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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/05/2021 TO 25/05/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	2025 05/08/2021			Bond Future	153.5034	153.5034	153.5492	153.5492	0.030	0.0000	0.0000	5,368
2021/05/25	2025 04/11/2021			Bond Future	155.2540	155.2540	155.2958	155.2958	0.027	0.0000	0.0000	0
2021/05/25	2025 03/02/2022			Bond Future	155.5503	155.5503	155.5914	155.5914	0.026	0.0000	0.0000	0
2021/05/25	2025 05/05/2022			Bond Future	157.4428	157.4428	157.4837	157.4837	0.026	0.0000	0.0000	0
2021/05/25	2029 05/08/2021			Bond Future	114.1238	114.1238	114.3044	114.3044	0.158	0.0000	0.0000	3,031
2021/05/25	2029 04/11/2021			Bond Future	114.2742	114.2742	114.4536	114.4536	0.157	0.0000	0.0000	0
2021/05/25	2029 03/02/2022			Bond Future	115.6395	115.6395	115.8200	115.8200	0.156	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
2021/05/25	2029	05/05/2022			Bond Future	115.8709	115.8709	116.0531	116.0531	0.157	0.0000	0.0000	0
2021/05/25	2030	05/08/2021	10.42	Call	Bond Future	7,220.3500	7.2203	7,749.4700	7.7495	7.328	0	0	0
2021/05/25	2030	05/08/2021	10.42	Put	Bond Future	282.8300	0.2828	222.4600	0.2225	(21.345)	0	0	0
2021/05/25	2030	05/08/2021	10.41	Call	Bond Future	7,175.5900	7.1756	7,703.7100	7.7037	7.360	0	0	0
2021/05/25	2030	05/08/2021	10.41	Put	Bond Future	288.5200	0.2885	227.1500	0.2271	(21.271)	0	0	0
2021/05/25	2030	05/08/2021	8.50	Put	Bond Future	4,290.6200	4.2906	3,854.8900	3.8549	(10.155)	0	0	0
2021/05/25	2030	05/08/2021	10.15	Call	Bond Future	6,022.7100	6.0227	6,521.8000	6.5218	8.287	0	0	0
2021/05/25	2030	05/08/2021	8.83	Call	Bond Future	1,414.1100	1.4141	1,644.3300	1.6443	16.280	0	0	479
2021/05/25	2030	05/08/2021	10.30	Put	Bond Future	357.7100	0.3577	284.5000	0.2845	(20.466)	0	0	200
2021/05/25	2030	05/08/2021	8.78	Put	Bond Future	3,176.9800	3.1770	2,805.5500	2.8056	(11.691)	0	0	0
2021/05/25	2030	05/08/2021	8.78	Call	Bond Future	1,306.5200	1.3065	1,524.5800	1.5246	16.690	0	0	200
2021/05/25	2030	05/08/2021	7.70	Put	Bond Future	8,445.6500	8.4457	7,893.0700	7.8931	(6.543)	0	0	0
2021/05/25	2030	05/08/2021	9.45	Call	Bond Future	3,191.4700	3.1915	3,571.3300	3.5713	11.902	0	0	600
2021/05/25	2030	05/08/2021	12.10	Call	Bond Future	14,899.4000	14.8994	15,487.5400	15.4875	3.947	0	0	0
2021/05/25	2030	05/08/2021	12.10	Put	Bond Future	3.9400	0.0039	2.5900	0.0026	(34.264)	0	0	600
2021/05/25	2030	05/08/2021			Bond Future	9.1115	93.7706	9.0061	94.3601	(1.157)	0.0000	0.0000	100,779
2021/05/25	2030	05/08/2021	10.43	Call	Bond Future	7,265.1600	7.2652	7,795.2800	7.7953	7.297	0	0	0
2021/05/25	2030	05/08/2021	10.43	Put	Bond Future	277.2300	0.2772	217.8600	0.2179	(21.415)	0	0	0
2021/05/25	2030	05/08/2021	8.50	Call	Bond Future	802.8100	0.8028	956.5700	0.9566	19.153	0	0	5,000
2021/05/25	2030	05/08/2021	9.50	Call	Bond Future	3,368.3600	3.3684	3,759.1600	3.7592	11.602	0	0	0
2021/05/25	2030	05/08/2021	9.50	Put	Bond Future	1,235.9600	1.2360	1,037.2700	1.0373	(16.076)	0	0	5,000
2021/05/25	2030	05/08/2021	10.15	Put	Bond Future	460.7500	0.4608	370.3500	0.3703	(19.620)	0	0	479
2021/05/25	2030	05/08/2021	9.75	Call	Bond Future	4,325.4500	4.3255	4,765.3300	4.7653	10.170	0	0	0
2021/05/25	2030	05/08/2021	9.75	Put	Bond Future	853.8800	0.8539	704.2700	0.7043	(17.521)	0	0	479
2021/05/25	2030	05/08/2021	8.83	Put	Bond Future	2,999.4000	2.9994	2,640.1300	2.6401	(11.978)	0	0	0
2021/05/25	2030	05/08/2021	10.30	Call	Bond Future	6,687.3400	6.6873	7,203.6200	7.2036	7.720	0	0	0
2021/05/25	2030	05/08/2021	7.70	Call	Bond Future	139.7200	0.1397	176.6300	0.1766	26.417	0	0	200
2021/05/25	2030	05/08/2021	8.95	Put	Bond Future	2,599.9000	2.5999	2,270.2300	2.2702	(12.680)	0	0	0
2021/05/25	2030	05/08/2021	8.95	Call	Bond Future	1,694.5600	1.6946	1,954.3800	1.9544	15.333	0	0	600
2021/05/25	2030	05/08/2021	9.45	Put	Bond Future	1,329.9800	1.3300	1,120.3500	1.1203	(15.762)	0	0	0
2021/05/25	2030	04/11/2021	11.26	Call	Bond Future	10,206.3600	10.2064	10,744.4200	10.7444	5.272	0	0	0
2021/05/25	2030	04/11/2021	9.20	Call	Bond Future	2,709.8700	2.7099	2,999.1300	2.9991	10.674	0	0	1,102
2021/05/25	2030	04/11/2021	8.27	Put	Bond Future	6,695.8600	6.6959	6,239.2800	6.2393	(6.819)	0	0	0
2021/05/25	2030	04/11/2021	8.27	Call	Bond Future	926.7100	0.9267	1,063.4600	1.0635	14.757	0	0	300
2021/05/25	2030	04/11/2021	8.77	Put	Bond Future	4,628.0500	4.6281	4,249.5000	4.2495	(8.179)	0	0	0
2021/05/25	2030	04/11/2021	11.44	Put	Bond Future	281.9500	0.2820	237.2500	0.2373	(15.854)	0	0	300
2021/05/25	2030	04/11/2021	10.60	Call	Bond Future	7,539.4800	7.5395	8,022.7300	8.0227	6.410	0	0	0
2021/05/25	2030	04/11/2021	10.60	Put	Bond Future	851.3300	0.8513	741.2500	0.7413	(12.930)	0	0	0
2021/05/25	2030	04/11/2021	10.59	Put	Bond Future	861.5800	0.8616	750.4600	0.7505	(12.897)	0	0	0
2021/05/25	2030	04/11/2021			Bond Future	9.2990	94.8180	9.1895	95.4113	(1.178)	0.0000	0.0000	0
2021/05/25	2030	04/11/2021	11.26	Put	Bond Future	363.3400	0.3633	308.0700	0.3081	(15.212)	0	0	1,102
2021/05/25	2030	04/11/2021	9.90	Put	Bond Future	1,697.0500	1.6971	1,505.2700	1.5053	(11.301)	0	0	0
2021/05/25	2030	04/11/2021	9.90	Call	Bond Future	4,866.9500	4.8669	5,268.5000	5.2685	8.251	0	0	1,102
2021/05/25	2030	04/11/2021	9.20	Put	Bond Future	3,245.8500	3.2458	2,941.7800	2.9418	(9.368)	0	0	0
2021/05/25	2030	04/11/2021	8.77	Call	Bond Future	1,717.7400	1.7177	1,932.5200	1.9325	12.504	0	0	300
2021/05/25	2030	04/11/2021	11.44	Call	Bond Future	10,959.1800	10.9592	11,507.8100	11.5078	5.006	0	0	0
2021/05/25	2030	04/11/2021	10.61	Call	Bond Future	7,578.2900	7.5783	8,062.5700	8.0626	6.390	0	0	0

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2021/05/25	2030	04/11/2021	10.61	Put	Bond Future	841.1800	0.8412	732.1300	0.7321	(12.964)	0	0	0
2021/05/25	2030	04/11/2021	10.59	Call	Bond Future	7,500.7400	7.5007	7,982.9500	7.9829	6.429	0	0	0
2021/05/25	2030	03/02/2022	8.85	Put	Bond Future	5,453.4900	5.4535	5,072.5600	5.0726	(6.985)	0	0	0
2021/05/25	2030	03/02/2022	8.85	Call	Bond Future	1,996.1000	1.9961	2,214.6500	2.2147	10.949	0	0	1,000
2021/05/25	2030	03/02/2022	9.35	Call	Bond Future	3,114.3400	3.1143	3,405.5900	3.4056	9.352	0	0	0
2021/05/25	2030	03/02/2022	9.35	Put	Bond Future	3,889.1900	3.8892	3,580.9600	3.5810	(7.925)	0	0	101
2021/05/25	2030	03/02/2022	8.39	Put	Bond Future	7,284.5700	7.2846	6,842.4300	6.8424	(6.070)	0	0	0
2021/05/25	2030	03/02/2022	8.39	Call	Bond Future	1,271.1700	1.2712	1,428.5100	1.4285	12.378	0	0	101
2021/05/25	2030	03/02/2022	9.45	Call	Bond Future	3,371.8000	3.3718	3,677.4000	3.6774	9.063	0	0	0
2021/05/25	2030	03/02/2022	9.45	Put	Bond Future	3,621.7600	3.6218	3,327.8800	3.3279	(8.114)	0	0	0
2021/05/25	2030	03/02/2022			Bond Future	9.4979	91.9245	9.3833	92.5239	(1.206)	0.0000	0.0000	0
2021/05/25	2030	03/02/2022	9.60	Put	Bond Future	3,247.4300	3.2474	2,974.7300	2.9747	(8.397)	0	0	0
2021/05/25	2030	03/02/2022	9.60	Call	Bond Future	3,777.6700	3.7777	4,104.4500	4.1044	8.650	0	0	1,000
2021/05/25	2030	03/02/2022	10.85	Call	Bond Future	7,964.9800	7.9650	8,434.2200	8.4342	5.891	0	0	0
2021/05/25	2030	03/02/2022	10.85	Put	Bond Future	1,252.1900	1.2522	1,121.9500	1.1219	(10.401)	0	0	1,000
2021/05/25	2030	03/02/2022	9.78	Call	Bond Future	4,294.8400	4.2948	4,646.2900	4.6463	8.183	0	0	0
2021/05/25	2030	03/02/2022	9.78	Put	Bond Future	2,839.5000	2.8395	2,591.4700	2.5915	(8.735)	0	0	101
2021/05/25	2030	03/02/2022	9.44	Call	Bond Future	3,345.4500	3.3455	3,649.6200	3.6496	9.092	0	0	0
2021/05/25	2030	03/02/2022	9.44	Put	Bond Future	3,647.7300	3.6477	3,352.4200	3.3524	(8.096)	0	0	0
2021/05/25	2030	03/02/2022	9.43	Call	Bond Future	3,319.5200	3.3195	3,622.2600	3.6223	9.120	0	0	0
2021/05/25	2030	03/02/2022	9.43	Put	Bond Future	3,674.1500	3.6742	3,377.4100	3.3774	(8.076)	0	0	0
2021/05/25	2030	05/05/2022	10.21	Call	Bond Future	5,285.2700	5.2853	5,662.6800	5.6627	7.141	0	0	0
2021/05/25	2030	05/05/2022	10.21	Put	Bond Future	2,808.3900	2.8084	2,579.5200	2.5795	(8.150)	0	0	0
2021/05/25	2030	05/05/2022			Bond Future	9.7091	93.0227	9.5892	93.6290	(1.235)	0.0000	0.0000	0
