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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/05/2021 TO 28/05/2021

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
2021/05/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	2025	05/08/2021		Bond Future	153.5367	153.5367	153.7244	153.7244	0.122	0.0000	0.0000	5,368
2021/05/28	2025	04/11/2021		Bond Future	155.2809	155.2809	155.4702	155.4702	0.122	0.0000	0.0000	0
2021/05/28	2025	03/02/2022		Bond Future	155.5748	155.5748	155.7660	155.7660	0.123	0.0000	0.0000	0
2021/05/28	2025	05/05/2022		Bond Future	157.4661	157.4661	157.6595	157.6595	0.123	0.0000	0.0000	0
2021/05/28	2029	05/08/2021		Bond Future	114.5510	114.5510	114.7777	114.7777	0.198	0.0000	0.0000	3,031
2021/05/28	2029	04/11/2021		Bond Future	114.7013	114.7013	114.9302	114.9302	0.200	0.0000	0.0000	0
2021/05/28	2029	03/02/2022		Bond Future	116.0695	116.0695	116.3010	116.3010	0.199	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
2021/05/28	2029	05/05/2022			Bond Future	116.3051	116.3051	116.5392	116.5392	0.201	0.0000	0.0000	0
2021/05/28	2030	05/08/2021	10.42	Call	Bond Future	7,434.0200	7.4340	7,359.7300	7.3597	(0.999)	0	0	0
2021/05/28	2030	05/08/2021	10.42	Put	Bond Future	264.2700	0.2643	264.2800	0.2643	0.004	0	0	0
2021/05/28	2030	05/08/2021	10.41	Call	Bond Future	7,388.9300	7.3889	7,314.6700	7.3147	(1.005)	0	0	0
2021/05/28	2030	05/08/2021	10.41	Put	Bond Future	269.6300	0.2696	269.6700	0.2697	0.015	0	0	0
2021/05/28	2030	05/08/2021	8.50	Put	Bond Future	4,148.6400	4.1486	4,189.6200	4.1896	0.988	0	0	0
2021/05/28	2030	05/08/2021	10.15	Call	Bond Future	6,238.8900	6.2389	6,165.8800	6.1659	(1.170)	0	0	0
2021/05/28	2030	05/08/2021	8.83	Call	Bond Future	1,541.2300	1.5412	1,495.9500	1.4959	(2.938)	0	0	479
2021/05/28	2030	05/08/2021	10.30	Put	Bond Future	334.9100	0.3349	335.3800	0.3354	0.140	0	0	200
2021/05/28	2030	05/08/2021	8.78	Put	Bond Future	3,067.0000	3.0670	3,097.7900	3.0978	1.004	0	0	0
2021/05/28	2030	05/08/2021	8.78	Call	Bond Future	1,428.7700	1.4288	1,385.2600	1.3853	(3.045)	0	0	200
2021/05/28	2030	05/08/2021	7.70	Put	Bond Future	8,231.7100	8.2317	8,295.9900	8.2960	0.781	0	0	0
2021/05/28	2030	05/08/2021	9.45	Call	Bond Future	3,388.5700	3.3886	3,325.1200	3.3251	(1.872)	0	0	600
2021/05/28	2030	05/08/2021	12.10	Call	Bond Future	15,131.2800	15.1313	15,056.8700	15.0569	(0.492)	0	0	0
2021/05/28	2030	05/08/2021	12.10	Put	Bond Future	3.5900	0.0036	3.4800	0.0035	(3.064)	0	0	600
2021/05/28	2030	05/08/2021			Bond Future	9.0699	94.0028	9.0832	93.9285	0.147	0.0000	0.0000	100,747
2021/05/28	2030	05/08/2021	10.43	Call	Bond Future	7,479.1500	7.4791	7,404.8300	7.4048	(0.994)	0	0	0
2021/05/28	2030	05/08/2021	10.43	Put	Bond Future	258.9900	0.2590	258.9700	0.2590	(0.008)	0	0	0
2021/05/28	2030	05/08/2021	8.50	Call	Bond Future	893.0600	0.8931	859.7400	0.8597	(3.731)	0	0	5,000
2021/05/28	2030	05/08/2021	9.50	Call	Bond Future	3,571.3000	3.5713	3,506.7900	3.5068	(1.806)	0	0	0
2021/05/28	2030	05/08/2021	9.50	Put	Bond Future	1,206.6700	1.2067	1,216.4600	1.2165	0.811	0	0	5,000
2021/05/28	2030	05/08/2021	10.15	Put	Bond Future	444.7000	0.4447	445.9900	0.4460	0.290	0	0	479
2021/05/28	2030	05/08/2021	9.75	Call	Bond Future	4,548.4200	4.5484	4,479.5200	4.4795	(1.515)	0	0	0
2021/05/28	2030	05/08/2021	9.75	Put	Bond Future	844.6200	0.8446	850.0200	0.8500	0.639	0	0	479
2021/05/28	2030	05/08/2021	8.83	Put	Bond Future	2,894.2900	2.8943	2,923.3100	2.9233	1.003	0	0	0
2021/05/28	2030	05/08/2021	10.30	Call	Bond Future	6,896.7700	6.8968	6,822.9400	6.8229	(1.071)	0	0	0
2021/05/28	2030	05/08/2021	7.70	Call	Bond Future	158.0100	0.1580	147.9900	0.1480	(6.341)	0	0	200
2021/05/28	2030	05/08/2021	8.95	Put	Bond Future	2,506.1600	2.5062	2,531.0800	2.5311	0.994	0	0	0
2021/05/28	2030	05/08/2021	8.95	Call	Bond Future	1,833.0500	1.8331	1,783.6700	1.7837	(2.694)	0	0	600
2021/05/28	2030	05/08/2021	9.45	Put	Bond Future	1,294.8500	1.2949	1,305.7000	1.3057	0.838	0	0	0
2021/05/28	2030	04/11/2021	11.26	Call	Bond Future	10,439.9100	10.4399	10,367.0700	10.3671	(0.698)	0	0	0
2021/05/28	2030	04/11/2021	9.20	Call	Bond Future	2,924.7700	2.9248	2,877.5700	2.8776	(1.614)	0	0	29
2021/05/28	2030	04/11/2021	8.27	Put	Bond Future	6,575.5400	6.5755	6,625.4900	6.6255	0.760	0	0	0
2021/05/28	2030	04/11/2021	8.27	Call	Bond Future	1,037.0600	1.0371	1,011.4600	1.0115	(2.469)	0	0	300
2021/05/28	2030	04/11/2021	8.77	Put	Bond Future	4,578.7600	4.5788	4,616.9900	4.6170	0.835	0	0	0
2021/05/28	2030	04/11/2021	11.44	Put	Bond Future	285.3300	0.2853	287.3500	0.2873	0.708	0	0	300
2021/05/28	2030	04/11/2021	10.60	Call	Bond Future	7,766.6800	7.7667	7,698.0800	7.6981	(0.883)	0	0	0
2021/05/28	2030	04/11/2021	10.60	Put	Bond Future	847.8600	0.8479	854.8100	0.8548	0.820	0	0	0
2021/05/28	2030	04/11/2021	10.59	Put	Bond Future	857.9400	0.8579	864.9800	0.8650	0.821	0	0	0
2021/05/28	2030	04/11/2021			Bond Future	9.2563	95.0487	9.2703	94.9731	0.151	0.0000	0.0000	0
2021/05/28	2030	04/11/2021	11.26	Put	Bond Future	366.2200	0.3662	368.9300	0.3689	0.740	0	0	29
2021/05/28	2030	04/11/2021	9.90	Put	Bond Future	1,732.6800	1.7327	1,747.8900	1.7479	0.878	0	0	0
2021/05/28	2030	04/11/2021	9.90	Call	Bond Future	5,133.2500	5.1333	5,072.9100	5.0729	(1.175)	0	0	29
2021/05/28	2030	04/11/2021	9.20	Put	Bond Future	3,230.0800	3.2301	3,258.4300	3.2584	0.878	0	0	0
2021/05/28	2030	04/11/2021	8.77	Call	Bond Future	1,899.1200	1.8991	1,861.8000	1.8618	(1.965)	0	0	300
2021/05/28	2030	04/11/2021	11.44	Call	Bond Future	11,193.2300	11.1932	11,119.7000	11.1197	(0.657)	0	0	0
2021/05/28	2030	04/11/2021	10.61	Call	Bond Future	7,805.6600	7.8057	7,736.9700	7.7370	(0.880)	0	0	0

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2021/05/28	2030	04/11/2021	10.61	Put	Bond Future	837.8800	0.8379	844.7400	0.8447	0.819	0	0	0
2021/05/28	2030	04/11/2021	10.59	Call	Bond Future	7,727.7700	7.7278	7,659.2600	7.6593	(0.887)	0	0	0
2021/05/28	2030	03/02/2022	8.85	Put	Bond Future	5,332.4900	5.3325	5,374.2100	5.3742	0.782	0	0	0
2021/05/28	2030	03/02/2022	8.85	Call	Bond Future	2,106.7600	2.1068	2,071.8200	2.0718	(1.658)	0	0	1,000
2021/05/28	2030	03/02/2022	9.35	Call	Bond Future	3,255.9200	3.2559	3,211.1700	3.2112	(1.374)	0	0	0
2021/05/28	2030	03/02/2022	9.35	Put	Bond Future	3,799.1100	3.7991	3,831.0200	3.8310	0.840	0	0	101
2021/05/28	2030	03/02/2022	8.39	Put	Bond Future	7,102.7800	7.1028	7,153.5000	7.1535	0.714	0	0	0
2021/05/28	2030	03/02/2022	8.39	Call	Bond Future	1,321.0400	1.3210	1,295.1000	1.2951	(1.964)	0	0	101
2021/05/28	2030	03/02/2022	9.45	Call	Bond Future	3,518.8100	3.5188	3,472.2100	3.4722	(1.324)	0	0	0
2021/05/28	2030	03/02/2022	9.45	Put	Bond Future	3,537.1100	3.5371	3,567.1700	3.5672	0.850	0	0	0
2021/05/28	2030	03/02/2022			Bond Future	9.4535	92.1561	9.4682	92.0795	0.155	0.0000	0.0000	0
2021/05/28	2030	03/02/2022	9.60	Put	Bond Future	3,170.6100	3.1706	3,197.9800	3.1980	0.863	0	0	0
2021/05/28	2030	03/02/2022	9.60	Call	Bond Future	3,932.5100	3.9325	3,883.2200	3.8832	(1.253)	0	0	1,000
2021/05/28	2030	03/02/2022	10.85	Call	Bond Future	8,128.5800	8.1286	8,062.5700	8.0626	(0.812)	0	0	0
2021/05/28	2030	03/02/2022	10.85	Put	Bond Future	1,184.1300	1.1841	1,194.7800	1.1948	0.899	0	0	1,000
2021/05/28	2030	03/02/2022	9.78	Call	Bond Future	4,460.5900	4.4606	4,408.2400	4.4082	(1.174)	0	0	0
2021/05/28	2030	03/02/2022	9.78	Put	Bond Future	2,773.5900	2.7736	2,797.9000	2.7979	0.876	0	0	101
2021/05/28	2030	03/02/2022	9.44	Call	Bond Future	3,491.9300	3.4919	3,445.5100	3.4455	(1.329)	0	0	0
2021/05/28	2030	03/02/2022	9.44	Put	Bond Future	3,562.5500	3.5625	3,592.7900	3.5928	0.849	0	0	0
2021/05/28	2030	03/02/2022	9.43	Call	Bond Future	3,465.4600	3.4655	3,419.2200	3.4192	(1.334)	0	0	0
2021/05/28	2030	03/02/2022	9.43	Put	Bond Future	3,588.4300	3.5884	3,618.8500	3.6188	0.848	0	0	0
2021/05/28	2030	05/05/2022	8.47	Call	Bond Future	1,452.6900	1.4527	1,427.3600	1.4274	(1.744)	0	0	1,073
2021/05/28	2030	05/05/2022	9.95	Call	Bond Future	4,713.1700	4.7132	4,662.6500	4.6626	(1.072)	0	0	0
2021/05/28	2030	05/05/2022	10.21	Call	Bond Future	5,508.3300	5.5083	5,454.0900	5.4541	(0.985)	0	0	0
