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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/05/2021 TO 10/05/2021

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
2021/05/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	2025	06/05/2021		Bond Future	152.1948	152.1948	152.1948	152.1948	0.000	0.0000	0.0000	0
2021/05/10	2025	05/08/2021		Bond Future	152.2900	152.2900	152.0699	152.0699	(0.145)	0.0000	0.0000	5,288
2021/05/10	2025	04/11/2021		Bond Future	154.0462	154.0462	153.8227	153.8227	(0.145)	0.0000	0.0000	0
2021/05/10	2025	03/02/2022		Bond Future	154.2636	154.2636	154.0374	154.0374	(0.147)	0.0000	0.0000	0
2021/05/10	2025	05/05/2022		Bond Future	156.0630	156.0630	155.8340	155.8340	(0.147)	0.0000	0.0000	0
2021/05/10	2029	06/05/2021		Bond Future	110.5532	110.5532	110.5532	110.5532	0.000	0.0000	0.0000	0
2021/05/10	2029	05/08/2021		Bond Future	111.8988	111.8988	111.9202	111.9202	0.019	0.0000	0.0000	3,031

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
2021/05/10	2029	04/11/2021			Bond Future	112.0379	112.0379	112.0590	112.0590	0.019	0.0000	0.0000	0
2021/05/10	2029	03/02/2022			Bond Future	113.3294	113.3294	113.3506	113.3506	0.019	0.0000	0.0000	0
2021/05/10	2029	05/05/2022			Bond Future	113.4761	113.4761	113.4975	113.4975	0.019	0.0000	0.0000	0
2021/05/10	2030	06/05/2021			Bond Future	9.0900	95.7184	9.0900	95.7184	0.000	0.0000	0.0000	0
2021/05/10	2030	05/08/2021	10.42	Call	Bond Future	6,781.1900	6.7812	7,095.5900	7.0956	4.636	0	0	0
2021/05/10	2030	05/08/2021	10.42	Put	Bond Future	472.9600	0.4730	398.0600	0.3981	(15.836)	0	0	0
2021/05/10	2030	05/08/2021	10.41	Call	Bond Future	6,738.7700	6.7388	7,052.2100	7.0522	4.651	0	0	0
2021/05/10	2030	05/08/2021	10.41	Put	Bond Future	480.9900	0.4810	405.1300	0.4051	(15.772)	0	0	0
2021/05/10	2030	05/08/2021	8.50	Put	Bond Future	4,918.4700	4.9185	4,598.2500	4.5982	(6.511)	0	0	0
2021/05/10	2030	05/08/2021	10.15	Call	Bond Future	5,648.1600	5.6482	5,935.6200	5.9356	5.089	0	0	0
2021/05/10	2030	05/08/2021	8.83	Call	Bond Future	1,367.9200	1.3679	1,477.0500	1.4771	7.978	0	0	479
2021/05/10	2030	05/08/2021	10.30	Put	Bond Future	576.8900	0.5769	490.1000	0.4901	(15.044)	0	0	200
2021/05/10	2030	05/08/2021	8.78	Put	Bond Future	3,768.5700	3.7686	3,481.8000	3.4818	(7.610)	0	0	0
2021/05/10	2030	05/08/2021	8.78	Call	Bond Future	1,268.8200	1.2688	1,371.3500	1.3713	8.081	0	0	200
2021/05/10	2030	05/08/2021	7.70	Put	Bond Future	9,095.6500	9.0957	8,720.9600	8.7210	(4.119)	0	0	0
2021/05/10	2030	05/08/2021	9.45	Call	Bond Future	3,000.2300	3.0002	3,199.3300	3.1993	6.636	0	0	600
2021/05/10	2030	05/08/2021	12.10	Call	Bond Future	14,279.4600	14.2795	14,664.9300	14.6649	2.699	0	0	0
2021/05/10	2030	05/08/2021	12.10	Put	Bond Future	13.2900	0.0133	9.4600	0.0095	(28.819)	0	0	600
2021/05/10	2030	05/08/2021			Bond Future	9.2250	93.1413	9.1547	93.5306	(0.762)	0.0000	0.0000	103,931
2021/05/10	2030	05/08/2021	10.43	Call	Bond Future	6,823.6800	6.8237	7,139.0200	7.1390	4.621	0	0	0
2021/05/10	2030	05/08/2021	10.43	Put	Bond Future	465.0400	0.4650	391.0800	0.3911	(15.904)	0	0	0
2021/05/10	2030	05/08/2021	8.50	Call	Bond Future	801.3700	0.8014	870.4500	0.8705	8.620	0	0	5,000
2021/05/10	2030	05/08/2021	9.50	Call	Bond Future	3,163.0800	3.1631	3,369.5100	3.3695	6.526	0	0	0
2021/05/10	2030	05/08/2021	9.50	Put	Bond Future	1,659.9700	1.6600	1,477.1000	1.4771	(11.016)	0	0	5,000
2021/05/10	2030	05/08/2021	10.15	Put	Bond Future	715.4900	0.7155	613.6500	0.6137	(14.234)	0	0	479
2021/05/10	2030	05/08/2021	9.75	Call	Bond Future	4,051.3600	4.0514	4,292.3100	4.2923	5.947	0	0	0
2021/05/10	2030	05/08/2021	9.75	Put	Bond Future	1,209.0800	1.2091	1,060.7300	1.0607	(12.270)	0	0	479
2021/05/10	2030	05/08/2021	8.83	Put	Bond Future	3,582.5000	3.5825	3,302.3300	3.3023	(7.821)	0	0	0
2021/05/10	2030	05/08/2021	10.30	Call	Bond Future	6,277.2300	6.2772	6,579.7400	6.5797	4.819	0	0	0
2021/05/10	2030	05/08/2021	7.70	Call	Bond Future	160.4300	0.1604	175.0400	0.1750	9.107	0	0	200
2021/05/10	2030	05/08/2021	8.95	Put	Bond Future	3,160.2400	3.1602	2,896.5500	2.8965	(8.344)	0	0	0
2021/05/10	2030	05/08/2021	8.95	Call	Bond Future	1,625.6100	1.6256	1,751.2200	1.7512	7.727	0	0	600
2021/05/10	2030	05/08/2021	9.45	Put	Bond Future	1,768.0300	1.7680	1,577.8300	1.5778	(10.758)	0	0	0
2021/05/10	2030	04/11/2021	11.26	Call	Bond Future	9,683.7100	9.6837	10,022.3700	10.0224	3.497	0	0	0
2021/05/10	2030	04/11/2021	9.20	Call	Bond Future	2,479.8900	2.4799	2,637.7600	2.6378	6.366	0	0	1,102
2021/05/10	2030	04/11/2021	8.27	Put	Bond Future	7,222.9800	7.2230	6,896.9200	6.8969	(4.514)	0	0	0
2021/05/10	2030	04/11/2021	8.27	Call	Bond Future	830.3600	0.8304	897.4100	0.8974	8.075	0	0	300
2021/05/10	2030	04/11/2021	8.77	Put	Bond Future	5,089.4700	5.0895	4,808.2900	4.8083	(5.525)	0	0	0
2021/05/10	2030	04/11/2021	11.44	Put	Bond Future	365.8100	0.3658	320.6800	0.3207	(12.337)	0	0	300
2021/05/10	2030	04/11/2021	10.60	Call	Bond Future	7,097.4300	7.0974	7,391.0400	7.3910	4.137	0	0	0
2021/05/10	2030	04/11/2021	10.60	Put	Bond Future	1,032.7500	1.0328	933.2500	0.9333	(9.634)	0	0	0
2021/05/10	2030	04/11/2021	10.59	Put	Bond Future	1,044.4300	1.0444	944.1200	0.9441	(9.604)	0	0	0
2021/05/10	2030	04/11/2021			Bond Future	9.4151	94.1945	9.3418	94.5876	(0.779)	0.0000	0.0000	0
2021/05/10	2030	04/11/2021	11.26	Put	Bond Future	464.1600	0.4642	409.7100	0.4097	(11.731)	0	0	1,102
2021/05/10	2030	04/11/2021	9.90	Put	Bond Future	1,972.6200	1.9726	1,812.7700	1.8128	(8.103)	0	0	0
2021/05/10	2030	04/11/2021	9.90	Call	Bond Future	4,519.0500	4.5190	4,752.3100	4.7523	5.162	0	0	1,102
2021/05/10	2030	04/11/2021	9.20	Put	Bond Future	3,639.3400	3.6393	3,404.1000	3.4041	(6.464)	0	0	0

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2021/05/10	2030	04/11/2021	8.77	Call	Bond Future	1,555.6900	1.5557	1,667.6200	1.6676	7.195	0	0	300
2021/05/10	2030	04/11/2021	11.44	Call	Bond Future	10,419.5700	10.4196	10,767.5500	10.7676	3.340	0	0	0
2021/05/10	2030	04/11/2021	10.61	Call	Bond Future	7,134.8100	7.1348	7,429.2300	7.4292	4.127	0	0	0
2021/05/10	2030	04/11/2021	10.61	Put	Bond Future	1,021.1700	1.0212	922.4800	0.9225	(9.664)	0	0	0
2021/05/10	2030	04/11/2021	10.59	Call	Bond Future	7,060.1200	7.0601	7,352.9200	7.3529	4.147	0	0	0
2021/05/10	2030	03/02/2022	8.85	Put	Bond Future	5,972.8300	5.9728	5,695.1000	5.6951	(4.650)	0	0	0
2021/05/10	2030	03/02/2022	8.85	Call	Bond Future	1,845.2000	1.8452	1,964.8800	1.9649	6.486	0	0	1,000
2021/05/10	2030	03/02/2022	9.35	Call	Bond Future	2,895.4100	2.8954	3,060.1700	3.0602	5.690	0	0	0
2021/05/10	2030	03/02/2022	9.35	Put	Bond Future	4,340.5000	4.3405	4,107.8500	4.1079	(5.360)	0	0	101
2021/05/10	2030	03/02/2022	8.39	Put	Bond Future	7,857.0800	7.8571	7,543.1800	7.5432	(3.995)	0	0	0
2021/05/10	2030	03/02/2022	8.39	Call	Bond Future	1,173.4400	1.1734	1,256.9500	1.2569	7.117	0	0	101
2021/05/10	2030	03/02/2022	9.45	Call	Bond Future	3,139.0100	3.1390	3,312.9700	3.3130	5.542	0	0	0
2021/05/10	2030	03/02/2022	9.45	Put	Bond Future	4,059.2100	4.0592	3,835.7600	3.8358	(5.505)	0	0	0
2021/05/10	2030	03/02/2022			Bond Future	9.6271	91.2542	9.5503	91.6516	(0.797)	0.0000	0.0000	0
2021/05/10	2030	03/02/2022	9.60	Put	Bond Future	3,663.8300	3.6638	3,454.0800	3.4541	(5.725)	0	0	0
2021/05/10	2030	03/02/2022	9.60	Call	Bond Future	3,523.8300	3.5238	3,711.4900	3.7115	5.325	0	0	1,000
2021/05/10	2030	03/02/2022	10.85	Call	Bond Future	7,537.3400	7.5373	7,823.6200	7.8236	3.798	0	0	0
2021/05/10	2030	03/02/2022	10.85	Put	Bond Future	1,494.7900	1.4948	1,383.6600	1.3837	(7.434)	0	0	1,000
2021/05/10	2030	03/02/2022	9.78	Call	Bond Future	4,015.0500	4.0150	4,218.9400	4.2189	5.078	0	0	0
2021/05/10	2030	03/02/2022	9.78	Put	Bond Future	3,229.9500	3.2300	3,036.4300	3.0364	(5.991)	0	0	101
2021/05/10	2030	03/02/2022	9.44	Call	Bond Future	3,114.1800	3.1142	3,287.2100	3.2872	5.556	0	0	0
2021/05/10	2030	03/02/2022	9.44	Put	Bond Future	4,086.7000	4.0867	3,862.3200	3.8623	(5.490)	0	0	0
2021/05/10	2030	03/02/2022	9.43	Call	Bond Future	3,089.4500	3.0894	3,261.5700	3.2616	5.571	0	0	0
2021/05/10	2030	03/02/2022	9.43	Put	Bond Future	4,114.3200	4.1143	3,889.0300	3.8890	(5.476)	0	0	0
2021/05/10	2030	05/05/2022	10.21	Call	Bond Future	4,841.4500	4.8414	5,066.7300	5.0667	4.653	0	0	0
2021/05/10	2030	05/05/2022	10.21	Put	Bond Future	3,089.2400	3.0892	2,912.5900	2.9126	(5.718)	0	0	0
