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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/05/2021 TO 04/05/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	2025	06/05/2021		Bond Future	152.2298	152.2298	152.2556	152.2556	0.017	0.0000	0.0000	1,111
2021/05/04	2025	05/08/2021		Bond Future	152.3124	152.3124	152.3302	152.3302	0.012	0.0000	0.0000	4,878
2021/05/04	2025	04/11/2021		Bond Future	154.0709	154.0709	154.0929	154.0929	0.014	0.0000	0.0000	0
2021/05/04	2025	03/02/2022		Bond Future	154.2601	154.2601	154.3104	154.3104	0.033	0.0000	0.0000	0
2021/05/04	2025	05/05/2022		Bond Future	155.9396	155.9396	155.9988	155.9988	0.038	0.0000	0.0000	0
2021/05/04	2029	06/05/2021		Bond Future	110.7638	110.7638	110.3867	110.3867	(0.340)	0.0000	0.0000	1,504
2021/05/04	2029	05/08/2021		Bond Future	111.9379	111.9379	111.5508	111.5508	(0.346)	0.0000	0.0000	2,965

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	2029	04/11/2021			Bond Future	112.0791	112.0791	111.6904	111.6904	(0.347)	0.0000	0.0000	0
2021/05/04	2029	03/02/2022			Bond Future	113.3502	113.3502	112.9776	112.9776	(0.329)	0.0000	0.0000	0
2021/05/04	2029	05/05/2022			Bond Future	113.4097	113.4097	113.0390	113.0390	(0.327)	0.0000	0.0000	0
2021/05/04	2030	06/05/2021	11.70	Call	Bond Future	12,911.6800	12.9117	13,152.0900	13.1521	1.862	0	0	0
2021/05/04	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2030	06/05/2021	11.69	Call	Bond Future	12,865.2000	12.8652	13,105.6100	13.1056	1.869	0	0	0
2021/05/04	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2030	06/05/2021	8.90	Call	Bond Future	46.7600	0.0468	33.8600	0.0339	(27.588)	0	0	0
2021/05/04	2030	06/05/2021	9.00	Call	Bond Future	124.3900	0.1244	111.9300	0.1119	(10.017)	0	0	0
2021/05/04	2030	06/05/2021	9.00	Put	Bond Future	1,158.9200	1.1589	906.0500	0.9061	(21.819)	0	0	5,000
2021/05/04	2030	06/05/2021	9.25	Call	Bond Future	689.6300	0.6896	776.2800	0.7763	12.565	0	0	0
2021/05/04	2030	06/05/2021	9.25	Put	Bond Future	306.3300	0.3063	152.5700	0.1526	(50.194)	0	0	0
2021/05/04	2030	06/05/2021	9.35	Call	Bond Future	1,087.5900	1.0876	1,235.8300	1.2358	13.630	0	0	0
2021/05/04	2030	06/05/2021	9.27	Put	Bond Future	266.6000	0.2666	125.5500	0.1255	(52.907)	0	0	0
2021/05/04	2030	06/05/2021	9.27	Call	Bond Future	762.1300	0.7621	861.4900	0.8615	13.037	0	0	300
2021/05/04	2030	06/05/2021	10.95	Call	Bond Future	9,325.2300	9.3252	9,565.6400	9.5656	2.578	0	0	0
2021/05/04	2030	06/05/2021	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/05/04	2030	06/05/2021	9.92	Call	Bond Future	4,049.3100	4.0493	4,289.5700	4.2896	5.933	0	0	0
2021/05/04	2030	06/05/2021	7.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/05/04	2030	06/05/2021	10.04	Call	Bond Future	4,685.7800	4.6858	4,926.1700	4.9262	5.130	0	0	0
2021/05/04	2030	06/05/2021	10.04	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2030	06/05/2021	9.15	Put	Bond Future	568.5600	0.5686	357.3400	0.3573	(37.150)	0	0	0
2021/05/04	2030	06/05/2021	9.15	Call	Bond Future	388.0600	0.3881	417.2500	0.4173	7.522	0	0	0
2021/05/04	2030	06/05/2021			Bond Future	9.1819	95.1975	9.1394	95.4379	(0.463)	0.0000	0.0000	47,761
2021/05/04	2030	06/05/2021	11.71	Call	Bond Future	12,958.1200	12.9581	13,198.5300	13.1985	1.855	0	0	0
2021/05/04	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2030	06/05/2021	8.95	Call	Bond Future	78.0900	0.0781	63.7500	0.0638	(18.363)	0	0	0
2021/05/04	2030	06/05/2021	8.95	Put	Bond Future	1,399.5300	1.3995	1,144.7800	1.1448	(18.203)	0	0	2,500
2021/05/04	2030	06/05/2021	8.36	Put	Bond Future	4,793.6500	4.7937	4,553.2300	4.5532	(5.015)	0	0	0
2021/05/04	2030	06/05/2021	8.36	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2030	06/05/2021	8.86	Put	Bond Future	1,870.6800	1.8707	1,619.6900	1.6197	(13.417)	0	0	0
2021/05/04	2030	06/05/2021	8.86	Call	Bond Future	29.9400	0.0299	19.3600	0.0194	(35.337)	0	0	0
2021/05/04	2030	06/05/2021	8.90	Put	Bond Future	1,656.2500	1.6563	1,402.9400	1.4029	(15.294)	0	0	2,500
2021/05/04	2030	06/05/2021	9.35	Put	Bond Future	144.9000	0.1449	52.7300	0.0527	(63.609)	0	0	0
2021/05/04	2030	06/05/2021	8.77	Put	Bond Future	2,373.4200	2.3734	2,127.8800	2.1279	(10.345)	0	0	0
2021/05/04	2030	06/05/2021	8.77	Call	Bond Future	9.7000	0.0097	4.5700	0.0046	(52.887)	0	0	300
2021/05/04	2030	06/05/2021	9.92	Put	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	700
2021/05/04	2030	06/05/2021	9.22	Call	Bond Future	588.3300	0.5883	656.2700	0.6563	11.548	0	0	0
2021/05/04	2030	06/05/2021	9.22	Put	Bond Future	373.7100	0.3737	201.2400	0.2012	(46.151)	0	0	700
2021/05/04	2030	06/05/2021	7.97	Put	Bond Future	7,179.1700	7.1792	6,938.7600	6.9388	(3.349)	0	0	0
2021/05/04	2030	06/05/2021	10.74	Call	Bond Future	8,283.3800	8.2834	8,523.7900	8.5238	2.902	0	0	0
2021/05/04	2030	06/05/2021	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2030	05/08/2021	8.50	Put	Bond Future	5,743.3200	5.7433	5,547.1100	5.5471	(3.416)	0	0	0
2021/05/04	2030	05/08/2021	8.83	Call	Bond Future	1,136.4600	1.1365	1,200.4200	1.2004	5.628	0	0	479
2021/05/04	2030	05/08/2021	10.15	Call	Bond Future	4,960.9300	4.9609	5,129.7300	5.1297	3.403	0	0	0
2021/05/04	2030	05/08/2021	10.30	Put	Bond Future	823.5500	0.8236	763.7300	0.7637	(7.264)	0	0	200
2021/05/04	2030	05/08/2021	8.78	Put	Bond Future	4,515.5400	4.5155	4,338.0800	4.3381	(3.930)	0	0	0

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2021/05/04	2030	05/08/2021	8.78	Call	Bond Future	1,052.2100	1.0522	1,112.4500	1.1125	5.725	0	0	200
2021/05/04	2030	05/08/2021	7.70	Put	Bond Future	10,038.0100	10.0380	9,810.6700	9.8107	(2.265)	0	0	0
2021/05/04	2030	05/08/2021	9.45	Call	Bond Future	2,558.7400	2.5587	2,673.8600	2.6739	4.499	0	0	600
2021/05/04	2030	05/08/2021	12.10	Call	Bond Future	13,334.3000	13.3343	13,567.8500	13.5679	1.751	0	0	0
2021/05/04	2030	05/08/2021	12.10	Put	Bond Future	31.7100	0.0317	27.5600	0.0276	(13.087)	0	0	600
2021/05/04	2030	05/08/2021	10.42	Call	Bond Future	6,053.9700	6.0540	6,238.4100	6.2384	3.047	0	0	0
2021/05/04	2030	05/08/2021	10.42	Put	Bond Future	709.3200	0.7093	656.0600	0.6561	(7.509)	0	0	0
2021/05/04	2030	05/08/2021	10.41	Call	Bond Future	6,012.5200	6.0125	6,196.4400	6.1964	3.059	0	0	0
2021/05/04	2030	05/08/2021	10.41	Put	Bond Future	718.3200	0.7183	664.5400	0.6645	(7.487)	0	0	0
2021/05/04	2030	05/08/2021			Bond Future	9.4006	92.1777	9.3571	92.4154	(0.463)	0.0000	0.0000	111,790
2021/05/04	2030	05/08/2021	8.50	Call	Bond Future	662.6400	0.6626	704.1300	0.7041	6.261	0	0	5,000
2021/05/04	2030	05/08/2021	9.50	Call	Bond Future	2,703.3800	2.7034	2,822.7500	2.8227	4.416	0	0	0
2021/05/04	2030	05/08/2021	9.50	Put	Bond Future	2,163.8500	2.1638	2,045.5200	2.0455	(5.468)	0	0	5,000
2021/05/04	2030	05/08/2021	8.83	Put	Bond Future	4,314.6200	4.3146	4,140.8800	4.1409	(4.027)	0	0	0
2021/05/04	2030	05/08/2021	10.15	Put	Bond Future	991.8400	0.9918	922.9400	0.9229	(6.947)	0	0	479
2021/05/04	2030	05/08/2021	9.75	Call	Bond Future	3,489.6200	3.4896	3,629.6700	3.6297	4.013	0	0	0
2021/05/04	2030	05/08/2021	9.75	Put	Bond Future	1,610.9200	1.6109	1,513.2700	1.5133	(6.062)	0	0	479
2021/05/04	2030	05/08/2021	10.30	Call	Bond Future	5,560.3100	5.5603	5,738.1900	5.7382	3.199	0	0	0
2021/05/04	2030	05/08/2021	7.70	Call	Bond Future	139.2100	0.1392	149.5700	0.1496	7.442	0	0	200
2021/05/04	2030	05/08/2021	8.95	Put	Bond Future	3,854.9400	3.8549	3,690.5000	3.6905	(4.266)	0	0	0
2021/05/04	2030	05/08/2021	8.95	Call	Bond Future	1,356.7300	1.3567	1,429.9900	1.4300	5.400	0	0	600
2021/05/04	2030	05/08/2021	9.45	Put	Bond Future	2,290.1200	2.2901	2,167.5400	2.1675	(5.353)	0	0	0
2021/05/04	2030	05/08/2021	10.43	Call	Bond Future	6,095.6100	6.0956	6,280.5700	6.2806	3.034	0	0	0
2021/05/04	2030	05/08/2021	10.43	Put	Bond Future	700.5500	0.7006	647.8100	0.6478	(7.528)	0	0	0
2021/05/04	2030	04/11/2021	9.20	Call	Bond Future	2,168.3200	2.1683	2,260.8100	2.2608	4.266	0	0	1,102
2021/05/04	2030	04/11/2021	11.26	Call	Bond Future	8,920.5200	8.9205	9,123.4100	9.1234	2.274	0	0	0
2021/05/04	2030	04/11/2021	8.27	Put	Bond Future	8,106.1800	8.1062	7,903.7900	7.9038	(2.497)	0	0	0
2021/05/04	2030	04/11/2021	8.27	Call	Bond Future	740.3500	0.7403	780.7800	0.7808	5.461	0	0	300
2021/05/04	2030	04/11/2021	8.77	Put	Bond Future	5,859.1200	5.8591	5,682.0000	5.6820	(3.023)	0	0	0
2021/05/04	2030	04/11/2021	11.44	Put	Bond Future	544.4600	0.5445	510.6700	0.5107	(6.206)	0	0	300
2021/05/04	2030	04/11/2021	10.60	Call	Bond Future	6,436.6400	6.4366	6,611.8600	6.6119	2.722	0	0	0
2021/05/04	2030	04/11/2021	10.60	Put	Bond Future	1,345.1700	1.3452	1,277.5700	1.2776	(5.025)	0	0	0
2021/05/04	2030	04/11/2021	10.59	Put	Bond Future	1,356.5400	1.3565	1,288.4900	1.2885	(5.016)	0	0	0
2021/05/04	2030	04/11/2021			Bond Future	9.5984	93.2213	9.5524	93.4641	(0.479)	0.0000	0.0000	0
2021/05/04	2030	04/11/2021	9.20	Put	Bond Future	4,300.9800	4.3010	4,150.6500	4.1506	(3.495)	0	0	0
2021/05/04	2030	04/11/2021	11.26	Put	Bond Future	674.1800	0.6742	634.2500	0.6342	(5.923)	0	0	1,102
2021/05/04	2030	04/11/2021	9.90	Put	Bond Future	2,440.5100	2.4405	2,335.3100	2.3353	(4.311)	0	0	0
2021/05/04	2030	04/11/2021	9.90	Call	Bond Future	4,013.7300	4.0137	4,151.3500	4.1513	3.429	0	0	1,102
2021/05/04	2030	04/11/2021	8.77	Call	Bond Future	1,352.1300	1.3521	1,417.8300	1.4178	4.859	0	0	300
2021/05/04	2030	04/11/2021	11.44	Call	Bond Future	9,625.0100	9.6250	9,834.0400	9.8340	2.172	0	0	0
2021/05/04	2030	04/11/2021	10.61	Call	Bond Future	6,474.3300	6.4743	6,649.9900	6.6500	2.713	0	0	0
2021/05/04	2030	04/11/2021	10.61	Put	Bond Future	1,333.9000	1.3339	1,266.7400	1.2667	(5.035)	0	0	0
2021/05/04	2030	04/11/2021	10.59	Call	Bond Future	6,399.0200	6.3990	6,573.7900	6.5738	2.731	0	0	0
2021/05/04	2030	03/02/2022	8.85	Put	Bond Future	6,731.6800	6.7317	6,543.9400	6.5439	(2.789)	0	0	0
2021/05/04	2030	03/02/2022	8.85	Call	Bond Future	1,602.4300	1.6024	1,677.4300	1.6774	4.680	0	0	1,000
2021/05/04	2030	03/02/2022	8.39	Put	Bond Future	8,709.1000	8.7091	8,499.0900	8.4991	(2.411)	0	0	0
2021/05/04	2030	03/02/2022	8.39	Call	Bond Future	1,023.8400	1.0238	1,076.5700	1.0766	5.150	0	0	101
2021/05/04	2030	03/02/2022	9.35	Call	Bond Future	2,520.5200	2.5205	2,624.0900	2.6241	4.109	0	0	0

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2021/05/04	2030	03/02/2022	9.35	Put	Bond Future	4,967.2300	4.9672	4,808.0600	4.8081	(3.204)	0	0	101