2021/05/28	2030	05/05/2022	10.21	Put	Bond Future	2,797.9400	2.7979	2,821.3700	2.8214	0.837	0	0	0
2021/05/28	2030	05/05/2022			Bond Future	9.6628	93.2562	9.6782	93.1785	0.159	0.0000	0.0000	0
2021/05/28	2030	05/05/2022	9.35	Call	Bond Future	3,138.6500	3.1387	3,097.8300	3.0978	(1.301)	0	0	0
2021/05/28	2030	05/05/2022	9.35	Put	Bond Future	4,735.8000	4.7358	4,772.6500	4.7726	0.778	0	0	1,073
2021/05/28	2030	05/05/2022	8.47	Put	Bond Future	7,737.8900	7.7379	7,790.2300	7.7902	0.676	0	0	0
2021/05/28	2030	05/05/2022	9.95	Put	Bond Future	3,277.6000	3.2776	3,304.7500	3.3048	0.828	0	0	1,073
2021/05/28	2030	05/05/2022	10.20	Call	Bond Future	5,476.5200	5.4765	5,422.4100	5.4224	(0.988)	0	0	0
2021/05/28	2030	05/05/2022	10.20	Put	Bond Future	2,814.7300	2.8147	2,838.2900	2.8383	0.837	0	0	0
2021/05/28	2030	05/05/2022	10.19	Call	Bond Future	5,445.1100	5.4451	5,391.1400	5.3911	(0.991)	0	0	0
2021/05/28	2030	05/05/2022	10.19	Put	Bond Future	2,831.9500	2.8319	2,855.6500	2.8556	0.837	0	0	0
2021/05/28	2032	05/08/2021	11.37	Call	Bond Future	9,005.6800	9.0057	8,924.5900	8.9246	(0.900)	0	0	0
2021/05/28	2032	05/08/2021	11.37	Put	Bond Future	247.0000	0.2470	246.2900	0.2463	(0.287)	0	0	0
2021/05/28	2032	05/08/2021			Bond Future	9.8201	92.7568	9.8334	92.6764	0.135	0.0000	0.0000	118,190
2021/05/28	2032	05/08/2021	11.36	Call	Bond Future	8,957.7900	8.9578	8,876.7200	8.8767	(0.905)	0	0	0
2021/05/28	2032	05/08/2021	11.36	Put	Bond Future	251.8000	0.2518	251.1100	0.2511	(0.274)	0	0	0
2021/05/28	2032	05/08/2021	11.35	Call	Bond Future	8,909.9300	8.9099	8,828.8800	8.8289	(0.910)	0	0	0
2021/05/28	2032	05/08/2021	11.35	Put	Bond Future	256.6800	0.2567	256.0100	0.2560	(0.261)	0	0	0
2021/05/28	2032	04/11/2021	9.83	Call	Bond Future	3,010.3300	3.0103	2,961.2500	2.9613	(1.630)	0	0	700
2021/05/28	2032	04/11/2021	11.70	Call	Bond Future	9,927.3300	9.9273	9,850.7000	9.8507	(0.772)	0	0	0
2021/05/28	2032	04/11/2021	11.71	Put	Bond Future	723.2800	0.7233	728.1800	0.7282	0.677	0	0	0
2021/05/28	2032	04/11/2021	11.69	Call	Bond Future	9,885.1900	9.8852	9,808.6300	9.8086	(0.774)	0	0	0
2021/05/28	2032	04/11/2021			Bond Future	10.0163	89.6430	10.0301	89.5614	0.139	0.0000	0.0000	21
2021/05/28	2032	04/11/2021	9.33	Put	Bond Future	5,967.2800	5.9673	6,012.0000	6.0120	0.749	0	0	0

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2021/05/28	2032	04/11/2021	9.33	Call	Bond Future	1,807.1800	1.8072	1,770.3000	1.7703	(2.041)	0	0	700
2021/05/28	2032	04/11/2021	9.83	Put	Bond Future	4,114.3400	4.1143	4,146.8600	4.1469	0.790	0	0	0
2021/05/28	2032	04/11/2021	12.81	Call	Bond Future	14,732.3800	14.7324	14,651.5800	14.6516	(0.548)	0	0	0
2021/05/28	2032	04/11/2021	12.81	Put	Bond Future	175.0000	0.1750	175.8000	0.1758	0.457	0	0	700
2021/05/28	2032	04/11/2021	11.70	Put	Bond Future	731.7500	0.7317	736.7200	0.7367	0.679	0	0	0
2021/05/28	2032	04/11/2021	11.71	Call	Bond Future	9,969.5100	9.9695	9,892.8100	9.8928	(0.769)	0	0	0
2021/05/28	2032	04/11/2021	11.69	Put	Bond Future	740.3000	0.7403	745.3400	0.7453	0.681	0	0	0
2021/05/28	2032	03/02/2022	11.13	Call	Bond Future	7,178.0600	7.1781	7,112.5100	7.1125	(0.913)	0	0	0
2021/05/28	2032	03/02/2022	11.13	Put	Bond Future	2,184.6700	2.1847	2,201.8800	2.2019	0.788	0	0	210
2021/05/28	2032	03/02/2022	10.53	Call	Bond Future	5,033.2100	5.0332	4,976.5000	4.9765	(1.127)	0	0	0
2021/05/28	2032	03/02/2022	10.53	Put	Bond Future	3,285.2600	3.2853	3,311.3100	3.3113	0.793	0	0	210
2021/05/28	2032	03/02/2022	10.35	Put	Bond Future	3,722.4600	3.7225	3,751.6500	3.7517	0.784	0	0	400
2021/05/28	2032	03/02/2022	9.58	Put	Bond Future	6,169.7400	6.1697	6,214.1500	6.2141	0.720	0	0	0
2021/05/28	2032	03/02/2022	9.58	Call	Bond Future	2,419.8600	2.4199	2,381.5100	2.3815	(1.585)	0	0	400
2021/05/28	2032	03/02/2022	10.66	Call	Bond Future	5,469.8900	5.4699	5,411.0300	5.4110	(1.076)	0	0	0
2021/05/28	2032	03/02/2022	10.66	Put	Bond Future	3,004.3800	3.0044	3,028.2800	3.0283	0.796	0	0	97
2021/05/28	2032	03/02/2022	10.45	Put	Bond Future	3,472.7200	3.4727	3,500.1400	3.5001	0.790	0	0	198
2021/05/28	2032	03/02/2022	9.81	Call	Bond Future	2,962.0900	2.9621	2,918.9600	2.9190	(1.456)	0	0	0
2021/05/28	2032	03/02/2022	9.81	Put	Bond Future	5,338.7500	5.3388	5,378.3800	5.3784	0.742	0	0	198
2021/05/28	2032	03/02/2022	8.91	Put	Bond Future	9,165.3200	9.1653	9,223.0500	9.2230	0.630	0	0	0
2021/05/28	2032	03/02/2022	10.43	Call	Bond Future	4,712.0900	4.7121	4,657.0900	4.6571	(1.167)	0	0	0
2021/05/28	2032	03/02/2022	10.43	Put	Bond Future	3,521.6500	3.5217	3,549.4100	3.5494	0.788	0	0	0
2021/05/28	2032	03/02/2022	10.42	Call	Bond Future	4,680.4500	4.6805	4,625.6300	4.6256	(1.171)	0	0	0
2021/05/28	2032	03/02/2022	10.42	Put	Bond Future	3,546.0300	3.5460	3,573.9700	3.5740	0.788	0	0	0
2021/05/28	2032	03/02/2022			Bond Future	10.2193	90.6918	10.2339	90.6090	0.142	0.0000	0.0000	0
2021/05/28	2032	03/02/2022	9.62	Put	Bond Future	6,018.9600	6.0190	6,062.5300	6.0625	0.724	0	0	0
2021/05/28	2032	03/02/2022	9.62	Call	Bond Future	2,509.8900	2.5099	2,470.7000	2.4707	(1.561)	0	0	210
2021/05/28	2032	03/02/2022	10.95	Call	Bond Future	6,502.6600	6.5027	6,439.4800	6.4395	(0.972)	0	0	0
2021/05/28	2032	03/02/2022	10.95	Put	Bond Future	2,465.2800	2.4653	2,484.8600	2.4849	0.794	0	0	400
2021/05/28	2032	03/02/2022	10.35	Call	Bond Future	4,463.3900	4.4634	4,409.8200	4.4098	(1.200)	0	0	0
2021/05/28	2032	03/02/2022	10.14	Call	Bond Future	3,842.0400	3.8420	3,792.3600	3.7924	(1.293)	0	0	0
2021/05/28	2032	03/02/2022	10.14	Put	Bond Future	4,296.0800	4.2961	4,329.1600	4.3292	0.770	0	0	97
2021/05/28	2032	03/02/2022	9.14	Put	Bond Future	8,032.0200	8.0320	8,085.4900	8.0855	0.666	0	0	0
2021/05/28	2032	03/02/2022	9.14	Call	Bond Future	1,576.5300	1.5765	1,547.2400	1.5472	(1.858)	0	0	97
2021/05/28	2032	03/02/2022	10.45	Call	Bond Future	4,775.0500	4.7750	4,719.7100	4.7197	(1.159)	0	0	0
2021/05/28	2032	03/02/2022	8.91	Call	Bond Future	1,253.2300	1.2532	1,228.2000	1.2282	(1.997)	0	0	198
2021/05/28	2032	03/02/2022	10.44	Call	Bond Future	4,743.5300	4.7435	4,688.3600	4.6884	(1.163)	0	0	0
2021/05/28	2032	03/02/2022	10.44	Put	Bond Future	3,497.1200	3.4971	3,524.7100	3.5247	0.789	0	0	0
2021/05/28	2032	05/05/2022	11.03	Call	Bond Future	6,339.9200	6.3399	6,280.2100	6.2802	(0.942)	0	0	0
2021/05/28	2032	05/05/2022	11.03	Put	Bond Future	3,106.4900	3.1065	3,130.7300	3.1307	0.780	0	0	0
2021/05/28	2032	05/05/2022	11.02	Put	Bond Future	3,124.7900	3.1248	3,149.1600	3.1492	0.780	0	0	0
2021/05/28	2032	05/05/2022			Bond Future	10.4302	87.6275	10.4454	87.5436	0.146	0.0000	0.0000	0
2021/05/28	2032	05/05/2022	11.04	Call	Bond Future	6,374.2600	6.3743	6,314.4100	6.3144	(0.939)	0	0	0
2021/05/28	2032	05/05/2022	11.04	Put	Bond Future	3,088.3100	3.0883	3,112.4100	3.1124	0.780	0	0	0
2021/05/28	2032	05/05/2022	11.02	Call	Bond Future	6,305.6500	6.3057	6,246.0700	6.2461	(0.945)	0	0	0
2021/05/28	2033	05/08/2021			Bond Future	107.6480	107.6480	108.3307	108.3307	0.634	0.0000	0.0000	9,629
2021/05/28	2033	04/11/2021			Bond Future	107.6455	107.6455	108.3357	108.3357	0.641	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
2021/05/28	2033	03/02/2022			Bond Future	108.9296	108.9296	109.6277	109.6277	0.641	0.0000	0.0000	0
2021/05/28	2033	05/05/2022			Bond Future	108.9978	108.9978	109.7044	109.7044	0.648	0.0000	0.0000	0
2021/05/28	2037	05/08/2021	12.27	Call	Bond Future	10,167.3000	10.1673	10,016.3700	10.0164	(1.484)	0	0	0
2021/05/28	2037	05/08/2021	12.27	Put	Bond Future	288.3300	0.2883	292.5600	0.2926	1.467	0	0	0
2021/05/28	2037	05/08/2021	12.28	Call	Bond Future	10,216.7900	10.2168	10,065.7600	10.0658	(1.478)	0	0	0
2021/05/28	2037	05/08/2021	12.26	Put	Bond Future	293.5000	0.2935	297.8300	0.2978	1.475	0	0	0
2021/05/28	2037	05/08/2021			Bond Future	10.6265	84.2695	10.6501	84.1143	0.221	0.0000	0.0000	131,137
2021/05/28	2037	05/08/2021	12.28	Put	Bond Future	283.2400	0.2832	287.3700	0.2874	1.458	0	0	0
2021/05/28	2037	05/08/2021	12.26	Call	Bond Future	10,117.8200	10.1178	9,966.9900	9.9670	(1.491)	0	0	0
2021/05/28	2037	04/11/2021	12.30	Call	Bond Future	9,950.4100	9.9504	9,813.0200	9.8130	(1.381)	0	0	0
2021/05/28	2037	04/11/2021	12.30	Put	Bond Future	1,169.0100	1.1690	1,188.8700	1.1889	1.699	0	0	600