2021/05/10	2030	05/05/2022			Bond Future	9.8538	92.2980	9.7734	92.7000	(0.816)	0.0000	0.0000	0
2021/05/10	2030	05/05/2022	10.20	Call	Bond Future	4,812.6200	4.8126	5,037.1300	5.0371	4.665	0	0	0
2021/05/10	2030	05/05/2022	10.20	Put	Bond Future	3,109.0100	3.1090	2,931.5900	2.9316	(5.707)	0	0	0
2021/05/10	2030	05/05/2022	10.19	Call	Bond Future	4,783.8700	4.7839	5,007.6000	5.0076	4.677	0	0	0
2021/05/10	2030	05/05/2022	10.19	Put	Bond Future	3,128.8900	3.1289	2,950.6900	2.9507	(5.695)	0	0	0
2021/05/10	2032	06/05/2021			Bond Future	9.8950	90.0909	9.8950	90.0909	0.000	0.0000	0.0000	0
2021/05/10	2032	05/08/2021	11.37	Call	Bond Future	8,046.3800	8.0464	8,305.5800	8.3056	3.221	0	0	0
2021/05/10	2032	05/08/2021	11.37	Put	Bond Future	490.0900	0.4901	425.0500	0.4251	(13.271)	0	0	0
2021/05/10	2032	05/08/2021			Bond Future	10.0205	91.5544	9.9661	91.8787	(0.543)	0.0000	0.0000	135,812
2021/05/10	2032	05/08/2021	11.36	Call	Bond Future	8,001.5200	8.0015	8,259.9500	8.2600	3.230	0	0	0
2021/05/10	2032	05/08/2021	11.36	Put	Bond Future	497.9200	0.4979	432.1100	0.4321	(13.217)	0	0	0
2021/05/10	2032	05/08/2021	11.35	Call	Bond Future	7,956.7100	7.9567	8,214.3800	8.2144	3.238	0	0	0
2021/05/10	2032	05/08/2021	11.35	Put	Bond Future	505.8500	0.5059	439.2800	0.4393	(13.160)	0	0	0
2021/05/10	2032	04/11/2021	9.83	Call	Bond Future	2,461.3000	2.4613	2,571.2900	2.5713	4.469	0	0	700
2021/05/10	2032	04/11/2021	11.70	Call	Bond Future	8,955.2700	8.9553	9,206.3100	9.2063	2.803	0	0	0
2021/05/10	2032	04/11/2021	11.71	Put	Bond Future	949.2500	0.9492	873.5100	0.8735	(7.979)	0	0	0
2021/05/10	2032	04/11/2021	11.69	Call	Bond Future	8,915.0600	8.9151	9,165.5000	9.1655	2.809	0	0	0
2021/05/10	2032	04/11/2021			Bond Future	10.2223	88.4430	10.1657	88.7704	(0.553)	0.0000	0.0000	21
2021/05/10	2032	04/11/2021	9.33	Put	Bond Future	6,771.2800	6.7713	6,514.6700	6.5147	(3.790)	0	0	0
2021/05/10	2032	04/11/2021	9.33	Call	Bond Future	1,411.2300	1.4112	1,482.0000	1.4820	5.015	0	0	700
2021/05/10	2032	04/11/2021	9.83	Put	Bond Future	4,765.2600	4.7653	4,547.8700	4.5479	(4.562)	0	0	0

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2021/05/10	2032	04/11/2021	12.81	Call	Bond Future	13,608.9800	13.6090	13,909.0000	13.9090	2.205	0	0	0
2021/05/10	2032	04/11/2021	12.81	Put	Bond Future	251.5500	0.2516	224.1900	0.2242	(10.877)	0	0	700
2021/05/10	2032	04/11/2021	11.70	Put	Bond Future	959.6400	0.9596	883.3000	0.8833	(7.955)	0	0	0
2021/05/10	2032	04/11/2021	11.71	Call	Bond Future	8,995.5300	8.9955	9,247.1700	9.2472	2.797	0	0	0
2021/05/10	2032	04/11/2021	11.69	Put	Bond Future	970.1200	0.9701	893.1800	0.8932	(7.931)	0	0	0
2021/05/10	2032	03/02/2022	11.13	Call	Bond Future	6,388.0100	6.3880	6,586.2700	6.5863	3.104	0	0	0
2021/05/10	2032	03/02/2022	11.13	Put	Bond Future	2,644.3800	2.6444	2,511.6800	2.5117	(5.018)	0	0	210
2021/05/10	2032	03/02/2022	10.53	Call	Bond Future	4,417.2900	4.4173	4,575.8700	4.5759	3.590	0	0	0
2021/05/10	2032	03/02/2022	10.53	Put	Bond Future	3,919.1000	3.9191	3,746.7200	3.7467	(4.398)	0	0	210
2021/05/10	2032	03/02/2022	10.35	Put	Bond Future	4,406.2500	4.4063	4,221.1300	4.2211	(4.201)	0	0	400
2021/05/10	2032	03/02/2022	9.58	Put	Bond Future	7,051.0800	7.0511	6,811.7600	6.8118	(3.394)	0	0	0
2021/05/10	2032	03/02/2022	9.58	Call	Bond Future	2,051.4400	2.0514	2,143.0800	2.1431	4.467	0	0	400
2021/05/10	2032	03/02/2022	10.66	Call	Bond Future	4,811.0600	4.8111	4,978.7100	4.9787	3.485	0	0	0
2021/05/10	2032	03/02/2022	10.66	Put	Bond Future	3,595.3100	3.5953	3,432.0000	3.4320	(4.542)	0	0	97
2021/05/10	2032	03/02/2022	10.45	Put	Bond Future	4,129.8100	4.1298	3,951.7900	3.9518	(4.311)	0	0	198
2021/05/10	2032	03/02/2022	9.81	Call	Bond Future	2,535.9900	2.5360	2,643.4200	2.6434	4.236	0	0	0
2021/05/10	2032	03/02/2022	9.81	Put	Bond Future	6,162.4100	6.1624	5,938.8800	5.9389	(3.627)	0	0	198
2021/05/10	2032	03/02/2022	8.91	Put	Bond Future	10,238.9200	10.2389	9,961.1800	9.9612	(2.713)	0	0	0
2021/05/10	2032	03/02/2022	10.43	Call	Bond Future	4,124.7400	4.1247	4,276.2600	4.2763	3.673	0	0	0
2021/05/10	2032	03/02/2022	10.43	Put	Bond Future	4,184.0600	4.1841	4,004.6200	4.0046	(4.289)	0	0	0
2021/05/10	2032	03/02/2022	10.42	Call	Bond Future	4,095.7600	4.0958	4,246.5700	4.2466	3.682	0	0	0
2021/05/10	2032	03/02/2022	10.42	Put	Bond Future	4,211.1000	4.2111	4,030.9500	4.0310	(4.278)	0	0	0
2021/05/10	2032	03/02/2022			Bond Future	10.4406	89.4420	10.3816	89.7730	(0.565)	0.0000	0.0000	0
2021/05/10	2032	03/02/2022	9.62	Put	Bond Future	6,890.2400	6.8902	6,653.6200	6.6536	(3.434)	0	0	0
2021/05/10	2032	03/02/2022	9.62	Call	Bond Future	2,131.4100	2.1314	2,225.7500	2.2257	4.426	0	0	210
2021/05/10	2032	03/02/2022	10.95	Call	Bond Future	5,757.6000	5.7576	5,944.6500	5.9447	3.249	0	0	0
2021/05/10	2032	03/02/2022	10.95	Put	Bond Future	2,969.9800	2.9700	2,826.0700	2.8261	(4.845)	0	0	400
2021/05/10	2032	03/02/2022	10.35	Call	Bond Future	3,897.4200	3.8974	4,043.2600	4.0433	3.742	0	0	0
2021/05/10	2032	03/02/2022	10.14	Call	Bond Future	3,331.4300	3.3314	3,462.2500	3.4623	3.927	0	0	0
2021/05/10	2032	03/02/2022	10.14	Put	Bond Future	5,035.2300	5.0352	4,835.0900	4.8351	(3.975)	0	0	97
2021/05/10	2032	03/02/2022	9.14	Put	Bond Future	9,062.4600	9.0625	8,796.5500	8.7965	(2.934)	0	0	0
2021/05/10	2032	03/02/2022	9.14	Call	Bond Future	1,357.2100	1.3572	1,422.2600	1.4223	4.793	0	0	97
2021/05/10	2032	03/02/2022	10.45	Call	Bond Future	4,182.3800	4.1824	4,335.3200	4.3353	3.657	0	0	0
2021/05/10	2032	03/02/2022	8.91	Call	Bond Future	1,077.0700	1.0771	1,130.2900	1.1303	4.941	0	0	198
2021/05/10	2032	03/02/2022	10.44	Call	Bond Future	4,153.5200	4.1535	4,305.7400	4.3057	3.665	0	0	0
2021/05/10	2032	03/02/2022	10.44	Put	Bond Future	4,156.8700	4.1569	3,978.1300	3.9781	(4.300)	0	0	0
2021/05/10	2032	05/05/2022	11.03	Call	Bond Future	5,540.1200	5.5401	5,722.3100	5.7223	3.289	0	0	0
2021/05/10	2032	05/05/2022	11.03	Put	Bond Future	3,615.0000	3.6150	3,462.4900	3.4625	(4.219)	0	0	0
2021/05/10	2032	05/05/2022	11.02	Put	Bond Future	3,636.1500	3.6362	3,483.0300	3.4830	(4.211)	0	0	0
2021/05/10	2032	05/05/2022			Bond Future	10.6692	86.3192	10.6076	86.6539	(0.577)	0.0000	0.0000	0
2021/05/10	2032	05/05/2022	11.04	Call	Bond Future	5,571.9300	5.5719	5,754.7300	5.7547	3.281	0	0	0
2021/05/10	2032	05/05/2022	11.04	Put	Bond Future	3,594.2900	3.5943	3,442.3900	3.4424	(4.226)	0	0	0
2021/05/10	2032	05/05/2022	11.02	Call	Bond Future	5,508.7000	5.5087	5,690.2800	5.6903	3.296	0	0	0
2021/05/10	2033	06/05/2021			Bond Future	103.7806	103.7806	103.7806	103.7806	0.000	0.0000	0.0000	0
2021/05/10	2033	05/08/2021			Bond Future	104.7877	104.7877	104.5965	104.5965	(0.182)	0.0000	0.0000	9,629
2021/05/10	2033	04/11/2021			Bond Future	104.7706	104.7706	104.5766	104.5766	(0.185)	0.0000	0.0000	0
2021/05/10	2033	03/02/2022			Bond Future	105.9784	105.9784	105.7819	105.7819	(0.185)	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
2021/05/10	2033	05/05/2022			Bond Future	105.9590	105.9590	105.7603	105.7603	(0.188)	0.0000	0.0000	0
2021/05/10	2037	06/05/2021			Bond Future	10.7800	85.2284	10.7800	85.2284	0.000	0.0000	0.0000	0
2021/05/10	2037	05/08/2021	12.27	Call	Bond Future	8,818.7200	8.8187	9,033.6000	9.0336	2.437	0	0	0
2021/05/10	2037	05/08/2021	12.27	Put	Bond Future	616.5300	0.6165	548.5900	0.5486	(11.020)	0	0	0
2021/05/10	2037	05/08/2021	12.28	Call	Bond Future	8,864.4800	8.8645	9,080.0500	9.0800	2.432	0	0	0
2021/05/10	2037	05/08/2021	12.26	Put	Bond Future	625.4500	0.6255	556.8200	0.5568	(10.973)	0	0	0
2021/05/10	2037	05/08/2021			Bond Future	10.8843	82.5927	10.8403	82.8755	(0.405)	0.0000	0.0000	124,489
2021/05/10	2037	05/08/2021	12.28	Put	Bond Future	607.7100	0.6077	540.4600	0.5405	(11.066)	0	0	0
2021/05/10	2037	05/08/2021	12.26	Call	Bond Future	8,772.9900	8.7730	8,987.1800	8.9872	2.441	0	0	0
2021/05/10	2037	04/11/2021	12.30	Call	Bond Future	8,689.4400	8.6894	8,882.6200	8.8826	2.223	0	0	0
2021/05/10	2037	04/11/2021	12.30	Put	Bond Future	1,588.2300	1.5882	1,495.9800	1.4960	(5.808)	0	0	600
2021/05/10	2037	04/11/2021	11.49	Put	Bond Future	2,931.4800	2.9315	2,792.1600	2.7922	(4.753)	0	0	0
2021/05/10	2037	04/11/2021	11.49	Call	Bond Future	5,428.5300	5.4285	5,574.6400	5.5746	2.692	0	0	600
2021/05/10	2037	04/11/2021	12.82	Put	Bond Future	957.5500	0.9575	892.5500	0.8925	(6.788)	0	0	0