2021/05/25	2030	05/05/2022	10.20	Call	Bond Future	5,254.4400	5.2544	5,630.7300	5.6307	7.161	0	0	0
2021/05/25	2030	05/05/2022	10.20	Put	Bond Future	2,826.1600	2.8262	2,596.1700	2.5962	(8.138)	0	0	0
2021/05/25	2030	05/05/2022	10.19	Call	Bond Future	5,223.6700	5.2237	5,598.8500	5.5988	7.182	0	0	0
2021/05/25	2030	05/05/2022	10.19	Put	Bond Future	2,844.0200	2.8440	2,612.9200	2.6129	(8.126)	0	0	0
2021/05/25	2032	05/08/2021	11.37	Call	Bond Future	8,633.9500	8.6339	9,240.5000	9.2405	7.025	0	0	0
2021/05/25	2032	05/08/2021	11.37	Put	Bond Future	281.8900	0.2819	221.4000	0.2214	(21.459)	0	0	0
2021/05/25	2032	05/08/2021			Bond Future	9.8875	92.3502	9.7772	93.0172	(1.115)	0.0000	0.0000	118,227
2021/05/25	2032	05/08/2021	11.36	Call	Bond Future	8,586.6200	8.5866	9,192.2100	9.1922	7.053	0	0	0
2021/05/25	2032	05/08/2021	11.36	Put	Bond Future	287.2500	0.2873	225.8000	0.2258	(21.393)	0	0	0
2021/05/25	2032	05/08/2021	11.35	Call	Bond Future	8,539.3200	8.5393	9,143.9500	9.1439	7.081	0	0	0
2021/05/25	2032	05/08/2021	11.35	Put	Bond Future	292.6900	0.2927	230.2800	0.2303	(21.323)	0	0	0
2021/05/25	2032	04/11/2021	9.83	Call	Bond Future	2,718.3300	2.7183	3,019.9700	3.0200	11.097	0	0	700
2021/05/25	2032	04/11/2021	11.70	Call	Bond Future	9,550.5000	9.5505	10,121.0700	10.1211	5.974	0	0	0
2021/05/25	2032	04/11/2021	11.71	Put	Bond Future	753.1800	0.7532	652.8900	0.6529	(13.316)	0	0	0
2021/05/25	2032	04/11/2021	11.69	Call	Bond Future	9,508.7400	9.5087	10,078.3700	10.0784	5.991	0	0	0
2021/05/25	2032	04/11/2021			Bond Future	10.0857	89.2359	9.9713	89.9077	(1.134)	0.0000	0.0000	21
2021/05/25	2032	04/11/2021	9.33	Put	Bond Future	6,145.7800	6.1458	5,683.5600	5.6836	(7.521)	0	0	0
2021/05/25	2032	04/11/2021	9.33	Call	Bond Future	1,578.5800	1.5786	1,788.1600	1.7882	13.276	0	0	700
2021/05/25	2032	04/11/2021	9.83	Put	Bond Future	4,229.4400	4.2294	3,859.2800	3.8593	(8.752)	0	0	0
2021/05/25	2032	04/11/2021	12.81	Call	Bond Future	14,331.3500	14.3313	14,972.6200	14.9726	4.475	0	0	0
2021/05/25	2032	04/11/2021	12.81	Put	Bond Future	181.0700	0.1811	150.5400	0.1505	(16.861)	0	0	700
2021/05/25	2032	04/11/2021	11.70	Put	Bond Future	762.0200	0.7620	660.7900	0.6608	(13.284)	0	0	0
2021/05/25	2032	04/11/2021	11.71	Call	Bond Future	9,592.3100	9.5923	10,163.8200	10.1638	5.958	0	0	0

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2021/05/25	2032	04/11/2021	11.69	Put	Bond Future	770.9500	0.7709	668.7800	0.6688	(13.252)	0	0	0
2021/05/25	2032	03/02/2022	11.13	Call	Bond Future	6,838.0100	6.8380	7,307.6800	7.3077	6.869	0	0	0
2021/05/25	2032	03/02/2022	11.13	Put	Bond Future	2,254.9100	2.2549	2,045.5900	2.0456	(9.283)	0	0	210
2021/05/25	2032	03/02/2022	10.53	Call	Bond Future	4,766.0500	4.7661	5,157.1100	5.1571	8.205	0	0	0
2021/05/25	2032	03/02/2022	10.53	Put	Bond Future	3,428.3900	3.4284	3,140.4600	3.1405	(8.398)	0	0	210
2021/05/25	2032	03/02/2022	10.35	Put	Bond Future	3,884.7600	3.8848	3,570.3300	3.5703	(8.094)	0	0	400
2021/05/25	2032	03/02/2022	9.58	Put	Bond Future	6,399.9900	6.4000	5,965.8000	5.9658	(6.784)	0	0	0
2021/05/25	2032	03/02/2022	9.58	Call	Bond Future	2,239.8200	2.2398	2,484.6200	2.4846	10.929	0	0	400
2021/05/25	2032	03/02/2022	10.66	Call	Bond Future	5,183.3300	5.1833	5,592.8500	5.5928	7.901	0	0	0
2021/05/25	2032	03/02/2022	10.66	Put	Bond Future	3,128.1100	3.1281	2,858.6400	2.8586	(8.614)	0	0	97
2021/05/25	2032	03/02/2022	10.45	Put	Bond Future	3,625.2000	3.6252	3,325.6200	3.3256	(8.264)	0	0	198
2021/05/25	2032	03/02/2022	9.81	Call	Bond Future	2,760.1800	2.7602	3,041.1300	3.0411	10.179	0	0	0
2021/05/25	2032	03/02/2022	9.81	Put	Bond Future	5,547.1300	5.5471	5,149.0900	5.1491	(7.176)	0	0	198
2021/05/25	2032	03/02/2022	8.91	Put	Bond Future	9,499.6100	9.4996	8,972.4300	8.9724	(5.549)	0	0	0
2021/05/25	2032	03/02/2022	10.43	Call	Bond Future	4,455.9800	4.4560	4,832.4400	4.8324	8.448	0	0	0
2021/05/25	2032	03/02/2022	10.43	Put	Bond Future	3,675.8300	3.6758	3,373.3000	3.3733	(8.230)	0	0	0
2021/05/25	2032	03/02/2022	10.42	Call	Bond Future	4,425.7900	4.4258	4,800.7700	4.8008	8.473	0	0	0
2021/05/25	2032	03/02/2022	10.42	Put	Bond Future	3,701.6600	3.7017	3,397.6500	3.3976	(8.213)	0	0	0
2021/05/25	2032	03/02/2022			Bond Future	10.2915	90.2815	10.1723	90.9605	(1.158)	0.0000	0.0000	0
2021/05/25	2032	03/02/2022	9.62	Put	Bond Future	6,245.2200	6.2452	5,817.2900	5.8173	(6.852)	0	0	0
2021/05/25	2032	03/02/2022	9.62	Call	Bond Future	2,325.8600	2.3259	2,576.9200	2.5769	10.794	0	0	210
2021/05/25	2032	03/02/2022	10.95	Call	Bond Future	6,178.4100	6.1784	6,626.4300	6.6264	7.251	0	0	0
2021/05/25	2032	03/02/2022	10.95	Put	Bond Future	2,551.3200	2.5513	2,320.3500	2.3203	(9.053)	0	0	400
2021/05/25	2032	03/02/2022	10.35	Call	Bond Future	4,215.4000	4.2154	4,579.9600	4.5800	8.648	0	0	0
2021/05/25	2032	03/02/2022	10.14	Call	Bond Future	3,612.9100	3.6129	3,945.5400	3.9455	9.207	0	0	0
2021/05/25	2032	03/02/2022	10.14	Put	Bond Future	4,477.2400	4.4772	4,130.8800	4.1309	(7.736)	0	0	97
2021/05/25	2032	03/02/2022	9.14	Put	Bond Future	8,349.9800	8.3500	7,852.3400	7.8523	(5.960)	0	0	0
2021/05/25	2032	03/02/2022	9.14	Call	Bond Future	1,484.2000	1.4842	1,665.5500	1.6656	12.219	0	0	97
2021/05/25	2032	03/02/2022	10.45	Call	Bond Future	4,517.2400	4.5172	4,896.6500	4.8967	8.399	0	0	0
2021/05/25	2032	03/02/2022	8.91	Call	Bond Future	1,177.2300	1.1772	1,329.0400	1.3290	12.896	0	0	198
2021/05/25	2032	03/02/2022	10.44	Call	Bond Future	4,486.5600	4.4866	4,864.5000	4.8645	8.424	0	0	0
2021/05/25	2032	03/02/2022	10.44	Put	Bond Future	3,650.4400	3.6504	3,349.3900	3.3494	(8.247)	0	0	0
2021/05/25	2032	05/05/2022	11.03	Call	Bond Future	6,018.6800	6.0187	6,449.0100	6.4490	7.150	0	0	0
2021/05/25	2032	05/05/2022	11.03	Put	Bond Future	3,199.6000	3.1996	2,943.2200	2.9432	(8.013)	0	0	0
2021/05/25	2032	05/05/2022	11.02	Put	Bond Future	3,219.1500	3.2192	2,961.5700	2.9616	(8.001)	0	0	0
2021/05/25	2032	05/05/2022			Bond Future	10.5054	87.2132	10.3811	87.8999	(1.183)	0.0000	0.0000	0
2021/05/25	2032	05/05/2022	11.04	Call	Bond Future	6,052.0800	6.0521	6,483.6100	6.4836	7.130	0	0	0
2021/05/25	2032	05/05/2022	11.04	Put	Bond Future	3,180.4800	3.1805	2,925.3000	2.9253	(8.023)	0	0	0
2021/05/25	2032	05/05/2022	11.02	Call	Bond Future	5,985.6600	5.9857	6,414.7900	6.4148	7.169	0	0	0
2021/05/25	2033	05/08/2021			Bond Future	106.7773	106.7773	106.7956	106.7956	0.017	0.0000	0.0000	9,629
2021/05/25	2033	04/11/2021			Bond Future	106.7696	106.7696	106.7849	106.7849	0.014	0.0000	0.0000	0
2021/05/25	2033	03/02/2022			Bond Future	108.0450	108.0450	108.0597	108.0597	0.014	0.0000	0.0000	0
2021/05/25	2033	05/05/2022			Bond Future	108.1036	108.1036	108.1180	108.1180	0.013	0.0000	0.0000	0
2021/05/25	2037	05/08/2021	12.27	Call	Bond Future	9,515.2700	9.5153	10,263.0300	10.2630	7.859	0	0	0
2021/05/25	2037	05/08/2021	12.27	Put	Bond Future	351.2100	0.3512	272.6900	0.2727	(22.357)	0	0	0
2021/05/25	2037	05/08/2021	12.28	Call	Bond Future	9,563.8500	9.5638	10,312.7300	10.3127	7.830	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
2021/05/25	2037	05/08/2021	12.26	Put	Bond Future	357.3100	0.3573	277.6500	0.2777	(22.294)	0	0	0
2021/05/25	2037	05/08/2021			Bond Future	10.7355	83.5546	10.6097	84.3808	(1.172)	0.0000	0.0000	131,189
2021/05/25	2037	05/08/2021	12.28	Put	Bond Future	345.2100	0.3452	267.8100	0.2678	(22.421)	0	0	0
2021/05/25	2037	05/08/2021	12.26	Call	Bond Future	9,466.7200	9.4667	10,213.3400	10.2133	7.887	0	0	0
2021/05/25	2037	04/11/2021	12.30	Call	Bond Future	9,313.6300	9.3136	9,982.7600	9.9828	7.184	0	0	0
2021/05/25	2037	04/11/2021	12.30	Put	Bond Future	1,251.4300	1.2514	1,087.4400	1.0874	(13.104)	0	0	600
2021/05/25	2037	04/11/2021	11.49	Put	Bond Future	2,506.1500	2.5062	2,221.7900	2.2218	(11.346)	0	0	0
2021/05/25	2037	04/11/2021	11.49	Call	Bond Future	5,964.1900	5.9642	6,512.9500	6.5129	9.201	0	0	600
2021/05/25	2037	04/11/2021	12.82	Put	Bond Future	720.7600	0.7208	614.9900	0.6150	(14.675)	0	0	0
2021/05/25	2037	04/11/2021	12.83	Call	Bond Future	11,568.1600	11.5682	12,296.4600	12.2965	6.296	0	0	0
2021/05/25	2037	04/11/2021			Bond Future	10.9273	84.4880	10.7970	85.3211	(1.192)	0.0000	0.0000	0
