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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/05/2021 TO 17/05/2021

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
2021/05/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	2025 05/08/2021			Bond Future	152.4184	152.4184	152.4158	152.4158	(0.002)	0.0000	0.0000	5,368
2021/05/17	2025 04/11/2021			Bond Future	154.1648	154.1648	154.1616	154.1616	(0.002)	0.0000	0.0000	0
2021/05/17	2025 03/02/2022			Bond Future	154.4517	154.4517	154.4481	154.4481	(0.002)	0.0000	0.0000	0
2021/05/17	2025 05/05/2022			Bond Future	156.3327	156.3327	156.3289	156.3289	(0.002)	0.0000	0.0000	0
2021/05/17	2029 05/08/2021			Bond Future	112.2952	112.2952	112.4372	112.4372	0.126	0.0000	0.0000	3,031
2021/05/17	2029 04/11/2021			Bond Future	112.4308	112.4308	112.5740	112.5740	0.127	0.0000	0.0000	0
2021/05/17	2029 03/02/2022			Bond Future	113.7765	113.7765	113.9212	113.9212	0.127	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
2021/05/17	2029	05/05/2022			Bond Future	113.9867	113.9867	114.1330	114.1330	0.128	0.0000	0.0000	0
2021/05/17	2030	05/08/2021	10.42	Call	Bond Future	6,483.3600	6.4834	6,371.3100	6.3713	(1.728)	0	0	0
2021/05/17	2030	05/08/2021	10.42	Put	Bond Future	448.7000	0.4487	438.5800	0.4386	(2.255)	0	0	0
2021/05/17	2030	05/08/2021	10.41	Call	Bond Future	6,440.8900	6.4409	6,328.8000	6.3288	(1.740)	0	0	0
2021/05/17	2030	05/08/2021	10.41	Put	Bond Future	456.6800	0.4567	446.5200	0.4465	(2.225)	0	0	0
2021/05/17	2030	05/08/2021	8.50	Put	Bond Future	5,051.6100	5.0516	5,102.9600	5.1030	1.017	0	0	0
2021/05/17	2030	05/08/2021	10.15	Call	Bond Future	5,351.3700	5.3514	5,239.4900	5.2395	(2.091)	0	0	0
2021/05/17	2030	05/08/2021	8.83	Call	Bond Future	1,179.0000	1.1790	1,109.1200	1.1091	(5.927)	0	0	479
2021/05/17	2030	05/08/2021	10.30	Put	Bond Future	552.3300	0.5523	541.9700	0.5420	(1.876)	0	0	200
2021/05/17	2030	05/08/2021	8.78	Put	Bond Future	3,860.1200	3.8601	3,895.0500	3.8950	0.905	0	0	0
2021/05/17	2030	05/08/2021	8.78	Call	Bond Future	1,086.8000	1.0868	1,019.8000	1.0198	(6.165)	0	0	200
2021/05/17	2030	05/08/2021	7.70	Put	Bond Future	9,323.5900	9.3236	9,410.4900	9.4105	0.932	0	0	0
2021/05/17	2030	05/08/2021	9.45	Call	Bond Future	2,738.2500	2.7382	2,639.4100	2.6394	(3.610)	0	0	600
2021/05/17	2030	05/08/2021	12.10	Call	Bond Future	14,002.8400	14.0028	13,899.8200	13.8998	(0.736)	0	0	0
2021/05/17	2030	05/08/2021	12.10	Put	Bond Future	10.2400	0.0102	9.1500	0.0092	(10.645)	0	0	600
2021/05/17	2030	05/08/2021			Bond Future	9.2746	92.8677	9.2931	92.7658	0.200	0.0000	0.0000	103,666
2021/05/17	2030	05/08/2021	10.43	Call	Bond Future	6,525.9100	6.5259	6,413.8900	6.4139	(1.717)	0	0	0
2021/05/17	2030	05/08/2021	10.43	Put	Bond Future	440.8400	0.4408	430.7500	0.4308	(2.289)	0	0	0
2021/05/17	2030	05/08/2021	8.50	Call	Bond Future	660.9400	0.6609	610.3600	0.6104	(7.653)	0	0	5,000
2021/05/17	2030	05/08/2021	9.50	Call	Bond Future	2,897.0400	2.8970	2,796.5800	2.7966	(3.468)	0	0	0
2021/05/17	2030	05/08/2021	9.50	Put	Bond Future	1,667.5000	1.6675	1,668.9700	1.6690	0.088	0	0	5,000
2021/05/17	2030	05/08/2021	10.15	Put	Bond Future	692.2700	0.6923	682.3200	0.6823	(1.437)	0	0	479
2021/05/17	2030	05/08/2021	9.75	Call	Bond Future	3,768.9600	3.7690	3,662.0300	3.6620	(2.837)	0	0	0
2021/05/17	2030	05/08/2021	9.75	Put	Bond Future	1,200.2500	1.2003	1,195.2500	1.1953	(0.417)	0	0	479
2021/05/17	2030	05/08/2021	8.83	Put	Bond Future	3,667.1500	3.6671	3,699.2000	3.6992	0.874	0	0	0
2021/05/17	2030	05/08/2021	10.30	Call	Bond Future	5,979.1000	5.9791	5,866.8100	5.8668	(1.878)	0	0	0
2021/05/17	2030	05/08/2021	7.70	Call	Bond Future	114.8000	0.1148	99.7700	0.0998	(13.092)	0	0	200
2021/05/17	2030	05/08/2021	8.95	Put	Bond Future	3,229.0000	3.2290	3,254.3600	3.2544	0.785	0	0	0
2021/05/17	2030	05/08/2021	8.95	Call	Bond Future	1,420.8000	1.4208	1,344.2300	1.3442	(5.389)	0	0	600
2021/05/17	2030	05/08/2021	9.45	Put	Bond Future	1,779.6200	1.7796	1,782.7100	1.7827	0.174	0	0	0
2021/05/17	2030	04/11/2021	11.26	Call	Bond Future	9,449.0800	9.4491	9,343.6400	9.3436	(1.116)	0	0	0
2021/05/17	2030	04/11/2021	9.20	Call	Bond Future	2,433.3900	2.4334	2,361.5800	2.3616	(2.951)	0	0	1,102
2021/05/17	2030	04/11/2021	8.27	Put	Bond Future	7,489.6900	7.4897	7,554.5100	7.5545	0.865	0	0	0
2021/05/17	2030	04/11/2021	8.27	Call	Bond Future	812.7000	0.8127	774.0600	0.7741	(4.755)	0	0	300
2021/05/17	2030	04/11/2021	8.77	Put	Bond Future	5,359.7800	5.3598	5,406.4700	5.4065	0.871	0	0	0
2021/05/17	2030	04/11/2021	11.44	Put	Bond Future	407.5600	0.4076	405.2600	0.4053	(0.564)	0	0	300
2021/05/17	2030	04/11/2021	10.60	Call	Bond Future	6,900.0100	6.9000	6,798.1900	6.7982	(1.476)	0	0	0
2021/05/17	2030	04/11/2021	10.60	Put	Bond Future	1,119.7000	1.1197	1,121.3400	1.1213	0.146	0	0	0
2021/05/17	2030	04/11/2021	10.59	Put	Bond Future	1,132.0300	1.1320	1,133.7600	1.1338	0.153	0	0	0
2021/05/17	2030	04/11/2021			Bond Future	9.4684	93.9102	9.4878	93.8067	0.205	0.0000	0.0000	0
2021/05/17	2030	04/11/2021	11.26	Put	Bond Future	513.9000	0.5139	511.9200	0.5119	(0.385)	0	0	1,102
2021/05/17	2030	04/11/2021	9.90	Put	Bond Future	2,175.7100	2.1757	2,187.9500	2.1879	0.563	0	0	0
2021/05/17	2030	04/11/2021	9.90	Call	Bond Future	4,437.7700	4.4378	4,346.5500	4.3465	(2.056)	0	0	1,102
2021/05/17	2030	04/11/2021	9.20	Put	Bond Future	3,877.2100	3.8772	3,908.8600	3.9089	0.816	0	0	0
2021/05/17	2030	04/11/2021	8.77	Call	Bond Future	1,541.6300	1.5416	1,484.8600	1.4849	(3.682)	0	0	300
2021/05/17	2030	04/11/2021	11.44	Call	Bond Future	10,176.9500	10.1770	10,071.1900	10.0712	(1.039)	0	0	0
2021/05/17	2030	04/11/2021	10.61	Call	Bond Future	6,936.7400	6.9367	6,834.8300	6.8348	(1.469)	0	0	0

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2021/05/17	2030	04/11/2021	10.61	Put	Bond Future	1,107.4700	1.1075	1,109.0200	1.1090	0.140	0	0	0
2021/05/17	2030	04/11/2021	10.59	Call	Bond Future	6,863.3500	6.8634	6,761.6200	6.7616	(1.482)	0	0	0
2021/05/17	2030	03/02/2022	8.85	Put	Bond Future	6,161.0700	6.1611	6,213.9100	6.2139	0.858	0	0	0
2021/05/17	2030	03/02/2022	8.85	Call	Bond Future	1,787.3800	1.7874	1,735.3900	1.7354	(2.909)	0	0	1,000
2021/05/17	2030	03/02/2022	9.35	Call	Bond Future	2,811.7200	2.8117	2,745.3600	2.7454	(2.360)	0	0	0
2021/05/17	2030	03/02/2022	9.35	Put	Bond Future	4,502.8700	4.5029	4,541.3400	4.5413	0.854	0	0	101
2021/05/17	2030	03/02/2022	8.39	Put	Bond Future	8,034.4800	8.0345	8,100.5600	8.1006	0.822	0	0	0
2021/05/17	2030	03/02/2022	8.39	Call	Bond Future	1,104.7800	1.1048	1,066.0300	1.0660	(3.507)	0	0	101
2021/05/17	2030	03/02/2022	9.45	Call	Bond Future	3,048.2400	3.0482	2,979.1900	2.9792	(2.265)	0	0	0
2021/05/17	2030	03/02/2022	9.45	Put	Bond Future	4,214.5000	4.2145	4,250.2800	4.2503	0.849	0	0	0
2021/05/17	2030	03/02/2022			Bond Future	9.6748	91.0082	9.6952	90.9033	0.211	0.0000	0.0000	0
2021/05/17	2030	03/02/2022	9.60	Put	Bond Future	3,808.4000	3.8084	3,840.3200	3.8403	0.838	0	0	0
2021/05/17	2030	03/02/2022	9.60	Call	Bond Future	3,422.3400	3.4223	3,349.4300	3.3494	(2.130)	0	0	1,000
2021/05/17	2030	03/02/2022	10.85	Call	Bond Future	7,324.4400	7.3244	7,228.5100	7.2285	(1.310)	0	0	0
2021/05/17	2030	03/02/2022	10.85	Put	Bond Future	1,527.9500	1.5279	1,536.8500	1.5369	0.582	0	0	1,000
2021/05/17	2030	03/02/2022	9.78	Call	Bond Future	3,903.2300	3.9032	3,825.9500	3.8260	(1.980)	0	0	0
2021/05/17	2030	03/02/2022	9.78	Put	Bond Future	3,364.1900	3.3642	3,391.7400	3.3917	0.819	0	0	101
2021/05/17	2030	03/02/2022	9.44	Call	Bond Future	3,024.0000	3.0240	2,955.2100	2.9552	(2.275)	0	0	0
2021/05/17	2030	03/02/2022	9.44	Put	Bond Future	4,242.5800	4.2426	4,278.6200	4.2786	0.849	0	0	0
2021/05/17	2030	03/02/2022	9.43	Call	Bond Future	3,000.1700	3.0002	2,931.6500	2.9317	(2.284)	0	0	0
2021/05/17	2030	03/02/2022	9.43	Put	Bond Future	4,271.1000	4.2711	4,307.4100	4.3074	0.850	0	0	0
2021/05/17	2030	05/05/2022	10.21	Call	Bond Future	4,775.9000	4.7759	4,697.6500	4.6976	(1.638)	0	0	0
2021/05/17	2030	05/05/2022	10.21	Put	Bond Future	3,225.0700	3.2251	3,253.0500	3.2531	0.868	0	0	0
