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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/05/2021 TO 06/05/2021

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
2021/05/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	2025	06/05/2021		Bond Future	152.1694	152.1694	152.1948	152.1948	0.017	0.0000	0.0000	0
2021/05/06	2025	05/08/2021		Bond Future	152.2414	152.2414	152.2666	152.2666	0.017	0.0000	0.0000	5,138
2021/05/06	2025	04/11/2021		Bond Future	154.0002	154.0002	154.0247	154.0247	0.016	0.0000	0.0000	0
2021/05/06	2025	03/02/2022		Bond Future	154.2162	154.2162	154.2408	154.2408	0.016	0.0000	0.0000	0
2021/05/06	2025	05/05/2022		Bond Future	155.9041	155.9041	155.9292	155.9292	0.016	0.0000	0.0000	0
2021/05/06	2029	06/05/2021		Bond Future	110.5315	110.5315	110.5532	110.5532	0.020	0.0000	0.0000	0
2021/05/06	2029	05/08/2021		Bond Future	111.6959	111.6959	111.7175	111.7175	0.019	0.0000	0.0000	2,965

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/06	2029	04/11/2021			Bond Future	111.8351	111.8351	111.8561	111.8561	0.019	0.0000	0.0000	0
2021/05/06	2029	03/02/2022			Bond Future	113.1236	113.1236	113.1448	113.1448	0.019	0.0000	0.0000	0
2021/05/06	2029	05/05/2022			Bond Future	113.1870	113.1870	113.2086	113.2086	0.019	0.0000	0.0000	0
2021/05/06	2030	06/05/2021	11.70	Call	Bond Future	13,248.8500	13.2488	13,432.5900	13.4326	1.387	0	0	0
2021/05/06	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2030	06/05/2021	11.69	Call	Bond Future	13,202.3700	13.2024	13,386.1100	13.3861	1.392	0	0	0
2021/05/06	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2030	06/05/2021	8.90	Call	Bond Future	6.9000	0.0069	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	9.00	Call	Bond Future	50.1100	0.0501	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	9.00	Put	Bond Future	747.4700	0.7475	513.6200	0.5136	(31.286)	0	0	0
2021/05/06	2030	06/05/2021	9.25	Call	Bond Future	767.8500	0.7678	904.2100	0.9042	17.759	0	0	0
2021/05/06	2030	06/05/2021	9.25	Put	Bond Future	47.3800	0.0474	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	9.35	Call	Bond Future	1,286.9100	1.2869	1,463.6000	1.4636	13.730	0	0	0
2021/05/06	2030	06/05/2021	9.27	Put	Bond Future	33.7300	0.0337	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	9.27	Call	Bond Future	866.4300	0.8664	1,016.4400	1.0164	17.314	0	0	0
2021/05/06	2030	06/05/2021	10.95	Call	Bond Future	9,662.4000	9.6624	9,846.1400	9.8461	1.902	0	0	0
2021/05/06	2030	06/05/2021	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2030	06/05/2021	9.92	Call	Bond Future	4,386.3300	4.3863	4,570.0700	4.5701	4.189	0	0	0
2021/05/06	2030	06/05/2021	7.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2030	06/05/2021	10.04	Call	Bond Future	5,022.9300	5.0229	5,206.6700	5.2067	3.658	0	0	0
2021/05/06	2030	06/05/2021	10.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2030	06/05/2021	9.15	Put	Bond Future	194.3000	0.1943	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	9.15	Call	Bond Future	350.9700	0.3510	340.4100	0.3404	(3.009)	0	0	0
2021/05/06	2030	06/05/2021			Bond Future	9.1224	95.5347	9.0900	95.7184	(0.355)	0.0000	0.0000	0
2021/05/06	2030	06/05/2021	11.71	Call	Bond Future	13,295.2900	13.2953	13,479.0300	13.4790	1.382	0	0	0
2021/05/06	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2030	06/05/2021	8.95	Call	Bond Future	20.0800	0.0201	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	8.95	Put	Bond Future	1,004.3500	1.0044	800.5300	0.8005	(20.294)	0	0	0
2021/05/06	2030	06/05/2021	8.36	Put	Bond Future	4,456.4700	4.4565	4,272.7300	4.2727	(4.123)	0	0	0
2021/05/06	2030	06/05/2021	8.36	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2030	06/05/2021	8.86	Put	Bond Future	1,506.1800	1.5062	1,319.8300	1.3198	(12.372)	0	0	0
2021/05/06	2030	06/05/2021	8.86	Call	Bond Future	2.6100	0.0026	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	8.90	Put	Bond Future	1,279.2200	1.2792	1,088.5800	1.0886	(14.903)	0	0	0
2021/05/06	2030	06/05/2021	9.35	Put	Bond Future	7.0500	0.0071	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	8.77	Put	Bond Future	2,026.7500	2.0268	1,842.8100	1.8428	(9.076)	0	0	0
2021/05/06	2030	06/05/2021	8.77	Call	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	9.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2030	06/05/2021	9.22	Call	Bond Future	627.8300	0.6278	735.5300	0.7355	17.154	0	0	0
2021/05/06	2030	06/05/2021	9.22	Put	Bond Future	76.0400	0.0760	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2030	06/05/2021	7.97	Put	Bond Future	6,842.0000	6.8420	6,658.2600	6.6583	(2.685)	0	0	0
2021/05/06	2030	06/05/2021	10.74	Call	Bond Future	8,620.5500	8.6205	8,804.2900	8.8043	2.131	0	0	0
2021/05/06	2030	06/05/2021	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2030	05/08/2021	8.50	Put	Bond Future	5,415.8600	5.4159	5,134.4800	5.1345	(5.195)	0	0	0
2021/05/06	2030	05/08/2021	8.83	Call	Bond Future	1,169.0800	1.1691	1,283.6000	1.2836	9.796	0	0	479
2021/05/06	2030	05/08/2021	10.15	Call	Bond Future	5,170.7100	5.1707	5,442.4300	5.4424	5.255	0	0	0
2021/05/06	2030	05/08/2021	10.30	Put	Bond Future	706.4200	0.7064	632.7300	0.6327	(10.431)	0	0	200
2021/05/06	2030	05/08/2021	8.78	Put	Bond Future	4,209.5400	4.2095	3,960.3700	3.9604	(5.919)	0	0	0

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2021/05/06	2030	05/08/2021	8.78	Call	Bond Future	1,080.5900	1.0806	1,189.2000	1.1892	10.051	0	0	200
2021/05/06	2030	05/08/2021	7.70	Put	Bond Future	9,692.2600	9.6923	9,353.4600	9.3535	(3.496)	0	0	0
2021/05/06	2030	05/08/2021	9.45	Call	Bond Future	2,658.2200	2.6582	2,853.7000	2.8537	7.354	0	0	600
2021/05/06	2030	05/08/2021	12.10	Call	Bond Future	13,656.3000	13.6563	14,010.5900	14.0106	2.594	0	0	0
2021/05/06	2030	05/08/2021	12.10	Put	Bond Future	19.3300	0.0193	15.8400	0.0158	(18.055)	0	0	600
2021/05/06	2030	05/08/2021	10.42	Call	Bond Future	6,263.8600	6.2639	6,557.9500	6.5579	4.695	0	0	0
2021/05/06	2030	05/08/2021	10.42	Put	Bond Future	584.8300	0.5848	521.1400	0.5211	(10.890)	0	0	0
2021/05/06	2030	05/08/2021	10.41	Call	Bond Future	6,222.8400	6.2228	6,516.1400	6.5161	4.713	0	0	0
2021/05/06	2030	05/08/2021	10.41	Put	Bond Future	594.2600	0.5943	529.7800	0.5298	(10.850)	0	0	0
2021/05/06	2030	05/08/2021			Bond Future	9.3394	92.5121	9.2742	92.8699	(0.698)	0.0000	0.0000	111,151
2021/05/06	2030	05/08/2021	8.50	Call	Bond Future	669.5600	0.6696	745.9600	0.7460	11.410	0	0	5,000
2021/05/06	2030	05/08/2021	9.50	Call	Bond Future	2,810.0000	2.8100	3,011.5900	3.0116	7.174	0	0	0
2021/05/06	2030	05/08/2021	9.50	Put	Bond Future	1,936.0900	1.9361	1,779.9000	1.7799	(8.067)	0	0	5,000
2021/05/06	2030	05/08/2021	8.83	Put	Bond Future	4,012.8600	4.0129	3,769.6000	3.7696	(6.062)	0	0	0
2021/05/06	2030	05/08/2021	10.15	Put	Bond Future	867.2400	0.8672	781.1800	0.7812	(9.923)	0	0	479
2021/05/06	2030	05/08/2021	9.75	Call	Bond Future	3,644.5100	3.6445	3,876.5900	3.8766	6.368	0	0	0
2021/05/06	2030	05/08/2021	9.75	Put	Bond Future	1,431.4300	1.4314	1,305.7300	1.3057	(8.781)	0	0	479
2021/05/06	2030	05/08/2021	10.30	Call	Bond Future	5,777.5600	5.7776	6,061.6500	6.0616	4.917	0	0	0
2021/05/06	2030	05/08/2021	7.70	Call	Bond Future	127.8400	0.1278	146.8200	0.1468	14.847	0	0	200
2021/05/06	2030	05/08/2021	8.95	Put	Bond Future	3,564.4300	3.5644	3,335.7100	3.3357	(6.417)	0	0	0
2021/05/06	2030	05/08/2021	8.95	Call	Bond Future	1,400.6000	1.4006	1,529.6600	1.5297	9.215	0	0	600
2021/05/06	2030	05/08/2021	9.45	Put	Bond Future	2,055.2200	2.0552	1,892.9200	1.8929	(7.897)	0	0	0
2021/05/06	2030	05/08/2021	10.43	Call	Bond Future	6,304.9500	6.3050	6,599.8400	6.5998	4.677	0	0	0
2021/05/06	2030	05/08/2021	10.43	Put	Bond Future	575.5100	0.5755	512.6200	0.5126	(10.928)	0	0	0
2021/05/06	2030	04/11/2021	9.20	Call	Bond Future	2,228.2700	2.2283	2,365.7400	2.3657	6.169	0	0	1,102
2021/05/06	2030	04/11/2021	11.26	Call	Bond Future	9,139.9100	9.1399	9,446.4500	9.4464	3.354	0	0	0
2021/05/06	2030	04/11/2021	8.27	Put	Bond Future	7,752.1100	7.7521	7,446.0700	7.4461	(3.948)	0	0	0
2021/05/06	2030	04/11/2021	8.27	Call	Bond Future	725.0700	0.7251	780.3200	0.7803	7.620	0	0	300
2021/05/06	2030	04/11/2021	8.77	Put	Bond Future	5,547.7700	5.5478	5,280.6800	5.2807	(4.814)	0	0	0
2021/05/06	2030	04/11/2021	11.44	Put	Bond Future	441.2900	0.4413	395.5400	0.3955	(10.367)	0	0	300
2021/05/06	2030	04/11/2021	10.60	Call	Bond Future	6,626.2300	6.6262	6,890.0500	6.8900	3.981	0	0	0
2021/05/06	2030	04/11/2021	10.60	Put	Bond Future	1,195.9700	1.1960	1,098.5000	1.0985	(8.150)	0	0	0
2021/05/06	2030	04/11/2021	10.59	Put	Bond Future	1,208.9500	1.2089	1,110.7200	1.1107	(8.125)	0	0	0
2021/05/06	2030	04/11/2021			Bond Future	9.5343	93.5601	9.4663	93.9214	(0.713)	0.0000	0.0000	0
2021/05/06	2030	04/11/2021	9.20	Put	Bond Future	4,022.1400	4.0221	3,798.3200	3.7983	(5.565)	0	0	0
2021/05/06	2030	04/11/2021	11.26	Put	Bond Future	554.7800	0.5548	500.0300	0.5000	(9.869)	0	0	1,102
2021/05/06	2030	04/11/2021	9.90	Put	Bond Future	2,236.7200	2.2367	2,079.5400	2.0795	(7.027)	0	0	0
2021/05/06	2030	04/11/2021	9.90	Call	Bond Future	4,148.7300	4.1487	4,352.8400	4.3528	4.920	0	0	1,102
2021/05/06	2030	04/11/2021	8.77	Call	Bond Future	1,379.5700	1.3796	1,473.7700	1.4738	6.828	0	0	300
2021/05/06	2030	04/11/2021	11.44	Call	Bond Future	9,860.6300	9.8606	10,176.1700	10.1762	3.200	0	0	0
2021/05/06	2030	04/11/2021	10.61	Call	Bond Future	6,662.3200	6.6623	6,926.8900	6.9269	3.971	0	0	0
2021/05/06	2030	04/11/2021	10.61	Put	Bond Future	1,183.1000	1.1831	1,086.3800	1.0864	(8.175)	0	0	0
2021/05/06	2030	04/11/2021	10.59	Call	Bond Future	6,590.2200	6.5902	6,853.2800	6.8533	3.992	0	0	0
2021/05/06	2030	03/02/2022	8.85	Put	Bond Future	6,411.1700	6.4112	6,163.5100	6.1635	(3.863)	0	0	0
2021/05/06	2030	03/02/2022	8.85	Call	Bond Future	1,641.4500	1.6415	1,759.0100	1.7590	7.162	0	0	1,000
2021/05/06	2030	03/02/2022	8.39	Put	Bond Future	8,356.0400	8.3560	8,073.2600	8.0733	(3.384)	0	0	0
2021/05/06	2030	03/02/2022	8.39	Call	Bond Future	1,030.3100	1.0303	1,112.7500	1.1128	8.001	0	0	101
2021/05/06	2030	03/02/2022	9.35	Call	Bond Future	2,615.8200	2.6158	2,777.5300	2.7775	6.182	0	0	0

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2021/05/06	2030	03/02/2022	9.35	Put	Bond Future	4,703.0000	4.7030	4,499.4900	4.4995	(4.327)	0	0	101
2021/05/06	2030	03/02/2022	9.45	Call	Bond Future	2,844.4400	2.8444	3,014.7000	3.0147	5.986	0	0	0
