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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/05/2021 TO 11/05/2021

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
2021/05/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	2025	06/05/2021		Bond Future	152.1948	152.1948	152.1948	152.1948	0.000	0.0000	0.0000	0
2021/05/11	2025	05/08/2021		Bond Future	152.0699	152.0699	152.1327	152.1327	0.041	0.0000	0.0000	5,368
2021/05/11	2025	04/11/2021		Bond Future	153.8227	153.8227	153.8784	153.8784	0.036	0.0000	0.0000	0
2021/05/11	2025	03/02/2022		Bond Future	154.0374	154.0374	154.1634	154.1634	0.082	0.0000	0.0000	0
2021/05/11	2025	05/05/2022		Bond Future	155.8340	155.8340	156.0418	156.0418	0.133	0.0000	0.0000	0
2021/05/11	2029	06/05/2021		Bond Future	110.5532	110.5532	110.5532	110.5532	0.000	0.0000	0.0000	0
2021/05/11	2029	05/08/2021		Bond Future	111.9202	111.9202	112.0292	112.0292	0.097	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
2021/05/11	2029	04/11/2021			Bond Future	112.0590	112.0590	112.1636	112.1636	0.093	0.0000	0.0000	0
2021/05/11	2029	03/02/2022			Bond Future	113.3506	113.3506	113.5074	113.5074	0.138	0.0000	0.0000	0
2021/05/11	2029	05/05/2022			Bond Future	113.4975	113.4975	113.7149	113.7149	0.192	0.0000	0.0000	0
2021/05/11	2030	06/05/2021			Bond Future	9.0900	95.7184	9.0900	95.7184	0.000	0.0000	0.0000	0
2021/05/11	2030	05/08/2021	10.42	Call	Bond Future	7,095.5900	7.0956	7,186.3900	7.1864	1.280	0	0	0
2021/05/11	2030	05/08/2021	10.42	Put	Bond Future	398.0600	0.3981	377.0600	0.3771	(5.276)	0	0	0
2021/05/11	2030	05/08/2021	10.41	Call	Bond Future	7,052.2100	7.0522	7,142.7400	7.1427	1.284	0	0	0
2021/05/11	2030	05/08/2021	10.41	Put	Bond Future	405.1300	0.4051	383.8600	0.3839	(5.250)	0	0	0
2021/05/11	2030	05/08/2021	8.50	Put	Bond Future	4,598.2500	4.5982	4,505.8300	4.5058	(2.010)	0	0	0
2021/05/11	2030	05/08/2021	10.15	Call	Bond Future	5,935.6200	5.9356	6,018.6400	6.0186	1.399	0	0	0
2021/05/11	2030	05/08/2021	8.83	Call	Bond Future	1,477.0500	1.4771	1,508.0900	1.5081	2.101	0	0	479
2021/05/11	2030	05/08/2021	10.30	Put	Bond Future	490.1000	0.4901	465.6700	0.4657	(4.985)	0	0	200
2021/05/11	2030	05/08/2021	8.78	Put	Bond Future	3,481.8000	3.4818	3,399.1100	3.3991	(2.375)	0	0	0
2021/05/11	2030	05/08/2021	8.78	Call	Bond Future	1,371.3500	1.3713	1,400.4600	1.4005	2.123	0	0	200
2021/05/11	2030	05/08/2021	7.70	Put	Bond Future	8,720.9600	8.7210	8,612.9600	8.6130	(1.238)	0	0	0
2021/05/11	2030	05/08/2021	9.45	Call	Bond Future	3,199.3300	3.1993	3,256.6900	3.2567	1.793	0	0	600
2021/05/11	2030	05/08/2021	12.10	Call	Bond Future	14,664.9300	14.6649	14,775.7500	14.7758	0.756	0	0	0
2021/05/11	2030	05/08/2021	12.10	Put	Bond Future	9.4600	0.0095	8.4800	0.0085	(10.359)	0	0	600
2021/05/11	2030	05/08/2021			Bond Future	9.1547	93.5306	9.1345	93.6424	(0.220)	0.0000	0.0000	103,931
2021/05/11	2030	05/08/2021	10.43	Call	Bond Future	7,139.0200	7.1390	7,230.0900	7.2301	1.276	0	0	0
2021/05/11	2030	05/08/2021	10.43	Put	Bond Future	391.0800	0.3911	370.3500	0.3703	(5.301)	0	0	0
2021/05/11	2030	05/08/2021	8.50	Call	Bond Future	870.4500	0.8705	889.8300	0.8898	2.226	0	0	5,000
2021/05/11	2030	05/08/2021	9.50	Call	Bond Future	3,369.5100	3.3695	3,429.0100	3.4290	1.766	0	0	0
2021/05/11	2030	05/08/2021	9.50	Put	Bond Future	1,477.1000	1.4771	1,424.8000	1.4248	(3.541)	0	0	5,000
2021/05/11	2030	05/08/2021	10.15	Put	Bond Future	613.6500	0.6137	584.8700	0.5849	(4.690)	0	0	479
2021/05/11	2030	05/08/2021	9.75	Call	Bond Future	4,292.3100	4.2923	4,361.8700	4.3619	1.621	0	0	0
2021/05/11	2030	05/08/2021	9.75	Put	Bond Future	1,060.7300	1.0607	1,018.4900	1.0185	(3.982)	0	0	479
2021/05/11	2030	05/08/2021	8.83	Put	Bond Future	3,302.3300	3.3023	3,221.5700	3.2216	(2.446)	0	0	0
2021/05/11	2030	05/08/2021	10.30	Call	Bond Future	6,579.7400	6.5797	6,667.1100	6.6671	1.328	0	0	0
2021/05/11	2030	05/08/2021	7.70	Call	Bond Future	175.0400	0.1750	178.8400	0.1788	2.171	0	0	200
2021/05/11	2030	05/08/2021	8.95	Put	Bond Future	2,896.5500	2.8965	2,820.6100	2.8206	(2.622)	0	0	0
2021/05/11	2030	05/08/2021	8.95	Call	Bond Future	1,751.2200	1.7512	1,787.0800	1.7871	2.048	0	0	600
2021/05/11	2030	05/08/2021	9.45	Put	Bond Future	1,577.8300	1.5778	1,523.3900	1.5234	(3.450)	0	0	0
2021/05/11	2030	04/11/2021	11.26	Call	Bond Future	10,022.3700	10.0224	10,115.1900	10.1152	0.926	0	0	0
2021/05/11	2030	04/11/2021	9.20	Call	Bond Future	2,637.7600	2.6378	2,680.7900	2.6808	1.631	0	0	1,102
2021/05/11	2030	04/11/2021	8.27	Put	Bond Future	6,896.9200	6.8969	6,807.3700	6.8074	(1.298)	0	0	0
2021/05/11	2030	04/11/2021	8.27	Call	Bond Future	897.4100	0.8974	915.4600	0.9155	2.011	0	0	300
2021/05/11	2030	04/11/2021	8.77	Put	Bond Future	4,808.2900	4.8083	4,731.0700	4.7311	(1.606)	0	0	0
2021/05/11	2030	04/11/2021	11.44	Put	Bond Future	320.6800	0.3207	308.4500	0.3084	(3.814)	0	0	300
2021/05/11	2030	04/11/2021	10.60	Call	Bond Future	7,391.0400	7.3910	7,471.4200	7.4714	1.088	0	0	0
2021/05/11	2030	04/11/2021	10.60	Put	Bond Future	933.2500	0.9333	906.0300	0.9060	(2.917)	0	0	0
2021/05/11	2030	04/11/2021	10.59	Put	Bond Future	944.1200	0.9441	916.6700	0.9167	(2.907)	0	0	0
2021/05/11	2030	04/11/2021			Bond Future	9.3418	94.5876	9.3218	94.6952	(0.214)	0.0000	0.0000	0
2021/05/11	2030	04/11/2021	11.26	Put	Bond Future	409.7100	0.4097	394.9300	0.3949	(3.607)	0	0	1,102
2021/05/11	2030	04/11/2021	9.90	Put	Bond Future	1,812.7700	1.8128	1,768.9700	1.7690	(2.416)	0	0	0
2021/05/11	2030	04/11/2021	9.90	Call	Bond Future	4,752.3100	4.7523	4,816.1100	4.8161	1.343	0	0	1,102
2021/05/11	2030	04/11/2021	9.20	Put	Bond Future	3,404.1000	3.4041	3,339.5300	3.3395	(1.897)	0	0	0

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2021/05/11	2030	04/11/2021	8.77	Call	Bond Future	1,667.6200	1.6676	1,698.0000	1.6980	1.822	0	0	300
2021/05/11	2030	04/11/2021	11.44	Call	Bond Future	10,767.5500	10.7676	10,862.9200	10.8629	0.886	0	0	0
2021/05/11	2030	04/11/2021	10.61	Call	Bond Future	7,429.2300	7.4292	7,509.8300	7.5098	1.085	0	0	0
2021/05/11	2030	04/11/2021	10.61	Put	Bond Future	922.4800	0.9225	895.4800	0.8955	(2.927)	0	0	0
2021/05/11	2030	04/11/2021	10.59	Call	Bond Future	7,352.9200	7.3529	7,433.0700	7.4331	1.090	0	0	0
2021/05/11	2030	03/02/2022	8.85	Put	Bond Future	5,695.1000	5.6951	5,591.4100	5.5914	(1.821)	0	0	0
2021/05/11	2030	03/02/2022	8.85	Call	Bond Future	1,964.8800	1.9649	2,013.0500	2.0131	2.452	0	0	1,000
2021/05/11	2030	03/02/2022	9.35	Call	Bond Future	3,060.1700	3.0602	3,125.8600	3.1259	2.147	0	0	0
2021/05/11	2030	03/02/2022	9.35	Put	Bond Future	4,107.8500	4.1079	4,021.6800	4.0217	(2.098)	0	0	101
2021/05/11	2030	03/02/2022	8.39	Put	Bond Future	7,543.1800	7.5432	7,425.2400	7.4252	(1.564)	0	0	0
2021/05/11	2030	03/02/2022	8.39	Call	Bond Future	1,256.9500	1.2569	1,290.8700	1.2909	2.699	0	0	101
2021/05/11	2030	03/02/2022	9.45	Call	Bond Future	3,312.9700	3.3130	3,382.1900	3.3822	2.089	0	0	0
2021/05/11	2030	03/02/2022	9.45	Put	Bond Future	3,835.7600	3.8358	3,753.1200	3.7531	(2.154)	0	0	0
2021/05/11	2030	03/02/2022			Bond Future	9.5503	91.6516	9.5211	91.8035	(0.306)	0.0000	0.0000	0
2021/05/11	2030	03/02/2022	9.60	Put	Bond Future	3,454.0800	3.4541	3,376.7100	3.3767	(2.240)	0	0	0
2021/05/11	2030	03/02/2022	9.60	Call	Bond Future	3,711.4900	3.7115	3,785.9800	3.7860	2.007	0	0	1,000
2021/05/11	2030	03/02/2022	10.85	Call	Bond Future	7,823.6200	7.8236	7,935.3400	7.9353	1.428	0	0	0
2021/05/11	2030	03/02/2022	10.85	Put	Bond Future	1,383.6600	1.3837	1,343.5200	1.3435	(2.901)	0	0	1,000
2021/05/11	2030	03/02/2022	9.78	Call	Bond Future	4,218.9400	4.2189	4,299.6300	4.2996	1.913	0	0	0
2021/05/11	2030	03/02/2022	9.78	Put	Bond Future	3,036.4300	3.0364	2,965.2600	2.9653	(2.344)	0	0	101
2021/05/11	2030	03/02/2022	9.44	Call	Bond Future	3,287.2100	3.2872	3,356.0900	3.3561	2.095	0	0	0
2021/05/11	2030	03/02/2022	9.44	Put	Bond Future	3,862.3200	3.8623	3,779.3400	3.7793	(2.148)	0	0	0
2021/05/11	2030	03/02/2022	9.43	Call	Bond Future	3,261.5700	3.2616	3,330.0900	3.3301	2.101	0	0	0
2021/05/11	2030	03/02/2022	9.43	Put	Bond Future	3,889.0300	3.8890	3,805.6900	3.8057	(2.143)	0	0	0
2021/05/11	2030	05/05/2022	10.21	Call	Bond Future	5,066.7300	5.0667	5,185.1500	5.1851	2.337	0	0	0
2021/05/11	2030	05/05/2022	10.21	Put	Bond Future	2,912.5900	2.9126	2,828.8600	2.8289	(2.875)	0	0	0