2021/05/25	2037	04/11/2021	12.82	Call	Bond Future	11,524.9100	11.5249	12,252.2600	12.2523	6.311	0	0	0
2021/05/25	2037	04/11/2021	12.83	Put	Bond Future	712.8200	0.7128	608.0000	0.6080	(14.705)	0	0	0
2021/05/25	2037	04/11/2021	12.81	Call	Bond Future	11,481.6800	11.4817	12,208.0800	12.2081	6.327	0	0	0
2021/05/25	2037	04/11/2021	12.81	Put	Bond Future	728.7700	0.7288	622.0500	0.6220	(14.644)	0	0	0
2021/05/25	2037	03/02/2022	11.46	Call	Bond Future	5,673.5400	5.6735	6,179.0500	6.1790	8.910	0	0	0
2021/05/25	2037	03/02/2022	11.47	Put	Bond Future	3,646.1300	3.6461	3,311.2000	3.3112	(9.186)	0	0	0
2021/05/25	2037	03/02/2022	11.45	Call	Bond Future	5,639.1000	5.6391	6,142.9400	6.1429	8.935	0	0	0
2021/05/25	2037	03/02/2022			Bond Future	11.1292	81.2234	10.9938	82.0655	(1.217)	0.0000	0.0000	0
2021/05/25	2037	03/02/2022	11.46	Put	Bond Future	3,670.7400	3.6707	3,334.1400	3.3341	(9.170)	0	0	0
2021/05/25	2037	03/02/2022	11.47	Call	Bond Future	5,708.3200	5.7083	6,215.5000	6.2155	8.885	0	0	0
2021/05/25	2037	03/02/2022	11.45	Put	Bond Future	3,695.7600	3.6958	3,357.4900	3.3575	(9.153)	0	0	0
2021/05/25	2037	05/05/2022	11.84	Put	Bond Future	3,750.5700	3.7506	3,431.2900	3.4313	(8.513)	0	0	0
2021/05/25	2037	05/05/2022	11.82	Call	Bond Future	6,605.3800	6.6054	7,135.1000	7.1351	8.020	0	0	0
2021/05/25	2037	05/05/2022	11.83	Call	Bond Future	6,640.4000	6.6404	7,171.5400	7.1715	7.999	0	0	0
2021/05/25	2037	05/05/2022			Bond Future	11.3387	82.1940	11.1978	83.0459	(1.243)	0.0000	0.0000	0
2021/05/25	2037	05/05/2022	11.84	Call	Bond Future	6,675.1700	6.6752	7,207.7400	7.2077	7.978	0	0	0
2021/05/25	2037	05/05/2022	11.82	Put	Bond Future	3,794.3600	3.7944	3,472.2300	3.4722	(8.490)	0	0	0
2021/05/25	2037	05/05/2022	11.83	Put	Bond Future	3,772.5600	3.7726	3,451.8500	3.4519	(8.501)	0	0	0
2021/05/25	2038	05/08/2021			Bond Future	119.4158	119.4158	119.4373	119.4373	0.018	0.0000	0.0000	7,713
2021/05/25	2038	04/11/2021			Bond Future	120.7777	120.7777	120.7960	120.7960	0.015	0.0000	0.0000	0
2021/05/25	2038	03/02/2022			Bond Future	120.4676	120.4676	120.4850	120.4850	0.014	0.0000	0.0000	0
2021/05/25	2038	05/05/2022			Bond Future	121.9335	121.9335	121.9506	121.9506	0.014	0.0000	0.0000	0
2021/05/25	2040	05/08/2021	12.48	Call	Bond Future	10,291.9400	10.2919	11,059.8500	11.0598	7.461	0	0	0
2021/05/25	2040	05/08/2021	12.49	Put	Bond Future	342.4800	0.3425	267.3400	0.2673	(21.940)	0	0	0
2021/05/25	2040	05/08/2021	12.47	Call	Bond Future	10,241.1400	10.2411	11,007.9600	11.0080	7.488	0	0	0
2021/05/25	2040	05/08/2021	11.05	Put	Bond Future	2,445.7700	2.4458	2,084.7700	2.0848	(14.760)	0	0	0
2021/05/25	2040	05/08/2021	11.05	Call	Bond Future	3,491.5800	3.4916	3,974.7200	3.9747	13.837	0	0	900
2021/05/25	2040	05/08/2021			Bond Future	10.8978	85.3008	10.7772	86.1449	(1.107)	0.0000	0.0000	85,341
2021/05/25	2040	05/08/2021	12.48	Put	Bond Future	348.4200	0.3484	272.1900	0.2722	(21.879)	0	0	0
2021/05/25	2040	05/08/2021	12.49	Call	Bond Future	10,342.7600	10.3428	11,111.7600	11.1118	7.435	0	0	0
2021/05/25	2040	05/08/2021	12.47	Put	Bond Future	354.4500	0.3545	277.1300	0.2771	(21.814)	0	0	0
2021/05/25	2040	05/08/2021	11.55	Put	Bond Future	1,323.2400	1.3232	1,095.8900	1.0959	(17.181)	0	0	0
2021/05/25	2040	05/08/2021	11.55	Call	Bond Future	5,665.0700	5.6651	6,281.8600	6.2819	10.888	0	0	900
2021/05/25	2040	05/08/2021	14.80	Call	Bond Future	21,427.7300	21.4277	22,270.9900	22.2710	3.935	0	0	0
2021/05/25	2040	05/08/2021	14.80	Put	Bond Future	2.4000	0.0024	1.5200	0.0015	(36.667)	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
2021/05/25	2040	04/11/2021	12.90	Call	Bond Future	11,793.4200	11.7934	12,527.6500	12.5277	6.226	0	0	0
2021/05/25	2040	04/11/2021	12.90	Put	Bond Future	839.6700	0.8397	722.7900	0.7228	(13.920)	0	0	0
2021/05/25	2040	04/11/2021	12.89	Call	Bond Future	11,748.6100	11.7486	12,481.8100	12.4818	6.241	0	0	0
2021/05/25	2040	04/11/2021	12.89	Put	Bond Future	848.7700	0.8488	730.8600	0.7309	(13.892)	0	0	0
2021/05/25	2040	04/11/2021			Bond Future	11.0865	86.2538	10.9615	87.1049	(1.127)	0.0000	0.0000	0
2021/05/25	2040	04/11/2021	12.91	Call	Bond Future	11,838.2500	11.8383	12,573.4900	12.5735	6.211	0	0	0
2021/05/25	2040	04/11/2021	12.91	Put	Bond Future	830.6600	0.8307	714.7900	0.7148	(13.949)	0	0	0
2021/05/25	2040	03/02/2022	11.58	Put	Bond Future	3,905.7500	3.9057	3,556.8700	3.5569	(8.932)	0	0	0
2021/05/25	2040	03/02/2022	11.59	Call	Bond Future	5,843.6700	5.8437	6,356.8200	6.3568	8.781	0	0	0
2021/05/25	2040	03/02/2022	11.57	Put	Bond Future	3,932.6400	3.9326	3,582.0200	3.5820	(8.916)	0	0	0
2021/05/25	2040	03/02/2022			Bond Future	11.2849	82.7596	11.1549	83.6198	(1.152)	0.0000	0.0000	0
2021/05/25	2040	03/02/2022	11.58	Call	Bond Future	5,807.1900	5.8072	6,318.5900	6.3186	8.806	0	0	0
2021/05/25	2040	03/02/2022	11.59	Put	Bond Future	3,879.0200	3.8790	3,531.8900	3.5319	(8.949)	0	0	0
2021/05/25	2040	03/02/2022	11.57	Call	Bond Future	5,770.7900	5.7708	6,280.4500	6.2804	8.832	0	0	0
2021/05/25	2040	05/05/2022	11.91	Put	Bond Future	4,099.5200	4.0995	3,762.5000	3.7625	(8.221)	0	0	0
2021/05/25	2040	05/05/2022	11.92	Call	Bond Future	6,744.9300	6.7449	7,279.7200	7.2797	7.929	0	0	0
2021/05/25	2040	05/05/2022	11.92	Put	Bond Future	4,074.5900	4.0746	3,739.0900	3.7391	(8.234)	0	0	0
2021/05/25	2040	05/05/2022			Bond Future	11.4902	83.7486	11.3549	84.6189	(1.177)	0.0000	0.0000	0
2021/05/25	2040	05/05/2022	11.91	Call	Bond Future	6,709.3300	6.7093	7,242.6000	7.2426	7.948	0	0	0
2021/05/25	2040	05/05/2022	11.90	Call	Bond Future	6,673.7800	6.6738	7,205.5400	7.2055	7.968	0	0	0
2021/05/25	2040	05/05/2022	11.90	Put	Bond Future	4,124.5800	4.1246	3,786.0500	3.7861	(8.208)	0	0	0
2021/05/25	2044	05/08/2021	12.60	Put	Bond Future	315.2400	0.3152	245.0600	0.2451	(22.262)	0	0	0
2021/05/25	2044	05/08/2021	12.61	Call	Bond Future	10,766.2800	10.7663	11,552.7600	11.5528	7.305	0	0	0
2021/05/25	2044	05/08/2021	12.61	Put	Bond Future	309.8800	0.3099	240.7000	0.2407	(22.325)	0	0	0
2021/05/25	2044	05/08/2021			Bond Future	10.9405	82.0612	10.8199	82.9168	(1.102)	0.0000	0.0000	60,743
2021/05/25	2044	05/08/2021	12.60	Call	Bond Future	10,715.9500	10.7160	11,501.4300	11.5014	7.330	0	0	0
2021/05/25	2044	05/08/2021	12.59	Call	Bond Future	10,665.6200	10.6656	11,450.0900	11.4501	7.355	0	0	0
2021/05/25	2044	05/08/2021	12.59	Put	Bond Future	320.6800	0.3207	249.4900	0.2495	(22.200)	0	0	0
2021/05/25	2044	04/11/2021	12.91	Call	Bond Future	11,719.1800	11.7192	12,460.0100	12.4600	6.322	0	0	0
2021/05/25	2044	04/11/2021	12.91	Put	Bond Future	883.6900	0.8837	761.7700	0.7618	(13.797)	0	0	0
2021/05/25	2044	04/11/2021			Bond Future	11.1207	82.9780	10.9957	83.8408	(1.123)	0.0000	0.0000	0
2021/05/25	2044	04/11/2021	12.90	Call	Bond Future	11,675.0600	11.6751	12,414.8600	12.4149	6.337	0	0	0
2021/05/25	2044	04/11/2021	12.90	Put	Bond Future	893.0500	0.8931	770.1000	0.7701	(13.767)	0	0	0
2021/05/25	2044	04/11/2021	12.89	Call	Bond Future	11,630.9600	11.6310	12,369.7100	12.3697	6.352	0	0	0
2021/05/25	2044	04/11/2021	12.89	Put	Bond Future	902.5000	0.9025	778.5000	0.7785	(13.740)	0	0	0
2021/05/25	2044	03/02/2022	11.60	Call	Bond Future	5,849.9200	5.8499	6,368.8700	6.3689	8.871	0	0	0
2021/05/25	2044	03/02/2022	11.60	Put	Bond Future	3,959.7300	3.9597	3,606.4900	3.6065	(8.921)	0	0	0
2021/05/25	2044	03/02/2022	11.59	Call	Bond Future	5,813.4600	5.8135	6,330.6300	6.3306	8.896	0	0	0
2021/05/25	2044	03/02/2022	11.59	Put	Bond Future	3,987.1700	3.9872	3,632.1500	3.6321	(8.904)	0	0	0
2021/05/25	2044	03/02/2022			Bond Future	11.3100	79.5705	11.1800	80.4427	(1.149)	0.0000	0.0000	0
2021/05/25	2044	03/02/2022	11.61	Call	Bond Future	5,886.7100	5.8867	6,407.4300	6.4074	8.846	0	0	0
2021/05/25	2044	03/02/2022	11.61	Put	Bond Future	3,932.7100	3.9327	3,581.2400	3.5812	(8.937)	0	0	0
2021/05/25	2044	05/05/2022	11.92	Call	Bond Future	6,754.0800	6.7541	7,295.4000	7.2954	8.015	0	0	0
2021/05/25	2044	05/05/2022	11.92	Put	Bond Future	4,149.3600	4.1494	3,808.3900	3.8084	(8.217)	0	0	0
2021/05/25	2044	05/05/2022	11.91	Call	Bond Future	6,718.2200	6.7182	7,258.0100	7.2580	8.035	0	0	0
2021/05/25	2044	05/05/2022	11.91	Put	Bond Future	4,174.5800	4.1746	3,832.0800	3.8321	(8.204)	0	0	0
