Bond Future	9.9594	89.7001	9.9323	89.8640	(0.272)	0.0000	0.0000	71,671
2021/05/05	2032	06/05/2021	12.11	Call	Bond Future	11,810.4400	11.8104	11,974.3600	11.9744	1.388	0	0	0
2021/05/05	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2032	06/05/2021	12.10	Call	Bond Future	11,760.6800	11.7607	11,924.6000	11.9246	1.394	0	0	0
2021/05/05	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	369
2021/05/05	2032	06/05/2021	10.33	Put	Bond Future	9.8200	0.0098	0.2000	0.0002	(97.963)	0	0	0
2021/05/05	2032	06/05/2021	10.33	Call	Bond Future	2,214.1500	2.2141	2,368.4500	2.3684	6.969	0	0	369
2021/05/05	2032	05/08/2021	11.37	Call	Bond Future	7,339.4600	7.3395	7,407.6100	7.4076	0.929	0	0	0
2021/05/05	2032	05/08/2021	11.37	Put	Bond Future	714.1300	0.7141	617.6900	0.6177	(13.505)	0	0	0
2021/05/05	2032	05/08/2021			Bond Future	10.1781	90.6235	10.1501	90.7881	(0.275)	0.0000	0.0000	136,787
2021/05/05	2032	05/08/2021	11.35	Call	Bond Future	7,254.5100	7.2545	7,320.9900	7.3210	0.916	0	0	0
2021/05/05	2032	05/08/2021	11.35	Put	Bond Future	734.6100	0.7346	636.5000	0.6365	(13.355)	0	0	0
2021/05/05	2032	05/08/2021	11.36	Call	Bond Future	7,296.9500	7.2970	7,364.2700	7.3643	0.923	0	0	0
2021/05/05	2032	05/08/2021	11.36	Put	Bond Future	724.3100	0.7243	627.0400	0.6270	(13.429)	0	0	0
2021/05/05	2032	04/11/2021	9.83	Call	Bond Future	2,173.2900	2.1733	2,122.7500	2.1228	(2.326)	0	0	700
2021/05/05	2032	04/11/2021	11.71	Put	Bond Future	1,230.8600	1.2309	1,105.5700	1.1056	(10.179)	0	0	0
2021/05/05	2032	04/11/2021	11.69	Call	Bond Future	8,262.7000	8.2627	8,300.7300	8.3007	0.460	0	0	0
2021/05/05	2032	04/11/2021	11.70	Call	Bond Future	8,300.9400	8.3009	8,339.6600	8.3397	0.466	0	0	0
2021/05/05	2032	04/11/2021			Bond Future	10.3860	87.5051	10.3570	87.6698	(0.278)	0.0000	0.0000	21
2021/05/05	2032	04/11/2021	9.83	Put	Bond Future	5,415.1600	5.4152	5,199.9000	5.1999	(3.975)	0	0	0
2021/05/05	2032	04/11/2021	12.81	Call	Bond Future	12,784.0400	12.7840	12,891.1200	12.8911	0.838	0	0	0
2021/05/05	2032	04/11/2021	12.81	Put	Bond Future	364.5200	0.3645	306.8800	0.3069	(15.813)	0	0	700

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
2021/05/05	2032	04/11/2021	11.71	Call	Bond Future	8,339.2300	8.3392	8,378.6600	8.3787	0.473	0	0	0
2021/05/05	2032	04/11/2021	11.69	Put	Bond Future	1,255.6700	1.2557	1,128.9800	1.1290	(10.089)	0	0	0
2021/05/05	2032	04/11/2021	9.33	Put	Bond Future	7,555.5200	7.5555	7,339.6600	7.3397	(2.857)	0	0	0
2021/05/05	2032	04/11/2021	9.33	Call	Bond Future	1,257.5600	1.2576	1,206.4200	1.2064	(4.067)	0	0	700
2021/05/05	2032	04/11/2021	11.70	Put	Bond Future	1,243.2200	1.2432	1,117.2200	1.1172	(10.135)	0	0	0
2021/05/05	2032	03/02/2022	10.53	Call	Bond Future	3,954.6000	3.9546	4,001.4500	4.0014	1.185	0	0	0
2021/05/05	2032	03/02/2022	10.53	Put	Bond Future	4,405.1800	4.4052	4,285.6900	4.2857	(2.712)	0	0	210
2021/05/05	2032	03/02/2022	10.35	Put	Bond Future	4,927.3800	4.9274	4,804.9400	4.8049	(2.485)	0	0	400
2021/05/05	2032	03/02/2022	9.58	Put	Bond Future	7,762.2400	7.7622	7,587.4100	7.5874	(2.252)	0	0	0
2021/05/05	2032	03/02/2022	9.58	Call	Bond Future	1,813.8300	1.8138	1,805.3400	1.8053	(0.468)	0	0	400
2021/05/05	2032	03/02/2022	11.13	Call	Bond Future	5,783.6500	5.7837	5,879.8500	5.8799	1.663	0	0	0
2021/05/05	2032	03/02/2022	11.13	Put	Bond Future	2,988.7900	2.9888	2,918.6500	2.9187	(2.347)	0	0	210
2021/05/05	2032	03/02/2022	9.81	Call	Bond Future	2,218.0200	2.2180	2,247.5100	2.2475	1.330	0	0	0
2021/05/05	2032	03/02/2022	9.81	Put	Bond Future	6,793.2100	6.7932	6,656.3600	6.6564	(2.015)	0	0	198
2021/05/05	2032	03/02/2022	8.91	Put	Bond Future	11,065.1900	11.0652	10,873.5800	10.8736	(1.732)	0	0	0
2021/05/05	2032	03/02/2022	10.66	Call	Bond Future	4,320.8700	4.3209	4,373.9100	4.3739	1.228	0	0	0
2021/05/05	2032	03/02/2022	10.66	Put	Bond Future	4,053.8900	4.0539	3,940.5900	3.9406	(2.795)	0	0	97
2021/05/05	2032	03/02/2022	10.42	Call	Bond Future	3,654.7400	3.6547	3,699.5300	3.6995	1.226	0	0	0
2021/05/05	2032	03/02/2022	10.42	Put	Bond Future	4,718.8500	4.7188	4,597.3000	4.5973	(2.576)	0	0	0
2021/05/05	2032	03/02/2022	10.45	Put	Bond Future	4,631.7600	4.6318	4,510.3500	4.5104	(2.621)	0	0	198
2021/05/05	2032	03/02/2022	10.43	Call	Bond Future	3,681.6800	3.6817	3,726.2200	3.7262	1.210	0	0	0
2021/05/05	2032	03/02/2022	10.43	Put	Bond Future	4,689.7700	4.6898	4,567.9700	4.5680	(2.597)	0	0	0
2021/05/05	2032	03/02/2022			Bond Future	10.6115	88.4933	10.5813	88.6596	(0.284)	0.0000	0.0000	0
2021/05/05	2032	03/02/2022	9.62	Put	Bond Future	7,585.8500	7.5859	7,419.0000	7.4190	(2.199)	0	0	0
2021/05/05	2032	03/02/2022	9.62	Call	Bond Future	1,878.2500	1.8782	1,877.7400	1.8777	(0.027)	0	0	210
2021/05/05	2032	03/02/2022	10.35	Call	Bond Future	3,469.7800	3.4698	3,513.6800	3.5137	1.265	0	0	0
2021/05/05	2032	03/02/2022	10.95	Call	Bond Future	5,196.2300	5.1962	5,275.3100	5.2753	1.522	0	0	0
2021/05/05	2032	03/02/2022	10.95	Put	Bond Future	3,357.3800	3.3574	3,270.1200	3.2701	(2.599)	0	0	400
2021/05/05	2032	03/02/2022	10.14	Call	Bond Future	2,945.8100	2.9458	2,986.2500	2.9863	1.373	0	0	0
2021/05/05	2032	03/02/2022	10.14	Put	Bond Future	5,598.3800	5.5984	5,472.4800	5.4725	(2.249)	0	0	97
2021/05/05	2032	03/02/2022	9.14	Put	Bond Future	9,858.9500	9.8589	9,667.0000	9.6670	(1.947)	0	0	0
2021/05/05	2032	03/02/2022	9.14	Call	Bond Future	1,204.9300	1.2049	1,179.3200	1.1793	(2.125)	0	0	97
2021/05/05	2032	03/02/2022	8.91	Call	Bond Future	954.5700	0.9546	929.3000	0.9293	(2.647)	0	0	198
2021/05/05	2032	03/02/2022	10.44	Call	Bond Future	3,708.7300	3.7087	3,753.3100	3.7533	1.202	0	0	0
2021/05/05	2032	03/02/2022	10.44	Put	Bond Future	4,660.8500	4.6608	4,539.0900	4.5391	(2.612)	0	0	0
2021/05/05	2032	03/02/2022	10.45	Call	Bond Future	3,735.5600	3.7356	3,780.4900	3.7805	1.203	0	0	0
2021/05/05	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2032	05/05/2022	11.03	Call	Bond Future	901.3000	0.9013	1,069.7300	1.0697	18.687	0	0	0
2021/05/05	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2032	05/05/2022			Bond Future	10.8597	85.2954	10.8282	85.4638	(0.291)	0.0000	0.0000	0
2021/05/05	2032	05/05/2022	11.04	Call	Bond Future	953.8200	0.9538	1,122.2500	1.1222	17.658	0	0	0
2021/05/05	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2032	05/05/2022	11.02	Call	Bond Future	848.7300	0.8487	1,017.1600	1.0172	19.845	0	0	0
2021/05/05	2033	06/05/2021			Bond Future	103.6900	103.6900	103.7579	103.7579	0.065	0.0000	0.0000	1,088
2021/05/05	2033	05/08/2021			Bond Future	104.7835	104.7835	104.8510	104.8510	0.064	0.0000	0.0000	9,629
2021/05/05	2033	04/11/2021			Bond Future	104.7704	104.7704	104.8368	104.8368	0.063	0.0000	0.0000	0
2021/05/05	2033	03/02/2022			Bond Future	105.9778	105.9778	106.0446	106.0446	0.063	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
2021/05/05	2033	05/05/2022			Bond Future	105.8824	105.8824	105.9504	105.9504	0.064	0.0000	0.0000	0
2021/05/05	2037	06/05/2021	12.43	Call	Bond Future	9,361.7800	9.3618	9,506.0400	9.5060	1.541	0	0	0
2021/05/05	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2037	06/05/2021	12.42	Call	Bond Future	9,307.9500	9.3079	9,452.2100	9.4522	1.550	0	0	0
2021/05/05	2037	06/05/2021			Bond Future	10.8447	84.8083	10.8224	84.9526	(0.205)	0.0000	0.0000	46,476
2021/05/05	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2037	06/05/2021	12.44	Call	Bond Future	9,415.5600	9.4156	9,559.8200	9.5598	1.532	0	0	0
2021/05/05	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2037	05/08/2021	12.27	Call	Bond Future	7,939.1000	7.9391	7,979.3900	7.9794	0.507	0	0	0
2021/05/05	2037	05/08/2021	12.27	Put	Bond Future	903.5100	0.9035	799.0000	0.7990	(11.567)	0	0	0
2021/05/05	2037	05/08/2021	12.28	Call	Bond Future	7,982.1600	7.9822	8,023.2200	8.0232	0.514	0	0	0
2021/05/05	2037	05/08/2021	12.26	Put	Bond Future	915.1600	0.9152	809.8600	0.8099	(11.506)	0	0	0
2021/05/05	2037	05/08/2021			Bond Future	11.0684	81.4261	11.0453	81.5709	(0.208)	0.0000	0.0000	122,731
2021/05/05	2037	05/08/2021	12.28	Put	Bond Future	891.9900	0.8920	788.2500	0.7883	(11.630)	0	0	0
2021/05/05	2037	05/08/2021	12.26	Call	Bond Future	7,896.1000	7.8961	7,935.6000	7.9356	0.500	0	0	0
2021/05/05	2037	04/11/2021	12.30	Call	Bond Future	7,847.2300	7.8472	7,898.0900	7.8981	0.648	0	0	0
2021/05/05	2037	04/11/2021	12.30	Put	Bond Future	1,922.5300	1.9225	1,828.5400	1.8285	(4.889)	0	0	600
2021/05/05	2037	04/11/2021	11.49	Put	Bond Future	3,477.8300	3.4778	3,328.1800	3.3282	(4.303)	0	0	0
2021/05/05	2037	04/11/2021	11.49	Call	Bond Future	4,798.3700	4.7984	4,793.5700	4.7936	(0.100)	0	0	600
2021/05/05	2037	04/11/2021	12.82	Put	Bond Future	1,249.2400	1.2492	1,119.8600	1.1199	(10.357)	0	0	0