2021/05/17	2030	05/05/2022			Bond Future	9.8943	92.0967	9.9157	91.9904	0.216	0.0000	0.0000	0
2021/05/17	2030	05/05/2022	10.20	Call	Bond Future	4,746.8200	4.7468	4,668.7800	4.6688	(1.644)	0	0	0
2021/05/17	2030	05/05/2022	10.20	Put	Bond Future	3,244.5900	3.2446	3,272.7800	3.2728	0.869	0	0	0
2021/05/17	2030	05/05/2022	10.19	Call	Bond Future	4,717.8200	4.7178	4,639.9800	4.6400	(1.650)	0	0	0
2021/05/17	2030	05/05/2022	10.19	Put	Bond Future	3,264.2200	3.2642	3,292.6100	3.2926	0.870	0	0	0
2021/05/17	2032	05/08/2021	11.37	Call	Bond Future	7,719.5200	7.7195	7,597.7800	7.5978	(1.577)	0	0	0
2021/05/17	2032	05/08/2021	11.37	Put	Bond Future	461.6100	0.4616	449.1800	0.4492	(2.693)	0	0	0
2021/05/17	2032	05/08/2021			Bond Future	10.0708	91.2560	10.0892	91.1467	0.184	0.0000	0.0000	136,022
2021/05/17	2032	05/08/2021	11.36	Call	Bond Future	7,674.5500	7.6746	7,552.7600	7.5528	(1.587)	0	0	0
2021/05/17	2032	05/08/2021	11.36	Put	Bond Future	469.3300	0.4693	456.8500	0.4569	(2.659)	0	0	0
2021/05/17	2032	05/08/2021	11.35	Call	Bond Future	7,629.6500	7.6297	7,507.8000	7.5078	(1.597)	0	0	0
2021/05/17	2032	05/08/2021	11.35	Put	Bond Future	477.1700	0.4772	464.6300	0.4646	(2.628)	0	0	0
2021/05/17	2032	04/11/2021	9.83	Call	Bond Future	2,366.6800	2.3667	2,293.3400	2.2933	(3.099)	0	0	700
2021/05/17	2032	04/11/2021	11.70	Call	Bond Future	8,714.3000	8.7143	8,601.8800	8.6019	(1.290)	0	0	0
2021/05/17	2032	04/11/2021	11.71	Put	Bond Future	1,016.4800	1.0165	1,014.8300	1.0148	(0.162)	0	0	0
2021/05/17	2032	04/11/2021	11.69	Call	Bond Future	8,674.6200	8.6746	8,562.2700	8.5623	(1.295)	0	0	0
2021/05/17	2032	04/11/2021			Bond Future	10.2759	88.1343	10.2952	88.0235	0.188	0.0000	0.0000	21
2021/05/17	2032	04/11/2021	9.33	Put	Bond Future	7,025.0000	7.0250	7,081.6100	7.0816	0.806	0	0	0
2021/05/17	2032	04/11/2021	9.33	Call	Bond Future	1,356.2200	1.3562	1,302.0100	1.3020	(3.997)	0	0	700
2021/05/17	2032	04/11/2021	9.83	Put	Bond Future	4,979.3700	4.9794	5,016.8500	5.0169	0.753	0	0	0
2021/05/17	2032	04/11/2021	12.81	Call	Bond Future	13,324.5000	13.3245	13,210.3900	13.2104	(0.856)	0	0	0
2021/05/17	2032	04/11/2021	12.81	Put	Bond Future	275.8000	0.2758	272.5100	0.2725	(1.193)	0	0	700
2021/05/17	2032	04/11/2021	11.70	Put	Bond Future	1,027.4000	1.0274	1,025.8000	1.0258	(0.156)	0	0	0
2021/05/17	2032	04/11/2021	11.71	Call	Bond Future	8,754.0300	8.7540	8,641.5600	8.6416	(1.285)	0	0	0

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2021/05/17	2032	04/11/2021	11.69	Put	Bond Future	1,038.4100	1.0384	1,036.8800	1.0369	(0.147)	0	0	0
2021/05/17	2032	03/02/2022	11.13	Call	Bond Future	6,255.5600	6.2556	6,159.6400	6.1596	(1.533)	0	0	0
2021/05/17	2032	03/02/2022	11.13	Put	Bond Future	2,784.8500	2.7849	2,801.2500	2.8013	0.589	0	0	210
2021/05/17	2032	03/02/2022	10.53	Call	Bond Future	4,288.8500	4.2888	4,205.6800	4.2057	(1.939)	0	0	0
2021/05/17	2032	03/02/2022	10.53	Put	Bond Future	4,063.5800	4.0636	4,092.7300	4.0927	0.717	0	0	210
2021/05/17	2032	03/02/2022	10.35	Put	Bond Future	4,561.2600	4.5613	4,594.9300	4.5949	0.738	0	0	400
2021/05/17	2032	03/02/2022	9.58	Put	Bond Future	7,258.7400	7.2587	7,314.7400	7.3147	0.771	0	0	0
2021/05/17	2032	03/02/2022	9.58	Call	Bond Future	1,986.1800	1.9862	1,929.8600	1.9299	(2.836)	0	0	400
2021/05/17	2032	03/02/2022	10.66	Call	Bond Future	4,685.7600	4.6858	4,599.4800	4.5995	(1.841)	0	0	0
2021/05/17	2032	03/02/2022	10.66	Put	Bond Future	3,742.9300	3.7429	3,768.9700	3.7690	0.696	0	0	97
2021/05/17	2032	03/02/2022	10.45	Put	Bond Future	4,277.4000	4.2774	4,308.5300	4.3085	0.728	0	0	198
2021/05/17	2032	03/02/2022	9.81	Call	Bond Future	2,455.4700	2.4555	2,392.0900	2.3921	(2.581)	0	0	0
2021/05/17	2032	03/02/2022	9.81	Put	Bond Future	6,354.8100	6.3548	6,403.7500	6.4038	0.770	0	0	198
2021/05/17	2032	03/02/2022	8.91	Put	Bond Future	10,438.6800	10.4387	10,514.2000	10.5142	0.723	0	0	0
2021/05/17	2032	03/02/2022	10.43	Call	Bond Future	4,000.6500	4.0006	3,919.9600	3.9200	(2.017)	0	0	0
2021/05/17	2032	03/02/2022	10.43	Put	Bond Future	4,332.8900	4.3329	4,364.5200	4.3645	0.730	0	0	0
2021/05/17	2032	03/02/2022	10.42	Call	Bond Future	3,972.9000	3.9729	3,892.4600	3.8925	(2.025)	0	0	0
2021/05/17	2032	03/02/2022	10.42	Put	Bond Future	4,361.1600	4.3612	4,393.0400	4.3930	0.731	0	0	0
2021/05/17	2032	03/02/2022			Bond Future	10.4895	89.1691	10.5097	89.0568	0.192	0.0000	0.0000	0
2021/05/17	2032	03/02/2022	9.62	Put	Bond Future	7,095.3700	7.0954	7,150.1300	7.1501	0.772	0	0	0
2021/05/17	2032	03/02/2022	9.62	Call	Bond Future	2,063.6200	2.0636	2,006.0600	2.0061	(2.789)	0	0	210
2021/05/17	2032	03/02/2022	10.95	Call	Bond Future	5,631.1500	5.6312	5,538.6200	5.5386	(1.643)	0	0	0
2021/05/17	2032	03/02/2022	10.95	Put	Bond Future	3,116.4500	3.1164	3,136.2400	3.1362	0.635	0	0	400
2021/05/17	2032	03/02/2022	10.35	Call	Bond Future	3,779.5100	3.7795	3,700.8600	3.7009	(2.081)	0	0	0
2021/05/17	2032	03/02/2022	10.14	Call	Bond Future	3,229.0200	3.2290	3,156.0300	3.1560	(2.260)	0	0	0
2021/05/17	2032	03/02/2022	10.14	Put	Bond Future	5,205.7400	5.2057	5,245.0700	5.2451	0.756	0	0	97
2021/05/17	2032	03/02/2022	9.14	Put	Bond Future	9,249.2600	9.2493	9,318.6300	9.3186	0.750	0	0	0
2021/05/17	2032	03/02/2022	9.14	Call	Bond Future	1,271.0900	1.2711	1,228.1400	1.2281	(3.379)	0	0	97
2021/05/17	2032	03/02/2022	10.45	Call	Bond Future	4,057.0500	4.0570	3,975.8600	3.9759	(2.001)	0	0	0
2021/05/17	2032	03/02/2022	8.91	Call	Bond Future	1,003.9100	1.0039	967.1100	0.9671	(3.666)	0	0	198
2021/05/17	2032	03/02/2022	10.44	Call	Bond Future	4,028.8100	4.0288	3,947.8600	3.9479	(2.009)	0	0	0
2021/05/17	2032	03/02/2022	10.44	Put	Bond Future	4,305.0800	4.3051	4,336.4500	4.3364	0.729	0	0	0
2021/05/17	2032	05/05/2022	11.03	Call	Bond Future	5,465.8000	5.4658	5,380.3600	5.3804	(1.563)	0	0	0
2021/05/17	2032	05/05/2022	11.03	Put	Bond Future	3,771.2400	3.7712	3,799.6100	3.7996	0.752	0	0	0
2021/05/17	2032	05/05/2022	11.02	Put	Bond Future	3,792.2400	3.7922	3,820.8100	3.8208	0.753	0	0	0
2021/05/17	2032	05/05/2022			Bond Future	10.7119	86.0887	10.7330	85.9749	0.197	0.0000	0.0000	0
2021/05/17	2032	05/05/2022	11.04	Call	Bond Future	5,497.4400	5.4974	5,411.8000	5.4118	(1.558)	0	0	0
2021/05/17	2032	05/05/2022	11.04	Put	Bond Future	3,750.3600	3.7504	3,778.5300	3.7785	0.751	0	0	0
2021/05/17	2032	05/05/2022	11.02	Call	Bond Future	5,434.2300	5.4342	5,348.9900	5.3490	(1.569)	0	0	0
2021/05/17	2033	05/08/2021			Bond Future	104.8801	104.8801	105.0091	105.0091	0.123	0.0000	0.0000	9,629
2021/05/17	2033	04/11/2021			Bond Future	104.8563	104.8563	104.9864	104.9864	0.124	0.0000	0.0000	0
2021/05/17	2033	03/02/2022			Bond Future	106.1114	106.1114	106.2427	106.2427	0.124	0.0000	0.0000	0
2021/05/17	2033	05/05/2022			Bond Future	106.1477	106.1477	106.2806	106.2806	0.125	0.0000	0.0000	0
2021/05/17	2037	05/08/2021	12.27	Call	Bond Future	8,889.3000	8.8893	8,785.1500	8.7851	(1.172)	0	0	0
2021/05/17	2037	05/08/2021	12.27	Put	Bond Future	511.9200	0.5119	492.7400	0.4927	(3.747)	0	0	0
2021/05/17	2037	05/08/2021	12.28	Call	Bond Future	8,936.0100	8.9360	8,832.0000	8.8320	(1.164)	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
2021/05/17	2037	05/08/2021	12.26	Put	Bond Future	519.8800	0.5199	500.5800	0.5006	(3.712)	0	0	0
2021/05/17	2037	05/08/2021			Bond Future	10.8570	82.7679	10.8703	82.6829	0.122	0.0000	0.0000	126,715
2021/05/17	2037	05/08/2021	12.28	Put	Bond Future	504.0500	0.5041	485.0100	0.4850	(3.777)	0	0	0
2021/05/17	2037	05/08/2021	12.26	Call	Bond Future	8,842.6100	8.8426	8,738.3400	8.7383	(1.179)	0	0	0
2021/05/17	2037	04/11/2021	12.30	Call	Bond Future	8,800.8100	8.8008	8,705.3400	8.7053	(1.085)	0	0	0
2021/05/17	2037	04/11/2021	12.30	Put	Bond Future	1,529.4600	1.5295	1,520.2500	1.5203	(0.602)	0	0	600
2021/05/17	2037	04/11/2021	11.49	Put	Bond Future	2,929.8700	2.9299	2,927.7300	2.9277	(0.073)	0	0	0
2021/05/17	2037	04/11/2021	11.49	Call	Bond Future	5,597.0600	5.5971	5,508.6600	5.5087	(1.579)	0	0	600
2021/05/17	2037	04/11/2021	12.82	Put	Bond Future	915.8000	0.9158	906.4900	0.9065	(1.017)	0	0	0
