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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/05/2021 TO 21/05/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	2025	05/08/2021		Bond Future	153.2650	153.2650	153.3978	153.3978	0.087	0.0000	0.0000	5,368
2021/05/21	2025	04/11/2021		Bond Future	155.0140	155.0140	155.1477	155.1477	0.086	0.0000	0.0000	0
2021/05/21	2025	03/02/2022		Bond Future	155.3081	155.3081	155.4431	155.4431	0.087	0.0000	0.0000	0
2021/05/21	2025	05/05/2022		Bond Future	157.1980	157.1980	157.3345	157.3345	0.087	0.0000	0.0000	0
2021/05/21	2029	05/08/2021		Bond Future	113.3477	113.3477	113.8577	113.8577	0.450	0.0000	0.0000	3,031
2021/05/21	2029	04/11/2021		Bond Future	113.4902	113.4902	114.0055	114.0055	0.454	0.0000	0.0000	0
2021/05/21	2029	03/02/2022		Bond Future	114.8465	114.8465	115.3677	115.3677	0.454	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
2021/05/21	2029	05/05/2022			Bond Future	115.0686	115.0686	115.5960	115.5960	0.458	0.0000	0.0000	0
2021/05/21	2030	05/08/2021	10.42	Call	Bond Future	6,767.2100	6.7672	7,101.3600	7.1014	4.938	0	0	0
2021/05/21	2030	05/08/2021	10.42	Put	Bond Future	373.5400	0.3735	320.7200	0.3207	(14.140)	0	0	0
2021/05/21	2030	05/08/2021	10.41	Call	Bond Future	6,723.7600	6.7238	7,057.1200	7.0571	4.958	0	0	0
2021/05/21	2030	05/08/2021	10.41	Put	Bond Future	380.5400	0.3805	326.9300	0.3269	(14.088)	0	0	0
2021/05/21	2030	05/08/2021	8.50	Put	Bond Future	4,743.1100	4.7431	4,440.7900	4.4408	(6.374)	0	0	0
2021/05/21	2030	05/08/2021	10.15	Call	Bond Future	5,607.2100	5.6072	5,918.2700	5.9183	5.548	0	0	0
2021/05/21	2030	05/08/2021	8.83	Call	Bond Future	1,263.6700	1.2637	1,394.0500	1.3941	10.318	0	0	479
2021/05/21	2030	05/08/2021	10.30	Put	Bond Future	464.9000	0.4649	402.1100	0.4021	(13.506)	0	0	200
2021/05/21	2030	05/08/2021	8.78	Put	Bond Future	3,580.2400	3.5802	3,316.2400	3.3162	(7.374)	0	0	0
2021/05/21	2030	05/08/2021	8.78	Call	Bond Future	1,165.9300	1.1659	1,288.9000	1.2889	10.547	0	0	200
2021/05/21	2030	05/08/2021	7.70	Put	Bond Future	8,973.3100	8.9733	8,605.5500	8.6055	(4.098)	0	0	0
2021/05/21	2030	05/08/2021	9.45	Call	Bond Future	2,905.7500	2.9057	3,132.0500	3.1320	7.788	0	0	600
2021/05/21	2030	05/08/2021	12.10	Call	Bond Future	14,358.5700	14.3586	14,743.8600	14.7439	2.683	0	0	0
2021/05/21	2030	05/08/2021	12.10	Put	Bond Future	6.9600	0.0070	5.2800	0.0053	(24.138)	0	0	600
2021/05/21	2030	05/08/2021			Bond Future	9.2095	93.2268	9.1397	93.6137	(0.758)	0.0000	0.0000	99,151
2021/05/21	2030	05/08/2021	10.43	Call	Bond Future	6,810.7300	6.8107	7,145.6600	7.1457	4.918	0	0	0
2021/05/21	2030	05/08/2021	10.43	Put	Bond Future	366.6500	0.3666	314.6100	0.3146	(14.193)	0	0	0
2021/05/21	2030	05/08/2021	8.50	Call	Bond Future	711.4500	0.7114	796.1000	0.7961	11.898	0	0	5,000
2021/05/21	2030	05/08/2021	9.50	Call	Bond Future	3,071.6700	3.0717	3,305.3700	3.3054	7.608	0	0	0
2021/05/21	2030	05/08/2021	9.50	Put	Bond Future	1,483.1200	1.4831	1,329.8500	1.3299	(10.334)	0	0	5,000
2021/05/21	2030	05/08/2021	10.15	Put	Bond Future	589.1000	0.5891	513.1900	0.5132	(12.886)	0	0	479
2021/05/21	2030	05/08/2021	9.75	Call	Bond Future	3,977.4500	3.9775	4,245.2300	4.2452	6.732	0	0	0
2021/05/21	2030	05/08/2021	9.75	Put	Bond Future	1,049.7300	1.0497	930.5400	0.9305	(11.354)	0	0	479
2021/05/21	2030	05/08/2021	8.83	Put	Bond Future	3,392.8100	3.3928	3,136.2200	3.1362	(7.563)	0	0	0
2021/05/21	2030	05/08/2021	10.30	Call	Bond Future	6,250.6800	6.2507	6,574.8600	6.5749	5.186	0	0	0
2021/05/21	2030	05/08/2021	7.70	Call	Bond Future	123.5300	0.1235	142.7400	0.1427	15.551	0	0	200
2021/05/21	2030	05/08/2021	8.95	Put	Bond Future	2,968.6400	2.9686	2,730.3200	2.7303	(8.028)	0	0	0
2021/05/21	2030	05/08/2021	8.95	Call	Bond Future	1,519.4500	1.5194	1,668.1000	1.6681	9.783	0	0	600
2021/05/21	2030	05/08/2021	9.45	Put	Bond Future	1,588.1100	1.5881	1,427.4400	1.4274	(10.117)	0	0	0
2021/05/21	2030	04/11/2021	11.26	Call	Bond Future	9,729.1700	9.7292	10,075.6600	10.0757	3.561	0	0	0
2021/05/21	2030	04/11/2021	9.20	Call	Bond Future	2,486.0800	2.4861	2,660.3700	2.6604	7.011	0	0	1,102
2021/05/21	2030	04/11/2021	8.27	Put	Bond Future	7,150.0300	7.1500	6,837.9000	6.8379	(4.365)	0	0	0
2021/05/21	2030	04/11/2021	8.27	Call	Bond Future	831.7200	0.8317	910.4700	0.9105	9.468	0	0	300
2021/05/21	2030	04/11/2021	8.77	Put	Bond Future	5,018.5300	5.0185	4,754.4100	4.7544	(5.263)	0	0	0
2021/05/21	2030	04/11/2021	11.44	Put	Bond Future	341.2400	0.3412	304.8600	0.3049	(10.661)	0	0	300
2021/05/21	2030	04/11/2021	10.60	Call	Bond Future	7,124.4900	7.1245	7,430.8900	7.4309	4.301	0	0	0
2021/05/21	2030	04/11/2021	10.60	Put	Bond Future	985.5000	0.9855	901.0200	0.9010	(8.572)	0	0	0
2021/05/21	2030	04/11/2021	10.59	Put	Bond Future	996.8800	0.9969	911.6600	0.9117	(8.549)	0	0	0
2021/05/21	2030	04/11/2021			Bond Future	9.4012	94.2688	9.3284	94.6597	(0.775)	0.0000	0.0000	0
2021/05/21	2030	04/11/2021	11.26	Put	Bond Future	435.3100	0.4353	390.9200	0.3909	(10.197)	0	0	1,102
2021/05/21	2030	04/11/2021	9.90	Put	Bond Future	1,915.9700	1.9160	1,774.1700	1.7742	(7.401)	0	0	0
2021/05/21	2030	04/11/2021	9.90	Call	Bond Future	4,536.7100	4.5367	4,785.7900	4.7858	5.490	0	0	1,102
2021/05/21	2030	04/11/2021	9.20	Put	Bond Future	3,571.2200	3.5712	3,354.6300	3.3546	(6.065)	0	0	0
2021/05/21	2030	04/11/2021	8.77	Call	Bond Future	1,559.0600	1.5591	1,685.8200	1.6858	8.131	0	0	300
2021/05/21	2030	04/11/2021	11.44	Call	Bond Future	10,469.3100	10.4693	10,823.8100	10.8238	3.386	0	0	0
2021/05/21	2030	04/11/2021	10.61	Call	Bond Future	7,162.1700	7.1622	7,469.3100	7.4693	4.288	0	0	0

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2021/05/21	2030	04/11/2021	10.61	Put	Bond Future	974.2200	0.9742	890.4800	0.8905	(8.596)	0	0	0
2021/05/21	2030	04/11/2021	10.59	Call	Bond Future	7,086.8800	7.0869	7,392.5400	7.3925	4.313	0	0	0
2021/05/21	2030	03/02/2022	8.85	Put	Bond Future	5,838.5800	5.8386	5,574.6300	5.5746	(4.521)	0	0	0
2021/05/21	2030	03/02/2022	8.85	Call	Bond Future	1,826.0200	1.8260	1,957.3100	1.9573	7.190	0	0	1,000
2021/05/21	2030	03/02/2022	9.35	Call	Bond Future	2,879.7700	2.8798	3,057.8900	3.0579	6.185	0	0	0
2021/05/21	2030	03/02/2022	9.35	Put	Bond Future	4,209.7900	4.2098	3,992.6700	3.9927	(5.158)	0	0	101
2021/05/21	2030	03/02/2022	8.39	Put	Bond Future	7,721.5300	7.7215	7,419.2600	7.4193	(3.915)	0	0	0
2021/05/21	2030	03/02/2022	8.39	Call	Bond Future	1,152.9600	1.1530	1,245.9300	1.2459	8.064	0	0	101
2021/05/21	2030	03/02/2022	9.45	Call	Bond Future	3,124.1000	3.1241	3,311.6400	3.3116	6.003	0	0	0
2021/05/21	2030	03/02/2022	9.45	Put	Bond Future	3,929.2300	3.9292	3,721.5300	3.7215	(5.286)	0	0	0
2021/05/21	2030	03/02/2022			Bond Future	9.6048	91.3693	9.5286	91.7645	(0.794)	0.0000	0.0000	0
2021/05/21	2030	03/02/2022	9.60	Put	Bond Future	3,535.3400	3.5353	3,341.6000	3.3416	(5.480)	0	0	0
2021/05/21	2030	03/02/2022	9.60	Call	Bond Future	3,510.4100	3.5104	3,711.9100	3.7119	5.740	0	0	1,000
2021/05/21	2030	03/02/2022	10.85	Call	Bond Future	7,558.2400	7.5582	7,856.9400	7.8569	3.952	0	0	0
2021/05/21	2030	03/02/2022	10.85	Put	Bond Future	1,400.6200	1.4006	1,304.0800	1.3041	(6.893)	0	0	1,000
2021/05/21	2030	03/02/2022	9.78	Call	Bond Future	4,004.4200	4.0044	4,222.3200	4.2223	5.441	0	0	0
2021/05/21	2030	03/02/2022	9.78	Put	Bond Future	3,104.2500	3.1043	2,926.9100	2.9269	(5.713)	0	0	101
2021/05/21	2030	03/02/2022	9.44	Call	Bond Future	3,099.0600	3.0991	3,285.6600	3.2857	6.021	0	0	0
2021/05/21	2030	03/02/2022	9.44	Put	Bond Future	3,956.5100	3.9565	3,747.8700	3.7479	(5.273)	0	0	0
2021/05/21	2030	03/02/2022	9.43	Call	Bond Future	3,074.4400	3.0744	3,260.1000	3.2601	6.039	0	0	0
2021/05/21	2030	03/02/2022	9.43	Put	Bond Future	3,984.2400	3.9842	3,774.6600	3.7747	(5.260)	0	0	0
2021/05/21	2030	05/05/2022	10.21	Call	Bond Future	4,965.2800	4.9653	5,202.0100	5.2020	4.768	0	0	0
2021/05/21	2030	05/05/2022	10.21	Put	Bond Future	3,049.9800	3.0500	2,886.8100	2.8868	(5.350)	0	0	0
2021/05/21	2030	05/05/2022			Bond Future	9.8212	92.4611	9.7413	92.8610	(0.813)	0.0000	0.0000	0