2021/05/05	2037	04/11/2021	12.83	Call	Bond Future	9,955.4400	9.9554	9,971.5800	9.9716	0.162	0	0	0
2021/05/05	2037	04/11/2021			Bond Future	11.2708	82.3505	11.2471	82.4953	(0.210)	0.0000	0.0000	0
2021/05/05	2037	04/11/2021	12.82	Call	Bond Future	9,915.8900	9.9159	9,931.3600	9.9314	0.156	0	0	0
2021/05/05	2037	04/11/2021	12.83	Put	Bond Future	1,237.6000	1.2376	1,108.8900	1.1089	(10.400)	0	0	0
2021/05/05	2037	04/11/2021	12.81	Call	Bond Future	9,876.3900	9.8764	9,891.1700	9.8912	0.150	0	0	0
2021/05/05	2037	04/11/2021	12.81	Put	Bond Future	1,260.9800	1.2610	1,130.9100	1.1309	(10.315)	0	0	0
2021/05/05	2037	03/02/2022	11.46	Call	Bond Future	4,595.2600	4.5953	4,664.3900	4.6644	1.504	0	0	0
2021/05/05	2037	03/02/2022	11.47	Put	Bond Future	4,760.7000	4.7607	4,683.6400	4.6836	(1.619)	0	0	0
2021/05/05	2037	03/02/2022	11.45	Call	Bond Future	4,565.0100	4.5650	4,634.1200	4.6341	1.514	0	0	0
2021/05/05	2037	03/02/2022			Bond Future	11.4928	79.0261	11.4681	79.1723	(0.215)	0.0000	0.0000	0
2021/05/05	2037	03/02/2022	11.46	Put	Bond Future	4,789.7600	4.7898	4,712.6800	4.7127	(1.609)	0	0	0
2021/05/05	2037	03/02/2022	11.47	Call	Bond Future	4,625.5900	4.6256	4,694.7400	4.6947	1.495	0	0	0
2021/05/05	2037	03/02/2022	11.45	Put	Bond Future	4,818.9700	4.8190	4,741.8700	4.7419	(1.600)	0	0	0
2021/05/05	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2037	05/05/2022	11.82	Call	Bond Future	487.6900	0.4877	635.7400	0.6357	30.357	0	0	0
2021/05/05	2037	05/05/2022	11.83	Call	Bond Future	544.5100	0.5445	692.5600	0.6926	27.190	0	0	0
2021/05/05	2037	05/05/2022			Bond Future	11.7346	79.8707	11.7089	80.0188	(0.220)	0.0000	0.0000	0
2021/05/05	2037	05/05/2022	11.84	Call	Bond Future	601.2700	0.6013	749.3200	0.7493	24.623	0	0	0
2021/05/05	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2038	06/05/2021			Bond Future	116.9799	116.9799	116.9050	116.9050	(0.064)	0.0000	0.0000	6,188
2021/05/05	2038	05/08/2021			Bond Future	116.4911	116.4911	116.4142	116.4142	(0.066)	0.0000	0.0000	7,713
2021/05/05	2038	04/11/2021			Bond Future	117.8394	117.8394	117.7593	117.7593	(0.068)	0.0000	0.0000	0
2021/05/05	2038	03/02/2022			Bond Future	117.4444	117.4444	117.3630	117.3630	(0.069)	0.0000	0.0000	0
2021/05/05	2038	05/05/2022			Bond Future	118.7292	118.7292	118.6474	118.6474	(0.069)	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 Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/05	2040	06/05/2021	12.44	Call	Bond Future	9,420.0300		9.4200	9,573.0500	9.5730	1.624	0	0	0
2021/05/05	2040	06/05/2021	12.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2040	06/05/2021	10.83	Put	Bond Future	1,003.2800		1.0033	765.2200	0.7652	(23.728)	0	0	0
2021/05/05	2040	06/05/2021	10.83	Call	Bond Future	205.1600		0.2052	120.1200	0.1201	(41.451)	0	0	0
2021/05/05	2040	06/05/2021	11.58	Put	Bond Future	0.2300		0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/05/05	2040	06/05/2021	11.58	Call	Bond Future	4,224.3900		4.2244	4,377.1800	4.3772	3.617	0	0	0
2021/05/05	2040	06/05/2021			Bond Future	10.9444		87.1064	10.9223	87.2594	(0.202)	0.0000	0.0000	36,714
2021/05/05	2040	06/05/2021	12.43	Call	Bond Future	9,362.7900		9.3628	9,515.8100	9.5158	1.634	0	0	0
2021/05/05	2040	06/05/2021	12.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2040	06/05/2021	12.42	Call	Bond Future	9,305.4900		9.3055	9,458.5100	9.4585	1.644	0	0	0
2021/05/05	2040	06/05/2021	12.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2040	06/05/2021	13.38	Call	Bond Future	14,495.3500		14.4954	14,648.3700	14.6484	1.056	0	0	0
2021/05/05	2040	06/05/2021	13.38	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	300
2021/05/05	2040	05/08/2021	11.05	Put	Bond Future	3,695.6000		3.6956	3,485.4600	3.4855	(5.686)	0	0	0
2021/05/05	2040	05/08/2021	11.05	Call	Bond Future	2,938.2200		2.9382	2,881.7200	2.8817	(1.923)	0	0	900
2021/05/05	2040	05/08/2021	12.48	Call	Bond Future	8,962.5800		8.9626	9,013.3800	9.0134	0.567	0	0	0
2021/05/05	2040	05/08/2021	12.49	Put	Bond Future	811.5300		0.8115	709.5000	0.7095	(12.573)	0	0	0
2021/05/05	2040	05/08/2021	12.47	Call	Bond Future	8,916.5900		8.9166	8,966.5800	8.9666	0.561	0	0	0
2021/05/05	2040	05/08/2021			Bond Future	11.1621		83.4976	11.1392	83.6512	(0.205)	0.0000	0.0000	84,408
2021/05/05	2040	05/08/2021	11.55	Put	Bond Future	2,234.7500		2.2347	2,057.9400	2.0579	(7.912)	0	0	0
2021/05/05	2040	05/08/2021	11.55	Call	Bond Future	4,773.3900		4.7734	4,750.2200	4.7502	(0.485)	0	0	900
2021/05/05	2040	05/08/2021	14.80	Call	Bond Future	19,641.5900		19.6416	19,789.2000	19.7892	0.752	0	0	0
2021/05/05	2040	05/08/2021	14.80	Put	Bond Future	19.4500		0.0195	13.4200	0.0134	(31.003)	0	0	900
2021/05/05	2040	05/08/2021	12.48	Put	Bond Future	822.2500		0.8222	719.4100	0.7194	(12.507)	0	0	0
2021/05/05	2040	05/08/2021	12.49	Call	Bond Future	9,008.6200		9.0086	9,060.2300	9.0602	0.573	0	0	0
2021/05/05	2040	05/08/2021	12.47	Put	Bond Future	833.0900		0.8331	729.4400	0.7294	(12.442)	0	0	0
2021/05/05	2040	04/11/2021	12.90	Call	Bond Future	10,476.0800		10.4761	10,478.4900	10.4785	0.023	0	0	0
2021/05/05	2040	04/11/2021	12.90	Put	Bond Future	1,330.5400		1.3305	1,179.2600	1.1793	(11.370)	0	0	0
2021/05/05	2040	04/11/2021	12.89	Call	Bond Future	10,434.6000		10.4346	10,436.2300	10.4362	0.016	0	0	0
2021/05/05	2040	04/11/2021	12.89	Put	Bond Future	1,342.9700		1.3430	1,190.9100	1.1909	(11.323)	0	0	0
2021/05/05	2040	04/11/2021			Bond Future	11.3588		84.4456	11.3353	84.5992	(0.207)	0.0000	0.0000	0
2021/05/05	2040	04/11/2021	12.91	Call	Bond Future	10,517.5900		10.5176	10,520.7800	10.5208	0.030	0	0	0
2021/05/05	2040	04/11/2021	12.91	Put	Bond Future	1,318.2100		1.3182	1,167.7100	1.1677	(11.417)	0	0	0
2021/05/05	2040	03/02/2022	11.58	Put	Bond Future	4,925.6300		4.9256	4,863.8800	4.8639	(1.254)	0	0	0
2021/05/05	2040	03/02/2022	11.59	Call	Bond Future	4,994.6800		4.9947	5,088.4300	5.0884	1.877	0	0	0
2021/05/05	2040	03/02/2022	11.57	Put	Bond Future	4,956.4000		4.9564	4,894.3500	4.8944	(1.252)	0	0	0
2021/05/05	2040	03/02/2022			Bond Future	11.5742		80.8946	11.5498	81.0498	(0.212)	0.0000	0.0000	0
2021/05/05	2040	03/02/2022	11.58	Call	Bond Future	4,962.0800		4.9621	5,055.5200	5.0555	1.883	0	0	0
2021/05/05	2040	03/02/2022	11.59	Put	Bond Future	4,895.0200		4.8950	4,833.5800	4.8336	(1.255)	0	0	0
2021/05/05	2040	03/02/2022	11.57	Call	Bond Future	4,929.5600		4.9296	5,022.7000	5.0227	1.889	0	0	0
2021/05/05	2040	05/05/2022	11.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2040	05/05/2022	11.92	Call	Bond Future	680.7200		0.6807	837.9300	0.8379	23.095	0	0	0
2021/05/05	2040	05/05/2022	11.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2040	05/05/2022			Bond Future	11.8083		81.7590	11.7827	81.9162	(0.217)	0.0000	0.0000	0
2021/05/05	2040	05/05/2022	11.91	Call	Bond Future	620.1900		0.6202	777.4000	0.7774	25.349	0	0	0
2021/05/05	2040	05/05/2022	11.90	Call	Bond Future	559.5800		0.5596	716.7900	0.7168	28.094	0	0	0
2021/05/05	2040	05/05/2022	11.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/05	2044	06/05/2021	12.44	Call	Bond Future	9,102.3500	9.1024	9,254.8300	9.2548	1.675	0	0	0
2021/05/05	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2044	06/05/2021	12.43	Call	Bond Future	9,045.3000	9.0453	9,197.7800	9.1978	1.686	0	0	0
2021/05/05	2044	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2044	06/05/2021	11.40	Call	Bond Future	2,731.3000	2.7313	2,874.8200	2.8748	5.255	0	0	0
2021/05/05	2044	06/05/2021	11.40	Put	Bond Future	9.1800	0.0092	0.2200	0.0002	(97.603)	0	0	3,100
2021/05/05	2044	06/05/2021	11.79	Call	Bond Future	5,224.4900	5.2245	5,376.9500	5.3770	2.918	0	0	0
2021/05/05	2044	06/05/2021	11.79	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	3,100
2021/05/05	2044	06/05/2021	11.10	Call	Bond Future	942.9000	0.9429	936.3800	0.9364	(0.691)	0	0	0
2021/05/05	2044	06/05/2021	12.50	Call	Bond Future	9,443.0200	9.4430	9,595.5000	9.5955	1.615	0	0	0
2021/05/05	2044	06/05/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,100
2021/05/05	2044	06/05/2021			Bond Future	10.9990	83.7351	10.9772	83.8876	(0.198)	0.0000	0.0000	41,065
2021/05/05	2044	06/05/2021	12.45	Call	Bond Future	9,159.3200	9.1593	9,311.8000	9.3118	1.665	0	0	0
2021/05/05	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2044	06/05/2021	10.70	Put	Bond Future	2,160.0700	2.1601	1,986.9400	1.9869	(8.015)	0	0	0
2021/05/05	2044	06/05/2021	10.70	Call	Bond Future	24.6400	0.0246	3.9900	0.0040	(83.807)	0	0	3,100
2021/05/05	2044	06/05/2021	11.10	Put	Bond Future	242.6100	0.2426	83.6100	0.0836	(65.537)	0	0	3,100
2021/05/05	2044	06/05/2021	11.90	Call	Bond Future	5,905.6900	5.9057	6,058.1700	6.0582	2.582	0	0	0
2021/05/05	2044	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2044	06/05/2021	11.35	Put	Bond Future	17.6800	0.0177	0.7400	0.0007	(95.814)	0	0	0