2021/05/17	2037	04/11/2021	12.83	Call	Bond Future	10,970.9300	10.9709	10,875.3700	10.8754	(0.871)	0	0	0
2021/05/17	2037	04/11/2021			Bond Future	11.0528	83.6971	11.0666	83.6109	0.125	0.0000	0.0000	0
2021/05/17	2037	04/11/2021	12.82	Call	Bond Future	10,929.1000	10.9291	10,833.5300	10.8335	(0.874)	0	0	0
2021/05/17	2037	04/11/2021	12.83	Put	Bond Future	906.4400	0.9064	897.1400	0.8971	(1.026)	0	0	0
2021/05/17	2037	04/11/2021	12.81	Call	Bond Future	10,887.3100	10.8873	10,791.7200	10.7917	(0.878)	0	0	0
2021/05/17	2037	04/11/2021	12.81	Put	Bond Future	925.2500	0.9253	915.9200	0.9159	(1.008)	0	0	0
2021/05/17	2037	03/02/2022	11.46	Call	Bond Future	5,317.5300	5.3175	5,241.4000	5.2414	(1.432)	0	0	0
2021/05/17	2037	03/02/2022	11.47	Put	Bond Future	4,086.7000	4.0867	4,097.8100	4.0978	0.272	0	0	0
2021/05/17	2037	03/02/2022	11.45	Call	Bond Future	5,284.7500	5.2848	5,208.7900	5.2088	(1.437)	0	0	0
2021/05/17	2037	03/02/2022			Bond Future	11.2596	80.4251	11.2740	80.3377	0.128	0.0000	0.0000	0
2021/05/17	2037	03/02/2022	11.46	Put	Bond Future	4,112.9700	4.1130	4,124.2500	4.1243	0.274	0	0	0
2021/05/17	2037	03/02/2022	11.47	Call	Bond Future	5,350.6500	5.3507	5,274.3500	5.2743	(1.426)	0	0	0
2021/05/17	2037	03/02/2022	11.45	Put	Bond Future	4,139.6500	4.1396	4,151.1000	4.1511	0.277	0	0	0
2021/05/17	2037	05/05/2022	11.84	Put	Bond Future	4,137.2100	4.1372	4,151.7500	4.1518	0.351	0	0	0
2021/05/17	2037	05/05/2022	11.82	Call	Bond Future	6,188.1800	6.1882	6,114.3900	6.1144	(1.192)	0	0	0
2021/05/17	2037	05/05/2022	11.83	Call	Bond Future	6,221.7800	6.2218	6,147.8500	6.1478	(1.188)	0	0	0
2021/05/17	2037	05/05/2022			Bond Future	11.4742	81.3874	11.4892	81.2988	0.131	0.0000	0.0000	0
2021/05/17	2037	05/05/2022	11.84	Call	Bond Future	6,255.1400	6.2551	6,181.0700	6.1811	(1.184)	0	0	0
2021/05/17	2037	05/05/2022	11.82	Put	Bond Future	4,183.8300	4.1838	4,198.6500	4.1987	0.354	0	0	0
2021/05/17	2037	05/05/2022	11.83	Put	Bond Future	4,160.6100	4.1606	4,175.2900	4.1753	0.353	0	0	0
2021/05/17	2038	05/08/2021			Bond Future	116.5399	116.5399	116.5656	116.5656	0.022	0.0000	0.0000	7,713
2021/05/17	2038	04/11/2021			Bond Future	117.8754	117.8754	117.9008	117.9008	0.022	0.0000	0.0000	0
2021/05/17	2038	03/02/2022			Bond Future	117.5331	117.5331	117.5587	117.5587	0.022	0.0000	0.0000	0
2021/05/17	2038	05/05/2022			Bond Future	118.9649	118.9649	118.9906	118.9906	0.022	0.0000	0.0000	0
2021/05/17	2040	05/08/2021	12.48	Call	Bond Future	9,641.0700	9.6411	9,437.0500	9.4371	(2.116)	0	0	0
2021/05/17	2040	05/08/2021	12.49	Put	Bond Future	489.8800	0.4899	482.6700	0.4827	(1.472)	0	0	0
2021/05/17	2040	05/08/2021	12.47	Call	Bond Future	9,592.0400	9.5920	9,388.0400	9.3880	(2.127)	0	0	0
2021/05/17	2040	05/08/2021	11.05	Put	Bond Future	2,936.5100	2.9365	2,974.1900	2.9742	1.283	0	0	0
2021/05/17	2040	05/08/2021	11.05	Call	Bond Future	3,182.3000	3.1823	3,023.1500	3.0231	(5.001)	0	0	900
2021/05/17	2040	05/08/2021			Bond Future	11.0140	84.5007	11.0428	84.3039	0.262	0.0000	0.0000	85,293
2021/05/17	2040	05/08/2021	12.48	Put	Bond Future	497.5700	0.4976	490.3800	0.4904	(1.445)	0	0	0
2021/05/17	2040	05/08/2021	12.49	Call	Bond Future	9,690.1400	9.6901	9,486.1000	9.4861	(2.106)	0	0	0
2021/05/17	2040	05/08/2021	12.47	Put	Bond Future	505.3700	0.5054	498.2000	0.4982	(1.419)	0	0	0
2021/05/17	2040	05/08/2021	11.55	Put	Bond Future	1,674.2900	1.6743	1,684.0100	1.6840	0.581	0	0	0
2021/05/17	2040	05/08/2021	11.55	Call	Bond Future	5,216.1000	5.2161	5,028.9900	5.0290	(3.587)	0	0	900
2021/05/17	2040	05/08/2021	14.80	Call	Bond Future	20,630.8400	20.6308	20,433.4100	20.4334	(0.957)	0	0	0
2021/05/17	2040	05/08/2021	14.80	Put	Bond Future	5.5300	0.0055	4.9300	0.0049	(10.850)	0	0	900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/17	2040	04/11/2021	12.90	Call	Bond Future	11,186.9700	11.1870	10,995.0600	10.9951	(1.715)	0	0	0
2021/05/17	2040	04/11/2021	12.90	Put	Bond Future	1,037.4700	1.0375	1,044.9500	1.0450	0.721	0	0	0
2021/05/17	2040	04/11/2021	12.89	Call	Bond Future	11,143.5900	11.1436	10,951.8100	10.9518	(1.721)	0	0	0
2021/05/17	2040	04/11/2021	12.89	Put	Bond Future	1,048.0000	1.0480	1,055.6100	1.0556	0.726	0	0	0
2021/05/17	2040	04/11/2021			Bond Future	11.2064	85.4495	11.2365	85.2501	0.268	0.0000	0.0000	0
2021/05/17	2040	04/11/2021	12.91	Call	Bond Future	11,230.3700	11.2304	11,038.3400	11.0383	(1.710)	0	0	0
2021/05/17	2040	04/11/2021	12.91	Put	Bond Future	1,027.0300	1.0270	1,034.3900	1.0344	0.717	0	0	0
2021/05/17	2040	03/02/2022	11.58	Put	Bond Future	4,407.6500	4.4076	4,468.2300	4.4682	1.374	0	0	0
2021/05/17	2040	03/02/2022	11.59	Call	Bond Future	5,532.9000	5.5329	5,391.2100	5.3912	(2.561)	0	0	0
2021/05/17	2040	03/02/2022	11.57	Put	Bond Future	4,435.4800	4.4355	4,496.4700	4.4965	1.375	0	0	0
2021/05/17	2040	03/02/2022			Bond Future	11.4096	81.9478	11.4409	81.7460	0.274	0.0000	0.0000	0
2021/05/17	2040	03/02/2022	11.58	Call	Bond Future	5,497.3600	5.4974	5,356.0700	5.3561	(2.570)	0	0	0
2021/05/17	2040	03/02/2022	11.59	Put	Bond Future	4,379.9800	4.3800	4,440.1600	4.4402	1.374	0	0	0
2021/05/17	2040	03/02/2022	11.57	Call	Bond Future	5,461.9000	5.4619	5,321.0200	5.3210	(2.579)	0	0	0
2021/05/17	2040	05/05/2022	11.91	Put	Bond Future	4,554.2000	4.5542	4,617.0500	4.6170	1.380	0	0	0
2021/05/17	2040	05/05/2022	11.92	Call	Bond Future	6,378.7200	6.3787	6,236.8400	6.2368	(2.224)	0	0	0
2021/05/17	2040	05/05/2022	11.92	Put	Bond Future	4,528.6900	4.5287	4,591.1900	4.5912	1.380	0	0	0
2021/05/17	2040	05/05/2022			Bond Future	11.6198	82.9283	11.6524	82.7240	0.281	0.0000	0.0000	0
2021/05/17	2040	05/05/2022	11.91	Call	Bond Future	6,343.7000	6.3437	6,202.1700	6.2022	(2.231)	0	0	0
2021/05/17	2040	05/05/2022	11.90	Call	Bond Future	6,308.7400	6.3087	6,167.5700	6.1676	(2.238)	0	0	0
2021/05/17	2040	05/05/2022	11.90	Put	Bond Future	4,579.8500	4.5799	4,643.0600	4.6431	1.380	0	0	0
2021/05/17	2044	05/08/2021	12.60	Put	Bond Future	457.5700	0.4576	446.5000	0.4465	(2.419)	0	0	0
2021/05/17	2044	05/08/2021	12.61	Call	Bond Future	10,030.3500	10.0303	9,855.5800	9.8556	(1.742)	0	0	0
2021/05/17	2044	05/08/2021	12.61	Put	Bond Future	450.5000	0.4505	439.4800	0.4395	(2.446)	0	0	0
2021/05/17	2044	05/08/2021			Bond Future	11.0663	81.1846	11.0901	81.0209	0.215	0.0000	0.0000	60,776
2021/05/17	2044	05/08/2021	12.60	Call	Bond Future	9,981.7300	9.9817	9,806.9100	9.8069	(1.751)	0	0	0
2021/05/17	2044	05/08/2021	12.59	Call	Bond Future	9,933.1200	9.9331	9,758.2600	9.7583	(1.760)	0	0	0
2021/05/17	2044	05/08/2021	12.59	Put	Bond Future	464.7300	0.4647	453.6200	0.4536	(2.391)	0	0	0
2021/05/17	2044	04/11/2021	12.91	Call	Bond Future	11,047.7700	11.0478	10,884.1100	10.8841	(1.481)	0	0	0
2021/05/17	2044	04/11/2021	12.91	Put	Bond Future	1,094.2100	1.0942	1,096.4200	1.0964	0.202	0	0	0
2021/05/17	2044	04/11/2021			Bond Future	11.2507	82.0961	11.2755	81.9302	0.220	0.0000	0.0000	0
2021/05/17	2044	04/11/2021	12.90	Call	Bond Future	11,005.1600	11.0052	10,841.5900	10.8416	(1.486)	0	0	0
2021/05/17	2044	04/11/2021	12.90	Put	Bond Future	1,105.0800	1.1051	1,107.3800	1.1074	0.208	0	0	0
2021/05/17	2044	04/11/2021	12.89	Call	Bond Future	10,962.5700	10.9626	10,799.0800	10.7991	(1.491)	0	0	0
2021/05/17	2044	04/11/2021	12.89	Put	Bond Future	1,116.0400	1.1160	1,118.4200	1.1184	0.213	0	0	0
2021/05/17	2044	03/02/2022	11.60	Call	Bond Future	5,489.7900	5.4898	5,367.4900	5.3675	(2.228)	0	0	0
2021/05/17	2044	03/02/2022	11.60	Put	Bond Future	4,489.9100	4.4899	4,535.6000	4.5356	1.018	0	0	0
2021/05/17	2044	03/02/2022	11.59	Call	Bond Future	5,454.4600	5.4545	5,332.5000	5.3325	(2.236)	0	0	0
2021/05/17	2044	03/02/2022	11.59	Put	Bond Future	4,518.4800	4.5185	4,564.5100	4.5645	1.019	0	0	0
2021/05/17	2044	03/02/2022			Bond Future	11.4451	78.6802	11.4709	78.5122	0.225	0.0000	0.0000	0
2021/05/17	2044	03/02/2022	11.61	Call	Bond Future	5,525.4600	5.5255	5,402.8200	5.4028	(2.220)	0	0	0
2021/05/17	2044	03/02/2022	11.61	Put	Bond Future	4,461.7700	4.4618	4,507.1200	4.5071	1.016	0	0	0
2021/05/17	2044	05/05/2022	11.92	Call	Bond Future	6,334.4200	6.3344	6,212.7700	6.2128	(1.920)	0	0	0
2021/05/17	2044	05/05/2022	11.92	Put	Bond Future	4,629.5800	4.6296	4,678.0700	4.6781	1.047	0	0	0