2021/05/28	2037	04/11/2021	11.49	Put	Bond Future	2,426.5900	2.4266	2,465.6300	2.4656	1.609	0	0	0
2021/05/28	2037	04/11/2021	11.49	Call	Bond Future	6,603.8300	6.6038	6,485.6200	6.4856	(1.790)	0	0	600
2021/05/28	2037	04/11/2021	12.82	Put	Bond Future	673.2100	0.6732	685.0800	0.6851	1.763	0	0	0
2021/05/28	2037	04/11/2021	12.83	Call	Bond Future	12,240.3500	12.2404	12,094.8400	12.0948	(1.189)	0	0	0
2021/05/28	2037	04/11/2021			Bond Future	10.8147	85.2072	10.8392	85.0499	0.226	0.0000	0.0000	0
2021/05/28	2037	04/11/2021	12.82	Call	Bond Future	12,196.5600	12.1966	12,051.1800	12.0512	(1.192)	0	0	0
2021/05/28	2037	04/11/2021	12.83	Put	Bond Future	665.8100	0.6658	677.5500	0.6775	1.763	0	0	0
2021/05/28	2037	04/11/2021	12.81	Call	Bond Future	12,152.7900	12.1528	12,007.5300	12.0075	(1.195)	0	0	0
2021/05/28	2037	04/11/2021	12.81	Put	Bond Future	680.6800	0.6807	692.6700	0.6927	1.761	0	0	0
2021/05/28	2037	03/02/2022	11.46	Call	Bond Future	6,220.5100	6.2205	6,113.1300	6.1131	(1.726)	0	0	0
2021/05/28	2037	03/02/2022	11.47	Put	Bond Future	3,468.8700	3.4689	3,520.4700	3.5205	1.488	0	0	0
2021/05/28	2037	03/02/2022	11.45	Call	Bond Future	6,184.0400	6.1840	6,076.9500	6.0770	(1.732)	0	0	0
2021/05/28	2037	03/02/2022			Bond Future	11.0124	81.9494	11.0379	81.7901	0.232	0.0000	0.0000	0
2021/05/28	2037	03/02/2022	11.46	Put	Bond Future	3,491.7100	3.4917	3,543.6000	3.5436	1.486	0	0	0
2021/05/28	2037	03/02/2022	11.47	Call	Bond Future	6,257.0600	6.2571	6,149.3900	6.1494	(1.721)	0	0	0
2021/05/28	2037	03/02/2022	11.45	Put	Bond Future	3,514.7000	3.5147	3,566.8800	3.5669	1.485	0	0	0
2021/05/28	2037	05/05/2022	11.84	Put	Bond Future	3,630.9200	3.6309	3,681.9500	3.6819	1.405	0	0	0
2021/05/28	2037	05/05/2022	11.82	Call	Bond Future	7,216.1400	7.2161	7,106.4100	7.1064	(1.521)	0	0	0
2021/05/28	2037	05/05/2022	11.83	Call	Bond Future	7,252.7500	7.2527	7,142.7500	7.1427	(1.517)	0	0	0
2021/05/28	2037	05/05/2022			Bond Future	11.2172	82.9279	11.2437	82.7667	0.237	0.0000	0.0000	0
2021/05/28	2037	05/05/2022	11.84	Call	Bond Future	7,289.4000	7.2894	7,179.1600	7.1792	(1.512)	0	0	0
2021/05/28	2037	05/05/2022	11.82	Put	Bond Future	3,671.2400	3.6712	3,722.7800	3.7228	1.404	0	0	0
2021/05/28	2037	05/05/2022	11.83	Put	Bond Future	3,651.0300	3.6510	3,702.3000	3.7023	1.404	0	0	0
2021/05/28	2038	05/08/2021			Bond Future	120.5015	120.5015	121.8239	121.8239	1.097	0.0000	0.0000	7,713
2021/05/28	2038	04/11/2021			Bond Future	121.8705	121.8705	123.2075	123.2075	1.097	0.0000	0.0000	0
2021/05/28	2038	03/02/2022			Bond Future	121.5712	121.5712	122.9240	122.9240	1.113	0.0000	0.0000	0
2021/05/28	2038	05/05/2022			Bond Future	123.0494	123.0494	124.4184	124.4184	1.113	0.0000	0.0000	0
2021/05/28	2040	05/08/2021	12.48	Call	Bond Future	10,816.4500	10.8164	10,722.3000	10.7223	(0.870)	0	0	0
2021/05/28	2040	05/08/2021	12.49	Put	Bond Future	288.2200	0.2882	286.9300	0.2869	(0.448)	0	0	0
2021/05/28	2040	05/08/2021	12.47	Call	Bond Future	10,764.8700	10.7649	10,670.7300	10.6707	(0.875)	0	0	0
2021/05/28	2040	05/08/2021	11.05	Put	Bond Future	2,239.1500	2.2391	2,255.3300	2.2553	0.723	0	0	0
2021/05/28	2040	05/08/2021	11.05	Call	Bond Future	3,864.5100	3.8645	3,787.8100	3.7878	(1.985)	0	0	900
2021/05/28	2040	05/08/2021			Bond Future	10.8148	85.8803	10.8280	85.7874	0.123	0.0000	0.0000	85,554
2021/05/28	2040	05/08/2021	12.48	Put	Bond Future	293.3800	0.2934	292.1100	0.2921	(0.433)	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
2021/05/28	2040	05/08/2021	12.49	Call	Bond Future	10,868.0500	10.8681	10,773.8800	10.7739	(0.866)	0	0	0
2021/05/28	2040	05/08/2021	12.47	Put	Bond Future	298.6300	0.2986	297.3700	0.2974	(0.422)	0	0	0
2021/05/28	2040	05/08/2021	11.55	Put	Bond Future	1,227.5600	1.2276	1,232.5700	1.2326	0.408	0	0	0
2021/05/28	2040	05/08/2021	11.55	Call	Bond Future	6,148.9400	6.1489	6,061.0700	6.0611	(1.429)	0	0	900
2021/05/28	2040	05/08/2021	14.80	Call	Bond Future	22,006.6200	22.0066	21,913.6600	21.9137	(0.422)	0	0	0
2021/05/28	2040	05/08/2021	14.80	Put	Bond Future	1.7400	0.0017	1.6600	0.0017	(4.598)	0	0	900
2021/05/28	2040	04/11/2021	12.90	Call	Bond Future	12,340.9400	12.3409	12,251.3000	12.2513	(0.726)	0	0	0
2021/05/28	2040	04/11/2021	12.90	Put	Bond Future	805.0200	0.8050	809.6100	0.8096	0.570	0	0	0
2021/05/28	2040	04/11/2021	12.89	Call	Bond Future	12,295.7100	12.2957	12,206.1300	12.2061	(0.729)	0	0	0
2021/05/28	2040	04/11/2021	12.89	Put	Bond Future	813.7000	0.8137	818.3500	0.8183	0.571	0	0	0
2021/05/28	2040	04/11/2021			Bond Future	11.0008	86.8359	11.0146	86.7417	0.126	0.0000	0.0000	0
2021/05/28	2040	04/11/2021	12.91	Call	Bond Future	12,386.1800	12.3862	12,296.4800	12.2965	(0.724)	0	0	0
2021/05/28	2040	04/11/2021	12.91	Put	Bond Future	796.4200	0.7964	800.9500	0.8009	0.569	0	0	0
2021/05/28	2040	03/02/2022	11.58	Put	Bond Future	3,801.1700	3.8012	3,829.0600	3.8291	0.734	0	0	0
2021/05/28	2040	03/02/2022	11.59	Call	Bond Future	6,328.2700	6.3283	6,260.4700	6.2605	(1.071)	0	0	0
2021/05/28	2040	03/02/2022	11.57	Put	Bond Future	3,826.2700	3.8263	3,854.3400	3.8543	0.734	0	0	0
2021/05/28	2040	03/02/2022			Bond Future	11.1960	83.3469	11.2104	83.2514	0.129	0.0000	0.0000	0
2021/05/28	2040	03/02/2022	11.58	Call	Bond Future	6,290.0000	6.2900	6,222.3800	6.2224	(1.075)	0	0	0
2021/05/28	2040	03/02/2022	11.59	Put	Bond Future	3,776.2300	3.7762	3,803.9400	3.8039	0.734	0	0	0
2021/05/28	2040	03/02/2022	11.57	Call	Bond Future	6,251.8100	6.2518	6,184.3700	6.1844	(1.079)	0	0	0
2021/05/28	2040	05/05/2022	11.91	Put	Bond Future	4,154.9300	4.1549	4,183.6100	4.1836	0.690	0	0	0
2021/05/28	2040	05/05/2022	11.92	Call	Bond Future	7,396.1600	7.3962	7,327.9000	7.3279	(0.923)	0	0	0
2021/05/28	2040	05/05/2022	11.92	Put	Bond Future	4,132.1800	4.1322	4,160.7100	4.1607	0.690	0	0	0
2021/05/28	2040	05/05/2022			Bond Future	11.3977	84.3423	11.4127	84.2455	0.132	0.0000	0.0000	0
2021/05/28	2040	05/05/2022	11.91	Call	Bond Future	7,358.3800	7.3584	7,290.2700	7.2903	(0.926)	0	0	0
2021/05/28	2040	05/05/2022	11.90	Call	Bond Future	7,320.6600	7.3207	7,252.7000	7.2527	(0.928)	0	0	0
2021/05/28	2040	05/05/2022	11.90	Put	Bond Future	4,177.8200	4.1778	4,206.6500	4.2067	0.690	0	0	0
2021/05/28	2044	05/08/2021	12.60	Put	Bond Future	258.8100	0.2588	257.5100	0.2575	(0.502)	0	0	0
2021/05/28	2044	05/08/2021	12.61	Call	Bond Future	11,368.4800	11.3685	11,272.1000	11.2721	(0.848)	0	0	0
2021/05/28	2044	05/08/2021	12.61	Put	Bond Future	254.2500	0.2543	252.9400	0.2529	(0.515)	0	0	0
2021/05/28	2044	05/08/2021			Bond Future	10.8476	82.7190	10.8610	82.6239	0.123	0.0000	0.0000	60,564
2021/05/28	2044	05/08/2021	12.60	Call	Bond Future	11,317.3500	11.3173	11,220.9800	11.2210	(0.852)	0	0	0
2021/05/28	2044	05/08/2021	12.59	Call	Bond Future	11,266.2200	11.2662	11,169.8600	11.1699	(0.855)	0	0	0
2021/05/28	2044	05/08/2021	12.59	Put	Bond Future	263.4500	0.2634	262.1600	0.2622	(0.490)	0	0	0
2021/05/28	2044	04/11/2021	12.91	Call	Bond Future	12,333.6400	12.3336	12,242.1300	12.2421	(0.742)	0	0	0
2021/05/28	2044	04/11/2021	12.91	Put	Bond Future	836.7000	0.8367	841.6100	0.8416	0.587	0	0	0
2021/05/28	2044	04/11/2021			Bond Future	11.0247	83.6395	11.0386	83.5431	0.126	0.0000	0.0000	0
2021/05/28	2044	04/11/2021	12.90	Call	Bond Future	12,289.0100	12.2890	12,197.5600	12.1976	(0.744)	0	0	0
2021/05/28	2044	04/11/2021	12.90	Put	Bond Future	845.5500	0.8456	850.5200	0.8505	0.588	0	0	0
2021/05/28	2044	04/11/2021	12.89	Call	Bond Future	12,244.3900	12.2444	12,153.0000	12.1530	(0.746)	0	0	0
2021/05/28	2044	04/11/2021	12.89	Put	Bond Future	854.4800	0.8545	859.5100	0.8595	0.589	0	0	0
2021/05/28	2044	03/02/2022	11.60	Call	Bond Future	6,390.6800	6.3907	6,321.3100	6.3213	(1.085)	0	0	0
2021/05/28	2044	03/02/2022	11.60	Put	Bond Future	3,832.7800	3.8328	3,861.1800	3.8612	0.741	0	0	0
2021/05/28	2044	03/02/2022	11.59	Call	Bond Future	6,352.3200	6.3523	6,283.1300	6.2831	(1.089)	0	0	0
2021/05/28	2044	03/02/2022	11.59	Put	Bond Future	3,858.3200	3.8583	3,886.9000	3.8869	0.741	0	0	0
2021/05/28	2044	03/02/2022			Bond Future	11.2103	80.2382	11.2248	80.1405	0.129	0.0000	0.0000	0