2021/05/04	2030	03/02/2022	9.45	Call	Bond Future	2,741.4300	2.7414	2,850.9600	2.8510	3.995	0	0	0
2021/05/04	2030	03/02/2022	9.45	Put	Bond Future	4,663.2500	4.6632	4,510.0400	4.5100	(3.285)	0	0	0
2021/05/04	2030	03/02/2022			Bond Future	9.8225	90.2526	9.7710	90.5153	(0.525)	0.0000	0.0000	0
2021/05/04	2030	03/02/2022	10.85	Call	Bond Future	6,848.6900	6.8487	7,033.0500	7.0330	2.692	0	0	0
2021/05/04	2030	03/02/2022	10.85	Put	Bond Future	1,807.7600	1.8078	1,729.3800	1.7294	(4.336)	0	0	1,000
2021/05/04	2030	03/02/2022	9.60	Put	Bond Future	4,234.9600	4.2350	4,090.6900	4.0907	(3.407)	0	0	0
2021/05/04	2030	03/02/2022	9.60	Call	Bond Future	3,093.3400	3.0933	3,211.8100	3.2118	3.830	0	0	1,000
2021/05/04	2030	03/02/2022	9.78	Call	Bond Future	3,545.3500	3.5454	3,674.4300	3.6744	3.641	0	0	0
2021/05/04	2030	03/02/2022	9.78	Put	Bond Future	3,761.8700	3.7619	3,628.2100	3.6282	(3.553)	0	0	101
2021/05/04	2030	03/02/2022	9.43	Call	Bond Future	2,696.4200	2.6964	2,804.7600	2.8048	4.018	0	0	0
2021/05/04	2030	03/02/2022	9.43	Put	Bond Future	4,722.9100	4.7229	4,568.5100	4.5685	(3.269)	0	0	0
2021/05/04	2030	03/02/2022	9.44	Call	Bond Future	2,718.8700	2.7189	2,827.8100	2.8278	4.007	0	0	0
2021/05/04	2030	03/02/2022	9.44	Put	Bond Future	4,693.0100	4.6930	4,539.2100	4.5392	(3.277)	0	0	0
2021/05/04	2030	05/05/2022	10.21	Call	Bond Future	666.9100	0.6669	937.3200	0.9373	40.547	0	0	0
2021/05/04	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2030	05/05/2022			Bond Future	10.0734	91.2127	10.0184	91.4832	(0.546)	0.0000	0.0000	0
2021/05/04	2030	05/05/2022	10.19	Call	Bond Future	569.6800	0.5697	840.0900	0.8401	47.467	0	0	0
2021/05/04	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2030	05/05/2022	10.20	Call	Bond Future	618.3100	0.6183	888.7200	0.8887	43.734	0	0	0
2021/05/04	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2032	06/05/2021	12.12	Call	Bond Future	11,573.4400	11.5734	11,860.1400	11.8601	2.477	0	0	0
2021/05/04	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2032	06/05/2021	12.57	Call	Bond Future	13,764.7400	13.7647	14,051.4400	14.0514	2.083	0	0	0
2021/05/04	2032	06/05/2021			Bond Future	10.0069	89.4134	9.9594	89.7001	(0.475)	0.0000	0.0000	71,671
2021/05/04	2032	06/05/2021	12.11	Call	Bond Future	11,523.7400	11.5237	11,810.4400	11.8104	2.488	0	0	0
2021/05/04	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2032	06/05/2021	12.10	Call	Bond Future	11,473.9800	11.4740	11,760.6800	11.7607	2.499	0	0	0
2021/05/04	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	369
2021/05/04	2032	06/05/2021	10.33	Put	Bond Future	48.4800	0.0485	9.8200	0.0098	(79.744)	0	0	0
2021/05/04	2032	06/05/2021	10.33	Call	Bond Future	1,966.1100	1.9661	2,214.1500	2.2141	12.616	0	0	369
2021/05/04	2032	05/08/2021	11.37	Call	Bond Future	7,115.1100	7.1151	7,339.4600	7.3395	3.153	0	0	0
2021/05/04	2032	05/08/2021	11.37	Put	Bond Future	774.6000	0.7746	714.1300	0.7141	(7.807)	0	0	0
2021/05/04	2032	05/08/2021			Bond Future	10.2268	90.3386	10.1781	90.6235	(0.476)	0.0000	0.0000	136,962
2021/05/04	2032	05/08/2021	11.35	Call	Bond Future	7,031.4200	7.0314	7,254.5100	7.2545	3.173	0	0	0
2021/05/04	2032	05/08/2021	11.35	Put	Bond Future	796.3400	0.7963	734.6100	0.7346	(7.752)	0	0	0
2021/05/04	2032	05/08/2021	11.36	Call	Bond Future	7,073.2300	7.0732	7,296.9500	7.2970	3.163	0	0	0
2021/05/04	2032	05/08/2021	11.36	Put	Bond Future	785.4100	0.7854	724.3100	0.7243	(7.779)	0	0	0
2021/05/04	2032	04/11/2021	9.83	Call	Bond Future	2,074.5000	2.0745	2,173.2900	2.1733	4.762	0	0	700
2021/05/04	2032	04/11/2021	11.71	Put	Bond Future	1,300.7000	1.3007	1,230.8600	1.2309	(5.369)	0	0	0
2021/05/04	2032	04/11/2021	11.69	Call	Bond Future	8,043.2000	8.0432	8,262.7000	8.2627	2.729	0	0	0
2021/05/04	2032	04/11/2021	11.70	Call	Bond Future	8,080.9300	8.0809	8,300.9400	8.3009	2.723	0	0	0
2021/05/04	2032	04/11/2021			Bond Future	10.4371	87.2148	10.3860	87.5051	(0.490)	0.0000	0.0000	21
2021/05/04	2032	04/11/2021	9.83	Put	Bond Future	5,606.7200	5.6067	5,415.1600	5.4152	(3.417)	0	0	0
2021/05/04	2032	04/11/2021	12.81	Call	Bond Future	12,521.1400	12.5211	12,784.0400	12.7840	2.100	0	0	0
2021/05/04	2032	04/11/2021	12.81	Put	Bond Future	391.9700	0.3920	364.5200	0.3645	(7.003)	0	0	700

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	2032	04/11/2021	11.71	Call	Bond Future	8,118.7200	8.1187	8,339.2300	8.3392	2.716	0	0	0
2021/05/04	2032	04/11/2021	11.69	Put	Bond Future	1,326.5200	1.3265	1,255.6700	1.2557	(5.341)	0	0	0
2021/05/04	2032	04/11/2021	9.33	Put	Bond Future	7,780.5900	7.7806	7,555.5200	7.5555	(2.893)	0	0	0
2021/05/04	2032	04/11/2021	9.33	Call	Bond Future	1,192.2800	1.1923	1,257.5600	1.2576	5.475	0	0	700
2021/05/04	2032	04/11/2021	11.70	Put	Bond Future	1,313.5600	1.3136	1,243.2200	1.2432	(5.355)	0	0	0
2021/05/04	2032	03/02/2022	10.53	Call	Bond Future	3,807.0500	3.8070	3,954.6000	3.9546	3.876	0	0	0
2021/05/04	2032	03/02/2022	10.53	Put	Bond Future	4,567.5200	4.5675	4,405.1800	4.4052	(3.554)	0	0	210
2021/05/04	2032	03/02/2022	10.35	Put	Bond Future	5,101.6400	5.1016	4,927.3800	4.9274	(3.416)	0	0	400
2021/05/04	2032	03/02/2022	9.58	Put	Bond Future	7,986.4300	7.9864	7,762.2400	7.7622	(2.807)	0	0	0
2021/05/04	2032	03/02/2022	9.58	Call	Bond Future	1,728.1300	1.7281	1,813.8300	1.8138	4.959	0	0	400
2021/05/04	2032	03/02/2022	11.13	Call	Bond Future	5,598.5200	5.5985	5,783.6500	5.7837	3.307	0	0	0
2021/05/04	2032	03/02/2022	11.13	Put	Bond Future	3,113.5500	3.1136	2,988.7900	2.9888	(4.007)	0	0	210
2021/05/04	2032	03/02/2022	9.81	Call	Bond Future	2,118.2200	2.1182	2,218.0200	2.2180	4.712	0	0	0
2021/05/04	2032	03/02/2022	9.81	Put	Bond Future	7,003.3000	7.0033	6,793.2100	6.7932	(3.000)	0	0	198
2021/05/04	2032	03/02/2022	8.91	Put	Bond Future	11,324.0000	11.3240	11,065.1900	11.0652	(2.285)	0	0	0
2021/05/04	2032	03/02/2022	10.66	Call	Bond Future	4,164.8500	4.1649	4,320.8700	4.3209	3.746	0	0	0
2021/05/04	2032	03/02/2022	10.66	Put	Bond Future	4,207.7600	4.2078	4,053.8900	4.0539	(3.657)	0	0	97
2021/05/04	2032	03/02/2022	10.42	Call	Bond Future	3,514.4500	3.5144	3,654.7400	3.6547	3.992	0	0	0
2021/05/04	2032	03/02/2022	10.42	Put	Bond Future	4,888.4500	4.8885	4,718.8500	4.7188	(3.469)	0	0	0
2021/05/04	2032	03/02/2022	10.45	Put	Bond Future	4,799.3700	4.7994	4,631.7600	4.6318	(3.492)	0	0	198
2021/05/04	2032	03/02/2022	10.43	Call	Bond Future	3,540.7300	3.5407	3,681.6800	3.6817	3.981	0	0	0
2021/05/04	2032	03/02/2022	10.43	Put	Bond Future	4,858.7100	4.8587	4,689.7700	4.6898	(3.477)	0	0	0
2021/05/04	2032	03/02/2022			Bond Future	10.6678	88.1834	10.6115	88.4933	(0.528)	0.0000	0.0000	0
2021/05/04	2032	03/02/2022	9.62	Put	Bond Future	7,807.6700	7.8077	7,585.8500	7.5859	(2.841)	0	0	0
2021/05/04	2032	03/02/2022	9.62	Call	Bond Future	1,790.1800	1.7902	1,878.2500	1.8782	4.920	0	0	210
2021/05/04	2032	03/02/2022	10.35	Call	Bond Future	3,334.1500	3.3342	3,469.7800	3.4698	4.068	0	0	0
2021/05/04	2032	03/02/2022	10.95	Call	Bond Future	5,021.8800	5.0219	5,196.2300	5.1962	3.472	0	0	0
2021/05/04	2032	03/02/2022	10.95	Put	Bond Future	3,492.9200	3.4929	3,357.3800	3.3574	(3.880)	0	0	400
2021/05/04	2032	03/02/2022	10.14	Call	Bond Future	2,824.2000	2.8242	2,945.8100	2.9458	4.306	0	0	0
2021/05/04	2032	03/02/2022	10.14	Put	Bond Future	5,786.6600	5.7867	5,598.3800	5.5984	(3.254)	0	0	97
2021/05/04	2032	03/02/2022	9.14	Put	Bond Future	10,106.9900	10.1070	9,858.9500	9.8589	(2.454)	0	0	0
2021/05/04	2032	03/02/2022	9.14	Call	Bond Future	1,143.0800	1.1431	1,204.9300	1.2049	5.411	0	0	97
2021/05/04	2032	03/02/2022	8.91	Call	Bond Future	903.4900	0.9035	954.5700	0.9546	5.654	0	0	198
2021/05/04	2032	03/02/2022	10.44	Call	Bond Future	3,567.1100	3.5671	3,708.7300	3.7087	3.970	0	0	0
2021/05/04	2032	03/02/2022	10.44	Put	Bond Future	4,829.1200	4.8291	4,660.8500	4.6608	(3.484)	0	0	0
2021/05/04	2032	03/02/2022	10.45	Call	Bond Future	3,593.2800	3.5933	3,735.5600	3.7356	3.960	0	0	0
2021/05/04	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2032	05/05/2022	11.03	Call	Bond Future	583.4500	0.5834	901.3000	0.9013	54.478	0	0	0
2021/05/04	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2032	05/05/2022			Bond Future	10.9195	84.9776	10.8597	85.2954	(0.547)	0.0000	0.0000	0
2021/05/04	2032	05/05/2022	11.04	Call	Bond Future	635.9700	0.6360	953.8200	0.9538	49.979	0	0	0
2021/05/04	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2032	05/05/2022	11.02	Call	Bond Future	530.8800	0.5309	848.7300	0.8487	59.872	0	0	0
2021/05/04	2033	06/05/2021			Bond Future	103.6670	103.6670	103.6900	103.6900	0.022	0.0000	0.0000	1,088
2021/05/04	2033	05/08/2021			Bond Future	104.7659	104.7659	104.7835	104.7835	0.017	0.0000	0.0000	9,629
2021/05/04	2033	04/11/2021			Bond Future	104.7499	104.7499	104.7704	104.7704	0.020	0.0000	0.0000	0
2021/05/04	2033	03/02/2022			Bond Future	105.9380	105.9380	105.9778	105.9778	0.038	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
2021/05/04	2033	05/05/2022			Bond Future	105.8366	105.8366	105.8824	105.8824	0.043	0.0000	0.0000	0
2021/05/04	2037	06/05/2021	12.43	Call	Bond Future	8,733.5500	8.7336	9,361.7800	9.3618	7.193	0	0	0
2021/05/04	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2037	06/05/2021	12.42	Call	Bond Future	8,679.7200	8.6797	9,307.9500	9.3079	7.238	0	0	0
2021/05/04	2037	06/05/2021			Bond Future	10.9423	84.1801	10.8447	84.8083	(0.893)	0.0000	0.0000	46,476
2021/05/04	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2037	06/05/2021	12.44	Call	Bond Future	8,787.3300	8.7873	9,415.5600	9.4156	7.149	0	0	0
2021/05/04	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2037	05/08/2021	12.27	Call	Bond Future	7,443.3200	7.4433	7,939.1000	7.9391	6.661	0	0	0
2021/05/04	2037	05/08/2021	12.27	Put	Bond Future	1,037.8600	1.0379	903.5100	0.9035	(12.945)	0	0	0
2021/05/04	2037	05/08/2021	12.28	Call	Bond Future	7,485.1200	7.4851	7,982.1600	7.9822	6.640	0	0	0
2021/05/04	2037	05/08/2021	12.26	Put	Bond Future	1,050.7800	1.0508	915.1600	0.9152	(12.907)	0	0	0
2021/05/04	2037	05/08/2021			Bond Future	11.1695	80.7960	11.0684	81.4261	(0.905)	0.0000	0.0000	122,731
2021/05/04	2037	05/08/2021	12.28	Put	Bond Future	1,025.0800	1.0251	891.9900	0.8920	(12.983)	0	0	0
2021/05/04	2037	05/08/2021	12.26	Call	Bond Future	7,401.5900	7.4016	7,896.1000	7.8961	6.681	0	0	0