2021/05/25	2044	05/05/2022			Bond Future	11.5054	80.5216	11.3701	81.4039	(1.175)	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
2021/05/25	2044	05/05/2022	11.93	Call	Bond Future	6,789.6800	6.7897	7,332.5400	7.3325	7.995	0	0	0
2021/05/25	2044	05/05/2022	11.93	Put	Bond Future	4,123.9700	4.1240	3,784.5400	3.7845	(8.231)	0	0	0
2021/05/25	2046	05/08/2021			Bond Future	108.8850	108.8850	108.9044	108.9044	0.018	0.0000	0.0000	18,098
2021/05/25	2046	04/11/2021			Bond Future	108.3184	108.3184	108.3348	108.3348	0.015	0.0000	0.0000	0
2021/05/25	2046	03/02/2022			Bond Future	109.6125	109.6125	109.6283	109.6283	0.014	0.0000	0.0000	0
2021/05/25	2046	05/05/2022			Bond Future	109.0995	109.0995	109.1148	109.1148	0.014	0.0000	0.0000	0
2021/05/25	2050	05/08/2021			Bond Future	110.9850	110.9850	112.6036	112.6036	1.458	0.0000	0.0000	11,209
2021/05/25	2050	04/11/2021			Bond Future	112.2506	112.2506	113.8846	113.8846	1.456	0.0000	0.0000	0
2021/05/25	2050	03/02/2022			Bond Future	111.6429	111.6429	113.2952	113.2952	1.480	0.0000	0.0000	0
2021/05/25	2050	05/05/2022			Bond Future	113.0013	113.0013	114.6733	114.6733	1.480	0.0000	0.0000	0
2021/05/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	AL37	05/08/2021			Index Future	795.8770	795.8770	796.2500	796.2500	0.047	0.0000	0.0000	0
2021/05/25	AL37	04/11/2021			Index Future	804.8460	804.8460	805.1990	805.1990	0.044	0.0000	0.0000	0
2021/05/25	AL37	03/02/2022			Index Future	814.2630	814.2630	814.6130	814.6130	0.043	0.0000	0.0000	0
2021/05/25	AL37	05/05/2022			Index Future	823.9740	823.9740	824.3250	824.3250	0.043	0.0000	0.0000	0
2021/05/25	AL7T	05/08/2021			Index Future	898.3980	898.3980	904.3340	904.3340	0.661	0.0000	0.0000	0
2021/05/25	AL7T	04/11/2021			Index Future	908.5210	908.5210	914.4970	914.4970	0.658	0.0000	0.0000	0
2021/05/25	AL7T	03/02/2022			Index Future	919.1520	919.1520	925.1890	925.1890	0.657	0.0000	0.0000	0
2021/05/25	AL7T	05/05/2022			Index Future	930.1140	930.1140	936.2200	936.2200	0.656	0.0000	0.0000	0
2021/05/25	ALBI	05/08/2021			Index Future	789.6130	789.6130	794.5400	794.5400	0.624	0.0000	0.0000	134
2021/05/25	ALBI	04/11/2021			Index Future	798.5110	798.5110	803.4700	803.4700	0.621	0.0000	0.0000	0
2021/05/25	ALBI	03/02/2022			Index Future	807.8540	807.8540	812.8640	812.8640	0.620	0.0000	0.0000	0
2021/05/25	ALBI	05/05/2022			Index Future	817.4890	817.4890	822.5550	822.5550	0.620	0.0000	0.0000	0
2021/05/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	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
2021/05/25	ES33	05/08/2021			Bond Future	11.4294		77.6040	11.3031	78.2737	(1.105)	0.0000	0.0000	350
2021/05/25	ES33	04/11/2021			Bond Future	11.6684		74.7133	11.5373	75.3885	(1.124)	0.0000	0.0000	0
2021/05/25	ES33	03/02/2022			Bond Future	11.9208		75.6066	11.7841	76.2892	(1.147)	0.0000	0.0000	0
2021/05/25	ES33	05/05/2022			Bond Future	12.1777		72.7493	12.0351	73.4401	(1.171)	0.0000	0.0000	0
2021/05/25	ES42	05/08/2021			Bond Future	11.9435		76.2574	11.8224	76.9818	(1.014)	0.0000	0.0000	4,779
2021/05/25	ES42	04/11/2021			Bond Future	12.1709		72.8690	12.0449	73.5994	(1.036)	0.0000	0.0000	0
2021/05/25	ES42	03/02/2022			Bond Future	12.4031		73.7408	12.2716	74.4793	(1.060)	0.0000	0.0000	0
2021/05/25	ES42	05/05/2022			Bond Future	12.6478		70.3802	12.5104	71.1274	(1.087)	0.0000	0.0000	0
2021/05/25	GOVI	05/08/2021	719.14	Call	GOVI	608,740.0000		60.8740	656,580.0000	65.6580	7.859	0	0	0
2021/05/25	GOVI	05/08/2021	719.14	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	05/08/2021	719.13	Call	GOVI	608,840.0000		60.8840	656,680.0000	65.6680	7.858	0	0	0
2021/05/25	GOVI	05/08/2021	719.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	05/08/2021			GOVI	780.0140		780.0140	784.7980	784.7980	0.613	0.0000	0.0000	989
2021/05/25	GOVI	05/08/2021	719.15	Call	GOVI	608,640.0000		60.8640	656,480.0000	65.6480	7.860	0	0	0
2021/05/25	GOVI	05/08/2021	719.15	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	04/11/2021	728.41	Call	GOVI	603,940.0000		60.3940	652,080.0000	65.2080	7.971	0	0	0
2021/05/25	GOVI	04/11/2021	728.41	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	04/11/2021	728.40	Call	GOVI	604,040.0000		60.4040	652,180.0000	65.2180	7.970	0	0	0
2021/05/25	GOVI	04/11/2021	728.40	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	04/11/2021			GOVI	788.8040		788.8040	793.6180	793.6180	0.610	0.0000	0.0000	0
2021/05/25	GOVI	04/11/2021	728.42	Call	GOVI	603,840.0000		60.3840	651,980.0000	65.1980	7.972	0	0	0
2021/05/25	GOVI	04/11/2021	728.42	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	03/02/2022	792.76	Call	GOVI	52,730.0000		5.2730	101,370.0000	10.1370	92.244	0	0	0
2021/05/25	GOVI	03/02/2022	792.76	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	03/02/2022			GOVI	798.0330		798.0330	802.8970	802.8970	0.609	0.0000	0.0000	0
2021/05/25	GOVI	03/02/2022	792.75	Call	GOVI	52,830.0000		5.2830	101,470.0000	10.1470	92.069	0	0	0
2021/05/25	GOVI	03/02/2022	792.75	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	03/02/2022	792.74	Call	GOVI	52,930.0000		5.2930	101,570.0000	10.1570	91.895	0	0	0
2021/05/25	GOVI	03/02/2022	792.74	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	05/05/2022	788.25	Call	GOVI	193,010.0000		19.3010	242,190.0000	24.2190	25.481	0	0	0
2021/05/25	GOVI	05/05/2022	788.25	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	05/05/2022			GOVI	807.5510		807.5510	812.4690	812.4690	0.609	0.0000	0.0000	0
2021/05/25	GOVI	05/05/2022	788.24	Call	GOVI	193,110.0000		19.3110	242,290.0000	24.2290	25.467	0	0	0
2021/05/25	GOVI	05/05/2022	788.24	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GOVI	05/05/2022	788.23	Call	GOVI	193,210.0000		19.3210	242,390.0000	24.2390	25.454	0	0	0
2021/05/25	GOVI	05/05/2022	788.23	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/25	IGOV	05/08/2021			Index Future	291.7480		291.7480	292.6360	292.6360	0.304	0.0000	0.0000	576
2021/05/25	IGOV	04/11/2021			Index Future	295.1070		295.1070	295.9970	295.9970	0.302	0.0000	0.0000	16
2021/05/25	IGOV	03/02/2022			Index Future	298.6300		298.6300	299.5290	299.5290	0.301	0.0000	0.0000	0
2021/05/25	IGOV	05/05/2022			Index Future	302.2620		302.2620	303.1690	303.1690	0.300	0.0000	0.0000	0
2021/05/25	IS05	15/06/2021			Interest Rate Swap	90.4300		90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/25	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/25	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/25	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1400	90.1400	0.000	0.0000	0.0000	0
2021/05/25	IS05	21/06/2022			Interest Rate Swap	90.3400	90.3400	90.3400	90.3400	0.000	0.0000	0.0000	0
2021/05/25	IS05	20/09/2022			Interest Rate Swap	93.5600	93.5600	93.5500	93.5500	(0.011)	0.0000	0.0000	0
2021/05/25	IS05	20/12/2022			Interest Rate Swap	94.1500	94.1500	94.1400	94.1400	(0.011)	0.0000	0.0000	0
2021/05/25	IS05	22/03/2023			Interest Rate Swap	86.6600	86.6600	86.6500	86.6500	(0.012)	0.0000	0.0000	0
2021/05/25	IS05	20/06/2023			Interest Rate Swap	92.3300	92.3300	92.3100	92.3100	(0.022)	0.0000	0.0000	0
2021/05/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/25	IS10	17/12/2025			Interest Rate Swap	80.7500	80.7500	80.6000	80.6000	(0.186)	0.0000	0.0000	0
2021/05/25	IS10	16/03/2026			Interest Rate Swap	77.3400	77.3400	77.1700	77.1700	(0.220)	0.0000	0.0000	0
2021/05/25	IS10	15/06/2026			Interest Rate Swap	75.8000	75.8000	75.6100	75.6100	(0.251)	0.0000	0.0000	0
2021/05/25	IS10	21/09/2026			Interest Rate Swap	77.8700	77.8700	77.6700	77.6700	(0.257)	0.0000	0.0000	0
2021/05/25	IS10	21/12/2026			Interest Rate Swap	81.9200	81.9200	81.7000	81.7000	(0.269)	0.0000	0.0000	0
2021/05/25	IS10	15/03/2027			Interest Rate Swap	80.4500	80.4500	80.2300	80.2300	(0.273)	0.0000	0.0000	0
2021/05/25	IS10	21/06/2027			Interest Rate Swap	82.5400	82.5400	82.3100	82.3100	(0.279)	0.0000	0.0000	0
2021/05/25	IS10	20/09/2027			Interest Rate Swap	88.3500	88.3500	88.1100	88.1100	(0.272)	0.0000	0.0000	0
2021/05/25	IS10	20/12/2027			Interest Rate Swap	88.7500	88.7500	88.5100	88.5100	(0.270)	0.0000	0.0000	0