2021/05/10	2037	04/11/2021	12.83	Call	Bond Future	10,842.2400	10.8422	11,063.1400	11.0631	2.037	0	0	0
2021/05/10	2037	04/11/2021			Bond Future	11.0801	83.5270	11.0344	83.8124	(0.412)	0.0000	0.0000	0
2021/05/10	2037	04/11/2021	12.82	Call	Bond Future	10,800.7100	10.8007	11,021.1400	11.0211	2.041	0	0	0
2021/05/10	2037	04/11/2021	12.83	Put	Bond Future	947.8900	0.9479	883.3600	0.8834	(6.808)	0	0	0
2021/05/10	2037	04/11/2021	12.81	Call	Bond Future	10,759.2200	10.7592	10,979.1800	10.9792	2.044	0	0	0
2021/05/10	2037	04/11/2021	12.81	Put	Bond Future	967.3000	0.9673	901.8300	0.9018	(6.768)	0	0	0
2021/05/10	2037	03/02/2022	11.46	Call	Bond Future	5,208.4100	5.2084	5,346.4400	5.3464	2.650	0	0	0
2021/05/10	2037	03/02/2022	11.47	Put	Bond Future	4,186.0000	4.1860	4,036.0200	4.0360	(3.583)	0	0	0
2021/05/10	2037	03/02/2022	11.45	Call	Bond Future	5,176.0300	5.1760	5,313.4700	5.3135	2.655	0	0	0
2021/05/10	2037	03/02/2022			Bond Future	11.2940	80.2160	11.2465	80.5046	(0.421)	0.0000	0.0000	0
2021/05/10	2037	03/02/2022	11.46	Put	Bond Future	4,212.9300	4.2129	4,062.3700	4.0624	(3.574)	0	0	0
2021/05/10	2037	03/02/2022	11.47	Call	Bond Future	5,240.8700	5.2409	5,379.4800	5.3795	2.645	0	0	0
2021/05/10	2037	03/02/2022	11.45	Put	Bond Future	4,240.0100	4.2400	4,088.8600	4.0889	(3.565)	0	0	0
2021/05/10	2037	05/05/2022	11.84	Put	Bond Future	4,217.1900	4.2172	4,077.8100	4.0778	(3.305)	0	0	0
2021/05/10	2037	05/05/2022	11.82	Call	Bond Future	6,016.6100	6.0166	6,168.0000	6.1680	2.516	0	0	0
2021/05/10	2037	05/05/2022	11.83	Call	Bond Future	6,048.8900	6.0489	6,200.8000	6.2008	2.511	0	0	0
2021/05/10	2037	05/05/2022			Bond Future	11.5172	81.1338	11.4677	81.4256	(0.430)	0.0000	0.0000	0
2021/05/10	2037	05/05/2022	11.84	Call	Bond Future	6,081.5500	6.0815	6,233.9800	6.2340	2.506	0	0	0
2021/05/10	2037	05/05/2022	11.82	Put	Bond Future	4,265.8300	4.2658	4,125.4100	4.1254	(3.292)	0	0	0
2021/05/10	2037	05/05/2022	11.83	Put	Bond Future	4,241.2900	4.2413	4,101.3900	4.1014	(3.299)	0	0	0
2021/05/10	2038	06/05/2021			Bond Future	116.9313	116.9313	116.9313	116.9313	0.000	0.0000	0.0000	0
2021/05/10	2038	05/08/2021			Bond Future	116.1547	116.1547	116.1810	116.1810	0.023	0.0000	0.0000	7,713
2021/05/10	2038	04/11/2021			Bond Future	117.4946	117.4946	117.5203	117.5203	0.022	0.0000	0.0000	0
2021/05/10	2038	03/02/2022			Bond Future	117.0959	117.0959	117.1219	117.1219	0.022	0.0000	0.0000	0
2021/05/10	2038	05/05/2022			Bond Future	118.4619	118.4619	118.4880	118.4880	0.022	0.0000	0.0000	0
2021/05/10	2040	06/05/2021			Bond Future	10.8800	87.5543	10.8800	87.5543	0.000	0.0000	0.0000	0
2021/05/10	2040	05/08/2021	12.48	Call	Bond Future	9,838.8800	9.8389	9,917.8800	9.9179	0.803	0	0	0
2021/05/10	2040	05/08/2021	12.49	Put	Bond Future	549.9500	0.5499	506.1900	0.5062	(7.957)	0	0	0
2021/05/10	2040	05/08/2021	12.47	Call	Bond Future	9,790.3200	9.7903	9,868.8700	9.8689	0.802	0	0	0
2021/05/10	2040	05/08/2021	11.05	Put	Bond Future	2,955.7300	2.9557	2,846.4600	2.8465	(3.697)	0	0	0
2021/05/10	2040	05/08/2021	11.05	Call	Bond Future	3,338.7900	3.3388	3,352.7100	3.3527	0.417	0	0	900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/10	2040	05/08/2021			Bond Future	10.9939	84.6380	10.9760	84.7612	(0.163)	0.0000	0.0000	85,293
2021/05/10	2040	05/08/2021	12.48	Put	Bond Future	558.1100	0.5581	513.9200	0.5139	(7.918)	0	0	0
2021/05/10	2040	05/08/2021	12.49	Call	Bond Future	9,887.4800	9.8875	9,966.9100	9.9669	0.803	0	0	0
2021/05/10	2040	05/08/2021	12.47	Put	Bond Future	566.3800	0.5664	521.7400	0.5217	(7.882)	0	0	0
2021/05/10	2040	05/08/2021	11.55	Put	Bond Future	1,689.3400	1.6893	1,604.0300	1.6040	(5.050)	0	0	0
2021/05/10	2040	05/08/2021	11.55	Call	Bond Future	5,368.4200	5.3684	5,406.3000	5.4063	0.706	0	0	900
2021/05/10	2040	05/08/2021	14.80	Call	Bond Future	20,770.8400	20.7708	20,892.4300	20.8924	0.585	0	0	0
2021/05/10	2040	05/08/2021	14.80	Put	Bond Future	8.2600	0.0083	6.6600	0.0067	(19.370)	0	0	900
2021/05/10	2040	04/11/2021	12.90	Call	Bond Future	11,342.5400	11.3425	11,423.6100	11.4236	0.715	0	0	0
2021/05/10	2040	04/11/2021	12.90	Put	Bond Future	1,047.0800	1.0471	1,004.1100	1.0041	(4.104)	0	0	0
2021/05/10	2040	04/11/2021	12.89	Call	Bond Future	11,299.1400	11.2991	11,379.9400	11.3799	0.715	0	0	0
2021/05/10	2040	04/11/2021	12.89	Put	Bond Future	1,057.5900	1.0576	1,014.3500	1.0144	(4.089)	0	0	0
2021/05/10	2040	04/11/2021			Bond Future	11.1845	85.5955	11.1660	85.7195	(0.166)	0.0000	0.0000	0
2021/05/10	2040	04/11/2021	12.91	Call	Bond Future	11,385.9500	11.3860	11,467.3100	11.4673	0.715	0	0	0
2021/05/10	2040	04/11/2021	12.91	Put	Bond Future	1,036.6500	1.0367	993.9700	0.9940	(4.117)	0	0	0
2021/05/10	2040	03/02/2022	11.58	Put	Bond Future	4,353.1500	4.3531	4,272.2600	4.2723	(1.858)	0	0	0
2021/05/10	2040	03/02/2022	11.59	Call	Bond Future	5,587.6800	5.5877	5,632.3900	5.6324	0.800	0	0	0
2021/05/10	2040	03/02/2022	11.57	Put	Bond Future	4,381.5400	4.3815	4,300.3900	4.3004	(1.852)	0	0	0
2021/05/10	2040	03/02/2022			Bond Future	11.3926	82.0577	11.3733	82.1830	(0.170)	0.0000	0.0000	0
2021/05/10	2040	03/02/2022	11.58	Call	Bond Future	5,552.7000	5.5527	5,597.1500	5.5972	0.801	0	0	0
2021/05/10	2040	03/02/2022	11.59	Put	Bond Future	4,324.9200	4.3249	4,244.2900	4.2443	(1.864)	0	0	0
2021/05/10	2040	03/02/2022	11.57	Call	Bond Future	5,517.8000	5.5178	5,561.9900	5.5620	0.801	0	0	0
2021/05/10	2040	05/05/2022	11.91	Put	Bond Future	4,491.5300	4.4915	4,417.4700	4.4175	(1.649)	0	0	0
2021/05/10	2040	05/05/2022	11.92	Call	Bond Future	6,383.7600	6.3838	6,436.6500	6.4366	0.829	0	0	0
2021/05/10	2040	05/05/2022	11.92	Put	Bond Future	4,465.5600	4.4656	4,391.7400	4.3917	(1.653)	0	0	0
2021/05/10	2040	05/05/2022			Bond Future	11.6090	82.9965	11.5888	83.1232	(0.173)	0.0000	0.0000	0
2021/05/10	2040	05/05/2022	11.91	Call	Bond Future	6,349.2000	6.3492	6,401.8500	6.4018	0.829	0	0	0
2021/05/10	2040	05/05/2022	11.90	Call	Bond Future	6,315.0200	6.3150	6,367.4400	6.3674	0.830	0	0	0
2021/05/10	2040	05/05/2022	11.90	Put	Bond Future	4,517.9600	4.5180	4,443.6700	4.4437	(1.644)	0	0	0
2021/05/10	2044	06/05/2021			Bond Future	10.9250	84.2552	10.9250	84.2552	0.000	0.0000	0.0000	0
2021/05/10	2044	05/08/2021	12.60	Put	Bond Future	510.4300	0.5104	457.3500	0.4573	(10.399)	0	0	0
2021/05/10	2044	05/08/2021	12.61	Call	Bond Future	10,299.9800	10.3000	10,480.2900	10.4803	1.751	0	0	0
2021/05/10	2044	05/08/2021	12.61	Put	Bond Future	502.9800	0.5030	450.4500	0.4505	(10.444)	0	0	0
2021/05/10	2044	05/08/2021			Bond Future	11.0349	81.4018	11.0014	81.6346	(0.303)	0.0000	0.0000	60,776
2021/05/10	2044	05/08/2021	12.60	Call	Bond Future	10,251.7400	10.2517	10,431.5000	10.4315	1.753	0	0	0
2021/05/10	2044	05/08/2021	12.59	Call	Bond Future	10,203.5200	10.2035	10,382.7200	10.3827	1.756	0	0	0
2021/05/10	2044	05/08/2021	12.59	Put	Bond Future	517.9800	0.5180	464.3400	0.4643	(10.356)	0	0	0
2021/05/10	2044	04/11/2021	12.91	Call	Bond Future	11,275.0300	11.2750	11,448.4500	11.4485	1.538	0	0	0
2021/05/10	2044	04/11/2021	12.91	Put	Bond Future	1,094.9100	1.0949	1,033.4100	1.0334	(5.617)	0	0	0
2021/05/10	2044	04/11/2021			Bond Future	11.2171	82.3227	11.1824	82.5576	(0.309)	0.0000	0.0000	0
2021/05/10	2044	04/11/2021	12.90	Call	Bond Future	11,232.3200	11.2323	11,405.3200	11.4053	1.540	0	0	0
2021/05/10	2044	04/11/2021	12.90	Put	Bond Future	1,105.6800	1.1057	1,043.7600	1.0438	(5.600)	0	0	0
2021/05/10	2044	04/11/2021	12.89	Call	Bond Future	11,189.6300	11.1896	11,362.2100	11.3622	1.542	0	0	0
2021/05/10	2044	04/11/2021	12.89	Put	Bond Future	1,116.5400	1.1165	1,054.2000	1.0542	(5.583)	0	0	0
2021/05/10	2044	03/02/2022	11.60	Call	Bond Future	5,593.8700	5.5939	5,702.7000	5.7027	1.946	0	0	0
2021/05/10	2044	03/02/2022	11.60	Put	Bond Future	4,401.1500	4.4012	4,272.4900	4.2725	(2.923)	0	0	0
2021/05/10	2044	03/02/2022	11.59	Call	Bond Future	5,558.9000	5.5589	5,667.2400	5.6672	1.949	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
2021/05/10	2044	03/02/2022	11.59	Put	Bond Future	4,430.0800	4.4301	4,300.9300	4.3009	(2.915)	0	0	0
2021/05/10	2044	03/02/2022			Bond Future	11.4156	78.8731	11.3795	79.1106	(0.317)	0.0000	0.0000	0
2021/05/10	2044	03/02/2022	11.61	Call	Bond Future	5,629.1800	5.6292	5,738.5000	5.7385	1.942	0	0	0
2021/05/10	2044	03/02/2022	11.61	Put	Bond Future	4,372.6500	4.3726	4,244.4800	4.2445	(2.931)	0	0	0
2021/05/10	2044	05/05/2022	11.92	Call	Bond Future	6,393.2700	6.3933	6,513.1800	6.5132	1.876	0	0	0