2021/05/04	2037	04/11/2021	12.30	Call	Bond Future	7,394.4600	7.3945	7,847.2300	7.8472	6.123	0	0	0
2021/05/04	2037	04/11/2021	12.30	Put	Bond Future	2,109.1600	2.1092	1,922.5300	1.9225	(8.849)	0	0	600
2021/05/04	2037	04/11/2021	11.49	Put	Bond Future	3,767.8700	3.7679	3,477.8300	3.4778	(7.698)	0	0	0
2021/05/04	2037	04/11/2021	11.49	Call	Bond Future	4,449.0100	4.4490	4,798.3700	4.7984	7.853	0	0	600
2021/05/04	2037	04/11/2021	12.82	Put	Bond Future	1,383.7200	1.3837	1,249.2400	1.2492	(9.719)	0	0	0
2021/05/04	2037	04/11/2021	12.83	Call	Bond Future	9,449.5800	9.4496	9,955.4400	9.9554	5.353	0	0	0
2021/05/04	2037	04/11/2021			Bond Future	11.3763	81.7111	11.2708	82.3505	(0.927)	0.0000	0.0000	0
2021/05/04	2037	04/11/2021	12.82	Call	Bond Future	9,410.9700	9.4110	9,915.8900	9.9159	5.365	0	0	0
2021/05/04	2037	04/11/2021	12.83	Put	Bond Future	1,371.1400	1.3711	1,237.6000	1.2376	(9.739)	0	0	0
2021/05/04	2037	04/11/2021	12.81	Call	Bond Future	9,372.4000	9.3724	9,876.3900	9.8764	5.377	0	0	0
2021/05/04	2037	04/11/2021	12.81	Put	Bond Future	1,396.3900	1.3964	1,260.9800	1.2610	(9.697)	0	0	0
2021/05/04	2037	03/02/2022	11.46	Call	Bond Future	4,265.0100	4.2650	4,595.2600	4.5953	7.743	0	0	0
2021/05/04	2037	03/02/2022	11.47	Put	Bond Future	5,090.8400	5.0908	4,760.7000	4.7607	(6.485)	0	0	0
2021/05/04	2037	03/02/2022	11.45	Call	Bond Future	4,236.1000	4.2361	4,565.0100	4.5650	7.764	0	0	0
2021/05/04	2037	03/02/2022			Bond Future	11.6053	78.3643	11.4928	79.0261	(0.969)	0.0000	0.0000	0
2021/05/04	2037	03/02/2022	11.46	Put	Bond Future	5,121.2400	5.1212	4,789.7600	4.7898	(6.473)	0	0	0
2021/05/04	2037	03/02/2022	11.47	Call	Bond Future	4,294.0000	4.2940	4,625.5900	4.6256	7.722	0	0	0
2021/05/04	2037	03/02/2022	11.45	Put	Bond Future	5,151.7900	5.1518	4,818.9700	4.8190	(6.460)	0	0	0
2021/05/04	2037	05/05/2022	11.84	Put	Bond Future	71.8100	0.0718	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2037	05/05/2022	11.82	Call	Bond Future	0.0000	0.0000	487.6900	0.4877	100.000	0	0	0
2021/05/04	2037	05/05/2022	11.83	Call	Bond Future	0.0000	0.0000	544.5100	0.5445	100.000	0	0	0
2021/05/04	2037	05/05/2022			Bond Future	11.8527	79.1976	11.7346	79.8707	(0.996)	0.0000	0.0000	0
2021/05/04	2037	05/05/2022	11.84	Call	Bond Future	0.0000	0.0000	601.2700	0.6013	100.000	0	0	0
2021/05/04	2037	05/05/2022	11.82	Put	Bond Future	185.3900	0.1854	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2037	05/05/2022	11.83	Put	Bond Future	128.5700	0.1286	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2038	06/05/2021			Bond Future	117.2618	117.2618	116.9799	116.9799	(0.240)	0.0000	0.0000	6,188
2021/05/04	2038	05/08/2021			Bond Future	116.7824	116.7824	116.4911	116.4911	(0.249)	0.0000	0.0000	7,713
2021/05/04	2038	04/11/2021			Bond Future	118.1310	118.1310	117.8394	117.8394	(0.247)	0.0000	0.0000	0
2021/05/04	2038	03/02/2022			Bond Future	117.7179	117.7179	117.4444	117.4444	(0.232)	0.0000	0.0000	0
2021/05/04	2038	05/05/2022			Bond Future	118.9992	118.9992	118.7292	118.7292	(0.227)	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
2021/05/04	2040	06/05/2021	12.44	Call	Bond Future	8,577.4700	8.5775	9,420.0300	9.4200	9.823	0	0	0
2021/05/04	2040	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2040	06/05/2021	10.83	Put	Bond Future	1,756.1600	1.7562	1,003.2800	1.0033	(42.871)	0	0	0
2021/05/04	2040	06/05/2021	10.83	Call	Bond Future	115.4800	0.1155	205.1600	0.2052	77.658	0	0	300
2021/05/04	2040	06/05/2021	11.58	Put	Bond Future	9.9200	0.0099	0.2300	0.0002	(97.681)	0	0	0
2021/05/04	2040	06/05/2021	11.58	Call	Bond Future	3,391.5200	3.3915	4,224.3900	4.2244	24.557	0	0	300
2021/05/04	2040	06/05/2021			Bond Future	11.0671	86.2639	10.9444	87.1064	(1.108)	0.0000	0.0000	36,714
2021/05/04	2040	06/05/2021	12.43	Call	Bond Future	8,520.2300	8.5202	9,362.7900	9.3628	9.889	0	0	0
2021/05/04	2040	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2040	06/05/2021	12.42	Call	Bond Future	8,462.9300	8.4629	9,305.4900	9.3055	9.956	0	0	0
2021/05/04	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2040	06/05/2021	13.38	Call	Bond Future	13,652.7900	13.6528	14,495.3500	14.4954	6.171	0	0	0
2021/05/04	2040	06/05/2021	13.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/05/04	2040	05/08/2021	11.05	Put	Bond Future	4,167.7000	4.1677	3,695.6000	3.6956	(11.328)	0	0	0
2021/05/04	2040	05/08/2021	11.05	Call	Bond Future	2,563.7500	2.5638	2,938.2200	2.9382	14.606	0	0	900
2021/05/04	2040	05/08/2021	12.48	Call	Bond Future	8,275.6300	8.2756	8,962.5800	8.9626	8.301	0	0	0
2021/05/04	2040	05/08/2021	12.49	Put	Bond Future	969.5800	0.9696	811.5300	0.8115	(16.301)	0	0	0
2021/05/04	2040	05/08/2021	12.47	Call	Bond Future	8,231.2100	8.2312	8,916.5900	8.9166	8.327	0	0	0
2021/05/04	2040	05/08/2021			Bond Future	11.2893	82.6510	11.1621	83.4976	(1.127)	0.0000	0.0000	84,413
2021/05/04	2040	05/08/2021	11.55	Put	Bond Future	2,574.6800	2.5747	2,234.7500	2.2347	(13.203)	0	0	0
2021/05/04	2040	05/08/2021	11.55	Call	Bond Future	4,266.7500	4.2668	4,773.3900	4.7734	11.874	0	0	900
2021/05/04	2040	05/08/2021	14.80	Call	Bond Future	18,802.2500	18.8022	19,641.5900	19.6416	4.464	0	0	0
2021/05/04	2040	05/08/2021	14.80	Put	Bond Future	26.6800	0.0267	19.4500	0.0195	(27.099)	0	0	900
2021/05/04	2040	05/08/2021	12.48	Put	Bond Future	981.8700	0.9819	822.2500	0.8222	(16.257)	0	0	0
2021/05/04	2040	05/08/2021	12.49	Call	Bond Future	8,320.1000	8.3201	9,008.6200	9.0086	8.275	0	0	0
2021/05/04	2040	05/08/2021	12.47	Put	Bond Future	994.2800	0.9943	833.0900	0.8331	(16.212)	0	0	0
2021/05/04	2040	04/11/2021	12.90	Call	Bond Future	9,797.9200	9.7979	10,476.0800	10.4761	6.921	0	0	0
2021/05/04	2040	04/11/2021	12.90	Put	Bond Future	1,510.7500	1.5107	1,330.5400	1.3305	(11.929)	0	0	0
2021/05/04	2040	04/11/2021	12.89	Call	Bond Future	9,757.6900	9.7577	10,434.6000	10.4346	6.937	0	0	0
2021/05/04	2040	04/11/2021	12.89	Put	Bond Future	1,524.4300	1.5244	1,342.9700	1.3430	(11.903)	0	0	0
2021/05/04	2040	04/11/2021			Bond Future	11.4915	83.5872	11.3588	84.4456	(1.154)	0.0000	0.0000	0
2021/05/04	2040	04/11/2021	12.91	Call	Bond Future	9,838.1700	9.8382	10,517.5900	10.5176	6.906	0	0	0
2021/05/04	2040	04/11/2021	12.91	Put	Bond Future	1,497.1600	1.4972	1,318.2100	1.3182	(11.953)	0	0	0
2021/05/04	2040	03/02/2022	11.58	Put	Bond Future	5,360.8100	5.3608	4,925.6300	4.9256	(8.118)	0	0	0
2021/05/04	2040	03/02/2022	11.59	Call	Bond Future	4,544.5300	4.5445	4,994.6800	4.9947	9.905	0	0	0
2021/05/04	2040	03/02/2022	11.57	Put	Bond Future	5,393.4000	5.3934	4,956.4000	4.9564	(8.102)	0	0	0
2021/05/04	2040	03/02/2022			Bond Future	11.7151	80.0110	11.5742	80.8946	(1.202)	0.0000	0.0000	0
2021/05/04	2040	03/02/2022	11.58	Call	Bond Future	4,513.7300	4.5137	4,962.0800	4.9621	9.933	0	0	0
2021/05/04	2040	03/02/2022	11.59	Put	Bond Future	5,328.4000	5.3284	4,895.0200	4.8950	(8.133)	0	0	0
2021/05/04	2040	03/02/2022	11.57	Call	Bond Future	4,483.0300	4.4830	4,929.5600	4.9296	9.960	0	0	0
2021/05/04	2040	05/05/2022	11.91	Put	Bond Future	277.0000	0.2770	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2040	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	680.7200	0.6807	100.000	0	0	0
2021/05/04	2040	05/05/2022	11.92	Put	Bond Future	216.4700	0.2165	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2040	05/05/2022			Bond Future	11.9559	80.8618	11.8083	81.7590	(1.235)	0.0000	0.0000	0
2021/05/04	2040	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	620.1900	0.6202	100.000	0	0	0
2021/05/04	2040	05/05/2022	11.90	Call	Bond Future	0.0000	0.0000	559.5800	0.5596	100.000	0	0	0
2021/05/04	2040	05/05/2022	11.90	Put	Bond Future	337.6100	0.3376	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	2044	06/05/2021	12.44	Call	Bond Future	8,253.4200	8.2534	9,102.3500	9.1024	10.286	0	0	0
2021/05/04	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2044	06/05/2021	12.43	Call	Bond Future	8,196.3700	8.1964	9,045.3000	9.0453	10.357	0	0	0
2021/05/04	2044	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2044	06/05/2021	11.40	Call	Bond Future	1,968.6400	1.9686	2,731.3000	2.7313	38.740	0	0	0
2021/05/04	2044	06/05/2021	11.40	Put	Bond Future	95.4500	0.0954	9.1800	0.0092	(90.382)	0	0	3,100
2021/05/04	2044	06/05/2021	11.79	Call	Bond Future	4,377.4100	4.3774	5,224.4900	5.2245	19.351	0	0	0
2021/05/04	2044	06/05/2021	11.79	Put	Bond Future	1.8700	0.0019	0.0200	0.0000	(98.930)	0	0	3,100
2021/05/04	2044	06/05/2021	11.10	Call	Bond Future	561.3100	0.5613	942.9000	0.9429	67.982	0	0	0
2021/05/04	2044	06/05/2021	12.50	Call	Bond Future	8,594.0900	8.5941	9,443.0200	9.4430	9.878	0	0	0
2021/05/04	2044	06/05/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,100
2021/05/04	2044	06/05/2021			Bond Future	11.1216	82.8862	10.9990	83.7351	(1.102)	0.0000	0.0000	41,065
2021/05/04	2044	06/05/2021	12.45	Call	Bond Future	8,310.3900	8.3104	9,159.3200	9.1593	10.215	0	0	0
2021/05/04	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	2044	06/05/2021	10.70	Put	Bond Future	3,000.5100	3.0005	2,160.0700	2.1601	(28.010)	0	0	0
2021/05/04	2044	06/05/2021	10.70	Call	Bond Future	16.1500	0.0162	24.6400	0.0246	52.570	0	0	3,100
2021/05/04	2044	06/05/2021	11.10	Put	Bond Future	709.9500	0.7100	242.6100	0.2426	(65.827)	0	0	3,100
2021/05/04	2044	06/05/2021	11.90	Call	Bond Future	5,057.2500	5.0573	5,905.6900	5.9057	16.777	0	0	0
2021/05/04	2044	06/05/2021	11.90	Put	Bond Future	0.4900	0.0005	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2044	06/05/2021	11.35	Put	Bond Future	142.3300	0.1423	17.6800	0.0177	(87.578)	0	0	0
2021/05/04	2044	06/05/2021	11.35	Call	Bond Future	1,684.5600	1.6846	2,408.8400	2.4088	42.995	0	0	3,100
2021/05/04	2044	05/08/2021	12.60	Put	Bond Future	909.1700	0.9092	758.9500	0.7589	(16.523)	0	0	0
2021/05/04	2044	05/08/2021	12.61	Call	Bond Future	8,656.6200	8.6566	9,360.9900	9.3610	8.137	0	0	0
2021/05/04	2044	05/08/2021	12.61	Put	Bond Future	897.7800	0.8978	749.0400	0.7490	(16.568)	0	0	0
2021/05/04	2044	05/08/2021			Bond Future	11.3351	79.3636	11.2079	80.2167	(1.122)	0.0000	0.0000	60,253
2021/05/04	2044	05/08/2021	12.60	Call	Bond Future	8,612.3200	8.6123	9,315.2100	9.3152	8.161	0	0	0
2021/05/04	2044	05/08/2021	12.59	Call	Bond Future	8,568.0600	8.5681	9,269.4500	9.2695	8.186	0	0	0
2021/05/04	2044	05/08/2021	12.59	Put	Bond Future	920.6800	0.9207	768.9600	0.7690	(16.479)	0	0	0