2021/05/25	IS10	22/03/2028			Interest Rate Swap	81.7800	81.7800	81.5300	81.5300	(0.306)	0.0000	0.0000	0
2021/05/25	IS10	20/06/2028			Interest Rate Swap	89.5900	89.5900	89.3300	89.3300	(0.290)	0.0000	0.0000	0
2021/05/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/25	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/05/25	JBAF	21/07/2021			Jibar Tradeable Future	3.7650	96.2350	3.7450	96.2550	(0.531)	0.0000	0.0000	0
2021/05/25	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.7600	96.2400	(0.529)	0.0000	0.0000	0
2021/05/25	JBAF	15/09/2021			Jibar Tradeable Future	3.8150	96.1850	3.7950	96.2050	(0.524)	0.0000	0.0000	30,000
2021/05/25	JBAF	20/10/2021			Jibar Tradeable Future	3.8800	96.1200	3.8700	96.1300	(0.258)	0.0000	0.0000	0
2021/05/25	JBAF	17/11/2021			Jibar Tradeable Future	3.9200	96.0800	3.9000	96.1000	(0.510)	0.0000	0.0000	0
2021/05/25	JBAF	15/12/2021			Jibar Tradeable Future	4.0400	95.9600	4.0300	95.9700	(0.248)	0.0000	0.0000	0
2021/05/25	JBAF	16/03/2022			Jibar Tradeable Future	4.3150	95.6850	4.2850	95.7150	(0.695)	0.0000	0.0000	0
2021/05/25	JBAF	15/06/2022			Jibar Tradeable Future	4.6600	95.3400	4.6200	95.3800	(0.858)	0.0000	0.0000	471
2021/05/25	JBAF	21/09/2022			Jibar Tradeable Future	4.9100	95.0900	4.8500	95.1500	(1.222)	0.0000	0.0000	0
2021/05/25	JBAF	21/12/2022			Jibar Tradeable Future	5.1750	94.8250	5.1850	94.8150	0.193	0.0000	0.0000	0
2021/05/25	JBAF	15/03/2023			Jibar Tradeable Future	5.4850	94.5150	5.4050	94.5950	(1.459)	0.0000	0.0000	0
2021/05/25	R023	05/08/2021	5.30	Call	Bond Future	608.3200	0.6083	578.0000	0.5780	(4.984)	0	0	0
2021/05/25	R023	05/08/2021	5.30	Put	Bond Future	73.0100	0.0730	79.4200	0.0794	8.780	0	0	0
2021/05/25	R023	05/08/2021	5.29	Call	Bond Future	595.5100	0.5955	565.3800	0.5654	(5.060)	0	0	0
2021/05/25	R023	05/08/2021	5.29	Put	Bond Future	75.3100	0.0753	81.9100	0.0819	8.764	0	0	0
2021/05/25	R023	05/08/2021			Bond Future	4.9468	107.5940	4.9709	107.5573	0.488	0.0000	0.0000	15,705
2021/05/25	R023	05/08/2021	5.31	Call	Bond Future	621.1900	0.6212	590.6800	0.5907	(4.912)	0	0	0
2021/05/25	R023	05/08/2021	5.31	Put	Bond Future	70.7800	0.0708	77.0000	0.0770	8.788	0	0	0
2021/05/25	R023	04/11/2021	4.91	Call	Bond Future	248.8300	0.2488	231.1800	0.2312	(7.093)	0	0	0
2021/05/25	R023	04/11/2021	4.91	Put	Bond Future	401.6100	0.4016	424.1100	0.4241	5.602	0	0	0
2021/05/25	R023	04/11/2021	4.90	Call	Bond Future	242.8900	0.2429	225.5000	0.2255	(7.160)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/25	R023	04/11/2021	4.90	Put	Bond Future	408.5100	0.4085	431.2700	0.4313	5.571	0	0	0
2021/05/25	R023	04/11/2021			Bond Future	5.0291	104.8869	5.0604	104.8468	0.623	0.0000	0.0000	0
2021/05/25	R023	04/11/2021	4.92	Call	Bond Future	255.1300	0.2551	237.2100	0.2372	(7.024)	0	0	0
2021/05/25	R023	04/11/2021	4.92	Put	Bond Future	395.0700	0.3951	417.3000	0.4173	5.627	0	0	0
2021/05/25	R023	03/02/2022	5.08	Call	Bond Future	341.6000	0.3416	321.1300	0.3211	(5.992)	0	0	0
2021/05/25	R023	03/02/2022	5.08	Put	Bond Future	378.1200	0.3781	399.1500	0.3991	5.562	0	0	0
2021/05/25	R023	03/02/2022			Bond Future	5.1152	106.1155	5.1553	106.0740	0.784	0.0000	0.0000	0
2021/05/25	R023	03/02/2022	5.07	Call	Bond Future	335.9200	0.3359	315.6400	0.3156	(6.037)	0	0	0
2021/05/25	R023	03/02/2022	5.07	Put	Bond Future	382.8100	0.3828	404.0300	0.4040	5.543	0	0	0
2021/05/25	R023	03/02/2022	5.06	Call	Bond Future	330.2900	0.3303	310.2100	0.3102	(6.080)	0	0	0
2021/05/25	R023	03/02/2022	5.06	Put	Bond Future	387.5400	0.3875	408.9600	0.4090	5.527	0	0	0
2021/05/25	R023	05/05/2022	6.31	Call	Bond Future	970.0500	0.9700	935.1700	0.9352	(3.596)	0	0	0
2021/05/25	R023	05/05/2022	6.31	Put	Bond Future	95.2400	0.0952	102.7600	0.1028	7.896	0	0	0
2021/05/25	R023	05/05/2022			Bond Future	5.2023	103.4718	5.2557	103.4294	1.025	0.0000	0.0000	0
2021/05/25	R023	05/05/2022	6.30	Call	Bond Future	963.6500	0.9636	928.8700	0.9289	(3.609)	0	0	0
2021/05/25	R023	05/05/2022	6.30	Put	Bond Future	96.6800	0.0967	104.3000	0.1043	7.882	0	0	0
2021/05/25	R023	05/05/2022	6.29	Call	Bond Future	957.2700	0.9573	922.5700	0.9226	(3.625)	0	0	0
2021/05/25	R023	05/05/2022	6.29	Put	Bond Future	98.1500	0.0981	105.8500	0.1059	7.845	0	0	0
2021/05/25	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	R035	05/08/2021	5.31	Put	Bond Future	46,056.2400	46.0562	45,232.3900	45.2324	(1.789)	0	0	0
2021/05/25	R035	05/08/2021	11.37	Call	Bond Future	6,082.7100	6.0827	6,724.9900	6.7250	10.559	0	0	0
2021/05/25	R035	05/08/2021	11.37	Put	Bond Future	949.3600	0.9494	767.7900	0.7678	(19.126)	0	0	100
2021/05/25	R035	05/08/2021			Bond Future	10.5459	92.0344	10.4201	92.8583	(1.193)	0.0000	0.0000	81,788
2021/05/25	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	R035	05/08/2021	5.30	Put	Bond Future	46,172.8200	46.1728	45,348.9700	45.3490	(1.784)	0	0	0
2021/05/25	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/25	R035	05/08/2021	5.29	Put	Bond Future	46,289.5300	46.2895	45,465.6800	45.4657	(1.780)	0	0	0
2021/05/25	R035	05/08/2021	10.77	Call	Bond Future	3,501.1600	3.5012	3,995.0200	3.9950	14.106	0	0	0
2021/05/25	R035	05/08/2021	10.77	Put	Bond Future	2,060.4700	2.0605	1,730.4800	1.7305	(16.015)	0	0	100
2021/05/25	R035	05/08/2021	10.02	Put	Bond Future	4,764.3700	4.7644	4,197.6800	4.1977	(11.894)	0	0	0
2021/05/25	R035	05/08/2021	10.02	Call	Bond Future	1,244.6800	1.2447	1,501.8400	1.5018	20.661	0	0	100
2021/05/25	R035	04/11/2021	11.20	Put	Bond Future	2,631.3000	2.6313	2,329.5100	2.3295	(11.469)	0	0	350
2021/05/25	R035	04/11/2021	10.60	Call	Bond Future	3,361.4300	3.3614	3,764.4500	3.7644	11.990	0	0	0
2021/05/25	R035	04/11/2021	10.60	Put	Bond Future	4,307.4800	4.3075	3,880.0200	3.8800	(9.924)	0	0	350
2021/05/25	R035	04/11/2021	10.11	Put	Bond Future	6,205.1100	6.2051	5,666.4600	5.6665	(8.681)	0	0	0
2021/05/25	R035	04/11/2021	10.11	Call	Bond Future	2,028.8700	2.0289	2,320.7000	2.3207	14.384	0	0	350
2021/05/25	R035	04/11/2021	10.12	Put	Bond Future	6,160.9700	6.1610	5,624.5800	5.6246	(8.706)	0	0	0
2021/05/25	R035	04/11/2021	10.12	Call	Bond Future	2,052.3400	2.0523	2,346.4300	2.3464	14.329	0	0	400
2021/05/25	R035	04/11/2021	10.62	Put	Bond Future	4,240.6100	4.2406	3,817.6000	3.8176	(9.975)	0	0	0
2021/05/25	R035	04/11/2021	10.62	Call	Bond Future	3,422.8900	3.4229	3,830.3600	3.8304	11.904	0	0	400
2021/05/25	R035	04/11/2021	11.75	Put	Bond Future	1,664.1600	1.6642	1,454.2800	1.4543	(12.612)	0	0	782
2021/05/25	R035	04/11/2021	11.08	Call	Bond Future	4,974.9700	4.9750	5,480.1400	5.4801	10.154	0	0	0
2021/05/25	R035	04/11/2021	11.08	Put	Bond Future	2,914.3400	2.9143	2,589.0300	2.5890	(11.162)	0	0	782
2021/05/25	R035	04/11/2021	10.23	Put	Bond Future	5,692.1400	5.6921	5,180.7800	5.1808	(8.984)	0	0	0
2021/05/25	R035	04/11/2021	12.53	Call	Bond Future	11,053.8900	11.0539	11,771.3100	11.7713	6.490	0	0	0
2021/05/25	R035	04/11/2021	12.53	Put	Bond Future	770.6800	0.7707	657.6200	0.6576	(14.670)	0	0	0
2021/05/25	R035	04/11/2021			Bond Future	10.7484	88.5865	10.6180	89.4170	(1.213)	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
2021/05/25	R035	04/11/2021	11.20	Call	Bond Future	5,420.2800	5.4203	5,948.9700	5.9490	9.754	0	0	0
2021/05/25	R035	04/11/2021	13.82	Call	Bond Future	16,796.8000	16.7968	17,598.1000	17.5981	4.771	0	0	0
2021/05/25	R035	04/11/2021	13.82	Put	Bond Future	154.7700	0.1548	125.5900	0.1256	(18.854)	0	0	400
2021/05/25	R035	04/11/2021	11.75	Call	Bond Future	7,677.4800	7.6775	8,298.0800	8.2981	8.083	0	0	0
2021/05/25	R035	04/11/2021	10.23	Call	Bond Future	2,322.5200	2.3225	2,641.6400	2.6416	13.740	0	0	782
2021/05/25	R035	04/11/2021	12.52	Call	Bond Future	11,009.9700	11.0100	11,726.3600	11.7264	6.507	0	0	0
2021/05/25	R035	04/11/2021	12.52	Put	Bond Future	779.3700	0.7794	665.2800	0.6653	(14.639)	0	0	0
2021/05/25	R035	04/11/2021	12.51	Call	Bond Future	10,966.0700	10.9661	11,681.4300	11.6814	6.523	0	0	0
2021/05/25	R035	04/11/2021	12.51	Put	Bond Future	788.1400	0.7881	673.0200	0.6730	(14.607)	0	0	0
2021/05/25	R035	03/02/2022	11.05	Put	Bond Future	4,267.6200	4.2676	3,888.3100	3.8883	(8.888)	0	0	1,600
2021/05/25	R035	03/02/2022	10.35	Put	Bond Future	6,665.1300	6.6651	6,155.0300	6.1550	(7.653)	0	0	0