2021/05/28	2044	03/02/2022	11.61	Call	Bond Future	6,429.3700	6.4294	6,359.8200	6.3598	(1.082)	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
2021/05/28	2044	03/02/2022	11.61	Put	Bond Future	3,807.6600	3.8077	3,835.8800	3.8359	0.741	0	0	0
2021/05/28	2044	05/05/2022	11.92	Call	Bond Future	7,467.5800	7.4676	7,397.7100	7.3977	(0.936)	0	0	0
2021/05/28	2044	05/05/2022	11.92	Put	Bond Future	4,187.9400	4.1879	4,217.1200	4.2171	0.697	0	0	0
2021/05/28	2044	05/05/2022	11.91	Call	Bond Future	7,429.8000	7.4298	7,360.0800	7.3601	(0.938)	0	0	0
2021/05/28	2044	05/05/2022	11.91	Put	Bond Future	4,211.2400	4.2112	4,240.5700	4.2406	0.696	0	0	0
2021/05/28	2044	05/05/2022			Bond Future	11.4017	81.1965	11.4168	81.0974	0.133	0.0000	0.0000	0
2021/05/28	2044	05/05/2022	11.93	Call	Bond Future	7,505.7100	7.5057	7,435.6800	7.4357	(0.933)	0	0	0
2021/05/28	2044	05/05/2022	11.93	Put	Bond Future	4,165.0800	4.1651	4,194.1000	4.1941	0.697	0	0	0
2021/05/28	2046	05/08/2021			Bond Future	111.6367	111.6367	111.6609	111.6609	0.022	0.0000	0.0000	18,098
2021/05/28	2046	04/11/2021			Bond Future	111.0964	111.0964	111.1205	111.1205	0.022	0.0000	0.0000	0
2021/05/28	2046	03/02/2022			Bond Future	112.4220	112.4220	112.4460	112.4460	0.021	0.0000	0.0000	0
2021/05/28	2046	05/05/2022			Bond Future	111.9419	111.9419	111.9660	111.9660	0.022	0.0000	0.0000	0
2021/05/28	2050	05/08/2021			Bond Future	112.7005	112.7005	115.0156	115.0156	2.054	0.0000	0.0000	11,209
2021/05/28	2050	04/11/2021			Bond Future	113.9807	113.9807	116.3218	116.3218	2.054	0.0000	0.0000	0
2021/05/28	2050	03/02/2022			Bond Future	113.3917	113.3917	115.7603	115.7603	2.089	0.0000	0.0000	0
2021/05/28	2050	05/05/2022			Bond Future	114.7704	114.7704	117.1676	117.1676	2.089	0.0000	0.0000	0
2021/05/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	AL37	05/08/2021			Index Future	793.4460	793.4460	793.5150	793.5150	0.009	0.0000	0.0000	0
2021/05/28	AL37	04/11/2021			Index Future	802.3580	802.3580	802.4240	802.4240	0.008	0.0000	0.0000	0
2021/05/28	AL37	03/02/2022			Index Future	811.7350	811.7350	811.8000	811.8000	0.008	0.0000	0.0000	0
2021/05/28	AL37	05/05/2022			Index Future	821.4100	821.4100	821.4750	821.4750	0.008	0.0000	0.0000	0
2021/05/28	AL7T	05/08/2021			Index Future	901.1980	901.1980	900.4100	900.4100	(0.087)	0.0000	0.0000	0
2021/05/28	AL7T	04/11/2021			Index Future	911.3200	911.3200	910.5200	910.5200	(0.088)	0.0000	0.0000	0
2021/05/28	AL7T	03/02/2022			Index Future	921.9710	921.9710	921.1590	921.1590	(0.088)	0.0000	0.0000	0
2021/05/28	AL7T	05/05/2022			Index Future	932.9600	932.9600	932.1380	932.1380	(0.088)	0.0000	0.0000	0
2021/05/28	ALBI	05/08/2021			Index Future	792.4510	792.4510	791.8790	791.8790	(0.072)	0.0000	0.0000	134
2021/05/28	ALBI	04/11/2021			Index Future	801.3520	801.3520	800.7700	800.7700	(0.073)	0.0000	0.0000	0
2021/05/28	ALBI	03/02/2022			Index Future	810.7170	810.7170	810.1260	810.1260	(0.073)	0.0000	0.0000	0
2021/05/28	ALBI	05/05/2022			Index Future	820.3800	820.3800	819.7820	819.7820	(0.073)	0.0000	0.0000	0
2021/05/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/28	ES33	05/08/2021			Bond Future	11.3083	78.2464	11.3212	78.1777	0.114	0.0000	0.0000	350
2021/05/28	ES33	04/11/2021			Bond Future	11.5428	75.3597	11.5563	75.2899	0.117	0.0000	0.0000	0
2021/05/28	ES33	03/02/2022			Bond Future	11.7900	76.2594	11.8041	76.1886	0.120	0.0000	0.0000	0
2021/05/28	ES33	05/05/2022			Bond Future	12.0413	73.4094	12.0561	73.3376	0.122	0.0000	0.0000	0
2021/05/28	ES42	05/08/2021			Bond Future	11.8487	76.8231	11.8618	76.7449	0.110	0.0000	0.0000	4,779
2021/05/28	ES42	04/11/2021			Bond Future	12.0726	73.4378	12.0862	73.3584	0.113	0.0000	0.0000	0
2021/05/28	ES42	03/02/2022			Bond Future	12.3006	74.3151	12.3149	74.2346	0.116	0.0000	0.0000	0
2021/05/28	ES42	05/05/2022			Bond Future	12.5408	70.9607	12.5557	70.8792	0.119	0.0000	0.0000	0
2021/05/28	GOVI	05/08/2021	719.14	Call	GOVI	635,290.0000	63.5290	629,630.0000	62.9630	(0.891)	0	0	0
2021/05/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	05/08/2021	719.13	Call	GOVI	635,390.0000	63.5390	629,730.0000	62.9730	(0.891)	0	0	0
2021/05/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	05/08/2021			GOVI	782.6690	782.6690	782.1030	782.1030	(0.072)	0.0000	0.0000	988
2021/05/28	GOVI	05/08/2021	719.15	Call	GOVI	635,190.0000	63.5190	629,530.0000	62.9530	(0.891)	0	0	0
2021/05/28	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	04/11/2021	728.41	Call	GOVI	630,490.0000	63.0490	624,750.0000	62.4750	(0.910)	0	0	0
2021/05/28	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	04/11/2021	728.40	Call	GOVI	630,590.0000	63.0590	624,850.0000	62.4850	(0.910)	0	0	0
2021/05/28	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	04/11/2021			GOVI	791.4590	791.4590	790.8850	790.8850	(0.073)	0.0000	0.0000	0
2021/05/28	GOVI	04/11/2021	728.42	Call	GOVI	630,390.0000	63.0390	624,650.0000	62.4650	(0.911)	0	0	0
2021/05/28	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	03/02/2022	792.76	Call	GOVI	79,490.0000	7.9490	73,660.0000	7.3660	(7.334)	0	0	0
2021/05/28	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	03/02/2022			GOVI	800.7090	800.7090	800.1260	800.1260	(0.073)	0.0000	0.0000	0
2021/05/28	GOVI	03/02/2022	792.75	Call	GOVI	79,590.0000	7.9590	73,760.0000	7.3760	(7.325)	0	0	0
2021/05/28	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	03/02/2022	792.74	Call	GOVI	79,690.0000	7.9690	73,860.0000	7.3860	(7.316)	0	0	0
2021/05/28	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	05/05/2022	788.25	Call	GOVI	220,030.0000	22.0030	214,120.0000	21.4120	(2.686)	0	0	0
2021/05/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	05/05/2022			GOVI	810.2530	810.2530	809.6620	809.6620	(0.073)	0.0000	0.0000	0
2021/05/28	GOVI	05/05/2022	788.24	Call	GOVI	220,130.0000	22.0130	214,220.0000	21.4220	(2.685)	0	0	0
2021/05/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GOVI	05/05/2022	788.23	Call	GOVI	220,230.0000	22.0230	214,320.0000	21.4320	(2.684)	0	0	0
2021/05/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/28	IGOV	05/08/2021			Index Future	294.0540	294.0540	295.6140	295.6140	0.531	0.0000	0.0000	576
2021/05/28	IGOV	04/11/2021			Index Future	297.4290	297.4290	299.0050	299.0050	0.530	0.0000	0.0000	16
2021/05/28	IGOV	03/02/2022			Index Future	300.9760	300.9760	302.5710	302.5710	0.530	0.0000	0.0000	0
2021/05/28	IGOV	05/05/2022			Index Future	304.6340	304.6340	306.2470	306.2470	0.529	0.0000	0.0000	0
2021/05/28	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/28	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/28	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/28	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1500	90.1500	0.011	0.0000	0.0000	0
2021/05/28	IS05	21/06/2022			Interest Rate Swap	90.3300	90.3300	90.3400	90.3400	0.011	0.0000	0.0000	0
2021/05/28	IS05	20/09/2022			Interest Rate Swap	93.5500	93.5500	93.5600	93.5600	0.011	0.0000	0.0000	0
2021/05/28	IS05	20/12/2022			Interest Rate Swap	94.1400	94.1400	94.1500	94.1500	0.011	0.0000	0.0000	0
2021/05/28	IS05	22/03/2023			Interest Rate Swap	86.6400	86.6400	86.6600	86.6600	0.023	0.0000	0.0000	0
2021/05/28	IS05	20/06/2023			Interest Rate Swap	92.3100	92.3100	92.3200	92.3200	0.011	0.0000	0.0000	0
2021/05/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/28	IS10	17/12/2025			Interest Rate Swap	80.8300	80.8300	80.7900	80.7900	(0.049)	0.0000	0.0000	0
2021/05/28	IS10	16/03/2026			Interest Rate Swap	77.4300	77.4300	77.3700	77.3700	(0.077)	0.0000	0.0000	0
2021/05/28	IS10	15/06/2026			Interest Rate Swap	75.9000	75.9000	75.8300	75.8300	(0.092)	0.0000	0.0000	0
2021/05/28	IS10	21/09/2026			Interest Rate Swap	77.9700	77.9700	77.9000	77.9000	(0.090)	0.0000	0.0000	0
2021/05/28	IS10	21/12/2026			Interest Rate Swap	82.0100	82.0100	81.9400	81.9400	(0.085)	0.0000	0.0000	0
2021/05/28	IS10	15/03/2027			Interest Rate Swap	80.5400	80.5400	80.4600	80.4600	(0.099)	0.0000	0.0000	0
2021/05/28	IS10	21/06/2027			Interest Rate Swap	82.6300	82.6300	82.5600	82.5600	(0.085)	0.0000	0.0000	0
2021/05/28	IS10	20/09/2027			Interest Rate Swap	88.4400	88.4400	88.3600	88.3600	(0.090)	0.0000	0.0000	0