2021/05/04	2044	04/11/2021	12.91	Call	Bond Future	9,689.6800	9.6897	10,369.0800	10.3691	7.012	0	0	0
2021/05/04	2044	04/11/2021	12.91	Put	Bond Future	1,569.6700	1.5697	1,384.1800	1.3842	(11.817)	0	0	0
2021/05/04	2044	04/11/2021			Bond Future	11.5290	80.2626	11.3964	81.1274	(1.150)	0.0000	0.0000	0
2021/05/04	2044	04/11/2021	12.90	Call	Bond Future	9,650.1600	9.6502	10,328.3100	10.3283	7.027	0	0	0
2021/05/04	2044	04/11/2021	12.90	Put	Bond Future	1,583.6300	1.5836	1,396.8900	1.3969	(11.792)	0	0	0
2021/05/04	2044	04/11/2021	12.89	Call	Bond Future	9,610.6800	9.6107	10,287.5600	10.2876	7.043	0	0	0
2021/05/04	2044	04/11/2021	12.89	Put	Bond Future	1,597.7000	1.5977	1,409.6900	1.4097	(11.768)	0	0	0
2021/05/04	2044	03/02/2022	11.59	Call	Bond Future	4,484.3600	4.4844	4,933.6800	4.9337	10.020	0	0	0
2021/05/04	2044	03/02/2022	11.59	Put	Bond Future	5,453.9500	5.4539	5,013.8000	5.0138	(8.070)	0	0	0
2021/05/04	2044	03/02/2022	11.60	Call	Bond Future	4,515.0200	4.5150	4,966.1700	4.9662	9.992	0	0	0
2021/05/04	2044	03/02/2022	11.60	Put	Bond Future	5,420.7100	5.4207	4,982.3900	4.9824	(8.086)	0	0	0
2021/05/04	2044	03/02/2022			Bond Future	11.7433	76.7747	11.6025	77.6641	(1.198)	0.0000	0.0000	0
2021/05/04	2044	03/02/2022	11.61	Call	Bond Future	4,546.0300	4.5460	4,999.0100	4.9990	9.964	0	0	0
2021/05/04	2044	03/02/2022	11.61	Put	Bond Future	5,387.9100	5.3879	4,951.4200	4.9514	(8.101)	0	0	0
2021/05/04	2044	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	516.1500	0.5162	100.000	0	0	0
2021/05/04	2044	05/05/2022	11.91	Put	Bond Future	386.9800	0.3870	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2044	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	577.2300	0.5772	100.000	0	0	0
2021/05/04	2044	05/05/2022	11.92	Put	Bond Future	325.9000	0.3259	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2044	05/05/2022			Bond Future	11.9736	77.5910	11.8260	78.4941	(1.232)	0.0000	0.0000	0
2021/05/04	2044	05/05/2022	11.93	Call	Bond Future	0.0000	0.0000	638.2200	0.6382	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	2044	05/05/2022	11.93	Put	Bond Future	264.9100	0.2649	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	2046	06/05/2021			Bond Future	105.7696	105.7696	105.7935	105.7935	0.023	0.0000	0.0000	12,206
2021/05/04	2046	05/08/2021			Bond Future	106.8908	106.8908	106.9092	106.9092	0.017	0.0000	0.0000	16,718
2021/05/04	2046	04/11/2021			Bond Future	106.3162	106.3162	106.3376	106.3376	0.020	0.0000	0.0000	0
2021/05/04	2046	03/02/2022			Bond Future	107.5220	107.5220	107.5633	107.5633	0.038	0.0000	0.0000	0
2021/05/04	2046	05/05/2022			Bond Future	106.8467	106.8467	106.8940	106.8940	0.044	0.0000	0.0000	0
2021/05/04	2050	06/05/2021			Bond Future	108.8257	108.8257	109.0534	109.0534	0.209	0.0000	0.0000	8,923
2021/05/04	2050	05/08/2021			Bond Future	108.0512	108.0512	108.2753	108.2753	0.207	0.0000	0.0000	11,184
2021/05/04	2050	04/11/2021			Bond Future	109.2989	109.2989	109.5285	109.5285	0.210	0.0000	0.0000	0
2021/05/04	2050	03/02/2022			Bond Future	108.5899	108.5899	108.8422	108.8422	0.232	0.0000	0.0000	0
2021/05/04	2050	05/05/2022			Bond Future	109.7719	109.7719	110.0326	110.0326	0.238	0.0000	0.0000	0
2021/05/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	AL37	06/05/2021			Index Future	784.9220	784.9220	784.6700	784.6700	(0.032)	0.0000	0.0000	0
2021/05/04	AL37	05/08/2021			Index Future	792.9490	792.9490	792.6530	792.6530	(0.037)	0.0000	0.0000	0
2021/05/04	AL37	04/11/2021			Index Future	801.9890	801.9890	801.7090	801.7090	(0.035)	0.0000	0.0000	0
2021/05/04	AL37	03/02/2022			Index Future	810.8930	810.8930	810.7550	810.7550	(0.017)	0.0000	0.0000	0
2021/05/04	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/05/04	AL7T	06/05/2021			Index Future	872.4520	872.4520	874.9400	874.9400	0.285	0.0000	0.0000	0
2021/05/04	AL7T	05/08/2021			Index Future	881.3740	881.3740	883.8420	883.8420	0.280	0.0000	0.0000	0
2021/05/04	AL7T	04/11/2021			Index Future	891.4220	891.4220	893.9400	893.9400	0.282	0.0000	0.0000	0
2021/05/04	AL7T	03/02/2022			Index Future	901.3190	901.3190	904.0260	904.0260	0.300	0.0000	0.0000	0
2021/05/04	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/05/04	ALBI	06/05/2021			Index Future	766.1380	766.1380	769.8470	769.8470	0.484	0.0000	0.0000	132
2021/05/04	ALBI	05/08/2021			Index Future	773.9730	773.9730	777.6800	777.6800	0.479	0.0000	0.0000	134
2021/05/04	ALBI	04/11/2021			Index Future	782.7970	782.7970	786.5650	786.5650	0.481	0.0000	0.0000	0
2021/05/04	ALBI	03/02/2022			Index Future	791.4870	791.4870	795.4400	795.4400	0.499	0.0000	0.0000	0
2021/05/04	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/05/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/04	ES33	06/05/2021			Bond Future	11.6091	74.5324	11.5111	75.0457	(0.844)	0.0000	0.0000	0
2021/05/04	ES33	05/08/2021			Bond Future	11.8717	75.3225	11.7703	75.8371	(0.855)	0.0000	0.0000	350
2021/05/04	ES33	04/11/2021			Bond Future	12.1273	72.4166	12.0211	72.9391	(0.876)	0.0000	0.0000	0
2021/05/04	ES33	03/02/2022			Bond Future	12.4094	73.2380	12.2956	73.7801	(0.917)	0.0000	0.0000	0
2021/05/04	ES33	05/05/2022			Bond Future	12.7082	70.2591	12.5884	70.8109	(0.943)	0.0000	0.0000	0
2021/05/04	ES42	06/05/2021			Bond Future	12.0783	73.2731	11.9504	74.0252	(1.059)	0.0000	0.0000	0
2021/05/04	ES42	05/08/2021			Bond Future	12.3253	74.0498	12.1923	74.8059	(1.079)	0.0000	0.0000	4,779
2021/05/04	ES42	04/11/2021			Bond Future	12.5680	70.6466	12.4286	71.4133	(1.109)	0.0000	0.0000	0
2021/05/04	ES42	03/02/2022			Bond Future	12.8263	71.4481	12.6780	72.2370	(1.156)	0.0000	0.0000	0
2021/05/04	ES42	05/05/2022			Bond Future	13.1091	67.9674	12.9529	68.7688	(1.192)	0.0000	0.0000	0
2021/05/04	GOVI	06/05/2021	678.68	Call	GOVI	784,360.0000	78.4360	819,580.0000	81.9580	4.490	0	0	0
2021/05/04	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	06/05/2021	678.67	Call	GOVI	784,460.0000	78.4460	819,680.0000	81.9680	4.490	0	0	0
2021/05/04	GOVI	06/05/2021			GOVI	757.1160	757.1160	760.6380	760.6380	0.465	0.0000	0.0000	19
2021/05/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	06/05/2021	678.69	Call	GOVI	784,260.0000	78.4260	819,480.0000	81.9480	4.491	0	0	0
2021/05/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	05/08/2021	719.14	Call	GOVI	457,190.0000	45.7190	492,370.0000	49.2370	7.695	0	0	0
2021/05/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	05/08/2021	719.13	Call	GOVI	457,290.0000	45.7290	492,470.0000	49.2470	7.693	0	0	0
2021/05/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	05/08/2021			GOVI	764.8590	764.8590	768.3770	768.3770	0.460	0.0000	0.0000	985
2021/05/04	GOVI	05/08/2021	719.15	Call	GOVI	457,090.0000	45.7090	492,270.0000	49.2270	7.697	0	0	0
2021/05/04	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	04/11/2021	728.41	Call	GOVI	451,690.0000	45.1690	487,450.0000	48.7450	7.917	0	0	0
2021/05/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	04/11/2021	728.40	Call	GOVI	451,790.0000	45.1790	487,550.0000	48.7550	7.915	0	0	0
2021/05/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	04/11/2021			GOVI	773.5790	773.5790	777.1550	777.1550	0.462	0.0000	0.0000	0
2021/05/04	GOVI	04/11/2021	728.42	Call	GOVI	451,590.0000	45.1590	487,350.0000	48.7350	7.919	0	0	0
2021/05/04	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	03/02/2022	792.76	Put	GOVI	105,930.0000	10.5930	68,360.0000	6.8360	(35.467)	0	0	0
2021/05/04	GOVI	03/02/2022			GOVI	782.1670	782.1670	785.9240	785.9240	0.480	0.0000	0.0000	0
2021/05/04	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	03/02/2022	792.75	Put	GOVI	105,830.0000	10.5830	68,260.0000	6.8260	(35.500)	0	0	0
2021/05/04	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	03/02/2022	792.74	Put	GOVI	105,730.0000	10.5730	68,160.0000	6.8160	(35.534)	0	0	0
2021/05/04	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/05/04	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/05/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/04	IGOV	06/05/2021			Index Future	284.0420	284.0420	283.8770	283.8770	(0.058)	0.0000	0.0000	302
2021/05/04	IGOV	05/08/2021			Index Future	287.0180	287.0180	286.8360	286.8360	(0.063)	0.0000	0.0000	580
2021/05/04	IGOV	04/11/2021			Index Future	290.3600	290.3600	290.1830	290.1830	(0.061)	0.0000	0.0000	16
2021/05/04	IGOV	03/02/2022			Index Future	293.6530	293.6530	293.5260	293.5260	(0.043)	0.0000	0.0000	0
2021/05/04	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/05/04	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/04	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/04	IS05	21/12/2021			Interest Rate Swap	90.7100	90.7100	90.7100	90.7100	0.000	0.0000	0.0000	51
2021/05/04	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1500	90.1500	0.011	0.0000	0.0000	0
2021/05/04	IS05	21/06/2022			Interest Rate Swap	90.3100	90.3100	90.3200	90.3200	0.011	0.0000	0.0000	0
2021/05/04	IS05	20/09/2022			Interest Rate Swap	93.5100	93.5100	93.5200	93.5200	0.011	0.0000	0.0000	0
2021/05/04	IS05	20/12/2022			Interest Rate Swap	94.0800	94.0800	94.0900	94.0900	0.011	0.0000	0.0000	0
2021/05/04	IS05	22/03/2023			Interest Rate Swap	86.5700	86.5700	86.5800	86.5800	0.012	0.0000	0.0000	0
2021/05/04	IS05	20/06/2023			Interest Rate Swap	92.2100	92.2100	92.2200	92.2200	0.011	0.0000	0.0000	0
2021/05/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/04	IS10	17/12/2025			Interest Rate Swap	80.6600	80.6600	80.6500	80.6500	(0.012)	0.0000	0.0000	0
2021/05/04	IS10	16/03/2026			Interest Rate Swap	77.3000	77.3000	77.2900	77.2900	(0.013)	0.0000	0.0000	0
2021/05/04	IS10	15/06/2026			Interest Rate Swap	75.8200	75.8200	75.8000	75.8000	(0.026)	0.0000	0.0000	0
2021/05/04	IS10	21/09/2026			Interest Rate Swap	77.9500	77.9500	77.9300	77.9300	(0.026)	0.0000	0.0000	0
2021/05/04	IS10	21/12/2026			Interest Rate Swap	82.0600	82.0600	82.0500	82.0500	(0.012)	0.0000	0.0000	0
2021/05/04	IS10	15/03/2027			Interest Rate Swap	80.6700	80.6700	80.6500	80.6500	(0.025)	0.0000	0.0000	0
2021/05/04	IS10	21/06/2027			Interest Rate Swap	82.8600	82.8600	82.8500	82.8500	(0.012)	0.0000	0.0000	0
2021/05/04	IS10	20/09/2027			Interest Rate Swap	88.7800	88.7800	88.7700	88.7700	(0.011)	0.0000	0.0000	0
2021/05/04	IS10	20/12/2027			Interest Rate Swap	89.3000	89.3000	89.3000	89.3000	0.000	0.0000	0.0000	0