2021/05/21	2030	05/05/2022	10.20	Call	Bond Future	4,935.5100	4.9355	5,171.4900	5.1715	4.781	0	0	0
2021/05/21	2030	05/05/2022	10.20	Put	Bond Future	3,068.8100	3.0688	2,904.8900	2.9049	(5.341)	0	0	0
2021/05/21	2030	05/05/2022	10.19	Call	Bond Future	4,905.8100	4.9058	5,141.0400	5.1410	4.795	0	0	0
2021/05/21	2030	05/05/2022	10.19	Put	Bond Future	3,087.7400	3.0877	2,923.0700	2.9231	(5.333)	0	0	0
2021/05/21	2032	05/08/2021	11.37	Call	Bond Future	8,220.6900	8.2207	8,587.6100	8.5876	4.463	0	0	0
2021/05/21	2032	05/08/2021	11.37	Put	Bond Future	361.0100	0.3610	311.1700	0.3112	(13.806)	0	0	0
2021/05/21	2032	05/08/2021			Bond Future	9.9696	91.8578	9.9000	92.2746	(0.698)	0.0000	0.0000	122,444
2021/05/21	2032	05/08/2021	11.36	Call	Bond Future	8,174.4300	8.1744	8,540.6400	8.5406	4.480	0	0	0
2021/05/21	2032	05/08/2021	11.36	Put	Bond Future	367.4400	0.3674	316.8900	0.3169	(13.757)	0	0	0
2021/05/21	2032	05/08/2021	11.35	Call	Bond Future	8,128.2200	8.1282	8,493.7100	8.4937	4.497	0	0	0
2021/05/21	2032	05/08/2021	11.35	Put	Bond Future	373.9700	0.3740	322.7000	0.3227	(13.710)	0	0	0
2021/05/21	2032	04/11/2021	9.83	Call	Bond Future	2,541.1100	2.5411	2,714.8800	2.7149	6.838	0	0	700
2021/05/21	2032	04/11/2021	11.70	Call	Bond Future	9,158.7100	9.1587	9,505.9400	9.5059	3.791	0	0	0
2021/05/21	2032	04/11/2021	11.71	Put	Bond Future	857.7100	0.8577	784.5300	0.7845	(8.532)	0	0	0
2021/05/21	2032	04/11/2021	11.69	Call	Bond Future	9,117.8300	9.1178	9,464.4100	9.4644	3.801	0	0	0
2021/05/21	2032	04/11/2021			Bond Future	10.1712	88.7387	10.0988	89.1597	(0.712)	0.0000	0.0000	21
2021/05/21	2032	04/11/2021	9.33	Put	Bond Future	6,527.6400	6.5276	6,224.8500	6.2249	(4.639)	0	0	0
2021/05/21	2032	04/11/2021	9.33	Call	Bond Future	1,463.2500	1.4632	1,581.5100	1.5815	8.082	0	0	700
2021/05/21	2032	04/11/2021	9.83	Put	Bond Future	4,549.4100	4.5494	4,302.1300	4.3021	(5.435)	0	0	0
2021/05/21	2032	04/11/2021	12.81	Call	Bond Future	13,869.8000	13.8698	14,266.9900	14.2670	2.864	0	0	0
2021/05/21	2032	04/11/2021	12.81	Put	Bond Future	216.7100	0.2167	192.8500	0.1929	(11.010)	0	0	700
2021/05/21	2032	04/11/2021	11.70	Put	Bond Future	867.4200	0.8674	793.6000	0.7936	(8.510)	0	0	0
2021/05/21	2032	04/11/2021	11.71	Call	Bond Future	9,199.6500	9.1997	9,547.5200	9.5475	3.781	0	0	0

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2021/05/21	2032	04/11/2021	11.69	Put	Bond Future	877.2300	0.8772	802.7600	0.8028	(8.489)	0	0	0
2021/05/21	2032	03/02/2022	11.13	Call	Bond Future	6,524.6700	6.5247	6,807.1400	6.8071	4.329	0	0	0
2021/05/21	2032	03/02/2022	11.13	Put	Bond Future	2,444.1800	2.4442	2,300.8500	2.3009	(5.864)	0	0	210
2021/05/21	2032	03/02/2022	10.53	Call	Bond Future	4,513.6000	4.5136	4,745.6400	4.7456	5.141	0	0	0
2021/05/21	2032	03/02/2022	10.53	Put	Bond Future	3,678.5500	3.6786	3,484.7900	3.4848	(5.267)	0	0	210
2021/05/21	2032	03/02/2022	10.35	Put	Bond Future	4,154.7100	4.1547	3,944.2600	3.9443	(5.065)	0	0	400
2021/05/21	2032	03/02/2022	9.58	Put	Bond Future	6,755.0800	6.7551	6,470.6900	6.4707	(4.210)	0	0	0
2021/05/21	2032	03/02/2022	9.58	Call	Bond Future	2,092.3000	2.0923	2,233.7100	2.2337	6.759	0	0	400
2021/05/21	2032	03/02/2022	10.66	Call	Bond Future	4,916.8600	4.9169	5,160.6200	5.1606	4.958	0	0	0
2021/05/21	2032	03/02/2022	10.66	Put	Bond Future	3,364.2500	3.3643	3,182.2100	3.1822	(5.411)	0	0	97
2021/05/21	2032	03/02/2022	10.45	Put	Bond Future	3,884.1200	3.8841	3,682.9900	3.6830	(5.178)	0	0	198
2021/05/21	2032	03/02/2022	9.81	Call	Bond Future	2,587.7100	2.5877	2,751.1600	2.7512	6.316	0	0	0
2021/05/21	2032	03/02/2022	9.81	Put	Bond Future	5,877.2700	5.8773	5,614.9200	5.6149	(4.464)	0	0	198
2021/05/21	2032	03/02/2022	8.91	Put	Bond Future	9,916.1500	9.9162	9,576.3400	9.5763	(3.427)	0	0	0
2021/05/21	2032	03/02/2022	10.43	Call	Bond Future	4,214.4900	4.2145	4,437.3000	4.4373	5.287	0	0	0
2021/05/21	2032	03/02/2022	10.43	Put	Bond Future	3,936.9500	3.9369	3,733.9600	3.7340	(5.156)	0	0	0
2021/05/21	2032	03/02/2022	10.42	Call	Bond Future	4,185.4000	4.1854	4,407.2900	4.4073	5.302	0	0	0
2021/05/21	2032	03/02/2022	10.42	Put	Bond Future	3,963.8800	3.9639	3,759.9700	3.7600	(5.144)	0	0	0
2021/05/21	2032	03/02/2022			Bond Future	10.3805	89.7789	10.3051	90.2047	(0.727)	0.0000	0.0000	0
2021/05/21	2032	03/02/2022	9.62	Put	Bond Future	6,596.0300	6.5960	6,315.4400	6.3154	(4.254)	0	0	0
2021/05/21	2032	03/02/2022	9.62	Call	Bond Future	2,174.0600	2.1741	2,319.2700	2.3193	6.679	0	0	210
2021/05/21	2032	03/02/2022	10.95	Call	Bond Future	5,882.1600	5.8822	6,150.5900	6.1506	4.563	0	0	0
2021/05/21	2032	03/02/2022	10.95	Put	Bond Future	2,757.6800	2.7577	2,600.3100	2.6003	(5.707)	0	0	400
2021/05/21	2032	03/02/2022	10.35	Call	Bond Future	3,982.7400	3.9827	4,198.0900	4.1981	5.407	0	0	0
2021/05/21	2032	03/02/2022	10.14	Call	Bond Future	3,403.6700	3.4037	3,599.0400	3.5990	5.740	0	0	0
2021/05/21	2032	03/02/2022	10.14	Put	Bond Future	4,770.6100	4.7706	4,540.1800	4.5402	(4.830)	0	0	97
2021/05/21	2032	03/02/2022	9.14	Put	Bond Future	8,747.5000	8.7475	8,425.1100	8.4251	(3.686)	0	0	0
2021/05/21	2032	03/02/2022	9.14	Call	Bond Future	1,379.1100	1.3791	1,482.5200	1.4825	7.498	0	0	97
2021/05/21	2032	03/02/2022	10.45	Call	Bond Future	4,273.5500	4.2736	4,498.2200	4.4982	5.257	0	0	0
2021/05/21	2032	03/02/2022	8.91	Call	Bond Future	1,091.1600	1.0912	1,177.1500	1.1772	7.881	0	0	198
2021/05/21	2032	03/02/2022	10.44	Call	Bond Future	4,243.9700	4.2440	4,467.7100	4.4677	5.272	0	0	0
2021/05/21	2032	03/02/2022	10.44	Put	Bond Future	3,910.4600	3.9105	3,708.4000	3.7084	(5.167)	0	0	0
2021/05/21	2032	05/05/2022	11.03	Call	Bond Future	5,730.7300	5.7307	5,989.0600	5.9891	4.508	0	0	0
2021/05/21	2032	05/05/2022	11.03	Put	Bond Future	3,420.0100	3.4200	3,247.5700	3.2476	(5.042)	0	0	0
2021/05/21	2032	05/05/2022	11.02	Put	Bond Future	3,440.4800	3.4405	3,267.2700	3.2673	(5.034)	0	0	0
2021/05/21	2032	05/05/2022			Bond Future	10.5983	86.7048	10.5195	87.1356	(0.743)	0.0000	0.0000	0
2021/05/21	2032	05/05/2022	11.04	Call	Bond Future	5,763.2200	5.7632	6,022.3200	6.0223	4.496	0	0	0
2021/05/21	2032	05/05/2022	11.04	Put	Bond Future	3,399.9800	3.4000	3,228.3100	3.2283	(5.049)	0	0	0
2021/05/21	2032	05/05/2022	11.02	Call	Bond Future	5,698.6300	5.6986	5,956.1900	5.9562	4.520	0	0	0
2021/05/21	2033	05/08/2021			Bond Future	105.9748	105.9748	106.6466	106.6466	0.634	0.0000	0.0000	9,629
2021/05/21	2033	04/11/2021			Bond Future	105.9587	105.9587	106.6378	106.6378	0.641	0.0000	0.0000	0
2021/05/21	2033	03/02/2022			Bond Future	107.2249	107.2249	107.9119	107.9119	0.641	0.0000	0.0000	0
2021/05/21	2033	05/05/2022			Bond Future	107.2738	107.2738	107.9690	107.9690	0.648	0.0000	0.0000	0
2021/05/21	2037	05/08/2021	12.27	Call	Bond Future	9,252.8900	9.2529	9,528.4400	9.5284	2.978	0	0	0
2021/05/21	2037	05/08/2021	12.27	Put	Bond Future	421.2300	0.4212	379.3000	0.3793	(9.954)	0	0	0
2021/05/21	2037	05/08/2021	12.28	Call	Bond Future	9,300.6400	9.3006	9,576.7200	9.5767	2.968	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
2021/05/21	2037	05/08/2021	12.26	Put	Bond Future	428.1600	0.4282	385.6900	0.3857	(9.919)	0	0	0
2021/05/21	2037	05/08/2021			Bond Future	10.7866	83.2222	10.7378	83.5397	(0.453)	0.0000	0.0000	128,223
2021/05/21	2037	05/08/2021	12.28	Put	Bond Future	414.4000	0.4144	373.0000	0.3730	(9.990)	0	0	0
2021/05/21	2037	05/08/2021	12.26	Call	Bond Future	9,205.1700	9.2052	9,480.1800	9.4802	2.988	0	0	0
2021/05/21	2037	04/11/2021	12.30	Call	Bond Future	9,082.8300	9.0828	9,329.0500	9.3290	2.711	0	0	0
2021/05/21	2037	04/11/2021	12.30	Put	Bond Future	1,356.0500	1.3560	1,281.5700	1.2816	(5.492)	0	0	600
2021/05/21	2037	04/11/2021	11.49	Put	Bond Future	2,669.1500	2.6692	2,545.5000	2.5455	(4.633)	0	0	0
2021/05/21	2037	04/11/2021	11.49	Call	Bond Future	5,791.7700	5.7918	5,988.8200	5.9888	3.402	0	0	600
2021/05/21	2037	04/11/2021	12.82	Put	Bond Future	792.7200	0.7927	743.1500	0.7431	(6.253)	0	0	0
2021/05/21	2037	04/11/2021	12.83	Call	Bond Future	11,304.1500	11.3041	11,575.6900	11.5757	2.402	0	0	0
2021/05/21	2037	04/11/2021			Bond Future	10.9803	84.1526	10.9296	84.4733	(0.462)	0.0000	0.0000	0