2021/05/28	IS10	20/12/2027			Interest Rate Swap	88.8500	88.8500	88.7700	88.7700	(0.090)	0.0000	0.0000	0
2021/05/28	IS10	22/03/2028			Interest Rate Swap	81.8800	81.8800	81.8000	81.8000	(0.098)	0.0000	0.0000	0
2021/05/28	IS10	20/06/2028			Interest Rate Swap	89.6800	89.6800	89.6000	89.6000	(0.089)	0.0000	0.0000	0
2021/05/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/28	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/05/28	JBAF	21/07/2021			Jibar Tradeable Future	3.7450	96.2550	3.7450	96.2550	0.000	0.0000	0.0000	0
2021/05/28	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/05/28	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.7950	96.2050	(0.263)	0.0000	0.0000	30,000
2021/05/28	JBAF	20/10/2021			Jibar Tradeable Future	3.8900	96.1100	3.8900	96.1100	0.000	0.0000	0.0000	0
2021/05/28	JBAF	17/11/2021			Jibar Tradeable Future	3.9200	96.0800	3.9200	96.0800	0.000	0.0000	0.0000	0
2021/05/28	JBAF	15/12/2021			Jibar Tradeable Future	4.0600	95.9400	4.0600	95.9400	0.000	0.0000	0.0000	0
2021/05/28	JBAF	16/03/2022			Jibar Tradeable Future	4.3050	95.6950	4.3150	95.6850	0.232	0.0000	0.0000	0
2021/05/28	JBAF	15/06/2022			Jibar Tradeable Future	4.6400	95.3600	4.6500	95.3500	0.216	0.0000	0.0000	471
2021/05/28	JBAF	21/09/2022			Jibar Tradeable Future	4.8700	95.1300	4.8800	95.1200	0.205	0.0000	0.0000	0
2021/05/28	JBAF	21/12/2022			Jibar Tradeable Future	5.1950	94.8050	5.2050	94.7950	0.192	0.0000	0.0000	0
2021/05/28	JBAF	15/03/2023			Jibar Tradeable Future	5.4250	94.5750	5.4250	94.5750	0.000	0.0000	0.0000	0
2021/05/28	R023	05/08/2021	5.30	Call	Bond Future	520.0400	0.5200	494.3600	0.4944	(4.938)	0	0	0
2021/05/28	R023	05/08/2021	5.30	Put	Bond Future	91.8000	0.0918	98.5800	0.0986	7.386	0	0	0
2021/05/28	R023	05/08/2021	5.29	Call	Bond Future	507.8200	0.5078	482.3600	0.4824	(5.014)	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
2021/05/28	R023	05/08/2021	5.29	Put	Bond Future	94.6900	0.0947	101.6900	0.1017	7.393	0	0	0
2021/05/28	R023	05/08/2021			Bond Future	5.0172	107.4869	5.0386	107.4545	0.426	0.0000	0.0000	15,432
2021/05/28	R023	05/08/2021	5.31	Call	Bond Future	532.3300	0.5323	506.4500	0.5065	(4.862)	0	0	0
2021/05/28	R023	05/08/2021	5.31	Put	Bond Future	88.9900	0.0890	95.5700	0.0956	7.394	0	0	0
2021/05/28	R023	04/11/2021	4.91	Call	Bond Future	232.7800	0.2328	219.2800	0.2193	(5.799)	0	0	0
2021/05/28	R023	04/11/2021	4.91	Put	Bond Future	498.4500	0.4984	518.1800	0.5182	3.958	0	0	0
2021/05/28	R023	04/11/2021	4.90	Call	Bond Future	227.4100	0.2274	214.1200	0.2141	(5.844)	0	0	0
2021/05/28	R023	04/11/2021	4.90	Put	Bond Future	505.9200	0.5059	525.8600	0.5259	3.941	0	0	0
2021/05/28	R023	04/11/2021			Bond Future	5.1173	104.7741	5.1432	104.7408	0.508	0.0000	0.0000	0
2021/05/28	R023	04/11/2021	4.92	Call	Bond Future	238.4800	0.2385	224.7800	0.2248	(5.745)	0	0	0
2021/05/28	R023	04/11/2021	4.92	Put	Bond Future	491.3100	0.4913	510.8400	0.5108	3.975	0	0	0
2021/05/28	R023	03/02/2022	5.08	Call	Bond Future	302.4200	0.3024	287.1200	0.2871	(5.059)	0	0	0
2021/05/28	R023	03/02/2022	5.08	Put	Bond Future	455.0300	0.4550	473.6100	0.4736	4.083	0	0	0
2021/05/28	R023	03/02/2022			Bond Future	5.2274	105.9994	5.2602	105.9655	0.627	0.0000	0.0000	0
2021/05/28	R023	03/02/2022	5.07	Call	Bond Future	297.2500	0.2973	282.1100	0.2821	(5.093)	0	0	0
2021/05/28	R023	03/02/2022	5.07	Put	Bond Future	460.2300	0.4602	478.9700	0.4790	4.072	0	0	0
2021/05/28	R023	03/02/2022	5.06	Call	Bond Future	292.4800	0.2925	277.5000	0.2775	(5.122)	0	0	0
2021/05/28	R023	03/02/2022	5.06	Put	Bond Future	465.8200	0.4658	484.7200	0.4847	4.057	0	0	0
2021/05/28	R023	05/05/2022	6.31	Call	Bond Future	900.6900	0.9007	874.0100	0.8740	(2.962)	0	0	0
2021/05/28	R023	05/05/2022	6.31	Put	Bond Future	144.3600	0.1444	152.0900	0.1521	5.355	0	0	0
2021/05/28	R023	05/05/2022			Bond Future	5.3514	103.3533	5.3948	103.3189	0.810	0.0000	0.0000	0
2021/05/28	R023	05/05/2022	6.30	Call	Bond Future	894.7100	0.8947	868.1200	0.8681	(2.972)	0	0	0
2021/05/28	R023	05/05/2022	6.30	Put	Bond Future	146.2200	0.1462	154.0400	0.1540	5.348	0	0	0
2021/05/28	R023	05/05/2022	6.29	Call	Bond Future	888.7500	0.8888	862.2300	0.8622	(2.984)	0	0	0
2021/05/28	R023	05/05/2022	6.29	Put	Bond Future	148.1100	0.1481	156.0000	0.1560	5.327	0	0	0
2021/05/28	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	R035	05/08/2021	5.31	Put	Bond Future	45,241.9500	45.2419	45,329.2500	45.3293	0.193	0	0	0
2021/05/28	R035	05/08/2021	11.37	Call	Bond Future	6,779.2300	6.7792	6,694.2000	6.6942	(1.254)	0	0	0
2021/05/28	R035	05/08/2021	11.37	Put	Bond Future	831.5900	0.8316	833.8600	0.8339	0.273	0	0	100
2021/05/28	R035	05/08/2021			Bond Future	10.4216	92.8487	10.4348	92.7614	0.127	0.0000	0.0000	81,672
2021/05/28	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	R035	05/08/2021	5.30	Put	Bond Future	45,358.5300	45.3585	45,445.8300	45.4458	0.192	0	0	0
2021/05/28	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/28	R035	05/08/2021	5.29	Put	Bond Future	45,475.2400	45.4752	45,562.5400	45.5625	0.192	0	0	0
2021/05/28	R035	05/08/2021	10.77	Call	Bond Future	4,039.4000	4.0394	3,964.7200	3.9647	(1.849)	0	0	0
2021/05/28	R035	05/08/2021	10.77	Put	Bond Future	1,784.4200	1.7844	1,797.0400	1.7970	0.707	0	0	100
2021/05/28	R035	05/08/2021	10.02	Put	Bond Future	4,260.6900	4.2607	4,299.2700	4.2993	0.905	0	0	0
2021/05/28	R035	05/08/2021	10.02	Call	Bond Future	1,555.2900	1.5553	1,506.5700	1.5066	(3.133)	0	0	100
2021/05/28	R035	04/11/2021	11.20	Put	Bond Future	2,560.5900	2.5606	2,578.9400	2.5789	0.717	0	0	350
2021/05/28	R035	04/11/2021	10.60	Call	Bond Future	3,960.5400	3.9605	3,902.3300	3.9023	(1.470)	0	0	0
2021/05/28	R035	04/11/2021	10.60	Put	Bond Future	4,087.2000	4.0872	4,117.6400	4.1176	0.745	0	0	350
2021/05/28	R035	04/11/2021	10.11	Put	Bond Future	5,886.7000	5.8867	5,929.3300	5.9293	0.724	0	0	0
2021/05/28	R035	04/11/2021	10.11	Call	Bond Future	2,529.8500	2.5299	2,483.8300	2.4838	(1.819)	0	0	350
2021/05/28	R035	04/11/2021	10.12	Put	Bond Future	5,845.2100	5.8452	5,887.5700	5.8876	0.725	0	0	0
2021/05/28	R035	04/11/2021	10.12	Call	Bond Future	2,555.9700	2.5560	2,509.6800	2.5097	(1.811)	0	0	400
2021/05/28	R035	04/11/2021	10.62	Put	Bond Future	4,024.0900	4.0241	4,054.0700	4.0541	0.745	0	0	0
2021/05/28	R035	04/11/2021	10.62	Call	Bond Future	4,025.7600	4.0258	3,967.0900	3.9671	(1.457)	0	0	400

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
2021/05/28	R035	04/11/2021	11.75	Put	Bond Future	1,596.9900		1.5970	1,607.6500	1.6076	0.668	0	0	782
2021/05/28	R035	04/11/2021	11.08	Call	Bond Future	5,690.8500		5.6909	5,622.6600	5.6227	(1.198)	0	0	0
2021/05/28	R035	04/11/2021	11.08	Put	Bond Future	2,810.8300		2.8108	2,831.2900	2.8313	0.728	0	0	782
2021/05/28	R035	04/11/2021	10.23	Put	Bond Future	5,401.7600		5.4018	5,441.2500	5.4413	0.731	0	0	0
2021/05/28	R035	04/11/2021	12.53	Call	Bond Future	11,803.5700		11.8036	11,719.0400	11.7190	(0.716)	0	0	0
2021/05/28	R035	04/11/2021	12.53	Put	Bond Future	700.9700		0.7010	705.0900	0.7051	0.588	0	0	0
2021/05/28	R035	04/11/2021			Bond Future	10.6197		89.4059	10.6336	89.3172	0.130	0.0000	0.0000	0
2021/05/28	R035	04/11/2021	11.20	Call	Bond Future	6,168.9600		6.1690	6,098.6600	6.0987	(1.140)	0	0	0
2021/05/28	R035	04/11/2021	13.82	Call	Bond Future	17,601.7100		17.6017	17,513.4800	17.5135	(0.501)	0	0	0
2021/05/28	R035	04/11/2021	13.82	Put	Bond Future	140.2900		0.1403	140.7100	0.1407	0.299	0	0	400
2021/05/28	R035	04/11/2021	11.75	Call	Bond Future	8,429.7000		8.4297	8,351.7100	8.3517	(0.925)	0	0	0
2021/05/28	R035	04/11/2021	10.23	Call	Bond Future	2,851.5300		2.8515	2,802.3700	2.8024	(1.724)	0	0	782
2021/05/28	R035	04/11/2021	12.52	Call	Bond Future	11,758.9000		11.7589	11,674.4400	11.6744	(0.718)	0	0	0
2021/05/28	R035	04/11/2021	12.52	Put	Bond Future	708.9100		0.7089	713.1000	0.7131	0.591	0	0	0
2021/05/28	R035	04/11/2021	12.51	Call	Bond Future	11,714.2600		11.7143	11,629.8500	11.6298	(0.721)	0	0	0
2021/05/28	R035	04/11/2021	12.51	Put	Bond Future	716.9400		0.7169	721.1800	0.7212	0.591	0	0	0
2021/05/28	R035	03/02/2022	11.05	Put	Bond Future	3,986.5600		3.9866	4,016.0000	4.0160	0.738	0	0	1,600