2021/05/04	IS10	22/03/2028			Interest Rate Swap	82.4600	82.4600	82.4500	82.4500	(0.012)	0.0000	0.0000	0
2021/05/04	IS10	20/06/2028			Interest Rate Swap	90.3700	90.3700	90.3700	90.3700	0.000	0.0000	0.0000	0
2021/05/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/04	JBAF	19/05/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/05/04	JBAF	15/06/2021			Jibar Tradeable Future	3.7250	96.2750	3.7350	96.2650	0.268	0.0000	0.0000	0
2021/05/04	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7500	96.2500	0.267	0.0000	0.0000	0
2021/05/04	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.8000	96.2000	0.529	0.0000	0.0000	0
2021/05/04	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.8150	96.1850	0.263	0.0000	0.0000	30,000
2021/05/04	JBAF	20/10/2021			Jibar Tradeable Future	3.8700	96.1300	3.8700	96.1300	0.000	0.0000	0.0000	0
2021/05/04	JBAF	15/12/2021			Jibar Tradeable Future	4.0000	96.0000	4.0100	95.9900	0.250	0.0000	0.0000	0
2021/05/04	JBAF	16/03/2022			Jibar Tradeable Future	4.1950	95.8050	4.2150	95.7850	0.477	0.0000	0.0000	0
2021/05/04	JBAF	15/06/2022			Jibar Tradeable Future	4.5650	95.4350	4.5950	95.4050	0.657	0.0000	0.0000	471

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	JBAF	21/09/2022			Jibar Tradeable Future	4.7500	95.2500	4.7700	95.2300	0.421	0.0000	0.0000	0
2021/05/04	JBAF	21/12/2022			Jibar Tradeable Future	5.1100	94.8900	5.1350	94.8650	0.489	0.0000	0.0000	0
2021/05/04	JBAF	15/03/2023			Jibar Tradeable Future	5.3050	94.6950	5.3250	94.6750	0.377	0.0000	0.0000	0
2021/05/04	R023	06/05/2021	7.58	Call	Bond Future	5,074.8000	5.0748	5,032.3600	5.0324	(0.836)	0	0	0
2021/05/04	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R023	06/05/2021			Bond Future	4.6254	106.8557	4.6493	106.8133	0.517	0.0000	0.0000	26,643
2021/05/04	R023	06/05/2021	7.57	Call	Bond Future	5,058.1700	5.0582	5,015.7300	5.0157	(0.839)	0	0	0
2021/05/04	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R023	06/05/2021	7.56	Call	Bond Future	5,041.5400	5.0415	4,999.1000	4.9991	(0.842)	0	0	0
2021/05/04	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R023	05/08/2021	5.30	Call	Bond Future	959.7800	0.9598	917.0000	0.9170	(4.457)	0	0	0
2021/05/04	R023	05/08/2021	5.30	Put	Bond Future	57.0000	0.0570	62.9100	0.0629	10.368	0	0	0
2021/05/04	R023	05/08/2021	5.29	Call	Bond Future	946.0500	0.9461	903.4100	0.9034	(4.507)	0	0	0
2021/05/04	R023	05/08/2021	5.29	Put	Bond Future	58.3800	0.0584	64.4300	0.0644	10.363	0	0	0
2021/05/04	R023	05/08/2021			Bond Future	4.7057	107.9615	4.7376	107.9128	0.677	0.0000	0.0000	15,675
2021/05/04	R023	05/08/2021	5.31	Call	Bond Future	973.5400	0.9735	930.6100	0.9306	(4.410)	0	0	0
2021/05/04	R023	05/08/2021	5.31	Put	Bond Future	55.6600	0.0557	61.4200	0.0614	10.349	0	0	0
2021/05/04	R023	04/11/2021	4.91	Call	Bond Future	496.6600	0.4967	468.1300	0.4681	(5.744)	0	0	0
2021/05/04	R023	04/11/2021	4.91	Put	Bond Future	262.3100	0.2623	280.3000	0.2803	6.858	0	0	0
2021/05/04	R023	04/11/2021	4.90	Call	Bond Future	488.1300	0.4881	459.8500	0.4598	(5.794)	0	0	0
2021/05/04	R023	04/11/2021	4.90	Put	Bond Future	266.6200	0.2666	284.8600	0.2849	6.841	0	0	0
2021/05/04	R023	04/11/2021			Bond Future	4.7278	105.2741	4.7639	105.2276	0.764	0.0000	0.0000	0
2021/05/04	R023	04/11/2021	4.92	Call	Bond Future	505.2400	0.5052	476.4700	0.4765	(5.694)	0	0	0
2021/05/04	R023	04/11/2021	4.92	Put	Bond Future	258.0500	0.2580	275.8000	0.2758	6.879	0	0	0
2021/05/04	R023	03/02/2022	5.08	Call	Bond Future	554.6200	0.5546	537.0500	0.5370	(3.168)	0	0	0
2021/05/04	R023	03/02/2022	5.08	Put	Bond Future	263.5100	0.2635	273.5000	0.2735	3.791	0	0	0
2021/05/04	R023	03/02/2022			Bond Future	4.7997	106.4431	4.8262	106.4155	0.552	0.0000	0.0000	0
2021/05/04	R023	03/02/2022	5.07	Call	Bond Future	547.5600	0.5476	530.0900	0.5301	(3.191)	0	0	0
2021/05/04	R023	03/02/2022	5.07	Put	Bond Future	266.8200	0.2668	276.9100	0.2769	3.782	0	0	0
2021/05/04	R023	03/02/2022	5.06	Call	Bond Future	540.9000	0.5409	523.5300	0.5235	(3.211)	0	0	0
2021/05/04	R023	03/02/2022	5.06	Put	Bond Future	270.5200	0.2705	280.7100	0.2807	3.767	0	0	0
2021/05/04	R023	05/05/2022	6.31	Call	Bond Future	1,071.7700	1.0718	1,049.4600	1.0495	(2.082)	0	0	0
2021/05/04	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R023	05/05/2022			Bond Future	4.9551	103.6688	4.9831	103.6465	0.564	0.0000	0.0000	0
2021/05/04	R023	05/05/2022	6.30	Call	Bond Future	1,063.9300	1.0639	1,041.6200	1.0416	(2.097)	0	0	0
2021/05/04	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R023	05/05/2022	6.29	Call	Bond Future	1,056.0800	1.0561	1,033.7700	1.0338	(2.113)	0	0	0
2021/05/04	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R035	06/05/2021	12.37	Call	Bond Future	9,715.4800	9.7155	10,249.0600	10.2491	5.492	0	0	0
2021/05/04	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R035	06/05/2021	10.55	Call	Bond Future	193.2800	0.1933	247.4400	0.2474	28.022	0	0	0
2021/05/04	R035	06/05/2021	10.55	Put	Bond Future	1,310.9400	1.3109	831.5200	0.8315	(36.571)	0	0	500
2021/05/04	R035	06/05/2021	10.05	Put	Bond Future	4,484.0100	4.4840	3,950.1700	3.9502	(11.905)	0	0	0
2021/05/04	R035	06/05/2021	10.05	Call	Bond Future	0.3900	0.0004	0.1300	0.0001	(66.667)	0	0	500
2021/05/04	R035	06/05/2021	10.40	Put	Bond Future	2,158.8600	2.1589	1,629.1700	1.6292	(24.536)	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
2021/05/04	R035	06/05/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/05/04	R035	06/05/2021	11.55	Call	Bond Future	5,093.5800	5.0936	5,626.9500	5.6270	10.471	0	0	0
2021/05/04	R035	06/05/2021	11.55	Put	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	1,650
2021/05/04	R035	06/05/2021	12.77	Call	Bond Future	11,829.6800	11.8297	12,363.2600	12.3633	4.511	0	0	0
2021/05/04	R035	06/05/2021	12.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,650
2021/05/04	R035	06/05/2021	10.24	Put	Bond Future	3,190.6000	3.1906	2,655.0400	2.6550	(16.786)	0	0	0
2021/05/04	R035	06/05/2021	10.24	Call	Bond Future	7.6300	0.0076	5.6500	0.0056	(25.950)	0	0	223
2021/05/04	R035	06/05/2021			Bond Future	10.7222	88.5554	10.6396	89.0890	(0.770)	0.0000	0.0000	63,011
2021/05/04	R035	06/05/2021	12.36	Call	Bond Future	9,661.4800	9.6615	10,195.0600	10.1951	5.523	0	0	0
2021/05/04	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R035	06/05/2021	12.35	Call	Bond Future	9,607.4300	9.6074	10,141.0100	10.1410	5.554	0	0	0
2021/05/04	R035	06/05/2021	11.05	Call	Bond Future	2,129.3600	2.1294	2,612.4000	2.6124	22.685	0	0	0
2021/05/04	R035	06/05/2021	11.05	Put	Bond Future	58.2500	0.0583	7.7100	0.0077	(86.764)	0	0	500
2021/05/04	R035	06/05/2021	10.40	Call	Bond Future	50.5300	0.0505	54.4200	0.0544	7.698	0	0	600
2021/05/04	R035	06/05/2021	11.15	Put	Bond Future	22.9900	0.0230	1.8300	0.0018	(92.040)	0	0	0
2021/05/04	R035	06/05/2021	11.15	Call	Bond Future	2,711.5400	2.7115	3,223.9600	3.2240	18.898	0	0	600
2021/05/04	R035	06/05/2021	12.91	Call	Bond Future	12,549.0700	12.5491	13,082.6500	13.0827	4.252	0	0	0
2021/05/04	R035	06/05/2021	10.81	Put	Bond Future	356.3000	0.3563	123.6700	0.1237	(65.290)	0	0	0
2021/05/04	R035	06/05/2021	10.81	Call	Bond Future	918.2200	0.9182	1,219.1700	1.2192	32.775	0	0	1,650
2021/05/04	R035	06/05/2021	12.02	Call	Bond Future	7,791.4500	7.7914	8,325.0300	8.3250	6.848	0	0	0
2021/05/04	R035	06/05/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	223
2021/05/04	R035	06/05/2021	11.32	Call	Bond Future	3,726.9100	3.7269	4,256.8400	4.2568	14.219	0	0	0
2021/05/04	R035	06/05/2021	11.32	Put	Bond Future	3.7600	0.0038	0.1100	0.0001	(97.074)	0	0	223
2021/05/04	R035	05/08/2021	11.37	Call	Bond Future	4,584.1500	4.5842	4,919.8700	4.9199	7.323	0	0	0
2021/05/04	R035	05/08/2021	11.37	Put	Bond Future	2,013.5100	2.0135	1,814.9400	1.8149	(9.862)	0	0	100
2021/05/04	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R035	05/08/2021	5.31	Put	Bond Future	48,618.9500	48.6190	48,084.6600	48.0847	(1.099)	0	0	0
2021/05/04	R035	05/08/2021			Bond Future	10.9483	89.4717	10.8630	90.0060	(0.779)	0.0000	0.0000	91,787
2021/05/04	R035	05/08/2021	10.77	Call	Bond Future	2,547.3300	2.5473	2,783.6300	2.7836	9.276	0	0	0
2021/05/04	R035	05/08/2021	10.77	Put	Bond Future	3,669.3500	3.6694	3,371.3600	3.3714	(8.121)	0	0	100
2021/05/04	R035	05/08/2021	10.02	Put	Bond Future	6,956.1200	6.9561	6,532.8900	6.5329	(6.084)	0	0	0
2021/05/04	R035	05/08/2021	10.02	Call	Bond Future	873.7200	0.8737	984.7800	0.9848	12.711	0	0	100
2021/05/04	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R035	05/08/2021	5.30	Put	Bond Future	48,735.5300	48.7355	48,201.2400	48.2012	(1.096)	0	0	0
2021/05/04	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R035	05/08/2021	5.29	Put	Bond Future	48,852.2400	48.8522	48,317.9500	48.3180	(1.094)	0	0	0
2021/05/04	R035	04/11/2021	11.20	Put	Bond Future	3,939.3800	3.9394	3,680.1200	3.6801	(6.581)	0	0	350
2021/05/04	R035	04/11/2021	10.60	Call	Bond Future	2,464.9500	2.4650	2,668.5300	2.6685	8.259	0	0	0
2021/05/04	R035	04/11/2021	10.60	Put	Bond Future	5,989.2800	5.9893	5,650.2300	5.6502	(5.661)	0	0	350
2021/05/04	R035	04/11/2021	10.11	Put	Bond Future	8,213.4800	8.2135	7,811.2800	7.8113	(4.897)	0	0	0
2021/05/04	R035	04/11/2021	10.11	Call	Bond Future	1,458.9600	1.4590	1,599.3900	1.5994	9.625	0	0	350
2021/05/04	R035	04/11/2021	10.12	Put	Bond Future	8,161.5300	8.1615	7,760.4900	7.7605	(4.914)	0	0	0
2021/05/04	R035	04/11/2021	10.12	Call	Bond Future	1,474.6200	1.4746	1,616.2100	1.6162	9.602	0	0	400
2021/05/04	R035	04/11/2021	10.62	Put	Bond Future	5,910.1700	5.9102	5,573.8100	5.5738	(5.691)	0	0	0
2021/05/04	R035	04/11/2021	10.62	Call	Bond Future	2,514.1700	2.5142	2,720.4400	2.7204	8.204	0	0	400
2021/05/04	R035	04/11/2021	11.75	Put	Bond Future	2,623.4100	2.6234	2,430.0000	2.4300	(7.372)	0	0	782
2021/05/04	R035	04/11/2021	11.08	Call	Bond Future	3,780.2900	3.7803	4,048.1000	4.0481	7.084	0	0	0
2021/05/04	R035	04/11/2021	11.08	Put	Bond Future	4,297.9400	4.2979	4,023.1200	4.0231	(6.394)	0	0	782

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
2021/05/04	R035	04/11/2021	10.23	Put	Bond Future	7,602.6500	7.6026	7,214.6600	7.2147	(5.103)	0	0	0
2021/05/04	R035	04/11/2021	12.53	Call	Bond Future	9,132.2800	9.1323	9,554.5800	9.5546	4.624	0	0	0
2021/05/04	R035	04/11/2021	12.53	Put	Bond Future	1,427.3500	1.4274	1,307.0200	1.3070	(8.430)	0	0	0