2021/05/10	2044	05/05/2022	11.92	Put	Bond Future	4,534.6400	4.5346	4,414.4600	4.4145	(2.650)	0	0	0
2021/05/10	2044	05/05/2022	11.91	Call	Bond Future	6,359.0700	6.3591	6,478.5500	6.4786	1.879	0	0	0
2021/05/10	2044	05/05/2022	11.91	Put	Bond Future	4,561.5200	4.5615	4,440.9100	4.4409	(2.644)	0	0	0
2021/05/10	2044	05/05/2022			Bond Future	11.6217	79.7755	11.5841	80.0156	(0.324)	0.0000	0.0000	0
2021/05/10	2044	05/05/2022	11.93	Call	Bond Future	6,427.8400	6.4278	6,548.1800	6.5482	1.872	0	0	0
2021/05/10	2044	05/05/2022	11.93	Put	Bond Future	4,508.2200	4.5082	4,388.4700	4.3885	(2.656)	0	0	0
2021/05/10	2046	06/05/2021			Bond Future	105.1702	105.1702	105.1702	105.1702	0.000	0.0000	0.0000	0
2021/05/10	2046	05/08/2021			Bond Future	106.1195	106.1195	106.3234	106.3234	0.192	0.0000	0.0000	16,718
2021/05/10	2046	04/11/2021			Bond Future	105.5348	105.5348	105.7403	105.7403	0.195	0.0000	0.0000	0
2021/05/10	2046	03/02/2022			Bond Future	106.7514	106.7514	106.9591	106.9591	0.195	0.0000	0.0000	0
2021/05/10	2046	05/05/2022			Bond Future	106.1502	106.1502	106.3602	106.3602	0.198	0.0000	0.0000	0
2021/05/10	2050	06/05/2021			Bond Future	108.7462	108.7462	108.7462	108.7462	0.000	0.0000	0.0000	0
2021/05/10	2050	05/08/2021			Bond Future	107.6806	107.6806	107.9087	107.9087	0.212	0.0000	0.0000	11,209
2021/05/10	2050	04/11/2021			Bond Future	108.9226	108.9226	109.1525	109.1525	0.211	0.0000	0.0000	0
2021/05/10	2050	03/02/2022			Bond Future	108.2295	108.2295	108.4621	108.4621	0.215	0.0000	0.0000	0
2021/05/10	2050	05/05/2022			Bond Future	109.4920	109.4920	109.7272	109.7272	0.215	0.0000	0.0000	0
2021/05/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	AL37	05/08/2021			Index Future	795.4990	795.4990	795.5430	795.5430	0.006	0.0000	0.0000	0
2021/05/10	AL37	04/11/2021			Index Future	804.5650	804.5650	804.5960	804.5960	0.004	0.0000	0.0000	0
2021/05/10	AL37	03/02/2022			Index Future	813.6470	813.6470	813.6740	813.6740	0.003	0.0000	0.0000	0
2021/05/10	AL37	05/05/2022			Index Future	822.9460	822.9460	822.9720	822.9720	0.003	0.0000	0.0000	0
2021/05/10	AL7T	05/08/2021			Index Future	891.3730	891.3730	895.0260	895.0260	0.410	0.0000	0.0000	0
2021/05/10	AL7T	04/11/2021			Index Future	901.5330	901.5330	905.2110	905.2110	0.408	0.0000	0.0000	0
2021/05/10	AL7T	03/02/2022			Index Future	911.7080	911.7080	915.4250	915.4250	0.408	0.0000	0.0000	0
2021/05/10	AL7T	05/05/2022			Index Future	922.1280	922.1280	925.8860	925.8860	0.408	0.0000	0.0000	0
2021/05/10	ALBI	05/08/2021			Index Future	784.6160	784.6160	786.4440	786.4440	0.233	0.0000	0.0000	134
2021/05/10	ALBI	04/11/2021			Index Future	793.5590	793.5590	795.3940	795.3940	0.231	0.0000	0.0000	0
2021/05/10	ALBI	03/02/2022			Index Future	802.5160	802.5160	804.3680	804.3680	0.231	0.0000	0.0000	0
2021/05/10	ALBI	05/05/2022			Index Future	811.6880	811.6880	813.5600	813.5600	0.231	0.0000	0.0000	0
2021/05/10	C002	31/03/2032			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
2021/05/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/10	ES33	06/05/2021			Bond Future	11.4450	75.3946	11.4450	75.3946	0.000	0.0000	0.0000	0
2021/05/10	ES33	05/08/2021			Bond Future	11.6103	76.6590	11.5658	76.8896	(0.383)	0.0000	0.0000	350
2021/05/10	ES33	04/11/2021			Bond Future	11.8549	73.7675	11.8087	74.0004	(0.390)	0.0000	0.0000	0
2021/05/10	ES33	03/02/2022			Bond Future	12.1219	74.6183	12.0737	74.8537	(0.398)	0.0000	0.0000	0
2021/05/10	ES33	05/05/2022			Bond Future	12.3954	71.7122	12.3450	71.9503	(0.407)	0.0000	0.0000	0
2021/05/10	ES42	06/05/2021			Bond Future	11.8900	74.3847	11.8900	74.3847	0.000	0.0000	0.0000	0
2021/05/10	ES42	05/08/2021			Bond Future	12.0383	75.6989	12.0096	75.8671	(0.238)	0.0000	0.0000	4,779
2021/05/10	ES42	04/11/2021			Bond Future	12.2682	72.3137	12.2383	72.4834	(0.243)	0.0000	0.0000	0
2021/05/10	ES42	03/02/2022			Bond Future	12.5103	73.1480	12.4791	73.3196	(0.249)	0.0000	0.0000	0
2021/05/10	ES42	05/05/2022			Bond Future	12.7669	69.7434	12.7343	69.9169	(0.256)	0.0000	0.0000	0
2021/05/10	GOVI	05/08/2021	719.14	Call	GOVI	560,620.0000	56.0620	578,650.0000	57.8650	3.216	0	0	0
2021/05/10	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	05/08/2021	719.13	Call	GOVI	560,720.0000	56.0720	578,750.0000	57.8750	3.216	0	0	0
2021/05/10	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	05/08/2021			GOVI	775.2020	775.2020	777.0050	777.0050	0.233	0.0000	0.0000	989
2021/05/10	GOVI	05/08/2021	719.15	Call	GOVI	560,520.0000	56.0520	578,550.0000	57.8550	3.217	0	0	0
2021/05/10	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	04/11/2021	728.41	Call	GOVI	556,270.0000	55.6270	574,360.0000	57.4360	3.252	0	0	0
2021/05/10	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	04/11/2021	728.40	Call	GOVI	556,370.0000	55.6370	574,460.0000	57.4460	3.251	0	0	0
2021/05/10	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	04/11/2021			GOVI	784.0370	784.0370	785.8460	785.8460	0.231	0.0000	0.0000	0
2021/05/10	GOVI	04/11/2021	728.42	Call	GOVI	556,170.0000	55.6170	574,260.0000	57.4260	3.253	0	0	0
2021/05/10	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	03/02/2022	792.76	Call	GOVI	1,270.0000	0.1270	19,540.0000	1.9540	1438.583	0	0	0
2021/05/10	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	03/02/2022			GOVI	792.8870	792.8870	794.7140	794.7140	0.230	0.0000	0.0000	0
2021/05/10	GOVI	03/02/2022	792.75	Call	GOVI	1,370.0000	0.1370	19,640.0000	1.9640	1333.577	0	0	0
2021/05/10	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	03/02/2022	792.74	Call	GOVI	1,470.0000	0.1470	19,740.0000	1.9740	1242.857	0	0	0
2021/05/10	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	05/05/2022	788.25	Call	GOVI	136,990.0000	13.6990	155,450.0000	15.5450	13.475	0	0	0
2021/05/10	GOVI	05/05/2022	788.25	Put	GOVI	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
2021/05/10	GOVI	05/05/2022			GOVI	801.9490	801.9490	803.7950	803.7950	0.230	0.0000	0.0000	0
2021/05/10	GOVI	05/05/2022	788.24	Call	GOVI	137,090.0000	13.7090	155,550.0000	15.5550	13.466	0	0	0
2021/05/10	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GOVI	05/05/2022	788.23	Call	GOVI	137,190.0000	13.7190	155,650.0000	15.5650	13.456	0	0	0
2021/05/10	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/10	IGOV	05/08/2021			Index Future	286.3920	286.3920	286.5710	286.5710	0.063	0.0000	0.0000	580
2021/05/10	IGOV	04/11/2021			Index Future	289.7260	289.7260	289.9020	289.9020	0.061	0.0000	0.0000	16
2021/05/10	IGOV	03/02/2022			Index Future	293.0660	293.0660	293.2420	293.2420	0.060	0.0000	0.0000	0
2021/05/10	IGOV	05/05/2022			Index Future	296.4830	296.4830	296.6620	296.6620	0.060	0.0000	0.0000	0
2021/05/10	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/10	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/10	IS05	21/12/2021			Interest Rate Swap	90.7100	90.7100	90.6900	90.6900	(0.022)	0.0000	0.0000	51
2021/05/10	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1100	90.1100	(0.033)	0.0000	0.0000	0
2021/05/10	IS05	21/06/2022			Interest Rate Swap	90.3100	90.3100	90.2600	90.2600	(0.055)	0.0000	0.0000	0
2021/05/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.4300	93.4300	(0.075)	0.0000	0.0000	0
2021/05/10	IS05	20/12/2022			Interest Rate Swap	94.0800	94.0800	93.9800	93.9800	(0.106)	0.0000	0.0000	0
2021/05/10	IS05	22/03/2023			Interest Rate Swap	86.5600	86.5600	86.4300	86.4300	(0.150)	0.0000	0.0000	0
2021/05/10	IS05	20/06/2023			Interest Rate Swap	92.1900	92.1900	92.0400	92.0400	(0.163)	0.0000	0.0000	0
2021/05/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/10	IS10	17/12/2025			Interest Rate Swap	80.6000	80.6000	80.3000	80.3000	(0.372)	0.0000	0.0000	0
2021/05/10	IS10	16/03/2026			Interest Rate Swap	77.2500	77.2500	76.9300	76.9300	(0.414)	0.0000	0.0000	0
2021/05/10	IS10	15/06/2026			Interest Rate Swap	75.7700	75.7700	75.4300	75.4300	(0.449)	0.0000	0.0000	0
2021/05/10	IS10	21/09/2026			Interest Rate Swap	77.9100	77.9100	77.5600	77.5600	(0.449)	0.0000	0.0000	0
2021/05/10	IS10	21/12/2026			Interest Rate Swap	82.0200	82.0200	81.6600	81.6600	(0.439)	0.0000	0.0000	0
2021/05/10	IS10	15/03/2027			Interest Rate Swap	80.6200	80.6200	80.2500	80.2500	(0.459)	0.0000	0.0000	0
2021/05/10	IS10	21/06/2027			Interest Rate Swap	82.8200	82.8200	82.4300	82.4300	(0.471)	0.0000	0.0000	0