2021/05/06	2030	03/02/2022	9.45	Put	Bond Future	4,406.7300	4.4067	4,211.7700	4.2118	(4.424)	0	0	0
2021/05/06	2030	03/02/2022			Bond Future	9.7520	90.6121	9.6808	90.9774	(0.730)	0.0000	0.0000	0
2021/05/06	2030	03/02/2022	10.85	Call	Bond Future	7,057.6400	7.0576	7,335.0700	7.3351	3.931	0	0	0
2021/05/06	2030	03/02/2022	10.85	Put	Bond Future	1,657.1800	1.6572	1,569.3900	1.5694	(5.298)	0	0	1,000
2021/05/06	2030	03/02/2022	9.60	Put	Bond Future	3,987.8000	3.9878	3,806.8100	3.8068	(4.539)	0	0	0
2021/05/06	2030	03/02/2022	9.60	Call	Bond Future	3,205.7100	3.2057	3,389.9400	3.3899	5.747	0	0	1,000
2021/05/06	2030	03/02/2022	9.78	Call	Bond Future	3,668.8400	3.6688	3,869.8600	3.8699	5.479	0	0	0
2021/05/06	2030	03/02/2022	9.78	Put	Bond Future	3,525.8300	3.5258	3,361.6300	3.3616	(4.657)	0	0	101
2021/05/06	2030	03/02/2022	9.43	Call	Bond Future	2,797.8700	2.7979	2,966.4300	2.9664	6.025	0	0	0
2021/05/06	2030	03/02/2022	9.43	Put	Bond Future	4,464.8300	4.4648	4,268.1700	4.2682	(4.405)	0	0	0
2021/05/06	2030	03/02/2022	9.44	Call	Bond Future	2,821.1000	2.8211	2,990.5100	2.9905	6.005	0	0	0
2021/05/06	2030	03/02/2022	9.44	Put	Bond Future	4,435.7100	4.4357	4,239.9000	4.2399	(4.414)	0	0	0
2021/05/06	2030	05/05/2022	10.21	Call	Bond Future	1,035.4900	1.0355	4,643.4700	4.6435	348.432	0	0	0
2021/05/06	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	3,238.6900	3.2387	100.000	0	0	0
2021/05/06	2030	05/05/2022			Bond Future	9.9985	91.5813	9.9238	91.9506	(0.747)	0.0000	0.0000	0
2021/05/06	2030	05/05/2022	10.19	Call	Bond Future	938.2600	0.9383	4,587.2400	4.5872	388.909	0	0	0
2021/05/06	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	3,279.6900	3.2797	100.000	0	0	0
2021/05/06	2030	05/05/2022	10.20	Call	Bond Future	986.8900	0.9869	4,615.3200	4.6153	367.663	0	0	0
2021/05/06	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	3,259.1400	3.2591	100.000	0	0	0
2021/05/06	2032	06/05/2021	12.12	Call	Bond Future	12,024.0600	12.0241	12,250.9300	12.2509	1.887	0	0	0
2021/05/06	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2032	06/05/2021	12.57	Call	Bond Future	14,215.3600	14.2154	14,442.2300	14.4422	1.596	0	0	0
2021/05/06	2032	06/05/2021			Bond Future	9.9323	89.8640	9.8950	90.0909	(0.376)	0.0000	0.0000	0
2021/05/06	2032	06/05/2021	12.11	Call	Bond Future	11,974.3600	11.9744	12,201.2300	12.2012	1.895	0	0	0
2021/05/06	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2032	06/05/2021	12.10	Call	Bond Future	11,924.6000	11.9246	12,151.4700	12.1515	1.903	0	0	0
2021/05/06	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2032	06/05/2021	10.33	Put	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2032	06/05/2021	10.33	Call	Bond Future	2,368.4500	2.3684	2,595.1200	2.5951	9.570	0	0	0
2021/05/06	2032	05/08/2021	11.37	Call	Bond Future	7,407.6100	7.4076	7,776.8000	7.7768	4.984	0	0	0
2021/05/06	2032	05/08/2021	11.37	Put	Bond Future	617.6900	0.6177	542.4500	0.5424	(12.181)	0	0	0
2021/05/06	2032	05/08/2021			Bond Future	10.1501	90.7881	10.0747	91.2325	(0.742)	0.0000	0.0000	136,787
2021/05/06	2032	05/08/2021	11.35	Call	Bond Future	7,320.9900	7.3210	7,688.4000	7.6884	5.019	0	0	0
2021/05/06	2032	05/08/2021	11.35	Put	Bond Future	636.5000	0.6365	559.4800	0.5595	(12.101)	0	0	0
2021/05/06	2032	05/08/2021	11.36	Call	Bond Future	7,364.2700	7.3643	7,732.5700	7.7326	5.001	0	0	0
2021/05/06	2032	05/08/2021	11.36	Put	Bond Future	627.0400	0.6270	550.9100	0.5509	(12.141)	0	0	0
2021/05/06	2032	04/11/2021	9.83	Call	Bond Future	2,122.7500	2.1228	2,338.2000	2.3382	10.150	0	0	700
2021/05/06	2032	04/11/2021	11.71	Put	Bond Future	1,105.5700	1.1056	1,014.4200	1.0144	(8.245)	0	0	0
2021/05/06	2032	04/11/2021	11.69	Call	Bond Future	8,300.7300	8.3007	8,656.9900	8.6570	4.292	0	0	0
2021/05/06	2032	04/11/2021	11.70	Call	Bond Future	8,339.6600	8.3397	8,696.6700	8.6967	4.281	0	0	0
2021/05/06	2032	04/11/2021			Bond Future	10.3570	87.6698	10.2786	88.1187	(0.757)	0.0000	0.0000	21
2021/05/06	2032	04/11/2021	9.83	Put	Bond Future	5,199.9000	5.1999	4,966.4600	4.9665	(4.489)	0	0	0
2021/05/06	2032	04/11/2021	12.81	Call	Bond Future	12,891.1200	12.8911	13,307.6200	13.3076	3.231	0	0	0
2021/05/06	2032	04/11/2021	12.81	Put	Bond Future	306.8800	0.3069	274.4900	0.2745	(10.555)	0	0	700

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/06	2032	04/11/2021	11.71	Call	Bond Future	8,378.6600	8.3787	8,736.4000	8.7364	4.270	0	0	0
2021/05/06	2032	04/11/2021	11.69	Put	Bond Future	1,128.9800	1.1290	1,036.3500	1.0364	(8.205)	0	0	0
2021/05/06	2032	04/11/2021	9.33	Put	Bond Future	7,339.6600	7.3397	7,013.3700	7.0134	(4.446)	0	0	0
2021/05/06	2032	04/11/2021	9.33	Call	Bond Future	1,206.4200	1.2064	1,329.0200	1.3290	10.162	0	0	700
2021/05/06	2032	04/11/2021	11.70	Put	Bond Future	1,117.2200	1.1172	1,025.3400	1.0253	(8.224)	0	0	0
2021/05/06	2032	03/02/2022	10.53	Call	Bond Future	4,001.4500	4.0014	4,248.7600	4.2488	6.181	0	0	0
2021/05/06	2032	03/02/2022	10.53	Put	Bond Future	4,285.6900	4.2857	4,079.1800	4.0792	(4.819)	0	0	210
2021/05/06	2032	03/02/2022	10.35	Put	Bond Future	4,804.9400	4.8049	4,579.0100	4.5790	(4.702)	0	0	400
2021/05/06	2032	03/02/2022	9.58	Put	Bond Future	7,587.4100	7.5874	7,279.0100	7.2790	(4.065)	0	0	0
2021/05/06	2032	03/02/2022	9.58	Call	Bond Future	1,805.3400	1.8053	1,950.7600	1.9508	8.055	0	0	400
2021/05/06	2032	03/02/2022	11.13	Call	Bond Future	5,879.8500	5.8799	6,180.4500	6.1804	5.112	0	0	0
2021/05/06	2032	03/02/2022	11.13	Put	Bond Future	2,918.6500	2.9187	2,765.4300	2.7654	(5.250)	0	0	210
2021/05/06	2032	03/02/2022	9.81	Call	Bond Future	2,247.5100	2.2475	2,419.0300	2.4190	7.632	0	0	0
2021/05/06	2032	03/02/2022	9.81	Put	Bond Future	6,656.3600	6.6564	6,374.0600	6.3741	(4.241)	0	0	198
2021/05/06	2032	03/02/2022	8.91	Put	Bond Future	10,873.5800	10.8736	10,506.9500	10.5069	(3.372)	0	0	0
2021/05/06	2032	03/02/2022	10.66	Call	Bond Future	4,373.9100	4.3739	4,633.5600	4.6336	5.936	0	0	0
2021/05/06	2032	03/02/2022	10.66	Put	Bond Future	3,940.5900	3.9406	3,746.4200	3.7464	(4.927)	0	0	97
2021/05/06	2032	03/02/2022	10.42	Call	Bond Future	3,699.5300	3.6995	3,934.9400	3.9349	6.363	0	0	0
2021/05/06	2032	03/02/2022	10.42	Put	Bond Future	4,597.3000	4.5973	4,378.8900	4.3789	(4.751)	0	0	0
2021/05/06	2032	03/02/2022	10.45	Put	Bond Future	4,510.3500	4.5104	4,295.4900	4.2955	(4.764)	0	0	198
2021/05/06	2032	03/02/2022	10.43	Call	Bond Future	3,726.2200	3.7262	3,963.2200	3.9632	6.360	0	0	0
2021/05/06	2032	03/02/2022	10.43	Put	Bond Future	4,567.9700	4.5680	4,351.1500	4.3512	(4.747)	0	0	0
2021/05/06	2032	03/02/2022			Bond Future	10.5813	88.6596	10.4995	89.1134	(0.773)	0.0000	0.0000	0
2021/05/06	2032	03/02/2022	9.62	Put	Bond Future	7,419.0000	7.4190	7,115.3700	7.1154	(4.093)	0	0	0
2021/05/06	2032	03/02/2022	9.62	Call	Bond Future	1,877.7400	1.8777	2,027.9300	2.0279	7.998	0	0	210
2021/05/06	2032	03/02/2022	10.35	Call	Bond Future	3,513.6800	3.5137	3,741.5700	3.7416	6.486	0	0	0
2021/05/06	2032	03/02/2022	10.95	Call	Bond Future	5,275.3100	5.2753	5,561.0300	5.5610	5.416	0	0	0
2021/05/06	2032	03/02/2022	10.95	Put	Bond Future	3,270.1200	3.2701	3,102.0200	3.1020	(5.140)	0	0	400
2021/05/06	2032	03/02/2022	10.14	Call	Bond Future	2,986.2500	2.9863	3,190.6600	3.1907	6.845	0	0	0
2021/05/06	2032	03/02/2022	10.14	Put	Bond Future	5,472.4800	5.4725	5,223.0700	5.2231	(4.558)	0	0	97
2021/05/06	2032	03/02/2022	9.14	Put	Bond Future	9,667.0000	9.6670	9,317.9900	9.3180	(3.610)	0	0	0
2021/05/06	2032	03/02/2022	9.14	Call	Bond Future	1,179.3200	1.1793	1,284.1300	1.2841	8.887	0	0	97
2021/05/06	2032	03/02/2022	8.91	Call	Bond Future	929.3000	0.9293	1,016.4900	1.0165	9.382	0	0	198
2021/05/06	2032	03/02/2022	10.44	Call	Bond Future	3,753.3100	3.7533	3,991.2900	3.9913	6.341	0	0	0
2021/05/06	2032	03/02/2022	10.44	Put	Bond Future	4,539.0900	4.5391	4,323.2500	4.3232	(4.755)	0	0	0
2021/05/06	2032	03/02/2022	10.45	Call	Bond Future	3,780.4900	3.7805	4,019.4500	4.0194	6.321	0	0	0
2021/05/06	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	3,806.9100	3.8069	100.000	0	0	0
2021/05/06	2032	05/05/2022	11.03	Call	Bond Future	1,069.7300	1.0697	5,313.5900	5.3136	396.723	0	0	0
2021/05/06	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	3,785.0400	3.7850	100.000	0	0	0
2021/05/06	2032	05/05/2022			Bond Future	10.8282	85.4638	10.7427	85.9227	(0.790)	0.0000	0.0000	0
2021/05/06	2032	05/05/2022	11.04	Call	Bond Future	1,122.2500	1.1222	5,344.6900	5.3447	376.248	0	0	0
2021/05/06	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	3,763.6200	3.7636	100.000	0	0	0
2021/05/06	2032	05/05/2022	11.02	Call	Bond Future	1,017.1600	1.0172	5,282.8900	5.2829	419.376	0	0	0
2021/05/06	2033	06/05/2021			Bond Future	103.7579	103.7579	103.7806	103.7806	0.022	0.0000	0.0000	0
2021/05/06	2033	05/08/2021			Bond Future	104.8510	104.8510	104.8735	104.8735	0.021	0.0000	0.0000	9,629
2021/05/06	2033	04/11/2021			Bond Future	104.8368	104.8368	104.8588	104.8588	0.021	0.0000	0.0000	0
2021/05/06	2033	03/02/2022			Bond Future	106.0446	106.0446	106.0668	106.0668	0.021	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
2021/05/06	2033	05/05/2022			Bond Future	105.9504	105.9504	105.9730	105.9730	0.021	0.0000	0.0000	0
2021/05/06	2037	06/05/2021	12.43	Call	Bond Future	9,506.0400	9.5060	9,781.8200	9.7818	2.901	0	0	0
2021/05/06	2037	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2037	06/05/2021	12.42	Call	Bond Future	9,452.2100	9.4522	9,727.9900	9.7280	2.918	0	0	0
2021/05/06	2037	06/05/2021			Bond Future	10.8224	84.9526	10.7800	85.2284	(0.392)	0.0000	0.0000	0
2021/05/06	2037	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2037	06/05/2021	12.44	Call	Bond Future	9,559.8200	9.5598	9,835.6000	9.8356	2.885	0	0	0
2021/05/06	2037	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2037	05/08/2021	12.27	Call	Bond Future	7,979.3900	7.9794	8,391.8200	8.3918	5.169	0	0	0
2021/05/06	2037	05/08/2021	12.27	Put	Bond Future	799.0000	0.7990	702.1300	0.7021	(12.124)	0	0	0
2021/05/06	2037	05/08/2021	12.28	Call	Bond Future	8,023.2200	8.0232	8,436.6500	8.4366	5.153	0	0	0
2021/05/06	2037	05/08/2021	12.26	Put	Bond Future	809.8600	0.8099	711.9900	0.7120	(12.085)	0	0	0
2021/05/06	2037	05/08/2021			Bond Future	11.0453	81.5709	10.9647	82.0802	(0.730)	0.0000	0.0000	124,445
2021/05/06	2037	05/08/2021	12.28	Put	Bond Future	788.2500	0.7883	692.3800	0.6924	(12.162)	0	0	0
2021/05/06	2037	05/08/2021	12.26	Call	Bond Future	7,935.6000	7.9356	8,347.0300	8.3470	5.185	0	0	0