2021/05/21	2037	04/11/2021	12.82	Call	Bond Future	11,261.4500	11.2614	11,532.5800	11.5326	2.408	0	0	0
2021/05/21	2037	04/11/2021	12.83	Put	Bond Future	784.2300	0.7842	735.0700	0.7351	(6.269)	0	0	0
2021/05/21	2037	04/11/2021	12.81	Call	Bond Future	11,218.7800	11.2188	11,489.4900	11.4895	2.413	0	0	0
2021/05/21	2037	04/11/2021	12.81	Put	Bond Future	801.2900	0.8013	751.3000	0.7513	(6.239)	0	0	0
2021/05/21	2037	03/02/2022	11.46	Call	Bond Future	5,508.5300	5.5085	5,691.2900	5.6913	3.318	0	0	0
2021/05/21	2037	03/02/2022	11.47	Put	Bond Future	3,819.4400	3.8194	3,678.5800	3.6786	(3.688)	0	0	0
2021/05/21	2037	03/02/2022	11.45	Call	Bond Future	5,474.7900	5.4748	5,656.9000	5.6569	3.326	0	0	0
2021/05/21	2037	03/02/2022			Bond Future	11.1844	80.8843	11.1316	81.2086	(0.471)	0.0000	0.0000	0
2021/05/21	2037	03/02/2022	11.46	Put	Bond Future	3,844.7500	3.8448	3,703.2400	3.7032	(3.681)	0	0	0
2021/05/21	2037	03/02/2022	11.47	Call	Bond Future	5,542.6100	5.5426	5,726.0200	5.7260	3.309	0	0	0
2021/05/21	2037	03/02/2022	11.45	Put	Bond Future	3,870.4700	3.8705	3,728.3100	3.7283	(3.673)	0	0	0
2021/05/21	2037	05/05/2022	11.84	Put	Bond Future	3,910.7500	3.9107	3,777.5300	3.7775	(3.407)	0	0	0
2021/05/21	2037	05/05/2022	11.82	Call	Bond Future	6,423.9500	6.4239	6,617.6600	6.6177	3.015	0	0	0
2021/05/21	2037	05/05/2022	11.83	Call	Bond Future	6,458.3700	6.4584	6,652.6400	6.6526	3.008	0	0	0
2021/05/21	2037	05/05/2022			Bond Future	11.3960	81.8512	11.3411	82.1793	(0.481)	0.0000	0.0000	0
2021/05/21	2037	05/05/2022	11.84	Call	Bond Future	6,492.5500	6.4925	6,687.3800	6.6874	3.001	0	0	0
2021/05/21	2037	05/05/2022	11.82	Put	Bond Future	3,955.7300	3.9557	3,821.3900	3.8214	(3.396)	0	0	0
2021/05/21	2037	05/05/2022	11.83	Put	Bond Future	3,933.3300	3.9333	3,799.5500	3.7995	(3.401)	0	0	0
2021/05/21	2038	05/08/2021			Bond Future	118.6494	118.6494	119.0716	119.0716	0.356	0.0000	0.0000	7,713
2021/05/21	2038	04/11/2021			Bond Future	120.0035	120.0035	120.4301	120.4301	0.355	0.0000	0.0000	0
2021/05/21	2038	03/02/2022			Bond Future	119.6845	119.6845	120.1160	120.1160	0.361	0.0000	0.0000	0
2021/05/21	2038	05/05/2022			Bond Future	121.1412	121.1412	121.5778	121.5778	0.360	0.0000	0.0000	0
2021/05/21	2040	05/08/2021	12.48	Call	Bond Future	10,009.4300	10.0094	10,337.4300	10.3374	3.277	0	0	0
2021/05/21	2040	05/08/2021	12.49	Put	Bond Future	412.5000	0.4125	367.4500	0.3674	(10.921)	0	0	0
2021/05/21	2040	05/08/2021	12.47	Call	Bond Future	9,959.4800	9.9595	10,286.8900	10.2869	3.287	0	0	0
2021/05/21	2040	05/08/2021	11.05	Put	Bond Future	2,678.6800	2.6787	2,496.2800	2.4963	(6.809)	0	0	0
2021/05/21	2040	05/08/2021	11.05	Call	Bond Future	3,371.1200	3.3711	3,562.3600	3.5624	5.673	0	0	900
2021/05/21	2040	05/08/2021			Bond Future	10.9489	84.9474	10.8949	85.3210	(0.493)	0.0000	0.0000	85,293
2021/05/21	2040	05/08/2021	12.48	Put	Bond Future	419.2800	0.4193	373.6400	0.3736	(10.885)	0	0	0
2021/05/21	2040	05/08/2021	12.49	Call	Bond Future	10,059.4100	10.0594	10,388.0000	10.3880	3.266	0	0	0
2021/05/21	2040	05/08/2021	12.47	Put	Bond Future	426.1600	0.4262	379.9300	0.3799	(10.848)	0	0	0
2021/05/21	2040	05/08/2021	11.55	Put	Bond Future	1,491.1400	1.4911	1,369.7500	1.3697	(8.141)	0	0	0
2021/05/21	2040	05/08/2021	11.55	Call	Bond Future	5,479.6000	5.4796	5,731.8500	5.7318	4.603	0	0	900
2021/05/21	2040	05/08/2021	14.80	Call	Bond Future	21,075.7300	21.0757	21,448.6000	21.4486	1.769	0	0	0
2021/05/21	2040	05/08/2021	14.80	Put	Bond Future	3.7700	0.0038	3.0000	0.0030	(20.424)	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
2021/05/21	2040	04/11/2021	12.90	Call	Bond Future	11,518.2300	11.5182	11,834.2700	11.8343	2.744	0	0	0
2021/05/21	2040	04/11/2021	12.90	Put	Bond Future	921.1600	0.9212	859.6400	0.8596	(6.679)	0	0	0
2021/05/21	2040	04/11/2021	12.89	Call	Bond Future	11,474.0200	11.4740	11,789.5600	11.7896	2.750	0	0	0
2021/05/21	2040	04/11/2021	12.89	Put	Bond Future	930.8600	0.9309	868.8400	0.8688	(6.663)	0	0	0
2021/05/21	2040	04/11/2021			Bond Future	11.1394	85.8971	11.0834	86.2746	(0.503)	0.0000	0.0000	0
2021/05/21	2040	04/11/2021	12.91	Call	Bond Future	11,562.4500	11.5624	11,878.9900	11.8790	2.738	0	0	0
2021/05/21	2040	04/11/2021	12.91	Put	Bond Future	911.5400	0.9115	850.5200	0.8505	(6.694)	0	0	0
2021/05/21	2040	03/02/2022	11.58	Put	Bond Future	4,092.1000	4.0921	3,924.8000	3.9248	(4.088)	0	0	0
2021/05/21	2040	03/02/2022	11.59	Call	Bond Future	5,668.7500	5.6688	5,884.0200	5.8840	3.797	0	0	0
2021/05/21	2040	03/02/2022	11.57	Put	Bond Future	4,119.7500	4.1198	3,951.6700	3.9517	(4.080)	0	0	0
2021/05/21	2040	03/02/2022			Bond Future	11.3400	82.3991	11.2817	82.7808	(0.515)	0.0000	0.0000	0
2021/05/21	2040	03/02/2022	11.58	Call	Bond Future	5,633.0300	5.6330	5,847.5100	5.8475	3.808	0	0	0
2021/05/21	2040	03/02/2022	11.59	Put	Bond Future	4,064.6100	4.0646	3,898.1000	3.8981	(4.097)	0	0	0
2021/05/21	2040	03/02/2022	11.57	Call	Bond Future	5,597.3900	5.5974	5,811.0900	5.8111	3.818	0	0	0
2021/05/21	2040	05/05/2022	11.91	Put	Bond Future	4,273.9000	4.2739	4,113.4900	4.1135	(3.753)	0	0	0
2021/05/21	2040	05/05/2022	11.92	Call	Bond Future	6,554.1800	6.5542	6,780.6200	6.7806	3.455	0	0	0
2021/05/21	2040	05/05/2022	11.92	Put	Bond Future	4,248.3100	4.2483	4,088.5800	4.0886	(3.760)	0	0	0
2021/05/21	2040	05/05/2022			Bond Future	11.5475	83.3842	11.4868	83.7703	(0.526)	0.0000	0.0000	0
2021/05/21	2040	05/05/2022	11.91	Call	Bond Future	6,519.2400	6.5192	6,745.0000	6.7450	3.463	0	0	0
2021/05/21	2040	05/05/2022	11.90	Call	Bond Future	6,484.3600	6.4844	6,709.4400	6.7094	3.471	0	0	0
2021/05/21	2040	05/05/2022	11.90	Put	Bond Future	4,299.6300	4.2996	4,138.5400	4.1385	(3.747)	0	0	0
2021/05/21	2044	05/08/2021	12.60	Put	Bond Future	398.4100	0.3984	345.2100	0.3452	(13.353)	0	0	0
2021/05/21	2044	05/08/2021	12.61	Call	Bond Future	10,311.4300	10.3114	10,744.4600	10.7445	4.200	0	0	0
2021/05/21	2044	05/08/2021	12.61	Put	Bond Future	392.0300	0.3920	339.5100	0.3395	(13.397)	0	0	0
2021/05/21	2044	05/08/2021			Bond Future	11.0173	81.5242	10.9479	82.0097	(0.630)	0.0000	0.0000	60,743
2021/05/21	2044	05/08/2021	12.60	Call	Bond Future	10,262.1200	10.2621	10,694.4700	10.6945	4.213	0	0	0
2021/05/21	2044	05/08/2021	12.59	Call	Bond Future	10,212.8300	10.2128	10,644.4800	10.6445	4.227	0	0	0
2021/05/21	2044	05/08/2021	12.59	Put	Bond Future	404.8900	0.4049	350.9900	0.3510	(13.312)	0	0	0
2021/05/21	2044	04/11/2021	12.91	Call	Bond Future	11,288.9400	11.2889	11,698.4000	11.6984	3.627	0	0	0
2021/05/21	2044	04/11/2021	12.91	Put	Bond Future	995.8700	0.9959	914.7000	0.9147	(8.151)	0	0	0
2021/05/21	2044	04/11/2021			Bond Future	11.2004	82.4356	11.1282	82.9262	(0.644)	0.0000	0.0000	0
2021/05/21	2044	04/11/2021	12.90	Call	Bond Future	11,245.6700	11.2457	11,654.4800	11.6545	3.635	0	0	0
2021/05/21	2044	04/11/2021	12.90	Put	Bond Future	1,006.0800	1.0061	924.2600	0.9243	(8.133)	0	0	0
2021/05/21	2044	04/11/2021	12.89	Call	Bond Future	11,202.4100	11.2024	11,610.5800	11.6106	3.644	0	0	0
2021/05/21	2044	04/11/2021	12.89	Put	Bond Future	1,016.3700	1.0164	933.9100	0.9339	(8.113)	0	0	0
2021/05/21	2044	03/02/2022	11.60	Call	Bond Future	5,567.4800	5.5675	5,847.1400	5.8471	5.023	0	0	0
2021/05/21	2044	03/02/2022	11.60	Put	Bond Future	4,225.6400	4.2256	4,009.0700	4.0091	(5.125)	0	0	0
2021/05/21	2044	03/02/2022	11.59	Call	Bond Future	5,532.1700	5.5322	5,810.8100	5.8108	5.037	0	0	0
2021/05/21	2044	03/02/2022	11.59	Put	Bond Future	4,254.2300	4.2542	4,036.6400	4.0366	(5.115)	0	0	0
2021/05/21	2044	03/02/2022			Bond Future	11.3929	79.0222	11.3178	79.5184	(0.659)	0.0000	0.0000	0
2021/05/21	2044	03/02/2022	11.61	Call	Bond Future	5,603.1300	5.6031	5,883.8100	5.8838	5.009	0	0	0
2021/05/21	2044	03/02/2022	11.61	Put	Bond Future	4,197.4800	4.1975	3,981.9300	3.9819	(5.135)	0	0	0
2021/05/21	2044	05/05/2022	11.92	Call	Bond Future	6,450.5300	6.4505	6,744.6800	6.7447	4.560	0	0	0
2021/05/21	2044	05/05/2022	11.92	Put	Bond Future	4,400.4400	4.4004	4,192.6100	4.1926	(4.723)	0	0	0
2021/05/21	2044	05/05/2022	11.91	Call	Bond Future	6,415.6800	6.4157	6,708.9400	6.7089	4.571	0	0	0
2021/05/21	2044	05/05/2022	11.91	Put	Bond Future	4,426.6700	4.4267	4,217.9500	4.2180	(4.715)	0	0	0