2021/05/10	IS10	20/09/2027			Interest Rate Swap	88.7300	88.7300	88.3300	88.3300	(0.451)	0.0000	0.0000	0
2021/05/10	IS10	20/12/2027			Interest Rate Swap	89.2500	89.2500	88.8300	88.8300	(0.471)	0.0000	0.0000	0
2021/05/10	IS10	22/03/2028			Interest Rate Swap	82.4000	82.4000	81.9400	81.9400	(0.558)	0.0000	0.0000	0
2021/05/10	IS10	20/06/2028			Interest Rate Swap	90.3000	90.3000	89.8300	89.8300	(0.520)	0.0000	0.0000	0
2021/05/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/10	JBAF	19/05/2021			Jibar Tradeable Future	3.6950	96.3050	3.6850	96.3150	(0.271)	0.0000	0.0000	0
2021/05/10	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/05/10	JBAF	21/07/2021			Jibar Tradeable Future	3.7300	96.2700	3.7300	96.2700	0.000	0.0000	0.0000	0
2021/05/10	JBAF	18/08/2021			Jibar Tradeable Future	3.7600	96.2400	3.7600	96.2400	0.000	0.0000	0.0000	0
2021/05/10	JBAF	15/09/2021			Jibar Tradeable Future	3.7750	96.2250	3.7750	96.2250	0.000	0.0000	0.0000	30,000
2021/05/10	JBAF	20/10/2021			Jibar Tradeable Future	3.8300	96.1700	3.8300	96.1700	0.000	0.0000	0.0000	0
2021/05/10	JBAF	15/12/2021			Jibar Tradeable Future	3.9600	96.0400	3.9500	96.0500	(0.253)	0.0000	0.0000	0
2021/05/10	JBAF	16/03/2022			Jibar Tradeable Future	4.1650	95.8350	4.1350	95.8650	(0.720)	0.0000	0.0000	0
2021/05/10	JBAF	15/06/2022			Jibar Tradeable Future	4.5250	95.4750	4.5050	95.4950	(0.442)	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
2021/05/10	JBAF	21/09/2022			Jibar Tradeable Future	4.7100	95.2900	4.6700	95.3300	(0.849)	0.0000	0.0000	0
2021/05/10	JBAF	21/12/2022			Jibar Tradeable Future	5.0550	94.9450	5.0300	94.9700	(0.495)	0.0000	0.0000	0
2021/05/10	JBAF	15/03/2023			Jibar Tradeable Future	5.2550	94.7450	5.2250	94.7750	(0.571)	0.0000	0.0000	0
2021/05/10	R023	06/05/2021			Bond Future	4.6650	106.7855	4.6650	106.7855	0.000	0.0000	0.0000	0
2021/05/10	R023	05/08/2021	5.30	Call	Bond Future	937.7600	0.9378	952.0300	0.9520	1.522	0	0	0
2021/05/10	R023	05/08/2021	5.30	Put	Bond Future	50.4200	0.0504	45.3400	0.0453	(10.075)	0	0	0
2021/05/10	R023	05/08/2021	5.29	Call	Bond Future	923.9600	0.9240	938.1200	0.9381	1.533	0	0	0
2021/05/10	R023	05/08/2021	5.29	Put	Bond Future	51.7300	0.0517	46.5400	0.0465	(10.033)	0	0	0
2021/05/10	R023	05/08/2021			Bond Future	4.7158	107.9460	4.7031	107.9654	(0.269)	0.0000	0.0000	15,675
2021/05/10	R023	05/08/2021	5.31	Call	Bond Future	951.6000	0.9516	965.9500	0.9659	1.508	0	0	0
2021/05/10	R023	05/08/2021	5.31	Put	Bond Future	49.1600	0.0492	44.1600	0.0442	(10.171)	0	0	0
2021/05/10	R023	04/11/2021	4.91	Call	Bond Future	471.0900	0.4711	479.6700	0.4797	1.821	0	0	0
2021/05/10	R023	04/11/2021	4.91	Put	Bond Future	253.8000	0.2538	243.4600	0.2435	(4.074)	0	0	0
2021/05/10	R023	04/11/2021	4.90	Call	Bond Future	462.6100	0.4626	471.0900	0.4711	1.833	0	0	0
2021/05/10	R023	04/11/2021	4.90	Put	Bond Future	258.1600	0.2582	247.7200	0.2477	(4.044)	0	0	0
2021/05/10	R023	04/11/2021			Bond Future	4.7410	105.2570	4.7263	105.2759	(0.310)	0.0000	0.0000	0
2021/05/10	R023	04/11/2021	4.92	Call	Bond Future	479.6300	0.4796	488.3200	0.4883	1.812	0	0	0
2021/05/10	R023	04/11/2021	4.92	Put	Bond Future	249.5000	0.2495	239.2700	0.2393	(4.100)	0	0	0
2021/05/10	R023	03/02/2022	5.08	Call	Bond Future	548.5400	0.5485	558.4100	0.5584	1.799	0	0	0
2021/05/10	R023	03/02/2022	5.08	Put	Bond Future	254.9500	0.2550	245.8100	0.2458	(3.585)	0	0	0
2021/05/10	R023	03/02/2022			Bond Future	4.7973	106.4456	4.7790	106.4646	(0.381)	0.0000	0.0000	0
2021/05/10	R023	03/02/2022	5.07	Call	Bond Future	541.4500	0.5415	551.2400	0.5512	1.808	0	0	0
2021/05/10	R023	03/02/2022	5.07	Put	Bond Future	258.2300	0.2582	249.0100	0.2490	(3.570)	0	0	0
2021/05/10	R023	03/02/2022	5.06	Call	Bond Future	534.0500	0.5341	543.7700	0.5438	1.820	0	0	0
2021/05/10	R023	03/02/2022	5.06	Put	Bond Future	261.1900	0.2612	251.9000	0.2519	(3.557)	0	0	0
2021/05/10	R023	05/05/2022	6.31	Call	Bond Future	1,211.1600	1.2112	1,227.3900	1.2274	1.340	0	0	0
2021/05/10	R023	05/05/2022	6.31	Put	Bond Future	54.7400	0.0547	51.8200	0.0518	(5.334)	0	0	0
2021/05/10	R023	05/05/2022			Bond Future	4.8490	103.7534	4.8251	103.7726	(0.494)	0.0000	0.0000	0
2021/05/10	R023	05/05/2022	6.30	Call	Bond Future	1,204.2500	1.2042	1,220.4300	1.2204	1.344	0	0	0
2021/05/10	R023	05/05/2022	6.30	Put	Bond Future	55.6700	0.0557	52.7000	0.0527	(5.335)	0	0	0
2021/05/10	R023	05/05/2022	6.29	Call	Bond Future	1,197.3300	1.1973	1,213.4800	1.2135	1.349	0	0	0
2021/05/10	R023	05/05/2022	6.29	Put	Bond Future	56.6000	0.0566	53.6000	0.0536	(5.300)	0	0	0
2021/05/10	R035	06/05/2021			Bond Future	10.5650	89.5749	10.5650	89.5749	0.000	0.0000	0.0000	0
2021/05/10	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	R035	05/08/2021	5.31	Put	Bond Future	46,949.9800	46.9500	46,767.7100	46.7677	(0.388)	0	0	0
2021/05/10	R035	05/08/2021	11.37	Call	Bond Future	5,639.5600	5.6396	5,728.6800	5.7287	1.580	0	0	0
2021/05/10	R035	05/08/2021	11.37	Put	Bond Future	1,399.9500	1.4000	1,306.8000	1.3068	(6.654)	0	0	100
2021/05/10	R035	05/08/2021			Bond Future	10.6843	91.1407	10.6559	91.3230	(0.266)	0.0000	0.0000	91,665
2021/05/10	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	R035	05/08/2021	5.30	Put	Bond Future	47,066.5600	47.0666	46,884.2900	46.8843	(0.387)	0	0	0
2021/05/10	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/10	R035	05/08/2021	5.29	Put	Bond Future	47,183.2700	47.1833	47,001.0000	47.0010	(0.386)	0	0	0
2021/05/10	R035	05/08/2021	10.77	Call	Bond Future	3,258.3200	3.2583	3,308.8100	3.3088	1.550	0	0	0
2021/05/10	R035	05/08/2021	10.77	Put	Bond Future	2,711.3700	2.7114	2,579.5900	2.5796	(4.860)	0	0	100
2021/05/10	R035	05/08/2021	10.02	Put	Bond Future	5,617.5100	5.6175	5,446.9800	5.4470	(3.036)	0	0	0
2021/05/10	R035	05/08/2021	10.02	Call	Bond Future	1,204.0800	1.2041	1,215.8200	1.2158	0.975	0	0	100

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
2021/05/10	R035	04/11/2021	11.20	Put	Bond Future	3,118.0800	3.1181	3,012.2400	3.0122	(3.394)	0	0	350
2021/05/10	R035	04/11/2021	10.60	Call	Bond Future	3,088.7700	3.0888	3,139.4800	3.1395	1.642	0	0	0
2021/05/10	R035	04/11/2021	10.60	Put	Bond Future	4,926.4900	4.9265	4,793.4400	4.7934	(2.701)	0	0	350
2021/05/10	R035	04/11/2021	10.11	Put	Bond Future	6,921.1200	6.9211	6,768.4100	6.7684	(2.206)	0	0	0
2021/05/10	R035	04/11/2021	10.11	Call	Bond Future	1,853.2100	1.8532	1,884.2600	1.8843	1.675	0	0	350
2021/05/10	R035	04/11/2021	10.12	Put	Bond Future	6,875.3400	6.8753	6,722.9900	6.7230	(2.216)	0	0	0
2021/05/10	R035	04/11/2021	10.12	Call	Bond Future	1,875.0400	1.8750	1,906.4500	1.9065	1.675	0	0	400
2021/05/10	R035	04/11/2021	10.62	Put	Bond Future	4,855.5300	4.8555	4,723.3500	4.7233	(2.722)	0	0	0
2021/05/10	R035	04/11/2021	10.62	Call	Bond Future	3,146.1400	3.1461	3,197.7200	3.1977	1.639	0	0	400
2021/05/10	R035	04/11/2021	11.75	Put	Bond Future	2,042.6100	2.0426	1,960.2600	1.9603	(4.032)	0	0	782
2021/05/10	R035	04/11/2021	11.08	Call	Bond Future	4,596.9800	4.5970	4,669.3700	4.6694	1.575	0	0	0
2021/05/10	R035	04/11/2021	11.08	Put	Bond Future	3,428.0200	3.4280	3,316.6500	3.3167	(3.249)	0	0	782
2021/05/10	R035	04/11/2021	10.23	Put	Bond Future	6,386.4100	6.3864	6,238.1700	6.2382	(2.321)	0	0	0
2021/05/10	R035	04/11/2021	12.53	Call	Bond Future	10,397.2300	10.3972	10,529.0800	10.5291	1.268	0	0	0
2021/05/10	R035	04/11/2021	12.53	Put	Bond Future	1,005.6900	1.0057	953.7800	0.9538	(5.162)	0	0	0
2021/05/10	R035	04/11/2021			Bond Future	10.8905	87.6948	10.8611	87.8786	(0.270)	0.0000	0.0000	0
2021/05/10	R035	04/11/2021	11.20	Call	Bond Future	5,015.3900	5.0154	5,093.3100	5.0933	1.554	0	0	0
2021/05/10	R035	04/11/2021	13.82	Call	Bond Future	15,980.9200	15.9809	16,147.1000	16.1471	1.040	0	0	0
2021/05/10	R035	04/11/2021	13.82	Put	Bond Future	230.5600	0.2306	212.9800	0.2130	(7.625)	0	0	400
2021/05/10	R035	04/11/2021	11.75	Call	Bond Future	7,164.2600	7.1643	7,265.6700	7.2657	1.415	0	0	0
2021/05/10	R035	04/11/2021	10.23	Call	Bond Future	2,125.1200	2.1251	2,160.6400	2.1606	1.671	0	0	782
2021/05/10	R035	04/11/2021	12.52	Call	Bond Future	10,355.0400	10.3550	10,486.5200	10.4865	1.270	0	0	0
2021/05/10	R035	04/11/2021	12.52	Put	Bond Future	1,016.1100	1.0161	963.8300	0.9638	(5.145)	0	0	0
2021/05/10	R035	04/11/2021	12.51	Call	Bond Future	10,312.8800	10.3129	10,444.0000	10.4440	1.271	0	0	0
2021/05/10	R035	04/11/2021	12.51	Put	Bond Future	1,026.6200	1.0266	973.9800	0.9740	(5.128)	0	0	0