2021/05/06	2037	04/11/2021	12.30	Call	Bond Future	7,898.0900	7.8981	8,304.8400	8.3048	5.150	0	0	0
2021/05/06	2037	04/11/2021	12.30	Put	Bond Future	1,828.5400	1.8285	1,720.7900	1.7208	(5.893)	0	0	600
2021/05/06	2037	04/11/2021	11.49	Put	Bond Future	3,328.1800	3.3282	3,143.5600	3.1436	(5.547)	0	0	0
2021/05/06	2037	04/11/2021	11.49	Call	Bond Future	4,793.5700	4.7936	5,123.4500	5.1235	6.882	0	0	600
2021/05/06	2037	04/11/2021	12.82	Put	Bond Future	1,119.8600	1.1199	1,048.6100	1.0486	(6.362)	0	0	0
2021/05/06	2037	04/11/2021	12.83	Call	Bond Future	9,971.5800	9.9716	10,415.4300	10,4154	4.451	0	0	0
2021/05/06	2037	04/11/2021			Bond Future	11.2471	82.4953	11.1634	83.0098	(0.744)	0.0000	0.0000	0
2021/05/06	2037	04/11/2021	12.82	Call	Bond Future	9,931.3600	9.9314	10,374.6100	10,3746	4.463	0	0	0
2021/05/06	2037	04/11/2021	12.83	Put	Bond Future	1,108.8900	1.1089	1,038.2400	1.0382	(6.371)	0	0	0
2021/05/06	2037	04/11/2021	12.81	Call	Bond Future	9,891.1700	9.8912	10,333.8200	10,3338	4.475	0	0	0
2021/05/06	2037	04/11/2021	12.81	Put	Bond Future	1,130.9100	1.1309	1,059.0600	1.0591	(6.353)	0	0	0
2021/05/06	2037	03/02/2022	11.46	Call	Bond Future	4,664.3900	4.6644	4,926.8400	4,9268	5.627	0	0	0
2021/05/06	2037	03/02/2022	11.47	Put	Bond Future	4,683.6400	4.6836	4,426.9400	4,4269	(5.481)	0	0	0
2021/05/06	2037	03/02/2022	11.45	Call	Bond Future	4,634.1200	4.6341	4,895.5100	4,8955	5.641	0	0	0
2021/05/06	2037	03/02/2022			Bond Future	11.4681	79.1723	11.3809	79.6925	(0.760)	0.0000	0.0000	0
2021/05/06	2037	03/02/2022	11.46	Put	Bond Future	4,712.6800	4.7127	4,454.9200	4,4549	(5.469)	0	0	0
2021/05/06	2037	03/02/2022	11.47	Call	Bond Future	4,694.7400	4.6947	4,958.2500	4,9582	5.613	0	0	0
2021/05/06	2037	03/02/2022	11.45	Put	Bond Future	4,741.8700	4.7419	4,483.0500	4,4831	(5.458)	0	0	0
2021/05/06	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	4,471.3900	4,4714	100.000	0	0	0
2021/05/06	2037	05/05/2022	11.82	Call	Bond Future	635.7400	0.6357	5,683.7400	5,6837	794.035	0	0	0
2021/05/06	2037	05/05/2022	11.83	Call	Bond Future	692.5600	0.6926	5,714.9900	5,7150	725.198	0	0	0
2021/05/06	2037	05/05/2022			Bond Future	11.7089	80.0188	11.6180	80.5447	(0.776)	0.0000	0.0000	0
2021/05/06	2037	05/05/2022	11.84	Call	Bond Future	749.3200	0.7493	5,746.6100	5,7466	666.910	0	0	0
2021/05/06	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	4,522.1000	4,5221	100.000	0	0	0
2021/05/06	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	4,496.5300	4,4965	100.000	0	0	0
2021/05/06	2038	06/05/2021			Bond Future	116.9050	116.9050	116.9313	116.9313	0.022	0.0000	0.0000	0
2021/05/06	2038	05/08/2021			Bond Future	116.4142	116.4142	116.4402	116.4402	0.022	0.0000	0.0000	7,713
2021/05/06	2038	04/11/2021			Bond Future	117.7593	117.7593	117.7851	117.7851	0.022	0.0000	0.0000	0
2021/05/06	2038	03/02/2022			Bond Future	117.3630	117.3630	117.3891	117.3891	0.022	0.0000	0.0000	0
2021/05/06	2038	05/05/2022			Bond Future	118.6474	118.6474	118.6738	118.6738	0.022	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
2021/05/06	2040	06/05/2021	12.44	Call	Bond Future	9,573.0500	9.5730	9,867.9200	9.8679	3.080	0	0	0
2021/05/06	2040	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2040	06/05/2021	10.83	Put	Bond Future	765.2200	0.7652	350.2300	0.3502	(54.231)	0	0	0
2021/05/06	2040	06/05/2021	10.83	Call	Bond Future	120.1200	0.1201	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2040	06/05/2021	11.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2040	06/05/2021	11.58	Call	Bond Future	4,377.1800	4.3772	4,672.0500	4.6720	6.737	0	0	0
2021/05/06	2040	06/05/2021			Bond Future	10.9223	87.2594	10.8800	87.5543	(0.388)	0.0000	0.0000	0
2021/05/06	2040	06/05/2021	12.43	Call	Bond Future	9,515.8100	9.5158	9,810.6800	9.8107	3.099	0	0	0
2021/05/06	2040	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2040	06/05/2021	12.42	Call	Bond Future	9,458.5100	9.4585	9,753.3800	9.7534	3.118	0	0	0
2021/05/06	2040	06/05/2021	12.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2040	06/05/2021	13.38	Call	Bond Future	14,648.3700	14.6484	14,943.2400	14.9432	2.013	0	0	0
2021/05/06	2040	06/05/2021	13.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2040	05/08/2021	11.05	Put	Bond Future	3,485.4600	3.4855	3,182.1700	3.1822	(8.702)	0	0	0
2021/05/06	2040	05/08/2021	11.05	Call	Bond Future	2,881.7200	2.8817	3,123.4000	3.1234	8.387	0	0	900
2021/05/06	2040	05/08/2021	12.48	Call	Bond Future	9,013.3800	9.0134	9,463.7700	9.4638	4.997	0	0	0
2021/05/06	2040	05/08/2021	12.49	Put	Bond Future	709.5000	0.7095	615.9300	0.6159	(13.188)	0	0	0
2021/05/06	2040	05/08/2021	12.47	Call	Bond Future	8,966.5800	8.9666	9,415.9600	9.4160	5.012	0	0	0
2021/05/06	2040	05/08/2021			Bond Future	11.1392	83.6512	11.0586	84.1962	(0.723)	0.0000	0.0000	84,408
2021/05/06	2040	05/08/2021	11.55	Put	Bond Future	2,057.9400	2.0579	1,845.0300	1.8450	(10.346)	0	0	0
2021/05/06	2040	05/08/2021	11.55	Call	Bond Future	4,750.2200	4.7502	5,082.2800	5.0823	6.990	0	0	900
2021/05/06	2040	05/08/2021	14.80	Call	Bond Future	19,789.2000	19.7892	20,330.9600	20.3310	2.738	0	0	0
2021/05/06	2040	05/08/2021	14.80	Put	Bond Future	13.4200	0.0134	10.2100	0.0102	(23.920)	0	0	900
2021/05/06	2040	05/08/2021	12.48	Put	Bond Future	719.4100	0.7194	624.8300	0.6248	(13.147)	0	0	0
2021/05/06	2040	05/08/2021	12.49	Call	Bond Future	9,060.2300	9.0602	9,511.6300	9.5116	4.982	0	0	0
2021/05/06	2040	05/08/2021	12.47	Put	Bond Future	729.4400	0.7294	633.8500	0.6338	(13.105)	0	0	0
2021/05/06	2040	04/11/2021	12.90	Call	Bond Future	10,478.4900	10.4785	10,977.8800	10.9779	4.766	0	0	0
2021/05/06	2040	04/11/2021	12.90	Put	Bond Future	1,179.2600	1.1793	1,128.0100	1.1280	(4.346)	0	0	0
2021/05/06	2040	04/11/2021	12.89	Call	Bond Future	10,436.2300	10.4362	10,935.1000	10.9351	4.780	0	0	0
2021/05/06	2040	04/11/2021	12.89	Put	Bond Future	1,190.9100	1.1909	1,139.1400	1.1391	(4.347)	0	0	0
2021/05/06	2040	04/11/2021			Bond Future	11.3353	84.5992	11.2516	85.1499	(0.738)	0.0000	0.0000	0
2021/05/06	2040	04/11/2021	12.91	Call	Bond Future	10,520.7800	10.5208	11,020.6800	11.0207	4.752	0	0	0
2021/05/06	2040	04/11/2021	12.91	Put	Bond Future	1,167.7100	1.1677	1,116.9700	1.1170	(4.345)	0	0	0
2021/05/06	2040	03/02/2022	11.58	Put	Bond Future	4,863.8800	4.8639	4,560.0100	4.5600	(6.247)	0	0	0
2021/05/06	2040	03/02/2022	11.59	Call	Bond Future	5,088.4300	5.0884	5,342.4200	5.3424	4.992	0	0	0
2021/05/06	2040	03/02/2022	11.57	Put	Bond Future	4,894.3500	4.8944	4,589.3200	4.5893	(6.232)	0	0	0
2021/05/06	2040	03/02/2022			Bond Future	11.5498	81.0498	11.4626	81.6065	(0.755)	0.0000	0.0000	0
2021/05/06	2040	03/02/2022	11.58	Call	Bond Future	5,055.5200	5.0555	5,308.3600	5.3084	5.001	0	0	0
2021/05/06	2040	03/02/2022	11.59	Put	Bond Future	4,833.5800	4.8336	4,530.8600	4.5309	(6.263)	0	0	0
2021/05/06	2040	03/02/2022	11.57	Call	Bond Future	5,022.7000	5.0227	5,274.3800	5.2744	5.011	0	0	0
2021/05/06	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	4,716.3700	4.7164	100.000	0	0	0
2021/05/06	2040	05/05/2022	11.92	Call	Bond Future	837.9300	0.8379	6,090.2400	6.0902	626.820	0	0	0
2021/05/06	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	4,689.4800	4.6895	100.000	0	0	0
2021/05/06	2040	05/05/2022			Bond Future	11.7827	81.9162	11.6917	82.4791	(0.772)	0.0000	0.0000	0
2021/05/06	2040	05/05/2022	11.91	Call	Bond Future	777.4000	0.7774	6,056.6000	6.0566	679.084	0	0	0
2021/05/06	2040	05/05/2022	11.90	Call	Bond Future	716.7900	0.7168	6,023.3400	6.0233	740.321	0	0	0
2021/05/06	2040	05/05/2022	11.90	Put	Bond Future	0.0000	0.0000	4,743.7200	4.7437	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/06	2044	06/05/2021	12.44	Call	Bond Future	9,254.8300	9.2548	9,622.4500	9.6225	3.972	0	0	0
2021/05/06	2044	06/05/2021	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2044	06/05/2021	12.43	Call	Bond Future	9,197.7800	9.1978	9,565.4000	9.5654	3.997	0	0	0
2021/05/06	2044	06/05/2021	12.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2044	06/05/2021	11.40	Call	Bond Future	2,874.8200	2.8748	3,242.2200	3.2422	12.780	0	0	0
2021/05/06	2044	06/05/2021	11.40	Put	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2044	06/05/2021	11.79	Call	Bond Future	5,376.9500	5.3770	5,744.5700	5.7446	6.837	0	0	0
2021/05/06	2044	06/05/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2044	06/05/2021	11.10	Call	Bond Future	936.3800	0.9364	1,220.3900	1.2204	30.331	0	0	0
2021/05/06	2044	06/05/2021	12.50	Call	Bond Future	9,595.5000	9.5955	9,963.1200	9.9631	3.831	0	0	0
2021/05/06	2044	06/05/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2044	06/05/2021			Bond Future	10.9772	83.8876	10.9250	84.2552	(0.476)	0.0000	0.0000	0
2021/05/06	2044	06/05/2021	12.45	Call	Bond Future	9,311.8000	9.3118	9,679.4200	9.6794	3.948	0	0	0
2021/05/06	2044	06/05/2021	12.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2044	06/05/2021	10.70	Put	Bond Future	1,986.9400	1.9869	1,615.3300	1.6153	(18.703)	0	0	0
2021/05/06	2044	06/05/2021	10.70	Call	Bond Future	3.9900	0.0040	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2044	06/05/2021	11.10	Put	Bond Future	83.6100	0.0836	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2044	06/05/2021	11.90	Call	Bond Future	6,058.1700	6.0582	6,425.7900	6.4258	6.068	0	0	0
2021/05/06	2044	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	2044	06/05/2021	11.35	Put	Bond Future	0.7400	0.0007	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	2044	06/05/2021	11.35	Call	Bond Future	2,544.3800	2.5444	2,911.2600	2.9113	14.419	0	0	0
2021/05/06	2044	05/08/2021	12.60	Put	Bond Future	666.7400	0.6667	577.1300	0.5771	(13.440)	0	0	0
2021/05/06	2044	05/08/2021	12.61	Call	Bond Future	9,422.5900	9.4226	9,883.7500	9.8838	4.894	0	0	0
2021/05/06	2044	05/08/2021	12.61	Put	Bond Future	657.5800	0.6576	568.9300	0.5689	(13.481)	0	0	0
2021/05/06	2044	05/08/2021			Bond Future	11.1853	80.3698	11.1048	80.9196	(0.720)	0.0000	0.0000	60,745
2021/05/06	2044	05/08/2021	12.60	Call	Bond Future	9,376.0600	9.3761	9,836.2600	9.8363	4.908	0	0	0
2021/05/06	2044	05/08/2021	12.59	Call	Bond Future	9,329.5600	9.3296	9,788.8000	9.7888	4.922	0	0	0
2021/05/06	2044	05/08/2021	12.59	Put	Bond Future	676.0100	0.6760	585.4400	0.5854	(13.398)	0	0	0
2021/05/06	2044	04/11/2021	12.91	Call	Bond Future	10,374.6300	10.3746	10,878.5200	10.8785	4.857	0	0	0
2021/05/06	2044	04/11/2021	12.91	Put	Bond Future	1,236.4500	1.2364	1,184.8100	1.1848	(4.176)	0	0	0