2021/05/17	2044	05/05/2022	11.91	Call	Bond Future	6,299.6300	6.2996	6,178.2700	6.1783	(1.926)	0	0	0
2021/05/17	2044	05/05/2022	11.91	Put	Bond Future	4,655.8700	4.6559	4,704.6500	4.7046	1.048	0	0	0
2021/05/17	2044	05/05/2022			Bond Future	11.6459	79.6217	11.6728	79.4515	0.231	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
2021/05/17	2044	05/05/2022	11.93	Call	Bond Future	6,369.5800	6.3696	6,247.6300	6.2476	(1.915)	0	0	0
2021/05/17	2044	05/05/2022	11.93	Put	Bond Future	4,603.7500	4.6038	4,651.9400	4.6519	1.047	0	0	0
2021/05/17	2046	05/08/2021			Bond Future	106.5065	106.5065	106.5295	106.5295	0.022	0.0000	0.0000	16,718
2021/05/17	2046	04/11/2021			Bond Future	105.9184	105.9184	105.9412	105.9412	0.022	0.0000	0.0000	0
2021/05/17	2046	03/02/2022			Bond Future	107.1862	107.1862	107.2092	107.2092	0.021	0.0000	0.0000	0
2021/05/17	2046	05/05/2022			Bond Future	106.6449	106.6449	106.6679	106.6679	0.022	0.0000	0.0000	0
2021/05/17	2050	05/08/2021			Bond Future	108.0982	108.0982	107.7145	107.7145	(0.355)	0.0000	0.0000	11,209
2021/05/17	2050	04/11/2021			Bond Future	109.3367	109.3367	108.9483	108.9483	(0.355)	0.0000	0.0000	0
2021/05/17	2050	03/02/2022			Bond Future	108.6967	108.6967	108.3034	108.3034	(0.362)	0.0000	0.0000	0
2021/05/17	2050	05/05/2022			Bond Future	110.0205	110.0205	109.6224	109.6224	(0.362)	0.0000	0.0000	0
2021/05/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	AL37	05/08/2021			Index Future	791.2760	791.2760	791.1560	791.1560	(0.015)	0.0000	0.0000	0
2021/05/17	AL37	04/11/2021			Index Future	800.2420	800.2420	800.1120	800.1120	(0.016)	0.0000	0.0000	0
2021/05/17	AL37	03/02/2022			Index Future	809.6270	809.6270	809.4900	809.4900	(0.017)	0.0000	0.0000	0
2021/05/17	AL37	05/05/2022			Index Future	819.2960	819.2960	819.1540	819.1540	(0.017)	0.0000	0.0000	0
2021/05/17	AL7T	05/08/2021			Index Future	888.6590	888.6590	887.9050	887.9050	(0.085)	0.0000	0.0000	0
2021/05/17	AL7T	04/11/2021			Index Future	898.7280	898.7280	897.9550	897.9550	(0.086)	0.0000	0.0000	0
2021/05/17	AL7T	03/02/2022			Index Future	909.2680	909.2680	908.4810	908.4810	(0.087)	0.0000	0.0000	0
2021/05/17	AL7T	05/05/2022			Index Future	920.1270	920.1270	919.3270	919.3270	(0.087)	0.0000	0.0000	0
2021/05/17	ALBI	05/08/2021			Index Future	782.7280	782.7280	782.0490	782.0490	(0.087)	0.0000	0.0000	134
2021/05/17	ALBI	04/11/2021			Index Future	791.5960	791.5960	790.9020	790.9020	(0.088)	0.0000	0.0000	0
2021/05/17	ALBI	03/02/2022			Index Future	800.8800	800.8800	800.1720	800.1720	(0.088)	0.0000	0.0000	0
2021/05/17	ALBI	05/05/2022			Index Future	810.4440	810.4440	809.7250	809.7250	(0.089)	0.0000	0.0000	0
2021/05/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/17	ES33	05/08/2021			Bond Future	11.5746	76.8439	11.5875	76.7770	0.111	0.0000	0.0000	350
2021/05/17	ES33	04/11/2021			Bond Future	11.8189	73.9486	11.8324	73.8806	0.114	0.0000	0.0000	0
2021/05/17	ES33	03/02/2022			Bond Future	12.0776	74.8344	12.0917	74.7655	0.117	0.0000	0.0000	0
2021/05/17	ES33	05/05/2022			Bond Future	12.3412	71.9687	12.3559	71.8988	0.120	0.0000	0.0000	0
2021/05/17	ES42	05/08/2021			Bond Future	12.0618	75.5611	12.0853	75.4244	0.194	0.0000	0.0000	4,779
2021/05/17	ES42	04/11/2021			Bond Future	12.2938	72.1688	12.3183	72.0303	0.200	0.0000	0.0000	0
2021/05/17	ES42	03/02/2022			Bond Future	12.5311	73.0338	12.5568	72.8935	0.205	0.0000	0.0000	0
2021/05/17	ES42	05/05/2022			Bond Future	12.7816	69.6655	12.8085	69.5233	0.210	0.0000	0.0000	0
2021/05/17	GOVI	05/08/2021	719.14	Call	GOVI	540,770.0000	54.0770	533,960.0000	53.3960	(1.259)	0	0	0
2021/05/17	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	05/08/2021	719.13	Call	GOVI	540,870.0000	54.0870	534,060.0000	53.4060	(1.259)	0	0	0
2021/05/17	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	05/08/2021			GOVI	773.2170	773.2170	772.5360	772.5360	(0.088)	0.0000	0.0000	989
2021/05/17	GOVI	05/08/2021	719.15	Call	GOVI	540,670.0000	54.0670	533,860.0000	53.3860	(1.260)	0	0	0
2021/05/17	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	04/11/2021	728.41	Call	GOVI	535,670.0000	53.5670	528,710.0000	52.8710	(1.299)	0	0	0
2021/05/17	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	04/11/2021	728.40	Call	GOVI	535,770.0000	53.5770	528,810.0000	52.8810	(1.299)	0	0	0
2021/05/17	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	04/11/2021			GOVI	781.9770	781.9770	781.2810	781.2810	(0.089)	0.0000	0.0000	0
2021/05/17	GOVI	04/11/2021	728.42	Call	GOVI	535,570.0000	53.5570	528,610.0000	52.8610	(1.300)	0	0	0
2021/05/17	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	03/02/2022	792.76	Put	GOVI	16,120.0000	1.6120	23,210.0000	2.3210	43.983	0	0	0
2021/05/17	GOVI	03/02/2022			GOVI	791.1480	791.1480	790.4390	790.4390	(0.090)	0.0000	0.0000	0
2021/05/17	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	03/02/2022	792.75	Put	GOVI	16,020.0000	1.6020	23,110.0000	2.3110	44.257	0	0	0
2021/05/17	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	03/02/2022	792.74	Put	GOVI	15,920.0000	1.5920	23,010.0000	2.3010	44.535	0	0	0
2021/05/17	GOVI	05/05/2022	788.25	Call	GOVI	123,460.0000	12.3460	116,260.0000	11.6260	(5.832)	0	0	0
2021/05/17	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	05/05/2022			GOVI	800.5960	800.5960	799.8760	799.8760	(0.090)	0.0000	0.0000	0
2021/05/17	GOVI	05/05/2022	788.24	Call	GOVI	123,560.0000	12.3560	116,360.0000	11.6360	(5.827)	0	0	0
2021/05/17	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GOVI	05/05/2022	788.23	Call	GOVI	123,660.0000	12.3660	116,460.0000	11.6460	(5.822)	0	0	0
2021/05/17	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/17	IGOV	05/08/2021			Index Future	287.1080	287.1080	287.1610	287.1610	0.018	0.0000	0.0000	578
2021/05/17	IGOV	04/11/2021			Index Future	290.4310	290.4310	290.4820	290.4820	0.018	0.0000	0.0000	16
2021/05/17	IGOV	03/02/2022			Index Future	293.9060	293.9060	293.9560	293.9560	0.017	0.0000	0.0000	0
2021/05/17	IGOV	05/05/2022			Index Future	297.4840	297.4840	297.5340	297.5340	0.017	0.0000	0.0000	0
2021/05/17	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/17	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/17	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/17	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1500	90.1500	0.011	0.0000	0.0000	0
2021/05/17	IS05	21/06/2022			Interest Rate Swap	90.3300	90.3300	90.3400	90.3400	0.011	0.0000	0.0000	0
2021/05/17	IS05	20/09/2022			Interest Rate Swap	93.5400	93.5400	93.5600	93.5600	0.021	0.0000	0.0000	0
2021/05/17	IS05	20/12/2022			Interest Rate Swap	94.1400	94.1400	94.1600	94.1600	0.021	0.0000	0.0000	0
2021/05/17	IS05	22/03/2023			Interest Rate Swap	86.6200	86.6200	86.6400	86.6400	0.023	0.0000	0.0000	0
2021/05/17	IS05	20/06/2023			Interest Rate Swap	92.2200	92.2200	92.2300	92.2300	0.011	0.0000	0.0000	0
2021/05/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/17	IS10	17/12/2025			Interest Rate Swap	80.6100	80.6100	80.6400	80.6400	0.037	0.0000	0.0000	0
2021/05/17	IS10	16/03/2026			Interest Rate Swap	77.2400	77.2400	77.2800	77.2800	0.052	0.0000	0.0000	0
2021/05/17	IS10	15/06/2026			Interest Rate Swap	75.7500	75.7500	75.7900	75.7900	0.053	0.0000	0.0000	0
2021/05/17	IS10	21/09/2026			Interest Rate Swap	77.8800	77.8800	77.9200	77.9200	0.051	0.0000	0.0000	0
2021/05/17	IS10	21/12/2026			Interest Rate Swap	81.9800	81.9800	82.0200	82.0200	0.049	0.0000	0.0000	0
2021/05/17	IS10	15/03/2027			Interest Rate Swap	80.5700	80.5700	80.6100	80.6100	0.050	0.0000	0.0000	0
2021/05/17	IS10	21/06/2027			Interest Rate Swap	82.7400	82.7400	82.7800	82.7800	0.048	0.0000	0.0000	0
2021/05/17	IS10	20/09/2027			Interest Rate Swap	88.6400	88.6400	88.6800	88.6800	0.045	0.0000	0.0000	0
2021/05/17	IS10	20/12/2027			Interest Rate Swap	89.1500	89.1500	89.1800	89.1800	0.034	0.0000	0.0000	0
2021/05/17	IS10	22/03/2028			Interest Rate Swap	82.2800	82.2800	82.3100	82.3100	0.036	0.0000	0.0000	0
2021/05/17	IS10	20/06/2028			Interest Rate Swap	90.1700	90.1700	90.2000	90.2000	0.033	0.0000	0.0000	0