2021/05/05	2044	06/05/2021	11.35	Call	Bond Future	2,408.8400	2.4088	2,544.3800	2.5444	5.627	0	0	3,100
2021/05/05	2044	05/08/2021	12.60	Put	Bond Future	758.9500	0.7589	666.7400	0.6667	(12.150)	0	0	0
2021/05/05	2044	05/08/2021	12.61	Call	Bond Future	9,360.9900	9.3610	9,422.5900	9.4226	0.658	0	0	0
2021/05/05	2044	05/08/2021	12.61	Put	Bond Future	749.0400	0.7490	657.5800	0.6576	(12.210)	0	0	0
2021/05/05	2044	05/08/2021			Bond Future	11.2079	80.2167	11.1853	80.3698	(0.201)	0.0000	0.0000	60,253
2021/05/05	2044	05/08/2021	12.60	Call	Bond Future	9,315.2100	9.3152	9,376.0600	9.3761	0.653	0	0	0
2021/05/05	2044	05/08/2021	12.59	Call	Bond Future	9,269.4500	9.2695	9,329.5600	9.3296	0.648	0	0	0
2021/05/05	2044	05/08/2021	12.59	Put	Bond Future	768.9600	0.7690	676.0100	0.6760	(12.088)	0	0	0
2021/05/05	2044	04/11/2021	12.91	Call	Bond Future	10,369.0800	10.3691	10,374.6300	10.3746	0.054	0	0	0
2021/05/05	2044	04/11/2021	12.91	Put	Bond Future	1,384.1800	1.3842	1,236.4500	1.2364	(10.673)	0	0	0
2021/05/05	2044	04/11/2021			Bond Future	11.3964	81.1274	11.3731	81.2807	(0.204)	0.0000	0.0000	0
2021/05/05	2044	04/11/2021	12.90	Call	Bond Future	10,328.3100	10.3283	10,333.1100	10.3331	0.046	0	0	0
2021/05/05	2044	04/11/2021	12.90	Put	Bond Future	1,396.8900	1.3969	1,248.4100	1.2484	(10.629)	0	0	0
2021/05/05	2044	04/11/2021	12.89	Call	Bond Future	10,287.5600	10.2876	10,291.6100	10.2916	0.039	0	0	0
2021/05/05	2044	04/11/2021	12.89	Put	Bond Future	1,409.6900	1.4097	1,260.4600	1.2605	(10.586)	0	0	0
2021/05/05	2044	03/02/2022	11.59	Call	Bond Future	4,933.6800	4.9337	5,041.7900	5.0418	2.191	0	0	0
2021/05/05	2044	03/02/2022	11.59	Put	Bond Future	5,013.8000	5.0138	4,967.1600	4.9672	(0.930)	0	0	0
2021/05/05	2044	03/02/2022	11.60	Call	Bond Future	4,966.1700	4.9662	5,074.5800	5.0746	2.183	0	0	0
2021/05/05	2044	03/02/2022	11.60	Put	Bond Future	4,982.3900	4.9824	4,936.0500	4.9361	(0.930)	0	0	0
2021/05/05	2044	03/02/2022			Bond Future	11.6025	77.6641	11.5783	77.8189	(0.209)	0.0000	0.0000	0
2021/05/05	2044	03/02/2022	11.61	Call	Bond Future	4,999.0100	4.9990	5,107.7200	5.1077	2.175	0	0	0
2021/05/05	2044	03/02/2022	11.61	Put	Bond Future	4,951.4200	4.9514	4,905.3800	4.9054	(0.930)	0	0	0
2021/05/05	2044	05/05/2022	11.91	Call	Bond Future	516.1500	0.5162	672.8600	0.6729	30.361	0	0	0
2021/05/05	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2044	05/05/2022	11.92	Call	Bond Future	577.2300	0.5772	733.9400	0.7339	27.149	0	0	0
2021/05/05	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2044	05/05/2022			Bond Future	11.8260	78.4941	11.8007	78.6508	(0.214)	0.0000	0.0000	0
2021/05/05	2044	05/05/2022	11.93	Call	Bond Future	638.2200	0.6382	794.9300	0.7949	24.554	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
2021/05/05	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	2046	06/05/2021			Bond Future	105.7935	105.7935	105.1466	105.1466	(0.612)	0.0000	0.0000	12,206
2021/05/05	2046	05/08/2021			Bond Future	106.9092	106.9092	106.2543	106.2543	(0.613)	0.0000	0.0000	16,718
2021/05/05	2046	04/11/2021			Bond Future	106.3376	106.3376	105.6732	105.6732	(0.625)	0.0000	0.0000	0
2021/05/05	2046	03/02/2022			Bond Future	107.5633	107.5633	106.8908	106.8908	(0.625)	0.0000	0.0000	0
2021/05/05	2046	05/05/2022			Bond Future	106.8940	106.8940	106.2146	106.2146	(0.636)	0.0000	0.0000	0
2021/05/05	2050	06/05/2021			Bond Future	109.0534	109.0534	108.7218	108.7218	(0.304)	0.0000	0.0000	8,923
2021/05/05	2050	05/08/2021			Bond Future	108.2753	108.2753	107.9391	107.9391	(0.311)	0.0000	0.0000	11,184
2021/05/05	2050	04/11/2021			Bond Future	109.5285	109.5285	109.1861	109.1861	(0.313)	0.0000	0.0000	0
2021/05/05	2050	03/02/2022			Bond Future	108.8422	108.8422	108.4956	108.4956	(0.318)	0.0000	0.0000	0
2021/05/05	2050	05/05/2022			Bond Future	110.0326	110.0326	109.6828	109.6828	(0.318)	0.0000	0.0000	0
2021/05/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	AL37	06/05/2021			Index Future	784.6700	784.6700	783.9270	783.9270	(0.095)	0.0000	0.0000	0
2021/05/05	AL37	05/08/2021			Index Future	792.6530	792.6530	791.9000	791.9000	(0.095)	0.0000	0.0000	0
2021/05/05	AL37	04/11/2021			Index Future	801.7090	801.7090	800.9420	800.9420	(0.096)	0.0000	0.0000	0
2021/05/05	AL37	03/02/2022			Index Future	810.7550	810.7550	809.9780	809.9780	(0.096)	0.0000	0.0000	0
2021/05/05	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/05/05	AL7T	06/05/2021			Index Future	874.9400	874.9400	875.9180	875.9180	0.112	0.0000	0.0000	0
2021/05/05	AL7T	05/08/2021			Index Future	883.8420	883.8420	884.8260	884.8260	0.111	0.0000	0.0000	0
2021/05/05	AL7T	04/11/2021			Index Future	893.9400	893.9400	894.9300	894.9300	0.111	0.0000	0.0000	0
2021/05/05	AL7T	03/02/2022			Index Future	904.0260	904.0260	905.0260	905.0260	0.111	0.0000	0.0000	0
2021/05/05	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/05/05	ALBI	06/05/2021			Index Future	769.8470	769.8470	770.4500	770.4500	0.078	0.0000	0.0000	132
2021/05/05	ALBI	05/08/2021			Index Future	777.6800	777.6800	778.2870	778.2870	0.078	0.0000	0.0000	134
2021/05/05	ALBI	04/11/2021			Index Future	786.5650	786.5650	787.1730	787.1730	0.077	0.0000	0.0000	0
2021/05/05	ALBI	03/02/2022			Index Future	795.4400	795.4400	796.0540	796.0540	0.077	0.0000	0.0000	0
2021/05/05	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/05/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/05	ES33	06/05/2021			Bond Future	11.5111	75.0457	11.4878	75.1685	(0.203)	0.0000	0.0000	0
2021/05/05	ES33	05/08/2021			Bond Future	11.7703	75.8371	11.7461	75.9604	(0.205)	0.0000	0.0000	350
2021/05/05	ES33	04/11/2021			Bond Future	12.0211	72.9391	11.9962	73.0624	(0.207)	0.0000	0.0000	0
2021/05/05	ES33	03/02/2022			Bond Future	12.2956	73.7801	12.2696	73.9047	(0.211)	0.0000	0.0000	0
2021/05/05	ES33	05/05/2022			Bond Future	12.5884	70.8109	12.5611	70.9370	(0.216)	0.0000	0.0000	0
2021/05/05	ES42	06/05/2021			Bond Future	11.9504	74.0252	11.9326	74.1308	(0.149)	0.0000	0.0000	0
2021/05/05	ES42	05/08/2021			Bond Future	12.1923	74.8059	12.1739	74.9117	(0.151)	0.0000	0.0000	4,779
2021/05/05	ES42	04/11/2021			Bond Future	12.4286	71.4133	12.4096	71.5190	(0.153)	0.0000	0.0000	0
2021/05/05	ES42	03/02/2022			Bond Future	12.6780	72.2370	12.6582	72.3436	(0.156)	0.0000	0.0000	0
2021/05/05	ES42	05/05/2022			Bond Future	12.9529	68.7688	12.9320	68.8769	(0.161)	0.0000	0.0000	0
2021/05/05	GOVI	06/05/2021	678.68	Call	GOVI	819,580.0000	81.9580	825,650.0000	82.5650	0.741	0	0	0
2021/05/05	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	06/05/2021	678.67	Call	GOVI	819,680.0000	81.9680	825,750.0000	82.5750	0.741	0	0	0
2021/05/05	GOVI	06/05/2021			GOVI	760.6380	760.6380	761.2450	761.2450	0.080	0.0000	0.0000	15
2021/05/05	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	06/05/2021	678.69	Call	GOVI	819,480.0000	81.9480	825,550.0000	82.5550	0.741	0	0	0
2021/05/05	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	05/08/2021	719.14	Call	GOVI	492,370.0000	49.2370	498,480.0000	49.8480	1.241	0	0	0
2021/05/05	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	05/08/2021	719.13	Call	GOVI	492,470.0000	49.2470	498,580.0000	49.8580	1.241	0	0	0
2021/05/05	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	05/08/2021			GOVI	768.3770	768.3770	768.9880	768.9880	0.080	0.0000	0.0000	989
2021/05/05	GOVI	05/08/2021	719.15	Call	GOVI	492,270.0000	49.2270	498,380.0000	49.8380	1.241	0	0	0
2021/05/05	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	04/11/2021	728.41	Call	GOVI	487,450.0000	48.7450	493,580.0000	49.3580	1.258	0	0	0
2021/05/05	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	04/11/2021	728.40	Call	GOVI	487,550.0000	48.7550	493,680.0000	49.3680	1.257	0	0	0
2021/05/05	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	04/11/2021			GOVI	777.1550	777.1550	777.7680	777.7680	0.079	0.0000	0.0000	0
2021/05/05	GOVI	04/11/2021	728.42	Call	GOVI	487,350.0000	48.7350	493,480.0000	49.3480	1.258	0	0	0
2021/05/05	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	03/02/2022	792.76	Put	GOVI	68,360.0000	6.8360	62,170.0000	6.2170	(9.055)	0	0	0
2021/05/05	GOVI	03/02/2022			GOVI	785.9240	785.9240	786.5430	786.5430	0.079	0.0000	0.0000	0
2021/05/05	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	03/02/2022	792.75	Put	GOVI	68,260.0000	6.8260	62,070.0000	6.2070	(9.068)	0	0	0
2021/05/05	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	03/02/2022	792.74	Put	GOVI	68,160.0000	6.8160	61,970.0000	6.1970	(9.082)	0	0	0
2021/05/05	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/05/05	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/05	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/05/05	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/05	IGOV	06/05/2021			Index Future	283.8770	283.8770	283.5950	283.5950	(0.099)	0.0000	0.0000	302