2021/05/06	2044	04/11/2021			Bond Future	11.3731	81.2807	11.2895	81.8363	(0.735)	0.0000	0.0000	0
2021/05/06	2044	04/11/2021	12.90	Call	Bond Future	10,333.1100	10.3331	10,836.4800	10.8365	4.871	0	0	0
2021/05/06	2044	04/11/2021	12.90	Put	Bond Future	1,248.4100	1.2484	1,196.2500	1.1963	(4.178)	0	0	0
2021/05/06	2044	04/11/2021	12.89	Call	Bond Future	10,291.6100	10.2916	10,794.4600	10.7945	4.886	0	0	0
2021/05/06	2044	04/11/2021	12.89	Put	Bond Future	1,260.4600	1.2605	1,207.7800	1.2078	(4.179)	0	0	0
2021/05/06	2044	03/02/2022	11.59	Call	Bond Future	5,041.7900	5.0418	5,292.2700	5.2923	4.968	0	0	0
2021/05/06	2044	03/02/2022	11.59	Put	Bond Future	4,967.1600	4.9672	4,655.9600	4.6560	(6.265)	0	0	0
2021/05/06	2044	03/02/2022	11.60	Call	Bond Future	5,074.5800	5.0746	5,326.2300	5.3262	4.959	0	0	0
2021/05/06	2044	03/02/2022	11.60	Put	Bond Future	4,936.0500	4.9361	4,626.0200	4.6260	(6.281)	0	0	0
2021/05/06	2044	03/02/2022			Bond Future	11.5783	77.8189	11.4912	78.3806	(0.753)	0.0000	0.0000	0
2021/05/06	2044	03/02/2022	11.61	Call	Bond Future	5,107.7200	5.1077	5,360.5400	5.3605	4.950	0	0	0
2021/05/06	2044	03/02/2022	11.61	Put	Bond Future	4,905.3800	4.9054	4,596.5200	4.5965	(6.296)	0	0	0
2021/05/06	2044	05/05/2022	11.91	Call	Bond Future	672.8600	0.6729	6,044.2900	6.0443	798.298	0	0	0
2021/05/06	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	4,803.6100	4.8036	100.000	0	0	0
2021/05/06	2044	05/05/2022	11.92	Call	Bond Future	733.9400	0.7339	6,077.5000	6.0775	728.065	0	0	0
2021/05/06	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	4,775.7400	4.7757	100.000	0	0	0
2021/05/06	2044	05/05/2022			Bond Future	11.8007	78.6508	11.7098	79.2186	(0.771)	0.0000	0.0000	0
2021/05/06	2044	05/05/2022	11.93	Call	Bond Future	794.9300	0.7949	6,111.0800	6.1111	668.757	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
2021/05/06	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	4,748.3300	4.7483	100.000	0	0	0
2021/05/06	2046	06/05/2021			Bond Future	105.1466	105.1466	105.1702	105.1702	0.022	0.0000	0.0000	0
2021/05/06	2046	05/08/2021			Bond Future	106.2543	106.2543	106.2777	106.2777	0.022	0.0000	0.0000	16,718
2021/05/06	2046	04/11/2021			Bond Future	105.6732	105.6732	105.6963	105.6963	0.022	0.0000	0.0000	0
2021/05/06	2046	03/02/2022			Bond Future	106.8908	106.8908	106.9140	106.9140	0.022	0.0000	0.0000	0
2021/05/06	2046	05/05/2022			Bond Future	106.2146	106.2146	106.2382	106.2382	0.022	0.0000	0.0000	0
2021/05/06	2050	06/05/2021			Bond Future	108.7218	108.7218	108.7462	108.7462	0.022	0.0000	0.0000	0
2021/05/06	2050	05/08/2021			Bond Future	107.9391	107.9391	108.0655	108.0655	0.117	0.0000	0.0000	11,209
2021/05/06	2050	04/11/2021			Bond Future	109.1861	109.1861	109.3133	109.3133	0.117	0.0000	0.0000	0
2021/05/06	2050	03/02/2022			Bond Future	108.4956	108.4956	108.6242	108.6242	0.119	0.0000	0.0000	0
2021/05/06	2050	05/05/2022			Bond Future	109.6828	109.6828	109.8130	109.8130	0.119	0.0000	0.0000	0
2021/05/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	AL37	06/05/2021			Index Future	783.9270	783.9270	785.4690	785.4690	0.197	0.0000	0.0000	0
2021/05/06	AL37	05/08/2021			Index Future	791.9000	791.9000	793.4550	793.4550	0.196	0.0000	0.0000	0
2021/05/06	AL37	04/11/2021			Index Future	800.9420	800.9420	802.5100	802.5100	0.196	0.0000	0.0000	0
2021/05/06	AL37	03/02/2022			Index Future	809.9780	809.9780	811.5630	811.5630	0.196	0.0000	0.0000	0
2021/05/06	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/05/06	AL7T	06/05/2021			Index Future	875.9180	875.9180	877.9110	877.9110	0.228	0.0000	0.0000	0
2021/05/06	AL7T	05/08/2021			Index Future	884.8260	884.8260	888.5660	888.5660	0.423	0.0000	0.0000	0
2021/05/06	AL7T	04/11/2021			Index Future	894.9300	894.9300	898.7070	898.7070	0.422	0.0000	0.0000	0
2021/05/06	AL7T	03/02/2022			Index Future	905.0260	905.0260	908.8450	908.8450	0.422	0.0000	0.0000	0
2021/05/06	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/05/06	ALBI	06/05/2021			Index Future	770.4500	770.4500	772.4990	772.4990	0.266	0.0000	0.0000	0
2021/05/06	ALBI	05/08/2021			Index Future	778.2870	778.2870	781.5660	781.5660	0.421	0.0000	0.0000	134
2021/05/06	ALBI	04/11/2021			Index Future	787.1730	787.1730	790.4860	790.4860	0.421	0.0000	0.0000	0
2021/05/06	ALBI	03/02/2022			Index Future	796.0540	796.0540	799.4030	799.4030	0.421	0.0000	0.0000	0
2021/05/06	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/05/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/06	ES33	06/05/2021			Bond Future	11.4878	75.1685	11.4450	75.3946	(0.372)	0.0000	0.0000	0
2021/05/06	ES33	05/08/2021			Bond Future	11.7461	75.9604	11.6859	76.2689	(0.513)	0.0000	0.0000	350
2021/05/06	ES33	04/11/2021			Bond Future	11.9962	73.0624	11.9335	73.3740	(0.522)	0.0000	0.0000	0
2021/05/06	ES33	03/02/2022			Bond Future	12.2696	73.9047	12.2041	74.2198	(0.534)	0.0000	0.0000	0
2021/05/06	ES33	05/05/2022			Bond Future	12.5611	70.9370	12.4927	71.2557	(0.545)	0.0000	0.0000	0
2021/05/06	ES42	06/05/2021			Bond Future	11.9326	74.1308	11.8900	74.3847	(0.357)	0.0000	0.0000	0
2021/05/06	ES42	05/08/2021			Bond Future	12.1739	74.9117	12.1034	75.3194	(0.580)	0.0000	0.0000	4,779
2021/05/06	ES42	04/11/2021			Bond Future	12.4096	71.5190	12.3360	71.9309	(0.593)	0.0000	0.0000	0
2021/05/06	ES42	03/02/2022			Bond Future	12.6582	72.3436	12.5812	72.7602	(0.608)	0.0000	0.0000	0
2021/05/06	ES42	05/05/2022			Bond Future	12.9320	68.8769	12.8513	69.2981	(0.624)	0.0000	0.0000	0
2021/05/06	GOVI	06/05/2021	678.68	Call	GOVI	825,650.0000	82.5650	845,700.0000	84.5700	2.428	0	0	0
2021/05/06	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	06/05/2021	678.67	Call	GOVI	825,750.0000	82.5750	845,800.0000	84.5800	2.428	0	0	0
2021/05/06	GOVI	06/05/2021			GOVI	761.2450	761.2450	763.2500	763.2500	0.263	0.0000	0.0000	0
2021/05/06	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	06/05/2021	678.69	Call	GOVI	825,550.0000	82.5550	845,600.0000	84.5600	2.429	0	0	0
2021/05/06	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	05/08/2021	719.14	Call	GOVI	498,480.0000	49.8480	531,100.0000	53.1100	6.544	0	0	0
2021/05/06	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	05/08/2021	719.13	Call	GOVI	498,580.0000	49.8580	531,200.0000	53.1200	6.543	0	0	0
2021/05/06	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	05/08/2021			GOVI	768.9880	768.9880	772.2500	772.2500	0.424	0.0000	0.0000	989
2021/05/06	GOVI	05/08/2021	719.15	Call	GOVI	498,380.0000	49.8380	531,000.0000	53.1000	6.545	0	0	0
2021/05/06	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	04/11/2021	728.41	Call	GOVI	493,580.0000	49.3580	526,530.0000	52.6530	6.676	0	0	0
2021/05/06	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	04/11/2021	728.40	Call	GOVI	493,680.0000	49.3680	526,630.0000	52.6630	6.674	0	0	0
2021/05/06	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	04/11/2021			GOVI	777.7680	777.7680	781.0630	781.0630	0.424	0.0000	0.0000	0
2021/05/06	GOVI	04/11/2021	728.42	Call	GOVI	493,480.0000	49.3480	526,430.0000	52.6430	6.677	0	0	0
2021/05/06	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	03/02/2022	792.76	Put	GOVI	62,170.0000	6.2170	28,870.0000	2.8870	(53.563)	0	0	0
2021/05/06	GOVI	03/02/2022			GOVI	786.5430	786.5430	789.8730	789.8730	0.423	0.0000	0.0000	0
2021/05/06	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	03/02/2022	792.75	Put	GOVI	62,070.0000	6.2070	28,770.0000	2.8770	(53.649)	0	0	0
2021/05/06	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	03/02/2022	792.74	Put	GOVI	61,970.0000	6.1970	28,670.0000	2.8670	(53.736)	0	0	0
2021/05/06	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/05/06	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/06	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/05/06	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/06	IGOV	06/05/2021			Index Future	283.5950	283.5950	283.6510	283.6510	0.020	0.0000	0.0000	0
2021/05/06	IGOV	05/08/2021			Index Future	286.5500	286.5500	286.6390	286.6390	0.031	0.0000	0.0000	580
2021/05/06	IGOV	04/11/2021			Index Future	289.8920	289.8920	289.9800	289.9800	0.030	0.0000	0.0000	16
2021/05/06	IGOV	03/02/2022			Index Future	293.2320	293.2320	293.3210	293.3210	0.030	0.0000	0.0000	0
2021/05/06	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/05/06	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/06	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/06	IS05	21/12/2021			Interest Rate Swap	90.7200	90.7200	90.7100	90.7100	(0.011)	0.0000	0.0000	51
2021/05/06	IS05	15/03/2022			Interest Rate Swap	90.1600	90.1600	90.1400	90.1400	(0.022)	0.0000	0.0000	0
2021/05/06	IS05	21/06/2022			Interest Rate Swap	90.3400	90.3400	90.3100	90.3100	(0.033)	0.0000	0.0000	0
2021/05/06	IS05	20/09/2022			Interest Rate Swap	93.5400	93.5400	93.5100	93.5100	(0.032)	0.0000	0.0000	0
2021/05/06	IS05	20/12/2022			Interest Rate Swap	94.1300	94.1300	94.0800	94.0800	(0.053)	0.0000	0.0000	0
2021/05/06	IS05	22/03/2023			Interest Rate Swap	86.6100	86.6100	86.5700	86.5700	(0.046)	0.0000	0.0000	0
2021/05/06	IS05	20/06/2023			Interest Rate Swap	92.2400	92.2400	92.2000	92.2000	(0.043)	0.0000	0.0000	0
2021/05/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/06	IS10	17/12/2025			Interest Rate Swap	80.6900	80.6900	80.5300	80.5300	(0.198)	0.0000	0.0000	0
2021/05/06	IS10	16/03/2026			Interest Rate Swap	77.3400	77.3400	77.1600	77.1600	(0.233)	0.0000	0.0000	0
2021/05/06	IS10	15/06/2026			Interest Rate Swap	75.8700	75.8700	75.6800	75.6800	(0.250)	0.0000	0.0000	0
2021/05/06	IS10	21/09/2026			Interest Rate Swap	78.0100	78.0100	77.8100	77.8100	(0.256)	0.0000	0.0000	0
2021/05/06	IS10	21/12/2026			Interest Rate Swap	82.1300	82.1300	81.9300	81.9300	(0.244)	0.0000	0.0000	0
2021/05/06	IS10	15/03/2027			Interest Rate Swap	80.7500	80.7500	80.5300	80.5300	(0.272)	0.0000	0.0000	0
2021/05/06	IS10	21/06/2027			Interest Rate Swap	82.9400	82.9400	82.7200	82.7200	(0.265)	0.0000	0.0000	0
2021/05/06	IS10	20/09/2027			Interest Rate Swap	88.8500	88.8500	88.6300	88.6300	(0.248)	0.0000	0.0000	0
2021/05/06	IS10	20/12/2027			Interest Rate Swap	89.3700	89.3700	89.1300	89.1300	(0.269)	0.0000	0.0000	0
2021/05/06	IS10	22/03/2028			Interest Rate Swap	82.5200	82.5200	82.2700	82.2700	(0.303)	0.0000	0.0000	0
2021/05/06	IS10	20/06/2028			Interest Rate Swap	90.4200	90.4200	90.1800	90.1800	(0.265)	0.0000	0.0000	0