2021/05/04	R035	04/11/2021			Bond Future	11.1651	86.0082	11.0759	86.5508	(0.799)	0.0000	0.0000	0
2021/05/04	R035	04/11/2021	11.20	Call	Bond Future	4,150.0800	4.1501	4,433.4500	4.4335	6.828	0	0	0
2021/05/04	R035	04/11/2021	13.82	Call	Bond Future	14,441.7200	14.4417	14,942.7100	14.9427	3.469	0	0	0
2021/05/04	R035	04/11/2021	13.82	Put	Bond Future	377.9700	0.3780	336.3300	0.3363	(11.017)	0	0	400
2021/05/04	R035	04/11/2021	11.75	Call	Bond Future	6,058.4500	6.0585	6,407.6700	6.4077	5.764	0	0	0
2021/05/04	R035	04/11/2021	10.23	Call	Bond Future	1,654.7500	1.6547	1,809.3900	1.8094	9.345	0	0	782
2021/05/04	R035	04/11/2021	12.52	Call	Bond Future	9,093.0000	9.0930	9,514.4500	9.5145	4.635	0	0	0
2021/05/04	R035	04/11/2021	12.52	Put	Bond Future	1,440.6800	1.4407	1,319.5000	1.3195	(8.411)	0	0	0
2021/05/04	R035	04/11/2021	12.51	Call	Bond Future	9,053.7600	9.0538	9,474.3600	9.4744	4.646	0	0	0
2021/05/04	R035	04/11/2021	12.51	Put	Bond Future	1,454.1100	1.4541	1,332.0800	1.3321	(8.392)	0	0	0
2021/05/04	R035	03/02/2022	11.28	Call	Bond Future	4,266.9400	4.2669	4,547.0200	4.5470	6.564	0	0	0
2021/05/04	R035	03/02/2022	11.28	Put	Bond Future	5,006.7700	5.0068	4,722.1100	4.7221	(5.686)	0	0	200
2021/05/04	R035	03/02/2022	10.26	Put	Bond Future	8,995.4100	8.9954	8,591.4500	8.5914	(4.491)	0	0	0
2021/05/04	R035	03/02/2022	10.26	Call	Bond Future	1,865.6200	1.8656	2,026.4000	2.0264	8.618	0	0	200
2021/05/04	R035	03/02/2022	11.73	Call	Bond Future	5,666.7900	5.6668	5,996.9600	5.9970	5.826	0	0	0
2021/05/04	R035	03/02/2022	11.73	Put	Bond Future	3,794.2800	3.7943	3,559.7100	3.5597	(6.182)	0	0	280
2021/05/04	R035	03/02/2022	11.03	Call	Bond Future	3,565.3600	3.5654	3,816.0300	3.8160	7.031	0	0	0
2021/05/04	R035	03/02/2022	11.39	Call	Bond Future	4,593.0700	4.5931	4,885.7800	4.8858	6.373	0	0	0
2021/05/04	R035	03/02/2022	11.39	Put	Bond Future	4,683.1600	4.6832	4,411.1300	4.4111	(5.809)	0	0	683
2021/05/04	R035	03/02/2022	10.65	Call	Bond Future	2,616.3400	2.6163	2,821.3500	2.8213	7.836	0	0	0
2021/05/04	R035	03/02/2022	11.23	Call	Bond Future	4,122.0100	4.1220	4,396.2800	4.3963	6.654	0	0	0
2021/05/04	R035	03/02/2022	11.23	Put	Bond Future	5,159.6100	5.1596	4,869.1400	4.8691	(5.630)	0	0	0
2021/05/04	R035	03/02/2022	11.22	Call	Bond Future	4,093.1800	4.0932	4,366.2800	4.3663	6.672	0	0	0
2021/05/04	R035	03/02/2022	11.22	Put	Bond Future	5,190.5200	5.1905	4,898.8800	4.8989	(5.619)	0	0	0
2021/05/04	R035	03/02/2022			Bond Future	11.4054	86.9634	11.3095	87.5281	(0.840)	0.0000	0.0000	0
2021/05/04	R035	03/02/2022	11.88	Call	Bond Future	6,180.2300	6.1802	6,525.9000	6.5259	5.593	0	0	0
2021/05/04	R035	03/02/2022	11.88	Put	Bond Future	3,463.3200	3.4633	3,244.2500	3.2443	(6.325)	0	0	200
2021/05/04	R035	03/02/2022	11.03	Put	Bond Future	5,809.5100	5.8095	5,495.4400	5.4954	(5.406)	0	0	280
2021/05/04	R035	03/02/2022	10.10	Put	Bond Future	9,812.5400	9.8125	9,391.9800	9.3920	(4.286)	0	0	0
2021/05/04	R035	03/02/2022	10.10	Call	Bond Future	1,617.4600	1.6175	1,761.6400	1.7616	8.914	0	0	280
2021/05/04	R035	03/02/2022	10.65	Put	Bond Future	7,222.7700	7.2228	6,863.0400	6.8630	(4.980)	0	0	683
2021/05/04	R035	03/02/2022	9.70	Put	Bond Future	12,039.0400	12.0390	11,580.9200	11.5809	(3.805)	0	0	0
2021/05/04	R035	03/02/2022	9.70	Call	Bond Future	1,101.1900	1.1012	1,207.8100	1.2078	9.682	0	0	683
2021/05/04	R035	03/02/2022	11.24	Call	Bond Future	4,150.9300	4.1509	4,426.3600	4.4264	6.635	0	0	0
2021/05/04	R035	03/02/2022	11.24	Put	Bond Future	5,128.8600	5.1289	4,839.5500	4.8395	(5.641)	0	0	0
2021/05/04	R035	05/05/2022	11.64	Call	Bond Future	0.0000	0.0000	483.1900	0.4832	100.000	0	0	0
2021/05/04	R035	05/05/2022	11.64	Put	Bond Future	92.1000	0.0921	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R035	05/05/2022	11.63	Call	Bond Future	0.0000	0.0000	426.2600	0.4263	100.000	0	0	0
2021/05/04	R035	05/05/2022	11.63	Put	Bond Future	149.0300	0.1490	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R035	05/05/2022			Bond Future	11.6562	83.4140	11.5554	83.9893	(0.864)	0.0000	0.0000	0
2021/05/04	R035	05/05/2022	11.65	Call	Bond Future	0.0000	0.0000	540.0600	0.5401	100.000	0	0	0
2021/05/04	R035	05/05/2022	11.65	Put	Bond Future	35.2300	0.0352	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R186	06/05/2021	10.77	Call	Bond Future	15,592.2900	15.5923	15,553.7600	15.5538	(0.247)	0	0	0
2021/05/04	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	R186	06/05/2021	10.76	Call	Bond Future	15,551.2400	15.5512	15,512.7100	15.5127	(0.248)	0	0	0
2021/05/04	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R186	06/05/2021	7.60	Put	Bond Future	18.2200	0.0182	6.7400	0.0067	(63.008)	0	0	5,000
2021/05/04	R186	06/05/2021	7.60	Call	Bond Future	1,435.3000	1.4353	1,385.2900	1.3853	(3.484)	0	0	5,000
2021/05/04	R186	06/05/2021			Bond Future	7.3109	118.5199	7.3187	118.4814	0.107	0.0000	0.0000	39,799
2021/05/04	R186	06/05/2021	10.78	Call	Bond Future	15,633.3200	15.6333	15,594.7900	15.5948	(0.246)	0	0	0
2021/05/04	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R186	06/05/2021	7.30	Call	Bond Future	314.6600	0.3147	234.5600	0.2346	(25.456)	0	0	0
2021/05/04	R186	06/05/2021	7.30	Put	Bond Future	368.4200	0.3684	326.8500	0.3269	(11.283)	0	0	15,177
2021/05/04	R186	05/08/2021	8.62	Call	Bond Future	5,372.6400	5.3726	5,328.0400	5.3280	(0.830)	0	0	0
2021/05/04	R186	05/08/2021	8.62	Put	Bond Future	283.9200	0.2839	284.5300	0.2845	0.215	0	0	0
2021/05/04	R186	05/08/2021	8.61	Call	Bond Future	5,334.1800	5.3342	5,289.6200	5.2896	(0.835)	0	0	0
2021/05/04	R186	05/08/2021	8.61	Put	Bond Future	289.8000	0.2898	290.4500	0.2905	0.224	0	0	0
2021/05/04	R186	05/08/2021			Bond Future	7.5047	114.4663	7.5143	114.4211	0.128	0.0000	0.0000	93,078
2021/05/04	R186	05/08/2021	8.63	Call	Bond Future	5,411.1500	5.4112	5,366.5200	5.3665	(0.825)	0	0	0
2021/05/04	R186	05/08/2021	8.63	Put	Bond Future	278.1300	0.2781	278.7100	0.2787	0.209	0	0	0
2021/05/04	R186	04/11/2021	8.10	Call	Bond Future	3,269.8200	3.2698	3,236.8800	3.2369	(1.007)	0	0	0
2021/05/04	R186	04/11/2021	8.10	Put	Bond Future	1,424.8500	1.4249	1,434.6300	1.4346	0.686	0	0	0
2021/05/04	R186	04/11/2021	8.09	Call	Bond Future	3,241.2100	3.2412	3,208.3800	3.2084	(1.013)	0	0	0
2021/05/04	R186	04/11/2021	8.09	Put	Bond Future	1,439.9800	1.4400	1,449.8700	1.4499	0.687	0	0	0
2021/05/04	R186	04/11/2021			Bond Future	7.6825	115.7611	7.6921	115.7184	0.125	0.0000	0.0000	0
2021/05/04	R186	04/11/2021	8.11	Call	Bond Future	3,298.5500	3.2986	3,265.5000	3.2655	(1.002)	0	0	0
2021/05/04	R186	04/11/2021	8.11	Put	Bond Future	1,409.8500	1.4099	1,419.5200	1.4195	0.686	0	0	0
2021/05/04	R186	03/02/2022	7.30	Call	Bond Future	1,436.3300	1.4363	1,424.3500	1.4244	(0.834)	0	0	0
2021/05/04	R186	03/02/2022	7.30	Put	Bond Future	3,975.4400	3.9754	3,985.5900	3.9856	0.255	0	0	0
2021/05/04	R186	03/02/2022			Bond Future	7.8916	111.7654	7.8968	111.7432	0.066	0.0000	0.0000	0
2021/05/04	R186	03/02/2022	7.28	Call	Bond Future	1,405.4000	1.4054	1,393.5700	1.3936	(0.842)	0	0	0
2021/05/04	R186	03/02/2022	7.28	Put	Bond Future	4,031.6200	4.0316	4,041.9200	4.0419	0.255	0	0	0
2021/05/04	R186	03/02/2022	7.29	Call	Bond Future	1,420.8100	1.4208	1,408.9100	1.4089	(0.838)	0	0	0
2021/05/04	R186	03/02/2022	7.29	Put	Bond Future	4,003.4700	4.0035	4,013.7000	4.0137	0.256	0	0	0
2021/05/04	R186	05/05/2022	8.32	Call	Bond Future	719.6800	0.7197	703.3000	0.7033	(2.276)	0	0	0
2021/05/04	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R186	05/05/2022			Bond Future	8.1391	112.9548	8.1432	112.9384	0.050	0.0000	0.0000	0
2021/05/04	R186	05/05/2022	8.30	Call	Bond Future	640.4200	0.6404	624.0400	0.6240	(2.558)	0	0	0
2021/05/04	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R186	05/05/2022	8.31	Call	Bond Future	680.0600	0.6801	663.6800	0.6637	(2.409)	0	0	0
2021/05/04	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R197	06/05/2021			Bond Future	322.4077	322.4077	322.4565	322.4565	0.015	0.0000	0.0000	2,644
2021/05/04	R197	05/08/2021			Bond Future	317.8405	317.8405	317.8726	317.8726	0.010	0.0000	0.0000	1,070
2021/05/04	R197	04/11/2021			Bond Future	321.5101	321.5101	321.5506	321.5506	0.013	0.0000	0.0000	0
2021/05/04	R197	03/02/2022			Bond Future	317.0538	317.0538	317.1532	317.1532	0.031	0.0000	0.0000	0
2021/05/04	R197	05/05/2022			Bond Future	320.5045	320.5045	320.6219	320.6219	0.037	0.0000	0.0000	0
2021/05/04	R202	06/05/2021			Bond Future	232.3544	232.3544	231.4895	231.4895	(0.372)	0.0000	0.0000	7,827
2021/05/04	R202	05/08/2021			Bond Future	230.5763	230.5763	229.6898	229.6898	(0.384)	0.0000	0.0000	9,319
2021/05/04	R202	04/11/2021			Bond Future	233.2381	233.2381	232.3471	232.3471	(0.382)	0.0000	0.0000	0
2021/05/04	R202	03/02/2022			Bond Future	231.5797	231.5797	230.7207	230.7207	(0.371)	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
2021/05/04	R202	05/05/2022			Bond Future	234.1006	234.1006	233.2447	233.2447	(0.366)	0.0000	0.0000	0
2021/05/04	R209	06/05/2021	12.23	Call	Bond Future	8,014.6700	8.0147	8,560.8000	8.5608	6.814	0	0	0
2021/05/04	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R209	06/05/2021	12.22	Call	Bond Future	7,968.2700	7.9683	8,514.4000	8.5144	6.854	0	0	0
2021/05/04	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R209	06/05/2021	9.50	Put	Bond Future	6,914.4900	6.9145	6,368.3600	6.3684	(7.898)	0	0	0
2021/05/04	R209	06/05/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,150
2021/05/04	R209	06/05/2021	10.35	Call	Bond Future	63.9600	0.0640	80.3600	0.0804	25.641	0	0	500
2021/05/04	R209	06/05/2021	9.75	Put	Bond Future	5,336.3900	5.3364	4,790.2500	4.7902	(10.234)	0	0	0
2021/05/04	R209	06/05/2021	9.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	4,050
2021/05/04	R209	06/05/2021	11.00	Call	Bond Future	1,933.1100	1.9331	2,433.1800	2.4332	25.869	0	0	0
2021/05/04	R209	06/05/2021	11.00	Put	Bond Future	51.9100	0.0519	5.8500	0.0059	(88.730)	0	0	3,500
2021/05/04	R209	06/05/2021	10.00	Put	Bond Future	3,806.1600	3.8062	3,259.5800	3.2596	(14.360)	0	0	0
2021/05/04	R209	06/05/2021	10.00	Call	Bond Future	0.9700	0.0010	0.5200	0.0005	(46.392)	0	0	0
2021/05/04	R209	06/05/2021	12.25	Call	Bond Future	8,107.3200	8.1073	8,653.4500	8.6535	6.736	0	0	0
2021/05/04	R209	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	8,350