2021/05/21	2044	05/05/2022			Bond Future	11.5917	79.9669	11.5135	80.4689	(0.674)	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
2021/05/21	2044	05/05/2022	11.93	Call	Bond Future	6,485.1400	6.4851	6,780.1800	6.7802	4.549	0	0	0
2021/05/21	2044	05/05/2022	11.93	Put	Bond Future	4,374.0600	4.3741	4,167.1200	4.1671	(4.731)	0	0	0
2021/05/21	2046	05/08/2021			Bond Future	108.6535	108.6535	108.8619	108.8619	0.192	0.0000	0.0000	16,718
2021/05/21	2046	04/11/2021			Bond Future	108.0848	108.0848	108.2952	108.2952	0.195	0.0000	0.0000	0
2021/05/21	2046	03/02/2022			Bond Future	109.3767	109.3767	109.5896	109.5896	0.195	0.0000	0.0000	0
2021/05/21	2046	05/05/2022			Bond Future	108.8609	108.8609	109.0761	109.0761	0.198	0.0000	0.0000	0
2021/05/21	2050	05/08/2021			Bond Future	109.6800	109.6800	111.1723	111.1723	1.361	0.0000	0.0000	11,209
2021/05/21	2050	04/11/2021			Bond Future	110.9315	110.9315	112.4405	112.4405	1.360	0.0000	0.0000	0
2021/05/21	2050	03/02/2022			Bond Future	110.3085	110.3085	111.8352	111.8352	1.384	0.0000	0.0000	0
2021/05/21	2050	05/05/2022			Bond Future	111.6509	111.6509	113.1961	113.1961	1.384	0.0000	0.0000	0
2021/05/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	AL37	05/08/2021			Index Future	792.9820	792.9820	794.6940	794.6940	0.216	0.0000	0.0000	0
2021/05/21	AL37	04/11/2021			Index Future	801.9300	801.9300	803.6580	803.6580	0.215	0.0000	0.0000	0
2021/05/21	AL37	03/02/2022			Index Future	811.3200	811.3200	813.0660	813.0660	0.215	0.0000	0.0000	0
2021/05/21	AL37	05/05/2022			Index Future	821.0000	821.0000	822.7670	822.7670	0.215	0.0000	0.0000	0
2021/05/21	AL7T	05/08/2021			Index Future	893.1760	893.1760	896.8580	896.8580	0.412	0.0000	0.0000	0
2021/05/21	AL7T	04/11/2021			Index Future	903.2540	903.2540	906.9740	906.9740	0.412	0.0000	0.0000	0
2021/05/21	AL7T	03/02/2022			Index Future	913.8300	913.8300	917.5930	917.5930	0.412	0.0000	0.0000	0
2021/05/21	AL7T	05/05/2022			Index Future	924.7340	924.7340	928.5400	928.5400	0.412	0.0000	0.0000	0
2021/05/21	ALBI	05/08/2021			Index Future	785.8310	785.8310	788.6510	788.6510	0.359	0.0000	0.0000	134
2021/05/21	ALBI	04/11/2021			Index Future	794.6980	794.6980	797.5470	797.5470	0.359	0.0000	0.0000	0
2021/05/21	ALBI	03/02/2022			Index Future	804.0030	804.0030	806.8840	806.8840	0.358	0.0000	0.0000	0
2021/05/21	ALBI	05/05/2022			Index Future	813.5960	813.5960	816.5110	816.5110	0.358	0.0000	0.0000	0
2021/05/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	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
2021/05/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/21	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
2021/05/21	ES33	05/08/2021			Bond Future	11.5020	77.2225	11.4424	77.5355	(0.518)	0.0000	0.0000	350
2021/05/21	ES33	04/11/2021			Bond Future	11.7440	74.3281	11.6819	74.6444	(0.529)	0.0000	0.0000	0
2021/05/21	ES33	03/02/2022			Bond Future	11.9996	75.2171	11.9348	75.5369	(0.540)	0.0000	0.0000	0
2021/05/21	ES33	05/05/2022			Bond Future	12.2599	72.3553	12.1923	72.6790	(0.551)	0.0000	0.0000	0
2021/05/21	ES42	05/08/2021			Bond Future	12.0004	75.9215	11.9460	76.2426	(0.453)	0.0000	0.0000	4,779
2021/05/21	ES42	04/11/2021			Bond Future	12.2302	72.5298	12.1735	72.8543	(0.464)	0.0000	0.0000	0
2021/05/21	ES42	03/02/2022			Bond Future	12.4649	73.3978	12.4057	73.7260	(0.475)	0.0000	0.0000	0
2021/05/21	ES42	05/05/2022			Bond Future	12.7125	70.0332	12.6506	70.3653	(0.487)	0.0000	0.0000	0
2021/05/21	GOVI	05/08/2021	719.14	Call	GOVI	571,260.0000	57.1260	599,030.0000	59.9030	4.861	0	0	0
2021/05/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	05/08/2021	719.13	Call	GOVI	571,360.0000	57.1360	599,130.0000	59.9130	4.860	0	0	0
2021/05/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	05/08/2021			GOVI	776.2660	776.2660	779.0430	779.0430	0.358	0.0000	0.0000	989
2021/05/21	GOVI	05/08/2021	719.15	Call	GOVI	571,160.0000	57.1160	598,930.0000	59.8930	4.862	0	0	0
2021/05/21	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	04/11/2021	728.41	Call	GOVI	566,140.0000	56.6140	594,210.0000	59.4210	4.958	0	0	0
2021/05/21	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	04/11/2021	728.40	Call	GOVI	566,240.0000	56.6240	594,310.0000	59.4310	4.957	0	0	0
2021/05/21	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	04/11/2021			GOVI	785.0240	785.0240	787.8310	787.8310	0.358	0.0000	0.0000	0
2021/05/21	GOVI	04/11/2021	728.42	Call	GOVI	566,040.0000	56.6040	594,110.0000	59.4110	4.959	0	0	0
2021/05/21	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	03/02/2022	792.76	Call	GOVI	14,560.0000	1.4560	42,940.0000	4.2940	194.918	0	0	0
2021/05/21	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	03/02/2022			GOVI	794.2160	794.2160	797.0540	797.0540	0.357	0.0000	0.0000	0
2021/05/21	GOVI	03/02/2022	792.75	Call	GOVI	14,660.0000	1.4660	43,040.0000	4.3040	193.588	0	0	0
2021/05/21	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	03/02/2022	792.74	Call	GOVI	14,760.0000	1.4760	43,140.0000	4.3140	192.276	0	0	0
2021/05/21	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	05/05/2022	788.25	Call	GOVI	154,430.0000	15.4430	183,130.0000	18.3130	18.584	0	0	0
2021/05/21	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	05/05/2022			GOVI	803.6930	803.6930	806.5630	806.5630	0.357	0.0000	0.0000	0
2021/05/21	GOVI	05/05/2022	788.24	Call	GOVI	154,530.0000	15.4530	183,230.0000	18.3230	18.572	0	0	0
2021/05/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GOVI	05/05/2022	788.23	Call	GOVI	154,630.0000	15.4630	183,330.0000	18.3330	18.560	0	0	0
2021/05/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/21	IGOV	05/08/2021			Index Future	289.8250	289.8250	290.9530	290.9530	0.389	0.0000	0.0000	578
2021/05/21	IGOV	04/11/2021			Index Future	293.1660	293.1660	294.3060	294.3060	0.389	0.0000	0.0000	16
2021/05/21	IGOV	03/02/2022			Index Future	296.6690	296.6690	297.8220	297.8220	0.389	0.0000	0.0000	0
2021/05/21	IGOV	05/05/2022			Index Future	300.2780	300.2780	301.4450	301.4450	0.389	0.0000	0.0000	0
2021/05/21	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
2021/05/21	IS05	21/09/2021			Interest Rate Swap	89.4100	89.4100	89.4200	89.4200	0.011	0.0000	0.0000	0
2021/05/21	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.6900	90.6900	0.000	0.0000	0.0000	51
2021/05/21	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/05/21	IS05	21/06/2022			Interest Rate Swap	90.3300	90.3300	90.3300	90.3300	0.000	0.0000	0.0000	0
2021/05/21	IS05	20/09/2022			Interest Rate Swap	93.5400	93.5400	93.5400	93.5400	0.000	0.0000	0.0000	0
2021/05/21	IS05	20/12/2022			Interest Rate Swap	94.1400	94.1400	94.1300	94.1300	(0.011)	0.0000	0.0000	0
2021/05/21	IS05	22/03/2023			Interest Rate Swap	86.6500	86.6500	86.6400	86.6400	(0.012)	0.0000	0.0000	0
2021/05/21	IS05	20/06/2023			Interest Rate Swap	92.3200	92.3200	92.3100	92.3100	(0.011)	0.0000	0.0000	0
2021/05/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/21	IS10	17/12/2025			Interest Rate Swap	80.9500	80.9500	80.7400	80.7400	(0.259)	0.0000	0.0000	0
2021/05/21	IS10	16/03/2026			Interest Rate Swap	77.5800	77.5800	77.3300	77.3300	(0.322)	0.0000	0.0000	0
2021/05/21	IS10	15/06/2026			Interest Rate Swap	76.0700	76.0700	75.8000	75.8000	(0.355)	0.0000	0.0000	0
2021/05/21	IS10	21/09/2026			Interest Rate Swap	78.1700	78.1700	77.8700	77.8700	(0.384)	0.0000	0.0000	0
2021/05/21	IS10	21/12/2026			Interest Rate Swap	82.2400	82.2400	81.9200	81.9200	(0.389)	0.0000	0.0000	0
2021/05/21	IS10	15/03/2027			Interest Rate Swap	80.7900	80.7900	80.4600	80.4600	(0.408)	0.0000	0.0000	0
2021/05/21	IS10	21/06/2027			Interest Rate Swap	82.9200	82.9200	82.5700	82.5700	(0.422)	0.0000	0.0000	0
2021/05/21	IS10	20/09/2027			Interest Rate Swap	88.7500	88.7500	88.3900	88.3900	(0.406)	0.0000	0.0000	0
2021/05/21	IS10	20/12/2027			Interest Rate Swap	89.1900	89.1900	88.8100	88.8100	(0.426)	0.0000	0.0000	0
2021/05/21	IS10	22/03/2028			Interest Rate Swap	82.2700	82.2700	81.8600	81.8600	(0.498)	0.0000	0.0000	0