2021/05/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/06	JBAF	19/05/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/05/06	JBAF	15/06/2021			Jibar Tradeable Future	3.7350	96.2650	3.7350	96.2650	0.000	0.0000	0.0000	0
2021/05/06	JBAF	21/07/2021			Jibar Tradeable Future	3.7600	96.2400	3.7500	96.2500	(0.266)	0.0000	0.0000	0
2021/05/06	JBAF	18/08/2021			Jibar Tradeable Future	3.8000	96.2000	3.8000	96.2000	0.000	0.0000	0.0000	0
2021/05/06	JBAF	15/09/2021			Jibar Tradeable Future	3.8250	96.1750	3.8150	96.1850	(0.261)	0.0000	0.0000	30,000
2021/05/06	JBAF	20/10/2021			Jibar Tradeable Future	3.8900	96.1100	3.8700	96.1300	(0.514)	0.0000	0.0000	0
2021/05/06	JBAF	15/12/2021			Jibar Tradeable Future	4.0400	95.9600	4.0000	96.0000	(0.990)	0.0000	0.0000	0
2021/05/06	JBAF	16/03/2022			Jibar Tradeable Future	4.2550	95.7450	4.2050	95.7950	(1.175)	0.0000	0.0000	0
2021/05/06	JBAF	15/06/2022			Jibar Tradeable Future	4.6400	95.3600	4.6000	95.4000	(0.862)	0.0000	0.0000	471

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
2021/05/06	JBAF	21/09/2022			Jibar Tradeable Future	4.8300	95.1700	4.7800	95.2200	(1.035)	0.0000	0.0000	0
2021/05/06	JBAF	21/12/2022			Jibar Tradeable Future	5.1850	94.8150	5.1450	94.8550	(0.771)	0.0000	0.0000	0
2021/05/06	JBAF	15/03/2023			Jibar Tradeable Future	5.3950	94.6050	5.3450	94.6550	(0.927)	0.0000	0.0000	0
2021/05/06	R023	06/05/2021	7.58	Call	Bond Future	5,029.2400	5.0292	5,004.5600	5.0046	(0.491)	0	0	0
2021/05/06	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R023	06/05/2021			Bond Future	4.6511	106.8101	4.6650	106.7855	0.299	0.0000	0.0000	0
2021/05/06	R023	06/05/2021	7.57	Call	Bond Future	5,012.6100	5.0126	4,987.9300	4.9879	(0.492)	0	0	0
2021/05/06	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R023	06/05/2021	7.56	Call	Bond Future	4,995.9800	4.9960	4,971.3000	4.9713	(0.494)	0	0	0
2021/05/06	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R023	05/08/2021	5.30	Call	Bond Future	907.0600	0.9071	884.4100	0.8844	(2.497)	0	0	0
2021/05/06	R023	05/08/2021	5.30	Put	Bond Future	57.3600	0.0574	60.0200	0.0600	4.637	0	0	0
2021/05/06	R023	05/08/2021	5.29	Call	Bond Future	893.4000	0.8934	870.8200	0.8708	(2.527)	0	0	0
2021/05/06	R023	05/08/2021	5.29	Put	Bond Future	58.8100	0.0588	61.5400	0.0615	4.642	0	0	0
2021/05/06	R023	05/08/2021			Bond Future	4.7404	107.9084	4.7570	107.8831	0.350	0.0000	0.0000	15,675
2021/05/06	R023	05/08/2021	5.31	Call	Bond Future	920.7600	0.9208	898.0300	0.8980	(2.469)	0	0	0
2021/05/06	R023	05/08/2021	5.31	Put	Bond Future	55.9600	0.0560	58.5400	0.0585	4.610	0	0	0
2021/05/06	R023	04/11/2021	4.91	Call	Bond Future	452.9500	0.4530	435.6700	0.4357	(3.815)	0	0	0
2021/05/06	R023	04/11/2021	4.91	Put	Bond Future	271.5300	0.2715	280.5200	0.2805	3.311	0	0	0
2021/05/06	R023	04/11/2021	4.90	Call	Bond Future	444.6700	0.4447	427.5400	0.4275	(3.852)	0	0	0
2021/05/06	R023	04/11/2021	4.90	Put	Bond Future	276.0900	0.2761	285.2300	0.2852	3.311	0	0	0
2021/05/06	R023	04/11/2021			Bond Future	4.7689	105.2211	4.7893	105.1949	0.428	0.0000	0.0000	0
2021/05/06	R023	04/11/2021	4.92	Call	Bond Future	461.2900	0.4613	443.8800	0.4439	(3.774)	0	0	0
2021/05/06	R023	04/11/2021	4.92	Put	Bond Future	267.0300	0.2670	275.8900	0.2759	3.318	0	0	0
2021/05/06	R023	03/02/2022	5.08	Call	Bond Future	530.7900	0.5308	510.5200	0.5105	(3.819)	0	0	0
2021/05/06	R023	03/02/2022	5.08	Put	Bond Future	274.0800	0.2741	280.4900	0.2805	2.339	0	0	0
2021/05/06	R023	03/02/2022			Bond Future	4.8328	106.4087	4.8584	106.3820	0.531	0.0000	0.0000	0
2021/05/06	R023	03/02/2022	5.07	Call	Bond Future	523.8600	0.5239	503.6800	0.5037	(3.852)	0	0	0
2021/05/06	R023	03/02/2022	5.07	Put	Bond Future	277.5200	0.2775	284.0200	0.2840	2.342	0	0	0
2021/05/06	R023	03/02/2022	5.06	Call	Bond Future	516.6100	0.5166	496.5300	0.4965	(3.887)	0	0	0
2021/05/06	R023	03/02/2022	5.06	Put	Bond Future	280.6300	0.2806	287.2300	0.2872	2.352	0	0	0
2021/05/06	R023	05/05/2022	6.31	Call	Bond Future	1,042.9500	1.0430	1,089.3800	1.0894	4.452	0	0	0
2021/05/06	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	73.2600	0.0733	100.000	0	0	0
2021/05/06	R023	05/05/2022			Bond Future	4.9912	103.6400	5.0249	103.6131	0.674	0.0000	0.0000	0
2021/05/06	R023	05/05/2022	6.30	Call	Bond Future	1,035.1100	1.0351	1,082.7100	1.0827	4.599	0	0	0
2021/05/06	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	74.4300	0.0744	100.000	0	0	0
2021/05/06	R023	05/05/2022	6.29	Call	Bond Future	1,027.2600	1.0273	1,076.0500	1.0761	4.750	0	0	0
2021/05/06	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	75.6200	0.0756	100.000	0	0	0
2021/05/06	R035	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	06/05/2021	12.37	Call	Bond Future	10,425.7900	10.4258	10,734.9500	10.7349	2.965	0	0	0
2021/05/06	R035	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	06/05/2021	10.55	Call	Bond Future	167.1100	0.1671	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R035	06/05/2021	10.55	Put	Bond Future	574.4600	0.5745	98.1900	0.0982	(82.907)	0	0	0
2021/05/06	R035	06/05/2021	10.05	Put	Bond Future	3,773.3100	3.7733	3,464.1500	3.4642	(8.193)	0	0	0
2021/05/06	R035	06/05/2021	10.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	06/05/2021	10.40	Put	Bond Future	1,413.4000	1.4134	1,088.8600	1.0889	(22.962)	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
2021/05/06	R035	06/05/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	06/05/2021	11.55	Call	Bond Future	5,803.6800	5.8037	6,112.8400	6.1128	5.327	0	0	0
2021/05/06	R035	06/05/2021	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	06/05/2021	12.77	Call	Bond Future	12,539.9900	12.5400	12,849.1500	12.8491	2.465	0	0	0
2021/05/06	R035	06/05/2021	12.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	06/05/2021	10.24	Put	Bond Future	2,472.9500	2.4729	2,163.5000	2.1635	(12.513)	0	0	0
2021/05/06	R035	06/05/2021	10.24	Call	Bond Future	0.2900	0.0003	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R035	06/05/2021			Bond Future	10.6124	89.2657	10.5650	89.5749	(0.447)	0.0000	0.0000	0
2021/05/06	R035	06/05/2021	12.36	Call	Bond Future	10,371.7900	10.3718	10,680.9500	10.6810	2.981	0	0	0
2021/05/06	R035	06/05/2021	12.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	06/05/2021	12.35	Call	Bond Future	10,317.7400	10.3177	10,626.9000	10.6269	2.996	0	0	0
2021/05/06	R035	06/05/2021	11.05	Call	Bond Future	2,781.5300	2.7815	3,090.5800	3.0906	11.111	0	0	0
2021/05/06	R035	06/05/2021	11.05	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R035	06/05/2021	10.40	Call	Bond Future	15.3800	0.0154	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R035	06/05/2021	11.15	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R035	06/05/2021	11.15	Call	Bond Future	3,398.8700	3.3989	3,708.0200	3.7080	9.096	0	0	0
2021/05/06	R035	06/05/2021	12.91	Call	Bond Future	13,259.3800	13.2594	13,568.5400	13.5685	2.332	0	0	0
2021/05/06	R035	06/05/2021	10.81	Put	Bond Future	23.5500	0.0236	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R035	06/05/2021	10.81	Call	Bond Future	1,295.7800	1.2958	1,581.3900	1.5814	22.042	0	0	0
2021/05/06	R035	06/05/2021	12.02	Call	Bond Future	8,501.7600	8.5018	8,810.9200	8.8109	3.636	0	0	0
2021/05/06	R035	06/05/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	06/05/2021	11.32	Call	Bond Future	4,433.4600	4.4335	4,742.6200	4.7426	6.973	0	0	0
2021/05/06	R035	06/05/2021	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	05/08/2021	11.37	Call	Bond Future	5,003.7500	5.0038	5,312.1900	5.3122	6.164	0	0	0
2021/05/06	R035	05/08/2021	11.37	Put	Bond Future	1,721.2500	1.7213	1,552.2900	1.5523	(9.816)	0	0	100
2021/05/06	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	05/08/2021	5.31	Put	Bond Future	47,907.0900	47.9071	47,429.6900	47.4297	(0.997)	0	0	0
2021/05/06	R035	05/08/2021			Bond Future	10.8348	90.1836	10.7594	90.6610	(0.696)	0.0000	0.0000	91,665
2021/05/06	R035	05/08/2021	10.77	Call	Bond Future	2,800.5000	2.8005	3,019.1900	3.0192	7.809	0	0	0
2021/05/06	R035	05/08/2021	10.77	Put	Bond Future	3,210.6600	3.2107	2,951.9500	2.9519	(8.058)	0	0	100
2021/05/06	R035	05/08/2021	10.02	Put	Bond Future	6,355.1800	6.3552	5,979.0100	5.9790	(5.919)	0	0	0
2021/05/06	R035	05/08/2021	10.02	Call	Bond Future	984.6400	0.9846	1,085.8700	1.0859	10.281	0	0	100
2021/05/06	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	05/08/2021	5.30	Put	Bond Future	48,023.6700	48.0237	47,546.2700	47.5463	(0.994)	0	0	0
2021/05/06	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R035	05/08/2021	5.29	Put	Bond Future	48,140.3800	48.1404	47,662.9800	47.6630	(0.992)	0	0	0
2021/05/06	R035	04/11/2021	11.20	Put	Bond Future	3,510.3000	3.5103	3,328.1500	3.3281	(5.189)	0	0	350
2021/05/06	R035	04/11/2021	10.60	Call	Bond Future	2,659.5600	2.6596	2,887.1900	2.8872	8.559	0	0	0
2021/05/06	R035	04/11/2021	10.60	Put	Bond Future	5,463.3600	5.4634	5,208.7500	5.2088	(4.660)	0	0	350
2021/05/06	R035	04/11/2021	10.11	Put	Bond Future	7,583.1600	7.5832	7,263.6600	7.2637	(4.213)	0	0	0
2021/05/06	R035	04/11/2021	10.11	Call	Bond Future	1,549.1700	1.5492	1,711.9100	1.7119	10.505	0	0	350
2021/05/06	R035	04/11/2021	10.12	Put	Bond Future	7,534.6800	7.5347	7,216.6800	7.2167	(4.220)	0	0	0
2021/05/06	R035	04/11/2021	10.12	Call	Bond Future	1,568.3000	1.5683	1,732.5400	1.7325	10.472	0	0	400
2021/05/06	R035	04/11/2021	10.62	Put	Bond Future	5,387.3500	5.3874	5,135.3000	5.1353	(4.679)	0	0	0
2021/05/06	R035	04/11/2021	10.62	Call	Bond Future	2,711.8800	2.7119	2,942.0700	2.9421	8.488	0	0	400
2021/05/06	R035	04/11/2021	11.75	Put	Bond Future	2,324.3300	2.3243	2,196.1700	2.1962	(5.514)	0	0	782
2021/05/06	R035	04/11/2021	11.08	Call	Bond Future	4,050.6600	4.0507	4,337.1000	4.3371	7.071	0	0	0
2021/05/06	R035	04/11/2021	11.08	Put	Bond Future	3,847.7800	3.8478	3,651.9800	3.6520	(5.089)	0	0	782

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
2021/05/06	R035	04/11/2021	10.23	Put	Bond Future	7,017.2900	7.0173	6,714.4200	6.7144	(4.316)	0	0	0
2021/05/06	R035	04/11/2021	12.53	Call	Bond Future	9,592.3800	9.5924	10,003.5000	10.0035	4.286	0	0	0
2021/05/06	R035	04/11/2021	12.53	Put	Bond Future	1,166.9200	1.1669	1,095.8000	1.0958	(6.095)	0	0	0
2021/05/06	R035	04/11/2021			Bond Future	11.0468	86.7288	10.9685	87.2110	(0.709)	0.0000	0.0000	0
2021/05/06	R035	04/11/2021	11.20	Call	Bond Future	4,441.5300	4.4415	4,741.6200	4.7416	6.756	0	0	0