2021/05/05	IGOV	05/08/2021			Index Future	286.8360	286.8360	286.5500	286.5500	(0.100)	0.0000	0.0000	580
2021/05/05	IGOV	04/11/2021			Index Future	290.1830	290.1830	289.8920	289.8920	(0.100)	0.0000	0.0000	16
2021/05/05	IGOV	03/02/2022			Index Future	293.5260	293.5260	293.2320	293.2320	(0.100)	0.0000	0.0000	0
2021/05/05	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/05/05	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/05	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/05	IS05	21/12/2021			Interest Rate Swap	90.7100	90.7100	90.7200	90.7200	0.011	0.0000	0.0000	51
2021/05/05	IS05	15/03/2022			Interest Rate Swap	90.1500	90.1500	90.1600	90.1600	0.011	0.0000	0.0000	0
2021/05/05	IS05	21/06/2022			Interest Rate Swap	90.3200	90.3200	90.3400	90.3400	0.022	0.0000	0.0000	0
2021/05/05	IS05	20/09/2022			Interest Rate Swap	93.5200	93.5200	93.5400	93.5400	0.021	0.0000	0.0000	0
2021/05/05	IS05	20/12/2022			Interest Rate Swap	94.0900	94.0900	94.1300	94.1300	0.043	0.0000	0.0000	0
2021/05/05	IS05	22/03/2023			Interest Rate Swap	86.5800	86.5800	86.6100	86.6100	0.035	0.0000	0.0000	0
2021/05/05	IS05	20/06/2023			Interest Rate Swap	92.2200	92.2200	92.2400	92.2400	0.022	0.0000	0.0000	0
2021/05/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/05	IS10	17/12/2025			Interest Rate Swap	80.6500	80.6500	80.6900	80.6900	0.050	0.0000	0.0000	0
2021/05/05	IS10	16/03/2026			Interest Rate Swap	77.2900	77.2900	77.3400	77.3400	0.065	0.0000	0.0000	0
2021/05/05	IS10	15/06/2026			Interest Rate Swap	75.8000	75.8000	75.8700	75.8700	0.092	0.0000	0.0000	0
2021/05/05	IS10	21/09/2026			Interest Rate Swap	77.9300	77.9300	78.0100	78.0100	0.103	0.0000	0.0000	0
2021/05/05	IS10	21/12/2026			Interest Rate Swap	82.0500	82.0500	82.1300	82.1300	0.098	0.0000	0.0000	0
2021/05/05	IS10	15/03/2027			Interest Rate Swap	80.6500	80.6500	80.7500	80.7500	0.124	0.0000	0.0000	0
2021/05/05	IS10	21/06/2027			Interest Rate Swap	82.8500	82.8500	82.9400	82.9400	0.109	0.0000	0.0000	0
2021/05/05	IS10	20/09/2027			Interest Rate Swap	88.7700	88.7700	88.8500	88.8500	0.090	0.0000	0.0000	0
2021/05/05	IS10	20/12/2027			Interest Rate Swap	89.3000	89.3000	89.3700	89.3700	0.078	0.0000	0.0000	0
2021/05/05	IS10	22/03/2028			Interest Rate Swap	82.4500	82.4500	82.5200	82.5200	0.085	0.0000	0.0000	0
2021/05/05	IS10	20/06/2028			Interest Rate Swap	90.3700	90.3700	90.4200	90.4200	0.055	0.0000	0.0000	0
2021/05/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/05	JBAF	19/05/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/05/05	JBAF	15/06/2021			Jibar Tradeable Future	3.7350	96.2650	3.7350	96.2650	0.000	0.0000	0.0000	0
2021/05/05	JBAF	21/07/2021			Jibar Tradeable Future	3.7500	96.2500	3.7600	96.2400	0.267	0.0000	0.0000	0
2021/05/05	JBAF	18/08/2021			Jibar Tradeable Future	3.8000	96.2000	3.8000	96.2000	0.000	0.0000	0.0000	0
2021/05/05	JBAF	15/09/2021			Jibar Tradeable Future	3.8150	96.1850	3.8250	96.1750	0.262	0.0000	0.0000	30,000
2021/05/05	JBAF	20/10/2021			Jibar Tradeable Future	3.8700	96.1300	3.8900	96.1100	0.517	0.0000	0.0000	0
2021/05/05	JBAF	15/12/2021			Jibar Tradeable Future	4.0100	95.9900	4.0400	95.9600	0.748	0.0000	0.0000	0
2021/05/05	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2550	95.7450	0.949	0.0000	0.0000	0
2021/05/05	JBAF	15/06/2022			Jibar Tradeable Future	4.5950	95.4050	4.6400	95.3600	0.979	0.0000	0.0000	471

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
2021/05/05	JBAF	21/09/2022			Jibar Tradeable Future	4.7700	95.2300	4.8300	95.1700	1.258	0.0000	0.0000	0
2021/05/05	JBAF	21/12/2022			Jibar Tradeable Future	5.1350	94.8650	5.1850	94.8150	0.974	0.0000	0.0000	0
2021/05/05	JBAF	15/03/2023			Jibar Tradeable Future	5.3250	94.6750	5.3950	94.6050	1.315	0.0000	0.0000	0
2021/05/05	R023	06/05/2021	7.58	Call	Bond Future	5,032.3600	5.0324	5,029.2400	5.0292	(0.062)	0	0	0
2021/05/05	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R023	06/05/2021			Bond Future	4.6493	106.8133	4.6511	106.8101	0.038	0.0000	0.0000	26,643
2021/05/05	R023	06/05/2021	7.57	Call	Bond Future	5,015.7300	5.0157	5,012.6100	5.0126	(0.062)	0	0	0
2021/05/05	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R023	06/05/2021	7.56	Call	Bond Future	4,999.1000	4.9991	4,995.9800	4.9960	(0.062)	0	0	0
2021/05/05	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R023	05/08/2021	5.30	Call	Bond Future	917.0000	0.9170	907.0600	0.9071	(1.084)	0	0	0
2021/05/05	R023	05/08/2021	5.30	Put	Bond Future	62.9100	0.0629	57.3600	0.0574	(8.822)	0	0	0
2021/05/05	R023	05/08/2021	5.29	Call	Bond Future	903.4100	0.9034	893.4000	0.8934	(1.108)	0	0	0
2021/05/05	R023	05/08/2021	5.29	Put	Bond Future	64.4300	0.0644	58.8100	0.0588	(8.723)	0	0	0
2021/05/05	R023	05/08/2021			Bond Future	4.7376	107.9128	4.7404	107.9084	0.061	0.0000	0.0000	15,675
2021/05/05	R023	05/08/2021	5.31	Call	Bond Future	930.6100	0.9306	920.7600	0.9208	(1.058)	0	0	0
2021/05/05	R023	05/08/2021	5.31	Put	Bond Future	61.4200	0.0614	55.9600	0.0560	(8.890)	0	0	0
2021/05/05	R023	04/11/2021	4.91	Call	Bond Future	468.1300	0.4681	452.9500	0.4530	(3.243)	0	0	0
2021/05/05	R023	04/11/2021	4.91	Put	Bond Future	280.3000	0.2803	271.5300	0.2715	(3.129)	0	0	0
2021/05/05	R023	04/11/2021	4.90	Call	Bond Future	459.8500	0.4598	444.6700	0.4447	(3.301)	0	0	0
2021/05/05	R023	04/11/2021	4.90	Put	Bond Future	284.8600	0.2849	276.0900	0.2761	(3.079)	0	0	0
2021/05/05	R023	04/11/2021			Bond Future	4.7639	105.2276	4.7689	105.2211	0.105	0.0000	0.0000	0
2021/05/05	R023	04/11/2021	4.92	Call	Bond Future	476.4700	0.4765	461.2900	0.4613	(3.186)	0	0	0
2021/05/05	R023	04/11/2021	4.92	Put	Bond Future	275.8000	0.2758	267.0300	0.2670	(3.180)	0	0	0
2021/05/05	R023	03/02/2022	5.08	Call	Bond Future	537.0500	0.5370	530.7900	0.5308	(1.166)	0	0	0
2021/05/05	R023	03/02/2022	5.08	Put	Bond Future	273.5000	0.2735	274.0800	0.2741	0.212	0	0	0
2021/05/05	R023	03/02/2022			Bond Future	4.8262	106.4155	4.8328	106.4087	0.136	0.0000	0.0000	0
2021/05/05	R023	03/02/2022	5.07	Call	Bond Future	530.0900	0.5301	523.8600	0.5239	(1.175)	0	0	0
2021/05/05	R023	03/02/2022	5.07	Put	Bond Future	276.9100	0.2769	277.5200	0.2775	0.220	0	0	0
2021/05/05	R023	03/02/2022	5.06	Call	Bond Future	523.5300	0.5235	516.6100	0.5166	(1.322)	0	0	0
2021/05/05	R023	03/02/2022	5.06	Put	Bond Future	280.7100	0.2807	280.6300	0.2806	(0.028)	0	0	0
2021/05/05	R023	05/05/2022	6.31	Call	Bond Future	1,049.4600	1.0495	1,042.9500	1.0430	(0.620)	0	0	0
2021/05/05	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R023	05/05/2022			Bond Future	4.9831	103.6465	4.9912	103.6400	0.164	0.0000	0.0000	0
2021/05/05	R023	05/05/2022	6.30	Call	Bond Future	1,041.6200	1.0416	1,035.1100	1.0351	(0.625)	0	0	0
2021/05/05	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R023	05/05/2022	6.29	Call	Bond Future	1,033.7700	1.0338	1,027.2600	1.0273	(0.630)	0	0	0
2021/05/05	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R035	06/05/2021	12.37	Call	Bond Future	10,249.0600	10.2491	10,425.7900	10.4258	1.724	0	0	0
2021/05/05	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R035	06/05/2021	10.55	Call	Bond Future	247.4400	0.2474	167.1100	0.1671	(32.464)	0	0	0
2021/05/05	R035	06/05/2021	10.55	Put	Bond Future	831.5200	0.8315	574.4600	0.5745	(30.914)	0	0	500
2021/05/05	R035	06/05/2021	10.05	Put	Bond Future	3,950.1700	3.9502	3,773.3100	3.7733	(4.477)	0	0	0
2021/05/05	R035	06/05/2021	10.05	Call	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	500
2021/05/05	R035	06/05/2021	10.40	Put	Bond Future	1,629.1700	1.6292	1,413.4000	1.4134	(13.244)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/05	R035	06/05/2021	12.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	600
2021/05/05	R035	06/05/2021	11.55	Call	Bond Future	5,626.9500		5.6270	5,803.6800	5.8037	3.141	0	0	0
2021/05/05	R035	06/05/2021	11.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,650
2021/05/05	R035	06/05/2021	12.77	Call	Bond Future	12,363.2600		12.3633	12,539.9900	12.5400	1.429	0	0	0
2021/05/05	R035	06/05/2021	12.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,650
2021/05/05	R035	06/05/2021	10.24	Put	Bond Future	2,655.0400		2.6550	2,472.9500	2.4729	(6.858)	0	0	0
2021/05/05	R035	06/05/2021	10.24	Call	Bond Future	5.6500		0.0056	0.2900	0.0003	(94.867)	0	0	223
2021/05/05	R035	06/05/2021			Bond Future	10.6396		89.0890	10.6124	89.2657	(0.256)	0.0000	0.0000	63,011
2021/05/05	R035	06/05/2021	12.36	Call	Bond Future	10,195.0600		10.1951	10,371.7900	10.3718	1.733	0	0	0