2021/05/11	2030	05/05/2022			Bond Future	9.7734	92.7000	9.7331	92.9021	(0.412)	0.0000	0.0000	0
2021/05/11	2030	05/05/2022	10.20	Call	Bond Future	5,037.1300	5.0371	5,155.1600	5.1552	2.343	0	0	0
2021/05/11	2030	05/05/2022	10.20	Put	Bond Future	2,931.5900	2.9316	2,847.4700	2.8475	(2.869)	0	0	0
2021/05/11	2030	05/05/2022	10.19	Call	Bond Future	5,007.6000	5.0076	5,125.2400	5.1252	2.349	0	0	0
2021/05/11	2030	05/05/2022	10.19	Put	Bond Future	2,950.6900	2.9507	2,866.1800	2.8662	(2.864)	0	0	0
2021/05/11	2032	06/05/2021			Bond Future	9.8950	90.0909	9.8950	90.0909	0.000	0.0000	0.0000	0
2021/05/11	2032	05/08/2021	11.37	Call	Bond Future	8,305.5800	8.3056	8,399.1400	8.3991	1.126	0	0	0
2021/05/11	2032	05/08/2021	11.37	Put	Bond Future	425.0500	0.4251	403.8300	0.4038	(4.992)	0	0	0
2021/05/11	2032	05/08/2021			Bond Future	9.9661	91.8787	9.9469	91.9934	(0.193)	0.0000	0.0000	135,812
2021/05/11	2032	05/08/2021	11.36	Call	Bond Future	8,259.9500	8.2600	8,353.2500	8.3533	1.130	0	0	0
2021/05/11	2032	05/08/2021	11.36	Put	Bond Future	432.1100	0.4321	410.6300	0.4106	(4.971)	0	0	0
2021/05/11	2032	05/08/2021	11.35	Call	Bond Future	8,214.3800	8.2144	8,307.4200	8.3074	1.133	0	0	0
2021/05/11	2032	05/08/2021	11.35	Put	Bond Future	439.2800	0.4393	417.5400	0.4175	(4.949)	0	0	0
2021/05/11	2032	04/11/2021	9.83	Call	Bond Future	2,571.2900	2.5713	2,609.7600	2.6098	1.496	0	0	700
2021/05/11	2032	04/11/2021	11.70	Call	Bond Future	9,206.3100	9.2063	9,292.6400	9.2926	0.938	0	0	0
2021/05/11	2032	04/11/2021	11.71	Put	Bond Future	873.5100	0.8735	848.8100	0.8488	(2.828)	0	0	0
2021/05/11	2032	04/11/2021	11.69	Call	Bond Future	9,165.5000	9.1655	9,251.6300	9.2516	0.940	0	0	0
2021/05/11	2032	04/11/2021			Bond Future	10.1657	88.7704	10.1465	88.8816	(0.188)	0.0000	0.0000	21
2021/05/11	2032	04/11/2021	9.33	Put	Bond Future	6,514.6700	6.5147	6,428.3400	6.4283	(1.325)	0	0	0
2021/05/11	2032	04/11/2021	9.33	Call	Bond Future	1,482.0000	1.4820	1,506.9000	1.5069	1.680	0	0	700
2021/05/11	2032	04/11/2021	9.83	Put	Bond Future	4,547.8700	4.5479	4,475.1100	4.4751	(1.600)	0	0	0

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2021/05/11	2032	04/11/2021	12.81	Call	Bond Future	13,909.0000	13.9090	14,011.5000	14.0115	0.737	0	0	0
2021/05/11	2032	04/11/2021	12.81	Put	Bond Future	224.1900	0.2242	215.4600	0.2155	(3.894)	0	0	700
2021/05/11	2032	04/11/2021	11.70	Put	Bond Future	883.3000	0.8833	858.4000	0.8584	(2.819)	0	0	0
2021/05/11	2032	04/11/2021	11.71	Call	Bond Future	9,247.1700	9.2472	9,333.7000	9.3337	0.936	0	0	0
2021/05/11	2032	04/11/2021	11.69	Put	Bond Future	893.1800	0.8932	868.0800	0.8681	(2.810)	0	0	0
2021/05/11	2032	03/02/2022	11.13	Call	Bond Future	6,586.2700	6.5863	6,682.2100	6.6822	1.457	0	0	0
2021/05/11	2032	03/02/2022	11.13	Put	Bond Future	2,511.6800	2.5117	2,454.4400	2.4544	(2.279)	0	0	210
2021/05/11	2032	03/02/2022	10.53	Call	Bond Future	4,575.8700	4.5759	4,653.6200	4.6536	1.699	0	0	0
2021/05/11	2032	03/02/2022	10.53	Put	Bond Future	3,746.7200	3.7467	3,671.2900	3.6713	(2.013)	0	0	210
2021/05/11	2032	03/02/2022	10.35	Put	Bond Future	4,221.1300	4.2211	4,139.7800	4.1398	(1.927)	0	0	400
2021/05/11	2032	03/02/2022	9.58	Put	Bond Future	6,811.7600	6.8118	6,704.7600	6.7048	(1.571)	0	0	0
2021/05/11	2032	03/02/2022	9.58	Call	Bond Future	2,143.0800	2.1431	2,189.2600	2.1893	2.155	0	0	400
2021/05/11	2032	03/02/2022	10.66	Call	Bond Future	4,978.7100	4.9787	5,060.6500	5.0606	1.646	0	0	0
2021/05/11	2032	03/02/2022	10.66	Put	Bond Future	3,432.0000	3.4320	3,360.7600	3.3608	(2.076)	0	0	97
2021/05/11	2032	03/02/2022	10.45	Put	Bond Future	3,951.7900	3.9518	3,873.7400	3.8737	(1.975)	0	0	198
2021/05/11	2032	03/02/2022	9.81	Call	Bond Future	2,643.4200	2.6434	2,697.1500	2.6971	2.033	0	0	0
2021/05/11	2032	03/02/2022	9.81	Put	Bond Future	5,938.8800	5.9389	5,839.4300	5.8394	(1.675)	0	0	198
2021/05/11	2032	03/02/2022	8.91	Put	Bond Future	9,961.1800	9.9612	9,835.4800	9.8355	(1.262)	0	0	0
2021/05/11	2032	03/02/2022	10.43	Call	Bond Future	4,276.2600	4.2763	4,350.7400	4.3507	1.742	0	0	0
2021/05/11	2032	03/02/2022	10.43	Put	Bond Future	4,004.6200	4.0046	3,925.9200	3.9259	(1.965)	0	0	0
2021/05/11	2032	03/02/2022	10.42	Call	Bond Future	4,246.5700	4.2466	4,320.7200	4.3207	1.746	0	0	0
2021/05/11	2032	03/02/2022	10.42	Put	Bond Future	4,030.9500	4.0310	3,951.9200	3.9519	(1.961)	0	0	0
2021/05/11	2032	03/02/2022			Bond Future	10.3816	89.7730	10.3544	89.9262	(0.262)	0.0000	0.0000	0
2021/05/11	2032	03/02/2022	9.62	Put	Bond Future	6,653.6200	6.6536	6,547.9100	6.5479	(1.589)	0	0	0
2021/05/11	2032	03/02/2022	9.62	Call	Bond Future	2,225.7500	2.2257	2,273.2200	2.2732	2.133	0	0	210
2021/05/11	2032	03/02/2022	10.95	Call	Bond Future	5,944.6500	5.9447	6,035.4800	6.0355	1.528	0	0	0
2021/05/11	2032	03/02/2022	10.95	Put	Bond Future	2,826.0700	2.8261	2,763.7200	2.7637	(2.206)	0	0	400
2021/05/11	2032	03/02/2022	10.35	Call	Bond Future	4,043.2600	4.0433	4,115.0900	4.1151	1.777	0	0	0
2021/05/11	2032	03/02/2022	10.14	Call	Bond Future	3,462.2500	3.4623	3,527.0600	3.5271	1.872	0	0	0
2021/05/11	2032	03/02/2022	10.14	Put	Bond Future	4,835.0900	4.8351	4,746.7200	4.7467	(1.828)	0	0	97
2021/05/11	2032	03/02/2022	9.14	Put	Bond Future	8,796.5500	8.7965	8,676.6700	8.6767	(1.363)	0	0	0
2021/05/11	2032	03/02/2022	9.14	Call	Bond Future	1,422.2600	1.4223	1,455.5600	1.4556	2.341	0	0	97
2021/05/11	2032	03/02/2022	10.45	Call	Bond Future	4,335.3200	4.3353	4,410.4500	4.4105	1.733	0	0	0
2021/05/11	2032	03/02/2022	8.91	Call	Bond Future	1,130.2900	1.1303	1,157.7700	1.1578	2.431	0	0	198
2021/05/11	2032	03/02/2022	10.44	Call	Bond Future	4,305.7400	4.3057	4,380.5500	4.3806	1.737	0	0	0
2021/05/11	2032	03/02/2022	10.44	Put	Bond Future	3,978.1300	3.9781	3,899.7600	3.8998	(1.970)	0	0	0
2021/05/11	2032	05/05/2022	11.03	Call	Bond Future	5,722.3100	5.7223	5,838.7200	5.8387	2.034	0	0	0
2021/05/11	2032	05/05/2022	11.03	Put	Bond Future	3,462.4900	3.4625	3,377.4800	3.3775	(2.455)	0	0	0
2021/05/11	2032	05/05/2022	11.02	Put	Bond Future	3,483.0300	3.4830	3,397.6700	3.3977	(2.451)	0	0	0
2021/05/11	2032	05/05/2022			Bond Future	10.6076	86.6539	10.5707	86.8553	(0.348)	0.0000	0.0000	0
2021/05/11	2032	05/05/2022	11.04	Call	Bond Future	5,754.7300	5.7547	5,871.5000	5.8715	2.029	0	0	0
2021/05/11	2032	05/05/2022	11.04	Put	Bond Future	3,442.3900	3.4424	3,357.7400	3.3577	(2.459)	0	0	0
2021/05/11	2032	05/05/2022	11.02	Call	Bond Future	5,690.2800	5.6903	5,806.3400	5.8063	2.040	0	0	0
2021/05/11	2033	06/05/2021			Bond Future	103.7806	103.7806	103.7806	103.7806	0.000	0.0000	0.0000	0
2021/05/11	2033	05/08/2021			Bond Future	104.5965	104.5965	104.6632	104.6632	0.064	0.0000	0.0000	9,629
2021/05/11	2033	04/11/2021			Bond Future	104.5766	104.5766	104.6387	104.6387	0.059	0.0000	0.0000	0
2021/05/11	2033	03/02/2022			Bond Future	105.7819	105.7819	105.8921	105.8921	0.104	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
2021/05/11	2033	05/05/2022			Bond Future	105.7603	105.7603	105.9265	105.9265	0.157	0.0000	0.0000	0
2021/05/11	2037	06/05/2021			Bond Future	10.7800	85.2284	10.7800	85.2284	0.000	0.0000	0.0000	0
2021/05/11	2037	05/08/2021	12.27	Call	Bond Future	9,033.6000	9.0336	9,305.0300	9.3050	3.005	0	0	0
2021/05/11	2037	05/08/2021	12.27	Put	Bond Future	548.5900	0.5486	499.4100	0.4994	(8.965)	0	0	0
2021/05/11	2037	05/08/2021	12.28	Call	Bond Future	9,080.0500	9.0800	9,352.0500	9.3521	2.996	0	0	0
2021/05/11	2037	05/08/2021	12.26	Put	Bond Future	556.8200	0.5568	507.0700	0.5071	(8.935)	0	0	0
2021/05/11	2037	05/08/2021			Bond Future	10.8403	82.8755	10.7907	83.1961	(0.458)	0.0000	0.0000	124,489
2021/05/11	2037	05/08/2021	12.28	Put	Bond Future	540.4600	0.5405	491.8500	0.4919	(8.994)	0	0	0
2021/05/11	2037	05/08/2021	12.26	Call	Bond Future	8,987.1800	8.9872	9,258.0400	9.2580	3.014	0	0	0
2021/05/11	2037	04/11/2021	12.30	Call	Bond Future	8,882.6200	8.8826	9,123.5600	9.1236	2.712	0	0	0
2021/05/11	2037	04/11/2021	12.30	Put	Bond Future	1,495.9800	1.4960	1,417.6500	1.4176	(5.236)	0	0	600
2021/05/11	2037	04/11/2021	11.49	Put	Bond Future	2,792.1600	2.7922	2,665.6200	2.6656	(4.532)	0	0	0
2021/05/11	2037	04/11/2021	11.49	Call	Bond Future	5,574.6400	5.5746	5,767.3700	5.7674	3.457	0	0	600
2021/05/11	2037	04/11/2021	12.82	Put	Bond Future	892.5500	0.8925	839.4500	0.8394	(5.949)	0	0	0
2021/05/11	2037	04/11/2021	12.83	Call	Bond Future	11,063.1400	11.0631	11,329.7300	11.3297	2.410	0	0	0