2021/05/21	IS10	20/06/2028			Interest Rate Swap	90.1000	90.1000	89.6800	89.6800	(0.466)	0.0000	0.0000	0
2021/05/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/21	JBAF	15/06/2021			Jibar Tradeable Future	3.6750	96.3250	3.7050	96.2950	0.816	0.0000	0.0000	0
2021/05/21	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7120	96.2880	(0.081)	0.0000	0.0000	0
2021/05/21	JBAF	18/08/2021			Jibar Tradeable Future	3.7490	96.2510	3.7600	96.2400	0.293	0.0000	0.0000	0
2021/05/21	JBAF	15/09/2021			Jibar Tradeable Future	3.7750	96.2250	3.7850	96.2150	0.265	0.0000	0.0000	30,000
2021/05/21	JBAF	20/10/2021			Jibar Tradeable Future	3.8600	96.1400	3.8600	96.1400	0.000	0.0000	0.0000	0
2021/05/21	JBAF	17/11/2021			Jibar Tradeable Future	3.9000	96.1000	3.8900	96.1100	(0.256)	0.0000	0.0000	0
2021/05/21	JBAF	15/12/2021			Jibar Tradeable Future	4.0200	95.9800	4.0300	95.9700	0.249	0.0000	0.0000	0
2021/05/21	JBAF	16/03/2022			Jibar Tradeable Future	4.2950	95.7050	4.2750	95.7250	(0.466)	0.0000	0.0000	0
2021/05/21	JBAF	15/06/2022			Jibar Tradeable Future	4.6200	95.3800	4.5900	95.4100	(0.649)	0.0000	0.0000	471
2021/05/21	JBAF	21/09/2022			Jibar Tradeable Future	4.8700	95.1300	4.8500	95.1500	(0.411)	0.0000	0.0000	0
2021/05/21	JBAF	21/12/2022			Jibar Tradeable Future	5.1450	94.8550	5.1350	94.8650	(0.194)	0.0000	0.0000	0
2021/05/21	JBAF	15/03/2023			Jibar Tradeable Future	5.4450	94.5550	5.4350	94.5650	(0.184)	0.0000	0.0000	0
2021/05/21	R023	05/08/2021	5.30	Call	Bond Future	659.6500	0.6597	638.5600	0.6386	(3.197)	0	0	0
2021/05/21	R023	05/08/2021	5.30	Put	Bond Future	66.6700	0.0667	70.1200	0.0701	5.175	0	0	0
2021/05/21	R023	05/08/2021	5.29	Call	Bond Future	646.5800	0.6466	625.6100	0.6256	(3.243)	0	0	0
2021/05/21	R023	05/08/2021	5.29	Put	Bond Future	68.7100	0.0687	72.2800	0.0723	5.196	0	0	0
2021/05/21	R023	05/08/2021			Bond Future	4.9088	107.6517	4.9250	107.6271	0.329	0.0000	0.0000	15,675
2021/05/21	R023	05/08/2021	5.31	Call	Bond Future	672.7700	0.6728	651.5700	0.6516	(3.151)	0	0	0
2021/05/21	R023	05/08/2021	5.31	Put	Bond Future	64.6900	0.0647	68.0300	0.0680	5.163	0	0	0
2021/05/21	R023	04/11/2021	4.91	Call	Bond Future	278.7100	0.2787	266.4200	0.2664	(4.410)	0	0	0
2021/05/21	R023	04/11/2021	4.91	Put	Bond Future	372.3800	0.3724	385.3100	0.3853	3.472	0	0	0
2021/05/21	R023	04/11/2021	4.90	Call	Bond Future	272.3700	0.2724	260.2500	0.2602	(4.450)	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
2021/05/21	R023	04/11/2021	4.90	Put	Bond Future	378.8800	0.3789	391.9800	0.3920	3.458	0	0	0
2021/05/21	R023	04/11/2021			Bond Future	4.9830	104.9461	5.0027	104.9208	0.395	0.0000	0.0000	0
2021/05/21	R023	04/11/2021	4.92	Call	Bond Future	285.4000	0.2854	272.9500	0.2730	(4.362)	0	0	0
2021/05/21	R023	04/11/2021	4.92	Put	Bond Future	366.2300	0.3662	379.0000	0.3790	3.487	0	0	0
2021/05/21	R023	03/02/2022	5.08	Call	Bond Future	374.4800	0.3745	360.7500	0.3608	(3.666)	0	0	0
2021/05/21	R023	03/02/2022	5.08	Put	Bond Future	350.7200	0.3507	362.7300	0.3627	3.424	0	0	0
2021/05/21	R023	03/02/2022			Bond Future	5.0571	106.1758	5.0819	106.1500	0.491	0.0000	0.0000	0
2021/05/21	R023	03/02/2022	5.07	Call	Bond Future	368.5200	0.3685	354.9000	0.3549	(3.696)	0	0	0
2021/05/21	R023	03/02/2022	5.07	Put	Bond Future	355.1300	0.3551	367.2500	0.3673	3.413	0	0	0
2021/05/21	R023	03/02/2022	5.06	Call	Bond Future	362.6100	0.3626	349.1100	0.3491	(3.723)	0	0	0
2021/05/21	R023	03/02/2022	5.06	Put	Bond Future	359.5800	0.3596	371.8200	0.3718	3.404	0	0	0
2021/05/21	R023	05/05/2022	6.31	Call	Bond Future	1,022.1500	1.0222	1,000.0300	1.0000	(2.164)	0	0	0
2021/05/21	R023	05/05/2022	6.31	Put	Bond Future	86.0600	0.0861	90.1400	0.0901	4.741	0	0	0
2021/05/21	R023	05/05/2022			Bond Future	5.1253	103.5331	5.1583	103.5069	0.642	0.0000	0.0000	0
2021/05/21	R023	05/05/2022	6.30	Call	Bond Future	1,015.6300	1.0156	993.5600	0.9936	(2.173)	0	0	0
2021/05/21	R023	05/05/2022	6.30	Put	Bond Future	87.3800	0.0874	91.5100	0.0915	4.726	0	0	0
2021/05/21	R023	05/05/2022	6.29	Call	Bond Future	1,009.1300	1.0091	987.1100	0.9871	(2.182)	0	0	0
2021/05/21	R023	05/05/2022	6.29	Put	Bond Future	88.7300	0.0887	92.9100	0.0929	4.711	0	0	0
2021/05/21	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	R035	05/08/2021	5.31	Put	Bond Future	46,421.2300	46.4212	46,138.1600	46.1382	(0.610)	0	0	0
2021/05/21	R035	05/08/2021	11.37	Call	Bond Future	5,861.1400	5.8611	6,063.0900	6.0631	3.446	0	0	0
2021/05/21	R035	05/08/2021	11.37	Put	Bond Future	1,092.7800	1.0928	1,011.6600	1.0117	(7.423)	0	0	100
2021/05/21	R035	05/08/2021			Bond Future	10.6022	91.6695	10.5585	91.9525	(0.412)	0.0000	0.0000	92,165
2021/05/21	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	R035	05/08/2021	5.30	Put	Bond Future	46,537.8100	46.5378	46,254.7400	46.2547	(0.608)	0	0	0
2021/05/21	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/21	R035	05/08/2021	5.29	Put	Bond Future	46,654.5200	46.6545	46,371.4500	46.3715	(0.607)	0	0	0
2021/05/21	R035	05/08/2021	10.77	Call	Bond Future	3,359.0700	3.3591	3,506.5700	3.5066	4.391	0	0	0
2021/05/21	R035	05/08/2021	10.77	Put	Bond Future	2,283.3700	2.2834	2,147.8000	2.1478	(5.937)	0	0	100
2021/05/21	R035	05/08/2021	10.02	Put	Bond Future	5,080.0400	5.0800	4,867.4900	4.8675	(4.184)	0	0	0
2021/05/21	R035	05/08/2021	10.02	Call	Bond Future	1,195.3600	1.1954	1,265.8800	1.2659	5.899	0	0	100
2021/05/21	R035	04/11/2021	11.20	Put	Bond Future	2,813.9400	2.8139	2,695.4300	2.6954	(4.212)	0	0	350
2021/05/21	R035	04/11/2021	10.60	Call	Bond Future	3,232.3700	3.2324	3,356.2800	3.3563	3.833	0	0	0
2021/05/21	R035	04/11/2021	10.60	Put	Bond Future	4,546.8400	4.5468	4,384.8600	4.3849	(3.562)	0	0	350
2021/05/21	R035	04/11/2021	10.11	Put	Bond Future	6,488.5800	6.4886	6,289.9200	6.2899	(3.062)	0	0	0
2021/05/21	R035	04/11/2021	10.11	Call	Bond Future	1,943.9200	1.9439	2,031.1500	2.0312	4.487	0	0	350
2021/05/21	R035	04/11/2021	10.12	Put	Bond Future	6,443.6000	6.4436	6,245.6600	6.2457	(3.072)	0	0	0
2021/05/21	R035	04/11/2021	10.12	Call	Bond Future	1,966.5500	1.9666	2,054.5000	2.0545	4.472	0	0	400
2021/05/21	R035	04/11/2021	10.62	Put	Bond Future	4,478.0900	4.4781	4,317.6100	4.3176	(3.584)	0	0	0
2021/05/21	R035	04/11/2021	10.62	Call	Bond Future	3,291.9500	3.2919	3,417.3600	3.4174	3.810	0	0	400
2021/05/21	R035	04/11/2021	11.75	Put	Bond Future	1,800.6400	1.8006	1,715.4400	1.7154	(4.732)	0	0	782
2021/05/21	R035	04/11/2021	11.08	Call	Bond Future	4,800.3900	4.8004	4,959.4600	4.9595	3.314	0	0	0
2021/05/21	R035	04/11/2021	11.08	Put	Bond Future	3,108.1800	3.1082	2,981.3600	2.9814	(4.080)	0	0	782
2021/05/21	R035	04/11/2021	10.23	Put	Bond Future	5,965.3000	5.9653	5,775.4900	5.7755	(3.182)	0	0	0
2021/05/21	R035	04/11/2021	12.53	Call	Bond Future	10,766.3800	10.7664	11,004.0100	11.0040	2.207	0	0	0
2021/05/21	R035	04/11/2021	12.53	Put	Bond Future	851.5900	0.8516	803.3300	0.8033	(5.667)	0	0	0
2021/05/21	R035	04/11/2021			Bond Future	10.8069	88.2181	10.7615	88.5040	(0.420)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/21	R035	04/11/2021	11.20	Call	Bond Future	5,234.5000		5.2345	5,401.8800	5.4019	3.198	0	0	0
2021/05/21	R035	04/11/2021	13.82	Call	Bond Future	16,452.7100		16.4527	16,724.9100	16.7249	1.654	0	0	0
2021/05/21	R035	04/11/2021	13.82	Put	Bond Future	179.1000		0.1791	165.4100	0.1654	(7.644)	0	0	400
2021/05/21	R035	04/11/2021	11.75	Call	Bond Future	7,445.5400		7.4455	7,646.2300	7.6462	2.695	0	0	0
2021/05/21	R035	04/11/2021	10.23	Call	Bond Future	2,227.2600		2.2273	2,323.3400	2.3233	4.314	0	0	782
2021/05/21	R035	04/11/2021	12.52	Call	Bond Future	10,723.1000		10.7231	10,960.3200	10.9603	2.212	0	0	0
2021/05/21	R035	04/11/2021	12.52	Put	Bond Future	860.9200		0.8609	812.2500	0.8122	(5.653)	0	0	0
2021/05/21	R035	04/11/2021	12.51	Call	Bond Future	10,679.8400		10.6798	10,916.6500	10.9166	2.217	0	0	0
2021/05/21	R035	04/11/2021	12.51	Put	Bond Future	870.3300		0.8703	821.2500	0.8213	(5.639)	0	0	0
2021/05/21	R035	03/02/2022	11.05	Put	Bond Future	4,475.0300		4.4750	4,332.2400	4.3322	(3.191)	0	0	1,600
2021/05/21	R035	03/02/2022	10.35	Put	Bond Future	6,927.8800		6.9279	6,740.8400	6.7408	(2.700)	0	0	0