2021/05/28	R035	03/02/2022	10.35	Put	Bond Future	6,258.3500		6.2584	6,301.9500	6.3020	0.697	0	0	0
2021/05/28	R035	03/02/2022	10.35	Call	Bond Future	3,208.3300		3.2083	3,162.0600	3.1621	(1.442)	0	0	1,600
2021/05/28	R035	03/02/2022	11.28	Call	Bond Future	6,181.4800		6.1815	6,117.0400	6.1170	(1.042)	0	0	0
2021/05/28	R035	03/02/2022	11.28	Put	Bond Future	3,432.9900		3.4330	3,458.4200	3.4584	0.741	0	0	200
2021/05/28	R035	03/02/2022	10.26	Put	Bond Future	6,612.8700		6.6129	6,658.4600	6.6585	0.689	0	0	0
2021/05/28	R035	03/02/2022	10.26	Call	Bond Future	2,971.4000		2.9714	2,927.1200	2.9271	(1.490)	0	0	200
2021/05/28	R035	03/02/2022	11.73	Call	Bond Future	7,942.6100		7.9426	7,871.5100	7.8715	(0.895)	0	0	0
2021/05/28	R035	03/02/2022	11.73	Put	Bond Future	2,581.7800		2.5818	2,600.5500	2.6006	0.727	0	0	280
2021/05/28	R035	03/02/2022	11.03	Call	Bond Future	5,282.5300		5.2825	5,222.4600	5.2225	(1.137)	0	0	0
2021/05/28	R035	03/02/2022	11.39	Call	Bond Future	6,597.7600		6.5978	6,531.5400	6.5315	(1.004)	0	0	0
2021/05/28	R035	03/02/2022	11.39	Put	Bond Future	3,199.5300		3.1995	3,223.1800	3.2232	0.739	0	0	683
2021/05/28	R035	03/02/2022	10.65	Call	Bond Future	4,063.1500		4.0631	4,010.4900	4.0105	(1.296)	0	0	0
2021/05/28	R035	03/02/2022	11.23	Call	Bond Future	5,996.3100		5.9963	5,932.7000	5.9327	(1.061)	0	0	0
2021/05/28	R035	03/02/2022	11.23	Put	Bond Future	3,545.5900		3.5456	3,571.8500	3.5719	0.741	0	0	0
2021/05/28	R035	03/02/2022	11.22	Call	Bond Future	5,959.6200		5.9596	5,896.1800	5.8962	(1.064)	0	0	0
2021/05/28	R035	03/02/2022	11.22	Put	Bond Future	3,568.6400		3.5686	3,595.0700	3.5951	0.741	0	0	0
2021/05/28	R035	03/02/2022			Bond Future	10.8280		90.4517	10.8424	90.3618	0.133	0.0000	0.0000	0
2021/05/28	R035	03/02/2022	11.05	Call	Bond Future	5,352.5100		5.3525	5,292.0800	5.2921	(1.129)	0	0	0
2021/05/28	R035	03/02/2022	11.88	Call	Bond Future	8,507.5900		8.5076	8,434.5800	8.4346	(0.858)	0	0	0
2021/05/28	R035	03/02/2022	11.88	Put	Bond Future	2,302.3600		2.3024	2,319.2200	2.3192	0.732	0	0	1,800
2021/05/28	R035	03/02/2022	11.03	Put	Bond Future	4,038.3600		4.0384	4,068.1600	4.0682	0.738	0	0	280
2021/05/28	R035	03/02/2022	10.10	Put	Bond Future	7,279.5800		7.2796	7,328.7700	7.3288	0.676	0	0	0
2021/05/28	R035	03/02/2022	10.10	Call	Bond Future	2,572.8200		2.5728	2,532.1400	2.5321	(1.581)	0	0	280
2021/05/28	R035	03/02/2022	10.65	Put	Bond Future	5,181.2600		5.1813	5,218.4700	5.2185	0.718	0	0	683
2021/05/28	R035	03/02/2022	9.70	Put	Bond Future	9,179.2700		9.1793	9,237.4200	9.2374	0.633	0	0	0
2021/05/28	R035	03/02/2022	9.70	Call	Bond Future	1,729.7400		1.7297	1,698.0200	1.6980	(1.834)	0	0	683
2021/05/28	R035	03/02/2022	11.24	Call	Bond Future	6,032.7800		6.0328	5,969.0100	5.9690	(1.057)	0	0	0
2021/05/28	R035	03/02/2022	11.24	Put	Bond Future	3,522.3900		3.5224	3,548.4900	3.5485	0.741	0	0	0
2021/05/28	R035	05/05/2022	11.64	Call	Bond Future	7,156.2600		7.1563	7,091.1600	7.0912	(0.910)	0	0	0
2021/05/28	R035	05/05/2022	11.64	Put	Bond Future	3,609.5100		3.6095	3,635.4400	3.6354	0.718	0	0	0
2021/05/28	R035	05/05/2022	11.63	Call	Bond Future	7,119.6200		7.1196	7,054.6600	7.0547	(0.912)	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
2021/05/28	R035	05/05/2022	11.63	Put	Bond Future	3,629.8000	3.6298	3,655.8700	3.6559	0.718	0	0	0
2021/05/28	R035	05/05/2022			Bond Future	11.0355	87.0528	11.0506	86.9618	0.136	0.0000	0.0000	0
2021/05/28	R035	05/05/2022	11.65	Call	Bond Future	7,192.9600	7.1930	7,127.7200	7.1277	(0.907)	0	0	0
2021/05/28	R035	05/05/2022	11.65	Put	Bond Future	3,589.3400	3.5893	3,615.1300	3.6151	0.719	0	0	0
2021/05/28	R186	05/08/2021	8.62	Call	Bond Future	5,364.7600	5.3648	5,369.0400	5.3690	0.080	0	0	0
2021/05/28	R186	05/08/2021	8.62	Put	Bond Future	179.3900	0.1794	173.6500	0.1736	(3.200)	0	0	0
2021/05/28	R186	05/08/2021	8.61	Call	Bond Future	5,324.8600	5.3249	5,329.0400	5.3290	0.078	0	0	0
2021/05/28	R186	05/08/2021	8.61	Put	Bond Future	183.8300	0.1838	177.9900	0.1780	(3.177)	0	0	0
2021/05/28	R186	05/08/2021			Bond Future	7.4841	114.5630	7.4820	114.5730	(0.028)	0.0000	0.0000	91,855
2021/05/28	R186	05/08/2021	8.63	Call	Bond Future	5,404.7100	5.4047	5,409.0800	5.4091	0.081	0	0	0
2021/05/28	R186	05/08/2021	8.63	Put	Bond Future	175.0400	0.1750	169.3900	0.1694	(3.228)	0	0	0
2021/05/28	R186	04/11/2021	7.77	Call	Bond Future	2,405.7200	2.4057	2,404.2700	2.4043	(0.060)	0	0	0
2021/05/28	R186	04/11/2021	8.10	Call	Bond Future	3,292.7700	3.2928	3,292.5700	3.2926	(0.006)	0	0	0
2021/05/28	R186	04/11/2021	8.10	Put	Bond Future	1,372.1200	1.3721	1,362.2600	1.3623	(0.719)	0	0	0
2021/05/28	R186	04/11/2021	8.09	Call	Bond Future	3,263.6800	3.2637	3,263.4400	3.2634	(0.007)	0	0	0
2021/05/28	R186	04/11/2021	8.09	Put	Bond Future	1,386.7700	1.3868	1,376.8700	1.3769	(0.714)	0	0	0
2021/05/28	R186	04/11/2021			Bond Future	7.6656	115.8368	7.6634	115.8465	(0.028)	0.0000	0.0000	0
2021/05/28	R186	04/11/2021	7.77	Put	Bond Future	1,940.2800	1.9403	1,929.1700	1.9292	(0.573)	0	0	15,177
2021/05/28	R186	04/11/2021	8.77	Call	Bond Future	5,419.3600	5.4194	5,422.3400	5.4223	0.055	0	0	0
2021/05/28	R186	04/11/2021	8.77	Put	Bond Future	616.8600	0.6169	610.1800	0.6102	(1.083)	0	0	15,177
2021/05/28	R186	04/11/2021	8.11	Call	Bond Future	3,321.9700	3.3220	3,321.8100	3.3218	(0.005)	0	0	0
2021/05/28	R186	04/11/2021	8.11	Put	Bond Future	1,357.5900	1.3576	1,347.7700	1.3478	(0.723)	0	0	0
2021/05/28	R186	03/02/2022	7.30	Call	Bond Future	1,432.2800	1.4323	1,431.1800	1.4312	(0.077)	0	0	0
2021/05/28	R186	03/02/2022	7.30	Put	Bond Future	3,827.8300	3.8278	3,817.2300	3.8172	(0.277)	0	0	0
2021/05/28	R186	03/02/2022			Bond Future	7.8577	111.9089	7.8554	111.9184	(0.029)	0.0000	0.0000	0
2021/05/28	R186	03/02/2022	7.29	Call	Bond Future	1,416.5700	1.4166	1,415.4600	1.4155	(0.078)	0	0	0
2021/05/28	R186	03/02/2022	7.29	Put	Bond Future	3,855.6700	3.8557	3,845.0600	3.8451	(0.275)	0	0	0
2021/05/28	R186	03/02/2022	7.28	Call	Bond Future	1,400.9800	1.4010	1,399.8600	1.3999	(0.080)	0	0	0
2021/05/28	R186	03/02/2022	7.28	Put	Bond Future	3,883.6400	3.8836	3,873.0200	3.8730	(0.273)	0	0	0
2021/05/28	R186	05/05/2022	8.32	Call	Bond Future	3,302.4400	3.3024	3,303.8400	3.3038	0.042	0	0	0
2021/05/28	R186	05/05/2022	8.32	Put	Bond Future	2,293.1700	2.2932	2,285.1100	2.2851	(0.351)	0	0	0
2021/05/28	R186	05/05/2022			Bond Future	8.0667	113.2444	8.0643	113.2539	(0.029)	0.0000	0.0000	0
2021/05/28	R186	05/05/2022	8.31	Call	Bond Future	3,278.7100	3.2787	3,280.0900	3.2801	0.042	0	0	0
2021/05/28	R186	05/05/2022	8.31	Put	Bond Future	2,309.0600	2.3091	2,300.9800	2.3010	(0.350)	0	0	0
2021/05/28	R186	05/05/2022	8.30	Call	Bond Future	3,255.4900	3.2555	3,256.8500	3.2569	0.042	0	0	0
2021/05/28	R186	05/05/2022	8.30	Put	Bond Future	2,325.4800	2.3255	2,317.3800	2.3174	(0.348)	0	0	0
2021/05/28	R197	05/08/2021			Bond Future	320.4301	320.4301	320.8566	320.8566	0.133	0.0000	0.0000	1,751
2021/05/28	R197	04/11/2021			Bond Future	324.0696	324.0696	324.4998	324.4998	0.133	0.0000	0.0000	0
2021/05/28	R197	03/02/2022			Bond Future	319.8304	319.8304	320.2650	320.2650	0.136	0.0000	0.0000	0
2021/05/28	R197	05/05/2022			Bond Future	323.7193	323.7193	324.1587	324.1587	0.136	0.0000	0.0000	0
2021/05/28	R202	05/08/2021			Bond Future	237.1116	237.1116	238.1159	238.1159	0.424	0.0000	0.0000	9,461
2021/05/28	R202	04/11/2021			Bond Future	239.8049	239.8049	240.8195	240.8195	0.423	0.0000	0.0000	0
2021/05/28	R202	03/02/2022			Bond Future	238.3604	238.3604	239.3865	239.3865	0.430	0.0000	0.0000	0
2021/05/28	R202	05/05/2022			Bond Future	241.2582	241.2582	242.2965	242.2965	0.430	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
2021/05/28	R209	05/08/2021	11.81	Call	Bond Future	8,287.2500	8.2873	8,208.6100	8.2086	(0.949)	0	0	0
2021/05/28	R209	05/08/2021	11.81	Put	Bond Future	336.9200	0.3369	336.1200	0.3361	(0.237)	0	0	0
2021/05/28	R209	05/08/2021			Bond Future	10.3124	71.9038	10.3259	71.8259	0.131	0.0000	0.0000	28,547
2021/05/28	R209	05/08/2021	11.80	Call	Bond Future	8,244.3800	8.2444	8,165.7700	8.1658	(0.953)	0	0	0
2021/05/28	R209	05/08/2021	11.80	Put	Bond Future	342.6800	0.3427	341.9100	0.3419	(0.225)	0	0	0