2021/05/04	R209	06/05/2021			Bond Future	10.6558	68.1538	10.5585	68.6999	(0.913)	0.0000	0.0000	9,504
2021/05/04	R209	06/05/2021	12.24	Call	Bond Future	8,061.0300	8.0610	8,607.1600	8.6072	6.775	0	0	0
2021/05/04	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R209	06/05/2021	10.35	Put	Bond Future	1,801.3000	1.8013	1,271.5700	1.2716	(29.408)	0	0	0
2021/05/04	R209	06/05/2021	10.60	Call	Bond Future	399.4400	0.3994	570.4100	0.5704	42.802	0	0	0
2021/05/04	R209	06/05/2021	10.60	Put	Bond Future	711.8400	0.7118	336.6800	0.3367	(52.703)	0	0	1,750
2021/05/04	R209	06/05/2021	11.60	Call	Bond Future	4,983.4200	4.9834	5,529.4900	5.5295	10.958	0	0	0
2021/05/04	R209	06/05/2021	11.60	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	3,750
2021/05/04	R209	06/05/2021	10.25	Put	Bond Future	2,343.2100	2.3432	1,799.0400	1.7990	(23.223)	0	0	0
2021/05/04	R209	06/05/2021	10.25	Call	Bond Future	23.8800	0.0239	25.8400	0.0258	8.208	0	0	5,325
2021/05/04	R209	06/05/2021	11.25	Call	Bond Future	3,205.0400	3.2050	3,746.6800	3.7467	16.900	0	0	0
2021/05/04	R209	06/05/2021	11.25	Put	Bond Future	4.6200	0.0046	0.1300	0.0001	(97.186)	0	0	9,150
2021/05/04	R209	05/08/2021	11.81	Call	Bond Future	5,951.5000	5.9515	6,368.2300	6.3682	7.002	0	0	0
2021/05/04	R209	05/08/2021	11.81	Put	Bond Future	1,045.8800	1.0459	914.5500	0.9145	(12.557)	0	0	0
2021/05/04	R209	05/08/2021			Bond Future	10.8554	68.8591	10.7551	69.4071	(0.924)	0.0000	0.0000	28,121
2021/05/04	R209	05/08/2021	11.80	Call	Bond Future	5,913.5200	5.9135	6,329.1600	6.3292	7.029	0	0	0
2021/05/04	R209	05/08/2021	11.80	Put	Bond Future	1,056.5300	1.0565	924.1100	0.9241	(12.533)	0	0	0
2021/05/04	R209	05/08/2021	11.79	Call	Bond Future	5,875.4700	5.8755	6,290.0300	6.2900	7.056	0	0	0
2021/05/04	R209	05/08/2021	11.79	Put	Bond Future	1,067.1700	1.0672	933.6700	0.9337	(12.510)	0	0	0
2021/05/04	R209	04/11/2021	10.50	Call	Bond Future	2,334.9200	2.3349	2,553.0400	2.5530	9.342	0	0	0
2021/05/04	R209	04/11/2021	12.00	Call	Bond Future	6,654.3300	6.6543	7,050.0600	7.0501	5.947	0	0	0
2021/05/04	R209	04/11/2021	12.00	Put	Bond Future	1,869.0600	1.8691	1,708.7700	1.7088	(8.576)	0	0	6,500
2021/05/04	R209	04/11/2021	12.19	Call	Bond Future	7,264.1500	7.2641	7,678.0000	7.6780	5.697	0	0	0
2021/05/04	R209	04/11/2021	12.19	Put	Bond Future	1,586.7500	1.5868	1,444.5800	1.4446	(8.960)	0	0	0
2021/05/04	R209	04/11/2021	12.17	Call	Bond Future	7,199.1200	7.1991	7,611.1300	7.6111	5.723	0	0	0
2021/05/04	R209	04/11/2021			Bond Future	11.0457	66.4972	10.9413	67.0532	(0.945)	0.0000	0.0000	3,675
2021/05/04	R209	04/11/2021	10.50	Put	Bond Future	5,316.7100	5.3167	4,978.8100	4.9788	(6.355)	0	0	10,000
2021/05/04	R209	04/11/2021	9.50	Put	Bond Future	9,788.5300	9.7885	9,332.9900	9.3330	(4.654)	0	0	0
2021/05/04	R209	04/11/2021	9.50	Call	Bond Future	824.3300	0.8243	924.8100	0.9248	12.189	0	0	4,750
2021/05/04	R209	04/11/2021	12.18	Call	Bond Future	7,231.6100	7.2316	7,644.5400	7.6445	5.710	0	0	0
2021/05/04	R209	04/11/2021	12.18	Put	Bond Future	1,600.6900	1.6007	1,457.6000	1.4576	(8.939)	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
2021/05/04	R209	04/11/2021	12.17	Put	Bond Future	1,614.7300	1.6147	1,470.7200	1.4707	(8.919)	0	0	0
2021/05/04	R209	03/02/2022	11.03	Call	Bond Future	3,678.9600	3.6790	3,957.8900	3.9579	7.582	0	0	0
2021/05/04	R209	03/02/2022	11.03	Put	Bond Future	4,834.7800	4.8348	4,538.9700	4.5390	(6.118)	0	0	0
2021/05/04	R209	03/02/2022	11.02	Call	Bond Future	3,654.4000	3.6544	3,932.1800	3.9322	7.601	0	0	0
2021/05/04	R209	03/02/2022	11.02	Put	Bond Future	4,863.1000	4.8631	4,566.1400	4.5661	(6.106)	0	0	0
2021/05/04	R209	03/02/2022			Bond Future	11.2514	67.2357	11.1406	67.8105	(0.985)	0.0000	0.0000	0
2021/05/04	R209	03/02/2022	11.04	Call	Bond Future	3,703.8400	3.7038	3,983.9200	3.9839	7.562	0	0	0
2021/05/04	R209	03/02/2022	11.04	Put	Bond Future	4,806.8300	4.8068	4,512.1700	4.5122	(6.130)	0	0	0
2021/05/04	R209	05/05/2022	11.43	Call	Bond Future	0.0000	0.0000	370.2500	0.3702	100.000	0	0	0
2021/05/04	R209	05/05/2022	11.43	Put	Bond Future	214.1400	0.2141	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R209	05/05/2022	11.44	Call	Bond Future	0.0000	0.0000	420.5700	0.4206	100.000	0	0	0
2021/05/04	R209	05/05/2022	11.44	Put	Bond Future	163.8200	0.1638	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R209	05/05/2022			Bond Future	11.4726	64.8117	11.3568	65.3961	(1.010)	0.0000	0.0000	0
2021/05/04	R209	05/05/2022	11.45	Call	Bond Future	0.0000	0.0000	470.8400	0.4708	100.000	0	0	0
2021/05/04	R209	05/05/2022	11.45	Put	Bond Future	113.5500	0.1136	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R210	06/05/2021			Bond Future	203.4959	203.4959	203.5356	203.5356	0.019	0.0000	0.0000	948
2021/05/04	R210	05/08/2021			Bond Future	205.6529	205.6529	205.6819	205.6819	0.014	0.0000	0.0000	1,486
2021/05/04	R210	04/11/2021			Bond Future	205.2854	205.2854	205.3200	205.3200	0.017	0.0000	0.0000	0
2021/05/04	R210	03/02/2022			Bond Future	207.6136	207.6136	207.6862	207.6862	0.035	0.0000	0.0000	0
2021/05/04	R210	05/05/2022			Bond Future	207.0758	207.0758	207.1603	207.1603	0.041	0.0000	0.0000	0
2021/05/04	R212	06/05/2021			Bond Future	172.1643	172.1643	172.1865	172.1865	0.013	0.0000	0.0000	2,905
2021/05/04	R212	05/08/2021			Bond Future	171.6565	171.6565	171.6695	171.6695	0.008	0.0000	0.0000	1,583
2021/05/04	R212	04/11/2021			Bond Future	173.6387	173.6387	173.6563	173.6563	0.010	0.0000	0.0000	0
2021/05/04	R213	06/05/2021	11.91	Call	Bond Future	11,567.7400	11.5677	11,832.1800	11.8322	2.286	0	0	0
2021/05/04	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R213	06/05/2021			Bond Future	9.6213	84.9482	9.5740	85.2127	(0.493)	0.0000	0.0000	1,864
2021/05/04	R213	06/05/2021	11.90	Call	Bond Future	11,521.9600	11.5220	11,786.4000	11.7864	2.295	0	0	0
2021/05/04	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R213	06/05/2021	11.89	Call	Bond Future	11,476.1400	11.4761	11,740.5800	11.7406	2.304	0	0	0
2021/05/04	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R213	05/08/2021	10.14	Put	Bond Future	1,770.6200	1.7706	1,659.4700	1.6595	(6.277)	0	0	0
2021/05/04	R213	05/08/2021	9.34	Put	Bond Future	4,064.7100	4.0647	3,882.5500	3.8825	(4.482)	0	0	0
2021/05/04	R213	05/08/2021	9.34	Call	Bond Future	1,360.2400	1.3602	1,440.6300	1.4406	5.910	0	0	0
2021/05/04	R213	05/08/2021	10.85	Call	Bond Future	6,041.3200	6.0413	6,243.5600	6.2436	3.348	0	0	0
2021/05/04	R213	05/08/2021	10.85	Put	Bond Future	771.0100	0.7710	710.7000	0.7107	(7.822)	0	0	0
2021/05/04	R213	05/08/2021	10.84	Call	Bond Future	6,000.9500	6.0010	6,202.6200	6.2026	3.361	0	0	0
2021/05/04	R213	05/08/2021	10.84	Put	Bond Future	780.1800	0.7802	719.3000	0.7193	(7.803)	0	0	0
2021/05/04	R213	05/08/2021			Bond Future	9.8308	85.8273	9.7822	86.0898	(0.494)	0.0000	0.0000	9,054
2021/05/04	R213	05/08/2021	10.78	Call	Bond Future	5,759.8800	5.7599	5,958.0900	5.9581	3.441	0	0	0
2021/05/04	R213	05/08/2021	10.78	Put	Bond Future	837.2300	0.8372	772.8900	0.7729	(7.685)	0	0	0
2021/05/04	R213	05/08/2021	10.14	Call	Bond Future	3,417.8300	3.4178	3,569.2300	3.5692	4.430	0	0	0
2021/05/04	R213	05/08/2021	10.86	Call	Bond Future	6,081.7600	6.0818	6,284.5500	6.2846	3.334	0	0	0
2021/05/04	R213	05/08/2021	10.86	Put	Bond Future	761.9500	0.7619	702.1900	0.7022	(7.843)	0	0	0
2021/05/04	R213	04/11/2021	11.10	Put	Bond Future	1,400.3400	1.4003	1,327.2500	1.3272	(5.219)	0	0	0
2021/05/04	R213	04/11/2021	11.11	Call	Bond Future	6,792.9700	6.7930	6,988.1000	6.9881	2.873	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
2021/05/04	R213	04/11/2021	11.09	Put	Bond Future	1,414.0500	1.4141	1,340.4500	1.3404	(5.205)	0	0	0
2021/05/04	R213	04/11/2021			Bond Future	10.0312	83.2679	9.9802	83.5356	(0.508)	0.0000	0.0000	0
2021/05/04	R213	04/11/2021	11.10	Call	Bond Future	6,758.6300	6.7586	6,953.2400	6.9532	2.879	0	0	0
2021/05/04	R213	04/11/2021	11.11	Put	Bond Future	1,386.7300	1.3867	1,314.1600	1.3142	(5.233)	0	0	0
2021/05/04	R213	04/11/2021	11.09	Call	Bond Future	6,724.3600	6.7244	6,918.4600	6.9185	2.887	0	0	0
2021/05/04	R213	03/02/2022	10.67	Call	Bond Future	5,001.4100	5.0014	5,169.7600	5.1698	3.366	0	0	0
2021/05/04	R213	03/02/2022	10.67	Put	Bond Future	2,935.9200	2.9359	2,818.1300	2.8181	(4.012)	0	0	220
2021/05/04	R213	03/02/2022	10.60	Put	Bond Future	3,070.4300	3.0704	2,948.7400	2.9487	(3.963)	0	0	430
2021/05/04	R213	03/02/2022	10.00	Call	Bond Future	3,193.0400	3.1930	3,321.7400	3.3217	4.031	0	0	0
2021/05/04	R213	03/02/2022	10.00	Put	Bond Future	4,503.8600	4.5039	4,346.4200	4.3464	(3.496)	0	0	430
2021/05/04	R213	03/02/2022	9.22	Put	Bond Future	7,115.9900	7.1160	6,911.1200	6.9111	(2.879)	0	0	0
2021/05/04	R213	03/02/2022	8.80	Put	Bond Future	8,941.7800	8.9418	8,715.3600	8.7154	(2.532)	0	0	0
2021/05/04	R213	03/02/2022	8.80	Call	Bond Future	1,105.0100	1.1050	1,164.7300	1.1647	5.404	0	0	102
2021/05/04	R213	03/02/2022	9.58	Put	Bond Future	5,798.5300	5.7985	5,615.1200	5.6151	(3.163)	0	0	200
2021/05/04	R213	03/02/2022	8.63	Put	Bond Future	9,745.2600	9.7453	9,511.1300	9.5111	(2.403)	0	0	0
2021/05/04	R213	03/02/2022	8.63	Call	Bond Future	931.1400	0.9311	983.1500	0.9831	5.586	0	0	200
2021/05/04	R213	03/02/2022	9.98	Call	Bond Future	3,145.3100	3.1453	3,272.7800	3.2728	4.053	0	0	0
2021/05/04	R213	03/02/2022	9.98	Put	Bond Future	4,559.7600	4.5598	4,401.0900	4.4011	(3.480)	0	0	0
2021/05/04	R213	03/02/2022			Bond Future	10.2558	84.1926	10.1995	84.4787	(0.549)	0.0000	0.0000	0
2021/05/04	R213	03/02/2022	10.17	Call	Bond Future	3,612.5900	3.6126	3,751.7200	3.7517	3.851	0	0	0
2021/05/04	R213	03/02/2022	10.17	Put	Bond Future	4,049.3400	4.0493	3,902.3300	3.9023	(3.630)	0	0	220
2021/05/04	R213	03/02/2022	9.15	Put	Bond Future	7,404.0900	7.4041	7,195.3900	7.1954	(2.819)	0	0	0
2021/05/04	R213	03/02/2022	9.15	Call	Bond Future	1,537.1600	1.5372	1,614.6000	1.6146	5.038	0	0	220
2021/05/04	R213	03/02/2022	10.60	Call	Bond Future	4,791.6600	4.7917	4,956.1100	4.9561	3.432	0	0	0
2021/05/04	R213	03/02/2022	9.22	Call	Bond Future	1,636.3100	1.6363	1,717.5800	1.7176	4.967	0	0	430
2021/05/04	R213	03/02/2022	10.25	Call	Bond Future	3,818.7600	3.8188	3,962.7300	3.9627	3.770	0	0	0
2021/05/04	R213	03/02/2022	10.25	Put	Bond Future	3,848.3300	3.8483	3,706.1600	3.7062	(3.694)	0	0	102