2021/05/05	R035	06/05/2021	12.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R035	06/05/2021	12.35	Call	Bond Future	10,141.0100		10.1410	10,317.7400	10.3177	1.743	0	0	0
2021/05/05	R035	06/05/2021	11.05	Call	Bond Future	2,612.4000		2.6124	2,781.5300	2.7815	6.474	0	0	0
2021/05/05	R035	06/05/2021	11.05	Put	Bond Future	7.7100		0.0077	0.1100	0.0001	(98.573)	0	0	500
2021/05/05	R035	06/05/2021	10.40	Call	Bond Future	54.4200		0.0544	15.3800	0.0154	(71.738)	0	0	0
2021/05/05	R035	06/05/2021	11.15	Put	Bond Future	1.8300		0.0018	0.0100	0.0000	(99.454)	0	0	0
2021/05/05	R035	06/05/2021	11.15	Call	Bond Future	3,223.9600		3.2240	3,398.8700	3.3989	5.425	0	0	0
2021/05/05	R035	06/05/2021	12.91	Call	Bond Future	13,082.6500		13.0827	13,259.3800	13.2594	1.351	0	0	0
2021/05/05	R035	06/05/2021	10.81	Put	Bond Future	123.6700		0.1237	23.5500	0.0236	(80.957)	0	0	0
2021/05/05	R035	06/05/2021	10.81	Call	Bond Future	1,219.1700		1.2192	1,295.7800	1.2958	6.284	0	0	1,650
2021/05/05	R035	06/05/2021	12.02	Call	Bond Future	8,325.0300		8.3250	8,501.7600	8.5018	2.123	0	0	0
2021/05/05	R035	06/05/2021	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	223
2021/05/05	R035	06/05/2021	11.32	Call	Bond Future	4,256.8400		4.2568	4,433.4600	4.4335	4.149	0	0	0
2021/05/05	R035	06/05/2021	11.32	Put	Bond Future	0.1100		0.0001	0.0000	0.0000	(100.000)	0	0	223
2021/05/05	R035	05/08/2021	11.37	Call	Bond Future	4,919.8700		4.9199	5,003.7500	5.0038	1.705	0	0	0
2021/05/05	R035	05/08/2021	11.37	Put	Bond Future	1,814.9400		1.8149	1,721.2500	1.7213	(5.162)	0	0	100
2021/05/05	R035	05/08/2021	5.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R035	05/08/2021	5.31	Put	Bond Future	48,084.6600		48.0847	47,907.0900	47.9071	(0.369)	0	0	0
2021/05/05	R035	05/08/2021			Bond Future	10.8630		90.0060	10.8348	90.1836	(0.260)	0.0000	0.0000	91,665
2021/05/05	R035	05/08/2021	10.77	Call	Bond Future	2,783.6300		2.7836	2,800.5000	2.8005	0.606	0	0	0
2021/05/05	R035	05/08/2021	10.77	Put	Bond Future	3,371.3600		3.3714	3,210.6600	3.2107	(4.767)	0	0	100
2021/05/05	R035	05/08/2021	10.02	Put	Bond Future	6,532.8900		6.5329	6,355.1800	6.3552	(2.720)	0	0	0
2021/05/05	R035	05/08/2021	10.02	Call	Bond Future	984.7800		0.9848	984.6400	0.9846	(0.014)	0	0	100
2021/05/05	R035	05/08/2021	5.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R035	05/08/2021	5.30	Put	Bond Future	48,201.2400		48.2012	48,023.6700	48.0237	(0.368)	0	0	0
2021/05/05	R035	05/08/2021	5.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R035	05/08/2021	5.29	Put	Bond Future	48,317.9500		48.3180	48,140.3800	48.1404	(0.368)	0	0	0
2021/05/05	R035	04/11/2021	11.20	Put	Bond Future	3,680.1200		3.6801	3,510.3000	3.5103	(4.615)	0	0	350
2021/05/05	R035	04/11/2021	10.60	Call	Bond Future	2,668.5300		2.6685	2,659.5600	2.6596	(0.336)	0	0	0
2021/05/05	R035	04/11/2021	10.60	Put	Bond Future	5,650.2300		5.6502	5,463.3600	5.4634	(3.307)	0	0	350
2021/05/05	R035	04/11/2021	10.11	Put	Bond Future	7,811.2800		7.8113	7,583.1600	7.5832	(2.920)	0	0	0
2021/05/05	R035	04/11/2021	10.11	Call	Bond Future	1,599.3900		1.5994	1,549.1700	1.5492	(3.140)	0	0	350
2021/05/05	R035	04/11/2021	10.12	Put	Bond Future	7,760.4900		7.7605	7,534.6800	7.5347	(2.910)	0	0	0
2021/05/05	R035	04/11/2021	10.12	Call	Bond Future	1,616.2100		1.6162	1,568.3000	1.5683	(2.964)	0	0	400
2021/05/05	R035	04/11/2021	10.62	Put	Bond Future	5,573.8100		5.5738	5,387.3500	5.3874	(3.345)	0	0	0
2021/05/05	R035	04/11/2021	10.62	Call	Bond Future	2,720.4400		2.7204	2,711.8800	2.7119	(0.315)	0	0	400
2021/05/05	R035	04/11/2021	11.75	Put	Bond Future	2,430.0000		2.4300	2,324.3300	2.3243	(4.349)	0	0	782
2021/05/05	R035	04/11/2021	11.08	Call	Bond Future	4,048.1000		4.0481	4,050.6600	4.0507	0.063	0	0	0
2021/05/05	R035	04/11/2021	11.08	Put	Bond Future	4,023.1200		4.0231	3,847.7800	3.8478	(4.358)	0	0	782

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
2021/05/05	R035	04/11/2021	10.23	Put	Bond Future	7,214.6600	7.2147	7,017.2900	7.0173	(2.736)	0	0	0
2021/05/05	R035	04/11/2021	12.53	Call	Bond Future	9,554.5800	9.5546	9,592.3800	9.5924	0.396	0	0	0
2021/05/05	R035	04/11/2021	12.53	Put	Bond Future	1,307.0200	1.3070	1,166.9200	1.1669	(10.719)	0	0	0
2021/05/05	R035	04/11/2021			Bond Future	11.0759	86.5508	11.0468	86.7288	(0.262)	0.0000	0.0000	0
2021/05/05	R035	04/11/2021	11.20	Call	Bond Future	4,433.4500	4.4335	4,441.5300	4.4415	0.182	0	0	0
2021/05/05	R035	04/11/2021	13.82	Call	Bond Future	14,942.7100	14.9427	15,062.5500	15.0626	0.802	0	0	0
2021/05/05	R035	04/11/2021	13.82	Put	Bond Future	336.3300	0.3363	278.2700	0.2783	(17.263)	0	0	400
2021/05/05	R035	04/11/2021	11.75	Call	Bond Future	6,407.6700	6.4077	6,479.9000	6.4799	1.127	0	0	0
2021/05/05	R035	04/11/2021	10.23	Call	Bond Future	1,809.3900	1.8094	1,789.9200	1.7899	(1.076)	0	0	782
2021/05/05	R035	04/11/2021	12.52	Call	Bond Future	9,514.4500	9.5145	9,551.5000	9.5515	0.389	0	0	0
2021/05/05	R035	04/11/2021	12.52	Put	Bond Future	1,319.5000	1.3195	1,178.6500	1.1786	(10.674)	0	0	0
2021/05/05	R035	04/11/2021	12.51	Call	Bond Future	9,474.3600	9.4744	9,510.6700	9.5107	0.383	0	0	0
2021/05/05	R035	04/11/2021	12.51	Put	Bond Future	1,332.0800	1.3321	1,190.4900	1.1905	(10.629)	0	0	0
2021/05/05	R035	03/02/2022	11.28	Call	Bond Future	4,547.0200	4.5470	4,635.3400	4.6353	1.942	0	0	0
2021/05/05	R035	03/02/2022	11.28	Put	Bond Future	4,722.1100	4.7221	4,630.8300	4.6308	(1.933)	0	0	200
2021/05/05	R035	03/02/2022	10.26	Put	Bond Future	8,591.4500	8.5914	8,414.3000	8.4143	(2.062)	0	0	0
2021/05/05	R035	03/02/2022	10.26	Call	Bond Future	2,026.4000	2.0264	2,028.8500	2.0288	0.121	0	0	200
2021/05/05	R035	03/02/2022	11.73	Call	Bond Future	5,996.9600	5.9970	6,119.7100	6.1197	2.047	0	0	0
2021/05/05	R035	03/02/2022	11.73	Put	Bond Future	3,559.7100	3.5597	3,502.8600	3.5029	(1.597)	0	0	280
2021/05/05	R035	03/02/2022	11.03	Call	Bond Future	3,816.0300	3.8160	3,897.8000	3.8978	2.143	0	0	0
2021/05/05	R035	03/02/2022	11.39	Call	Bond Future	4,885.7800	4.8858	4,976.8800	4.9769	1.865	0	0	0
2021/05/05	R035	03/02/2022	11.39	Put	Bond Future	4,411.1300	4.4111	4,322.6300	4.3226	(2.006)	0	0	683
2021/05/05	R035	03/02/2022	10.65	Call	Bond Future	2,821.3500	2.8213	2,895.0900	2.8951	2.614	0	0	0
2021/05/05	R035	03/02/2022	11.23	Call	Bond Future	4,396.2800	4.3963	4,483.3700	4.4834	1.981	0	0	0
2021/05/05	R035	03/02/2022	11.23	Put	Bond Future	4,869.1400	4.8691	4,776.6300	4.7766	(1.900)	0	0	0
2021/05/05	R035	03/02/2022	11.22	Call	Bond Future	4,366.2800	4.3663	4,453.3100	4.4533	1.993	0	0	0
2021/05/05	R035	03/02/2022	11.22	Put	Bond Future	4,898.8800	4.8989	4,806.3100	4.8063	(1.890)	0	0	0
2021/05/05	R035	03/02/2022			Bond Future	11.3095	87.5281	11.2792	87.7077	(0.268)	0.0000	0.0000	0
2021/05/05	R035	03/02/2022	11.88	Call	Bond Future	6,525.9000	6.5259	6,662.4700	6.6625	2.093	0	0	0
2021/05/05	R035	03/02/2022	11.88	Put	Bond Future	3,244.2500	3.2443	3,201.2200	3.2012	(1.326)	0	0	200
2021/05/05	R035	03/02/2022	11.03	Put	Bond Future	5,495.4400	5.4954	5,397.6100	5.3976	(1.780)	0	0	280
2021/05/05	R035	03/02/2022	10.10	Put	Bond Future	9,391.9800	9.3920	9,209.5400	9.2095	(1.943)	0	0	0
2021/05/05	R035	03/02/2022	10.10	Call	Bond Future	1,761.6400	1.7616	1,758.8000	1.7588	(0.161)	0	0	280
2021/05/05	R035	03/02/2022	10.65	Put	Bond Future	6,863.0400	6.8630	6,757.1800	6.7572	(1.542)	0	0	683
2021/05/05	R035	03/02/2022	9.70	Put	Bond Future	11,580.9200	11.5809	11,393.6300	11.3936	(1.617)	0	0	0
2021/05/05	R035	03/02/2022	9.70	Call	Bond Future	1,207.8100	1.2078	1,200.1200	1.2001	(0.637)	0	0	683
2021/05/05	R035	03/02/2022	11.24	Call	Bond Future	4,426.3600	4.4264	4,513.8200	4.5138	1.976	0	0	0
2021/05/05	R035	03/02/2022	11.24	Put	Bond Future	4,839.5500	4.8395	4,747.4100	4.7474	(1.904)	0	0	0
2021/05/05	R035	05/05/2022	11.64	Call	Bond Future	483.1900	0.4832	665.1000	0.6651	37.648	0	0	0
2021/05/05	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R035	05/05/2022	11.63	Call	Bond Future	426.2600	0.4263	608.1700	0.6082	42.676	0	0	0
2021/05/05	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R035	05/05/2022			Bond Future	11.5554	83.9893	11.5238	84.1712	(0.274)	0.0000	0.0000	0
2021/05/05	R035	05/05/2022	11.65	Call	Bond Future	540.0600	0.5401	721.9700	0.7220	33.683	0	0	0
2021/05/05	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R186	06/05/2021	10.77	Call	Bond Future	15,553.7600	15.5538	15,462.4100	15.4624	(0.587)	0	0	0
2021/05/05	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/05	R186	06/05/2021	10.76	Call	Bond Future	15,512.7100	15.5127	15,421.3600	15.4214	(0.589)	0	0	0
2021/05/05	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R186	06/05/2021	7.60	Put	Bond Future	6.7400	0.0067	0.5300	0.0005	(92.136)	0	0	5,000
2021/05/05	R186	06/05/2021	7.60	Call	Bond Future	1,385.2900	1.3853	1,287.7300	1.2877	(7.043)	0	0	5,000