2021/05/11	2037	04/11/2021			Bond Future	11.0344	83.8124	10.9837	84.1317	(0.460)	0.0000	0.0000	0
2021/05/11	2037	04/11/2021	12.82	Call	Bond Future	11,021.1400	11.0211	11,287.3100	11.2873	2.415	0	0	0
2021/05/11	2037	04/11/2021	12.83	Put	Bond Future	883.3600	0.8834	830.6800	0.8307	(5.964)	0	0	0
2021/05/11	2037	04/11/2021	12.81	Call	Bond Future	10,979.1800	10.9792	11,244.9200	11.2449	2.420	0	0	0
2021/05/11	2037	04/11/2021	12.81	Put	Bond Future	901.8300	0.9018	848.3000	0.8483	(5.936)	0	0	0
2021/05/11	2037	03/02/2022	11.46	Call	Bond Future	5,346.4400	5.3464	5,546.7100	5.5467	3.746	0	0	0
2021/05/11	2037	03/02/2022	11.47	Put	Bond Future	4,036.0200	4.0360	3,875.9400	3.8759	(3.966)	0	0	0
2021/05/11	2037	03/02/2022	11.45	Call	Bond Future	5,313.4700	5.3135	5,513.0200	5.5130	3.756	0	0	0
2021/05/11	2037	03/02/2022			Bond Future	11.2465	80.5046	11.1874	80.8657	(0.526)	0.0000	0.0000	0
2021/05/11	2037	03/02/2022	11.46	Put	Bond Future	4,062.3700	4.0624	3,901.5600	3.9016	(3.959)	0	0	0
2021/05/11	2037	03/02/2022	11.47	Call	Bond Future	5,379.4800	5.3795	5,580.4800	5.5805	3.736	0	0	0
2021/05/11	2037	03/02/2022	11.45	Put	Bond Future	4,088.8600	4.0889	3,927.3300	3.9273	(3.950)	0	0	0
2021/05/11	2037	05/05/2022	11.84	Put	Bond Future	4,077.8100	4.0778	3,909.3400	3.9093	(4.131)	0	0	0
2021/05/11	2037	05/05/2022	11.82	Call	Bond Future	6,168.0000	6.1680	6,406.2300	6.4062	3.862	0	0	0
2021/05/11	2037	05/05/2022	11.83	Call	Bond Future	6,200.8000	6.2008	6,439.7400	6.4397	3.853	0	0	0
2021/05/11	2037	05/05/2022			Bond Future	11.4677	81.4256	11.3989	81.8337	(0.600)	0.0000	0.0000	0
2021/05/11	2037	05/05/2022	11.84	Call	Bond Future	6,233.9800	6.2340	6,473.6200	6.4736	3.844	0	0	0
2021/05/11	2037	05/05/2022	11.82	Put	Bond Future	4,125.4100	4.1254	3,955.5300	3.9555	(4.118)	0	0	0
2021/05/11	2037	05/05/2022	11.83	Put	Bond Future	4,101.3900	4.1014	3,932.2200	3.9322	(4.125)	0	0	0
2021/05/11	2038	06/05/2021			Bond Future	116.9313	116.9313	116.9313	116.9313	0.000	0.0000	0.0000	0
2021/05/11	2038	05/08/2021			Bond Future	116.1810	116.1810	116.2567	116.2567	0.065	0.0000	0.0000	7,713
2021/05/11	2038	04/11/2021			Bond Future	117.5203	117.5203	117.5909	117.5909	0.060	0.0000	0.0000	0
2021/05/11	2038	03/02/2022			Bond Future	117.1219	117.1219	117.2466	117.2466	0.106	0.0000	0.0000	0
2021/05/11	2038	05/05/2022			Bond Future	118.4880	118.4880	118.6754	118.6754	0.158	0.0000	0.0000	0
2021/05/11	2040	06/05/2021			Bond Future	10.8800	87.5543	10.8800	87.5543	0.000	0.0000	0.0000	0
2021/05/11	2040	05/08/2021	12.48	Call	Bond Future	9,917.8800	9.9179	10,242.9500	10.2430	3.278	0	0	0
2021/05/11	2040	05/08/2021	12.49	Put	Bond Future	506.1900	0.5062	455.5200	0.4555	(10.010)	0	0	0
2021/05/11	2040	05/08/2021	12.47	Call	Bond Future	9,868.8700	9.8689	10,193.3400	10.1933	3.288	0	0	0
2021/05/11	2040	05/08/2021	11.05	Put	Bond Future	2,846.4600	2.8465	2,660.8000	2.6608	(6.522)	0	0	0
2021/05/11	2040	05/08/2021	11.05	Call	Bond Future	3,352.7100	3.3527	3,543.4000	3.5434	5.688	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
2021/05/11	2040	05/08/2021			Bond Future	10.9760	84.7612	10.9214	85.1375	(0.497)	0.0000	0.0000	85,293
2021/05/11	2040	05/08/2021	12.48	Put	Bond Future	513.9200	0.5139	462.6400	0.4626	(9.978)	0	0	0
2021/05/11	2040	05/08/2021	12.49	Call	Bond Future	9,966.9100	9.9669	10,292.5900	10.2926	3.268	0	0	0
2021/05/11	2040	05/08/2021	12.47	Put	Bond Future	521.7400	0.5217	469.8600	0.4699	(9.944)	0	0	0
2021/05/11	2040	05/08/2021	11.55	Put	Bond Future	1,604.0300	1.6040	1,479.0200	1.4790	(7.793)	0	0	0
2021/05/11	2040	05/08/2021	11.55	Call	Bond Future	5,406.3000	5.4063	5,657.6400	5.6576	4.649	0	0	900
2021/05/11	2040	05/08/2021	14.80	Call	Bond Future	20,892.4300	20.8924	21,267.5600	21.2676	1.796	0	0	0
2021/05/11	2040	05/08/2021	14.80	Put	Bond Future	6.6600	0.0067	5.4400	0.0054	(18.318)	0	0	900
2021/05/11	2040	04/11/2021	12.90	Call	Bond Future	11,423.6100	11.4236	11,734.9100	11.7349	2.725	0	0	0
2021/05/11	2040	04/11/2021	12.90	Put	Bond Future	1,004.1100	1.0041	939.9400	0.9399	(6.391)	0	0	0
2021/05/11	2040	04/11/2021	12.89	Call	Bond Future	11,379.9400	11.3799	11,690.7300	11.6907	2.731	0	0	0
2021/05/11	2040	04/11/2021	12.89	Put	Bond Future	1,014.3500	1.0144	949.6700	0.9497	(6.376)	0	0	0
2021/05/11	2040	04/11/2021			Bond Future	11.1660	85.7195	11.1100	86.0950	(0.501)	0.0000	0.0000	0
2021/05/11	2040	04/11/2021	12.91	Call	Bond Future	11,467.3100	11.4673	11,779.1100	11.7791	2.719	0	0	0
2021/05/11	2040	04/11/2021	12.91	Put	Bond Future	993.9700	0.9940	930.3000	0.9303	(6.406)	0	0	0
2021/05/11	2040	03/02/2022	11.58	Put	Bond Future	4,272.2600	4.2723	4,086.9800	4.0870	(4.337)	0	0	0
2021/05/11	2040	03/02/2022	11.59	Call	Bond Future	5,632.3900	5.6324	5,866.8100	5.8668	4.162	0	0	0
2021/05/11	2040	03/02/2022	11.57	Put	Bond Future	4,300.3900	4.3004	4,114.2600	4.1143	(4.328)	0	0	0
2021/05/11	2040	03/02/2022			Bond Future	11.3733	82.1830	11.3090	82.6019	(0.565)	0.0000	0.0000	0
2021/05/11	2040	03/02/2022	11.58	Call	Bond Future	5,597.1500	5.5972	5,830.7200	5.8307	4.173	0	0	0
2021/05/11	2040	03/02/2022	11.59	Put	Bond Future	4,244.2900	4.2443	4,059.8600	4.0599	(4.345)	0	0	0
2021/05/11	2040	03/02/2022	11.57	Call	Bond Future	5,561.9900	5.5620	5,794.7100	5.7947	4.184	0	0	0
2021/05/11	2040	05/05/2022	11.91	Put	Bond Future	4,417.4700	4.4175	4,221.9400	4.2219	(4.426)	0	0	0
2021/05/11	2040	05/05/2022	11.92	Call	Bond Future	6,436.6500	6.4366	6,709.4500	6.7095	4.238	0	0	0
2021/05/11	2040	05/05/2022	11.92	Put	Bond Future	4,391.7400	4.3917	4,197.0300	4.1970	(4.434)	0	0	0
2021/05/11	2040	05/05/2022			Bond Future	11.5888	83.1232	11.5150	83.5907	(0.637)	0.0000	0.0000	0
2021/05/11	2040	05/05/2022	11.91	Call	Bond Future	6,401.8500	6.4018	6,673.8300	6.6738	4.248	0	0	0
2021/05/11	2040	05/05/2022	11.90	Call	Bond Future	6,367.4400	6.3674	6,638.6000	6.6386	4.259	0	0	0
2021/05/11	2040	05/05/2022	11.90	Put	Bond Future	4,443.6700	4.4437	4,247.3200	4.2473	(4.419)	0	0	0
2021/05/11	2044	06/05/2021			Bond Future	10.9250	84.2552	10.9250	84.2552	0.000	0.0000	0.0000	0
2021/05/11	2044	05/08/2021	12.60	Put	Bond Future	457.3500	0.4573	417.7400	0.4177	(8.661)	0	0	0
2021/05/11	2044	05/08/2021	12.61	Call	Bond Future	10,480.2900	10.4803	10,747.4500	10.7474	2.549	0	0	0
2021/05/11	2044	05/08/2021	12.61	Put	Bond Future	450.4500	0.4505	411.3000	0.4113	(8.691)	0	0	0
2021/05/11	2044	05/08/2021			Bond Future	11.0014	81.6346	10.9577	81.9409	(0.398)	0.0000	0.0000	60,776
2021/05/11	2044	05/08/2021	12.60	Call	Bond Future	10,431.5000	10.4315	10,698.2000	10.6982	2.557	0	0	0
2021/05/11	2044	05/08/2021	12.59	Call	Bond Future	10,382.7200	10.3827	10,648.9400	10.6489	2.564	0	0	0
2021/05/11	2044	05/08/2021	12.59	Put	Bond Future	464.3400	0.4643	424.2500	0.4242	(8.634)	0	0	0
2021/05/11	2044	04/11/2021	12.91	Call	Bond Future	11,448.4500	11.4485	11,698.8800	11.6989	2.187	0	0	0
2021/05/11	2044	04/11/2021	12.91	Put	Bond Future	1,033.4100	1.0334	978.9900	0.9790	(5.266)	0	0	0
2021/05/11	2044	04/11/2021			Bond Future	11.1824	82.5576	11.1376	82.8624	(0.401)	0.0000	0.0000	0
2021/05/11	2044	04/11/2021	12.90	Call	Bond Future	11,405.3200	11.4053	11,655.3300	11.6553	2.192	0	0	0
2021/05/11	2044	04/11/2021	12.90	Put	Bond Future	1,043.7600	1.0438	988.9200	0.9889	(5.254)	0	0	0
2021/05/11	2044	04/11/2021	12.89	Call	Bond Future	11,362.2100	11.3622	11,611.8100	11.6118	2.197	0	0	0
2021/05/11	2044	04/11/2021	12.89	Put	Bond Future	1,054.2000	1.0542	998.9500	0.9989	(5.241)	0	0	0
2021/05/11	2044	03/02/2022	11.60	Call	Bond Future	5,702.7000	5.7027	5,895.0400	5.8950	3.373	0	0	0
2021/05/11	2044	03/02/2022	11.60	Put	Bond Future	4,272.4900	4.2725	4,118.9100	4.1189	(3.595)	0	0	0
2021/05/11	2044	03/02/2022	11.59	Call	Bond Future	5,667.2400	5.6672	5,858.8800	5.8589	3.382	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
2021/05/11	2044	03/02/2022	11.59	Put	Bond Future	4,300.9300	4.3009	4,146.6500	4.1467	(3.587)	0	0	0
2021/05/11	2044	03/02/2022			Bond Future	11.3795	79.1106	11.3271	79.4565	(0.460)	0.0000	0.0000	0
2021/05/11	2044	03/02/2022	11.61	Call	Bond Future	5,738.5000	5.7385	5,931.5400	5.9315	3.364	0	0	0
2021/05/11	2044	03/02/2022	11.61	Put	Bond Future	4,244.4800	4.2445	4,091.6000	4.0916	(3.602)	0	0	0
2021/05/11	2044	05/05/2022	11.92	Call	Bond Future	6,513.1800	6.5132	6,741.3500	6.7413	3.503	0	0	0