2021/05/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/17	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/05/17	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/05/17	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7300	96.2700	(0.267)	0.0000	0.0000	0
2021/05/17	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.7700	96.2300	(0.265)	0.0000	0.0000	0
2021/05/17	JBAF	15/09/2021			Jibar Tradeable Future	3.8150	96.1850	3.7950	96.2050	(0.524)	0.0000	0.0000	30,000
2021/05/17	JBAF	20/10/2021			Jibar Tradeable Future	3.8800	96.1200	3.8800	96.1200	0.000	0.0000	0.0000	0
2021/05/17	JBAF	15/12/2021			Jibar Tradeable Future	4.0400	95.9600	4.0500	95.9500	0.248	0.0000	0.0000	0
2021/05/17	JBAF	16/03/2022			Jibar Tradeable Future	4.3250	95.6750	4.3250	95.6750	0.000	0.0000	0.0000	0
2021/05/17	JBAF	15/06/2022			Jibar Tradeable Future	4.6900	95.3100	4.7000	95.3000	0.213	0.0000	0.0000	471
2021/05/17	JBAF	21/09/2022			Jibar Tradeable Future	4.8900	95.1100	4.8900	95.1100	0.000	0.0000	0.0000	0
2021/05/17	JBAF	21/12/2022			Jibar Tradeable Future	5.2450	94.7550	5.2400	94.7600	(0.095)	0.0000	0.0000	0
2021/05/17	JBAF	15/03/2023			Jibar Tradeable Future	5.4550	94.5450	5.4350	94.5650	(0.367)	0.0000	0.0000	0
2021/05/17	R023	05/08/2021	5.30	Call	Bond Future	740.1200	0.7401	744.6400	0.7446	0.611	0	0	0
2021/05/17	R023	05/08/2021	5.30	Put	Bond Future	82.0500	0.0821	76.3300	0.0763	(6.971)	0	0	0
2021/05/17	R023	05/08/2021	5.29	Call	Bond Future	727.1400	0.7271	731.5800	0.7316	0.611	0	0	0
2021/05/17	R023	05/08/2021	5.29	Put	Bond Future	84.1800	0.0842	78.3800	0.0784	(6.890)	0	0	0
2021/05/17	R023	05/08/2021			Bond Future	4.8661	107.7168	4.8594	107.7270	(0.138)	0.0000	0.0000	15,675
2021/05/17	R023	05/08/2021	5.31	Call	Bond Future	753.1400	0.7531	757.7500	0.7578	0.612	0	0	0
2021/05/17	R023	05/08/2021	5.31	Put	Bond Future	79.9700	0.0800	74.3400	0.0743	(7.040)	0	0	0
2021/05/17	R023	04/11/2021	4.91	Call	Bond Future	338.9700	0.3390	340.8600	0.3409	0.558	0	0	0
2021/05/17	R023	04/11/2021	4.91	Put	Bond Future	361.9500	0.3620	353.8700	0.3539	(2.232)	0	0	0
2021/05/17	R023	04/11/2021	4.90	Call	Bond Future	331.8700	0.3319	333.7100	0.3337	0.554	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
2021/05/17	R023	04/11/2021	4.90	Put	Bond Future	367.6900	0.3677	359.5600	0.3596	(2.211)	0	0	0
2021/05/17	R023	04/11/2021			Bond Future	4.9279	105.0167	4.9201	105.0267	(0.158)	0.0000	0.0000	0
2021/05/17	R023	04/11/2021	4.92	Call	Bond Future	346.1400	0.3461	348.0800	0.3481	0.560	0	0	0
2021/05/17	R023	04/11/2021	4.92	Put	Bond Future	356.2800	0.3563	348.2500	0.3483	(2.254)	0	0	0
2021/05/17	R023	03/02/2022	5.08	Call	Bond Future	432.8900	0.4329	436.1100	0.4361	0.744	0	0	0
2021/05/17	R023	03/02/2022	5.08	Put	Bond Future	335.6400	0.3356	328.9900	0.3290	(1.981)	0	0	0
2021/05/17	R023	03/02/2022			Bond Future	4.9862	106.2492	4.9767	106.2591	(0.191)	0.0000	0.0000	0
2021/05/17	R023	03/02/2022	5.07	Call	Bond Future	426.6100	0.4266	429.7900	0.4298	0.745	0	0	0
2021/05/17	R023	03/02/2022	5.07	Put	Bond Future	339.7300	0.3397	333.0400	0.3330	(1.969)	0	0	0
2021/05/17	R023	03/02/2022	5.06	Call	Bond Future	420.0200	0.4200	423.1600	0.4232	0.748	0	0	0
2021/05/17	R023	03/02/2022	5.06	Put	Bond Future	343.5000	0.3435	336.7700	0.3368	(1.959)	0	0	0
2021/05/17	R023	05/05/2022	6.31	Call	Bond Future	1,080.6800	1.0807	1,088.2400	1.0882	0.700	0	0	0
2021/05/17	R023	05/05/2022	6.31	Put	Bond Future	69.1700	0.0692	66.9000	0.0669	(3.282)	0	0	0
2021/05/17	R023	05/05/2022			Bond Future	5.0306	103.6085	5.0183	103.6183	(0.245)	0.0000	0.0000	0
2021/05/17	R023	05/05/2022	6.30	Call	Bond Future	1,073.9800	1.0740	1,081.5100	1.0815	0.701	0	0	0
2021/05/17	R023	05/05/2022	6.30	Put	Bond Future	70.3100	0.0703	68.0100	0.0680	(3.271)	0	0	0
2021/05/17	R023	05/05/2022	6.29	Call	Bond Future	1,067.2800	1.0673	1,074.7800	1.0748	0.703	0	0	0
2021/05/17	R023	05/05/2022	6.29	Put	Bond Future	71.4600	0.0715	69.1300	0.0691	(3.261)	0	0	0
2021/05/17	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	R035	05/08/2021	5.31	Put	Bond Future	46,907.1400	46.9071	46,992.0800	46.9921	0.181	0	0	0
2021/05/17	R035	05/08/2021	11.37	Call	Bond Future	5,619.5900	5.6196	5,511.0600	5.5111	(1.931)	0	0	0
2021/05/17	R035	05/08/2021	11.37	Put	Bond Future	1,337.1400	1.3371	1,313.5500	1.3135	(1.764)	0	0	100
2021/05/17	R035	05/08/2021			Bond Future	10.6776	91.1835	10.6909	91.0986	0.124	0.0000	0.0000	91,415
2021/05/17	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	R035	05/08/2021	5.30	Put	Bond Future	47,023.7200	47.0237	47,108.6600	47.1087	0.181	0	0	0
2021/05/17	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/17	R035	05/08/2021	5.29	Put	Bond Future	47,140.4300	47.1404	47,225.3700	47.2254	0.180	0	0	0
2021/05/17	R035	05/08/2021	10.77	Call	Bond Future	3,194.8700	3.1949	3,095.9600	3.0960	(3.096)	0	0	0
2021/05/17	R035	05/08/2021	10.77	Put	Bond Future	2,605.0800	2.6051	2,591.1100	2.5911	(0.536)	0	0	100
2021/05/17	R035	05/08/2021	10.02	Put	Bond Future	5,526.6500	5.5266	5,545.9900	5.5460	0.350	0	0	0
2021/05/17	R035	05/08/2021	10.02	Call	Bond Future	1,156.0600	1.1561	1,090.4600	1.0905	(5.674)	0	0	100
2021/05/17	R035	04/11/2021	11.20	Put	Bond Future	3,162.9400	3.1629	3,163.2300	3.1632	0.009	0	0	350
2021/05/17	R035	04/11/2021	10.60	Call	Bond Future	3,153.5300	3.1535	3,080.9300	3.0809	(2.302)	0	0	0
2021/05/17	R035	04/11/2021	10.60	Put	Bond Future	4,955.2300	4.9552	4,968.8400	4.9688	0.275	0	0	350
2021/05/17	R035	04/11/2021	10.11	Put	Bond Future	6,952.4400	6.9524	6,981.1200	6.9811	0.413	0	0	0
2021/05/17	R035	04/11/2021	10.11	Call	Bond Future	1,920.5500	1.9206	1,863.0200	1.8630	(2.995)	0	0	350
2021/05/17	R035	04/11/2021	10.12	Put	Bond Future	6,906.8800	6.9069	6,935.2100	6.9352	0.410	0	0	0
2021/05/17	R035	04/11/2021	10.12	Call	Bond Future	1,942.6000	1.9426	1,884.7200	1.8847	(2.980)	0	0	400
2021/05/17	R035	04/11/2021	10.62	Put	Bond Future	4,883.9400	4.8839	4,897.0200	4.8970	0.268	0	0	0
2021/05/17	R035	04/11/2021	10.62	Call	Bond Future	3,210.5700	3.2106	3,137.4400	3.1374	(2.278)	0	0	400
2021/05/17	R035	04/11/2021	11.75	Put	Bond Future	2,100.0700	2.1001	2,093.0700	2.0931	(0.333)	0	0	782
2021/05/17	R035	04/11/2021	11.08	Call	Bond Future	4,666.6200	4.6666	4,582.9300	4.5829	(1.793)	0	0	0
2021/05/17	R035	04/11/2021	11.08	Put	Bond Future	3,461.6400	3.4616	3,464.1600	3.4642	0.073	0	0	782
2021/05/17	R035	04/11/2021	10.23	Put	Bond Future	6,418.1900	6.4182	6,442.8800	6.4429	0.385	0	0	0
2021/05/17	R035	04/11/2021	12.53	Call	Bond Future	10,410.8000	10.4108	10,315.6000	10.3156	(0.914)	0	0	0
2021/05/17	R035	04/11/2021	12.53	Put	Bond Future	983.2400	0.9832	974.2500	0.9742	(0.914)	0	0	0
2021/05/17	R035	04/11/2021			Bond Future	10.8847	87.7308	10.8986	87.6446	0.127	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
2021/05/17	R035	04/11/2021	11.20	Call	Bond Future	5,096.2700	5.0963	5,010.3500	5.0104	(1.686)	0	0	0
2021/05/17	R035	04/11/2021	13.82	Call	Bond Future	16,008.5200	16.0085	15,917.1700	15.9172	(0.571)	0	0	0
2021/05/17	R035	04/11/2021	13.82	Put	Bond Future	222.1400	0.2221	217.0000	0.2170	(2.314)	0	0	400
2021/05/17	R035	04/11/2021	11.75	Call	Bond Future	7,257.7400	7.2577	7,164.5300	7.1645	(1.284)	0	0	0
2021/05/17	R035	04/11/2021	10.23	Call	Bond Future	2,192.9200	2.1929	2,131.4000	2.1314	(2.805)	0	0	782
2021/05/17	R035	04/11/2021	12.52	Call	Bond Future	10,368.4700	10.3685	10,273.2700	10.2733	(0.918)	0	0	0
2021/05/17	R035	04/11/2021	12.52	Put	Bond Future	993.5200	0.9935	984.5300	0.9845	(0.905)	0	0	0
2021/05/17	R035	04/11/2021	12.51	Call	Bond Future	10,326.1800	10.3262	10,230.9600	10.2310	(0.922)	0	0	0
2021/05/17	R035	04/11/2021	12.51	Put	Bond Future	1,003.9000	1.0039	994.8900	0.9949	(0.897)	0	0	0
2021/05/17	R035	03/02/2022	11.05	Put	Bond Future	4,774.4000	4.7744	4,790.8400	4.7908	0.344	0	0	1,600
2021/05/17	R035	03/02/2022	10.35	Put	Bond Future	7,299.8900	7.2999	7,332.3000	7.3323	0.444	0	0	0
2021/05/17	R035	03/02/2022	10.35	Call	Bond Future	2,558.9200	2.5589	2,503.9200	2.5039	(2.149)	0	0	1,600