2021/05/05	R186	06/05/2021			Bond Future	7.3187	118.4814	7.3372	118.3900	0.253	0.0000	0.0000	39,799
2021/05/05	R186	06/05/2021	10.78	Call	Bond Future	15,594.7900	15.5948	15,503.4400	15.5034	(0.586)	0	0	0
2021/05/05	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R186	06/05/2021	7.30	Call	Bond Future	234.5600	0.2346	111.1800	0.1112	(52.601)	0	0	0
2021/05/05	R186	06/05/2021	7.30	Put	Bond Future	326.8500	0.3269	294.8200	0.2948	(9.800)	0	0	0
2021/05/05	R186	05/08/2021	8.62	Call	Bond Future	5,328.0400	5.3280	5,219.8900	5.2199	(2.030)	0	0	0
2021/05/05	R186	05/08/2021	8.62	Put	Bond Future	284.5300	0.2845	270.0200	0.2700	(5.100)	0	0	0
2021/05/05	R186	05/08/2021	8.61	Call	Bond Future	5,289.6200	5.2896	5,181.3600	5.1814	(2.047)	0	0	0
2021/05/05	R186	05/08/2021	8.61	Put	Bond Future	290.4500	0.2905	275.8300	0.2758	(5.034)	0	0	0
2021/05/05	R186	05/08/2021			Bond Future	7.5143	114.4211	7.5343	114.3275	0.266	0.0000	0.0000	93,078
2021/05/05	R186	05/08/2021	8.63	Call	Bond Future	5,366.5200	5.3665	5,258.4900	5.2585	(2.013)	0	0	0
2021/05/05	R186	05/08/2021	8.63	Put	Bond Future	278.7100	0.2787	264.3200	0.2643	(5.163)	0	0	0
2021/05/05	R186	04/11/2021	7.77	Call	Bond Future	0.0000	0.0000	2,236.7900	2.2368	100.000	0	0	0
2021/05/05	R186	04/11/2021	8.10	Call	Bond Future	3,236.8800	3.2369	3,095.7000	3.0957	(4.362)	0	0	0
2021/05/05	R186	04/11/2021	8.10	Put	Bond Future	1,434.6300	1.4346	1,390.4000	1.3904	(3.083)	0	0	0
2021/05/05	R186	04/11/2021	8.09	Call	Bond Future	3,208.3800	3.2084	3,067.2800	3.0673	(4.398)	0	0	0
2021/05/05	R186	04/11/2021	8.09	Put	Bond Future	1,449.8700	1.4499	1,405.7200	1.4057	(3.045)	0	0	0
2021/05/05	R186	04/11/2021			Bond Future	7.6921	115.7184	7.7138	115.6215	0.282	0.0000	0.0000	0
2021/05/05	R186	04/11/2021	8.77	Call	Bond Future	0.0000	0.0000	5,237.8300	5.2378	100.000	0	0	0
2021/05/05	R186	04/11/2021	8.77	Put	Bond Future	0.0000	0.0000	650.6800	0.6507	100.000	0	0	15,177
2021/05/05	R186	04/11/2021	7.77	Put	Bond Future	0.0000	0.0000	1,986.7000	1.9867	100.000	0	0	15,177
2021/05/05	R186	04/11/2021	8.11	Call	Bond Future	3,265.5000	3.2655	3,124.2500	3.1243	(4.326)	0	0	0
2021/05/05	R186	04/11/2021	8.11	Put	Bond Future	1,419.5200	1.4195	1,375.2200	1.3752	(3.121)	0	0	0
2021/05/05	R186	03/02/2022	7.30	Call	Bond Future	1,424.3500	1.4244	1,342.4800	1.3425	(5.748)	0	0	0
2021/05/05	R186	03/02/2022	7.30	Put	Bond Future	3,985.5900	3.9856	4,002.1000	4.0021	0.414	0	0	0
2021/05/05	R186	03/02/2022			Bond Future	7.8968	111.7432	7.9201	111.6449	0.295	0.0000	0.0000	0
2021/05/05	R186	03/02/2022	7.28	Call	Bond Future	1,393.5700	1.3936	1,312.5000	1.3125	(5.817)	0	0	0
2021/05/05	R186	03/02/2022	7.28	Put	Bond Future	4,041.9200	4.0419	4,059.2300	4.0592	0.428	0	0	0
2021/05/05	R186	03/02/2022	7.29	Call	Bond Future	1,408.9100	1.4089	1,327.4300	1.3274	(5.783)	0	0	0
2021/05/05	R186	03/02/2022	7.29	Put	Bond Future	4,013.7000	4.0137	4,030.6000	4.0306	0.421	0	0	0
2021/05/05	R186	05/05/2022	8.32	Call	Bond Future	703.3000	0.7033	604.3200	0.6043	(14.074)	0	0	0
2021/05/05	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R186	05/05/2022			Bond Future	8.1432	112.9384	8.1680	112.8394	0.305	0.0000	0.0000	0
2021/05/05	R186	05/05/2022	8.30	Call	Bond Future	624.0400	0.6240	525.0600	0.5251	(15.861)	0	0	0
2021/05/05	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R186	05/05/2022	8.31	Call	Bond Future	663.6800	0.6637	564.7000	0.5647	(14.914)	0	0	0
2021/05/05	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R197	06/05/2021			Bond Future	322.4565	322.4565	322.6000	322.6000	0.044	0.0000	0.0000	2,644
2021/05/05	R197	05/08/2021			Bond Future	317.8726	317.8726	318.0139	318.0139	0.044	0.0000	0.0000	1,760
2021/05/05	R197	04/11/2021			Bond Future	321.5506	321.5506	321.6876	321.6876	0.043	0.0000	0.0000	0
2021/05/05	R197	03/02/2022			Bond Future	317.1532	317.1532	317.2907	317.2907	0.043	0.0000	0.0000	0
2021/05/05	R197	05/05/2022			Bond Future	320.6219	320.6219	320.7623	320.7623	0.044	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
2021/05/05	R202	06/05/2021			Bond Future	231.4895	231.4895	231.6420	231.6420	0.066	0.0000	0.0000	7,827
2021/05/05	R202	05/08/2021			Bond Future	229.6898	229.6898	229.8414	229.8414	0.066	0.0000	0.0000	9,319
2021/05/05	R202	04/11/2021			Bond Future	232.3471	232.3471	232.4963	232.4963	0.064	0.0000	0.0000	0
2021/05/05	R202	03/02/2022			Bond Future	230.7207	230.7207	230.8710	230.8710	0.065	0.0000	0.0000	0
2021/05/05	R202	05/05/2022			Bond Future	233.2447	233.2447	233.3973	233.3973	0.065	0.0000	0.0000	0
2021/05/05	R209	06/05/2021	12.23	Call	Bond Future	8,560.8000	8.5608	8,681.5400	8.6815	1.410	0	0	0
2021/05/05	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R209	06/05/2021	12.22	Call	Bond Future	8,514.4000	8.5144	8,635.1400	8.6351	1.418	0	0	0
2021/05/05	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R209	06/05/2021	9.50	Put	Bond Future	6,368.3600	6.3684	6,247.6200	6.2476	(1.896)	0	0	0
2021/05/05	R209	06/05/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,150
2021/05/05	R209	06/05/2021	10.35	Call	Bond Future	80.3600	0.0804	29.1300	0.0291	(63.751)	0	0	500
2021/05/05	R209	06/05/2021	9.75	Put	Bond Future	4,790.2500	4.7902	4,669.5100	4.6695	(2.521)	0	0	0
2021/05/05	R209	06/05/2021	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,050
2021/05/05	R209	06/05/2021	11.00	Call	Bond Future	2,433.1800	2.4332	2,548.1900	2.5482	4.727	0	0	0
2021/05/05	R209	06/05/2021	11.00	Put	Bond Future	5.8500	0.0059	0.1200	0.0001	(97.949)	0	0	3,500
2021/05/05	R209	06/05/2021	10.00	Put	Bond Future	3,259.5800	3.2596	3,138.3200	3.1383	(3.720)	0	0	0
2021/05/05	R209	06/05/2021	10.00	Call	Bond Future	0.5200	0.0005	0.0000	0.0000	(100.000)	0	0	0
2021/05/05	R209	06/05/2021	12.25	Call	Bond Future	8,653.4500	8.6535	8,774.1900	8.7742	1.395	0	0	0
2021/05/05	R209	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,350
2021/05/05	R209	06/05/2021			Bond Future	10.5585	68.6999	10.5371	68.8206	(0.202)	0.0000	0.0000	9,504
2021/05/05	R209	06/05/2021	12.24	Call	Bond Future	8,607.1600	8.6072	8,727.9000	8.7279	1.403	0	0	0
2021/05/05	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R209	06/05/2021	10.35	Put	Bond Future	1,271.5700	1.2716	1,099.6000	1.0996	(13.524)	0	0	0
2021/05/05	R209	06/05/2021	10.60	Call	Bond Future	570.4100	0.5704	517.4500	0.5174	(9.285)	0	0	0
2021/05/05	R209	06/05/2021	10.60	Put	Bond Future	336.6800	0.3367	162.9800	0.1630	(51.592)	0	0	1,750
2021/05/05	R209	06/05/2021	11.60	Call	Bond Future	5,529.4900	5.5295	5,650.2300	5.6502	2.184	0	0	0
2021/05/05	R209	06/05/2021	11.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2021/05/05	R209	06/05/2021	10.25	Put	Bond Future	1,799.0400	1.7990	1,656.9100	1.6569	(7.900)	0	0	0
2021/05/05	R209	06/05/2021	10.25	Call	Bond Future	25.8400	0.0258	4.4500	0.0045	(82.779)	0	0	5,325
2021/05/05	R209	06/05/2021	11.25	Call	Bond Future	3,746.6800	3.7467	3,867.2900	3.8673	3.219	0	0	0
2021/05/05	R209	06/05/2021	11.25	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	9,150
2021/05/05	R209	05/08/2021	11.81	Call	Bond Future	6,368.2300	6.3682	6,422.3600	6.4224	0.850	0	0	0
2021/05/05	R209	05/08/2021	11.81	Put	Bond Future	914.5500	0.9145	847.4900	0.8475	(7.333)	0	0	0
2021/05/05	R209	05/08/2021			Bond Future	10.7551	69.4071	10.7331	69.5283	(0.205)	0.0000	0.0000	28,121
2021/05/05	R209	05/08/2021	11.80	Call	Bond Future	6,329.1600	6.3292	6,384.9100	6.3849	0.881	0	0	0
2021/05/05	R209	05/08/2021	11.80	Put	Bond Future	924.1100	0.9241	858.6700	0.8587	(7.081)	0	0	0
2021/05/05	R209	05/08/2021	11.79	Call	Bond Future	6,290.0300	6.2900	6,347.5100	6.3475	0.914	0	0	0
2021/05/05	R209	05/08/2021	11.79	Put	Bond Future	933.6700	0.9337	869.9600	0.8700	(6.824)	0	0	0
2021/05/05	R209	04/11/2021	10.50	Call	Bond Future	2,553.0400	2.5530	2,481.2200	2.4812	(2.813)	0	0	0
2021/05/05	R209	04/11/2021	12.00	Call	Bond Future	7,050.0600	7.0501	7,028.4900	7.0285	(0.306)	0	0	0
2021/05/05	R209	04/11/2021	12.00	Put	Bond Future	1,708.7700	1.7088	1,565.9000	1.5659	(8.361)	0	0	6,500
2021/05/05	R209	04/11/2021	12.19	Call	Bond Future	7,678.0000	7.6780	7,667.7700	7.6678	(0.133)	0	0	0
2021/05/05	R209	04/11/2021	12.19	Put	Bond Future	1,444.5800	1.4446	1,313.0500	1.3131	(9.105)	0	0	0
2021/05/05	R209	04/11/2021	12.17	Call	Bond Future	7,611.1300	7.6111	7,599.6900	7.5997	(0.150)	0	0	0
2021/05/05	R209	04/11/2021			Bond Future	10.9413	67.0532	10.9187	67.1745	(0.207)	0.0000	0.0000	3,675
2021/05/05	R209	04/11/2021	10.50	Put	Bond Future	4,978.8100	4.9788	4,785.6900	4.7857	(3.879)	0	0	10,000

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
2021/05/05	R209	04/11/2021	9.50	Put	Bond Future	9,332.9900	9.3330	9,148.4300	9.1484	(1.978)	0	0	0