2021/05/28	R209	05/08/2021	11.79	Call	Bond Future	8,201.5500	8.2015	8,122.9500	8.1229	(0.958)	0	0	0
2021/05/28	R209	05/08/2021	11.79	Put	Bond Future	348.5400	0.3485	347.7800	0.3478	(0.218)	0	0	0
2021/05/28	R209	04/11/2021	12.00	Call	Bond Future	8,852.2300	8.8522	8,779.3900	8.7794	(0.823)	0	0	0
2021/05/28	R209	04/11/2021	12.00	Put	Bond Future	1,001.1900	1.0012	1,007.3700	1.0074	0.617	0	0	9,000
2021/05/28	R209	04/11/2021	10.50	Call	Bond Future	3,659.1400	3.6591	3,606.1900	3.6062	(1.447)	0	0	0
2021/05/28	R209	04/11/2021	12.19	Call	Bond Future	9,564.3900	9.5644	9,490.2800	9.4903	(0.775)	0	0	0
2021/05/28	R209	04/11/2021	12.19	Put	Bond Future	821.2200	0.8212	826.1300	0.8261	0.598	0	0	0
2021/05/28	R209	04/11/2021	12.17	Call	Bond Future	9,488.9400	9.4889	9,414.9500	9.4150	(0.780)	0	0	0
2021/05/28	R209	04/11/2021			Bond Future	10.4851	69.5630	10.4991	69.4840	0.134	0.0000	0.0000	4,375
2021/05/28	R209	04/11/2021	10.50	Put	Bond Future	3,575.1600	3.5752	3,601.2300	3.6012	0.729	0	0	12,500
2021/05/28	R209	04/11/2021	9.50	Put	Bond Future	7,292.0100	7.2920	7,340.2700	7.3403	0.662	0	0	0
2021/05/28	R209	04/11/2021	9.50	Call	Bond Future	1,393.5800	1.3936	1,362.8200	1.3628	(2.207)	0	0	6,000
2021/05/28	R209	04/11/2021	12.18	Call	Bond Future	9,526.6500	9.5266	9,452.6000	9.4526	(0.777)	0	0	0
2021/05/28	R209	04/11/2021	12.18	Put	Bond Future	829.9600	0.8300	834.9300	0.8349	0.599	0	0	0
2021/05/28	R209	04/11/2021	12.17	Put	Bond Future	838.7800	0.8388	843.8100	0.8438	0.600	0	0	0
2021/05/28	R209	03/02/2022	11.03	Call	Bond Future	5,241.7000	5.2417	5,185.2400	5.1852	(1.077)	0	0	0
2021/05/28	R209	03/02/2022	11.03	Put	Bond Future	3,256.3800	3.2564	3,280.0600	3.2801	0.727	0	0	0
2021/05/28	R209	03/02/2022	11.02	Call	Bond Future	5,209.9800	5.2100	5,153.6700	5.1537	(1.081)	0	0	0
2021/05/28	R209	03/02/2022	11.02	Put	Bond Future	3,277.5400	3.2775	3,301.3700	3.3014	0.727	0	0	0
2021/05/28	R209	03/02/2022			Bond Future	10.6622	70.3769	10.6768	70.2967	0.136	0.0000	0.0000	0
2021/05/28	R209	03/02/2022	11.04	Call	Bond Future	5,273.2700	5.2733	5,216.6600	5.2167	(1.074)	0	0	0
2021/05/28	R209	03/02/2022	11.04	Put	Bond Future	3,235.1200	3.2351	3,258.6500	3.2587	0.727	0	0	0
2021/05/28	R209	05/05/2022	11.44	Call	Bond Future	6,390.7300	6.3907	6,332.5100	6.3325	(0.911)	0	0	0
2021/05/28	R209	05/05/2022	11.44	Put	Bond Future	3,290.9100	3.2909	3,313.8200	3.3138	0.696	0	0	0
2021/05/28	R209	05/05/2022	11.43	Call	Bond Future	6,358.3800	6.3584	6,300.2900	6.3003	(0.914)	0	0	0
2021/05/28	R209	05/05/2022	11.43	Put	Bond Future	3,308.8800	3.3089	3,331.9200	3.3319	0.696	0	0	0
2021/05/28	R209	05/05/2022			Bond Future	10.8440	68.0753	10.8591	67.9942	0.139	0.0000	0.0000	0
2021/05/28	R209	05/05/2022	11.45	Call	Bond Future	6,423.1200	6.4231	6,364.7800	6.3648	(0.908)	0	0	0
2021/05/28	R209	05/05/2022	11.45	Put	Bond Future	3,273.0300	3.2730	3,295.8200	3.2958	0.696	0	0	0
2021/05/28	R210	05/08/2021			Bond Future	210.5702	210.5702	210.6086	210.6086	0.018	0.0000	0.0000	1,486
2021/05/28	R210	04/11/2021			Bond Future	210.2208	210.2208	210.2588	210.2588	0.018	0.0000	0.0000	0
2021/05/28	R210	03/02/2022			Bond Future	212.7288	212.7288	212.7668	212.7668	0.018	0.0000	0.0000	0
2021/05/28	R210	05/05/2022			Bond Future	212.5151	212.5151	212.5533	212.5533	0.018	0.0000	0.0000	0
2021/05/28	R212	05/08/2021			Bond Future	172.3309	172.3309	172.3922	172.3922	0.036	0.0000	0.0000	1,803
2021/05/28	R212	04/11/2021			Bond Future	174.2887	174.2887	174.3502	174.3502	0.035	0.0000	0.0000	0
2021/05/28	R213	05/08/2021	10.85	Call	Bond Future	7,756.2400	7.7562	7,655.0800	7.6551	(1.304)	0	0	0
2021/05/28	R213	05/08/2021	10.85	Put	Bond Future	268.9400	0.2689	271.3600	0.2714	0.900	0	0	0
2021/05/28	R213	05/08/2021	10.84	Call	Bond Future	7,711.9200	7.7119	7,610.8200	7.6108	(1.311)	0	0	0
2021/05/28	R213	05/08/2021	10.84	Put	Bond Future	274.1600	0.2742	276.6400	0.2766	0.905	0	0	0
2021/05/28	R213	05/08/2021	10.14	Put	Bond Future	855.4200	0.8554	867.3500	0.8673	1.395	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
2021/05/28	R213	05/08/2021	9.34	Put	Bond Future	2,482.8500	2.4828	2,521.4300	2.5214	1.554	0	0	0
2021/05/28	R213	05/08/2021	9.34	Call	Bond Future	1,995.3700	1.9954	1,930.3700	1.9304	(3.258)	0	0	0
2021/05/28	R213	05/08/2021			Bond Future	9.4270	88.0443	9.4455	87.9407	0.197	0.0000	0.0000	9,043
2021/05/28	R213	05/08/2021	10.86	Call	Bond Future	7,800.6100	7.8006	7,699.3800	7.6994	(1.298)	0	0	0
2021/05/28	R213	05/08/2021	10.86	Put	Bond Future	263.8100	0.2638	266.1600	0.2662	0.891	0	0	0
2021/05/28	R213	05/08/2021	10.78	Call	Bond Future	7,446.9200	7.4469	7,346.2700	7.3463	(1.352)	0	0	0
2021/05/28	R213	05/08/2021	10.78	Put	Bond Future	307.2800	0.3073	310.2100	0.3102	0.954	0	0	0
2021/05/28	R213	05/08/2021	10.14	Call	Bond Future	4,719.6200	4.7196	4,627.9700	4.6280	(1.942)	0	0	0
2021/05/28	R213	04/11/2021	11.10	Put	Bond Future	796.7100	0.7967	807.5400	0.8075	1.359	0	0	0
2021/05/28	R213	04/11/2021	11.11	Call	Bond Future	8,419.2500	8.4192	8,324.9600	8.3250	(1.120)	0	0	0
2021/05/28	R213	04/11/2021	11.09	Put	Bond Future	805.9700	0.8060	816.9200	0.8169	1.359	0	0	0
2021/05/28	R213	04/11/2021			Bond Future	9.6136	85.4934	9.6330	85.3884	0.202	0.0000	0.0000	0
2021/05/28	R213	04/11/2021	11.10	Call	Bond Future	8,380.4800	8.3805	8,286.3100	8.2863	(1.124)	0	0	0
2021/05/28	R213	04/11/2021	11.11	Put	Bond Future	787.5300	0.7875	798.2400	0.7982	1.360	0	0	0
2021/05/28	R213	04/11/2021	11.09	Call	Bond Future	8,341.7600	8.3418	8,247.7100	8.2477	(1.127)	0	0	0
2021/05/28	R213	03/02/2022	10.67	Call	Bond Future	6,414.1600	6.4142	6,333.4500	6.3335	(1.258)	0	0	0
2021/05/28	R213	03/02/2022	10.67	Put	Bond Future	2,047.9500	2.0479	2,073.7200	2.0737	1.258	0	0	220
2021/05/28	R213	03/02/2022	10.60	Put	Bond Future	2,147.1600	2.1472	2,174.1400	2.1741	1.257	0	0	430
2021/05/28	R213	03/02/2022	10.00	Call	Bond Future	4,234.2200	4.2342	4,167.1000	4.1671	(1.585)	0	0	0
2021/05/28	R213	03/02/2022	10.00	Put	Bond Future	3,244.3200	3.2443	3,283.6800	3.2837	1.213	0	0	430
2021/05/28	R213	03/02/2022	9.22	Put	Bond Future	5,472.2300	5.4722	5,531.1900	5.5312	1.077	0	0	0
2021/05/28	R213	03/02/2022	8.80	Put	Bond Future	7,057.4200	7.0574	7,127.3600	7.1274	0.991	0	0	0
2021/05/28	R213	03/02/2022	8.80	Call	Bond Future	1,521.3700	1.5214	1,484.8300	1.4848	(2.402)	0	0	102
2021/05/28	R213	03/02/2022	9.58	Put	Bond Future	4,333.7100	4.3337	4,383.3000	4.3833	1.144	0	0	200
2021/05/28	R213	03/02/2022	8.63	Put	Bond Future	7,794.6300	7.7946	7,868.6500	7.8687	0.950	0	0	0
2021/05/28	R213	03/02/2022	8.63	Call	Bond Future	1,281.2300	1.2812	1,248.7700	1.2488	(2.534)	0	0	200
2021/05/28	R213	03/02/2022	9.98	Call	Bond Future	4,176.8000	4.1768	4,110.1400	4.1101	(1.596)	0	0	0
2021/05/28	R213	03/02/2022	9.98	Put	Bond Future	3,290.5300	3.2905	3,330.3500	3.3304	1.210	0	0	0
2021/05/28	R213	03/02/2022			Bond Future	9.8103	86.4933	9.8305	86.3868	0.207	0.0000	0.0000	0
2021/05/28	R213	03/02/2022	10.17	Call	Bond Future	4,749.0900	4.7491	4,678.1400	4.6781	(1.494)	0	0	0
2021/05/28	R213	03/02/2022	10.17	Put	Bond Future	2,885.1200	2.8851	2,920.6500	2.9206	1.231	0	0	220
2021/05/28	R213	03/02/2022	9.15	Put	Bond Future	5,716.5000	5.7165	5,777.3000	5.7773	1.064	0	0	0
2021/05/28	R213	03/02/2022	9.15	Call	Bond Future	2,150.2900	2.1503	2,104.6100	2.1046	(2.124)	0	0	220
2021/05/28	R213	03/02/2022	10.60	Call	Bond Future	6,169.1100	6.1691	6,089.6100	6.0896	(1.289)	0	0	0
2021/05/28	R213	03/02/2022	9.22	Call	Bond Future	2,293.2700	2.2933	2,245.7500	2.2457	(2.072)	0	0	430
2021/05/28	R213	03/02/2022	10.25	Call	Bond Future	4,999.7700	4.9998	4,927.1000	4.9271	(1.453)	0	0	0
2021/05/28	R213	03/02/2022	10.25	Put	Bond Future	2,728.6200	2.7286	2,762.4300	2.7624	1.239	0	0	102
2021/05/28	R213	03/02/2022	9.76	Call	Bond Future	3,570.4600	3.5705	3,509.0600	3.5091	(1.720)	0	0	0
2021/05/28	R213	03/02/2022	9.76	Put	Bond Future	3,835.2400	3.8352	3,880.3200	3.8803	1.175	0	0	102
2021/05/28	R213	03/02/2022	10.15	Call	Bond Future	4,687.3600	4.6874	4,616.8400	4.6168	(1.504)	0	0	0
2021/05/28	R213	03/02/2022	10.15	Put	Bond Future	2,925.6000	2.9256	2,961.5600	2.9616	1.229	0	0	200