2021/05/17	R035	03/02/2022	11.28	Call	Bond Future	5,182.5900	5.1826	5,107.4000	5.1074	(1.451)	0	0	0
2021/05/17	R035	03/02/2022	11.28	Put	Bond Future	4,125.0500	4.1250	4,137.2700	4.1373	0.296	0	0	200
2021/05/17	R035	03/02/2022	10.26	Put	Bond Future	7,686.6100	7.6866	7,721.3700	7.7214	0.452	0	0	0
2021/05/17	R035	03/02/2022	10.26	Call	Bond Future	2,354.1900	2.3542	2,301.5400	2.3015	(2.236)	0	0	200
2021/05/17	R035	03/02/2022	11.73	Call	Bond Future	6,787.0900	6.7871	6,705.0700	6.7051	(1.208)	0	0	0
2021/05/17	R035	03/02/2022	11.73	Put	Bond Future	3,117.2100	3.1172	3,122.6000	3.1226	0.173	0	0	280
2021/05/17	R035	03/02/2022	11.03	Call	Bond Future	4,388.1500	4.3881	4,317.5800	4.3176	(1.608)	0	0	0
2021/05/17	R035	03/02/2022	11.39	Call	Bond Future	5,557.5300	5.5575	5,480.4800	5.4805	(1.386)	0	0	0
2021/05/17	R035	03/02/2022	11.39	Put	Bond Future	3,850.2500	3.8502	3,860.6100	3.8606	0.269	0	0	683
2021/05/17	R035	03/02/2022	10.65	Call	Bond Future	3,306.4300	3.3064	3,244.0500	3.2440	(1.887)	0	0	0
2021/05/17	R035	03/02/2022	11.23	Call	Bond Future	5,017.0000	5.0170	4,942.7000	4.9427	(1.481)	0	0	0
2021/05/17	R035	03/02/2022	11.23	Put	Bond Future	4,257.2300	4.2572	4,270.3400	4.2703	0.308	0	0	0
2021/05/17	R035	03/02/2022	11.22	Call	Bond Future	4,984.8100	4.9848	4,910.6800	4.9107	(1.487)	0	0	0
2021/05/17	R035	03/02/2022	11.22	Put	Bond Future	4,284.7800	4.2848	4,298.0600	4.2981	0.310	0	0	0
2021/05/17	R035	03/02/2022			Bond Future	11.1036	88.7608	11.1180	88.6734	0.130	0.0000	0.0000	0
2021/05/17	R035	03/02/2022	11.05	Call	Bond Future	4,449.4000	4.4494	4,378.4300	4.3784	(1.595)	0	0	0
2021/05/17	R035	03/02/2022	11.88	Call	Bond Future	7,361.4000	7.3614	7,277.5300	7.2775	(1.139)	0	0	0
2021/05/17	R035	03/02/2022	11.88	Put	Bond Future	2,847.1200	2.8471	2,850.6600	2.8507	0.124	0	0	1,800
2021/05/17	R035	03/02/2022	11.03	Put	Bond Future	4,834.9300	4.8349	4,851.7700	4.8518	0.348	0	0	280
2021/05/17	R035	03/02/2022	10.10	Put	Bond Future	8,412.2600	8.4123	8,451.3000	8.4513	0.464	0	0	0
2021/05/17	R035	03/02/2022	10.10	Call	Bond Future	2,014.5500	2.0146	1,966.1800	1.9662	(2.401)	0	0	280
2021/05/17	R035	03/02/2022	10.65	Put	Bond Future	6,115.4900	6.1155	6,140.5200	6.1405	0.409	0	0	683
2021/05/17	R035	03/02/2022	9.70	Put	Bond Future	10,505.2300	10.5052	10,554.1600	10.5542	0.466	0	0	0
2021/05/17	R035	03/02/2022	9.70	Call	Bond Future	1,364.7500	1.3647	1,326.2700	1.3263	(2.820)	0	0	683
2021/05/17	R035	03/02/2022	11.24	Call	Bond Future	5,049.5800	5.0496	4,975.1000	4.9751	(1.475)	0	0	0
2021/05/17	R035	03/02/2022	11.24	Put	Bond Future	4,230.1400	4.2301	4,243.0700	4.2431	0.306	0	0	0
2021/05/17	R035	05/05/2022	11.64	Call	Bond Future	6,032.7500	6.0327	5,959.7100	5.9597	(1.211)	0	0	0
2021/05/17	R035	05/05/2022	11.64	Put	Bond Future	4,195.1500	4.1951	4,210.7600	4.2108	0.372	0	0	0
2021/05/17	R035	05/05/2022	11.63	Call	Bond Future	5,999.4800	5.9995	5,926.5900	5.9266	(1.215)	0	0	0
2021/05/17	R035	05/05/2022	11.63	Put	Bond Future	4,218.8100	4.2188	4,234.5700	4.2346	0.374	0	0	0
2021/05/17	R035	05/05/2022			Bond Future	11.3222	85.3437	11.3373	85.2550	0.133	0.0000	0.0000	0
2021/05/17	R035	05/05/2022	11.65	Call	Bond Future	6,066.0900	6.0661	5,992.9100	5.9929	(1.206)	0	0	0
2021/05/17	R035	05/05/2022	11.65	Put	Bond Future	4,171.6200	4.1716	4,187.0900	4.1871	0.371	0	0	0
2021/05/17	R186	05/08/2021	8.62	Call	Bond Future	5,111.6000	5.1116	5,061.6700	5.0617	(0.977)	0	0	0
2021/05/17	R186	05/08/2021	8.62	Put	Bond Future	245.7100	0.2457	235.2200	0.2352	(4.269)	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
2021/05/17	R186	05/08/2021	8.61	Call	Bond Future	5,072.8200	5.0728	5,022.7700	5.0228	(0.987)	0	0	0
2021/05/17	R186	05/08/2021	8.61	Put	Bond Future	251.2700	0.2513	240.6600	0.2407	(4.223)	0	0	0
2021/05/17	R186	05/08/2021			Bond Future	7.5522	114.2435	7.5606	114.2040	0.111	0.0000	0.0000	92,739
2021/05/17	R186	05/08/2021	8.63	Call	Bond Future	5,150.4500	5.1504	5,100.6400	5.1006	(0.967)	0	0	0
2021/05/17	R186	05/08/2021	8.63	Put	Bond Future	240.2600	0.2403	229.8900	0.2299	(4.316)	0	0	0
2021/05/17	R186	04/11/2021	7.77	Call	Bond Future	2,241.8700	2.2419	2,202.2000	2.2022	(1.770)	0	0	0
2021/05/17	R186	04/11/2021	8.10	Call	Bond Future	3,085.7000	3.0857	3,042.4000	3.0424	(1.403)	0	0	0
2021/05/17	R186	04/11/2021	8.10	Put	Bond Future	1,476.7000	1.4767	1,473.7400	1.4737	(0.200)	0	0	0
2021/05/17	R186	04/11/2021	8.09	Call	Bond Future	3,058.0400	3.0580	3,014.8200	3.0148	(1.413)	0	0	0
2021/05/17	R186	04/11/2021	8.09	Put	Bond Future	1,492.7800	1.4928	1,489.9000	1.4899	(0.193)	0	0	0
2021/05/17	R186	04/11/2021			Bond Future	7.7354	115.5252	7.7445	115.4848	0.117	0.0000	0.0000	0
2021/05/17	R186	04/11/2021	7.77	Put	Bond Future	2,088.0800	2.0881	2,088.7500	2.0888	0.032	0	0	15,177
2021/05/17	R186	04/11/2021	8.77	Call	Bond Future	5,195.5000	5.1955	5,149.0800	5.1491	(0.893)	0	0	0
2021/05/17	R186	04/11/2021	8.77	Put	Bond Future	704.6500	0.7047	698.5700	0.6986	(0.863)	0	0	15,177
2021/05/17	R186	04/11/2021	8.11	Call	Bond Future	3,113.4900	3.1135	3,070.1000	3.0701	(1.394)	0	0	0
2021/05/17	R186	04/11/2021	8.11	Put	Bond Future	1,460.7600	1.4608	1,457.7100	1.4577	(0.209)	0	0	0
2021/05/17	R186	03/02/2022	7.30	Call	Bond Future	1,342.1300	1.3421	1,315.5600	1.3156	(1.980)	0	0	0
2021/05/17	R186	03/02/2022	7.30	Put	Bond Future	4,048.3100	4.0483	4,062.7800	4.0628	0.357	0	0	0
2021/05/17	R186	03/02/2022			Bond Future	7.9311	111.5983	7.9408	111.5573	0.123	0.0000	0.0000	0
2021/05/17	R186	03/02/2022	7.29	Call	Bond Future	1,327.1700	1.3272	1,300.7600	1.3008	(1.990)	0	0	0
2021/05/17	R186	03/02/2022	7.29	Put	Bond Future	4,076.9000	4.0769	4,091.5300	4.0915	0.359	0	0	0
2021/05/17	R186	03/02/2022	7.28	Call	Bond Future	1,312.3300	1.3123	1,286.0700	1.2861	(2.001)	0	0	0
2021/05/17	R186	03/02/2022	7.28	Put	Bond Future	4,105.6200	4.1056	4,120.4000	4.1204	0.360	0	0	0
2021/05/17	R186	05/05/2022	8.32	Call	Bond Future	3,100.6400	3.1006	3,066.1600	3.0662	(1.112)	0	0	0
2021/05/17	R186	05/05/2022	8.32	Put	Bond Future	2,403.0900	2.4031	2,410.2900	2.4103	0.300	0	0	0
2021/05/17	R186	05/05/2022			Bond Future	8.1446	112.9327	8.1551	112.8910	0.128	0.0000	0.0000	0
2021/05/17	R186	05/05/2022	8.31	Call	Bond Future	3,077.9900	3.0780	3,043.6000	3.0436	(1.117)	0	0	0
2021/05/17	R186	05/05/2022	8.31	Put	Bond Future	2,420.0600	2.4201	2,427.3500	2.4274	0.301	0	0	0
2021/05/17	R186	05/05/2022	8.30	Call	Bond Future	3,054.9700	3.0550	3,020.6800	3.0207	(1.122)	0	0	0
2021/05/17	R186	05/05/2022	8.30	Put	Bond Future	2,436.6800	2.4367	2,444.0700	2.4441	0.303	0	0	0
2021/05/17	R197	05/08/2021			Bond Future	319.0229	319.0229	318.9910	318.9910	(0.010)	0.0000	0.0000	1,751
2021/05/17	R197	04/11/2021			Bond Future	322.6778	322.6778	322.6444	322.6444	(0.010)	0.0000	0.0000	0
2021/05/17	R197	03/02/2022			Bond Future	318.4349	318.4349	318.4005	318.4005	(0.011)	0.0000	0.0000	0
2021/05/17	R197	05/05/2022			Bond Future	322.3140	322.3140	322.2788	322.2788	(0.011)	0.0000	0.0000	0
2021/05/17	R202	05/08/2021			Bond Future	230.2705	230.2705	230.3199	230.3199	0.021	0.0000	0.0000	9,325
2021/05/17	R202	04/11/2021			Bond Future	232.9085	232.9085	232.9578	232.9578	0.021	0.0000	0.0000	0
2021/05/17	R202	03/02/2022			Bond Future	231.3911	231.3911	231.4403	231.4403	0.021	0.0000	0.0000	0
2021/05/17	R202	05/05/2022			Bond Future	234.2093	234.2093	234.2591	234.2591	0.021	0.0000	0.0000	0
2021/05/17	R209	05/08/2021	11.81	Call	Bond Future	7,076.8000	7.0768	6,982.4600	6.9825	(1.333)	0	0	0
2021/05/17	R209	05/08/2021	11.81	Put	Bond Future	591.1300	0.5911	572.4300	0.5724	(3.163)	0	0	0
2021/05/17	R209	05/08/2021			Bond Future	10.5693	70.4391	10.5828	70.3635	0.128	0.0000	0.0000	27,994
2021/05/17	R209	05/08/2021	11.80	Call	Bond Future	7,036.9300	7.0369	6,942.4900	6.9425	(1.342)	0	0	0
2021/05/17	R209	05/08/2021	11.80	Put	Bond Future	599.8900	0.5999	581.0900	0.5811	(3.134)	0	0	0
2021/05/17	R209	05/08/2021	11.79	Call	Bond Future	6,997.1000	6.9971	6,902.5600	6.9026	(1.351)	0	0	0
2021/05/17	R209	05/08/2021	11.79	Put	Bond Future	608.7500	0.6088	589.8500	0.5898	(3.105)	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