2021/05/25	R035	03/02/2022	10.35	Call	Bond Future	2,787.7900	2.7878	3,117.0800	3.1171	11.812	0	0	1,600
2021/05/25	R035	03/02/2022	11.28	Call	Bond Future	5,578.7700	5.5788	6,078.6900	6.0787	8.961	0	0	0
2021/05/25	R035	03/02/2022	11.28	Put	Bond Future	3,657.6000	3.6576	3,318.1300	3.3181	(9.281)	0	0	200
2021/05/25	R035	03/02/2022	10.26	Put	Bond Future	7,036.5900	7.0366	6,509.2300	6.5092	(7.495)	0	0	0
2021/05/25	R035	03/02/2022	10.26	Call	Bond Future	2,567.8000	2.5678	2,879.8300	2.8798	12.152	0	0	200
2021/05/25	R035	03/02/2022	11.73	Call	Bond Future	7,262.3400	7.2623	7,831.6800	7.8317	7.840	0	0	0
2021/05/25	R035	03/02/2022	11.73	Put	Bond Future	2,728.8300	2.7288	2,458.7800	2.4588	(9.896)	0	0	280
2021/05/25	R035	03/02/2022	11.03	Call	Bond Future	4,741.6500	4.7417	5,198.1700	5.1982	9.628	0	0	0
2021/05/25	R035	03/02/2022	11.39	Call	Bond Future	5,973.1500	5.9732	6,491.1600	6.4912	8.672	0	0	0
2021/05/25	R035	03/02/2022	11.39	Put	Bond Future	3,402.2400	3.4022	3,080.8600	3.0809	(9.446)	0	0	683
2021/05/25	R035	03/02/2022	10.65	Call	Bond Future	3,588.0900	3.5881	3,974.6100	3.9746	10.772	0	0	0
2021/05/25	R035	03/02/2022	11.23	Call	Bond Future	5,404.5100	5.4045	5,895.9800	5.8960	9.094	0	0	0
2021/05/25	R035	03/02/2022	11.23	Put	Bond Future	3,781.1100	3.7811	3,433.1900	3.4332	(9.202)	0	0	0
2021/05/25	R035	03/02/2022	11.22	Call	Bond Future	5,370.5000	5.3705	5,860.2600	5.8603	9.119	0	0	0
2021/05/25	R035	03/02/2022	11.22	Put	Bond Future	3,806.8400	3.8068	3,457.2100	3.4572	(9.184)	0	0	0
2021/05/25	R035	03/02/2022			Bond Future	10.9618	89.6244	10.8261	90.4638	(1.239)	0.0000	0.0000	0
2021/05/25	R035	03/02/2022	11.05	Call	Bond Future	4,806.2500	4.8063	5,266.3300	5.2663	9.573	0	0	0
2021/05/25	R035	03/02/2022	11.88	Call	Bond Future	7,860.2300	7.8602	8,449.8500	8.4499	7.501	0	0	0
2021/05/25	R035	03/02/2022	11.88	Put	Bond Future	2,482.3200	2.4823	2,232.5500	2.2325	(10.062)	0	0	1,800
2021/05/25	R035	03/02/2022	11.03	Put	Bond Future	4,324.8000	4.3248	3,941.9300	3.9419	(8.853)	0	0	280
2021/05/25	R035	03/02/2022	10.10	Put	Bond Future	7,736.0000	7.7360	7,178.1600	7.1782	(7.211)	0	0	0
2021/05/25	R035	03/02/2022	10.10	Call	Bond Future	2,201.9200	2.2019	2,483.4700	2.4835	12.787	0	0	280
2021/05/25	R035	03/02/2022	10.65	Put	Bond Future	5,533.5200	5.5335	5,080.6500	5.0806	(8.184)	0	0	683
2021/05/25	R035	03/02/2022	9.70	Put	Bond Future	9,771.9300	9.7719	9,144.6200	9.1446	(6.420)	0	0	0
2021/05/25	R035	03/02/2022	9.70	Call	Bond Future	1,495.0800	1.4951	1,707.1600	1.7072	14.185	0	0	683
2021/05/25	R035	03/02/2022	11.24	Call	Bond Future	5,438.6000	5.4386	5,931.7800	5.9318	9.068	0	0	0
2021/05/25	R035	03/02/2022	11.24	Put	Bond Future	3,755.5300	3.7555	3,409.3200	3.4093	(9.219)	0	0	0
2021/05/25	R035	05/05/2022	11.64	Call	Bond Future	6,496.0200	6.4960	7,020.8700	7.0209	8.080	0	0	0
2021/05/25	R035	05/05/2022	11.64	Put	Bond Future	3,785.6100	3.7856	3,461.3500	3.4613	(8.566)	0	0	0
2021/05/25	R035	05/05/2022	11.63	Call	Bond Future	6,461.2000	6.4612	6,984.6100	6.9846	8.101	0	0	0
2021/05/25	R035	05/05/2022	11.63	Put	Bond Future	3,807.7200	3.8077	3,482.0200	3.4820	(8.554)	0	0	0
2021/05/25	R035	05/05/2022			Bond Future	11.1747	86.2165	11.0334	87.0656	(1.265)	0.0000	0.0000	0
2021/05/25	R035	05/05/2022	11.65	Call	Bond Future	6,530.8900	6.5309	7,057.1900	7.0572	8.059	0	0	0
2021/05/25	R035	05/05/2022	11.65	Put	Bond Future	3,763.6100	3.7636	3,440.8000	3.4408	(8.577)	0	0	0
2021/05/25	R186	05/08/2021	8.62	Call	Bond Future	5,677.0500	5.6771	5,724.2800	5.7243	0.832	0	0	0
2021/05/25	R186	05/08/2021	8.62	Put	Bond Future	141.5700	0.1416	133.4700	0.1335	(5.722)	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
2021/05/25	R186	05/08/2021	8.61	Call	Bond Future	5,636.3900	5.6364	5,683.4600	5.6835	0.835	0	0	0
2021/05/25	R186	05/08/2021	8.61	Put	Bond Future	145.2500	0.1453	136.9900	0.1370	(5.687)	0	0	0
2021/05/25	R186	05/08/2021			Bond Future	7.4098	114.9131	7.3981	114.9684	(0.158)	0.0000	0.0000	91,873
2021/05/25	R186	05/08/2021	8.63	Call	Bond Future	5,717.7500	5.7177	5,765.1300	5.7651	0.829	0	0	0
2021/05/25	R186	05/08/2021	8.63	Put	Bond Future	137.9700	0.1380	130.0200	0.1300	(5.762)	0	0	0
2021/05/25	R186	04/11/2021	7.77	Call	Bond Future	2,511.3800	2.5114	2,535.3300	2.5353	0.954	0	0	0
2021/05/25	R186	04/11/2021	8.10	Call	Bond Future	3,431.5400	3.4315	3,461.3900	3.4614	0.870	0	0	0
2021/05/25	R186	04/11/2021	8.10	Put	Bond Future	1,151.7600	1.1518	1,129.0000	1.1290	(1.976)	0	0	0
2021/05/25	R186	04/11/2021	8.09	Call	Bond Future	3,401.3600	3.4014	3,431.0400	3.4310	0.873	0	0	0
2021/05/25	R186	04/11/2021	8.09	Put	Bond Future	1,165.3200	1.1653	1,142.3900	1.1424	(1.968)	0	0	0
2021/05/25	R186	04/11/2021			Bond Future	7.5854	116.1959	7.5737	116.2486	(0.155)	0.0000	0.0000	0
2021/05/25	R186	04/11/2021	7.77	Put	Bond Future	1,686.8100	1.6868	1,658.1500	1.6581	(1.699)	0	0	15,177
2021/05/25	R186	04/11/2021	8.77	Call	Bond Future	5,673.4100	5.6734	5,713.0200	5.7130	0.698	0	0	0
2021/05/25	R186	04/11/2021	8.77	Put	Bond Future	511.7800	0.5118	498.7800	0.4988	(2.540)	0	0	15,177
2021/05/25	R186	04/11/2021	8.11	Call	Bond Future	3,461.8300	3.4618	3,491.8600	3.4919	0.867	0	0	0
2021/05/25	R186	04/11/2021	8.11	Put	Bond Future	1,138.3200	1.1383	1,115.7400	1.1157	(1.984)	0	0	0
2021/05/25	R186	03/02/2022	7.30	Call	Bond Future	1,495.3200	1.4953	1,510.6700	1.5107	1.027	0	0	0
2021/05/25	R186	03/02/2022	7.30	Put	Bond Future	3,525.4900	3.5255	3,488.5700	3.4886	(1.047)	0	0	0
2021/05/25	R186	03/02/2022			Bond Future	7.7716	112.2743	7.7594	112.3266	(0.158)	0.0000	0.0000	0
2021/05/25	R186	03/02/2022	7.29	Call	Bond Future	1,478.7800	1.4788	1,494.0000	1.4940	1.029	0	0	0
2021/05/25	R186	03/02/2022	7.29	Put	Bond Future	3,552.5000	3.5525	3,515.4500	3.5155	(1.043)	0	0	0
2021/05/25	R186	03/02/2022	7.28	Call	Bond Future	1,462.3600	1.4624	1,477.4500	1.4775	1.032	0	0	0
2021/05/25	R186	03/02/2022	7.28	Put	Bond Future	3,579.6400	3.5796	3,542.4600	3.5425	(1.039)	0	0	0
2021/05/25	R186	05/05/2022	8.32	Call	Bond Future	3,430.7200	3.4307	3,458.1000	3.4581	0.798	0	0	0
2021/05/25	R186	05/05/2022	8.32	Put	Bond Future	2,050.5900	2.0506	2,025.5200	2.0255	(1.223)	0	0	0
2021/05/25	R186	05/05/2022			Bond Future	7.9744	113.6152	7.9613	113.6677	(0.163)	0.0000	0.0000	0
2021/05/25	R186	05/05/2022	8.31	Call	Bond Future	3,406.0500	3.4061	3,433.3100	3.4333	0.800	0	0	0
2021/05/25	R186	05/05/2022	8.31	Put	Bond Future	2,065.5400	2.0655	2,040.3500	2.0403	(1.220)	0	0	0
2021/05/25	R186	05/05/2022	8.30	Call	Bond Future	3,381.8800	3.3819	3,409.0200	3.4090	0.803	0	0	0
2021/05/25	R186	05/05/2022	8.30	Put	Bond Future	2,081.0100	2.0810	2,055.7000	2.0557	(1.216)	0	0	0
2021/05/25	R197	05/08/2021			Bond Future	320.2130	320.2130	320.2573	320.2573	0.014	0.0000	0.0000	1,751
2021/05/25	R197	04/11/2021			Bond Future	323.8644	323.8644	323.8995	323.8995	0.011	0.0000	0.0000	0
2021/05/25	R197	03/02/2022			Bond Future	319.6285	319.6285	319.6611	319.6611	0.010	0.0000	0.0000	0
2021/05/25	R197	05/05/2022			Bond Future	323.5180	323.5180	323.5497	323.5497	0.010	0.0000	0.0000	0
2021/05/25	R202	05/08/2021			Bond Future	234.9730	234.9730	235.9684	235.9684	0.424	0.0000	0.0000	9,325
2021/05/25	R202	04/11/2021			Bond Future	237.6522	237.6522	238.6521	238.6521	0.421	0.0000	0.0000	0
2021/05/25	R202	03/02/2022			Bond Future	236.1862	236.1862	237.1958	237.1958	0.427	0.0000	0.0000	0
2021/05/25	R202	05/05/2022			Bond Future	239.0600	239.0600	240.0809	240.0809	0.427	0.0000	0.0000	0
2021/05/25	R209	05/08/2021	11.81	Call	Bond Future	7,676.3000	7.6763	8,310.8600	8.3109	8.266	0	0	0
2021/05/25	R209	05/08/2021	11.81	Put	Bond Future	401.2100	0.4012	316.1700	0.3162	(21.196)	0	0	0
2021/05/25	R209	05/08/2021			Bond Future	10.4299	71.2285	10.3047	71.9481	(1.200)	0.0000	0.0000	28,547
2021/05/25	R209	05/08/2021	11.80	Call	Bond Future	7,634.3700	7.6344	8,267.7700	8.2678	8.297	0	0	0
2021/05/25	R209	05/08/2021	11.80	Put	Bond Future	407.9100	0.4079	321.7100	0.3217	(21.132)	0	0	0
2021/05/25	R209	05/08/2021	11.79	Call	Bond Future	7,592.4600	7.5925	8,224.6900	8.2247	8.327	0	0	0