2021/05/28	R213	03/02/2022	9.58	Call	Bond Future	3,111.7400	3.1117	3,054.8500	3.0549	(1.828)	0	0	0
2021/05/28	R213	03/02/2022	9.97	Call	Bond Future	4,148.3800	4.1484	4,081.9500	4.0819	(1.601)	0	0	0
2021/05/28	R213	03/02/2022	9.97	Put	Bond Future	3,313.9800	3.3140	3,354.0300	3.3540	1.209	0	0	0
2021/05/28	R213	03/02/2022	9.96	Call	Bond Future	4,120.0400	4.1200	4,053.8500	4.0538	(1.607)	0	0	0
2021/05/28	R213	03/02/2022	9.96	Put	Bond Future	3,337.5600	3.3376	3,377.8500	3.3779	1.207	0	0	0
2021/05/28	R213	05/05/2022	10.65	Put	Bond Future	2,747.8600	2.7479	2,780.6600	2.7807	1.194	0	0	0
2021/05/28	R213	05/05/2022	10.63	Call	Bond Future	5,877.4900	5.8775	5,802.7600	5.8028	(1.271)	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
2021/05/28	R213	05/05/2022			Bond Future	10.0078	83.9931	10.0290	83.8852	0.212	0.0000	0.0000	0
2021/05/28	R213	05/05/2022	10.64	Call	Bond Future	5,909.6500	5.9097	5,834.7400	5.8347	(1.268)	0	0	0
2021/05/28	R213	05/05/2022	10.64	Put	Bond Future	2,764.4500	2.7644	2,797.4200	2.7974	1.193	0	0	0
2021/05/28	R213	05/05/2022	10.65	Call	Bond Future	5,941.5500	5.9415	5,866.4700	5.8665	(1.264)	0	0	0
2021/05/28	R213	05/05/2022	10.63	Put	Bond Future	2,780.8300	2.7808	2,813.9800	2.8140	1.192	0	0	0
2021/05/28	R214	05/08/2021	12.03	Put	Bond Future	549.2100	0.5492	548.9000	0.5489	(0.056)	0	0	0
2021/05/28	R214	05/08/2021	12.01	Call	Bond Future	7,368.1000	7.3681	7,289.0600	7.2891	(1.073)	0	0	0
2021/05/28	R214	05/08/2021			Bond Future	10.7423	68.5008	10.7558	68.4220	0.125	0.0000	0.0000	17,880
2021/05/28	R214	05/08/2021	12.02	Call	Bond Future	7,408.8000	7.4088	7,329.7200	7.3297	(1.067)	0	0	0
2021/05/28	R214	05/08/2021	12.02	Put	Bond Future	557.4800	0.5575	557.2200	0.5572	(0.047)	0	0	0
2021/05/28	R214	05/08/2021	12.03	Call	Bond Future	7,449.5500	7.4496	7,370.4200	7.3704	(1.062)	0	0	0
2021/05/28	R214	05/08/2021	12.01	Put	Bond Future	565.8600	0.5659	565.6400	0.5656	(0.039)	0	0	0
2021/05/28	R214	04/11/2021	12.47	Call	Bond Future	9,075.0900	9.0751	9,001.2400	9.0012	(0.814)	0	0	0
2021/05/28	R214	04/11/2021	12.46	Call	Bond Future	9,039.2800	9.0393	8,965.5000	8.9655	(0.816)	0	0	0
2021/05/28	R214	04/11/2021	12.46	Put	Bond Future	1,092.0700	1.0921	1,098.2900	1.0983	0.570	0	0	0
2021/05/28	R214	04/11/2021			Bond Future	10.9151	65.9848	10.9291	65.9048	0.129	0.0000	0.0000	0
2021/05/28	R214	04/11/2021	12.47	Put	Bond Future	1,081.6500	1.0817	1,087.8000	1.0878	0.569	0	0	0
2021/05/28	R214	04/11/2021	12.48	Call	Bond Future	9,110.9100	9.1109	9,037.0000	9.0370	(0.811)	0	0	0
2021/05/28	R214	04/11/2021	12.48	Put	Bond Future	1,071.3100	1.0713	1,077.4000	1.0774	0.568	0	0	0
2021/05/28	R214	03/02/2022	11.40	Put	Bond Future	3,625.3100	3.6253	3,649.8200	3.6498	0.676	0	0	0
2021/05/28	R214	03/02/2022	11.41	Call	Bond Future	5,316.0500	5.3161	5,259.3500	5.2593	(1.067)	0	0	0
2021/05/28	R214	03/02/2022	11.39	Put	Bond Future	3,647.6200	3.6476	3,672.2800	3.6723	0.676	0	0	0
2021/05/28	R214	03/02/2022			Bond Future	11.0953	66.7567	11.1099	66.6756	0.131	0.0000	0.0000	0
2021/05/28	R214	03/02/2022	11.40	Call	Bond Future	5,285.1400	5.2851	5,228.5900	5.2286	(1.070)	0	0	0
2021/05/28	R214	03/02/2022	11.41	Put	Bond Future	3,602.9100	3.6029	3,627.2700	3.6273	0.676	0	0	0
2021/05/28	R214	03/02/2022	11.39	Call	Bond Future	5,254.0700	5.2541	5,197.6700	5.1977	(1.073)	0	0	0
2021/05/28	R214	05/05/2022	11.74	Put	Bond Future	3,701.0600	3.7011	3,725.7000	3.7257	0.666	0	0	0
2021/05/28	R214	05/05/2022	11.75	Call	Bond Future	6,184.8600	6.1849	6,127.2700	6.1273	(0.931)	0	0	0
2021/05/28	R214	05/05/2022	11.73	Put	Bond Future	3,721.3400	3.7213	3,746.1100	3.7461	0.666	0	0	0
2021/05/28	R214	05/05/2022			Bond Future	11.2734	64.2734	11.2886	64.1913	0.134	0.0000	0.0000	0
2021/05/28	R214	05/05/2022	11.74	Call	Bond Future	6,153.8900	6.1539	6,096.4300	6.0964	(0.934)	0	0	0
2021/05/28	R214	05/05/2022	11.75	Put	Bond Future	3,681.1300	3.6811	3,705.6400	3.7056	0.666	0	0	0
2021/05/28	R214	05/05/2022	11.73	Call	Bond Future	6,123.2000	6.1232	6,065.8700	6.0659	(0.936)	0	0	0
2021/05/28	R248	05/08/2021	12.51	Put	Bond Future	245.0900	0.2451	241.5400	0.2415	(1.448)	0	0	0
2021/05/28	R248	05/08/2021	12.52	Call	Bond Future	11,727.7600	11.7278	11,662.3600	11.6624	(0.558)	0	0	0
2021/05/28	R248	05/08/2021	12.50	Put	Bond Future	249.5400	0.2495	245.9600	0.2460	(1.435)	0	0	0
2021/05/28	R248	05/08/2021	11.20	Put	Bond Future	1,717.6800	1.7177	1,717.4400	1.7174	(0.014)	0	0	0
2021/05/28	R248	05/08/2021	11.20	Call	Bond Future	4,952.9400	4.9529	4,890.8200	4.8908	(1.254)	0	0	1,000
2021/05/28	R248	05/08/2021	10.50	Put	Bond Future	4,009.2700	4.0093	4,024.6800	4.0247	0.384	0	0	0
2021/05/28	R248	05/08/2021	10.30	Call	Bond Future	1,550.4300	1.5504	1,510.7700	1.5108	(2.558)	0	0	1,300
2021/05/28	R248	05/08/2021	10.90	Put	Bond Future	2,495.5600	2.4956	2,500.4700	2.5005	0.197	0	0	0
2021/05/28	R248	05/08/2021	10.90	Call	Bond Future	3,613.7000	3.6137	3,556.7300	3.5567	(1.577)	0	0	1,300
2021/05/28	R248	05/08/2021	10.60	Put	Bond Future	3,576.5400	3.5765	3,588.9400	3.5889	0.347	0	0	0
2021/05/28	R248	05/08/2021	10.60	Call	Bond Future	2,476.2500	2.4763	2,426.7700	2.4268	(1.998)	0	0	0
2021/05/28	R248	05/08/2021			Bond Future	10.7470	86.4592	10.7554	86.3973	0.078	0.0000	0.0000	171,908
2021/05/28	R248	05/08/2021	12.51	Call	Bond Future	11,675.5000	11.6755	11,610.0700	11.6101	(0.560)	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
2021/05/28	R248	05/08/2021	12.52	Put	Bond Future	240.7100	0.2407	237.1900	0.2372	(1.462)	0	0	0
2021/05/28	R248	05/08/2021	12.50	Call	Bond Future	11,623.2200	11.6232	11,557.7600	11.5578	(0.563)	0	0	0
2021/05/28	R248	05/08/2021	10.00	Put	Bond Future	6,721.6900	6.7217	6,755.2300	6.7552	0.499	0	0	0
2021/05/28	R248	05/08/2021	10.00	Call	Bond Future	855.2000	0.8552	826.8600	0.8269	(3.314)	0	0	0
2021/05/28	R248	05/08/2021	10.50	Call	Bond Future	2,145.9200	2.1459	2,099.4500	2.0994	(2.166)	0	0	1,000
2021/05/28	R248	05/08/2021	10.30	Put	Bond Future	4,976.7000	4.9767	4,998.9200	4.9989	0.446	0	0	0
2021/05/28	R248	04/11/2021	12.85	Call	Bond Future	12,828.7900	12.8288	12,766.0900	12.7661	(0.489)	0	0	0
2021/05/28	R248	04/11/2021	12.85	Put	Bond Future	778.7400	0.7787	778.8900	0.7789	0.019	0	0	0
2021/05/28	R248	04/11/2021			Bond Future	10.9195	83.0083	10.9282	82.9455	0.080	0.0000	0.0000	0
2021/05/28	R248	04/11/2021	12.84	Call	Bond Future	12,783.1700	12.7832	12,720.5000	12.7205	(0.490)	0	0	0
2021/05/28	R248	04/11/2021	12.84	Put	Bond Future	787.1500	0.7872	787.3300	0.7873	0.023	0	0	0
2021/05/28	R248	04/11/2021	12.83	Call	Bond Future	12,737.5600	12.7376	12,674.9100	12.6749	(0.492)	0	0	0
2021/05/28	R248	04/11/2021	12.83	Put	Bond Future	795.6500	0.7956	795.8500	0.7958	0.025	0	0	0
2021/05/28	R248	03/02/2022	11.48	Call	Bond Future	6,518.0800	6.5181	6,469.3000	6.4693	(0.748)	0	0	0
2021/05/28	R248	03/02/2022	11.49	Put	Bond Future	3,909.2300	3.9092	3,924.1000	3.9241	0.380	0	0	0
2021/05/28	R248	03/02/2022	11.47	Call	Bond Future	6,478.4100	6.4784	6,429.7500	6.4298	(0.751)	0	0	0
2021/05/28	R248	03/02/2022			Bond Future	11.0997	83.9794	11.1088	83.9156	0.082	0.0000	0.0000	0
2021/05/28	R248	03/02/2022	11.48	Put	Bond Future	3,935.1400	3.9351	3,950.1400	3.9501	0.381	0	0	0
2021/05/28	R248	03/02/2022	11.49	Call	Bond Future	6,558.0900	6.5581	6,509.1800	6.5092	(0.746)	0	0	0
2021/05/28	R248	03/02/2022	11.47	Put	Bond Future	3,961.5000	3.9615	3,976.6200	3.9766	0.382	0	0	0
2021/05/28	R248	05/05/2022	11.80	Call	Bond Future	7,564.2200	7.5642	7,515.5200	7.5155	(0.644)	0	0	0
2021/05/28	R248	05/05/2022	11.79	Call	Bond Future	7,524.9700	7.5250	7,476.3800	7.4764	(0.646)	0	0	0
2021/05/28	R248	05/05/2022	11.79	Put	Bond Future	4,173.5600	4.1736	4,189.6500	4.1896	0.386	0	0	0
2021/05/28	R248	05/05/2022			Bond Future	11.2779	80.5664	11.2874	80.5017	0.084	0.0000	0.0000	0
2021/05/28	R248	05/05/2022	11.80	Put	Bond Future	4,149.9000	4.1499	4,165.8800	4.1659	0.385	0	0	0
2021/05/28	R248	05/05/2022	11.81	Call	Bond Future	7,603.8100	7.6038	7,555.0100	7.5550	(0.642)	0	0	0
2021/05/28	R248	05/05/2022	11.81	Put	Bond Future	4,126.6600	4.1267	4,142.5400	4.1425	0.385	0	0	0

Total

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