2021/05/21	R035	03/02/2022	10.35	Call	Bond Future	2,678.2000		2.6782	2,780.1400	2.7801	3.806	0	0	1,600
2021/05/21	R035	03/02/2022	11.28	Call	Bond Future	5,395.8200		5.3958	5,555.8500	5.5559	2.966	0	0	0
2021/05/21	R035	03/02/2022	11.28	Put	Bond Future	3,846.9900		3.8470	3,718.0400	3.7180	(3.352)	0	0	200
2021/05/21	R035	03/02/2022	10.26	Put	Bond Future	7,306.1900		7.3062	7,113.4500	7.1135	(2.638)	0	0	0
2021/05/21	R035	03/02/2022	10.26	Call	Bond Future	2,465.0600		2.4651	2,561.3000	2.5613	3.904	0	0	200
2021/05/21	R035	03/02/2022	11.73	Call	Bond Future	7,046.8200		7.0468	7,231.4300	7.2314	2.620	0	0	0
2021/05/21	R035	03/02/2022	11.73	Put	Bond Future	2,885.6500		2.8856	2,781.2800	2.7813	(3.617)	0	0	280
2021/05/21	R035	03/02/2022	11.03	Call	Bond Future	4,578.3100		4.5783	4,723.2700	4.7233	3.166	0	0	0
2021/05/21	R035	03/02/2022	11.39	Call	Bond Future	5,781.8800		5.7819	5,948.2600	5.9483	2.878	0	0	0
2021/05/21	R035	03/02/2022	11.39	Put	Bond Future	3,583.3100		3.5833	3,460.7100	3.4607	(3.421)	0	0	683
2021/05/21	R035	03/02/2022	10.65	Call	Bond Future	3,455.0100		3.4550	3,576.0900	3.5761	3.504	0	0	0
2021/05/21	R035	03/02/2022	11.23	Call	Bond Future	5,225.4200		5.2254	5,382.5000	5.3825	3.006	0	0	0
2021/05/21	R035	03/02/2022	11.23	Put	Bond Future	3,974.3600		3.9744	3,842.4600	3.8425	(3.319)	0	0	0
2021/05/21	R035	03/02/2022	11.22	Call	Bond Future	5,192.1900		5.1922	5,348.6800	5.3487	3.014	0	0	0
2021/05/21	R035	03/02/2022	11.22	Put	Bond Future	4,000.8700		4.0009	3,868.3800	3.8684	(3.312)	0	0	0
2021/05/21	R035	03/02/2022			Bond Future	11.0227		89.2521	10.9754	89.5410	(0.429)	0.0000	0.0000	0
2021/05/21	R035	03/02/2022	11.05	Call	Bond Future	4,641.3200		4.6413	4,787.5100	4.7875	3.150	0	0	0
2021/05/21	R035	03/02/2022	11.88	Call	Bond Future	7,634.8700		7.6349	7,826.7700	7.8268	2.513	0	0	0
2021/05/21	R035	03/02/2022	11.88	Put	Bond Future	2,629.3000		2.6293	2,532.2200	2.5322	(3.692)	0	0	1,800
2021/05/21	R035	03/02/2022	11.03	Put	Bond Future	4,533.8000		4.5338	4,389.7800	4.3898	(3.177)	0	0	280
2021/05/21	R035	03/02/2022	10.10	Put	Bond Future	8,017.4800		8.0175	7,814.7500	7.8148	(2.529)	0	0	0
2021/05/21	R035	03/02/2022	10.10	Call	Bond Future	2,111.0600		2.1111	2,197.3100	2.1973	4.086	0	0	280
2021/05/21	R035	03/02/2022	10.65	Put	Bond Future	5,772.7800		5.7728	5,604.8800	5.6049	(2.908)	0	0	683
2021/05/21	R035	03/02/2022	9.70	Put	Bond Future	10,079.6100		10.0796	9,854.4900	9.8545	(2.233)	0	0	0
2021/05/21	R035	03/02/2022	9.70	Call	Bond Future	1,430.4200		1.4304	1,494.2800	1.4943	4.464	0	0	683
2021/05/21	R035	03/02/2022	11.24	Call	Bond Future	5,258.7300		5.2587	5,416.4100	5.4164	2.998	0	0	0
2021/05/21	R035	03/02/2022	11.24	Put	Bond Future	3,948.0000		3.9480	3,816.7000	3.8167	(3.326)	0	0	0
2021/05/21	R035	05/05/2022	11.64	Call	Bond Future	6,295.3600		6.2954	6,465.6500	6.4657	2.705	0	0	0
2021/05/21	R035	05/05/2022	11.64	Put	Bond Future	3,961.5100		3.9615	3,839.4600	3.8395	(3.081)	0	0	0
2021/05/21	R035	05/05/2022	11.63	Call	Bond Future	6,261.2100		6.2612	6,430.9900	6.4310	2.712	0	0	0
2021/05/21	R035	05/05/2022	11.63	Put	Bond Future	3,984.2900		3.9843	3,861.7300	3.8617	(3.076)	0	0	0
2021/05/21	R035	05/05/2022			Bond Future	11.2381		85.8399	11.1889	86.1323	(0.438)	0.0000	0.0000	0
2021/05/21	R035	05/05/2022	11.65	Call	Bond Future	6,329.5700		6.3296	6,500.3700	6.5004	2.698	0	0	0
2021/05/21	R035	05/05/2022	11.65	Put	Bond Future	3,938.8500		3.9388	3,817.3100	3.8173	(3.086)	0	0	0
2021/05/21	R186	05/08/2021	8.62	Call	Bond Future	5,314.8200		5.3148	5,543.8700	5.5439	4.310	0	0	0
2021/05/21	R186	05/08/2021	8.62	Put	Bond Future	195.3300		0.1953	166.9600	0.1670	(14.524)	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
2021/05/21	R186	05/08/2021	8.61	Call	Bond Future	5,275.1900	5.2752	5,503.6900	5.5037	4.332	0	0	0
2021/05/21	R186	05/08/2021	8.61	Put	Bond Future	200.0400	0.2000	171.1200	0.1711	(14.457)	0	0	0
2021/05/21	R186	05/08/2021			Bond Future	7.4981	114.4971	7.4434	114.7545	(0.730)	0.0000	0.0000	91,820
2021/05/21	R186	05/08/2021	8.63	Call	Bond Future	5,354.5000	5.3545	5,584.1000	5.5841	4.288	0	0	0
2021/05/21	R186	05/08/2021	8.63	Put	Bond Future	190.7100	0.1907	162.8900	0.1629	(14.588)	0	0	0
2021/05/21	R186	04/11/2021	7.77	Call	Bond Future	2,303.0100	2.3030	2,439.6200	2.4396	5.932	0	0	0
2021/05/21	R186	04/11/2021	8.10	Call	Bond Future	3,177.6800	3.1777	3,341.9400	3.3419	5.169	0	0	0
2021/05/21	R186	04/11/2021	8.10	Put	Bond Future	1,317.6600	1.3177	1,222.0400	1.2220	(7.257)	0	0	0
2021/05/21	R186	04/11/2021	8.09	Call	Bond Future	3,148.8100	3.1488	3,312.2700	3.3123	5.191	0	0	0
2021/05/21	R186	04/11/2021	8.09	Put	Bond Future	1,332.5300	1.3325	1,236.1100	1.2361	(7.236)	0	0	0
2021/05/21	R186	04/11/2021			Bond Future	7.6792	115.7762	7.6211	116.0361	(0.757)	0.0000	0.0000	0
2021/05/21	R186	04/11/2021	7.77	Put	Bond Future	1,898.2000	1.8982	1,774.9300	1.7749	(6.494)	0	0	15,177
2021/05/21	R186	04/11/2021	8.77	Call	Bond Future	5,346.2700	5.3463	5,554.0700	5.5541	3.887	0	0	0
2021/05/21	R186	04/11/2021	8.77	Put	Bond Future	604.4000	0.6044	552.3200	0.5523	(8.617)	0	0	15,177
2021/05/21	R186	04/11/2021	8.11	Call	Bond Future	3,206.6800	3.2067	3,371.7200	3.3717	5.147	0	0	0
2021/05/21	R186	04/11/2021	8.11	Put	Bond Future	1,302.9300	1.3029	1,208.0900	1.2081	(7.279)	0	0	0
2021/05/21	R186	03/02/2022	7.30	Call	Bond Future	1,358.4100	1.3584	1,448.3700	1.4484	6.622	0	0	0
2021/05/21	R186	03/02/2022	7.30	Put	Bond Future	3,812.7700	3.8128	3,640.0300	3.6400	(4.531)	0	0	0
2021/05/21	R186	03/02/2022			Bond Future	7.8716	111.8501	7.8096	112.1128	(0.787)	0.0000	0.0000	0
2021/05/21	R186	03/02/2022	7.29	Call	Bond Future	1,342.9900	1.3430	1,432.2500	1.4322	6.646	0	0	0
2021/05/21	R186	03/02/2022	7.29	Put	Bond Future	3,840.9000	3.8409	3,667.4600	3.6675	(4.516)	0	0	0
2021/05/21	R186	03/02/2022	7.28	Call	Bond Future	1,327.7000	1.3277	1,416.2400	1.4162	6.669	0	0	0
2021/05/21	R186	03/02/2022	7.28	Put	Bond Future	3,869.1700	3.8692	3,695.0100	3.6950	(4.501)	0	0	0
2021/05/21	R186	05/05/2022	8.32	Call	Bond Future	3,197.0300	3.1970	3,346.1100	3.3461	4.663	0	0	0
2021/05/21	R186	05/05/2022	8.32	Put	Bond Future	2,245.8100	2.2458	2,129.2300	2.1292	(5.191)	0	0	0
2021/05/21	R186	05/05/2022			Bond Future	8.0812	113.1863	8.0150	113.4520	(0.820)	0.0000	0.0000	0
2021/05/21	R186	05/05/2022	8.31	Call	Bond Future	3,173.3300	3.1733	3,321.8100	3.3218	4.679	0	0	0
2021/05/21	R186	05/05/2022	8.31	Put	Bond Future	2,261.7300	2.2617	2,144.5500	2.1446	(5.181)	0	0	0
2021/05/21	R186	05/05/2022	8.30	Call	Bond Future	3,150.1500	3.1501	3,298.0300	3.2980	4.694	0	0	0
2021/05/21	R186	05/05/2022	8.30	Put	Bond Future	2,278.1900	2.2782	2,160.4100	2.1604	(5.170)	0	0	0
2021/05/21	R197	05/08/2021			Bond Future	319.7410	319.7410	320.1688	320.1688	0.134	0.0000	0.0000	1,751
2021/05/21	R197	04/11/2021			Bond Future	323.3892	323.3892	323.8209	323.8209	0.133	0.0000	0.0000	0
2021/05/21	R197	03/02/2022			Bond Future	319.1490	319.1490	319.5851	319.5851	0.137	0.0000	0.0000	0
2021/05/21	R197	05/05/2022			Bond Future	323.0336	323.0336	323.4746	323.4746	0.136	0.0000	0.0000	0
2021/05/21	R202	05/08/2021			Bond Future	231.5999	231.5999	231.6494	231.6494	0.021	0.0000	0.0000	9,325
2021/05/21	R202	04/11/2021			Bond Future	234.2424	234.2424	234.2918	234.2918	0.021	0.0000	0.0000	0
2021/05/21	R202	03/02/2022			Bond Future	232.7367	232.7367	232.7860	232.7860	0.021	0.0000	0.0000	0
2021/05/21	R202	05/05/2022			Bond Future	235.5691	235.5691	235.6188	235.6188	0.021	0.0000	0.0000	0
2021/05/21	R209	05/08/2021	11.81	Call	Bond Future	7,361.1400	7.3611	7,642.0200	7.6420	3.816	0	0	0
2021/05/21	R209	05/08/2021	11.81	Put	Bond Future	489.6000	0.4896	437.0300	0.4370	(10.737)	0	0	0
2021/05/21	R209	05/08/2021			Bond Future	10.5009	70.8250	10.4422	71.1584	(0.559)	0.0000	0.0000	28,547
2021/05/21	R209	05/08/2021	11.80	Call	Bond Future	7,320.2100	7.3202	7,600.4500	7.6004	3.828	0	0	0
2021/05/21	R209	05/08/2021	11.80	Put	Bond Future	497.3000	0.4973	444.0900	0.4441	(10.700)	0	0	0
2021/05/21	R209	05/08/2021	11.79	Call	Bond Future	7,279.3200	7.2793	7,558.9200	7.5589	3.841	0	0	0