2021/05/11	2044	05/05/2022	11.92	Put	Bond Future	4,414.4600	4.4145	4,250.4500	4.2505	(3.715)	0	0	0
2021/05/11	2044	05/05/2022	11.91	Call	Bond Future	6,478.5500	6.4786	6,706.0300	6.7060	3.511	0	0	0
2021/05/11	2044	05/05/2022	11.91	Put	Bond Future	4,440.9100	4.4409	4,276.2100	4.2762	(3.709)	0	0	0
2021/05/11	2044	05/05/2022			Bond Future	11.5841	80.0156	11.5230	80.4077	(0.527)	0.0000	0.0000	0
2021/05/11	2044	05/05/2022	11.93	Call	Bond Future	6,548.1800	6.5482	6,777.0400	6.7770	3.495	0	0	0
2021/05/11	2044	05/05/2022	11.93	Put	Bond Future	4,388.4700	4.3885	4,225.1500	4.2251	(3.722)	0	0	0
2021/05/11	2046	06/05/2021			Bond Future	105.1702	105.1702	105.1702	105.1702	0.000	0.0000	0.0000	0
2021/05/11	2046	05/08/2021			Bond Future	106.3234	106.3234	106.3918	106.3918	0.064	0.0000	0.0000	16,718
2021/05/11	2046	04/11/2021			Bond Future	105.7403	105.7403	105.8041	105.8041	0.060	0.0000	0.0000	0
2021/05/11	2046	03/02/2022			Bond Future	106.9591	106.9591	107.0717	107.0717	0.105	0.0000	0.0000	0
2021/05/11	2046	05/05/2022			Bond Future	106.3602	106.3602	106.5295	106.5295	0.159	0.0000	0.0000	0
2021/05/11	2050	06/05/2021			Bond Future	108.7462	108.7462	108.7462	108.7462	0.000	0.0000	0.0000	0
2021/05/11	2050	05/08/2021			Bond Future	107.9087	107.9087	107.7751	107.7751	(0.124)	0.0000	0.0000	11,209
2021/05/11	2050	04/11/2021			Bond Future	109.1525	109.1525	109.0119	109.0119	(0.129)	0.0000	0.0000	0
2021/05/11	2050	03/02/2022			Bond Future	108.4621	108.4621	108.3690	108.3690	(0.086)	0.0000	0.0000	0
2021/05/11	2050	05/05/2022			Bond Future	109.7272	109.7272	109.6896	109.6896	(0.034)	0.0000	0.0000	0
2021/05/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	AL37	05/08/2021			Index Future	795.5430	795.5430	794.1240	794.1240	(0.178)	0.0000	0.0000	0
2021/05/11	AL37	04/11/2021			Index Future	804.5960	804.5960	803.1290	803.1290	(0.182)	0.0000	0.0000	0
2021/05/11	AL37	03/02/2022			Index Future	813.6740	813.6740	812.5530	812.5530	(0.138)	0.0000	0.0000	0
2021/05/11	AL37	05/05/2022			Index Future	822.9720	822.9720	822.2600	822.2600	(0.087)	0.0000	0.0000	0
2021/05/11	AL7T	05/08/2021			Index Future	895.0260	895.0260	896.1940	896.1940	0.130	0.0000	0.0000	0
2021/05/11	AL7T	04/11/2021			Index Future	905.2110	905.2110	906.3570	906.3570	0.127	0.0000	0.0000	0
2021/05/11	AL7T	03/02/2022			Index Future	915.4250	915.4250	916.9930	916.9930	0.171	0.0000	0.0000	0
2021/05/11	AL7T	05/05/2022			Index Future	925.8860	925.8860	927.9470	927.9470	0.223	0.0000	0.0000	0
2021/05/11	ALBI	05/08/2021			Index Future	786.4440	786.4440	787.8450	787.8450	0.178	0.0000	0.0000	134
2021/05/11	ALBI	04/11/2021			Index Future	795.3940	795.3940	796.7800	796.7800	0.174	0.0000	0.0000	0
2021/05/11	ALBI	03/02/2022			Index Future	804.3680	804.3680	806.1300	806.1300	0.219	0.0000	0.0000	0
2021/05/11	ALBI	05/05/2022			Index Future	813.5600	813.5600	815.7590	815.7590	0.270	0.0000	0.0000	0
2021/05/11	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
2021/05/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	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
2021/05/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/11	ES33	06/05/2021			Bond Future	11.4450	75.3946	11.4450	75.3946	0.000	0.0000	0.0000	0
2021/05/11	ES33	05/08/2021			Bond Future	11.5658	76.8896	11.5152	77.1535	(0.438)	0.0000	0.0000	350
2021/05/11	ES33	04/11/2021			Bond Future	11.8087	74.0004	11.7567	74.2631	(0.440)	0.0000	0.0000	0
2021/05/11	ES33	03/02/2022			Bond Future	12.0737	74.8537	12.0125	75.1535	(0.506)	0.0000	0.0000	0
2021/05/11	ES33	05/05/2022			Bond Future	12.3450	71.9503	12.2731	72.2922	(0.583)	0.0000	0.0000	0
2021/05/11	ES42	06/05/2021			Bond Future	11.8900	74.3847	11.8900	74.3847	0.000	0.0000	0.0000	0
2021/05/11	ES42	05/08/2021			Bond Future	12.0096	75.8671	11.9599	76.1603	(0.414)	0.0000	0.0000	4,779
2021/05/11	ES42	04/11/2021			Bond Future	12.2383	72.4834	12.1871	72.7761	(0.419)	0.0000	0.0000	0
2021/05/11	ES42	03/02/2022			Bond Future	12.4791	73.3196	12.4195	73.6492	(0.477)	0.0000	0.0000	0
2021/05/11	ES42	05/05/2022			Bond Future	12.7343	69.9169	12.6648	70.2888	(0.546)	0.0000	0.0000	0
2021/05/11	GOVI	05/08/2021	719.14	Call	GOVI	578,650.0000	57.8650	591,920.0000	59.1920	2.293	0	0	0
2021/05/11	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	05/08/2021	719.13	Call	GOVI	578,750.0000	57.8750	592,020.0000	59.2020	2.293	0	0	0
2021/05/11	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	05/08/2021			GOVI	777.0050	777.0050	778.3320	778.3320	0.171	0.0000	0.0000	989
2021/05/11	GOVI	05/08/2021	719.15	Call	GOVI	578,550.0000	57.8550	591,820.0000	59.1820	2.294	0	0	0
2021/05/11	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	04/11/2021	728.41	Call	GOVI	574,360.0000	57.4360	587,490.0000	58.7490	2.286	0	0	0
2021/05/11	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	04/11/2021	728.40	Call	GOVI	574,460.0000	57.4460	587,590.0000	58.7590	2.286	0	0	0
2021/05/11	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	04/11/2021			GOVI	785.8460	785.8460	787.1590	787.1590	0.167	0.0000	0.0000	0
2021/05/11	GOVI	04/11/2021	728.42	Call	GOVI	574,260.0000	57.4260	587,390.0000	58.7390	2.286	0	0	0
2021/05/11	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	03/02/2022	792.76	Call	GOVI	19,540.0000	1.9540	36,360.0000	3.6360	86.080	0	0	0
2021/05/11	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	03/02/2022			GOVI	794.7140	794.7140	796.3960	796.3960	0.212	0.0000	0.0000	0
2021/05/11	GOVI	03/02/2022	792.75	Call	GOVI	19,640.0000	1.9640	36,460.0000	3.6460	85.642	0	0	0
2021/05/11	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	03/02/2022	792.74	Call	GOVI	19,740.0000	1.9740	36,560.0000	3.6560	85.208	0	0	0
2021/05/11	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	05/05/2022	788.25	Call	GOVI	155,450.0000	15.5450	176,590.0000	17.6590	13.599	0	0	0
2021/05/11	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
2021/05/11	GOVI	05/05/2022			GOVI	803.7950	803.7950	805.9090	805.9090	0.263	0.0000	0.0000	0
2021/05/11	GOVI	05/05/2022	788.24	Call	GOVI	155,550.0000	15.5550	176,690.0000	17.6690	13.590	0	0	0
2021/05/11	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GOVI	05/05/2022	788.23	Call	GOVI	155,650.0000	15.5650	176,790.0000	17.6790	13.582	0	0	0
2021/05/11	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/11	IGOV	05/08/2021			Index Future	286.5710	286.5710	286.6780	286.6780	0.037	0.0000	0.0000	580
2021/05/11	IGOV	04/11/2021			Index Future	289.9020	289.9020	289.9990	289.9990	0.033	0.0000	0.0000	16
2021/05/11	IGOV	03/02/2022			Index Future	293.2420	293.2420	293.4720	293.4720	0.078	0.0000	0.0000	0
2021/05/11	IGOV	05/05/2022			Index Future	296.6620	296.6620	297.0460	297.0460	0.129	0.0000	0.0000	0
2021/05/11	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/11	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/11	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.6900	90.6900	0.000	0.0000	0.0000	51
2021/05/11	IS05	15/03/2022			Interest Rate Swap	90.1100	90.1100	90.1100	90.1100	0.000	0.0000	0.0000	0
2021/05/11	IS05	21/06/2022			Interest Rate Swap	90.2600	90.2600	90.2700	90.2700	0.011	0.0000	0.0000	0
2021/05/11	IS05	20/09/2022			Interest Rate Swap	93.4300	93.4300	93.4500	93.4500	0.021	0.0000	0.0000	0
2021/05/11	IS05	20/12/2022			Interest Rate Swap	93.9800	93.9800	94.0100	94.0100	0.032	0.0000	0.0000	0
2021/05/11	IS05	22/03/2023			Interest Rate Swap	86.4300	86.4300	86.4700	86.4700	0.046	0.0000	0.0000	0
2021/05/11	IS05	20/06/2023			Interest Rate Swap	92.0400	92.0400	92.0900	92.0900	0.054	0.0000	0.0000	0
2021/05/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/11	IS10	17/12/2025			Interest Rate Swap	80.3000	80.3000	80.4300	80.4300	0.162	0.0000	0.0000	0
2021/05/11	IS10	16/03/2026			Interest Rate Swap	76.9300	76.9300	77.0600	77.0600	0.169	0.0000	0.0000	0
2021/05/11	IS10	15/06/2026			Interest Rate Swap	75.4300	75.4300	75.5700	75.5700	0.186	0.0000	0.0000	0
2021/05/11	IS10	21/09/2026			Interest Rate Swap	77.5600	77.5600	77.6900	77.6900	0.168	0.0000	0.0000	0
2021/05/11	IS10	21/12/2026			Interest Rate Swap	81.6600	81.6600	81.8000	81.8000	0.171	0.0000	0.0000	0
2021/05/11	IS10	15/03/2027			Interest Rate Swap	80.2500	80.2500	80.3900	80.3900	0.174	0.0000	0.0000	0
2021/05/11	IS10	21/06/2027			Interest Rate Swap	82.4300	82.4300	82.5700	82.5700	0.170	0.0000	0.0000	0