2021/05/10	R035	03/02/2022	11.28	Call	Bond Future	5,137.5900	5.1376	5,216.6600	5.2167	1.539	0	0	0
2021/05/10	R035	03/02/2022	11.28	Put	Bond Future	4,155.5600	4.1556	4,048.9300	4.0489	(2.566)	0	0	200
2021/05/10	R035	03/02/2022	10.26	Put	Bond Future	7,724.8900	7.7249	7,580.2600	7.5803	(1.872)	0	0	0
2021/05/10	R035	03/02/2022	10.26	Call	Bond Future	2,316.9600	2.3170	2,358.0300	2.3580	1.773	0	0	200
2021/05/10	R035	03/02/2022	11.73	Call	Bond Future	6,710.2100	6.7102	6,805.9500	6.8060	1.427	0	0	0
2021/05/10	R035	03/02/2022	11.73	Put	Bond Future	3,115.8400	3.1158	3,025.8800	3.0259	(2.887)	0	0	280
2021/05/10	R035	03/02/2022	11.03	Call	Bond Future	4,351.6700	4.3517	4,421.1200	4.4211	1.596	0	0	0
2021/05/10	R035	03/02/2022	11.39	Call	Bond Future	5,502.4100	5.5024	5,585.6800	5.5857	1.513	0	0	0
2021/05/10	R035	03/02/2022	11.39	Put	Bond Future	3,870.6400	3.8706	3,768.2100	3.7682	(2.646)	0	0	683
2021/05/10	R035	03/02/2022	10.65	Call	Bond Future	3,266.8400	3.2668	3,321.8700	3.3219	1.685	0	0	0
2021/05/10	R035	03/02/2022	11.23	Call	Bond Future	4,975.6000	4.9756	5,052.7400	5.0527	1.550	0	0	0
2021/05/10	R035	03/02/2022	11.23	Put	Bond Future	4,291.3400	4.2913	4,182.7800	4.1828	(2.530)	0	0	0
2021/05/10	R035	03/02/2022	11.22	Call	Bond Future	4,943.5200	4.9435	5,020.2800	5.0203	1.553	0	0	0
2021/05/10	R035	03/02/2022	11.22	Put	Bond Future	4,319.0000	4.3190	4,210.0600	4.2101	(2.522)	0	0	0
2021/05/10	R035	03/02/2022			Bond Future	11.1161	88.6853	11.0854	88.8710	(0.276)	0.0000	0.0000	0
2021/05/10	R035	03/02/2022	11.88	Call	Bond Future	7,278.9100	7.2789	7,379.7900	7.3798	1.386	0	0	0
2021/05/10	R035	03/02/2022	11.88	Put	Bond Future	2,840.1400	2.8401	2,755.3200	2.7553	(2.986)	0	0	200
2021/05/10	R035	03/02/2022	11.03	Put	Bond Future	4,873.9600	4.8740	4,757.7100	4.7577	(2.385)	0	0	280
2021/05/10	R035	03/02/2022	10.10	Put	Bond Future	8,490.1800	8.4902	8,340.3600	8.3404	(1.765)	0	0	0
2021/05/10	R035	03/02/2022	10.10	Call	Bond Future	2,016.9600	2.0170	2,052.8400	2.0528	1.779	0	0	280
2021/05/10	R035	03/02/2022	10.65	Put	Bond Future	6,151.4100	6.1514	6,020.7400	6.0207	(2.124)	0	0	683
2021/05/10	R035	03/02/2022	9.70	Put	Bond Future	10,606.6000	10.6066	10,445.5200	10.4455	(1.519)	0	0	0
2021/05/10	R035	03/02/2022	9.70	Call	Bond Future	1,390.6100	1.3906	1,415.2300	1.4152	1.770	0	0	683

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
2021/05/10	R035	03/02/2022	11.24	Call	Bond Future	5,007.7500	5.0077	5,085.2800	5.0853	1.548	0	0	0
2021/05/10	R035	03/02/2022	11.24	Put	Bond Future	4,263.8200	4.2638	4,155.6500	4.1556	(2.537)	0	0	0
2021/05/10	R035	05/05/2022	11.64	Call	Bond Future	5,931.9800	5.9320	6,021.5000	6.0215	1.509	0	0	0
2021/05/10	R035	05/05/2022	11.64	Put	Bond Future	4,215.3400	4.2153	4,117.1100	4.1171	(2.330)	0	0	0
2021/05/10	R035	05/05/2022	11.63	Call	Bond Future	5,899.5100	5.8995	5,988.7000	5.9887	1.512	0	0	0
2021/05/10	R035	05/05/2022	11.63	Put	Bond Future	4,239.8000	4.2398	4,141.2400	4.1412	(2.325)	0	0	0
2021/05/10	R035	05/05/2022			Bond Future	11.3428	85.2227	11.3108	85.4105	(0.282)	0.0000	0.0000	0
2021/05/10	R035	05/05/2022	11.65	Call	Bond Future	5,964.5000	5.9645	6,054.3700	6.0544	1.507	0	0	0
2021/05/10	R035	05/05/2022	11.65	Put	Bond Future	4,190.9900	4.1910	4,093.1100	4.0931	(2.335)	0	0	0
2021/05/10	R186	06/05/2021			Bond Future	7.2900	118.6231	7.2900	118.6231	0.000	0.0000	0.0000	0
2021/05/10	R186	05/08/2021	8.62	Call	Bond Future	5,698.7100	5.6987	5,672.7000	5.6727	(0.456)	0	0	0
2021/05/10	R186	05/08/2021	8.62	Put	Bond Future	204.7500	0.2048	193.6000	0.1936	(5.446)	0	0	0
2021/05/10	R186	05/08/2021	8.61	Call	Bond Future	5,659.0200	5.6590	5,632.8600	5.6329	(0.462)	0	0	0
2021/05/10	R186	05/08/2021	8.61	Put	Bond Future	209.4000	0.2094	198.1000	0.1981	(5.396)	0	0	0
2021/05/10	R186	05/08/2021			Bond Future	7.4186	114.8716	7.4217	114.8567	0.042	0.0000	0.0000	93,183
2021/05/10	R186	05/08/2021	8.63	Call	Bond Future	5,738.4400	5.7384	5,712.5800	5.7126	(0.451)	0	0	0
2021/05/10	R186	05/08/2021	8.63	Put	Bond Future	200.1800	0.2002	189.1800	0.1892	(5.495)	0	0	0
2021/05/10	R186	04/11/2021	7.77	Call	Bond Future	2,529.0100	2.5290	2,502.7400	2.5027	(1.039)	0	0	0
2021/05/10	R186	04/11/2021	8.10	Call	Bond Future	3,446.6300	3.4466	3,419.8200	3.4198	(0.778)	0	0	0
2021/05/10	R186	04/11/2021	8.10	Put	Bond Future	1,193.5000	1.1935	1,182.4300	1.1824	(0.928)	0	0	0
2021/05/10	R186	04/11/2021	8.09	Call	Bond Future	3,416.5800	3.4166	3,389.7600	3.3898	(0.785)	0	0	0
2021/05/10	R186	04/11/2021	8.09	Put	Bond Future	1,207.1900	1.2072	1,196.1100	1.1961	(0.918)	0	0	0
2021/05/10	R186	04/11/2021			Bond Future	7.5913	116.1693	7.5949	116.1536	0.046	0.0000	0.0000	0
2021/05/10	R186	04/11/2021	7.77	Put	Bond Future	1,731.0900	1.7311	1,720.5600	1.7206	(0.608)	0	0	15,177
2021/05/10	R186	04/11/2021	8.77	Call	Bond Future	5,679.6900	5.6797	5,654.4900	5.6545	(0.444)	0	0	0
2021/05/10	R186	04/11/2021	8.77	Put	Bond Future	544.7100	0.5447	535.2500	0.5352	(1.737)	0	0	15,177
2021/05/10	R186	04/11/2021	8.11	Call	Bond Future	3,476.8000	3.4768	3,449.9900	3.4500	(0.771)	0	0	0
2021/05/10	R186	04/11/2021	8.11	Put	Bond Future	1,179.9400	1.1799	1,168.8700	1.1689	(0.938)	0	0	0
2021/05/10	R186	03/02/2022	7.30	Call	Bond Future	1,507.5100	1.5075	1,488.9500	1.4890	(1.231)	0	0	0
2021/05/10	R186	03/02/2022	7.30	Put	Bond Future	3,612.4700	3.6125	3,609.9800	3.6100	(0.069)	0	0	0
2021/05/10	R186	03/02/2022			Bond Future	7.7892	112.1995	7.7930	112.1834	0.049	0.0000	0.0000	0
2021/05/10	R186	03/02/2022	7.29	Call	Bond Future	1,491.0500	1.4910	1,472.5700	1.4726	(1.239)	0	0	0
2021/05/10	R186	03/02/2022	7.29	Put	Bond Future	3,639.5600	3.6396	3,637.1500	3.6371	(0.066)	0	0	0
2021/05/10	R186	03/02/2022	7.28	Call	Bond Future	1,474.7000	1.4747	1,456.3100	1.4563	(1.247)	0	0	0
2021/05/10	R186	03/02/2022	7.28	Put	Bond Future	3,666.7700	3.6668	3,664.4500	3.6644	(0.063)	0	0	0
2021/05/10	R186	05/05/2022	8.32	Call	Bond Future	3,334.5900	3.3346	3,314.1800	3.3142	(0.612)	0	0	0
2021/05/10	R186	05/05/2022	8.32	Put	Bond Future	2,086.9800	2.0870	2,082.9200	2.0829	(0.195)	0	0	0
2021/05/10	R186	05/05/2022			Bond Future	8.0073	113.4827	8.0114	113.4664	0.051	0.0000	0.0000	0
2021/05/10	R186	05/05/2022	8.31	Call	Bond Future	3,311.0300	3.3110	3,290.6500	3.2906	(0.616)	0	0	0
2021/05/10	R186	05/05/2022	8.31	Put	Bond Future	2,103.0400	2.1030	2,099.0100	2.0990	(0.192)	0	0	0
2021/05/10	R186	05/05/2022	8.30	Call	Bond Future	3,287.1000	3.2871	3,266.7500	3.2668	(0.619)	0	0	0
2021/05/10	R186	05/05/2022	8.30	Put	Bond Future	2,118.7500	2.1188	2,114.7500	2.1147	(0.189)	0	0	0
2021/05/10	R197	06/05/2021			Bond Future	322.6478	322.6478	322.6478	322.6478	0.000	0.0000	0.0000	0
2021/05/10	R197	05/08/2021			Bond Future	317.8723	317.8723	317.9196	317.9196	0.015	0.0000	0.0000	1,756
2021/05/10	R197	04/11/2021			Bond Future	321.5378	321.5378	321.5837	321.5837	0.014	0.0000	0.0000	0
2021/05/10	R197	03/02/2022			Bond Future	317.1410	317.1410	317.1871	317.1871	0.015	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
2021/05/10	R197	05/05/2022			Bond Future	320.8407	320.8407	320.8871	320.8871	0.014	0.0000	0.0000	0
2021/05/10	R202	06/05/2021			Bond Future	231.6930	231.6930	231.6930	231.6930	0.000	0.0000	0.0000	0
2021/05/10	R202	05/08/2021			Bond Future	229.9400	229.9400	229.9904	229.9904	0.022	0.0000	0.0000	9,325
2021/05/10	R202	04/11/2021			Bond Future	232.5910	232.5910	232.6409	232.6409	0.021	0.0000	0.0000	0
2021/05/10	R202	03/02/2022			Bond Future	230.9682	230.9682	231.0182	231.0182	0.022	0.0000	0.0000	0
2021/05/10	R202	05/05/2022			Bond Future	233.6624	233.6624	233.7129	233.7129	0.022	0.0000	0.0000	0
2021/05/10	R209	06/05/2021			Bond Future	10.4950	69.0595	10.4950	69.0595	0.000	0.0000	0.0000	0
2021/05/10	R209	05/08/2021	11.81	Call	Bond Future	7,011.1700	7.0112	7,185.2500	7.1852	2.483	0	0	0
2021/05/10	R209	05/08/2021	11.81	Put	Bond Future	693.6100	0.6936	623.3800	0.6234	(10.125)	0	0	0
2021/05/10	R209	05/08/2021			Bond Future	10.5993	70.2710	10.5557	70.5153	(0.411)	0.0000	0.0000	28,121
2021/05/10	R209	05/08/2021	11.80	Call	Bond Future	6,972.1700	6.9722	7,145.5700	7.1456	2.487	0	0	0
2021/05/10	R209	05/08/2021	11.80	Put	Bond Future	703.2400	0.7032	632.3300	0.6323	(10.083)	0	0	0
2021/05/10	R209	05/08/2021	11.79	Call	Bond Future	6,933.2100	6.9332	7,105.9500	7.1060	2.491	0	0	0