2021/05/05	R209	04/11/2021	9.50	Call	Bond Future	924.8100	0.9248	861.5500	0.8616	(6.840)	0	0	4,750
2021/05/05	R209	04/11/2021	12.18	Call	Bond Future	7,644.5400	7.6445	7,633.7100	7.6337	(0.142)	0	0	0
2021/05/05	R209	04/11/2021	12.18	Put	Bond Future	1,457.6000	1.4576	1,325.4700	1.3255	(9.065)	0	0	0
2021/05/05	R209	04/11/2021	12.17	Put	Bond Future	1,470.7200	1.4707	1,337.9800	1.3380	(9.026)	0	0	0
2021/05/05	R209	03/02/2022	11.03	Call	Bond Future	3,957.8900	3.9579	3,909.3000	3.9093	(1.228)	0	0	0
2021/05/05	R209	03/02/2022	11.03	Put	Bond Future	4,538.9700	4.5390	4,368.0300	4.3680	(3.766)	0	0	0
2021/05/05	R209	03/02/2022	11.02	Call	Bond Future	3,932.1800	3.9322	3,883.3400	3.8833	(1.242)	0	0	0
2021/05/05	R209	03/02/2022	11.02	Put	Bond Future	4,566.1400	4.5661	4,394.9500	4.3950	(3.749)	0	0	0
2021/05/05	R209	03/02/2022			Bond Future	11.1406	67.8105	11.1172	67.9328	(0.210)	0.0000	0.0000	0
2021/05/05	R209	03/02/2022	11.04	Call	Bond Future	3,983.9200	3.9839	3,935.3500	3.9354	(1.219)	0	0	0
2021/05/05	R209	03/02/2022	11.04	Put	Bond Future	4,512.1700	4.5122	4,341.2500	4.3413	(3.788)	0	0	0
2021/05/05	R209	05/05/2022	11.43	Call	Bond Future	370.2500	0.3702	494.2300	0.4942	33.485	0	0	0
2021/05/05	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R209	05/05/2022	11.44	Call	Bond Future	420.5700	0.4206	544.5500	0.5445	29.479	0	0	0
2021/05/05	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R209	05/05/2022			Bond Future	11.3568	65.3961	11.3324	65.5201	(0.215)	0.0000	0.0000	0
2021/05/05	R209	05/05/2022	11.45	Call	Bond Future	470.8400	0.4708	594.8200	0.5948	26.332	0	0	0
2021/05/05	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R210	06/05/2021			Bond Future	203.5356	203.5356	204.1610	204.1610	0.307	0.0000	0.0000	948
2021/05/05	R210	05/08/2021			Bond Future	205.6819	205.6819	206.3117	206.3117	0.306	0.0000	0.0000	1,486
2021/05/05	R210	04/11/2021			Bond Future	205.3200	205.3200	205.9533	205.9533	0.308	0.0000	0.0000	0
2021/05/05	R210	03/02/2022			Bond Future	207.6862	207.6862	208.3262	208.3262	0.308	0.0000	0.0000	0
2021/05/05	R210	05/05/2022			Bond Future	207.1603	207.1603	207.8080	207.8080	0.313	0.0000	0.0000	0
2021/05/05	R212	06/05/2021			Bond Future	172.1865	172.1865	172.2763	172.2763	0.052	0.0000	0.0000	2,905
2021/05/05	R212	05/08/2021			Bond Future	171.6695	171.6695	171.7583	171.7583	0.052	0.0000	0.0000	1,583
2021/05/05	R212	04/11/2021			Bond Future	173.6563	173.6563	173.7429	173.7429	0.050	0.0000	0.0000	0
2021/05/05	R213	06/05/2021	11.91	Call	Bond Future	11,832.1800	11.8322	11,981.8200	11.9818	1.265	0	0	0
2021/05/05	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R213	06/05/2021			Bond Future	9.5740	85.2127	9.5472	85.3623	(0.279)	0.0000	0.0000	1,864
2021/05/05	R213	06/05/2021	11.90	Call	Bond Future	11,786.4000	11.7864	11,936.0400	11.9360	1.270	0	0	0
2021/05/05	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R213	06/05/2021	11.89	Call	Bond Future	11,740.5800	11.7406	11,890.2200	11.8902	1.275	0	0	0
2021/05/05	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R213	05/08/2021	10.14	Put	Bond Future	1,659.4700	1.6595	1,551.3700	1.5514	(6.514)	0	0	0
2021/05/05	R213	05/08/2021	9.34	Put	Bond Future	3,882.5500	3.8825	3,721.5400	3.7215	(4.147)	0	0	0
2021/05/05	R213	05/08/2021	9.34	Call	Bond Future	1,440.6300	1.4406	1,429.8000	1.4298	(0.752)	0	0	0
2021/05/05	R213	05/08/2021	10.85	Call	Bond Future	6,243.5600	6.2436	6,323.8400	6.3238	1.286	0	0	0
2021/05/05	R213	05/08/2021	10.85	Put	Bond Future	710.7000	0.7107	640.8000	0.6408	(9.835)	0	0	0
2021/05/05	R213	05/08/2021	10.84	Call	Bond Future	6,202.6200	6.2026	6,284.0300	6.2840	1.313	0	0	0
2021/05/05	R213	05/08/2021	10.84	Put	Bond Future	719.3000	0.7193	650.5300	0.6505	(9.561)	0	0	0
2021/05/05	R213	05/08/2021			Bond Future	9.7822	86.0898	9.7545	86.2400	(0.283)	0.0000	0.0000	9,054
2021/05/05	R213	05/08/2021	10.78	Call	Bond Future	5,958.0900	5.9581	6,046.8700	6.0469	1.490	0	0	0
2021/05/05	R213	05/08/2021	10.78	Put	Bond Future	772.8900	0.7729	711.4900	0.7115	(7.944)	0	0	0
2021/05/05	R213	05/08/2021	10.14	Call	Bond Future	3,569.2300	3.5692	3,611.3100	3.6113	1.179	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
2021/05/05	R213	05/08/2021	10.86	Call	Bond Future	6,284.5500	6.2846	6,363.7200	6.3637	1.260	0	0	0
2021/05/05	R213	05/08/2021	10.86	Put	Bond Future	702.1900	0.7022	631.1800	0.6312	(10.113)	0	0	0
2021/05/05	R213	04/11/2021	11.10	Put	Bond Future	1,327.2500	1.3272	1,197.6000	1.1976	(9.768)	0	0	0
2021/05/05	R213	04/11/2021	11.11	Call	Bond Future	6,988.1000	6.9881	7,009.4100	7.0094	0.305	0	0	0
2021/05/05	R213	04/11/2021	11.09	Put	Bond Future	1,340.4500	1.3404	1,210.1300	1.2101	(9.722)	0	0	0
2021/05/05	R213	04/11/2021			Bond Future	9.9802	83.5356	9.9517	83.6859	(0.286)	0.0000	0.0000	0
2021/05/05	R213	04/11/2021	11.10	Call	Bond Future	6,953.2400	6.9532	6,973.8800	6.9739	0.297	0	0	0
2021/05/05	R213	04/11/2021	11.11	Put	Bond Future	1,314.1600	1.3142	1,185.1800	1.1852	(9.815)	0	0	0
2021/05/05	R213	04/11/2021	11.09	Call	Bond Future	6,918.4600	6.9185	6,938.4300	6.9384	0.289	0	0	0
2021/05/05	R213	03/02/2022	10.67	Call	Bond Future	5,169.7600	5.1698	5,166.2000	5.1662	(0.069)	0	0	0
2021/05/05	R213	03/02/2022	10.67	Put	Bond Future	2,818.1300	2.8181	2,662.8400	2.6628	(5.510)	0	0	220
2021/05/05	R213	03/02/2022	10.60	Put	Bond Future	2,948.7400	2.9487	2,791.2500	2.7913	(5.341)	0	0	430
2021/05/05	R213	03/02/2022	10.00	Call	Bond Future	3,321.7400	3.3217	3,297.4800	3.2975	(0.730)	0	0	0
2021/05/05	R213	03/02/2022	10.00	Put	Bond Future	4,346.4200	4.3464	4,170.4300	4.1704	(4.049)	0	0	430
2021/05/05	R213	03/02/2022	9.22	Put	Bond Future	6,911.1200	6.9111	6,728.1800	6.7282	(2.647)	0	0	0
2021/05/05	R213	03/02/2022	8.80	Put	Bond Future	8,715.3600	8.7154	8,531.1800	8.5312	(2.113)	0	0	0
2021/05/05	R213	03/02/2022	8.80	Call	Bond Future	1,164.7300	1.1647	1,132.2800	1.1323	(2.786)	0	0	102
2021/05/05	R213	03/02/2022	9.58	Put	Bond Future	5,615.1200	5.6151	5,431.6100	5.4316	(3.268)	0	0	200
2021/05/05	R213	03/02/2022	8.63	Put	Bond Future	9,511.1300	9.5111	9,327.6200	9.3276	(1.929)	0	0	0
2021/05/05	R213	03/02/2022	8.63	Call	Bond Future	983.1500	0.9831	951.3700	0.9514	(3.232)	0	0	200
2021/05/05	R213	03/02/2022	9.98	Call	Bond Future	3,272.7800	3.2728	3,248.2000	3.2482	(0.751)	0	0	0
2021/05/05	R213	03/02/2022	9.98	Put	Bond Future	4,401.0900	4.4011	4,224.7800	4.2248	(4.006)	0	0	0
2021/05/05	R213	03/02/2022			Bond Future	10.1995	84.4787	10.1698	84.6305	(0.292)	0.0000	0.0000	0
2021/05/05	R213	03/02/2022	10.17	Call	Bond Future	3,751.7200	3.7517	3,731.0000	3.7310	(0.552)	0	0	0
2021/05/05	R213	03/02/2022	10.17	Put	Bond Future	3,902.3300	3.9023	3,729.8800	3.7299	(4.419)	0	0	220
2021/05/05	R213	03/02/2022	9.15	Put	Bond Future	7,195.3900	7.1954	7,011.9200	7.0119	(2.550)	0	0	0
2021/05/05	R213	03/02/2022	9.15	Call	Bond Future	1,614.6000	1.6146	1,582.8600	1.5829	(1.966)	0	0	220
2021/05/05	R213	03/02/2022	10.60	Call	Bond Future	4,956.1100	4.9561	4,950.3500	4.9504	(0.116)	0	0	0
2021/05/05	R213	03/02/2022	9.22	Call	Bond Future	1,717.5800	1.7176	1,686.3700	1.6864	(1.817)	0	0	430
2021/05/05	R213	03/02/2022	10.25	Call	Bond Future	3,962.7300	3.9627	3,944.0100	3.9440	(0.472)	0	0	0
2021/05/05	R213	03/02/2022	10.25	Put	Bond Future	3,706.1600	3.7062	3,535.7100	3.5357	(4.599)	0	0	102
2021/05/05	R213	03/02/2022	9.76	Call	Bond Future	2,760.7300	2.7607	2,732.7900	2.7328	(1.012)	0	0	0
2021/05/05	R213	03/02/2022	9.76	Put	Bond Future	5,040.0900	5.0401	4,860.4200	4.8604	(3.565)	0	0	102
2021/05/05	R213	03/02/2022	10.15	Call	Bond Future	3,699.6800	3.6997	3,678.5600	3.6786	(0.571)	0	0	0
2021/05/05	R213	03/02/2022	10.15	Put	Bond Future	3,952.5000	3.9525	3,779.6500	3.7796	(4.373)	0	0	200
2021/05/05	R213	03/02/2022	9.58	Call	Bond Future	2,378.5700	2.3786	2,346.7900	2.3468	(1.336)	0	0	0
2021/05/05	R213	03/02/2022	9.97	Call	Bond Future	3,248.7400	3.2487	3,223.8600	3.2239	(0.766)	0	0	0
2021/05/05	R213	03/02/2022	9.97	Put	Bond Future	4,428.9200	4.4289	4,252.3100	4.2523	(3.988)	0	0	0
2021/05/05	R213	03/02/2022	9.96	Call	Bond Future	3,224.4900	3.2245	3,199.3100	3.1993	(0.781)	0	0	0
2021/05/05	R213	03/02/2022	9.96	Put	Bond Future	4,456.5900	4.4566	4,279.6800	4.2797	(3.970)	0	0	0
2021/05/05	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R213	05/05/2022	10.63	Call	Bond Future	956.4800	0.9565	1,110.1800	1.1102	16.069	0	0	0
2021/05/05	R213	05/05/2022			Bond Future	10.4345	81.8530	10.4034	82.0067	(0.298)	0.0000	0.0000	0
2021/05/05	R213	05/05/2022	10.64	Call	Bond Future	1,005.0200	1.0050	1,158.7200	1.1587	15.293	0	0	0
2021/05/05	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R213	05/05/2022	10.65	Call	Bond Future	1,053.5100	1.0535	1,207.2100	1.2072	14.589	0	0	0