2021/05/11	IS10	20/09/2027			Interest Rate Swap	88.3300	88.3300	88.4700	88.4700	0.158	0.0000	0.0000	0
2021/05/11	IS10	20/12/2027			Interest Rate Swap	88.8300	88.8300	88.9800	88.9800	0.169	0.0000	0.0000	0
2021/05/11	IS10	22/03/2028			Interest Rate Swap	81.9400	81.9400	82.1100	82.1100	0.207	0.0000	0.0000	0
2021/05/11	IS10	20/06/2028			Interest Rate Swap	89.8300	89.8300	90.0000	90.0000	0.189	0.0000	0.0000	0
2021/05/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/11	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/05/11	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/05/11	JBAF	21/07/2021			Jibar Tradeable Future	3.7300	96.2700	3.7200	96.2800	(0.268)	0.0000	0.0000	0
2021/05/11	JBAF	18/08/2021			Jibar Tradeable Future	3.7600	96.2400	3.7500	96.2500	(0.266)	0.0000	0.0000	0
2021/05/11	JBAF	15/09/2021			Jibar Tradeable Future	3.7750	96.2250	3.7650	96.2350	(0.265)	0.0000	0.0000	30,000
2021/05/11	JBAF	20/10/2021			Jibar Tradeable Future	3.8300	96.1700	3.8200	96.1800	(0.261)	0.0000	0.0000	0
2021/05/11	JBAF	15/12/2021			Jibar Tradeable Future	3.9500	96.0500	3.9500	96.0500	0.000	0.0000	0.0000	0
2021/05/11	JBAF	16/03/2022			Jibar Tradeable Future	4.1350	95.8650	4.1450	95.8550	0.242	0.0000	0.0000	0
2021/05/11	JBAF	15/06/2022			Jibar Tradeable Future	4.5050	95.4950	4.5150	95.4850	0.222	0.0000	0.0000	471

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
2021/05/11	JBAF	21/09/2022			Jibar Tradeable Future	4.6700	95.3300	4.6800	95.3200	0.214	0.0000	0.0000	0
2021/05/11	JBAF	21/12/2022			Jibar Tradeable Future	5.0300	94.9700	5.0250	94.9750	(0.099)	0.0000	0.0000	0
2021/05/11	JBAF	15/03/2023			Jibar Tradeable Future	5.2250	94.7750	5.2150	94.7850	(0.191)	0.0000	0.0000	0
2021/05/11	R023	06/05/2021			Bond Future	4.6650	106.7855	4.6650	106.7855	0.000	0.0000	0.0000	0
2021/05/11	R023	05/08/2021	5.30	Call	Bond Future	952.0300	0.9520	937.5500	0.9375	(1.521)	0	0	0
2021/05/11	R023	05/08/2021	5.30	Put	Bond Future	45.3400	0.0453	46.3000	0.0463	2.117	0	0	0
2021/05/11	R023	05/08/2021	5.29	Call	Bond Future	938.1200	0.9381	923.6800	0.9237	(1.539)	0	0	0
2021/05/11	R023	05/08/2021	5.29	Put	Bond Future	46.5400	0.0465	47.5400	0.0475	2.149	0	0	0
2021/05/11	R023	05/08/2021			Bond Future	4.7031	107.9654	4.7132	107.9500	0.215	0.0000	0.0000	15,675
2021/05/11	R023	05/08/2021	5.31	Call	Bond Future	965.9500	0.9659	951.4400	0.9514	(1.502)	0	0	0
2021/05/11	R023	05/08/2021	5.31	Put	Bond Future	44.1600	0.0442	45.0900	0.0451	2.106	0	0	0
2021/05/11	R023	04/11/2021	4.91	Call	Bond Future	479.6700	0.4797	465.7600	0.4658	(2.900)	0	0	0
2021/05/11	R023	04/11/2021	4.91	Put	Bond Future	243.4600	0.2435	251.0300	0.2510	3.109	0	0	0
2021/05/11	R023	04/11/2021	4.90	Call	Bond Future	471.0900	0.4711	457.3000	0.4573	(2.927)	0	0	0
2021/05/11	R023	04/11/2021	4.90	Put	Bond Future	247.7200	0.2477	255.4100	0.2554	3.104	0	0	0
2021/05/11	R023	04/11/2021			Bond Future	4.7263	105.2759	4.7430	105.2545	0.353	0.0000	0.0000	0
2021/05/11	R023	04/11/2021	4.92	Call	Bond Future	488.3200	0.4883	474.2900	0.4743	(2.873)	0	0	0
2021/05/11	R023	04/11/2021	4.92	Put	Bond Future	239.2700	0.2393	246.7200	0.2467	3.114	0	0	0
2021/05/11	R023	03/02/2022	5.08	Call	Bond Future	558.4100	0.5584	574.4300	0.5744	2.869	0	0	0
2021/05/11	R023	03/02/2022	5.08	Put	Bond Future	245.8100	0.2458	235.5500	0.2355	(4.174)	0	0	0
2021/05/11	R023	03/02/2022			Bond Future	4.7790	106.4646	4.7538	106.4909	(0.528)	0.0000	0.0000	0
2021/05/11	R023	03/02/2022	5.07	Call	Bond Future	551.2400	0.5512	567.1600	0.5672	2.888	0	0	0
2021/05/11	R023	03/02/2022	5.07	Put	Bond Future	249.0100	0.2490	238.6500	0.2386	(4.160)	0	0	0
2021/05/11	R023	03/02/2022	5.06	Call	Bond Future	543.7700	0.5438	559.5900	0.5596	2.909	0	0	0
2021/05/11	R023	03/02/2022	5.06	Put	Bond Future	251.9000	0.2519	241.4400	0.2414	(4.152)	0	0	0
2021/05/11	R023	05/05/2022	6.31	Call	Bond Future	1,227.3900	1.2274	1,299.9500	1.3000	5.912	0	0	0
2021/05/11	R023	05/05/2022	6.31	Put	Bond Future	51.8200	0.0518	43.2600	0.0433	(16.519)	0	0	0
2021/05/11	R023	05/05/2022			Bond Future	4.8251	103.7726	4.7236	103.8537	(2.103)	0.0000	0.0000	0
2021/05/11	R023	05/05/2022	6.30	Call	Bond Future	1,220.4300	1.2204	1,292.8700	1.2929	5.936	0	0	0
2021/05/11	R023	05/05/2022	6.30	Put	Bond Future	52.7000	0.0527	44.0200	0.0440	(16.471)	0	0	0
2021/05/11	R023	05/05/2022	6.29	Call	Bond Future	1,213.4800	1.2135	1,285.8000	1.2858	5.960	0	0	0
2021/05/11	R023	05/05/2022	6.29	Put	Bond Future	53.6000	0.0536	44.8000	0.0448	(16.418)	0	0	0
2021/05/11	R035	06/05/2021			Bond Future	10.5650	89.5749	10.5650	89.5749	0.000	0.0000	0.0000	0
2021/05/11	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	R035	05/08/2021	5.31	Put	Bond Future	46,767.7100	46.7677	46,378.4700	46.3785	(0.832)	0	0	0
2021/05/11	R035	05/08/2021	11.37	Call	Bond Future	5,728.6800	5.7287	6,003.6100	6.0036	4.799	0	0	0
2021/05/11	R035	05/08/2021	11.37	Put	Bond Future	1,306.8000	1.3068	1,192.4900	1.1925	(8.747)	0	0	100
2021/05/11	R035	05/08/2021			Bond Future	10.6559	91.3230	10.5956	91.7122	(0.566)	0.0000	0.0000	91,665
2021/05/11	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	R035	05/08/2021	5.30	Put	Bond Future	46,884.2900	46.8843	46,495.0500	46.4951	(0.830)	0	0	0
2021/05/11	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/11	R035	05/08/2021	5.29	Put	Bond Future	47,001.0000	47.0010	46,611.7600	46.6118	(0.828)	0	0	0
2021/05/11	R035	05/08/2021	10.77	Call	Bond Future	3,308.8100	3.3088	3,512.3600	3.5124	6.152	0	0	0
2021/05/11	R035	05/08/2021	10.77	Put	Bond Future	2,579.5900	2.5796	2,393.9000	2.3939	(7.198)	0	0	100
2021/05/11	R035	05/08/2021	10.02	Put	Bond Future	5,446.9800	5.4470	5,159.9400	5.1599	(5.270)	0	0	0
2021/05/11	R035	05/08/2021	10.02	Call	Bond Future	1,215.8200	1.2158	1,318.0200	1.3180	8.406	0	0	100

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
2021/05/11	R035	04/11/2021	11.20	Put	Bond Future	3,012.2400		3.0122	2,850.8700	2.8509	(5.357)	0	0	350
2021/05/11	R035	04/11/2021	10.60	Call	Bond Future	3,139.4800		3.1395	3,308.3500	3.3083	5.379	0	0	0
2021/05/11	R035	04/11/2021	10.60	Put	Bond Future	4,793.4400		4.7934	4,573.8400	4.5738	(4.581)	0	0	350
2021/05/11	R035	04/11/2021	10.11	Put	Bond Future	6,768.4100		6.7684	6,499.4300	6.4994	(3.974)	0	0	0
2021/05/11	R035	04/11/2021	10.11	Call	Bond Future	1,884.2600		1.8843	2,003.7500	2.0038	6.341	0	0	350
2021/05/11	R035	04/11/2021	10.12	Put	Bond Future	6,722.9900		6.7230	6,455.0000	6.4550	(3.986)	0	0	0
2021/05/11	R035	04/11/2021	10.12	Call	Bond Future	1,906.4500		1.9065	2,026.9300	2.0269	6.320	0	0	400
2021/05/11	R035	04/11/2021	10.62	Put	Bond Future	4,723.3500		4.7233	4,505.7600	4.5058	(4.607)	0	0	0
2021/05/11	R035	04/11/2021	10.62	Call	Bond Future	3,197.7200		3.1977	3,368.6000	3.3686	5.344	0	0	400
2021/05/11	R035	04/11/2021	11.75	Put	Bond Future	1,960.2600		1.9603	1,843.5600	1.8436	(5.953)	0	0	782
2021/05/11	R035	04/11/2021	11.08	Call	Bond Future	4,669.3700		4.6694	4,885.3400	4.8853	4.625	0	0	0
2021/05/11	R035	04/11/2021	11.08	Put	Bond Future	3,316.6500		3.3167	3,144.1500	3.1442	(5.201)	0	0	782
2021/05/11	R035	04/11/2021	10.23	Put	Bond Future	6,238.1700		6.2382	5,981.1500	5.9812	(4.120)	0	0	0
2021/05/11	R035	04/11/2021	12.53	Call	Bond Future	10,529.0800		10.5291	10,850.4300	10.8504	3.052	0	0	0
2021/05/11	R035	04/11/2021	12.53	Put	Bond Future	953.7800		0.9538	886.6600	0.8867	(7.037)	0	0	0
2021/05/11	R035	04/11/2021			Bond Future	10.8611		87.8786	10.7991	88.2671	(0.570)	0.0000	0.0000	0
2021/05/11	R035	04/11/2021	11.20	Call	Bond Future	5,093.3100		5.0933	5,320.4100	5.3204	4.459	0	0	0
2021/05/11	R035	04/11/2021	13.82	Call	Bond Future	16,147.1000		16.1471	16,515.7400	16.5157	2.283	0	0	0
2021/05/11	R035	04/11/2021	13.82	Put	Bond Future	212.9800		0.2130	193.1500	0.1932	(9.311)	0	0	400
2021/05/11	R035	04/11/2021	11.75	Call	Bond Future	7,265.6700		7.2657	7,537.4400	7.5374	3.740	0	0	0
2021/05/11	R035	04/11/2021	10.23	Call	Bond Future	2,160.6400		2.1606	2,292.0900	2.2921	6.084	0	0	782
2021/05/11	R035	04/11/2021	12.52	Call	Bond Future	10,486.5200		10.4865	10,807.3300	10.8073	3.059	0	0	0
2021/05/11	R035	04/11/2021	12.52	Put	Bond Future	963.8300		0.9638	896.1700	0.8962	(7.020)	0	0	0
2021/05/11	R035	04/11/2021	12.51	Call	Bond Future	10,444.0000		10.4440	10,764.2500	10.7642	3.066	0	0	0
2021/05/11	R035	04/11/2021	12.51	Put	Bond Future	973.9800		0.9740	905.7600	0.9058	(7.004)	0	0	0