2021/05/17	R209	04/11/2021	12.00	Call	Bond Future	7,734.1000	7.7341	7,649.3000	7.6493	(1.096)	0	0	0
2021/05/17	R209	04/11/2021	12.00	Put	Bond Future	1,357.2300	1.3572	1,349.1700	1.3492	(0.594)	0	0	9,000
2021/05/17	R209	04/11/2021	10.50	Call	Bond Future	2,957.7500	2.9577	2,891.4000	2.8914	(2.243)	0	0	0
2021/05/17	R209	04/11/2021	12.19	Call	Bond Future	8,400.4300	8.4004	8,315.3700	8.3154	(1.013)	0	0	0
2021/05/17	R209	04/11/2021	12.19	Put	Bond Future	1,131.4300	1.1314	1,123.1100	1.1231	(0.735)	0	0	0
2021/05/17	R209	04/11/2021	12.17	Call	Bond Future	8,329.6200	8.3296	8,244.5700	8.2446	(1.021)	0	0	0
2021/05/17	R209	04/11/2021			Bond Future	10.7501	68.0888	10.7641	68.0121	0.130	0.0000	0.0000	4,375
2021/05/17	R209	04/11/2021	10.50	Put	Bond Future	4,347.9400	4.3479	4,358.3300	4.3583	0.239	0	0	12,500
2021/05/17	R209	04/11/2021	9.50	Put	Bond Future	8,448.2300	8.4482	8,485.2000	8.4852	0.438	0	0	0
2021/05/17	R209	04/11/2021	9.50	Call	Bond Future	1,075.6300	1.0756	1,035.8600	1.0359	(3.697)	0	0	6,000
2021/05/17	R209	04/11/2021	12.18	Call	Bond Future	8,365.0100	8.3650	8,279.9500	8.2800	(1.017)	0	0	0
2021/05/17	R209	04/11/2021	12.18	Put	Bond Future	1,142.4900	1.1425	1,134.1700	1.1342	(0.728)	0	0	0
2021/05/17	R209	04/11/2021	12.17	Put	Bond Future	1,153.6300	1.1536	1,145.3200	1.1453	(0.720)	0	0	0
2021/05/17	R209	03/02/2022	11.03	Call	Bond Future	4,520.3300	4.5203	4,453.5700	4.4536	(1.477)	0	0	0
2021/05/17	R209	03/02/2022	11.03	Put	Bond Future	4,023.6500	4.0237	4,034.6600	4.0347	0.274	0	0	0
2021/05/17	R209	03/02/2022	11.02	Call	Bond Future	4,491.5900	4.4916	4,424.9800	4.4250	(1.483)	0	0	0
2021/05/17	R209	03/02/2022	11.02	Put	Bond Future	4,047.7900	4.0478	4,058.9500	4.0589	0.276	0	0	0
2021/05/17	R209	03/02/2022			Bond Future	10.9365	68.8882	10.9511	68.8105	0.133	0.0000	0.0000	0
2021/05/17	R209	03/02/2022	11.04	Call	Bond Future	4,549.1500	4.5492	4,482.2300	4.4822	(1.471)	0	0	0
2021/05/17	R209	03/02/2022	11.04	Put	Bond Future	3,999.6400	3.9996	4,010.4900	4.0105	0.271	0	0	0
2021/05/17	R209	05/05/2022	11.44	Call	Bond Future	5,469.6500	5.4697	5,404.0400	5.4040	(1.200)	0	0	0
2021/05/17	R209	05/05/2022	11.44	Put	Bond Future	3,874.6600	3.8747	3,887.7900	3.8878	0.339	0	0	0
2021/05/17	R209	05/05/2022	11.43	Call	Bond Future	5,440.4800	5.4405	5,375.0000	5.3750	(1.204)	0	0	0
2021/05/17	R209	05/05/2022	11.43	Put	Bond Future	3,895.8100	3.8958	3,909.0700	3.9091	0.340	0	0	0
2021/05/17	R209	05/05/2022			Bond Future	11.1284	66.5705	11.1435	66.4918	0.136	0.0000	0.0000	0
2021/05/17	R209	05/05/2022	11.45	Call	Bond Future	5,499.1300	5.4991	5,433.3900	5.4334	(1.195)	0	0	0
2021/05/17	R209	05/05/2022	11.45	Put	Bond Future	3,853.8700	3.8539	3,866.8700	3.8669	0.337	0	0	0
2021/05/17	R210	05/08/2021			Bond Future	206.6744	206.6744	206.7763	206.7763	0.049	0.0000	0.0000	1,486
2021/05/17	R210	04/11/2021			Bond Future	206.3008	206.3008	206.4031	206.4031	0.050	0.0000	0.0000	0
2021/05/17	R210	03/02/2022			Bond Future	208.7702	208.7702	208.8733	208.8733	0.049	0.0000	0.0000	0
2021/05/17	R210	05/05/2022			Bond Future	208.5131	208.5131	208.6170	208.6170	0.050	0.0000	0.0000	0
2021/05/17	R212	05/08/2021			Bond Future	172.0280	172.0280	172.0482	172.0482	0.012	0.0000	0.0000	1,553
2021/05/17	R212	04/11/2021			Bond Future	173.9991	173.9991	174.0190	174.0190	0.011	0.0000	0.0000	0
2021/05/17	R213	05/08/2021	10.85	Call	Bond Future	6,573.9700	6.5740	6,461.1800	6.4612	(1.716)	0	0	0
2021/05/17	R213	05/08/2021	10.85	Put	Bond Future	491.6500	0.4916	480.3900	0.4804	(2.290)	0	0	0
2021/05/17	R213	05/08/2021	10.84	Call	Bond Future	6,532.6600	6.5327	6,419.8300	6.4198	(1.727)	0	0	0
2021/05/17	R213	05/08/2021	10.84	Put	Bond Future	499.8800	0.4999	488.5800	0.4886	(2.261)	0	0	0
2021/05/17	R213	05/08/2021	10.14	Put	Bond Future	1,343.5800	1.3436	1,337.1800	1.3372	(0.476)	0	0	0
2021/05/17	R213	05/08/2021	9.34	Put	Bond Future	3,381.2500	3.3813	3,404.3900	3.4044	0.684	0	0	0
2021/05/17	R213	05/08/2021	9.34	Call	Bond Future	1,488.7900	1.4888	1,410.4000	1.4104	(5.265)	0	0	0
2021/05/17	R213	05/08/2021			Bond Future	9.6813	86.6393	9.6998	86.5378	0.192	0.0000	0.0000	9,054
2021/05/17	R213	05/08/2021	10.86	Call	Bond Future	6,615.3600	6.6154	6,502.6000	6.5026	(1.705)	0	0	0
2021/05/17	R213	05/08/2021	10.86	Put	Bond Future	483.5400	0.4835	472.3100	0.4723	(2.322)	0	0	0
2021/05/17	R213	05/08/2021	10.78	Call	Bond Future	6,286.3000	6.2863	6,173.3100	6.1733	(1.797)	0	0	0
2021/05/17	R213	05/08/2021	10.78	Put	Bond Future	551.6400	0.5516	540.1800	0.5402	(2.077)	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
2021/05/17	R213	05/08/2021	10.14	Call	Bond Future	3,802.8000	3.8028	3,694.8700	3.6949	(2.838)	0	0	0
2021/05/17	R213	04/11/2021	11.10	Put	Bond Future	1,111.7500	1.1117	1,112.0000	1.1120	0.022	0	0	0
2021/05/17	R213	04/11/2021	11.11	Call	Bond Future	7,319.4900	7.3195	7,216.6700	7.2167	(1.405)	0	0	0
2021/05/17	R213	04/11/2021	11.09	Put	Bond Future	1,123.5800	1.1236	1,123.9100	1.1239	0.029	0	0	0
2021/05/17	R213	04/11/2021			Bond Future	9.8769	84.0811	9.8964	83.9781	0.197	0.0000	0.0000	0
2021/05/17	R213	04/11/2021	11.10	Call	Bond Future	7,283.2700	7.2833	7,180.5200	7.1805	(1.411)	0	0	0
2021/05/17	R213	04/11/2021	11.11	Put	Bond Future	1,100.0200	1.1000	1,100.2000	1.1002	0.016	0	0	0
2021/05/17	R213	04/11/2021	11.09	Call	Bond Future	7,247.1200	7.2471	7,144.4500	7.1445	(1.417)	0	0	0
2021/05/17	R213	03/02/2022	10.67	Call	Bond Future	5,487.7700	5.4878	5,400.2000	5.4002	(1.596)	0	0	0
2021/05/17	R213	03/02/2022	10.67	Put	Bond Future	2,546.9200	2.5469	2,563.6900	2.5637	0.658	0	0	220
2021/05/17	R213	03/02/2022	10.60	Put	Bond Future	2,666.4100	2.6664	2,684.4300	2.6844	0.676	0	0	430
2021/05/17	R213	03/02/2022	10.00	Call	Bond Future	3,535.8200	3.5358	3,462.3000	3.4623	(2.079)	0	0	0
2021/05/17	R213	03/02/2022	10.00	Put	Bond Future	3,971.2800	3.9713	4,002.1000	4.0021	0.776	0	0	430
2021/05/17	R213	03/02/2022	9.22	Put	Bond Future	6,445.0800	6.4451	6,496.9600	6.4970	0.805	0	0	0
2021/05/17	R213	03/02/2022	8.80	Put	Bond Future	8,180.2400	8.1802	8,243.7300	8.2437	0.776	0	0	0
2021/05/17	R213	03/02/2022	8.80	Call	Bond Future	1,218.8300	1.2188	1,177.9800	1.1780	(3.352)	0	0	102
2021/05/17	R213	03/02/2022	9.58	Put	Bond Future	5,193.5800	5.1936	5,235.2700	5.2353	0.803	0	0	200
2021/05/17	R213	03/02/2022	8.63	Put	Bond Future	8,964.9000	8.9649	9,032.7000	9.0327	0.756	0	0	0
2021/05/17	R213	03/02/2022	8.63	Call	Bond Future	1,026.1400	1.0261	989.6000	0.9896	(3.561)	0	0	200
2021/05/17	R213	03/02/2022	9.98	Call	Bond Future	3,484.6600	3.4847	3,411.6200	3.4116	(2.096)	0	0	0
2021/05/17	R213	03/02/2022	9.98	Put	Bond Future	4,023.7500	4.0238	4,055.0500	4.0550	0.778	0	0	0
2021/05/17	R213	03/02/2022			Bond Future	10.0844	85.0680	10.1047	84.9636	0.201	0.0000	0.0000	0
2021/05/17	R213	03/02/2022	10.17	Call	Bond Future	3,985.0800	3.9851	3,907.5900	3.9076	(1.945)	0	0	0
2021/05/17	R213	03/02/2022	10.17	Put	Bond Future	3,546.4700	3.5465	3,573.3200	3.5733	0.757	0	0	220
2021/05/17	R213	03/02/2022	9.15	Put	Bond Future	6,711.4500	6.7114	6,765.3500	6.7653	0.803	0	0	0
2021/05/17	R213	03/02/2022	9.15	Call	Bond Future	1,719.8800	1.7199	1,669.4400	1.6694	(2.933)	0	0	220
2021/05/17	R213	03/02/2022	10.60	Call	Bond Future	5,263.0000	5.2630	5,176.6800	5.1767	(1.640)	0	0	0
2021/05/17	R213	03/02/2022	9.22	Call	Bond Future	1,840.7600	1.8408	1,788.3000	1.7883	(2.850)	0	0	430
2021/05/17	R213	03/02/2022	10.25	Call	Bond Future	4,205.2900	4.2053	4,126.0400	4.1260	(1.885)	0	0	0
2021/05/17	R213	03/02/2022	10.25	Put	Bond Future	3,359.5000	3.3595	3,384.5900	3.3846	0.747	0	0	102
2021/05/17	R213	03/02/2022	9.76	Call	Bond Future	2,947.7500	2.9477	2,880.2900	2.8803	(2.289)	0	0	0
2021/05/17	R213	03/02/2022	9.76	Put	Bond Future	4,637.8900	4.6379	4,674.7700	4.6748	0.795	0	0	102
2021/05/17	R213	03/02/2022	10.15	Call	Bond Future	3,930.8300	3.9308	3,853.7900	3.8538	(1.960)	0	0	0
2021/05/17	R213	03/02/2022	10.15	Put	Bond Future	3,594.4300	3.5944	3,621.7300	3.6217	0.760	0	0	200
2021/05/17	R213	03/02/2022	9.58	Call	Bond Future	2,546.2500	2.5463	2,483.6000	2.4836	(2.460)	0	0	0