2021/05/06	R035	04/11/2021	13.82	Call	Bond Future	15,062.5500	15.0626	15,524.9600	15.5250	3.070	0	0	0
2021/05/06	R035	04/11/2021	13.82	Put	Bond Future	278.2700	0.2783	258.4400	0.2584	(7.126)	0	0	400
2021/05/06	R035	04/11/2021	11.75	Call	Bond Future	6,479.9000	6.4799	6,833.9800	6.8340	5.464	0	0	0
2021/05/06	R035	04/11/2021	10.23	Call	Bond Future	1,789.9200	1.7899	1,969.2900	1.9693	10.021	0	0	782
2021/05/06	R035	04/11/2021	12.52	Call	Bond Future	9,551.5000	9.5515	9,962.0200	9.9620	4.298	0	0	0
2021/05/06	R035	04/11/2021	12.52	Put	Bond Future	1,178.6500	1.1786	1,106.9300	1.1069	(6.085)	0	0	0
2021/05/06	R035	04/11/2021	12.51	Call	Bond Future	9,510.6700	9.5107	9,920.5600	9.9206	4.310	0	0	0
2021/05/06	R035	04/11/2021	12.51	Put	Bond Future	1,190.4900	1.1905	1,118.1400	1.1181	(6.077)	0	0	0
2021/05/06	R035	03/02/2022	11.28	Call	Bond Future	4,635.3400	4.6353	4,875.8800	4.8759	5.189	0	0	0
2021/05/06	R035	03/02/2022	11.28	Put	Bond Future	4,630.8300	4.6308	4,383.7900	4.3838	(5.335)	0	0	200
2021/05/06	R035	03/02/2022	10.26	Put	Bond Future	8,414.3000	8.4143	8,059.9800	8.0600	(4.211)	0	0	0
2021/05/06	R035	03/02/2022	10.26	Call	Bond Future	2,028.8500	2.0288	2,162.1100	2.1621	6.568	0	0	200
2021/05/06	R035	03/02/2022	11.73	Call	Bond Future	6,119.7100	6.1197	6,406.0300	6.4060	4.679	0	0	0
2021/05/06	R035	03/02/2022	11.73	Put	Bond Future	3,502.8600	3.5029	3,301.6000	3.3016	(5.746)	0	0	280
2021/05/06	R035	03/02/2022	11.03	Call	Bond Future	3,897.8000	3.8978	4,115.3800	4.1154	5.582	0	0	0
2021/05/06	R035	03/02/2022	11.39	Call	Bond Future	4,976.8800	4.9769	5,229.8400	5.2298	5.083	0	0	0
2021/05/06	R035	03/02/2022	11.39	Put	Bond Future	4,322.6300	4.3226	4,088.0100	4.0880	(5.428)	0	0	683
2021/05/06	R035	03/02/2022	10.65	Call	Bond Future	2,895.0900	2.8951	3,070.6400	3.0706	6.064	0	0	0
2021/05/06	R035	03/02/2022	11.23	Call	Bond Future	4,483.3700	4.4834	4,718.8800	4.7189	5.253	0	0	0
2021/05/06	R035	03/02/2022	11.23	Put	Bond Future	4,776.6300	4.7766	4,524.5600	4.5246	(5.277)	0	0	0
2021/05/06	R035	03/02/2022	11.22	Call	Bond Future	4,453.3100	4.4533	4,687.8200	4.6878	5.266	0	0	0
2021/05/06	R035	03/02/2022	11.22	Put	Bond Future	4,806.3100	4.8063	4,553.2400	4.5532	(5.265)	0	0	0
2021/05/06	R035	03/02/2022			Bond Future	11.2792	87.7077	11.1975	88.1953	(0.725)	0.0000	0.0000	0
2021/05/06	R035	03/02/2022	11.88	Call	Bond Future	6,662.4700	6.6625	6,961.9500	6.9620	4.495	0	0	0
2021/05/06	R035	03/02/2022	11.88	Put	Bond Future	3,201.2200	3.2012	3,013.1200	3.0131	(5.876)	0	0	200
2021/05/06	R035	03/02/2022	11.03	Put	Bond Future	5,397.6100	5.3976	5,127.6100	5.1276	(5.002)	0	0	280
2021/05/06	R035	03/02/2022	10.10	Put	Bond Future	9,209.5400	9.2095	8,840.8100	8.8408	(4.004)	0	0	0
2021/05/06	R035	03/02/2022	10.10	Call	Bond Future	1,758.8000	1.7588	1,877.6500	1.8776	6.757	0	0	280
2021/05/06	R035	03/02/2022	10.65	Put	Bond Future	6,757.1800	6.7572	6,445.1500	6.4451	(4.618)	0	0	683
2021/05/06	R035	03/02/2022	9.70	Put	Bond Future	11,393.6300	11.3936	10,992.6500	10.9927	(3.519)	0	0	0
2021/05/06	R035	03/02/2022	9.70	Call	Bond Future	1,200.1200	1.2001	1,286.7200	1.2867	7.216	0	0	683
2021/05/06	R035	03/02/2022	11.24	Call	Bond Future	4,513.8200	4.5138	4,750.0400	4.7500	5.233	0	0	0
2021/05/06	R035	03/02/2022	11.24	Put	Bond Future	4,747.4100	4.7474	4,496.0500	4.4961	(5.295)	0	0	0
2021/05/06	R035	05/05/2022	11.64	Call	Bond Future	665.1000	0.6651	5,617.6700	5.6177	744.635	0	0	0
2021/05/06	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	4,459.6700	4.4597	100.000	0	0	0
2021/05/06	R035	05/05/2022	11.63	Call	Bond Future	608.1700	0.6082	5,586.2100	5.5862	818.528	0	0	0
2021/05/06	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	4,485.1400	4.4851	100.000	0	0	0
2021/05/06	R035	05/05/2022			Bond Future	11.5238	84.1712	11.4385	84.6641	(0.740)	0.0000	0.0000	0
2021/05/06	R035	05/05/2022	11.65	Call	Bond Future	721.9700	0.7220	5,649.2100	5.6492	682.472	0	0	0
2021/05/06	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	4,434.3400	4.4343	100.000	0	0	0
2021/05/06	R186	06/05/2021	10.77	Call	Bond Future	15,462.4100	15.4624	15,695.4900	15.6955	1.507	0	0	0
2021/05/06	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/06	R186	06/05/2021	10.76	Call	Bond Future	15,421.3600	15.4214	15,654.4400	15.6544	1.511	0	0	0
2021/05/06	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R186	06/05/2021	7.60	Put	Bond Future	0.5300	0.0005	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R186	06/05/2021	7.60	Call	Bond Future	1,287.7300	1.2877	1,520.2800	1.5203	18.059	0	0	0
2021/05/06	R186	06/05/2021			Bond Future	7.3372	118.3900	7.2900	118.6231	(0.643)	0.0000	0.0000	0
2021/05/06	R186	06/05/2021	10.78	Call	Bond Future	15,503.4400	15.5034	15,736.5200	15.7365	1.503	0	0	0
2021/05/06	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R186	06/05/2021	7.30	Call	Bond Future	111.1800	0.1112	49.4400	0.0494	(55.532)	0	0	0
2021/05/06	R186	06/05/2021	7.30	Put	Bond Future	294.8200	0.2948	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R186	05/08/2021	8.62	Call	Bond Future	5,219.8900	5.2199	5,426.2000	5.4262	3.952	0	0	0
2021/05/06	R186	05/08/2021	8.62	Put	Bond Future	270.0200	0.2700	241.3000	0.2413	(10.636)	0	0	0
2021/05/06	R186	05/08/2021	8.61	Call	Bond Future	5,181.3600	5.1814	5,387.1700	5.3872	3.972	0	0	0
2021/05/06	R186	05/08/2021	8.61	Put	Bond Future	275.8300	0.2758	246.6100	0.2466	(10.593)	0	0	0
2021/05/06	R186	05/08/2021			Bond Future	7.5343	114.3275	7.4842	114.5625	(0.664)	0.0000	0.0000	93,293
2021/05/06	R186	05/08/2021	8.63	Call	Bond Future	5,258.4900	5.2585	5,465.3000	5.4653	3.933	0	0	0
2021/05/06	R186	05/08/2021	8.63	Put	Bond Future	264.3200	0.2643	236.1000	0.2361	(10.676)	0	0	0
2021/05/06	R186	04/11/2021	7.77	Call	Bond Future	2,236.7900	2.2368	2,361.4800	2.3615	5.575	0	0	0
2021/05/06	R186	04/11/2021	8.10	Call	Bond Future	3,095.7000	3.0957	3,246.5800	3.2466	4.874	0	0	0
2021/05/06	R186	04/11/2021	8.10	Put	Bond Future	1,390.4000	1.3904	1,304.3400	1.3043	(6.190)	0	0	0
2021/05/06	R186	04/11/2021	8.09	Call	Bond Future	3,067.2800	3.0673	3,217.4500	3.2175	4.896	0	0	0
2021/05/06	R186	04/11/2021	8.09	Put	Bond Future	1,405.7200	1.4057	1,318.9500	1.3190	(6.173)	0	0	0
2021/05/06	R186	04/11/2021			Bond Future	7.7138	115.6215	7.6608	115.8584	(0.688)	0.0000	0.0000	0
2021/05/06	R186	04/11/2021	8.77	Call	Bond Future	5,237.8300	5.2378	5,429.0700	5.4291	3.651	0	0	0
2021/05/06	R186	04/11/2021	8.77	Put	Bond Future	650.6800	0.6507	604.9800	0.6050	(7.023)	0	0	15,177
2021/05/06	R186	04/11/2021	7.77	Put	Bond Future	1,986.7000	1.9867	1,874.4500	1.8744	(5.650)	0	0	15,177
2021/05/06	R186	04/11/2021	8.11	Call	Bond Future	3,124.2500	3.1243	3,275.8300	3.2758	4.852	0	0	0
2021/05/06	R186	04/11/2021	8.11	Put	Bond Future	1,375.2200	1.3752	1,289.8600	1.2899	(6.207)	0	0	0
2021/05/06	R186	03/02/2022	7.30	Call	Bond Future	1,342.4800	1.3425	1,396.7900	1.3968	4.045	0	0	0
2021/05/06	R186	03/02/2022	7.30	Put	Bond Future	4,002.1000	4.0021	3,816.9600	3.8170	(4.626)	0	0	0
2021/05/06	R186	03/02/2022			Bond Future	7.9201	111.6449	7.8635	111.8843	(0.715)	0.0000	0.0000	0
2021/05/06	R186	03/02/2022	7.28	Call	Bond Future	1,312.5000	1.3125	1,365.6800	1.3657	4.052	0	0	0
2021/05/06	R186	03/02/2022	7.28	Put	Bond Future	4,059.2300	4.0592	3,872.9600	3.8730	(4.589)	0	0	0
2021/05/06	R186	03/02/2022	7.29	Call	Bond Future	1,327.4300	1.3274	1,381.1800	1.3812	4.049	0	0	0
2021/05/06	R186	03/02/2022	7.29	Put	Bond Future	4,030.6000	4.0306	3,844.9000	3.8449	(4.607)	0	0	0
2021/05/06	R186	05/05/2022	8.32	Call	Bond Future	604.3200	0.6043	3,107.9900	3.1080	414.295	0	0	0
2021/05/06	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	2,261.5200	2.2615	100.000	0	0	0
2021/05/06	R186	05/05/2022			Bond Future	8.1680	112.8394	8.1074	113.0816	(0.742)	0.0000	0.0000	0
2021/05/06	R186	05/05/2022	8.30	Call	Bond Future	525.0600	0.5251	3,062.3600	3.0624	483.240	0	0	0
2021/05/06	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	2,295.1500	2.2951	100.000	0	0	0
2021/05/06	R186	05/05/2022	8.31	Call	Bond Future	564.7000	0.5647	3,085.3600	3.0854	446.372	0	0	0
2021/05/06	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	2,278.5100	2.2785	100.000	0	0	0
2021/05/06	R197	06/05/2021			Bond Future	322.6000	322.6000	322.6478	322.6478	0.015	0.0000	0.0000	0
2021/05/06	R197	05/08/2021			Bond Future	318.0139	318.0139	318.0610	318.0610	0.015	0.0000	0.0000	1,760
2021/05/06	R197	04/11/2021			Bond Future	321.6876	321.6876	321.7333	321.7333	0.014	0.0000	0.0000	0
2021/05/06	R197	03/02/2022			Bond Future	317.2907	317.2907	317.3365	317.3365	0.014	0.0000	0.0000	0
2021/05/06	R197	05/05/2022			Bond Future	320.7623	320.7623	320.8090	320.8090	0.015	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
2021/05/06	R202	06/05/2021			Bond Future	231.6420	231.6420	231.6930	231.6930	0.022	0.0000	0.0000	0
2021/05/06	R202	05/08/2021			Bond Future	229.8414	229.8414	229.8920	229.8920	0.022	0.0000	0.0000	9,319
2021/05/06	R202	04/11/2021			Bond Future	232.4963	232.4963	232.5459	232.5459	0.021	0.0000	0.0000	0
2021/05/06	R202	03/02/2022			Bond Future	230.8710	230.8710	230.9209	230.9209	0.022	0.0000	0.0000	0
2021/05/06	R202	05/05/2022			Bond Future	233.3973	233.3973	233.4482	233.4482	0.022	0.0000	0.0000	0
2021/05/06	R209	06/05/2021	12.23	Call	Bond Future	8,681.5400	8.6815	8,920.3800	8.9204	2.751	0	0	0
2021/05/06	R209	06/05/2021	12.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R209	06/05/2021	12.22	Call	Bond Future	8,635.1400	8.6351	8,873.9800	8.8740	2.766	0	0	0
2021/05/06	R209	06/05/2021	12.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R209	06/05/2021	9.50	Put	Bond Future	6,247.6200	6.2476	6,008.7800	6.0088	(3.823)	0	0	0
2021/05/06	R209	06/05/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R209	06/05/2021	10.35	Call	Bond Future	29.1300	0.0291	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R209	06/05/2021	9.75	Put	Bond Future	4,669.5100	4.6695	4,430.6700	4.4307	(5.115)	0	0	0
2021/05/06	R209	06/05/2021	9.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R209	06/05/2021	11.00	Call	Bond Future	2,548.1900	2.5482	2,786.9100	2.7869	9.368	0	0	0
2021/05/06	R209	06/05/2021	11.00	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R209	06/05/2021	10.00	Put	Bond Future	3,138.3200	3.1383	2,899.4800	2.8995	(7.610)	0	0	0
2021/05/06	R209	06/05/2021	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R209	06/05/2021	12.25	Call	Bond Future	8,774.1900	8.7742	9,013.0300	9.0130	2.722	0	0	0