2021/05/21	R209	05/08/2021	11.79	Put	Bond Future	505.1000	0.5051	451.2500	0.4513	(10.661)	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
2021/05/21	R209	04/11/2021	12.00	Call	Bond Future	7,953.8800	7.9539	8,214.8400	8.2148	3.281	0	0	0
2021/05/21	R209	04/11/2021	12.00	Put	Bond Future	1,190.0700	1.1901	1,114.1200	1.1141	(6.382)	0	0	9,000
2021/05/21	R209	04/11/2021	10.50	Call	Bond Future	3,030.4000	3.0304	3,184.2600	3.1843	5.077	0	0	0
2021/05/21	R209	04/11/2021	12.19	Call	Bond Future	8,638.3400	8.6383	8,909.5000	8.9095	3.139	0	0	0
2021/05/21	R209	04/11/2021	12.19	Put	Bond Future	982.4000	0.9824	916.6500	0.9167	(6.693)	0	0	0
2021/05/21	R209	04/11/2021	12.17	Call	Bond Future	8,565.6600	8.5657	8,835.7900	8.8358	3.154	0	0	0
2021/05/21	R209	04/11/2021			Bond Future	10.6798	68.4757	10.6190	68.8127	(0.569)	0.0000	0.0000	4,375
2021/05/21	R209	04/11/2021	10.50	Put	Bond Future	4,033.6500	4.0337	3,850.6000	3.8506	(4.538)	0	0	12,500
2021/05/21	R209	04/11/2021	9.50	Put	Bond Future	8,070.8600	8.0709	7,806.8000	7.8068	(3.272)	0	0	0
2021/05/21	R209	04/11/2021	9.50	Call	Bond Future	1,085.2000	1.0852	1,158.0500	1.1581	6.713	0	0	6,000
2021/05/21	R209	04/11/2021	12.18	Call	Bond Future	8,601.9800	8.6020	8,872.6300	8.8726	3.146	0	0	0
2021/05/21	R209	04/11/2021	12.18	Put	Bond Future	992.5200	0.9925	926.2600	0.9263	(6.676)	0	0	0
2021/05/21	R209	04/11/2021	12.17	Put	Bond Future	1,002.7300	1.0027	935.9500	0.9359	(6.660)	0	0	0
2021/05/21	R209	03/02/2022	11.03	Call	Bond Future	4,597.1500	4.5971	4,783.5000	4.7835	4.054	0	0	0
2021/05/21	R209	03/02/2022	11.03	Put	Bond Future	3,710.2500	3.7102	3,555.9000	3.5559	(4.160)	0	0	0
2021/05/21	R209	03/02/2022	11.02	Call	Bond Future	4,568.2600	4.5683	4,753.9200	4.7539	4.064	0	0	0
2021/05/21	R209	03/02/2022	11.02	Put	Bond Future	3,734.2400	3.7342	3,579.2000	3.5792	(4.152)	0	0	0
2021/05/21	R209	03/02/2022			Bond Future	10.8638	69.2785	10.8008	69.6192	(0.580)	0.0000	0.0000	0
2021/05/21	R209	03/02/2022	11.04	Call	Bond Future	4,625.9000	4.6259	4,812.9300	4.8129	4.043	0	0	0
2021/05/21	R209	03/02/2022	11.04	Put	Bond Future	3,686.1700	3.6862	3,532.5000	3.5325	(4.169)	0	0	0
2021/05/21	R209	05/05/2022	11.44	Call	Bond Future	5,645.6600	5.6457	5,848.9000	5.8489	3.600	0	0	0
2021/05/21	R209	05/05/2022	11.44	Put	Bond Future	3,656.4500	3.6564	3,515.0100	3.5150	(3.868)	0	0	0
2021/05/21	R209	05/05/2022	11.43	Call	Bond Future	5,615.7800	5.6158	5,818.4500	5.8185	3.609	0	0	0
2021/05/21	R209	05/05/2022	11.43	Put	Bond Future	3,676.8900	3.6769	3,534.8800	3.5349	(3.862)	0	0	0
2021/05/21	R209	05/05/2022			Bond Future	11.0530	66.9647	10.9876	67.3094	(0.592)	0.0000	0.0000	0
2021/05/21	R209	05/05/2022	11.45	Call	Bond Future	5,675.8400	5.6758	5,879.6700	5.8797	3.591	0	0	0
2021/05/21	R209	05/05/2022	11.45	Put	Bond Future	3,636.3600	3.6364	3,495.5100	3.4955	(3.873)	0	0	0
2021/05/21	R210	05/08/2021			Bond Future	207.7273	207.7273	209.0562	209.0562	0.640	0.0000	0.0000	1,486
2021/05/21	R210	04/11/2021			Bond Future	207.3561	207.3561	208.6994	208.6994	0.648	0.0000	0.0000	0
2021/05/21	R210	03/02/2022			Bond Future	209.8344	209.8344	211.1933	211.1933	0.648	0.0000	0.0000	0
2021/05/21	R210	05/05/2022			Bond Future	209.5881	209.5881	210.9632	210.9632	0.656	0.0000	0.0000	0
2021/05/21	R212	05/08/2021			Bond Future	172.1785	172.1785	172.1399	172.1399	(0.022)	0.0000	0.0000	1,803
2021/05/21	R212	04/11/2021			Bond Future	174.1435	174.1435	174.1038	174.1038	(0.023)	0.0000	0.0000	0
2021/05/21	R213	05/08/2021	10.85	Call	Bond Future	6,994.8900	6.9949	7,274.7300	7.2747	4.001	0	0	0
2021/05/21	R213	05/08/2021	10.85	Put	Bond Future	389.5300	0.3895	343.0700	0.3431	(11.927)	0	0	0
2021/05/21	R213	05/08/2021	10.84	Call	Bond Future	6,952.2900	6.9523	7,231.4800	7.2315	4.016	0	0	0
2021/05/21	R213	05/08/2021	10.84	Put	Bond Future	396.4700	0.3965	349.3600	0.3494	(11.882)	0	0	0
2021/05/21	R213	05/08/2021	10.14	Put	Bond Future	1,091.4300	1.0914	987.5500	0.9875	(9.518)	0	0	0
2021/05/21	R213	05/08/2021	9.34	Put	Bond Future	2,995.6000	2.9956	2,794.4800	2.7945	(6.714)	0	0	0
2021/05/21	R213	05/08/2021	9.34	Call	Bond Future	1,626.1800	1.6262	1,751.3600	1.7514	7.698	0	0	0
2021/05/21	R213	05/08/2021			Bond Future	9.5859	87.1623	9.5269	87.4886	(0.616)	0.0000	0.0000	9,054
2021/05/21	R213	05/08/2021	10.86	Call	Bond Future	7,037.5500	7.0375	7,318.0300	7.3180	3.985	0	0	0
2021/05/21	R213	05/08/2021	10.86	Put	Bond Future	382.6900	0.3827	336.8700	0.3369	(11.973)	0	0	0
2021/05/21	R213	05/08/2021	10.78	Call	Bond Future	6,698.0200	6.6980	6,973.1800	6.9732	4.108	0	0	0
2021/05/21	R213	05/08/2021	10.78	Put	Bond Future	440.3200	0.4403	389.1800	0.3892	(11.614)	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
2021/05/21	R213	05/08/2021	10.14	Call	Bond Future	4,073.6900	4.0737	4,296.1100	4.2961	5.460	0	0	0
2021/05/21	R213	04/11/2021	11.10	Put	Bond Future	946.2500	0.9463	877.9600	0.8780	(7.217)	0	0	0
2021/05/21	R213	04/11/2021	11.11	Call	Bond Future	7,680.1100	7.6801	7,942.0200	7.9420	3.410	0	0	0
2021/05/21	R213	04/11/2021	11.09	Put	Bond Future	956.8900	0.9569	888.0100	0.8880	(7.198)	0	0	0
2021/05/21	R213	04/11/2021			Bond Future	9.7784	84.6061	9.7169	84.9357	(0.629)	0.0000	0.0000	0
2021/05/21	R213	04/11/2021	11.10	Call	Bond Future	7,642.6900	7.6427	7,904.0300	7.9040	3.419	0	0	0
2021/05/21	R213	04/11/2021	11.11	Put	Bond Future	935.7200	0.9357	868.0000	0.8680	(7.237)	0	0	0
2021/05/21	R213	04/11/2021	11.09	Call	Bond Future	7,605.3500	7.6053	7,866.1000	7.8661	3.429	0	0	0
2021/05/21	R213	03/02/2022	10.67	Call	Bond Future	5,781.3100	5.7813	5,997.6300	5.9976	3.742	0	0	0
2021/05/21	R213	03/02/2022	10.67	Put	Bond Future	2,310.9200	2.3109	2,193.9800	2.1940	(5.060)	0	0	220
2021/05/21	R213	03/02/2022	10.60	Put	Bond Future	2,423.0400	2.4230	2,301.7500	2.3018	(5.006)	0	0	430
2021/05/21	R213	03/02/2022	10.00	Call	Bond Future	3,754.1500	3.7542	3,924.5500	3.9245	4.539	0	0	0
2021/05/21	R213	03/02/2022	10.00	Put	Bond Future	3,660.0700	3.6601	3,497.2100	3.4972	(4.450)	0	0	430
2021/05/21	R213	03/02/2022	9.22	Put	Bond Future	6,043.9000	6.0439	5,822.1500	5.8222	(3.669)	0	0	0
2021/05/21	R213	03/02/2022	8.80	Put	Bond Future	7,741.7800	7.7418	7,490.9500	7.4910	(3.240)	0	0	0
2021/05/21	R213	03/02/2022	8.80	Call	Bond Future	1,309.9100	1.3099	1,392.3400	1.3923	6.293	0	0	102
2021/05/21	R213	03/02/2022	9.58	Put	Bond Future	4,831.9700	4.8320	4,637.4100	4.6374	(4.027)	0	0	200
2021/05/21	R213	03/02/2022	8.63	Put	Bond Future	8,512.9000	8.5129	8,251.6800	8.2517	(3.069)	0	0	0
2021/05/21	R213	03/02/2022	8.63	Call	Bond Future	1,103.6800	1.1037	1,175.7200	1.1757	6.527	0	0	200
2021/05/21	R213	03/02/2022	9.98	Call	Bond Future	3,700.6600	3.7007	3,869.5800	3.8696	4.565	0	0	0
2021/05/21	R213	03/02/2022	9.98	Put	Bond Future	3,710.2100	3.7102	3,545.8700	3.5459	(4.429)	0	0	0
2021/05/21	R213	03/02/2022			Bond Future	9.9818	85.5975	9.9177	85.9308	(0.642)	0.0000	0.0000	0
2021/05/21	R213	03/02/2022	10.17	Call	Bond Future	4,223.1700	4.2232	4,406.0000	4.4060	4.329	0	0	0
2021/05/21	R213	03/02/2022	10.17	Put	Bond Future	3,255.0200	3.2550	3,104.5900	3.1046	(4.621)	0	0	220
2021/05/21	R213	03/02/2022	9.15	Put	Bond Future	6,303.9000	6.3039	6,077.0000	6.0770	(3.599)	0	0	0
2021/05/21	R213	03/02/2022	9.15	Call	Bond Future	1,841.8700	1.8419	1,948.2300	1.9482	5.775	0	0	220
2021/05/21	R213	03/02/2022	10.60	Call	Bond Future	5,549.1700	5.5492	5,761.1400	5.7611	3.820	0	0	0
2021/05/21	R213	03/02/2022	9.22	Call	Bond Future	1,969.1200	1.9691	2,080.6300	2.0806	5.663	0	0	430
2021/05/21	R213	03/02/2022	10.25	Call	Bond Future	4,452.6500	4.4526	4,641.2000	4.6412	4.235	0	0	0
2021/05/21	R213	03/02/2022	10.25	Put	Bond Future	3,077.3200	3.0773	2,932.6100	2.9326	(4.702)	0	0	102
2021/05/21	R213	03/02/2022	9.76	Call	Bond Future	3,138.2100	3.1382	3,290.6100	3.2906	4.856	0	0	0
2021/05/21	R213	03/02/2022	9.76	Put	Bond Future	4,298.8100	4.2988	4,117.9500	4.1180	(4.207)	0	0	102
2021/05/21	R213	03/02/2022	10.15	Call	Bond Future	4,166.6000	4.1666	4,347.9800	4.3480	4.353	0	0	0
2021/05/21	R213	03/02/2022	10.15	Put	Bond Future	3,300.6600	3.3007	3,148.7800	3.1488	(4.602)	0	0	200