2021/05/04	R213	03/02/2022	9.76	Call	Bond Future	2,646.8900	2.6469	2,760.7300	2.7607	4.301	0	0	0
2021/05/04	R213	03/02/2022	9.76	Put	Bond Future	5,212.3900	5.2124	5,040.0900	5.0401	(3.306)	0	0	102
2021/05/04	R213	03/02/2022	10.15	Call	Bond Future	3,561.7700	3.5618	3,699.6800	3.6997	3.872	0	0	0
2021/05/04	R213	03/02/2022	10.15	Put	Bond Future	4,100.7300	4.1007	3,952.5000	3.9525	(3.615)	0	0	200
2021/05/04	R213	03/02/2022	9.58	Call	Bond Future	2,275.8400	2.2758	2,378.5700	2.3786	4.514	0	0	0
2021/05/04	R213	03/02/2022	9.97	Call	Bond Future	3,121.8900	3.1219	3,248.7400	3.2487	4.063	0	0	0
2021/05/04	R213	03/02/2022	9.97	Put	Bond Future	4,588.2100	4.5882	4,428.9200	4.4289	(3.472)	0	0	0
2021/05/04	R213	03/02/2022	9.96	Call	Bond Future	3,098.2600	3.0983	3,224.4900	3.2245	4.074	0	0	0
2021/05/04	R213	03/02/2022	9.96	Put	Bond Future	4,616.5000	4.6165	4,456.5900	4.4566	(3.464)	0	0	0
2021/05/04	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R213	05/05/2022	10.63	Call	Bond Future	662.8900	0.6629	956.4800	0.9565	44.289	0	0	0
2021/05/04	R213	05/05/2022			Bond Future	10.4942	81.5594	10.4345	81.8530	(0.569)	0.0000	0.0000	0
2021/05/04	R213	05/05/2022	10.64	Call	Bond Future	711.4300	0.7114	1,005.0200	1.0050	41.268	0	0	0
2021/05/04	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R213	05/05/2022	10.65	Call	Bond Future	759.9200	0.7599	1,053.5100	1.0535	38.634	0	0	0
2021/05/04	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R214	06/05/2021	12.26	Call	Bond Future	6,498.7400	6.4987	7,224.3600	7.2244	11.166	0	0	0
2021/05/04	R214	06/05/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R214	06/05/2021	12.25	Call	Bond Future	6,451.2300	6.4512	7,176.8500	7.1768	11.248	0	0	0
2021/05/04	R214	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/04	R214	06/05/2021			Bond Future	11.0057	65.2170	10.8783	65.9427	(1.157)	0.0000	0.0000	8,235
2021/05/04	R214	06/05/2021	12.27	Call	Bond Future	6,546.1800	6.5462	7,271.8000	7.2718	11.085	0	0	0
2021/05/04	R214	06/05/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R214	05/08/2021	12.03	Put	Bond Future	1,304.8400	1.3048	1,111.3600	1.1114	(14.828)	0	0	0
2021/05/04	R214	05/08/2021	12.01	Call	Bond Future	5,523.0500	5.5230	6,056.1200	6.0561	9.652	0	0	0
2021/05/04	R214	05/08/2021			Bond Future	11.2026	65.8919	11.0708	66.6215	(1.176)	0.0000	0.0000	17,912
2021/05/04	R214	05/08/2021	12.02	Call	Bond Future	5,559.6600	5.5597	6,094.2300	6.0942	9.615	0	0	0
2021/05/04	R214	05/08/2021	12.02	Put	Bond Future	1,317.2000	1.3172	1,122.2400	1.1222	(14.801)	0	0	0
2021/05/04	R214	05/08/2021	12.03	Call	Bond Future	5,596.3200	5.5963	6,132.3700	6.1324	9.579	0	0	0
2021/05/04	R214	05/08/2021	12.01	Put	Bond Future	1,329.6700	1.3297	1,133.2100	1.1332	(14.775)	0	0	0
2021/05/04	R214	04/11/2021	12.47	Call	Bond Future	7,155.2200	7.1552	7,698.9400	7.6989	7.599	0	0	0
2021/05/04	R214	04/11/2021	12.46	Call	Bond Future	7,120.7000	7.1207	7,663.3500	7.6634	7.621	0	0	0
2021/05/04	R214	04/11/2021	12.46	Put	Bond Future	1,798.9400	1.7989	1,602.1500	1.6022	(10.939)	0	0	0
2021/05/04	R214	04/11/2021			Bond Future	11.3903	63.3594	11.2533	64.0988	(1.203)	0.0000	0.0000	0
2021/05/04	R214	04/11/2021	12.47	Put	Bond Future	1,787.2300	1.7872	1,591.5100	1.5915	(10.951)	0	0	0
2021/05/04	R214	04/11/2021	12.48	Call	Bond Future	7,189.8900	7.1899	7,734.6800	7.7347	7.577	0	0	0
2021/05/04	R214	04/11/2021	12.48	Put	Bond Future	1,775.7400	1.7757	1,581.0900	1.5811	(10.962)	0	0	0
2021/05/04	R214	03/02/2022	11.40	Put	Bond Future	4,886.4400	4.8864	4,506.2200	4.5062	(7.781)	0	0	0
2021/05/04	R214	03/02/2022	11.41	Call	Bond Future	3,877.7000	3.8777	4,258.6000	4.2586	9.823	0	0	0
2021/05/04	R214	03/02/2022	11.39	Put	Bond Future	4,914.7600	4.9148	4,533.0400	4.5330	(7.767)	0	0	0
2021/05/04	R214	03/02/2022			Bond Future	11.5964	64.0630	11.4516	64.8226	(1.249)	0.0000	0.0000	0
2021/05/04	R214	03/02/2022	11.40	Call	Bond Future	3,852.5600	3.8526	4,231.9800	4.2320	9.849	0	0	0
2021/05/04	R214	03/02/2022	11.41	Put	Bond Future	4,858.2700	4.8583	4,479.5300	4.4795	(7.796)	0	0	0
2021/05/04	R214	03/02/2022	11.39	Call	Bond Future	3,827.5000	3.8275	4,205.4200	4.2054	9.874	0	0	0
2021/05/04	R214	05/05/2022	11.74	Put	Bond Future	353.1800	0.3532	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R214	05/05/2022	11.75	Call	Bond Future	0.0000	0.0000	468.7300	0.4687	100.000	0	0	0
2021/05/04	R214	05/05/2022	11.73	Put	Bond Future	404.1500	0.4041	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R214	05/05/2022			Bond Future	11.8097	61.4674	11.6584	62.2384	(1.281)	0.0000	0.0000	0
2021/05/04	R214	05/05/2022	11.74	Call	Bond Future	0.0000	0.0000	417.8300	0.4178	100.000	0	0	0
2021/05/04	R214	05/05/2022	11.75	Put	Bond Future	302.2800	0.3023	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R214	05/05/2022	11.73	Call	Bond Future	0.0000	0.0000	366.8600	0.3669	100.000	0	0	0
2021/05/04	R248	06/05/2021	12.36	Call	Bond Future	8,523.8600	8.5239	9,435.4500	9.4354	10.695	0	0	0
2021/05/04	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R248	06/05/2021	10.20	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R248	06/05/2021	10.80	Put	Bond Future	1,789.2000	1.7892	985.8900	0.9859	(44.898)	0	0	0
2021/05/04	R248	06/05/2021	10.80	Call	Bond Future	124.7300	0.1247	233.0100	0.2330	86.812	0	0	0
2021/05/04	R248	06/05/2021			Bond Future	11.0307	82.1707	10.9033	83.0823	(1.155)	0.0000	0.0000	87,531
2021/05/04	R248	06/05/2021	12.35	Call	Bond Future	8,465.8600	8.4659	9,377.4500	9.3775	10.768	0	0	0
2021/05/04	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R248	06/05/2021	12.34	Call	Bond Future	8,407.7700	8.4078	9,319.3600	9.3194	10.842	0	0	0
2021/05/04	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/04	R248	06/05/2021	10.90	Put	Bond Future	1,215.9500	1.2159	539.7400	0.5397	(55.612)	0	0	0
2021/05/04	R248	06/05/2021	10.90	Call	Bond Future	280.2100	0.2802	515.5900	0.5156	84.001	0	0	1,030
2021/05/04	R248	06/05/2021	11.40	Put	Bond Future	43.2800	0.0433	2.2500	0.0023	(94.801)	0	0	0
2021/05/04	R248	06/05/2021	11.40	Call	Bond Future	2,586.0400	2.5860	3,456.6000	3.4566	33.664	0	0	1,030
2021/05/04	R248	06/05/2021	10.20	Put	Bond Future	6,287.5000	6.2875	5,375.9000	5.3759	(14.499)	0	0	0
2021/05/04	R248	05/08/2021	11.20	Put	Bond Future	3,466.3400	3.4663	3,019.6700	3.0197	(12.886)	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
2021/05/04	R248	05/08/2021	11.20	Call	Bond Future	3,263.4800	3.2635	3,733.2600	3.7333	14.395	0	0	1,000
2021/05/04	R248	05/08/2021	10.50	Put	Bond Future	6,560.0400	6.5600	5,896.5800	5.8966	(10.114)	0	0	0
2021/05/04	R248	05/08/2021	10.30	Call	Bond Future	866.5700	0.8666	1,060.7800	1.0608	22.411	0	0	1,300
2021/05/04	R248	05/08/2021	10.90	Put	Bond Future	4,614.6400	4.6146	4,075.9100	4.0759	(11.674)	0	0	0
2021/05/04	R248	05/08/2021	10.90	Call	Bond Future	2,294.6600	2.2947	2,672.3800	2.6724	16.461	0	0	1,300
2021/05/04	R248	05/08/2021	10.60	Put	Bond Future	6,025.1900	6.0252	5,392.4400	5.3924	(10.502)	0	0	0
2021/05/04	R248	05/08/2021	10.60	Call	Bond Future	1,486.7800	1.4868	1,770.4800	1.7705	19.082	0	0	0
2021/05/04	R248	05/08/2021	12.51	Put	Bond Future	886.1000	0.8861	730.6700	0.7307	(17.541)	0	0	0
2021/05/04	R248	05/08/2021	12.52	Call	Bond Future	8,923.8200	8.9238	9,686.4000	9.6864	8.545	0	0	0
2021/05/04	R248	05/08/2021	12.50	Put	Bond Future	897.4400	0.8974	740.4400	0.7404	(17.494)	0	0	0
2021/05/04	R248	05/08/2021			Bond Future	11.2295	83.0211	11.0973	83.9375	(1.177)	0.0000	0.0000	172,234
2021/05/04	R248	05/08/2021	10.50	Call	Bond Future	1,258.5700	1.2586	1,511.5600	1.5116	20.101	0	0	1,000
2021/05/04	R248	05/08/2021	10.00	Put	Bond Future	9,799.9100	9.7999	9,008.3900	9.0084	(8.077)	0	0	0
2021/05/04	R248	05/08/2021	10.00	Call	Bond Future	495.3000	0.4953	620.2300	0.6202	25.223	0	0	0
2021/05/04	R248	05/08/2021	10.30	Put	Bond Future	7,730.9600	7.7310	7,008.7200	7.0087	(9.342)	0	0	0
2021/05/04	R248	05/08/2021	12.51	Call	Bond Future	8,878.3900	8.8784	9,639.4100	9.6394	8.572	0	0	0
2021/05/04	R248	05/08/2021	12.52	Put	Bond Future	874.8900	0.8749	721.0200	0.7210	(17.587)	0	0	0
2021/05/04	R248	05/08/2021	12.50	Call	Bond Future	8,833.0000	8.8330	9,592.4500	9.5925	8.598	0	0	0
2021/05/04	R248	04/11/2021	12.85	Call	Bond Future	10,078.6600	10.0787	10,819.3700	10.8194	7.349	0	0	0
2021/05/04	R248	04/11/2021	12.85	Put	Bond Future	1,489.2600	1.4893	1,301.0100	1.3010	(12.641)	0	0	0
2021/05/04	R248	04/11/2021			Bond Future	11.4192	79.5477	11.2813	80.4766	(1.208)	0.0000	0.0000	0
2021/05/04	R248	04/11/2021	12.84	Call	Bond Future	10,038.1500	10.0382	10,777.5500	10.7776	7.366	0	0	0
2021/05/04	R248	04/11/2021	12.84	Put	Bond Future	1,502.7800	1.5028	1,313.2200	1.3132	(12.614)	0	0	0
2021/05/04	R248	04/11/2021	12.83	Call	Bond Future	9,997.6700	9.9977	10,735.7400	10.7357	7.382	0	0	0
2021/05/04	R248	04/11/2021	12.83	Put	Bond Future	1,516.4100	1.5164	1,325.5200	1.3255	(12.588)	0	0	0
2021/05/04	R248	03/02/2022	11.48	Call	Bond Future	4,475.5500	4.4756	4,957.9400	4.9579	10.778	0	0	0
2021/05/04	R248	03/02/2022	11.49	Put	Bond Future	5,407.1000	5.4071	4,937.1900	4.9372	(8.691)	0	0	0
2021/05/04	R248	03/02/2022	11.47	Call	Bond Future	4,443.5800	4.4436	4,923.9400	4.9239	10.810	0	0	0
2021/05/04	R248	03/02/2022			Bond Future	11.6280	80.4310	11.4817	81.3854	(1.258)	0.0000	0.0000	0
2021/05/04	R248	03/02/2022	11.48	Put	Bond Future	5,440.9700	5.4410	4,969.0200	4.9690	(8.674)	0	0	0
2021/05/04	R248	03/02/2022	11.49	Call	Bond Future	4,507.6000	4.5076	4,992.0300	4.9920	10.747	0	0	0
2021/05/04	R248	03/02/2022	11.47	Put	Bond Future	5,475.0300	5.4750	5,001.0500	5.0011	(8.657)	0	0	0
2021/05/04	R248	05/05/2022	11.79	Call	Bond Future	0.0000	0.0000	628.7500	0.6288	100.000	0	0	0
2021/05/04	R248	05/05/2022	11.79	Put	Bond Future	339.9100	0.3399	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R248	05/05/2022	11.80	Call	Bond Future	0.0000	0.0000	691.6600	0.6917	100.000	0	0	0
2021/05/04	R248	05/05/2022			Bond Future	11.8442	76.8751	11.6909	77.8438	(1.294)	0.0000	0.0000	0
2021/05/04	R248	05/05/2022	11.80	Put	Bond Future	277.0000	0.2770	0.0000	0.0000	(100.000)	0	0	0
2021/05/04	R248	05/05/2022	11.81	Call	Bond Future	0.0000	0.0000	754.4900	0.7545	100.000	0	0	0
2021/05/04	R248	05/05/2022	11.81	Put	Bond Future	214.1700	0.2142	0.0000	0.0000	(100.000)	0	0	0

Total

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