2021/05/06	R209	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R209	06/05/2021			Bond Future	10.5371	68.8206	10.4950	69.0595	(0.400)	0.0000	0.0000	0
2021/05/06	R209	06/05/2021	12.24	Call	Bond Future	8,727.9000	8.7279	8,966.7400	8.9667	2.737	0	0	0
2021/05/06	R209	06/05/2021	12.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R209	06/05/2021	10.35	Put	Bond Future	1,099.6000	1.0996	831.6300	0.8316	(24.370)	0	0	0
2021/05/06	R209	06/05/2021	10.60	Call	Bond Future	517.4500	0.5174	593.3100	0.5933	14.660	0	0	0
2021/05/06	R209	06/05/2021	10.60	Put	Bond Future	162.9800	0.1630	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R209	06/05/2021	11.60	Call	Bond Future	5,650.2300	5.6502	5,889.0700	5.8891	4.227	0	0	0
2021/05/06	R209	06/05/2021	11.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R209	06/05/2021	10.25	Put	Bond Future	1,656.9100	1.6569	1,413.6200	1.4136	(14.683)	0	0	0
2021/05/06	R209	06/05/2021	10.25	Call	Bond Future	4.4500	0.0045	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R209	06/05/2021	11.25	Call	Bond Future	3,867.2900	3.8673	4,106.1300	4.1061	6.176	0	0	0
2021/05/06	R209	06/05/2021	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R209	05/08/2021	11.81	Call	Bond Future	6,422.3600	6.4224	6,679.8600	6.6799	4.009	0	0	0
2021/05/06	R209	05/08/2021	11.81	Put	Bond Future	847.4900	0.8475	777.6900	0.7777	(8.236)	0	0	0
2021/05/06	R209	05/08/2021			Bond Future	10.7331	69.5283	10.6738	69.8556	(0.552)	0.0000	0.0000	28,121
2021/05/06	R209	05/08/2021	11.80	Call	Bond Future	6,384.9100	6.3849	6,641.7100	6.6417	4.022	0	0	0
2021/05/06	R209	05/08/2021	11.80	Put	Bond Future	858.6700	0.8587	788.1700	0.7882	(8.210)	0	0	0
2021/05/06	R209	05/08/2021	11.79	Call	Bond Future	6,347.5100	6.3475	6,603.6200	6.6036	4.035	0	0	0
2021/05/06	R209	05/08/2021	11.79	Put	Bond Future	869.9600	0.8700	798.7700	0.7988	(8.183)	0	0	0
2021/05/06	R209	04/11/2021	10.50	Call	Bond Future	2,481.2200	2.4812	2,598.7400	2.5987	4.736	0	0	0
2021/05/06	R209	04/11/2021	12.00	Call	Bond Future	7,028.4900	7.0285	7,258.5500	7.2586	3.273	0	0	0
2021/05/06	R209	04/11/2021	12.00	Put	Bond Future	1,565.9000	1.5659	1,465.4300	1.4654	(6.416)	0	0	6,500
2021/05/06	R209	04/11/2021	12.19	Call	Bond Future	7,667.7700	7.6678	7,909.4800	7.9095	3.152	0	0	0
2021/05/06	R209	04/11/2021	12.19	Put	Bond Future	1,313.0500	1.3131	1,224.2300	1.2242	(6.764)	0	0	0
2021/05/06	R209	04/11/2021	12.17	Call	Bond Future	7,599.6900	7.5997	7,840.2100	7.8402	3.165	0	0	0
2021/05/06	R209	04/11/2021			Bond Future	10.9187	67.1745	10.8573	67.5051	(0.562)	0.0000	0.0000	3,675
2021/05/06	R209	04/11/2021	10.50	Put	Bond Future	4,785.6900	4.7857	4,572.6800	4.5727	(4.451)	0	0	10,000

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
2021/05/06	R209	04/11/2021	9.50	Put	Bond Future	9,148.4300	9.1484	8,867.9900	8.8680	(3.065)	0	0	0
2021/05/06	R209	04/11/2021	9.50	Call	Bond Future	861.5500	0.8616	911.6400	0.9116	5.814	0	0	4,750
2021/05/06	R209	04/11/2021	12.18	Call	Bond Future	7,633.7100	7.6337	7,874.8200	7.8748	3.158	0	0	0
2021/05/06	R209	04/11/2021	12.18	Put	Bond Future	1,325.4700	1.3255	1,236.0500	1.2361	(6.746)	0	0	0
2021/05/06	R209	04/11/2021	12.17	Put	Bond Future	1,337.9800	1.3380	1,247.9700	1.2480	(6.727)	0	0	0
2021/05/06	R209	03/02/2022	11.03	Call	Bond Future	3,909.3000	3.9093	4,150.9400	4.1509	6.181	0	0	0
2021/05/06	R209	03/02/2022	11.03	Put	Bond Future	4,368.0300	4.3680	4,275.4600	4.2755	(2.119)	0	0	0
2021/05/06	R209	03/02/2022	11.02	Call	Bond Future	3,883.3400	3.8833	4,124.0800	4.1241	6.199	0	0	0
2021/05/06	R209	03/02/2022	11.02	Put	Bond Future	4,394.9500	4.3950	4,301.4800	4.3015	(2.127)	0	0	0
2021/05/06	R209	03/02/2022			Bond Future	11.1172	67.9328	11.0536	68.2670	(0.572)	0.0000	0.0000	0
2021/05/06	R209	03/02/2022	11.04	Call	Bond Future	3,935.3500	3.9354	4,177.6400	4.1776	6.157	0	0	0
2021/05/06	R209	03/02/2022	11.04	Put	Bond Future	4,341.2500	4.3413	4,249.3300	4.2493	(2.117)	0	0	0
2021/05/06	R209	05/05/2022	11.43	Call	Bond Future	494.2300	0.4942	4,962.3100	4.9623	904.049	0	0	0
2021/05/06	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	4,130.1900	4.1302	100.000	0	0	0
2021/05/06	R209	05/05/2022	11.44	Call	Bond Future	544.5500	0.5445	4,989.8200	4.9898	816.320	0	0	0
2021/05/06	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	4,107.3800	4.1074	100.000	0	0	0
2021/05/06	R209	05/05/2022			Bond Future	11.3324	65.5201	11.2663	65.8579	(0.584)	0.0000	0.0000	0
2021/05/06	R209	05/05/2022	11.45	Call	Bond Future	594.8200	0.5948	5,017.1400	5.0171	743.472	0	0	0
2021/05/06	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	4,084.4300	4.0844	100.000	0	0	0
2021/05/06	R210	06/05/2021			Bond Future	204.1610	204.1610	204.1999	204.1999	0.019	0.0000	0.0000	0
2021/05/06	R210	05/08/2021			Bond Future	206.3117	206.3117	206.3503	206.3503	0.019	0.0000	0.0000	1,486
2021/05/06	R210	04/11/2021			Bond Future	205.9533	205.9533	205.9910	205.9910	0.018	0.0000	0.0000	0
2021/05/06	R210	03/02/2022			Bond Future	208.3262	208.3262	208.3642	208.3642	0.018	0.0000	0.0000	0
2021/05/06	R210	05/05/2022			Bond Future	207.8080	207.8080	207.8466	207.8466	0.019	0.0000	0.0000	0
2021/05/06	R212	06/05/2021			Bond Future	172.2763	172.2763	172.2978	172.2978	0.013	0.0000	0.0000	0
2021/05/06	R212	05/08/2021			Bond Future	171.7583	171.7583	171.8044	171.8044	0.027	0.0000	0.0000	1,608
2021/05/06	R212	04/11/2021			Bond Future	173.7429	173.7429	173.7885	173.7885	0.026	0.0000	0.0000	0
2021/05/06	R213	06/05/2021	11.91	Call	Bond Future	11,981.8200	11.9818	12,218.9300	12.2189	1.979	0	0	0
2021/05/06	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R213	06/05/2021			Bond Future	9.5472	85.3623	9.5050	85.5994	(0.442)	0.0000	0.0000	0
2021/05/06	R213	06/05/2021	11.90	Call	Bond Future	11,936.0400	11.9360	12,173.1500	12.1732	1.987	0	0	0
2021/05/06	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R213	06/05/2021	11.89	Call	Bond Future	11,890.2200	11.8902	12,127.3300	12.1273	1.994	0	0	0
2021/05/06	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R213	05/08/2021	10.14	Put	Bond Future	1,551.3700	1.5514	1,411.1100	1.4111	(9.041)	0	0	0
2021/05/06	R213	05/08/2021	9.34	Put	Bond Future	3,721.5400	3.7215	3,476.3000	3.4763	(6.590)	0	0	0
2021/05/06	R213	05/08/2021	9.34	Call	Bond Future	1,429.8000	1.4298	1,566.0800	1.5661	9.531	0	0	0
2021/05/06	R213	05/08/2021	10.85	Call	Bond Future	6,323.8400	6.3238	6,634.7300	6.6347	4.916	0	0	0
2021/05/06	R213	05/08/2021	10.85	Put	Bond Future	640.8000	0.6408	570.1700	0.5702	(11.022)	0	0	0
2021/05/06	R213	05/08/2021	10.84	Call	Bond Future	6,284.0300	6.2840	6,594.1000	6.5941	4.934	0	0	0
2021/05/06	R213	05/08/2021	10.84	Put	Bond Future	650.5300	0.6505	579.0800	0.5791	(10.983)	0	0	0
2021/05/06	R213	05/08/2021			Bond Future	9.7545	86.2400	9.6845	86.6215	(0.718)	0.0000	0.0000	9,054
2021/05/06	R213	05/08/2021	10.78	Call	Bond Future	6,046.8700	6.0469	6,351.8200	6.3518	5.043	0	0	0
2021/05/06	R213	05/08/2021	10.78	Put	Bond Future	711.4900	0.7115	634.9200	0.6349	(10.762)	0	0	0
2021/05/06	R213	05/08/2021	10.14	Call	Bond Future	3,611.3100	3.6113	3,852.5700	3.8526	6.681	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
2021/05/06	R213	05/08/2021	10.86	Call	Bond Future	6,363.7200	6.3637	6,675.4400	6.6754	4.898	0	0	0
2021/05/06	R213	05/08/2021	10.86	Put	Bond Future	631.1800	0.6312	561.3800	0.5614	(11.059)	0	0	0
2021/05/06	R213	04/11/2021	11.10	Put	Bond Future	1,197.6000	1.1976	1,093.4100	1.0934	(8.700)	0	0	0
2021/05/06	R213	04/11/2021	11.11	Call	Bond Future	7,009.4100	7.0094	7,291.2600	7.2913	4.021	0	0	0
2021/05/06	R213	04/11/2021	11.09	Put	Bond Future	1,210.1300	1.2101	1,105.1600	1.1052	(8.674)	0	0	0
2021/05/06	R213	04/11/2021			Bond Future	9.9517	83.6859	9.8788	84.0712	(0.732)	0.0000	0.0000	0
2021/05/06	R213	04/11/2021	11.10	Call	Bond Future	6,973.8800	6.9739	7,254.9600	7.2550	4.030	0	0	0
2021/05/06	R213	04/11/2021	11.11	Put	Bond Future	1,185.1800	1.1852	1,081.7600	1.0818	(8.726)	0	0	0
2021/05/06	R213	04/11/2021	11.09	Call	Bond Future	6,938.4300	6.9384	7,218.7300	7.2187	4.040	0	0	0
2021/05/06	R213	03/02/2022	10.67	Call	Bond Future	5,166.2000	5.1662	5,413.7200	5.4137	4.791	0	0	0
2021/05/06	R213	03/02/2022	10.67	Put	Bond Future	2,662.8400	2.6628	2,520.8700	2.5209	(5.332)	0	0	220
2021/05/06	R213	03/02/2022	10.60	Put	Bond Future	2,791.2500	2.7913	2,643.2100	2.6432	(5.304)	0	0	430
2021/05/06	R213	03/02/2022	10.00	Call	Bond Future	3,297.4800	3.2975	3,491.4600	3.4915	5.883	0	0	0
2021/05/06	R213	03/02/2022	10.00	Put	Bond Future	4,170.4300	4.1704	3,974.9200	3.9749	(4.688)	0	0	430
2021/05/06	R213	03/02/2022	9.22	Put	Bond Future	6,728.1800	6.7282	6,456.6400	6.4566	(4.036)	0	0	0
2021/05/06	R213	03/02/2022	8.80	Put	Bond Future	8,531.1800	8.5312	8,228.5200	8.2285	(3.548)	0	0	0
2021/05/06	R213	03/02/2022	8.80	Call	Bond Future	1,132.2800	1.1323	1,219.1100	1.2191	7.669	0	0	102
2021/05/06	R213	03/02/2022	9.58	Put	Bond Future	5,431.6100	5.4316	5,196.3500	5.1963	(4.331)	0	0	200
2021/05/06	R213	03/02/2022	8.63	Put	Bond Future	9,327.6200	9.3276	9,013.7700	9.0138	(3.365)	0	0	0
2021/05/06	R213	03/02/2022	8.63	Call	Bond Future	951.3700	0.9514	1,027.0100	1.0270	7.951	0	0	200
2021/05/06	R213	03/02/2022	9.98	Call	Bond Future	3,248.2000	3.2482	3,440.1600	3.4402	5.910	0	0	0
2021/05/06	R213	03/02/2022	9.98	Put	Bond Future	4,224.7800	4.2248	4,027.2500	4.0273	(4.676)	0	0	0
2021/05/06	R213	03/02/2022			Bond Future	10.1698	84.6305	10.0937	85.0200	(0.748)	0.0000	0.0000	0
2021/05/06	R213	03/02/2022	10.17	Call	Bond Future	3,731.0000	3.7310	3,939.5000	3.9395	5.588	0	0	0
2021/05/06	R213	03/02/2022	10.17	Put	Bond Future	3,729.8800	3.7299	3,548.8900	3.5489	(4.852)	0	0	220
2021/05/06	R213	03/02/2022	9.15	Put	Bond Future	7,011.9200	7.0119	6,734.8900	6.7349	(3.951)	0	0	0
2021/05/06	R213	03/02/2022	9.15	Call	Bond Future	1,582.8600	1.5829	1,695.3200	1.6953	7.105	0	0	220
2021/05/06	R213	03/02/2022	10.60	Call	Bond Future	4,950.3500	4.9504	5,191.8000	5.1918	4.877	0	0	0
2021/05/06	R213	03/02/2022	9.22	Call	Bond Future	1,686.3700	1.6864	1,804.3200	1.8043	6.994	0	0	430
2021/05/06	R213	03/02/2022	10.25	Call	Bond Future	3,944.0100	3.9440	4,159.2200	4.1592	5.457	0	0	0
2021/05/06	R213	03/02/2022	10.25	Put	Bond Future	3,535.7100	3.5357	3,361.4300	3.3614	(4.929)	0	0	102
2021/05/06	R213	03/02/2022	9.76	Call	Bond Future	2,732.7900	2.7328	2,902.8700	2.9029	6.224	0	0	0