2021/05/21	R213	03/02/2022	9.58	Call	Bond Future	2,714.1800	2.7142	2,852.8800	2.8529	5.110	0	0	0
2021/05/21	R213	03/02/2022	9.97	Call	Bond Future	3,674.2000	3.6742	3,842.3800	3.8424	4.577	0	0	0
2021/05/21	R213	03/02/2022	9.97	Put	Bond Future	3,735.6200	3.7356	3,570.5400	3.5705	(4.419)	0	0	0
2021/05/21	R213	03/02/2022	9.96	Call	Bond Future	3,647.5500	3.6475	3,814.9800	3.8150	4.590	0	0	0
2021/05/21	R213	03/02/2022	9.96	Put	Bond Future	3,760.8900	3.7609	3,595.0600	3.5951	(4.409)	0	0	0
2021/05/21	R213	05/05/2022	10.65	Put	Bond Future	3,043.1000	3.0431	2,908.8800	2.9089	(4.411)	0	0	0
2021/05/21	R213	05/05/2022	10.63	Call	Bond Future	5,271.1200	5.2711	5,472.8500	5.4728	3.827	0	0	0
2021/05/21	R213	05/05/2022			Bond Future	10.1866	83.0876	10.1197	83.4248	(0.656)	0.0000	0.0000	0
2021/05/21	R213	05/05/2022	10.64	Call	Bond Future	5,301.1700	5.3012	5,503.5000	5.5035	3.817	0	0	0
2021/05/21	R213	05/05/2022	10.64	Put	Bond Future	3,061.4900	3.0615	2,926.6600	2.9267	(4.404)	0	0	0
2021/05/21	R213	05/05/2022	10.65	Call	Bond Future	5,331.2700	5.3313	5,534.2100	5.5342	3.807	0	0	0
2021/05/21	R213	05/05/2022	10.63	Put	Bond Future	3,079.9800	3.0800	2,944.5500	2.9445	(4.397)	0	0	0
2021/05/21	R214	05/08/2021	12.03	Put	Bond Future	711.9600	0.7120	648.0600	0.6481	(8.975)	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
2021/05/21	R214	05/08/2021	12.01	Call	Bond Future	6,680.6400	6.6806	6,923.7700	6.9238	3.639	0	0	0
2021/05/21	R214	05/08/2021			Bond Future	10.8897	67.6470	10.8361	67.9554	(0.492)	0.0000	0.0000	17,880
2021/05/21	R214	05/08/2021	12.02	Call	Bond Future	6,719.5600	6.7196	6,963.3700	6.9634	3.628	0	0	0
2021/05/21	R214	05/08/2021	12.02	Put	Bond Future	722.0000	0.7220	657.4300	0.6574	(8.943)	0	0	0
2021/05/21	R214	05/08/2021	12.03	Call	Bond Future	6,758.5400	6.7585	7,003.0200	7.0030	3.617	0	0	0
2021/05/21	R214	05/08/2021	12.01	Put	Bond Future	732.1600	0.7322	666.9100	0.6669	(8.912)	0	0	0
2021/05/21	R214	04/11/2021	12.47	Call	Bond Future	8,348.3600	8.3484	8,590.1400	8.5901	2.896	0	0	0
2021/05/21	R214	04/11/2021	12.46	Call	Bond Future	8,313.6200	8.3136	8,554.9200	8.5549	2.902	0	0	0
2021/05/21	R214	04/11/2021	12.46	Put	Bond Future	1,226.2400	1.2262	1,156.0000	1.1560	(5.728)	0	0	0
2021/05/21	R214	04/11/2021			Bond Future	11.0673	65.1250	11.0118	65.4365	(0.502)	0.0000	0.0000	0
2021/05/21	R214	04/11/2021	12.47	Put	Bond Future	1,214.7500	1.2147	1,144.9900	1.1450	(5.743)	0	0	0
2021/05/21	R214	04/11/2021	12.48	Call	Bond Future	8,383.1200	8.3831	8,625.3900	8.6254	2.890	0	0	0
2021/05/21	R214	04/11/2021	12.48	Put	Bond Future	1,203.3500	1.2033	1,134.0800	1.1341	(5.756)	0	0	0
2021/05/21	R214	03/02/2022	11.40	Put	Bond Future	3,961.9100	3.9619	3,817.3000	3.8173	(3.650)	0	0	0
2021/05/21	R214	03/02/2022	11.41	Call	Bond Future	4,782.0000	4.7820	4,953.0700	4.9531	3.577	0	0	0
2021/05/21	R214	03/02/2022	11.39	Put	Bond Future	3,986.6900	3.9867	3,841.4700	3.8415	(3.643)	0	0	0
2021/05/21	R214	03/02/2022			Bond Future	11.2531	65.8883	11.1955	66.2033	(0.512)	0.0000	0.0000	0
2021/05/21	R214	03/02/2022	11.40	Call	Bond Future	4,753.3400	4.7533	4,923.7900	4.9238	3.586	0	0	0
2021/05/21	R214	03/02/2022	11.41	Put	Bond Future	3,937.2600	3.9373	3,793.2700	3.7933	(3.657)	0	0	0
2021/05/21	R214	03/02/2022	11.39	Call	Bond Future	4,724.7400	4.7247	4,894.5800	4.8946	3.595	0	0	0
2021/05/21	R214	05/05/2022	11.74	Put	Bond Future	3,979.6400	3.9796	3,843.9300	3.8439	(3.410)	0	0	0
2021/05/21	R214	05/05/2022	11.75	Call	Bond Future	5,583.4400	5.5834	5,766.9800	5.7670	3.287	0	0	0
2021/05/21	R214	05/05/2022	11.73	Put	Bond Future	4,001.9800	4.0020	3,865.7300	3.8657	(3.405)	0	0	0
2021/05/21	R214	05/05/2022			Bond Future	11.4371	63.3955	11.3772	63.7142	(0.523)	0.0000	0.0000	0
2021/05/21	R214	05/05/2022	11.74	Call	Bond Future	5,554.5200	5.5545	5,737.5300	5.7375	3.295	0	0	0
2021/05/21	R214	05/05/2022	11.75	Put	Bond Future	3,957.6600	3.9577	3,822.4800	3.8225	(3.416)	0	0	0
2021/05/21	R214	05/05/2022	11.73	Call	Bond Future	5,525.8900	5.5259	5,708.3600	5.7084	3.302	0	0	0
2021/05/21	R248	05/08/2021	12.51	Put	Bond Future	379.6700	0.3797	330.5200	0.3305	(12.945)	0	0	0
2021/05/21	R248	05/08/2021	12.52	Call	Bond Future	10,631.1100	10.6311	11,046.5500	11.0465	3.908	0	0	0
2021/05/21	R248	05/08/2021	12.50	Put	Bond Future	385.9300	0.3859	336.1300	0.3361	(12.904)	0	0	0
2021/05/21	R248	05/08/2021	11.20	Put	Bond Future	2,179.7500	2.1797	1,989.5800	1.9896	(8.724)	0	0	0
2021/05/21	R248	05/08/2021	11.20	Call	Bond Future	4,185.5600	4.1856	4,459.3400	4.4593	6.541	0	0	1,000
2021/05/21	R248	05/08/2021	10.50	Put	Bond Future	4,795.9900	4.7960	4,484.4700	4.4845	(6.495)	0	0	0
2021/05/21	R248	05/08/2021	10.30	Call	Bond Future	1,193.7800	1.1938	1,311.8700	1.3119	9.892	0	0	1,300
2021/05/21	R248	05/08/2021	10.90	Put	Bond Future	3,108.5400	3.1085	2,867.8600	2.8679	(7.743)	0	0	0
2021/05/21	R248	05/08/2021	10.90	Call	Bond Future	2,997.2300	2.9972	3,220.5000	3.2205	7.449	0	0	1,300
2021/05/21	R248	05/08/2021	10.60	Put	Bond Future	4,322.2000	4.3222	4,028.3300	4.0283	(6.799)	0	0	0
2021/05/21	R248	05/08/2021	10.60	Call	Bond Future	1,992.4600	1.9925	2,162.5400	2.1625	8.536	0	0	0
2021/05/21	R248	05/08/2021			Bond Future	10.9154	85.2298	10.8514	85.6937	(0.587)	0.0000	0.0000	171,977
2021/05/21	R248	05/08/2021	12.51	Call	Bond Future	10,580.6300	10.5806	10,995.4300	10.9954	3.920	0	0	0
2021/05/21	R248	05/08/2021	12.52	Put	Bond Future	373.5100	0.3735	325.0000	0.3250	(12.988)	0	0	0
2021/05/21	R248	05/08/2021	12.50	Call	Bond Future	10,530.1600	10.5302	10,944.3100	10.9443	3.933	0	0	0
2021/05/21	R248	05/08/2021	10.00	Put	Bond Future	7,721.3400	7.7213	7,329.6600	7.3297	(5.073)	0	0	0
2021/05/21	R248	05/08/2021	10.00	Call	Bond Future	625.4000	0.6254	697.6700	0.6977	11.556	0	0	0
2021/05/21	R248	05/08/2021	10.50	Call	Bond Future	1,703.1900	1.7032	1,855.6200	1.8556	8.950	0	0	1,000
2021/05/21	R248	05/08/2021	10.30	Put	Bond Future	5,849.5000	5.8495	5,503.6400	5.5036	(5.913)	0	0	0
2021/05/21	R248	04/11/2021	12.85	Call	Bond Future	11,743.3000	11.7433	12,138.6800	12.1387	3.367	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
2021/05/21	R248	04/11/2021	12.85	Put	Bond Future	932.0800	0.9321	858.6500	0.8586	(7.878)	0	0	0
2021/05/21	R248	04/11/2021			Bond Future	11.0940	81.7695	11.0274	82.2383	(0.600)	0.0000	0.0000	0
2021/05/21	R248	04/11/2021	12.84	Call	Bond Future	11,699.0300	11.6990	12,093.8100	12.0938	3.374	0	0	0
2021/05/21	R248	04/11/2021	12.84	Put	Bond Future	941.8400	0.9418	867.8100	0.8678	(7.860)	0	0	0
2021/05/21	R248	04/11/2021	12.83	Call	Bond Future	11,654.7700	11.6548	12,048.9400	12.0489	3.382	0	0	0
2021/05/21	R248	04/11/2021	12.83	Put	Bond Future	951.6900	0.9517	877.0500	0.8770	(7.843)	0	0	0
2021/05/21	R248	03/02/2022	11.48	Call	Bond Future	5,642.3100	5.6423	5,907.8000	5.9078	4.705	0	0	0
2021/05/21	R248	03/02/2022	11.49	Put	Bond Future	4,281.5400	4.2815	4,073.9100	4.0739	(4.849)	0	0	0
2021/05/21	R248	03/02/2022	11.47	Call	Bond Future	5,605.8000	5.6058	5,870.3000	5.8703	4.718	0	0	0
2021/05/21	R248	03/02/2022			Bond Future	11.2812	82.7279	11.2119	83.2020	(0.615)	0.0000	0.0000	0
2021/05/21	R248	03/02/2022	11.48	Put	Bond Future	4,310.8700	4.3109	4,102.2400	4.1022	(4.840)	0	0	0
2021/05/21	R248	03/02/2022	11.49	Call	Bond Future	5,678.9000	5.6789	5,945.3900	5.9454	4.693	0	0	0
2021/05/21	R248	03/02/2022	11.47	Put	Bond Future	4,340.3900	4.3404	4,130.7700	4.1308	(4.830)	0	0	0
2021/05/21	R248	05/05/2022	11.80	Call	Bond Future	6,591.8300	6.5918	6,873.5600	6.8736	4.274	0	0	0
2021/05/21	R248	05/05/2022	11.79	Call	Bond Future	6,555.3700	6.5554	6,836.2500	6.8363	4.285	0	0	0
2021/05/21	R248	05/05/2022	11.79	Put	Bond Future	4,469.3700	4.4694	4,270.5400	4.2705	(4.449)	0	0	0
2021/05/21	R248	05/05/2022			Bond Future	11.4666	79.3010	11.3944	79.7807	(0.630)	0.0000	0.0000	0
2021/05/21	R248	05/05/2022	11.80	Put	Bond Future	4,442.9200	4.4429	4,244.9400	4.2449	(4.456)	0	0	0
2021/05/21	R248	05/05/2022	11.81	Call	Bond Future	6,628.6500	6.6287	6,911.2400	6.9112	4.263	0	0	0
2021/05/21	R248	05/05/2022	11.81	Put	Bond Future	4,416.9100	4.4169	4,219.7900	4.2198	(4.463)	0	0	0

Total

1141325