2021/05/11	R035	03/02/2022	11.28	Call	Bond Future	5,216.6600		5.2167	5,456.6000	5.4566	4.599	0	0	0
2021/05/11	R035	03/02/2022	11.28	Put	Bond Future	4,048.9300		4.0489	3,855.5900	3.8556	(4.775)	0	0	200
2021/05/11	R035	03/02/2022	10.26	Put	Bond Future	7,580.2600		7.5803	7,291.5400	7.2915	(3.809)	0	0	0
2021/05/11	R035	03/02/2022	10.26	Call	Bond Future	2,358.0300		2.3580	2,502.5900	2.5026	6.131	0	0	200
2021/05/11	R035	03/02/2022	11.73	Call	Bond Future	6,805.9500		6.8060	7,083.0100	7.0830	4.071	0	0	0
2021/05/11	R035	03/02/2022	11.73	Put	Bond Future	3,025.8800		3.0259	2,869.6600	2.8697	(5.163)	0	0	280
2021/05/11	R035	03/02/2022	11.03	Call	Bond Future	4,421.1200		4.4211	4,638.5800	4.6386	4.919	0	0	0
2021/05/11	R035	03/02/2022	11.39	Call	Bond Future	5,585.6800		5.5857	5,835.1600	5.8352	4.466	0	0	0
2021/05/11	R035	03/02/2022	11.39	Put	Bond Future	3,768.2100		3.7682	3,584.4100	3.5844	(4.878)	0	0	683
2021/05/11	R035	03/02/2022	10.65	Call	Bond Future	3,321.8700		3.3219	3,503.6400	3.5036	5.472	0	0	0
2021/05/11	R035	03/02/2022	11.23	Call	Bond Future	5,052.7400		5.0527	5,288.2600	5.2883	4.661	0	0	0
2021/05/11	R035	03/02/2022	11.23	Put	Bond Future	4,182.7800		4.1828	3,985.0200	3.9850	(4.728)	0	0	0
2021/05/11	R035	03/02/2022	11.22	Call	Bond Future	5,020.2800		5.0203	5,254.9200	5.2549	4.674	0	0	0
2021/05/11	R035	03/02/2022	11.22	Put	Bond Future	4,210.0600		4.2101	4,011.4200	4.0114	(4.718)	0	0	0
2021/05/11	R035	03/02/2022			Bond Future	11.0854		88.8710	11.0141	89.3042	(0.643)	0.0000	0.0000	0
2021/05/11	R035	03/02/2022	11.88	Call	Bond Future	7,379.7900		7.3798	7,667.9100	7.6679	3.904	0	0	0
2021/05/11	R035	03/02/2022	11.88	Put	Bond Future	2,755.3200		2.7553	2,610.1600	2.6102	(5.268)	0	0	200
2021/05/11	R035	03/02/2022	11.03	Put	Bond Future	4,757.7100		4.7577	4,541.8900	4.5419	(4.536)	0	0	280
2021/05/11	R035	03/02/2022	10.10	Put	Bond Future	8,340.3600		8.3404	8,037.4700	8.0375	(3.632)	0	0	0
2021/05/11	R035	03/02/2022	10.10	Call	Bond Future	2,052.8400		2.0528	2,183.2300	2.1832	6.352	0	0	280
2021/05/11	R035	03/02/2022	10.65	Put	Bond Future	6,020.7400		6.0207	5,769.2300	5.7692	(4.177)	0	0	683
2021/05/11	R035	03/02/2022	9.70	Put	Bond Future	10,445.5200		10.4455	10,110.0600	10.1101	(3.212)	0	0	0
2021/05/11	R035	03/02/2022	9.70	Call	Bond Future	1,415.2300		1.4152	1,513.0500	1.5131	6.912	0	0	683

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
2021/05/11	R035	03/02/2022	11.24	Call	Bond Future	5,085.2800	5.0853	5,321.6900	5.3217	4.649	0	0	0
2021/05/11	R035	03/02/2022	11.24	Put	Bond Future	4,155.6500	4.1556	3,958.7800	3.9588	(4.737)	0	0	0
2021/05/11	R035	05/05/2022	11.64	Call	Bond Future	6,021.5000	6.0215	6,303.2900	6.3033	4.680	0	0	0
2021/05/11	R035	05/05/2022	11.64	Put	Bond Future	4,117.1100	4.1171	3,915.1900	3.9152	(4.904)	0	0	0
2021/05/11	R035	05/05/2022	11.63	Call	Bond Future	5,988.7000	5.9887	6,269.6400	6.2696	4.691	0	0	0
2021/05/11	R035	05/05/2022	11.63	Put	Bond Future	4,141.2400	4.1412	3,938.4700	3.9385	(4.896)	0	0	0
2021/05/11	R035	05/05/2022			Bond Future	11.3108	85.4105	11.2289	85.8942	(0.724)	0.0000	0.0000	0
2021/05/11	R035	05/05/2022	11.65	Call	Bond Future	6,054.3700	6.0544	6,337.0100	6.3370	4.668	0	0	0
2021/05/11	R035	05/05/2022	11.65	Put	Bond Future	4,093.1100	4.0931	3,892.0400	3.8920	(4.912)	0	0	0
2021/05/11	R186	06/05/2021			Bond Future	7.2900	118.6231	7.2900	118.6231	0.000	0.0000	0.0000	0
2021/05/11	R186	05/08/2021	8.62	Call	Bond Future	5,672.7000	5.6727	5,474.1200	5.4741	(3.501)	0	0	0
2021/05/11	R186	05/08/2021	8.62	Put	Bond Future	193.6000	0.1936	210.3500	0.2104	8.652	0	0	0
2021/05/11	R186	05/08/2021	8.61	Call	Bond Future	5,632.8600	5.6329	5,434.6200	5.4346	(3.519)	0	0	0
2021/05/11	R186	05/08/2021	8.61	Put	Bond Future	198.1000	0.1981	215.1900	0.2152	8.627	0	0	0
2021/05/11	R186	05/08/2021			Bond Future	7.4217	114.8567	7.4674	114.6414	0.616	0.0000	0.0000	93,183
2021/05/11	R186	05/08/2021	8.63	Call	Bond Future	5,712.5800	5.7126	5,513.6600	5.5137	(3.482)	0	0	0
2021/05/11	R186	05/08/2021	8.63	Put	Bond Future	189.1800	0.1892	205.5900	0.2056	8.674	0	0	0
2021/05/11	R186	04/11/2021	7.77	Call	Bond Future	2,502.7400	2.5027	2,371.5400	2.3715	(5.242)	0	0	0
2021/05/11	R186	04/11/2021	8.10	Call	Bond Future	3,419.8200	3.4198	3,265.5700	3.2656	(4.510)	0	0	0
2021/05/11	R186	04/11/2021	8.10	Put	Bond Future	1,182.4300	1.1824	1,252.0800	1.2521	5.890	0	0	0
2021/05/11	R186	04/11/2021	8.09	Call	Bond Future	3,389.7600	3.3898	3,236.1600	3.2362	(4.531)	0	0	0
2021/05/11	R186	04/11/2021	8.09	Put	Bond Future	1,196.1100	1.1961	1,266.4100	1.2664	5.877	0	0	0
2021/05/11	R186	04/11/2021			Bond Future	7.5949	116.1536	7.6448	115.9297	0.658	0.0000	0.0000	0
2021/05/11	R186	04/11/2021	7.77	Put	Bond Future	1,720.5600	1.7206	1,813.2600	1.8133	5.388	0	0	15,177
2021/05/11	R186	04/11/2021	8.77	Call	Bond Future	5,654.4900	5.6545	5,466.0200	5.4660	(3.333)	0	0	0
2021/05/11	R186	04/11/2021	8.77	Put	Bond Future	535.2500	0.5352	570.6800	0.5707	6.619	0	0	15,177
2021/05/11	R186	04/11/2021	8.11	Call	Bond Future	3,449.9900	3.4500	3,295.1000	3.2951	(4.490)	0	0	0
2021/05/11	R186	04/11/2021	8.11	Put	Bond Future	1,168.8700	1.1689	1,237.8800	1.2379	5.904	0	0	0
2021/05/11	R186	03/02/2022	7.30	Call	Bond Future	1,488.9500	1.4890	1,420.7400	1.4207	(4.581)	0	0	0
2021/05/11	R186	03/02/2022	7.30	Put	Bond Future	3,609.9800	3.6100	3,716.4200	3.7164	2.948	0	0	0
2021/05/11	R186	03/02/2022			Bond Future	7.7930	112.1834	7.8341	112.0088	0.528	0.0000	0.0000	0
2021/05/11	R186	03/02/2022	7.29	Call	Bond Future	1,472.5700	1.4726	1,404.8500	1.4049	(4.599)	0	0	0
2021/05/11	R186	03/02/2022	7.29	Put	Bond Future	3,637.1500	3.6371	3,744.0800	3.7441	2.940	0	0	0
2021/05/11	R186	03/02/2022	7.28	Call	Bond Future	1,456.3100	1.4563	1,389.0900	1.3891	(4.616)	0	0	0
2021/05/11	R186	03/02/2022	7.28	Put	Bond Future	3,664.4500	3.6644	3,771.8800	3.7719	2.932	0	0	0
2021/05/11	R186	05/05/2022	8.32	Call	Bond Future	3,314.1800	3.3142	3,242.1800	3.2422	(2.172)	0	0	0
2021/05/11	R186	05/05/2022	8.32	Put	Bond Future	2,082.9200	2.0829	2,128.4900	2.1285	2.188	0	0	0
2021/05/11	R186	05/05/2022			Bond Future	8.0114	113.4664	8.0407	113.3488	0.365	0.0000	0.0000	0
2021/05/11	R186	05/05/2022	8.31	Call	Bond Future	3,290.6500	3.2906	3,218.9200	3.2189	(2.180)	0	0	0
2021/05/11	R186	05/05/2022	8.31	Put	Bond Future	2,099.0100	2.0990	2,144.8500	2.1449	2.184	0	0	0
2021/05/11	R186	05/05/2022	8.30	Call	Bond Future	3,266.7500	3.2668	3,195.2900	3.1953	(2.187)	0	0	0
2021/05/11	R186	05/05/2022	8.30	Put	Bond Future	2,114.7500	2.1147	2,160.8600	2.1609	2.180	0	0	0
2021/05/11	R197	06/05/2021			Bond Future	322.6478	322.6478	322.6478	322.6478	0.000	0.0000	0.0000	0
2021/05/11	R197	05/08/2021			Bond Future	317.9196	317.9196	317.8704	317.8704	(0.015)	0.0000	0.0000	1,756
2021/05/11	R197	04/11/2021			Bond Future	321.5837	321.5837	321.5178	321.5178	(0.021)	0.0000	0.0000	0
2021/05/11	R197	03/02/2022			Bond Future	317.1871	317.1871	317.2644	317.2644	0.024	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
2021/05/11	R197	05/05/2022			Bond Future	320.8871	320.8871	321.1311	321.1311	0.076	0.0000	0.0000	0
2021/05/11	R202	06/05/2021			Bond Future	231.6930	231.6930	231.6930	231.6930	0.000	0.0000	0.0000	0
2021/05/11	R202	05/08/2021			Bond Future	229.9904	229.9904	230.3695	230.3695	0.165	0.0000	0.0000	9,325
2021/05/11	R202	04/11/2021			Bond Future	232.6409	232.6409	233.0128	233.0128	0.160	0.0000	0.0000	0
2021/05/11	R202	03/02/2022			Bond Future	231.0182	231.0182	231.4990	231.4990	0.208	0.0000	0.0000	0
2021/05/11	R202	05/05/2022			Bond Future	233.7129	233.7129	234.3201	234.3201	0.260	0.0000	0.0000	0
2021/05/11	R209	06/05/2021			Bond Future	10.4950	69.0595	10.4950	69.0595	0.000	0.0000	0.0000	0
2021/05/11	R209	05/08/2021	11.81	Call	Bond Future	7,185.2500	7.1852	7,408.7800	7.4088	3.111	0	0	0
2021/05/11	R209	05/08/2021	11.81	Put	Bond Future	623.3800	0.6234	571.7000	0.5717	(8.290)	0	0	0
2021/05/11	R209	05/08/2021			Bond Future	10.5557	70.5153	10.5069	70.7905	(0.462)	0.0000	0.0000	28,121
2021/05/11	R209	05/08/2021	11.80	Call	Bond Future	7,145.5700	7.1456	7,368.5500	7.3686	3.121	0	0	0
2021/05/11	R209	05/08/2021	11.80	Put	Bond Future	632.3300	0.6323	580.1000	0.5801	(8.260)	0	0	0
2021/05/11	R209	05/08/2021	11.79	Call	Bond Future	7,105.9500	7.1060	7,328.3600	7.3284	3.130	0	0	0