2021/05/05	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/05	R214	06/05/2021	12.26	Call	Bond Future	7,224.3600	7.2244	7,317.7100	7.3177	1.292	0	0	0
2021/05/05	R214	06/05/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R214	06/05/2021	12.25	Call	Bond Future	7,176.8500	7.1768	7,270.2000	7.2702	1.301	0	0	0
2021/05/05	R214	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R214	06/05/2021			Bond Future	10.8783	65.9427	10.8621	66.0360	(0.149)	0.0000	0.0000	8,235
2021/05/05	R214	06/05/2021	12.27	Call	Bond Future	7,271.8000	7.2718	7,365.1500	7.3651	1.284	0	0	0
2021/05/05	R214	06/05/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R214	05/08/2021	12.03	Put	Bond Future	1,111.3600	1.1114	1,048.1600	1.0482	(5.687)	0	0	0
2021/05/05	R214	05/08/2021	12.01	Call	Bond Future	6,056.1200	6.0561	6,090.4400	6.0904	0.567	0	0	0
2021/05/05	R214	05/08/2021			Bond Future	11.0708	66.6215	11.0541	66.7151	(0.151)	0.0000	0.0000	17,880
2021/05/05	R214	05/08/2021	12.02	Call	Bond Future	6,094.2300	6.0942	6,126.5600	6.1266	0.531	0	0	0
2021/05/05	R214	05/08/2021	12.02	Put	Bond Future	1,122.2400	1.1222	1,061.0000	1.0610	(5.457)	0	0	0
2021/05/05	R214	05/08/2021	12.03	Call	Bond Future	6,132.3700	6.1324	6,162.7400	6.1627	0.495	0	0	0
2021/05/05	R214	05/08/2021	12.01	Put	Bond Future	1,133.2100	1.1332	1,073.9600	1.0740	(5.229)	0	0	0
2021/05/05	R214	04/11/2021	12.47	Call	Bond Future	7,698.9400	7.6989	7,672.6600	7.6727	(0.341)	0	0	0
2021/05/05	R214	04/11/2021	12.46	Call	Bond Future	7,663.3500	7.6634	7,639.5500	7.6396	(0.311)	0	0	0
2021/05/05	R214	04/11/2021	12.46	Put	Bond Future	1,602.1500	1.6022	1,484.9300	1.4849	(7.316)	0	0	0
2021/05/05	R214	04/11/2021			Bond Future	11.2533	64.0988	11.2362	64.1923	(0.152)	0.0000	0.0000	0
2021/05/05	R214	04/11/2021	12.47	Put	Bond Future	1,591.5100	1.5915	1,471.8100	1.4718	(7.521)	0	0	0
2021/05/05	R214	04/11/2021	12.48	Call	Bond Future	7,734.6800	7.7347	7,705.7900	7.7058	(0.374)	0	0	0
2021/05/05	R214	04/11/2021	12.48	Put	Bond Future	1,581.0900	1.5811	1,458.7800	1.4588	(7.736)	0	0	0
2021/05/05	R214	03/02/2022	11.40	Put	Bond Future	4,506.2200	4.5062	4,402.9600	4.4030	(2.291)	0	0	0
2021/05/05	R214	03/02/2022	11.41	Call	Bond Future	4,258.6000	4.2586	4,249.5600	4.2496	(0.212)	0	0	0
2021/05/05	R214	03/02/2022	11.39	Put	Bond Future	4,533.0400	4.5330	4,429.5800	4.4296	(2.282)	0	0	0
2021/05/05	R214	03/02/2022			Bond Future	11.4516	64.8226	11.4338	64.9169	(0.155)	0.0000	0.0000	0
2021/05/05	R214	03/02/2022	11.40	Call	Bond Future	4,231.9800	4.2320	4,222.9600	4.2230	(0.213)	0	0	0
2021/05/05	R214	03/02/2022	11.41	Put	Bond Future	4,479.5300	4.4795	4,376.2500	4.3763	(2.306)	0	0	0
2021/05/05	R214	03/02/2022	11.39	Call	Bond Future	4,205.4200	4.2054	4,196.2000	4.1962	(0.219)	0	0	0
2021/05/05	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R214	05/05/2022	11.75	Call	Bond Future	468.7300	0.4687	564.2800	0.5643	20.385	0	0	0
2021/05/05	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R214	05/05/2022			Bond Future	11.6584	62.2384	11.6399	62.3340	(0.159)	0.0000	0.0000	0
2021/05/05	R214	05/05/2022	11.74	Call	Bond Future	417.8300	0.4178	513.3800	0.5134	22.868	0	0	0
2021/05/05	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R214	05/05/2022	11.73	Call	Bond Future	366.8600	0.3669	462.4100	0.4624	26.045	0	0	0
2021/05/05	R248	06/05/2021	12.36	Call	Bond Future	9,435.4500	9.4354	9,625.6100	9.6256	2.015	0	0	0
2021/05/05	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R248	06/05/2021	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R248	06/05/2021	10.80	Put	Bond Future	985.8900	0.9859	707.6900	0.7077	(28.218)	0	0	0
2021/05/05	R248	06/05/2021	10.80	Call	Bond Future	233.0100	0.2330	144.9700	0.1450	(37.784)	0	0	0
2021/05/05	R248	06/05/2021			Bond Future	10.9033	83.0823	10.8771	83.2725	(0.241)	0.0000	0.0000	87,531
2021/05/05	R248	06/05/2021	12.35	Call	Bond Future	9,377.4500	9.3775	9,567.6100	9.5676	2.028	0	0	0
2021/05/05	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R248	06/05/2021	12.34	Call	Bond Future	9,319.3600	9.3194	9,509.5200	9.5095	2.040	0	0	0
2021/05/05	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R248	06/05/2021	10.90	Put	Bond Future	539.7400	0.5397	282.4900	0.2825	(47.662)	0	0	0
2021/05/05	R248	06/05/2021	10.90	Call	Bond Future	515.5900	0.5156	448.5000	0.4485	(13.012)	0	0	1,030

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
2021/05/05	R248	06/05/2021	11.40	Put	Bond Future	2.2500	0.0023	0.0100	0.0000	(99.556)	0	0	0
2021/05/05	R248	06/05/2021	11.40	Call	Bond Future	3,456.6000	3.4566	3,644.5200	3.6445	5.437	0	0	1,030
2021/05/05	R248	06/05/2021	10.20	Put	Bond Future	5,375.9000	5.3759	5,185.7400	5.1857	(3.537)	0	0	0
2021/05/05	R248	05/08/2021	11.20	Put	Bond Future	3,019.6700	3.0197	2,868.8800	2.8689	(4.994)	0	0	0
2021/05/05	R248	05/08/2021	11.20	Call	Bond Future	3,733.2600	3.7333	3,773.6800	3.7737	1.083	0	0	1,000
2021/05/05	R248	05/08/2021	10.50	Put	Bond Future	5,896.5800	5.8966	5,735.3500	5.7353	(2.734)	0	0	0
2021/05/05	R248	05/08/2021	10.30	Call	Bond Future	1,060.7800	1.0608	1,084.6400	1.0846	2.249	0	0	1,300
2021/05/05	R248	05/08/2021	10.90	Put	Bond Future	4,075.9100	4.0759	3,912.6200	3.9126	(4.006)	0	0	0
2021/05/05	R248	05/08/2021	10.90	Call	Bond Future	2,672.3800	2.6724	2,700.3000	2.7003	1.045	0	0	1,300
2021/05/05	R248	05/08/2021	10.60	Put	Bond Future	5,392.4400	5.3924	5,230.8600	5.2309	(2.996)	0	0	0
2021/05/05	R248	05/08/2021	10.60	Call	Bond Future	1,770.4800	1.7705	1,800.1100	1.8001	1.674	0	0	0
2021/05/05	R248	05/08/2021	12.51	Put	Bond Future	730.6700	0.7307	631.6200	0.6316	(13.556)	0	0	0
2021/05/05	R248	05/08/2021	12.52	Call	Bond Future	9,686.4000	9.6864	9,779.3900	9.7794	0.960	0	0	0
2021/05/05	R248	05/08/2021	12.50	Put	Bond Future	740.4400	0.7404	640.5500	0.6406	(13.491)	0	0	0
2021/05/05	R248	05/08/2021			Bond Future	11.0973	83.9375	11.0701	84.1288	(0.245)	0.0000	0.0000	172,234
2021/05/05	R248	05/08/2021	10.50	Call	Bond Future	1,511.5600	1.5116	1,541.5400	1.5415	1.983	0	0	1,000
2021/05/05	R248	05/08/2021	10.00	Put	Bond Future	9,008.3900	9.0084	8,771.2900	8.7713	(2.632)	0	0	0
2021/05/05	R248	05/08/2021	10.00	Call	Bond Future	620.2300	0.6202	574.3400	0.5743	(7.399)	0	0	0
2021/05/05	R248	05/08/2021	10.30	Put	Bond Future	7,008.7200	7.0087	6,841.3700	6.8414	(2.388)	0	0	0
2021/05/05	R248	05/08/2021	12.51	Call	Bond Future	9,639.4100	9.6394	9,731.5700	9.7316	0.956	0	0	0
2021/05/05	R248	05/08/2021	12.52	Put	Bond Future	721.0200	0.7210	622.8000	0.6228	(13.622)	0	0	0
2021/05/05	R248	05/08/2021	12.50	Call	Bond Future	9,592.4500	9.5925	9,683.7700	9.6838	0.952	0	0	0
2021/05/05	R248	04/11/2021	12.85	Call	Bond Future	10,819.3700	10.8194	10,857.9400	10,857.9400	0.356	0	0	0
2021/05/05	R248	04/11/2021	12.85	Put	Bond Future	1,301.0100	1.3010	1,147.7200	1.1477	(11.782)	0	0	0
2021/05/05	R248	04/11/2021			Bond Future	11.2813	80.4766	11.2531	80.6685	(0.249)	0.0000	0.0000	0
2021/05/05	R248	04/11/2021	12.84	Call	Bond Future	10,777.5500	10.7776	10,815.2900	10,815.2900	0.350	0	0	0
2021/05/05	R248	04/11/2021	12.84	Put	Bond Future	1,313.2200	1.3132	1,159.1000	1.1591	(11.736)	0	0	0
2021/05/05	R248	04/11/2021	12.83	Call	Bond Future	10,735.7400	10.7357	10,772.6600	10,772.6600	0.344	0	0	0
2021/05/05	R248	04/11/2021	12.83	Put	Bond Future	1,325.5200	1.3255	1,170.5800	1.1706	(11.689)	0	0	0
2021/05/05	R248	03/02/2022	11.48	Call	Bond Future	4,957.9400	4.9579	5,114.5400	5.1145	3.159	0	0	0
2021/05/05	R248	03/02/2022	11.49	Put	Bond Future	4,937.1900	4.9372	4,900.1900	4.9002	(0.749)	0	0	0
2021/05/05	R248	03/02/2022	11.47	Call	Bond Future	4,923.9400	4.9239	5,080.4400	5.0804	3.178	0	0	0
2021/05/05	R248	03/02/2022			Bond Future	11.4817	81.3854	11.4524	81.5791	(0.255)	0.0000	0.0000	0
2021/05/05	R248	03/02/2022	11.48	Put	Bond Future	4,969.0200	4.9690	4,931.9200	4.9319	(0.747)	0	0	0
2021/05/05	R248	03/02/2022	11.49	Call	Bond Future	4,992.0300	4.9920	5,148.7300	5.1487	3.139	0	0	0
2021/05/05	R248	03/02/2022	11.47	Put	Bond Future	5,001.0500	5.0011	4,963.8500	4.9638	(0.744)	0	0	0
2021/05/05	R248	05/05/2022	11.79	Call	Bond Future	628.7500	0.6288	824.8600	0.8249	31.190	0	0	0
2021/05/05	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R248	05/05/2022	11.80	Call	Bond Future	691.6600	0.6917	887.7700	0.8878	28.354	0	0	0
2021/05/05	R248	05/05/2022			Bond Future	11.6909	77.8438	11.6603	78.0399	(0.262)	0.0000	0.0000	0
2021/05/05	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/05	R248	05/05/2022	11.81	Call	Bond Future	754.4900	0.7545	950.6000	0.9506	25.992	0	0	0
2021/05/05	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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