2021/05/10	R209	05/08/2021	11.79	Put	Bond Future	712.9700	0.7130	641.4000	0.6414	(10.038)	0	0	0
2021/05/10	R209	04/11/2021	12.00	Call	Bond Future	7,571.4700	7.5715	7,739.2800	7.7393	2.216	0	0	0
2021/05/10	R209	04/11/2021	12.00	Put	Bond Future	1,359.1900	1.3592	1,280.3900	1.2804	(5.798)	0	0	7,500
2021/05/10	R209	04/11/2021	10.50	Call	Bond Future	2,776.0400	2.7760	2,860.8000	2.8608	3.053	0	0	0
2021/05/10	R209	04/11/2021	12.19	Call	Bond Future	8,235.7200	8.2357	8,412.7500	8.4127	2.150	0	0	0
2021/05/10	R209	04/11/2021	12.19	Put	Bond Future	1,131.3100	1.1313	1,061.7300	1.0617	(6.150)	0	0	0
2021/05/10	R209	04/11/2021	12.17	Call	Bond Future	8,165.1000	8.1651	8,341.1900	8.3412	2.157	0	0	0
2021/05/10	R209	04/11/2021			Bond Future	10.7802	67.9242	10.7352	68.1708	(0.418)	0.0000	0.0000	4,075
2021/05/10	R209	04/11/2021	10.50	Put	Bond Future	4,330.8200	4.3308	4,168.9700	4.1690	(3.737)	0	0	11,000
2021/05/10	R209	04/11/2021	9.50	Put	Bond Future	8,530.3800	8.5304	8,317.2300	8.3172	(2.499)	0	0	0
2021/05/10	R209	04/11/2021	9.50	Call	Bond Future	993.1900	0.9932	1,026.6500	1.0267	3.369	0	0	5,250
2021/05/10	R209	04/11/2021	12.18	Call	Bond Future	8,200.3900	8.2004	8,376.9500	8.3770	2.153	0	0	0
2021/05/10	R209	04/11/2021	12.18	Put	Bond Future	1,142.4600	1.1425	1,072.4100	1.0724	(6.132)	0	0	0
2021/05/10	R209	04/11/2021	12.17	Put	Bond Future	1,153.7000	1.1537	1,083.1800	1.0832	(6.113)	0	0	0
2021/05/10	R209	03/02/2022	11.03	Call	Bond Future	4,369.8500	4.3699	4,482.8700	4.4829	2.586	0	0	0
2021/05/10	R209	03/02/2022	11.03	Put	Bond Future	4,070.0400	4.0700	3,933.7000	3.9337	(3.350)	0	0	0
2021/05/10	R209	03/02/2022	11.02	Call	Bond Future	4,342.1400	4.3421	4,454.6700	4.4547	2.592	0	0	0
2021/05/10	R209	03/02/2022	11.02	Put	Bond Future	4,095.2100	4.0952	3,958.3800	3.9584	(3.341)	0	0	0
2021/05/10	R209	03/02/2022			Bond Future	10.9735	68.6914	10.9267	68.9407	(0.426)	0.0000	0.0000	0
2021/05/10	R209	03/02/2022	11.04	Call	Bond Future	4,397.4000	4.3974	4,510.9300	4.5109	2.582	0	0	0
2021/05/10	R209	03/02/2022	11.04	Put	Bond Future	4,044.7600	4.0448	3,908.9300	3.9089	(3.358)	0	0	0
2021/05/10	R209	05/05/2022	11.44	Call	Bond Future	5,257.9600	5.2580	5,387.0900	5.3871	2.456	0	0	0
2021/05/10	R209	05/05/2022	11.44	Put	Bond Future	3,897.1700	3.8972	3,774.1300	3.7741	(3.157)	0	0	0
2021/05/10	R209	05/05/2022	11.43	Call	Bond Future	5,229.6100	5.2296	5,358.3000	5.3583	2.461	0	0	0
2021/05/10	R209	05/05/2022	11.43	Put	Bond Future	3,919.1400	3.9191	3,795.6600	3.7957	(3.151)	0	0	0
2021/05/10	R209	05/05/2022			Bond Future	11.1735	66.3363	11.1249	66.5885	(0.434)	0.0000	0.0000	0
2021/05/10	R209	05/05/2022	11.45	Call	Bond Future	5,286.1100	5.2861	5,415.6900	5.4157	2.451	0	0	0
2021/05/10	R209	05/05/2022	11.45	Put	Bond Future	3,875.0500	3.8750	3,752.4600	3.7525	(3.164)	0	0	0
2021/05/10	R210	06/05/2021			Bond Future	204.1999	204.1999	204.1999	204.1999	0.000	0.0000	0.0000	0
2021/05/10	R210	05/08/2021			Bond Future	206.3865	206.3865	206.4251	206.4251	0.019	0.0000	0.0000	1,486
2021/05/10	R210	04/11/2021			Bond Future	206.0247	206.0247	206.0624	206.0624	0.018	0.0000	0.0000	0
2021/05/10	R210	03/02/2022			Bond Future	208.3997	208.3997	208.4376	208.4376	0.018	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/10	R210	05/05/2022			Bond Future	208.0313	208.0313	208.0695	208.0695	0.018	0.0000	0.0000	0
2021/05/10	R212	06/05/2021			Bond Future	172.2978	172.2978	172.2978	172.2978	0.000	0.0000	0.0000	0
2021/05/10	R212	05/08/2021			Bond Future	171.8235	171.8235	171.8445	171.8445	0.012	0.0000	0.0000	1,608
2021/05/10	R212	04/11/2021			Bond Future	173.8053	173.8053	173.8255	173.8255	0.012	0.0000	0.0000	0
2021/05/10	R213	06/05/2021			Bond Future	9.5050	85.5994	9.5050	85.5994	0.000	0.0000	0.0000	0
2021/05/10	R213	05/08/2021	10.85	Call	Bond Future	6,877.1200	6.8771	7,134.1000	7.1341	3.737	0	0	0
2021/05/10	R213	05/08/2021	10.85	Put	Bond Future	516.0600	0.5161	445.6500	0.4456	(13.644)	0	0	0
2021/05/10	R213	05/08/2021	10.84	Call	Bond Future	6,835.8400	6.8358	7,092.0000	7.0920	3.747	0	0	0
2021/05/10	R213	05/08/2021	10.84	Put	Bond Future	524.3200	0.5243	453.0900	0.4531	(13.585)	0	0	0
2021/05/10	R213	05/08/2021	10.14	Put	Bond Future	1,303.1000	1.3031	1,167.3900	1.1674	(10.414)	0	0	0
2021/05/10	R213	05/08/2021	9.34	Put	Bond Future	3,285.0800	3.2851	3,055.1600	3.0552	(6.999)	0	0	0
2021/05/10	R213	05/08/2021	9.34	Call	Bond Future	1,671.3600	1.6714	1,768.8300	1.7688	5.832	0	0	0
2021/05/10	R213	05/08/2021			Bond Future	9.6304	86.9180	9.5709	87.2454	(0.618)	0.0000	0.0000	9,054
2021/05/10	R213	05/08/2021	10.86	Call	Bond Future	6,918.4700	6.9185	7,176.2600	7.1763	3.726	0	0	0
2021/05/10	R213	05/08/2021	10.86	Put	Bond Future	507.9100	0.5079	438.3100	0.4383	(13.703)	0	0	0
2021/05/10	R213	05/08/2021	10.78	Call	Bond Future	6,589.5900	6.5896	6,840.7100	6.8407	3.811	0	0	0
2021/05/10	R213	05/08/2021	10.78	Put	Bond Future	576.1900	0.5762	499.9200	0.4999	(13.237)	0	0	0
2021/05/10	R213	05/08/2021	10.14	Call	Bond Future	4,041.0600	4.0411	4,232.7400	4.2327	4.743	0	0	0
2021/05/10	R213	04/11/2021	11.10	Put	Bond Future	1,024.6000	1.0246	939.8800	0.9399	(8.269)	0	0	0
2021/05/10	R213	04/11/2021	11.11	Call	Bond Future	7,521.6300	7.5216	7,768.0900	7.7681	3.277	0	0	0
2021/05/10	R213	04/11/2021	11.09	Put	Bond Future	1,035.7900	1.0358	950.4200	0.9504	(8.242)	0	0	0
2021/05/10	R213	04/11/2021			Bond Future	9.8226	84.3698	9.7608	84.7003	(0.630)	0.0000	0.0000	0
2021/05/10	R213	04/11/2021	11.10	Call	Bond Future	7,484.7900	7.4848	7,730.5800	7.7306	3.284	0	0	0
2021/05/10	R213	04/11/2021	11.11	Put	Bond Future	1,013.4900	1.0135	929.4400	0.9294	(8.293)	0	0	0
2021/05/10	R213	04/11/2021	11.09	Call	Bond Future	7,448.0000	7.4480	7,693.1400	7.6931	3.291	0	0	0
2021/05/10	R213	03/02/2022	10.67	Call	Bond Future	5,602.8700	5.6029	5,803.5200	5.8035	3.581	0	0	0
2021/05/10	R213	03/02/2022	10.67	Put	Bond Future	2,407.4000	2.4074	2,273.8900	2.2739	(5.546)	0	0	220
2021/05/10	R213	03/02/2022	10.60	Put	Bond Future	2,525.6600	2.5257	2,387.5700	2.3876	(5.467)	0	0	430
2021/05/10	R213	03/02/2022	10.00	Call	Bond Future	3,638.2800	3.6383	3,791.8200	3.7918	4.220	0	0	0
2021/05/10	R213	03/02/2022	10.00	Put	Bond Future	3,819.1200	3.8191	3,638.5000	3.6385	(4.729)	0	0	430
2021/05/10	R213	03/02/2022	9.22	Put	Bond Future	6,248.3100	6.2483	6,010.6700	6.0107	(3.803)	0	0	0
2021/05/10	R213	03/02/2022	8.80	Put	Bond Future	7,995.5800	7.9956	7,731.5200	7.7315	(3.303)	0	0	0
2021/05/10	R213	03/02/2022	8.80	Call	Bond Future	1,288.7900	1.2888	1,358.8900	1.3589	5.439	0	0	102
2021/05/10	R213	03/02/2022	9.58	Put	Bond Future	5,012.0500	5.0120	4,800.3000	4.8003	(4.225)	0	0	200
2021/05/10	R213	03/02/2022	8.63	Put	Bond Future	8,771.9400	8.7719	8,498.4800	8.4985	(3.117)	0	0	0
2021/05/10	R213	03/02/2022	8.63	Call	Bond Future	1,087.8000	1.0878	1,148.5000	1.1485	5.580	0	0	200
2021/05/10	R213	03/02/2022	9.98	Call	Bond Future	3,585.6300	3.5856	3,737.7000	3.7377	4.241	0	0	0
2021/05/10	R213	03/02/2022	9.98	Put	Bond Future	3,870.1000	3.8701	3,688.0100	3.6880	(4.705)	0	0	0
2021/05/10	R213	03/02/2022			Bond Future	10.0350	85.3226	9.9704	85.6567	(0.643)	0.0000	0.0000	0
2021/05/10	R213	03/02/2022	10.17	Call	Bond Future	4,097.5800	4.0976	4,263.5700	4.2636	4.051	0	0	0
2021/05/10	R213	03/02/2022	10.17	Put	Bond Future	3,404.3500	3.4044	3,236.1800	3.2362	(4.940)	0	0	220
2021/05/10	R213	03/02/2022	9.15	Put	Bond Future	6,522.2200	6.5222	6,279.8900	6.2799	(3.715)	0	0	0
2021/05/10	R213	03/02/2022	9.15	Call	Bond Future	1,785.2700	1.7853	1,877.1000	1.8771	5.144	0	0	220
2021/05/10	R213	03/02/2022	10.60	Call	Bond Future	5,376.8700	5.3769	5,572.9400	5.5729	3.647	0	0	0
2021/05/10	R213	03/02/2022	9.22	Call	Bond Future	1,898.6100	1.8986	1,995.1300	1.9951	5.084	0	0	430
2021/05/10	R213	03/02/2022	10.25	Call	Bond Future	4,322.5000	4.3225	4,494.2800	4.4943	3.974	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
2021/05/10	R213	03/02/2022	10.25	Put	Bond Future	3,222.0900	3.2221	3,059.7100	3.0597	(5.040)	0	0	102
2021/05/10	R213	03/02/2022	9.76	Call	Bond Future	3,033.4400	3.0334	3,169.1900	3.1692	4.475	0	0	0
2021/05/10	R213	03/02/2022	9.76	Put	Bond Future	4,468.9600	4.4690	4,270.5500	4.2706	(4.440)	0	0	102
2021/05/10	R213	03/02/2022	10.15	Call	Bond Future	4,042.1400	4.0421	4,206.6800	4.2067	4.071	0	0	0
2021/05/10	R213	03/02/2022	10.15	Put	Bond Future	3,451.1200	3.4511	3,281.5000	3.2815	(4.915)	0	0	200