2021/05/11	R209	05/08/2021	11.79	Put	Bond Future	641.4000	0.6414	588.6000	0.5886	(8.232)	0	0	0
2021/05/11	R209	04/11/2021	12.00	Call	Bond Future	7,739.2800	7.7393	7,947.3600	7.9474	2.689	0	0	0
2021/05/11	R209	04/11/2021	12.00	Put	Bond Future	1,280.3900	1.2804	1,213.9200	1.2139	(5.191)	0	0	9,000
2021/05/11	R209	04/11/2021	10.50	Call	Bond Future	2,860.8000	2.8608	2,980.6100	2.9806	4.188	0	0	0
2021/05/11	R209	04/11/2021	12.19	Call	Bond Future	8,412.7500	8.4127	8,629.4300	8.6294	2.576	0	0	0
2021/05/11	R209	04/11/2021	12.19	Put	Bond Future	1,061.7300	1.0617	1,003.8600	1.0039	(5.451)	0	0	0
2021/05/11	R209	04/11/2021	12.17	Call	Bond Future	8,341.1900	8.3412	8,557.0000	8.5570	2.587	0	0	0
2021/05/11	R209	04/11/2021			Bond Future	10.7352	68.1708	10.6853	68.4454	(0.465)	0.0000	0.0000	4,375
2021/05/11	R209	04/11/2021	10.50	Put	Bond Future	4,168.9700	4.1690	4,014.2300	4.0142	(3.712)	0	0	12,500
2021/05/11	R209	04/11/2021	9.50	Put	Bond Future	8,317.2300	8.3172	8,098.1900	8.0982	(2.634)	0	0	0
2021/05/11	R209	04/11/2021	9.50	Call	Bond Future	1,026.6500	1.0267	1,082.1600	1.0822	5.407	0	0	6,000
2021/05/11	R209	04/11/2021	12.18	Call	Bond Future	8,376.9500	8.3770	8,593.2000	8.5932	2.581	0	0	0
2021/05/11	R209	04/11/2021	12.18	Put	Bond Future	1,072.4100	1.0724	1,014.1100	1.0141	(5.436)	0	0	0
2021/05/11	R209	04/11/2021	12.17	Put	Bond Future	1,083.1800	1.0832	1,024.4400	1.0244	(5.423)	0	0	0
2021/05/11	R209	03/02/2022	11.03	Call	Bond Future	4,482.8700	4.4829	4,647.2000	4.6472	3.666	0	0	0
2021/05/11	R209	03/02/2022	11.03	Put	Bond Future	3,933.7000	3.9337	3,789.0100	3.7890	(3.678)	0	0	0
2021/05/11	R209	03/02/2022	11.02	Call	Bond Future	4,454.6700	4.4547	4,618.3800	4.6184	3.675	0	0	0
2021/05/11	R209	03/02/2022	11.02	Put	Bond Future	3,958.3800	3.9584	3,813.0700	3.8131	(3.671)	0	0	0
2021/05/11	R209	03/02/2022			Bond Future	10.9267	68.9407	10.8691	69.2498	(0.527)	0.0000	0.0000	0
2021/05/11	R209	03/02/2022	11.04	Call	Bond Future	4,510.9300	4.5109	4,675.8700	4.6759	3.656	0	0	0
2021/05/11	R209	03/02/2022	11.04	Put	Bond Future	3,908.9300	3.9089	3,764.8500	3.7649	(3.686)	0	0	0
2021/05/11	R209	05/05/2022	11.44	Call	Bond Future	5,387.0900	5.3871	5,588.5100	5.5885	3.739	0	0	0
2021/05/11	R209	05/05/2022	11.44	Put	Bond Future	3,774.1300	3.7741	3,627.2400	3.6272	(3.892)	0	0	0
2021/05/11	R209	05/05/2022	11.43	Call	Bond Future	5,358.3000	5.3583	5,559.1200	5.5591	3.748	0	0	0
2021/05/11	R209	05/05/2022	11.43	Put	Bond Future	3,795.6600	3.7957	3,648.1700	3.6482	(3.886)	0	0	0
2021/05/11	R209	05/05/2022			Bond Future	11.1249	66.5885	11.0583	66.9368	(0.599)	0.0000	0.0000	0
2021/05/11	R209	05/05/2022	11.45	Call	Bond Future	5,415.6900	5.4157	5,617.7100	5.6177	3.730	0	0	0
2021/05/11	R209	05/05/2022	11.45	Put	Bond Future	3,752.4600	3.7525	3,606.1700	3.6062	(3.899)	0	0	0
2021/05/11	R210	06/05/2021			Bond Future	204.1999	204.1999	204.1999	204.1999	0.000	0.0000	0.0000	0
2021/05/11	R210	05/08/2021			Bond Future	206.4251	206.4251	206.5507	206.5507	0.061	0.0000	0.0000	1,486
2021/05/11	R210	04/11/2021			Bond Future	206.0624	206.0624	206.1792	206.1792	0.057	0.0000	0.0000	0
2021/05/11	R210	03/02/2022			Bond Future	208.4376	208.4376	208.6493	208.6493	0.102	0.0000	0.0000	0

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2021/05/11	R210	05/05/2022			Bond Future	208.0695	208.0695	208.3918	208.3918	0.155	0.0000	0.0000	0
2021/05/11	R212	06/05/2021			Bond Future	172.2978	172.2978	172.2978	172.2978	0.000	0.0000	0.0000	0
2021/05/11	R212	05/08/2021			Bond Future	171.8445	171.8445	171.9389	171.9389	0.055	0.0000	0.0000	1,608
2021/05/11	R212	04/11/2021			Bond Future	173.8255	173.8255	173.9121	173.9121	0.050	0.0000	0.0000	0
2021/05/11	R213	06/05/2021			Bond Future	9.5050	85.5994	9.5050	85.5994	0.000	0.0000	0.0000	0
2021/05/11	R213	05/08/2021	10.85	Call	Bond Future	7,134.1000	7.1341	7,268.9000	7.2689	1.890	0	0	0
2021/05/11	R213	05/08/2021	10.85	Put	Bond Future	445.6500	0.4456	416.6100	0.4166	(6.516)	0	0	0
2021/05/11	R213	05/08/2021	10.84	Call	Bond Future	7,092.0000	7.0920	7,226.4300	7.2264	1.896	0	0	0
2021/05/11	R213	05/08/2021	10.84	Put	Bond Future	453.0900	0.4531	423.6800	0.4237	(6.491)	0	0	0
2021/05/11	R213	05/08/2021	10.14	Put	Bond Future	1,167.3900	1.1674	1,108.2500	1.1083	(5.066)	0	0	0
2021/05/11	R213	05/08/2021	9.34	Put	Bond Future	3,055.1600	3.0552	2,948.8200	2.9488	(3.481)	0	0	0
2021/05/11	R213	05/08/2021	9.34	Call	Bond Future	1,768.8300	1.7688	1,826.3300	1.8263	3.251	0	0	0
2021/05/11	R213	05/08/2021			Bond Future	9.5709	87.2454	9.5412	87.4093	(0.310)	0.0000	0.0000	9,054
2021/05/11	R213	05/08/2021	10.86	Call	Bond Future	7,176.2600	7.1763	7,311.4200	7.3114	1.883	0	0	0
2021/05/11	R213	05/08/2021	10.86	Put	Bond Future	438.3100	0.4383	409.6300	0.4096	(6.543)	0	0	0
2021/05/11	R213	05/08/2021	10.78	Call	Bond Future	6,840.7100	6.8407	6,972.9000	6.9729	1.932	0	0	0
2021/05/11	R213	05/08/2021	10.78	Put	Bond Future	499.9200	0.4999	468.2700	0.4683	(6.331)	0	0	0
2021/05/11	R213	05/08/2021	10.14	Call	Bond Future	4,232.7400	4.2327	4,337.4400	4.3374	2.474	0	0	0
2021/05/11	R213	04/11/2021	11.10	Put	Bond Future	939.8800	0.9399	903.2600	0.9033	(3.896)	0	0	0
2021/05/11	R213	04/11/2021	11.11	Call	Bond Future	7,768.0900	7.7681	7,892.7300	7.8927	1.605	0	0	0
2021/05/11	R213	04/11/2021	11.09	Put	Bond Future	950.4200	0.9504	913.5000	0.9135	(3.885)	0	0	0
2021/05/11	R213	04/11/2021			Bond Future	9.7608	84.7003	9.7308	84.8613	(0.307)	0.0000	0.0000	0
2021/05/11	R213	04/11/2021	11.10	Call	Bond Future	7,730.5800	7.7306	7,854.9200	7.8549	1.608	0	0	0
2021/05/11	R213	04/11/2021	11.11	Put	Bond Future	929.4400	0.9294	893.1200	0.8931	(3.908)	0	0	0
2021/05/11	R213	04/11/2021	11.09	Call	Bond Future	7,693.1400	7.6931	7,817.1800	7.8172	1.612	0	0	0
2021/05/11	R213	03/02/2022	10.67	Call	Bond Future	5,803.5200	5.8035	5,931.9400	5.9319	2.213	0	0	0
2021/05/11	R213	03/02/2022	10.67	Put	Bond Future	2,273.8900	2.2739	2,200.8500	2.2009	(3.212)	0	0	220
2021/05/11	R213	03/02/2022	10.60	Put	Bond Future	2,387.5700	2.3876	2,311.8600	2.3119	(3.171)	0	0	430
2021/05/11	R213	03/02/2022	10.00	Call	Bond Future	3,791.8200	3.7918	3,892.2000	3.8922	2.647	0	0	0
2021/05/11	R213	03/02/2022	10.00	Put	Bond Future	3,638.5000	3.6385	3,537.4200	3.5374	(2.778)	0	0	430
2021/05/11	R213	03/02/2022	9.22	Put	Bond Future	6,010.6700	6.0107	5,874.3000	5.8743	(2.269)	0	0	0
2021/05/11	R213	03/02/2022	8.80	Put	Bond Future	7,731.5200	7.7315	7,578.3000	7.5783	(1.982)	0	0	0
2021/05/11	R213	03/02/2022	8.80	Call	Bond Future	1,358.8900	1.3589	1,407.1300	1.4071	3.550	0	0	102
2021/05/11	R213	03/02/2022	9.58	Put	Bond Future	4,800.3000	4.8003	4,680.1500	4.6801	(2.503)	0	0	200
2021/05/11	R213	03/02/2022	8.63	Put	Bond Future	8,498.4800	8.4985	8,339.1500	8.3391	(1.875)	0	0	0
2021/05/11	R213	03/02/2022	8.63	Call	Bond Future	1,148.5000	1.1485	1,190.6300	1.1906	3.668	0	0	200
2021/05/11	R213	03/02/2022	9.98	Call	Bond Future	3,737.7000	3.7377	3,837.1900	3.8372	2.662	0	0	0
2021/05/11	R213	03/02/2022	9.98	Put	Bond Future	3,688.0100	3.6880	3,586.0400	3.5860	(2.765)	0	0	0
2021/05/11	R213	03/02/2022			Bond Future	9.9704	85.6567	9.9317	85.8582	(0.389)	0.0000	0.0000	0
2021/05/11	R213	03/02/2022	10.17	Call	Bond Future	4,263.5700	4.2636	4,371.4500	4.3714	2.530	0	0	0
2021/05/11	R213	03/02/2022	10.17	Put	Bond Future	3,236.1800	3.2362	3,142.6000	3.1426	(2.892)	0	0	220
2021/05/11	R213	03/02/2022	9.15	Put	Bond Future	6,279.8900	6.2799	6,140.5600	6.1406	(2.219)	0	0	0
2021/05/11	R213	03/02/2022	9.15	Call	Bond Future	1,877.1000	1.8771	1,939.2300	1.9392	3.310	0	0	220
2021/05/11	R213	03/02/2022	10.60	Call	Bond Future	5,572.9400	5.5729	5,698.6900	5.6987	2.256	0	0	0
2021/05/11	R213	03/02/2022	9.22	Call	Bond Future	1,995.1300	1.9951	2,060.2200	2.0602	3.262	0	0	430
2021/05/11	R213	03/02/2022	10.25	Call	Bond Future	4,494.2800	4.4943	4,605.6300	4.6056	2.478	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
2021/05/11	R213	03/02/2022	10.25	Put	Bond Future	3,059.7100	3.0597	2,969.6000	2.9696	(2.945)	0	0	102
2021/05/11	R213	03/02/2022	9.76	Call	Bond Future	3,169.1900	3.1692	3,258.7200	3.2587	2.825	0	0	0
2021/05/11	R213	03/02/2022	9.76	Put	Bond Future	4,270.5500	4.2706	4,158.6200	4.1586	(2.621)	0	0	102
2021/05/11	R213	03/02/2022	10.15	Call	Bond Future	4,206.6800	4.2067	4,313.6900	4.3137	2.544	0	0	0