2021/05/25	R209	05/08/2021	11.79	Put	Bond Future	414.6900	0.4147	327.3200	0.3273	(21.069)	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
2021/05/25	R209	04/11/2021	12.00	Call	Bond Future	8,248.0500	8.2480	8,833.8500	8.8338	7.102	0	0	0
2021/05/25	R209	04/11/2021	12.00	Put	Bond Future	1,076.6400	1.0766	936.8600	0.9369	(12.983)	0	0	9,000
2021/05/25	R209	04/11/2021	10.50	Call	Bond Future	3,187.8300	3.1878	3,550.5000	3.5505	11.377	0	0	0
2021/05/25	R209	04/11/2021	12.19	Call	Bond Future	8,946.8500	8.9468	9,552.7500	9.5527	6.772	0	0	0
2021/05/25	R209	04/11/2021	12.19	Put	Bond Future	883.3100	0.8833	763.6300	0.7636	(13.549)	0	0	0
2021/05/25	R209	04/11/2021	12.17	Call	Bond Future	8,872.7200	8.8727	9,476.6000	9.4766	6.806	0	0	0
2021/05/25	R209	04/11/2021			Bond Future	10.6063	68.8834	10.4770	69.6089	(1.219)	0.0000	0.0000	4,375
2021/05/25	R209	04/11/2021	10.50	Put	Bond Future	3,783.4800	3.7835	3,420.5700	3.4206	(9.592)	0	0	12,500
2021/05/25	R209	04/11/2021	9.50	Put	Bond Future	7,729.4500	7.7295	7,183.5000	7.1835	(7.063)	0	0	0
2021/05/25	R209	04/11/2021	9.50	Call	Bond Future	1,151.3900	1.1514	1,331.0200	1.3310	15.601	0	0	6,000
2021/05/25	R209	04/11/2021	12.18	Call	Bond Future	8,909.7700	8.9098	9,514.6600	9.5147	6.789	0	0	0
2021/05/25	R209	04/11/2021	12.18	Put	Bond Future	892.7100	0.8927	772.0200	0.7720	(13.520)	0	0	0
2021/05/25	R209	04/11/2021	12.17	Put	Bond Future	902.1900	0.9022	780.4900	0.7805	(13.489)	0	0	0
2021/05/25	R209	03/02/2022	11.03	Call	Bond Future	4,800.8100	4.8008	5,227.8800	5.2279	8.896	0	0	0
2021/05/25	R209	03/02/2022	11.03	Put	Bond Future	3,501.8700	3.5019	3,195.4600	3.1955	(8.750)	0	0	0
2021/05/25	R209	03/02/2022	11.02	Call	Bond Future	4,771.0800	4.7711	5,196.6800	5.1967	8.920	0	0	0
2021/05/25	R209	03/02/2022	11.02	Put	Bond Future	3,525.0200	3.5250	3,217.1400	3.2171	(8.734)	0	0	0
2021/05/25	R209	03/02/2022			Bond Future	10.7876	69.6905	10.6537	70.4240	(1.242)	0.0000	0.0000	0
2021/05/25	R209	03/02/2022	11.04	Call	Bond Future	4,830.4000	4.8304	5,258.9300	5.2589	8.872	0	0	0
2021/05/25	R209	03/02/2022	11.04	Put	Bond Future	3,478.6300	3.4786	3,173.6800	3.1737	(8.766)	0	0	0
2021/05/25	R209	05/05/2022	11.44	Call	Bond Future	5,873.9500	5.8739	6,333.9200	6.3339	7.831	0	0	0
2021/05/25	R209	05/05/2022	11.44	Put	Bond Future	3,467.9800	3.4680	3,186.0000	3.1860	(8.131)	0	0	0
2021/05/25	R209	05/05/2022	11.43	Call	Bond Future	5,843.3600	5.8434	6,302.1000	6.3021	7.851	0	0	0
2021/05/25	R209	05/05/2022	11.43	Put	Bond Future	3,487.7100	3.4877	3,204.5000	3.2045	(8.120)	0	0	0
2021/05/25	R209	05/05/2022			Bond Future	10.9740	67.3815	10.8351	68.1234	(1.266)	0.0000	0.0000	0
2021/05/25	R209	05/05/2022	11.45	Call	Bond Future	5,904.8500	5.9049	6,366.0400	6.3660	7.810	0	0	0
2021/05/25	R209	05/05/2022	11.45	Put	Bond Future	3,448.6100	3.4486	3,167.8500	3.1679	(8.141)	0	0	0
2021/05/25	R210	05/08/2021			Bond Future	209.0932	209.0932	210.1622	210.1622	0.511	0.0000	0.0000	1,486
2021/05/25	R210	04/11/2021			Bond Future	208.7362	208.7362	209.8112	209.8112	0.515	0.0000	0.0000	0
2021/05/25	R210	03/02/2022			Bond Future	211.2300	211.2300	212.3162	212.3162	0.514	0.0000	0.0000	0
2021/05/25	R210	05/05/2022			Bond Future	211.0001	211.0001	212.0986	212.0986	0.521	0.0000	0.0000	0
2021/05/25	R212	05/08/2021			Bond Future	172.2071	172.2071	172.2212	172.2212	0.008	0.0000	0.0000	1,803
2021/05/25	R212	04/11/2021			Bond Future	174.1711	174.1711	174.1804	174.1804	0.005	0.0000	0.0000	0
2021/05/25	R213	05/08/2021	10.85	Call	Bond Future	7,416.3200	7.4163	7,966.9300	7.9669	7.424	0	0	0
2021/05/25	R213	05/08/2021	10.85	Put	Bond Future	300.8200	0.3008	236.9000	0.2369	(21.249)	0	0	0
2021/05/25	R213	05/08/2021	10.84	Call	Bond Future	7,372.5200	7.3725	7,922.1300	7.9221	7.455	0	0	0
2021/05/25	R213	05/08/2021	10.84	Put	Bond Future	306.5600	0.3066	241.6400	0.2416	(21.177)	0	0	0
2021/05/25	R213	05/08/2021	10.14	Put	Bond Future	901.6500	0.9017	743.5400	0.7435	(17.536)	0	0	0
2021/05/25	R213	05/08/2021	9.34	Put	Bond Future	2,648.4300	2.6484	2,309.1500	2.3091	(12.811)	0	0	0
2021/05/25	R213	05/08/2021	9.34	Call	Bond Future	1,789.1500	1.7891	2,064.4000	2.0644	15.384	0	0	0
2021/05/25	R213	05/08/2021			Bond Future	9.4937	87.6725	9.3836	88.2870	(1.160)	0.0000	0.0000	9,054
2021/05/25	R213	05/08/2021	10.86	Call	Bond Future	7,460.1700	7.4602	8,011.7800	8.0118	7.394	0	0	0
2021/05/25	R213	05/08/2021	10.86	Put	Bond Future	295.1700	0.2952	232.2500	0.2323	(21.317)	0	0	0
2021/05/25	R213	05/08/2021	10.78	Call	Bond Future	7,110.8200	7.1108	7,654.1400	7.6541	7.641	0	0	0
2021/05/25	R213	05/08/2021	10.78	Put	Bond Future	342.9800	0.3430	271.7700	0.2718	(20.762)	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
2021/05/25	R213	05/08/2021	10.14	Call	Bond Future	4,394.0500	4.3940	4,850.4700	4.8505	10.387	0	0	0
2021/05/25	R213	04/11/2021	11.10	Put	Bond Future	825.0900	0.8251	717.2400	0.7172	(13.071)	0	0	0
2021/05/25	R213	04/11/2021	11.11	Call	Bond Future	8,075.1500	8.0751	8,587.1600	8.5872	6.341	0	0	0
2021/05/25	R213	04/11/2021	11.09	Put	Bond Future	834.7300	0.8347	725.8900	0.7259	(13.039)	0	0	0
2021/05/25	R213	04/11/2021			Bond Future	9.6825	85.1213	9.5682	85.7401	(1.180)	0.0000	0.0000	0
2021/05/25	R213	04/11/2021	11.10	Call	Bond Future	8,036.7500	8.0367	8,547.7700	8.5478	6.359	0	0	0
2021/05/25	R213	04/11/2021	11.11	Put	Bond Future	815.5400	0.8155	708.6800	0.7087	(13.103)	0	0	0
2021/05/25	R213	04/11/2021	11.09	Call	Bond Future	7,998.4100	7.9984	8,508.4400	8.5084	6.377	0	0	0
2021/05/25	R213	03/02/2022	10.67	Call	Bond Future	6,104.7900	6.1048	6,532.7600	6.5328	7.010	0	0	0
2021/05/25	R213	03/02/2022	10.67	Put	Bond Future	2,113.5500	2.1135	1,916.0800	1.9161	(9.343)	0	0	220
2021/05/25	R213	03/02/2022	10.60	Put	Bond Future	2,218.7400	2.2187	2,013.4400	2.0134	(9.253)	0	0	430
2021/05/25	R213	03/02/2022	10.00	Call	Bond Future	4,005.0000	4.0050	4,348.7800	4.3488	8.584	0	0	0
2021/05/25	R213	03/02/2022	10.00	Put	Bond Future	3,390.0700	3.3901	3,108.4100	3.1084	(8.308)	0	0	430
2021/05/25	R213	03/02/2022	9.22	Put	Bond Future	5,683.2200	5.6832	5,289.1900	5.2892	(6.933)	0	0	0
2021/05/25	R213	03/02/2022	8.80	Put	Bond Future	7,337.3500	7.3374	6,885.7900	6.8858	(6.154)	0	0	0
2021/05/25	R213	03/02/2022	8.80	Call	Bond Future	1,426.3300	1.4263	1,600.2100	1.6002	12.191	0	0	102
2021/05/25	R213	03/02/2022	9.58	Put	Bond Future	4,512.7800	4.5128	4,171.2400	4.1712	(7.568)	0	0	200
2021/05/25	R213	03/02/2022	8.63	Put	Bond Future	8,093.0000	8.0930	7,620.5000	7.6205	(5.838)	0	0	0
2021/05/25	R213	03/02/2022	8.63	Call	Bond Future	1,204.6300	1.2046	1,357.5700	1.3576	12.696	0	0	200
2021/05/25	R213	03/02/2022	9.98	Call	Bond Future	3,949.1900	3.9492	4,290.1900	4.2902	8.635	0	0	0
2021/05/25	R213	03/02/2022	9.98	Put	Bond Future	3,437.8900	3.4379	3,153.4500	3.1535	(8.274)	0	0	0
2021/05/25	R213	03/02/2022			Bond Future	9.8818	86.1183	9.7627	86.7438	(1.205)	0.0000	0.0000	0
2021/05/25	R213	03/02/2022	10.17	Call	Bond Future	4,493.5500	4.4936	4,860.4400	4.8604	8.165	0	0	0
2021/05/25	R213	03/02/2022	10.17	Put	Bond Future	3,004.5500	3.0045	2,746.0000	2.7460	(8.605)	0	0	220
2021/05/25	R213	03/02/2022	9.15	Put	Bond Future	5,935.4400	5.9354	5,531.3400	5.5313	(6.808)	0	0	0
2021/05/25	R213	03/02/2022	9.15	Call	Bond Future	1,994.2600	1.9943	2,215.6000	2.2156	11.099	0	0	220
2021/05/25	R213	03/02/2022	10.60	Call	Bond Future	5,865.7200	5.8657	6,285.8600	6.2859	7.163	0	0	0
2021/05/25	R213	03/02/2022	9.22	Call	Bond Future	2,129.2900	2.1293	2,360.7000	2.3607	10.868	0	0	430
2021/05/25	R213	03/02/2022	10.25	Call	Bond Future	4,732.0700	4.7321	5,109.5200	5.1095	7.976	0	0	0
2021/05/25	R213	03/02/2022	10.25	Put	Bond Future	2,835.8900	2.8359	2,587.9000	2.5879	(8.745)	0	0	102
2021/05/25	R213	03/02/2022	9.76	Call	Bond Future	3,361.0200	3.3610	3,670.9700	3.6710	9.222	0	0	0
2021/05/25	R213	03/02/2022	9.76	Put	Bond Future	4,000.7700	4.0008	3,685.2800	3.6853	(7.886)	0	0	102
2021/05/25	R213	03/02/2022	10.15	Call	Bond Future	4,434.7000	4.4347	4,798.9100	4.7989	8.213	0	0	0
2021/05/25	R213	03/02/2022	10.15	Put	Bond Future	3,047.9100	3.0479	2,786.6800	2.7867	(8.571)	0	0	200
2021/05/25	R213	03/02/2022	9.58	Call	Bond Future	2,915.8400	2.9158	3,199.7400	3.1997	9.736	0	0	0