2021/05/06	R213	03/02/2022	9.76	Put	Bond Future	4,860.4200	4.8604	4,641.0100	4.6410	(4.514)	0	0	102
2021/05/06	R213	03/02/2022	10.15	Call	Bond Future	3,678.5600	3.6786	3,885.3800	3.8854	5.622	0	0	0
2021/05/06	R213	03/02/2022	10.15	Put	Bond Future	3,779.6500	3.7796	3,596.9800	3.5970	(4.833)	0	0	200
2021/05/06	R213	03/02/2022	9.58	Call	Bond Future	2,346.7900	2.3468	2,501.0200	2.5010	6.572	0	0	0
2021/05/06	R213	03/02/2022	9.97	Call	Bond Future	3,223.8600	3.2239	3,414.9500	3.4150	5.927	0	0	0
2021/05/06	R213	03/02/2022	9.97	Put	Bond Future	4,252.3100	4.2523	4,053.9100	4.0539	(4.666)	0	0	0
2021/05/06	R213	03/02/2022	9.96	Call	Bond Future	3,199.3100	3.1993	3,389.5400	3.3895	5.946	0	0	0
2021/05/06	R213	03/02/2022	9.96	Put	Bond Future	4,279.6800	4.2797	4,080.4200	4.0804	(4.656)	0	0	0
2021/05/06	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	3,297.0300	3.2970	100.000	0	0	0
2021/05/06	R213	05/05/2022	10.63	Call	Bond Future	1,110.1800	1.1102	4,841.4900	4.8415	336.100	0	0	0
2021/05/06	R213	05/05/2022			Bond Future	10.4034	82.0067	10.3240	82.4004	(0.763)	0.0000	0.0000	0
2021/05/06	R213	05/05/2022	10.64	Call	Bond Future	1,158.7200	1.1587	4,869.7200	4.8697	320.267	0	0	0
2021/05/06	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	3,317.2300	3.3172	100.000	0	0	0
2021/05/06	R213	05/05/2022	10.65	Call	Bond Future	1,207.2100	1.2072	4,898.0100	4.8980	305.730	0	0	0
2021/05/06	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	3,337.5400	3.3375	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/06	R214	06/05/2021	12.26	Call	Bond Future	7,317.7100	7.3177	7,560.8100	7.5608	3.322	0	0	0
2021/05/06	R214	06/05/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R214	06/05/2021	12.25	Call	Bond Future	7,270.2000	7.2702	7,513.3000	7.5133	3.344	0	0	0
2021/05/06	R214	06/05/2021	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R214	06/05/2021			Bond Future	10.8621	66.0360	10.8200	66.2791	(0.387)	0.0000	0.0000	0
2021/05/06	R214	06/05/2021	12.27	Call	Bond Future	7,365.1500	7.3651	7,608.2500	7.6083	3.301	0	0	0
2021/05/06	R214	06/05/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R214	05/08/2021	12.03	Put	Bond Future	1,048.1600	1.0482	955.7400	0.9557	(8.817)	0	0	0
2021/05/06	R214	05/08/2021	12.01	Call	Bond Future	6,090.4400	6.0904	6,388.3200	6.3883	4.891	0	0	0
2021/05/06	R214	05/08/2021			Bond Future	11.0541	66.7151	10.9845	67.1070	(0.630)	0.0000	0.0000	17,880
2021/05/06	R214	05/08/2021	12.02	Call	Bond Future	6,126.5600	6.1266	6,425.2900	6.4253	4.876	0	0	0
2021/05/06	R214	05/08/2021	12.02	Put	Bond Future	1,061.0000	1.0610	967.7300	0.9677	(8.791)	0	0	0
2021/05/06	R214	05/08/2021	12.03	Call	Bond Future	6,162.7400	6.1627	6,462.3200	6.4623	4.861	0	0	0
2021/05/06	R214	05/08/2021	12.01	Put	Bond Future	1,073.9600	1.0740	979.8400	0.9798	(8.764)	0	0	0
2021/05/06	R214	04/11/2021	12.47	Call	Bond Future	7,672.6600	7.6727	7,962.5500	7.9625	3.778	0	0	0
2021/05/06	R214	04/11/2021	12.46	Call	Bond Future	7,639.5500	7.6396	7,928.7700	7.9288	3.786	0	0	0
2021/05/06	R214	04/11/2021	12.46	Put	Bond Future	1,484.9300	1.4849	1,378.1300	1.3781	(7.192)	0	0	0
2021/05/06	R214	04/11/2021			Bond Future	11.2362	64.1923	11.1640	64.5883	(0.642)	0.0000	0.0000	0
2021/05/06	R214	04/11/2021	12.47	Put	Bond Future	1,471.8100	1.4718	1,365.6800	1.3657	(7.211)	0	0	0
2021/05/06	R214	04/11/2021	12.48	Call	Bond Future	7,705.7900	7.7058	7,996.3500	7.9963	3.771	0	0	0
2021/05/06	R214	04/11/2021	12.48	Put	Bond Future	1,458.7800	1.4588	1,353.3200	1.3533	(7.229)	0	0	0
2021/05/06	R214	03/02/2022	11.40	Put	Bond Future	4,402.9600	4.4030	4,243.4200	4.2434	(3.623)	0	0	0
2021/05/06	R214	03/02/2022	11.41	Call	Bond Future	4,249.5600	4.2496	4,491.4200	4.4914	5.691	0	0	0
2021/05/06	R214	03/02/2022	11.39	Put	Bond Future	4,429.5800	4.4296	4,269.2700	4.2693	(3.619)	0	0	0
2021/05/06	R214	03/02/2022			Bond Future	11.4338	64.9169	11.3588	65.3173	(0.656)	0.0000	0.0000	0
2021/05/06	R214	03/02/2022	11.40	Call	Bond Future	4,222.9600	4.2230	4,463.8200	4.4638	5.704	0	0	0
2021/05/06	R214	03/02/2022	11.41	Put	Bond Future	4,376.2500	4.3763	4,217.7100	4.2177	(3.623)	0	0	0
2021/05/06	R214	03/02/2022	11.39	Call	Bond Future	4,196.2000	4.1962	4,436.2900	4.4363	5.722	0	0	0
2021/05/06	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	4,215.5100	4.2155	100.000	0	0	0
2021/05/06	R214	05/05/2022	11.75	Call	Bond Future	564.2800	0.5643	5,161.2800	5.1613	814.666	0	0	0
2021/05/06	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	4,238.6500	4.2387	100.000	0	0	0
2021/05/06	R214	05/05/2022			Bond Future	11.6399	62.3340	11.5619	62.7387	(0.670)	0.0000	0.0000	0
2021/05/06	R214	05/05/2022	11.74	Call	Bond Future	513.3800	0.5134	5,133.6400	5.1336	899.969	0	0	0
2021/05/06	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	4,192.2500	4.1923	100.000	0	0	0
2021/05/06	R214	05/05/2022	11.73	Call	Bond Future	462.4100	0.4624	5,105.8100	5.1058	1004.174	0	0	0
2021/05/06	R248	06/05/2021	12.36	Call	Bond Future	9,625.6100	9.6256	9,931.9700	9.9320	3.183	0	0	0
2021/05/06	R248	06/05/2021	12.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R248	06/05/2021	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R248	06/05/2021	10.80	Put	Bond Future	707.6900	0.7077	256.3600	0.2564	(63.775)	0	0	0
2021/05/06	R248	06/05/2021	10.80	Call	Bond Future	144.9700	0.1450	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R248	06/05/2021			Bond Future	10.8771	83.2725	10.8350	83.5788	(0.387)	0.0000	0.0000	0
2021/05/06	R248	06/05/2021	12.35	Call	Bond Future	9,567.6100	9.5676	9,873.9700	9.8740	3.202	0	0	0
2021/05/06	R248	06/05/2021	12.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R248	06/05/2021	12.34	Call	Bond Future	9,509.5200	9.5095	9,815.8800	9.8159	3.222	0	0	0
2021/05/06	R248	06/05/2021	12.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/06	R248	06/05/2021	10.90	Put	Bond Future	282.4900	0.2825	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R248	06/05/2021	10.90	Call	Bond Future	448.5000	0.4485	472.3700	0.4724	5.322	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
2021/05/06	R248	06/05/2021	11.40	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/05/06	R248	06/05/2021	11.40	Call	Bond Future	3,644.5200	3.6445	3,950.8700	3.9509	8.406	0	0	0
2021/05/06	R248	06/05/2021	10.20	Put	Bond Future	5,185.7400	5.1857	4,879.3800	4.8794	(5.908)	0	0	0
2021/05/06	R248	05/08/2021	11.20	Put	Bond Future	2,868.8800	2.8689	2,607.6200	2.6076	(9.107)	0	0	0
2021/05/06	R248	05/08/2021	11.20	Call	Bond Future	3,773.6800	3.7737	4,043.5000	4.0435	7.150	0	0	1,000
2021/05/06	R248	05/08/2021	10.50	Put	Bond Future	5,735.3500	5.7353	5,346.6100	5.3466	(6.778)	0	0	0
2021/05/06	R248	05/08/2021	10.30	Call	Bond Future	1,084.6400	1.0846	1,193.1400	1.1931	10.003	0	0	1,300
2021/05/06	R248	05/08/2021	10.90	Put	Bond Future	3,912.6200	3.9126	3,595.9100	3.5959	(8.095)	0	0	0
2021/05/06	R248	05/08/2021	10.90	Call	Bond Future	2,700.3000	2.7003	2,914.6700	2.9147	7.939	0	0	1,300
2021/05/06	R248	05/08/2021	10.60	Put	Bond Future	5,230.8600	5.2309	4,859.2000	4.8592	(7.105)	0	0	0
2021/05/06	R248	05/08/2021	10.60	Call	Bond Future	1,800.1100	1.8001	1,959.5300	1.9595	8.856	0	0	0
2021/05/06	R248	05/08/2021	12.51	Put	Bond Future	631.6200	0.6316	546.4100	0.5464	(13.491)	0	0	0
2021/05/06	R248	05/08/2021	12.52	Call	Bond Future	9,779.3900	9.7794	10,226.1800	10.2262	4.569	0	0	0
2021/05/06	R248	05/08/2021	12.50	Put	Bond Future	640.5500	0.6406	554.4200	0.5544	(13.446)	0	0	0
2021/05/06	R248	05/08/2021			Bond Future	11.0701	84.1288	10.9950	84.6598	(0.678)	0.0000	0.0000	172,314
2021/05/06	R248	05/08/2021	10.50	Call	Bond Future	1,541.5400	1.5415	1,683.8800	1.6839	9.234	0	0	1,000
2021/05/06	R248	05/08/2021	10.00	Put	Bond Future	8,771.2900	8.7713	8,305.0300	8.3050	(5.316)	0	0	0
2021/05/06	R248	05/08/2021	10.00	Call	Bond Future	574.3400	0.5743	639.1600	0.6392	11.286	0	0	0
2021/05/06	R248	05/08/2021	10.30	Put	Bond Future	6,841.3700	6.8414	6,418.7900	6.4188	(6.177)	0	0	0
2021/05/06	R248	05/08/2021	12.51	Call	Bond Future	9,731.5700	9.7316	10,177.4400	10.1774	4.582	0	0	0
2021/05/06	R248	05/08/2021	12.52	Put	Bond Future	622.8000	0.6228	538.5100	0.5385	(13.534)	0	0	0
2021/05/06	R248	05/08/2021	12.50	Call	Bond Future	9,683.7700	9.6838	10,128.7200	10.1287	4.595	0	0	0
2021/05/06	R248	04/11/2021	12.85	Call	Bond Future	10,857.9400	10.8579	11,355.6200	11.3556	4.584	0	0	0
2021/05/06	R248	04/11/2021	12.85	Put	Bond Future	1,147.7200	1.1477	1,108.8400	1.1088	(3.388)	0	0	0
2021/05/06	R248	04/11/2021			Bond Future	11.2531	80.6685	11.1751	81.2050	(0.693)	0.0000	0.0000	0
2021/05/06	R248	04/11/2021	12.84	Call	Bond Future	10,815.2900	10.8153	11,312.5300	11.3125	4.598	0	0	0
2021/05/06	R248	04/11/2021	12.84	Put	Bond Future	1,159.1000	1.1591	1,119.7800	1.1198	(3.392)	0	0	0
2021/05/06	R248	04/11/2021	12.83	Call	Bond Future	10,772.6600	10.7727	11,269.4500	11.2694	4.612	0	0	0
2021/05/06	R248	04/11/2021	12.83	Put	Bond Future	1,170.5800	1.1706	1,130.8100	1.1308	(3.397)	0	0	0
2021/05/06	R248	03/02/2022	11.48	Call	Bond Future	5,114.5400	5.1145	5,336.5000	5.3365	4.340	0	0	0
2021/05/06	R248	03/02/2022	11.49	Put	Bond Future	4,900.1900	4.9002	4,580.8200	4.5808	(6.518)	0	0	0
2021/05/06	R248	03/02/2022	11.47	Call	Bond Future	5,080.4400	5.0804	5,301.2200	5.3012	4.346	0	0	0
2021/05/06	R248	03/02/2022			Bond Future	11.4524	81.5791	11.3710	82.1216	(0.711)	0.0000	0.0000	0
2021/05/06	R248	03/02/2022	11.48	Put	Bond Future	4,931.9200	4.9319	4,611.3800	4.6114	(6.499)	0	0	0
2021/05/06	R248	03/02/2022	11.49	Call	Bond Future	5,148.7300	5.1487	5,371.8600	5.3719	4.334	0	0	0
2021/05/06	R248	03/02/2022	11.47	Put	Bond Future	4,963.8500	4.9638	4,642.1300	4.6421	(6.481)	0	0	0
2021/05/06	R248	05/05/2022	11.79	Call	Bond Future	824.8600	0.8249	6,125.2800	6.1253	642.584	0	0	0
2021/05/06	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	4,751.9500	4.7519	100.000	0	0	0
2021/05/06	R248	05/05/2022	11.80	Call	Bond Future	887.7700	0.8878	6,159.9100	6.1599	593.863	0	0	0
2021/05/06	R248	05/05/2022			Bond Future	11.6603	78.0399	11.5754	78.5883	(0.728)	0.0000	0.0000	0
2021/05/06	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	4,723.6700	4.7237	100.000	0	0	0
2021/05/06	R248	05/05/2022	11.81	Call	Bond Future	950.6000	0.9506	6,194.6100	6.1946	551.653	0	0	0
2021/05/06	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	4,695.5400	4.6955	100.000	0	0	0

Total

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