2021/05/11	R213	03/02/2022	10.15	Put	Bond Future	3,281.5000	3.2815	3,187.0500	3.1870	(2.878)	0	0	200
2021/05/11	R213	03/02/2022	9.58	Call	Bond Future	2,741.7500	2.7418	2,823.0600	2.8231	2.966	0	0	0
2021/05/11	R213	03/02/2022	9.97	Call	Bond Future	3,711.0800	3.7111	3,810.1200	3.8101	2.669	0	0	0
2021/05/11	R213	03/02/2022	9.97	Put	Bond Future	3,713.2600	3.7133	3,610.8400	3.6108	(2.758)	0	0	0
2021/05/11	R213	03/02/2022	9.96	Call	Bond Future	3,684.2600	3.6843	3,782.8500	3.7829	2.676	0	0	0
2021/05/11	R213	03/02/2022	9.96	Put	Bond Future	3,738.3600	3.7384	3,635.4900	3.6355	(2.752)	0	0	0
2021/05/11	R213	05/05/2022	10.65	Put	Bond Future	2,993.5500	2.9936	2,893.5900	2.8936	(3.339)	0	0	0
2021/05/11	R213	05/05/2022	10.63	Call	Bond Future	5,240.1400	5.2401	5,386.9700	5.3870	2.802	0	0	0
2021/05/11	R213	05/05/2022			Bond Future	10.1831	83.1052	10.1339	83.3529	(0.483)	0.0000	0.0000	0
2021/05/11	R213	05/05/2022	10.64	Call	Bond Future	5,269.6800	5.2697	5,416.9600	5.4170	2.795	0	0	0
2021/05/11	R213	05/05/2022	10.64	Put	Bond Future	3,012.4400	3.0124	2,912.0200	2.9120	(3.334)	0	0	0
2021/05/11	R213	05/05/2022	10.65	Call	Bond Future	5,299.2800	5.2993	5,447.0200	5.4470	2.788	0	0	0
2021/05/11	R213	05/05/2022	10.63	Put	Bond Future	3,031.4400	3.0314	2,930.5700	2.9306	(3.327)	0	0	0
2021/05/11	R214	06/05/2021			Bond Future	10.8200	66.2791	10.8200	66.2791	0.000	0.0000	0.0000	0
2021/05/11	R214	05/08/2021	12.03	Put	Bond Future	804.8400	0.8048	743.2700	0.7433	(7.650)	0	0	0
2021/05/11	R214	05/08/2021	12.01	Call	Bond Future	6,759.8800	6.7599	6,975.8800	6.9759	3.195	0	0	0
2021/05/11	R214	05/08/2021			Bond Future	10.8923	67.6322	10.8438	67.9109	(0.445)	0.0000	0.0000	17,880
2021/05/11	R214	05/08/2021	12.02	Call	Bond Future	6,798.1700	6.7982	7,014.7700	7.0148	3.186	0	0	0
2021/05/11	R214	05/08/2021	12.02	Put	Bond Future	815.5100	0.8155	753.3400	0.7533	(7.623)	0	0	0
2021/05/11	R214	05/08/2021	12.03	Call	Bond Future	6,836.5200	6.8365	7,053.7200	7.0537	3.177	0	0	0
2021/05/11	R214	05/08/2021	12.01	Put	Bond Future	826.3000	0.8263	763.5300	0.7635	(7.597)	0	0	0
2021/05/11	R214	04/11/2021	12.47	Call	Bond Future	8,348.1900	8.3482	8,563.3200	8.5633	2.577	0	0	0
2021/05/11	R214	04/11/2021	12.46	Call	Bond Future	8,313.4900	8.3135	8,528.1800	8.5282	2.582	0	0	0
2021/05/11	R214	04/11/2021	12.46	Put	Bond Future	1,233.2100	1.2332	1,169.7300	1.1697	(5.148)	0	0	0
2021/05/11	R214	04/11/2021			Bond Future	11.0686	65.1179	11.0190	65.3961	(0.448)	0.0000	0.0000	0
2021/05/11	R214	04/11/2021	12.47	Put	Bond Future	1,221.6800	1.2217	1,158.6400	1.1586	(5.160)	0	0	0
2021/05/11	R214	04/11/2021	12.48	Call	Bond Future	8,382.9100	8.3829	8,598.4900	8.5985	2.572	0	0	0
2021/05/11	R214	04/11/2021	12.48	Put	Bond Future	1,210.2400	1.2102	1,147.6500	1.1477	(5.172)	0	0	0
2021/05/11	R214	03/02/2022	11.40	Put	Bond Future	3,970.7800	3.9708	3,827.7700	3.8278	(3.602)	0	0	0
2021/05/11	R214	03/02/2022	11.41	Call	Bond Future	4,755.8700	4.7559	4,924.6300	4.9246	3.548	0	0	0
2021/05/11	R214	03/02/2022	11.39	Put	Bond Future	3,995.5800	3.9956	3,851.9700	3.8520	(3.594)	0	0	0
2021/05/11	R214	03/02/2022			Bond Future	11.2595	65.8533	11.2026	66.1645	(0.506)	0.0000	0.0000	0
2021/05/11	R214	03/02/2022	11.40	Call	Bond Future	4,727.2300	4.7272	4,895.3800	4.8954	3.557	0	0	0
2021/05/11	R214	03/02/2022	11.41	Put	Bond Future	3,946.1100	3.9461	3,803.7100	3.8037	(3.609)	0	0	0
2021/05/11	R214	03/02/2022	11.39	Call	Bond Future	4,698.6500	4.6987	4,866.2000	4.8662	3.566	0	0	0
2021/05/11	R214	05/05/2022	11.74	Put	Bond Future	3,941.6200	3.9416	3,793.6400	3.7936	(3.754)	0	0	0
2021/05/11	R214	05/05/2022	11.75	Call	Bond Future	5,477.2600	5.4773	5,678.3300	5.6783	3.671	0	0	0
2021/05/11	R214	05/05/2022	11.73	Put	Bond Future	3,963.7300	3.9637	3,815.1600	3.8152	(3.748)	0	0	0
2021/05/11	R214	05/05/2022			Bond Future	11.4499	63.3276	11.3844	63.6760	(0.572)	0.0000	0.0000	0
2021/05/11	R214	05/05/2022	11.74	Call	Bond Future	5,448.6000	5.4486	5,649.0700	5.6491	3.679	0	0	0
2021/05/11	R214	05/05/2022	11.75	Put	Bond Future	3,919.3800	3.9194	3,772.0000	3.7720	(3.760)	0	0	0
2021/05/11	R214	05/05/2022	11.73	Call	Bond Future	5,419.7400	5.4197	5,619.6200	5.6196	3.688	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
2021/05/11	R248	06/05/2021			Bond Future	10.8350	83.5788	10.8350	83.5788	0.000	0.0000	0.0000	0
2021/05/11	R248	05/08/2021	12.51	Put	Bond Future	444.5000	0.4445	401.6200	0.4016	(9.647)	0	0	0
2021/05/11	R248	05/08/2021	12.52	Call	Bond Future	10,713.3300	10.7133	11,022.8300	11.0228	2.889	0	0	0
2021/05/11	R248	05/08/2021	12.50	Put	Bond Future	451.3800	0.4514	407.9800	0.4080	(9.615)	0	0	0
2021/05/11	R248	05/08/2021	11.20	Put	Bond Future	2,302.9600	2.3030	2,153.5000	2.1535	(6.490)	0	0	0
2021/05/11	R248	05/08/2021	11.20	Call	Bond Future	4,326.7900	4.3268	4,529.1900	4.5292	4.678	0	0	1,000
2021/05/11	R248	05/08/2021	10.50	Put	Bond Future	4,900.9100	4.9009	4,663.2600	4.6633	(4.849)	0	0	0
2021/05/11	R248	05/08/2021	10.30	Call	Bond Future	1,299.6100	1.2996	1,388.8600	1.3889	6.867	0	0	1,300
2021/05/11	R248	05/08/2021	10.90	Put	Bond Future	3,229.7300	3.2297	3,043.4500	3.0435	(5.768)	0	0	0
2021/05/11	R248	05/08/2021	10.90	Call	Bond Future	3,136.4400	3.1364	3,302.0200	3.3020	5.279	0	0	1,300
2021/05/11	R248	05/08/2021	10.60	Put	Bond Future	4,432.5900	4.4326	4,207.7300	4.2077	(5.073)	0	0	0
2021/05/11	R248	05/08/2021	10.60	Call	Bond Future	2,120.8700	2.1209	2,247.8700	2.2479	5.988	0	0	0
2021/05/11	R248	05/08/2021			Bond Future	10.9129	85.2478	10.8643	85.5996	(0.446)	0.0000	0.0000	172,314
2021/05/11	R248	05/08/2021	12.51	Call	Bond Future	10,663.4800	10.6635	10,972.4600	10.9725	2.898	0	0	0
2021/05/11	R248	05/08/2021	12.52	Put	Bond Future	437.7100	0.4377	395.3500	0.3953	(9.678)	0	0	0
2021/05/11	R248	05/08/2021	12.50	Call	Bond Future	10,613.6300	10.6136	10,922.0900	10.9221	2.906	0	0	0
2021/05/11	R248	05/08/2021	10.00	Put	Bond Future	7,778.6100	7.7786	7,482.3900	7.4824	(3.808)	0	0	0
2021/05/11	R248	05/08/2021	10.00	Call	Bond Future	700.6900	0.7007	756.3300	0.7563	7.941	0	0	0
2021/05/11	R248	05/08/2021	10.50	Call	Bond Future	1,826.1300	1.8261	1,940.3400	1.9403	6.254	0	0	1,000
2021/05/11	R248	05/08/2021	10.30	Put	Bond Future	5,937.3100	5.9373	5,674.7000	5.6747	(4.423)	0	0	0
2021/05/11	R248	04/11/2021	12.85	Call	Bond Future	11,824.4000	11.8244	12,116.7800	12.1168	2.473	0	0	0
2021/05/11	R248	04/11/2021	12.85	Put	Bond Future	984.7400	0.9847	926.1800	0.9262	(5.947)	0	0	0
2021/05/11	R248	04/11/2021			Bond Future	11.0899	81.7979	11.0401	82.1489	(0.450)	0.0000	0.0000	0
2021/05/11	R248	04/11/2021	12.84	Call	Bond Future	11,780.4100	11.7804	12,072.3300	12.0723	2.478	0	0	0
2021/05/11	R248	04/11/2021	12.84	Put	Bond Future	994.7800	0.9948	935.7600	0.9358	(5.933)	0	0	0
2021/05/11	R248	04/11/2021	12.83	Call	Bond Future	11,736.4300	11.7364	12,027.8900	12.0279	2.483	0	0	0
2021/05/11	R248	04/11/2021	12.83	Put	Bond Future	1,004.9100	1.0049	945.4300	0.9454	(5.919)	0	0	0
2021/05/11	R248	03/02/2022	11.48	Call	Bond Future	5,637.8900	5.6379	5,855.8200	5.8558	3.865	0	0	0
2021/05/11	R248	03/02/2022	11.49	Put	Bond Future	4,283.4200	4.2834	4,109.6800	4.1097	(4.056)	0	0	0
2021/05/11	R248	03/02/2022	11.47	Call	Bond Future	5,601.3300	5.6013	5,818.4400	5.8184	3.876	0	0	0
2021/05/11	R248	03/02/2022			Bond Future	11.2821	82.7217	11.2247	83.1142	(0.509)	0.0000	0.0000	0
2021/05/11	R248	03/02/2022	11.48	Put	Bond Future	4,312.7100	4.3127	4,138.1400	4.1381	(4.048)	0	0	0
2021/05/11	R248	03/02/2022	11.49	Call	Bond Future	5,674.5200	5.6745	5,893.2800	5.8933	3.855	0	0	0
2021/05/11	R248	03/02/2022	11.47	Put	Bond Future	4,342.1800	4.3422	4,166.7900	4.1668	(4.039)	0	0	0
2021/05/11	R248	05/05/2022	11.80	Call	Bond Future	6,520.3900	6.5204	6,777.3200	6.7773	3.940	0	0	0
2021/05/11	R248	05/05/2022	11.79	Call	Bond Future	6,484.5400	6.4845	6,740.6700	6.7407	3.950	0	0	0
2021/05/11	R248	05/05/2022	11.79	Put	Bond Future	4,445.6300	4.4456	4,262.4500	4.2625	(4.120)	0	0	0
2021/05/11	R248	05/05/2022			Bond Future	11.4738	79.2539	11.4075	79.6932	(0.577)	0.0000	0.0000	0
2021/05/11	R248	05/05/2022	11.80	Put	Bond Future	4,418.5700	4.4186	4,236.1900	4.2362	(4.128)	0	0	0
2021/05/11	R248	05/05/2022	11.81	Call	Bond Future	6,556.3100	6.5563	6,814.0400	6.8140	3.931	0	0	0
2021/05/11	R248	05/05/2022	11.81	Put	Bond Future	4,391.6600	4.3917	4,210.0800	4.2101	(4.135)	0	0	0

**Total**

**1151558**