2021/05/25	R213	03/02/2022	9.97	Call	Bond Future	3,921.5700	3.9216	4,261.1800	4.2612	8.660	0	0	0
2021/05/25	R213	03/02/2022	9.97	Put	Bond Future	3,462.1400	3.4621	3,176.3100	3.1763	(8.256)	0	0	0
2021/05/25	R213	03/02/2022	9.96	Call	Bond Future	3,893.7600	3.8938	4,231.9800	4.2320	8.686	0	0	0
2021/05/25	R213	03/02/2022	9.96	Put	Bond Future	3,486.2500	3.4863	3,199.0300	3.1990	(8.239)	0	0	0
2021/05/25	R213	05/05/2022	10.65	Put	Bond Future	2,821.4300	2.8214	2,590.3600	2.5904	(8.190)	0	0	0
2021/05/25	R213	05/05/2022	10.63	Call	Bond Future	5,574.4100	5.5744	5,973.6500	5.9737	7.162	0	0	0
2021/05/25	R213	05/05/2022			Bond Future	10.0823	83.6145	9.9581	84.2470	(1.231)	0.0000	0.0000	0
2021/05/25	R213	05/05/2022	10.64	Call	Bond Future	5,605.4100	5.6054	6,005.7700	6.0058	7.142	0	0	0
2021/05/25	R213	05/05/2022	10.64	Put	Bond Future	2,838.8600	2.8389	2,606.6900	2.6067	(8.178)	0	0	0
2021/05/25	R213	05/05/2022	10.65	Call	Bond Future	5,636.4700	5.6365	6,037.9300	6.0379	7.123	0	0	0
2021/05/25	R213	05/05/2022	10.63	Put	Bond Future	2,856.4000	2.8564	2,623.1100	2.6231	(8.167)	0	0	0
2021/05/25	R214	05/08/2021	12.03	Put	Bond Future	611.3700	0.6114	498.2900	0.4983	(18.496)	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
2021/05/25	R214	05/08/2021	12.01	Call	Bond Future	6,897.9500	6.8979	7,482.0400	7.4820	8.468	0	0	0
2021/05/25	R214	05/08/2021			Bond Future	10.8341	67.9669	10.7140	68.6667	(1.109)	0.0000	0.0000	17,880
2021/05/25	R214	05/08/2021	12.02	Call	Bond Future	6,937.8400	6.9378	7,523.2600	7.5233	8.438	0	0	0
2021/05/25	R214	05/08/2021	12.02	Put	Bond Future	620.4600	0.6205	506.0400	0.5060	(18.441)	0	0	0
2021/05/25	R214	05/08/2021	12.03	Call	Bond Future	6,977.7700	6.9778	7,564.5300	7.5645	8.409	0	0	0
2021/05/25	R214	05/08/2021	12.01	Put	Bond Future	629.6500	0.6297	513.9000	0.5139	(18.383)	0	0	0
2021/05/25	R214	04/11/2021	12.47	Call	Bond Future	8,574.7200	8.5747	9,144.7700	9.1448	6.648	0	0	0
2021/05/25	R214	04/11/2021	12.46	Call	Bond Future	8,539.3600	8.5394	9,108.3900	9.1084	6.664	0	0	0
2021/05/25	R214	04/11/2021	12.46	Put	Bond Future	1,129.1100	1.1291	992.4400	0.9924	(12.104)	0	0	0
2021/05/25	R214	04/11/2021			Bond Future	11.0098	65.4479	10.8856	66.1536	(1.128)	0.0000	0.0000	0
2021/05/25	R214	04/11/2021	12.47	Put	Bond Future	1,118.2400	1.1182	982.5900	0.9826	(12.131)	0	0	0
2021/05/25	R214	04/11/2021	12.48	Call	Bond Future	8,610.0900	8.6101	9,181.1600	9.1812	6.633	0	0	0
2021/05/25	R214	04/11/2021	12.48	Put	Bond Future	1,107.4500	1.1075	972.8200	0.9728	(12.157)	0	0	0
2021/05/25	R214	03/02/2022	11.40	Put	Bond Future	3,787.3400	3.7873	3,483.7900	3.4838	(8.015)	0	0	0
2021/05/25	R214	03/02/2022	11.41	Call	Bond Future	4,934.3800	4.9344	5,345.6900	5.3457	8.336	0	0	0
2021/05/25	R214	03/02/2022	11.39	Put	Bond Future	3,811.4700	3.8115	3,506.5500	3.5065	(8.000)	0	0	0
2021/05/25	R214	03/02/2022			Bond Future	11.1934	66.2146	11.0645	66.9281	(1.151)	0.0000	0.0000	0
2021/05/25	R214	03/02/2022	11.40	Call	Bond Future	4,905.0800	4.9051	5,315.0000	5.3150	8.357	0	0	0
2021/05/25	R214	03/02/2022	11.41	Put	Bond Future	3,763.3300	3.7633	3,461.1700	3.4612	(8.029)	0	0	0
2021/05/25	R214	03/02/2022	11.39	Call	Bond Future	4,875.8300	4.8758	5,284.3800	5.2844	8.379	0	0	0
2021/05/25	R214	05/05/2022	11.74	Put	Bond Future	3,819.3400	3.8193	3,532.8500	3.5329	(7.501)	0	0	0
2021/05/25	R214	05/05/2022	11.75	Call	Bond Future	5,753.7700	5.7538	6,190.1500	6.1901	7.584	0	0	0
2021/05/25	R214	05/05/2022	11.73	Put	Bond Future	3,841.1100	3.8411	3,553.4100	3.5534	(7.490)	0	0	0
2021/05/25	R214	05/05/2022			Bond Future	11.3751	63.7256	11.2414	64.4472	(1.175)	0.0000	0.0000	0
2021/05/25	R214	05/05/2022	11.74	Call	Bond Future	5,724.2900	5.7243	6,159.4700	6.1595	7.602	0	0	0
2021/05/25	R214	05/05/2022	11.75	Put	Bond Future	3,797.9200	3.7979	3,512.6300	3.5126	(7.512)	0	0	0
2021/05/25	R214	05/05/2022	11.73	Call	Bond Future	5,695.0900	5.6951	6,129.0600	6.1291	7.620	0	0	0
2021/05/25	R248	05/08/2021	12.51	Put	Bond Future	295.5100	0.2955	229.8700	0.2299	(22.212)	0	0	0
2021/05/25	R248	05/08/2021	12.52	Call	Bond Future	11,139.4100	11.1394	11,923.0900	11.9231	7.035	0	0	0
2021/05/25	R248	05/08/2021	12.50	Put	Bond Future	300.7000	0.3007	234.0900	0.2341	(22.152)	0	0	0
2021/05/25	R248	05/08/2021	11.20	Put	Bond Future	1,886.7700	1.8868	1,589.3100	1.5893	(15.766)	0	0	0
2021/05/25	R248	05/08/2021	11.20	Call	Bond Future	4,483.9900	4.4840	5,034.9000	5.0349	12.286	0	0	1,000
2021/05/25	R248	05/08/2021	10.50	Put	Bond Future	4,349.4600	4.3495	3,825.1900	3.8252	(12.054)	0	0	0
2021/05/25	R248	05/08/2021	10.30	Call	Bond Future	1,300.1200	1.3001	1,555.9000	1.5559	19.674	0	0	1,300
2021/05/25	R248	05/08/2021	10.90	Put	Bond Future	2,748.6500	2.7487	2,359.5100	2.3595	(14.157)	0	0	0
2021/05/25	R248	05/08/2021	10.90	Call	Bond Future	3,228.7500	3.2288	3,687.9800	3.6880	14.223	0	0	1,300
2021/05/25	R248	05/08/2021	10.60	Put	Bond Future	3,896.4300	3.8964	3,406.5600	3.4066	(12.572)	0	0	0
2021/05/25	R248	05/08/2021	10.60	Call	Bond Future	2,158.1000	2.1581	2,516.6000	2.5166	16.612	0	0	0
2021/05/25	R248	05/08/2021			Bond Future	10.8339	85.8212	10.7187	86.6695	(1.063)	0.0000	0.0000	171,996
2021/05/25	R248	05/08/2021	12.51	Call	Bond Future	11,087.8800	11.0879	11,870.6100	11.8706	7.059	0	0	0
2021/05/25	R248	05/08/2021	12.52	Put	Bond Future	290.4000	0.2904	225.7100	0.2257	(22.276)	0	0	0
2021/05/25	R248	05/08/2021	12.50	Call	Bond Future	11,036.3400	11.0363	11,818.1000	11.8181	7.084	0	0	0
2021/05/25	R248	05/08/2021	10.00	Put	Bond Future	7,188.8100	7.1888	6,501.7400	6.5017	(9.557)	0	0	0
2021/05/25	R248	05/08/2021	10.00	Call	Bond Future	684.2800	0.6843	845.5800	0.8456	23.572	0	0	0
2021/05/25	R248	05/08/2021	10.50	Call	Bond Future	1,848.0700	1.8481	2,172.1700	2.1722	17.537	0	0	1,000
2021/05/25	R248	05/08/2021	10.30	Put	Bond Future	5,364.4300	5.3644	4,771.8400	4.7718	(11.047)	0	0	0
2021/05/25	R248	04/11/2021	12.85	Call	Bond Future	12,227.3000	12.2273	12,970.0400	12.9700	6.074	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
2021/05/25	R248	04/11/2021	12.85	Put	Bond Future	818.6600	0.8187	706.0100	0.7060	(13.760)	0	0	0
2021/05/25	R248	04/11/2021			Bond Future	11.0093	82.3669	10.8898	83.2223	(1.085)	0.0000	0.0000	0
2021/05/25	R248	04/11/2021	12.84	Call	Bond Future	12,182.1400	12.1821	12,923.9000	12.9239	6.089	0	0	0
2021/05/25	R248	04/11/2021	12.84	Put	Bond Future	827.5300	0.8275	713.9000	0.7139	(13.731)	0	0	0
2021/05/25	R248	04/11/2021	12.83	Call	Bond Future	12,136.9900	12.1370	12,877.7600	12.8778	6.103	0	0	0
2021/05/25	R248	04/11/2021	12.83	Put	Bond Future	836.4900	0.8365	721.8700	0.7219	(13.702)	0	0	0
2021/05/25	R248	03/02/2022	11.48	Call	Bond Future	5,955.8400	5.9558	6,469.4500	6.4695	8.624	0	0	0
2021/05/25	R248	03/02/2022	11.49	Put	Bond Future	3,992.3800	3.9924	3,643.0200	3.6430	(8.751)	0	0	0
2021/05/25	R248	03/02/2022	11.47	Call	Bond Future	5,918.0400	5.9180	6,429.8600	6.4299	8.648	0	0	0
2021/05/25	R248	03/02/2022			Bond Future	11.1930	83.3319	11.0687	84.1966	(1.110)	0.0000	0.0000	0
2021/05/25	R248	03/02/2022	11.48	Put	Bond Future	4,020.4300	4.0204	3,669.2900	3.6693	(8.734)	0	0	0
2021/05/25	R248	03/02/2022	11.49	Call	Bond Future	5,993.7100	5.9937	6,509.1000	6.5091	8.599	0	0	0
2021/05/25	R248	03/02/2022	11.47	Put	Bond Future	4,048.6600	4.0487	3,695.7300	3.6957	(8.717)	0	0	0
2021/05/25	R248	05/05/2022	11.80	Call	Bond Future	6,930.8700	6.9309	7,470.5800	7.4706	7.787	0	0	0
2021/05/25	R248	05/05/2022	11.79	Call	Bond Future	6,893.3100	6.8933	7,431.4900	7.4315	7.807	0	0	0
2021/05/25	R248	05/05/2022	11.79	Put	Bond Future	4,196.3300	4.1963	3,859.7200	3.8597	(8.022)	0	0	0
2021/05/25	R248	05/05/2022			Bond Future	11.3748	79.9120	11.2455	80.7868	(1.137)	0.0000	0.0000	0
2021/05/25	R248	05/05/2022	11.80	Put	Bond Future	4,170.9800	4.1710	3,835.9000	3.8359	(8.034)	0	0	0
2021/05/25	R248	05/05/2022	11.81	Call	Bond Future	6,968.7900	6.9688	7,510.0300	7.5100	7.767	0	0	0
2021/05/25	R248	05/05/2022	11.81	Put	Bond Future	4,146.0700	4.1461	3,812.5200	3.8125	(8.045)	0	0	0

Total

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