2021/05/10	R213	03/02/2022	9.58	Call	Bond Future	2,619.3400	2.6193	2,741.7500	2.7418	4.673	0	0	0
2021/05/10	R213	03/02/2022	9.97	Call	Bond Future	3,559.7500	3.5598	3,711.0800	3.7111	4.251	0	0	0
2021/05/10	R213	03/02/2022	9.97	Put	Bond Future	3,896.0900	3.8961	3,713.2600	3.7133	(4.693)	0	0	0
2021/05/10	R213	03/02/2022	9.96	Call	Bond Future	3,533.6700	3.5337	3,684.2600	3.6843	4.262	0	0	0
2021/05/10	R213	03/02/2022	9.96	Put	Bond Future	3,921.9300	3.9219	3,738.3600	3.7384	(4.681)	0	0	0
2021/05/10	R213	05/05/2022	10.65	Put	Bond Future	3,142.6200	3.1426	2,993.5500	2.9936	(4.743)	0	0	0
2021/05/10	R213	05/05/2022	10.63	Call	Bond Future	5,052.5500	5.0525	5,240.1400	5.2401	3.713	0	0	0
2021/05/10	R213	05/05/2022			Bond Future	10.2505	82.7673	10.1831	83.1052	(0.657)	0.0000	0.0000	0
2021/05/10	R213	05/05/2022	10.64	Call	Bond Future	5,081.4600	5.0815	5,269.6800	5.2697	3.704	0	0	0
2021/05/10	R213	05/05/2022	10.64	Put	Bond Future	3,162.1400	3.1621	3,012.4400	3.0124	(4.734)	0	0	0
2021/05/10	R213	05/05/2022	10.65	Call	Bond Future	5,110.4300	5.1104	5,299.2800	5.2993	3.695	0	0	0
2021/05/10	R213	05/05/2022	10.63	Put	Bond Future	3,181.7700	3.1818	3,031.4400	3.0314	(4.725)	0	0	0
2021/05/10	R214	06/05/2021			Bond Future	10.8200	66.2791	10.8200	66.2791	0.000	0.0000	0.0000	0
2021/05/10	R214	05/08/2021	12.03	Put	Bond Future	870.1500	0.8702	804.8400	0.8048	(7.506)	0	0	0
2021/05/10	R214	05/08/2021	12.01	Call	Bond Future	6,666.1600	6.6662	6,759.8800	6.7599	1.406	0	0	0
2021/05/10	R214	05/08/2021			Bond Future	10.9203	67.4721	10.8923	67.6322	(0.256)	0.0000	0.0000	17,880
2021/05/10	R214	05/08/2021	12.02	Call	Bond Future	6,703.9200	6.7039	6,798.1700	6.7982	1.406	0	0	0
2021/05/10	R214	05/08/2021	12.02	Put	Bond Future	881.3500	0.8814	815.5100	0.8155	(7.470)	0	0	0
2021/05/10	R214	05/08/2021	12.03	Call	Bond Future	6,741.7400	6.7417	6,836.5200	6.8365	1.406	0	0	0
2021/05/10	R214	05/08/2021	12.01	Put	Bond Future	892.6700	0.8927	826.3000	0.8263	(7.435)	0	0	0
2021/05/10	R214	04/11/2021	12.47	Call	Bond Future	8,243.7300	8.2437	8,348.1900	8.3482	1.267	0	0	0
2021/05/10	R214	04/11/2021	12.46	Call	Bond Future	8,209.3700	8.2094	8,313.4900	8.3135	1.268	0	0	0
2021/05/10	R214	04/11/2021	12.46	Put	Bond Future	1,290.5900	1.2906	1,233.2100	1.2332	(4.446)	0	0	0
2021/05/10	R214	04/11/2021			Bond Future	11.0975	64.9564	11.0686	65.1179	(0.261)	0.0000	0.0000	0
2021/05/10	R214	04/11/2021	12.47	Put	Bond Future	1,278.7200	1.2787	1,221.6800	1.2217	(4.461)	0	0	0
2021/05/10	R214	04/11/2021	12.48	Call	Bond Future	8,278.1100	8.2781	8,382.9100	8.3829	1.266	0	0	0
2021/05/10	R214	04/11/2021	12.48	Put	Bond Future	1,266.9400	1.2669	1,210.2400	1.2102	(4.475)	0	0	0
2021/05/10	R214	03/02/2022	11.40	Put	Bond Future	4,066.9800	4.0670	3,970.7800	3.9708	(2.365)	0	0	0
2021/05/10	R214	03/02/2022	11.41	Call	Bond Future	4,688.5200	4.6885	4,755.8700	4.7559	1.436	0	0	0
2021/05/10	R214	03/02/2022	11.39	Put	Bond Future	4,092.1000	4.0921	3,995.5800	3.9956	(2.359)	0	0	0
2021/05/10	R214	03/02/2022			Bond Future	11.2896	65.6901	11.2595	65.8533	(0.266)	0.0000	0.0000	0
2021/05/10	R214	03/02/2022	11.40	Call	Bond Future	4,660.2000	4.6602	4,727.2300	4.7272	1.438	0	0	0
2021/05/10	R214	03/02/2022	11.41	Put	Bond Future	4,041.9900	4.0420	3,946.1100	3.9461	(2.372)	0	0	0
2021/05/10	R214	03/02/2022	11.39	Call	Bond Future	4,631.9400	4.6319	4,698.6500	4.6987	1.440	0	0	0
2021/05/10	R214	05/05/2022	11.74	Put	Bond Future	4,029.2300	4.0292	3,941.6200	3.9416	(2.174)	0	0	0
2021/05/10	R214	05/05/2022	11.75	Call	Bond Future	5,399.5200	5.3995	5,477.2600	5.4773	1.440	0	0	0
2021/05/10	R214	05/05/2022	11.73	Put	Bond Future	4,051.6300	4.0516	3,963.7300	3.9637	(2.169)	0	0	0
2021/05/10	R214	05/05/2022			Bond Future	11.4811	63.1625	11.4499	63.3276	(0.272)	0.0000	0.0000	0
2021/05/10	R214	05/05/2022	11.74	Call	Bond Future	5,371.1500	5.3712	5,448.6000	5.4486	1.442	0	0	0
2021/05/10	R214	05/05/2022	11.75	Put	Bond Future	4,006.7000	4.0067	3,919.3800	3.9194	(2.179)	0	0	0
2021/05/10	R214	05/05/2022	11.73	Call	Bond Future	5,342.5800	5.3426	5,419.7400	5.4197	1.444	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
2021/05/10	R248	06/05/2021			Bond Future	10.8350	83.5788	10.8350	83.5788	0.000	0.0000	0.0000	0
2021/05/10	R248	05/08/2021	12.51	Put	Bond Future	489.1300	0.4891	444.5000	0.4445	(9.124)	0	0	0
2021/05/10	R248	05/08/2021	12.52	Call	Bond Future	10,592.9500	10.5930	10,713.3300	10.7133	1.136	0	0	0
2021/05/10	R248	05/08/2021	12.50	Put	Bond Future	496.4700	0.4965	451.3800	0.4514	(9.082)	0	0	0
2021/05/10	R248	05/08/2021	11.20	Put	Bond Future	2,419.9600	2.4200	2,302.9600	2.3030	(4.835)	0	0	0
2021/05/10	R248	05/08/2021	11.20	Call	Bond Future	4,279.2400	4.2792	4,326.7900	4.3268	1.111	0	0	1,000
2021/05/10	R248	05/08/2021	10.50	Put	Bond Future	5,055.2200	5.0552	4,900.9100	4.9009	(3.052)	0	0	0
2021/05/10	R248	05/08/2021	10.30	Call	Bond Future	1,296.1100	1.2961	1,299.6100	1.2996	0.270	0	0	1,300
2021/05/10	R248	05/08/2021	10.90	Put	Bond Future	3,364.6700	3.3647	3,229.7300	3.2297	(4.010)	0	0	0
2021/05/10	R248	05/08/2021	10.90	Call	Bond Future	3,106.8300	3.1068	3,136.4400	3.1364	0.953	0	0	1,300
2021/05/10	R248	05/08/2021	10.60	Put	Bond Future	4,582.7200	4.5827	4,432.5900	4.4326	(3.276)	0	0	0
2021/05/10	R248	05/08/2021	10.60	Call	Bond Future	2,106.4500	2.1065	2,120.8700	2.1209	0.685	0	0	0
2021/05/10	R248	05/08/2021			Bond Future	10.9358	85.0832	10.9129	85.2478	(0.209)	0.0000	0.0000	172,314
2021/05/10	R248	05/08/2021	12.51	Call	Bond Future	10,543.5600	10.5436	10,663.4800	10.6635	1.137	0	0	0
2021/05/10	R248	05/08/2021	12.52	Put	Bond Future	481.8800	0.4819	437.7100	0.4377	(9.166)	0	0	0
2021/05/10	R248	05/08/2021	12.50	Call	Bond Future	10,494.1700	10.4942	10,613.6300	10.6136	1.138	0	0	0
2021/05/10	R248	05/08/2021	10.00	Put	Bond Future	7,945.7400	7.9457	7,778.6100	7.7786	(2.103)	0	0	0
2021/05/10	R248	05/08/2021	10.00	Call	Bond Future	703.2700	0.7033	700.6900	0.7007	(0.367)	0	0	0
2021/05/10	R248	05/08/2021	10.50	Call	Bond Future	1,815.8900	1.8159	1,826.1300	1.8261	0.564	0	0	1,000
2021/05/10	R248	05/08/2021	10.30	Put	Bond Future	6,098.3600	6.0984	5,937.3100	5.9373	(2.641)	0	0	0
2021/05/10	R248	04/11/2021	12.85	Call	Bond Future	11,707.0700	11.7071	11,824.4000	11.8244	1.002	0	0	0
2021/05/10	R248	04/11/2021	12.85	Put	Bond Future	1,033.3500	1.0333	984.7400	0.9847	(4.704)	0	0	0
2021/05/10	R248	04/11/2021			Bond Future	11.1137	81.6320	11.0899	81.7979	(0.213)	0.0000	0.0000	0
2021/05/10	R248	04/11/2021	12.84	Call	Bond Future	11,663.4100	11.6634	11,780.4100	11.7804	1.003	0	0	0
2021/05/10	R248	04/11/2021	12.84	Put	Bond Future	1,043.7200	1.0437	994.7800	0.9948	(4.689)	0	0	0
2021/05/10	R248	04/11/2021	12.83	Call	Bond Future	11,619.7600	11.6198	11,736.4300	11.7364	1.004	0	0	0
2021/05/10	R248	04/11/2021	12.83	Put	Bond Future	1,054.1800	1.0542	1,004.9100	1.0049	(4.674)	0	0	0
2021/05/10	R248	03/02/2022	11.48	Call	Bond Future	5,569.6700	5.5697	5,637.8900	5.6379	1.225	0	0	0
2021/05/10	R248	03/02/2022	11.49	Put	Bond Future	4,382.5100	4.3825	4,283.4200	4.2834	(2.261)	0	0	0
2021/05/10	R248	03/02/2022	11.47	Call	Bond Future	5,533.4800	5.5335	5,601.3300	5.6013	1.226	0	0	0
2021/05/10	R248	03/02/2022			Bond Future	11.3068	82.5540	11.2821	82.7217	(0.219)	0.0000	0.0000	0
2021/05/10	R248	03/02/2022	11.48	Put	Bond Future	4,412.1600	4.4122	4,312.7100	4.3127	(2.254)	0	0	0
2021/05/10	R248	03/02/2022	11.49	Call	Bond Future	5,605.9400	5.6059	5,674.5200	5.6745	1.223	0	0	0
2021/05/10	R248	03/02/2022	11.47	Put	Bond Future	4,442.0000	4.4420	4,342.1800	4.3422	(2.247)	0	0	0
2021/05/10	R248	05/05/2022	11.80	Call	Bond Future	6,442.0100	6.4420	6,520.3900	6.5204	1.217	0	0	0
2021/05/10	R248	05/05/2022	11.79	Call	Bond Future	6,406.4800	6.4065	6,484.5400	6.4845	1.218	0	0	0
2021/05/10	R248	05/05/2022	11.79	Put	Bond Future	4,537.0900	4.5371	4,445.6300	4.4456	(2.016)	0	0	0
2021/05/10	R248	05/05/2022			Bond Future	11.4995	79.0844	11.4738	79.2539	(0.224)	0.0000	0.0000	0
2021/05/10	R248	05/05/2022	11.80	Put	Bond Future	4,509.7100	4.5097	4,418.5700	4.4186	(2.021)	0	0	0
2021/05/10	R248	05/05/2022	11.81	Call	Bond Future	6,477.6200	6.4776	6,556.3100	6.5563	1.215	0	0	0
2021/05/10	R248	05/05/2022	11.81	Put	Bond Future	4,482.4900	4.4825	4,391.6600	4.3917	(2.026)	0	0	0

Total

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