2021/05/17	R213	03/02/2022	9.97	Call	Bond Future	3,459.3700	3.4594	3,386.5700	3.3866	(2.104)	0	0	0
2021/05/17	R213	03/02/2022	9.97	Put	Bond Future	4,050.3300	4.0503	4,081.8700	4.0819	0.779	0	0	0
2021/05/17	R213	03/02/2022	9.96	Call	Bond Future	3,433.8700	3.4339	3,361.3300	3.3613	(2.112)	0	0	0
2021/05/17	R213	03/02/2022	9.96	Put	Bond Future	4,076.7500	4.0768	4,108.5500	4.1086	0.780	0	0	0
2021/05/17	R213	05/05/2022	10.65	Put	Bond Future	3,283.5800	3.2836	3,309.8600	3.3099	0.800	0	0	0
2021/05/17	R213	05/05/2022	10.63	Call	Bond Future	4,978.6200	4.9786	4,899.5000	4.8995	(1.589)	0	0	0
2021/05/17	R213	05/05/2022			Bond Future	10.2934	82.5527	10.3146	82.4469	0.206	0.0000	0.0000	0
2021/05/17	R213	05/05/2022	10.64	Call	Bond Future	5,007.6900	5.0077	4,928.3800	4.9284	(1.584)	0	0	0
2021/05/17	R213	05/05/2022	10.64	Put	Bond Future	3,302.9500	3.3030	3,329.4100	3.3294	0.801	0	0	0
2021/05/17	R213	05/05/2022	10.65	Call	Bond Future	5,036.8100	5.0368	4,957.3200	4.9573	(1.578)	0	0	0
2021/05/17	R213	05/05/2022	10.63	Put	Bond Future	3,322.4200	3.3224	3,349.0700	3.3491	0.802	0	0	0
2021/05/17	R214	05/08/2021	12.03	Put	Bond Future	820.9300	0.8209	810.4600	0.8105	(1.275)	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
2021/05/17	R214	05/08/2021	12.01	Call	Bond Future	6,459.8300	6.4598	6,314.0600	6.3141	(2.257)	0	0	0
2021/05/17	R214	05/08/2021			Bond Future	10.9478	67.3153	10.9716	67.1799	0.218	0.0000	0.0000	17,880
2021/05/17	R214	05/08/2021	12.02	Call	Bond Future	6,497.7800	6.4978	6,351.9600	6.3520	(2.244)	0	0	0
2021/05/17	R214	05/08/2021	12.02	Put	Bond Future	831.9500	0.8319	821.5200	0.8215	(1.254)	0	0	0
2021/05/17	R214	05/08/2021	12.03	Call	Bond Future	6,535.7800	6.5358	6,389.9200	6.3899	(2.232)	0	0	0
2021/05/17	R214	05/08/2021	12.01	Put	Bond Future	843.0800	0.8431	832.7000	0.8327	(1.231)	0	0	0
2021/05/17	R214	04/11/2021	12.47	Call	Bond Future	8,156.6200	8.1566	8,023.4000	8.0234	(1.633)	0	0	0
2021/05/17	R214	04/11/2021	12.46	Call	Bond Future	8,122.6700	8.1227	7,989.5600	7.9896	(1.639)	0	0	0
2021/05/17	R214	04/11/2021	12.46	Put	Bond Future	1,367.7400	1.3677	1,371.8100	1.3718	0.298	0	0	0
2021/05/17	R214	04/11/2021			Bond Future	11.1270	64.7926	11.1518	64.6554	0.223	0.0000	0.0000	0
2021/05/17	R214	04/11/2021	12.47	Put	Bond Future	1,355.4600	1.3555	1,359.4200	1.3594	0.292	0	0	0
2021/05/17	R214	04/11/2021	12.48	Call	Bond Future	8,190.5900	8.1906	8,057.2700	8.0573	(1.628)	0	0	0
2021/05/17	R214	04/11/2021	12.48	Put	Bond Future	1,343.2700	1.3433	1,347.1300	1.3471	0.287	0	0	0
2021/05/17	R214	03/02/2022	11.40	Put	Bond Future	4,171.5700	4.1716	4,209.5500	4.2095	0.910	0	0	0
2021/05/17	R214	03/02/2022	11.41	Call	Bond Future	4,655.8600	4.6559	4,554.6900	4.5547	(2.173)	0	0	0
2021/05/17	R214	03/02/2022	11.39	Put	Bond Future	4,197.0200	4.1970	4,235.2700	4.2353	0.911	0	0	0
2021/05/17	R214	03/02/2022			Bond Future	11.3150	65.5531	11.3407	65.4143	0.228	0.0000	0.0000	0
2021/05/17	R214	03/02/2022	11.40	Call	Bond Future	4,627.8600	4.6279	4,526.9500	4.5269	(2.180)	0	0	0
2021/05/17	R214	03/02/2022	11.41	Put	Bond Future	4,146.2600	4.1463	4,183.9800	4.1840	0.910	0	0	0
2021/05/17	R214	03/02/2022	11.39	Call	Bond Future	4,599.9300	4.5999	4,499.2900	4.4993	(2.188)	0	0	0
2021/05/17	R214	05/05/2022	11.74	Put	Bond Future	4,152.8500	4.1529	4,192.5400	4.1925	0.956	0	0	0
2021/05/17	R214	05/05/2022	11.75	Call	Bond Future	5,417.6100	5.4176	5,316.4000	5.3164	(1.868)	0	0	0
2021/05/17	R214	05/05/2022	11.73	Put	Bond Future	4,175.7800	4.1758	4,215.6900	4.2157	0.956	0	0	0
2021/05/17	R214	05/05/2022			Bond Future	11.5011	63.0570	11.5279	62.9164	0.233	0.0000	0.0000	0
2021/05/17	R214	05/05/2022	11.74	Call	Bond Future	5,389.2700	5.3893	5,288.3000	5.2883	(1.874)	0	0	0
2021/05/17	R214	05/05/2022	11.75	Put	Bond Future	4,130.2900	4.1303	4,169.7400	4.1697	0.955	0	0	0
2021/05/17	R214	05/05/2022	11.73	Call	Bond Future	5,361.2300	5.3612	5,260.4800	5.2605	(1.879)	0	0	0
2021/05/17	R248	05/08/2021	12.51	Put	Bond Future	441.9900	0.4420	435.2500	0.4352	(1.525)	0	0	0
2021/05/17	R248	05/08/2021	12.52	Call	Bond Future	10,311.5300	10.3115	10,097.3000	10.0973	(2.078)	0	0	0
2021/05/17	R248	05/08/2021	12.50	Put	Bond Future	448.9900	0.4490	442.2700	0.4423	(1.497)	0	0	0
2021/05/17	R248	05/08/2021	11.20	Put	Bond Future	2,448.0200	2.4480	2,475.0400	2.4750	1.104	0	0	0
2021/05/17	R248	05/08/2021	11.20	Call	Bond Future	4,072.6700	4.0727	3,892.2100	3.8922	(4.431)	0	0	1,000
2021/05/17	R248	05/08/2021	10.50	Put	Bond Future	5,152.5100	5.1525	5,238.9800	5.2390	1.678	0	0	0
2021/05/17	R248	05/08/2021	10.30	Call	Bond Future	1,194.4500	1.1944	1,094.7500	1.0947	(8.347)	0	0	1,300
2021/05/17	R248	05/08/2021	10.90	Put	Bond Future	3,401.5000	3.4015	3,450.5500	3.4506	1.442	0	0	0
2021/05/17	R248	05/08/2021	10.90	Call	Bond Future	2,909.0300	2.9090	2,750.6000	2.7506	(5.446)	0	0	1,300
2021/05/17	R248	05/08/2021	10.60	Put	Bond Future	4,662.1000	4.6621	4,738.5300	4.7385	1.639	0	0	0
2021/05/17	R248	05/08/2021	10.60	Call	Bond Future	1,951.2000	1.9512	1,820.1500	1.8201	(6.716)	0	0	0
2021/05/17	R248	05/08/2021			Bond Future	10.9686	84.8486	10.9977	84.6411	0.265	0.0000	0.0000	171,901
2021/05/17	R248	05/08/2021	12.51	Call	Bond Future	10,261.7900	10.2618	10,047.5700	10.0476	(2.088)	0	0	0
2021/05/17	R248	05/08/2021	12.52	Put	Bond Future	435.0900	0.4351	428.3400	0.4283	(1.551)	0	0	0
2021/05/17	R248	05/08/2021	12.50	Call	Bond Future	10,212.0600	10.2121	9,997.8600	9.9979	(2.098)	0	0	0
2021/05/17	R248	05/08/2021	10.00	Put	Bond Future	8,121.1400	8.1211	8,261.2000	8.2612	1.725	0	0	0
2021/05/17	R248	05/08/2021	10.00	Call	Bond Future	644.0400	0.6440	576.6200	0.5766	(10.468)	0	0	0
2021/05/17	R248	05/08/2021	10.50	Call	Bond Future	1,678.5500	1.6785	1,557.5400	1.5575	(7.209)	0	0	1,000
2021/05/17	R248	05/08/2021	10.30	Put	Bond Future	6,231.3300	6.2313	6,339.1100	6.3391	1.730	0	0	0
2021/05/17	R248	04/11/2021	12.85	Call	Bond Future	11,459.4400	11.4594	11,257.6300	11.2576	(1.761)	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
2021/05/17	R248	04/11/2021	12.85	Put	Bond Future	1,029.8100	1.0298	1,038.1000	1.0381	0.805	0	0	0
2021/05/17	R248	04/11/2021			Bond Future	11.1487	81.3879	11.1790	81.1778	0.272	0.0000	0.0000	0
2021/05/17	R248	04/11/2021	12.84	Call	Bond Future	11,415.8600	11.4159	11,214.1900	11.2142	(1.767)	0	0	0
2021/05/17	R248	04/11/2021	12.84	Put	Bond Future	1,040.2600	1.0403	1,048.6900	1.0487	0.810	0	0	0
2021/05/17	R248	04/11/2021	12.83	Call	Bond Future	11,372.2900	11.3723	11,170.7600	11.1708	(1.772)	0	0	0
2021/05/17	R248	04/11/2021	12.83	Put	Bond Future	1,050.8000	1.0508	1,059.3700	1.0594	0.816	0	0	0
2021/05/17	R248	03/02/2022	11.48	Call	Bond Future	5,480.7700	5.4808	5,334.0600	5.3341	(2.677)	0	0	0
2021/05/17	R248	03/02/2022	11.49	Put	Bond Future	4,504.0000	4.5040	4,569.5700	4.5696	1.456	0	0	0
2021/05/17	R248	03/02/2022	11.47	Call	Bond Future	5,445.0800	5.4451	5,298.8200	5.2988	(2.686)	0	0	0
2021/05/17	R248	03/02/2022			Bond Future	11.3380	82.3434	11.3696	82.1307	0.279	0.0000	0.0000	0
2021/05/17	R248	03/02/2022	11.48	Put	Bond Future	4,533.8800	4.5339	4,599.8800	4.5999	1.456	0	0	0
2021/05/17	R248	03/02/2022	11.49	Call	Bond Future	5,516.8100	5.5168	5,369.6700	5.3697	(2.667)	0	0	0
2021/05/17	R248	03/02/2022	11.47	Put	Bond Future	4,564.2200	4.5642	4,630.6700	4.6307	1.456	0	0	0
2021/05/17	R248	05/05/2022	11.80	Call	Bond Future	6,374.7400	6.3747	6,226.5100	6.2265	(2.325)	0	0	0
2021/05/17	R248	05/05/2022	11.79	Call	Bond Future	6,338.9700	6.3390	6,191.1200	6.1911	(2.332)	0	0	0
2021/05/17	R248	05/05/2022	11.79	Put	Bond Future	4,641.3300	4.6413	4,708.8300	4.7088	1.454	0	0	0
2021/05/17	R248	05/05/2022			Bond Future	11.5257	78.9126	11.5586	78.6973	0.286	0.0000	0.0000	0
2021/05/17	R248	05/05/2022	11.80	Put	Bond Future	4,614.1900	4.6142	4,681.3100	4.6813	1.455	0	0	0
2021/05/17	R248	05/05/2022	11.81	Call	Bond Future	6,410.8900	6.4109	6,262.2700	6.2623	(2.318)	0	0	0
2021/05/17	R248	05/05/2022	11.81	Put	Bond Future	4,587.5100	4.5875	4,654.2400	4.6542	1.455	0	0	0

**Total**

**1157233**