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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/05/2021 TO 07/05/2021

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
2021/05/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	2025	06/05/2021		Bond Future	152.1948	152.1948	152.1948	152.1948	0.000	0.0000	0.0000	0
2021/05/07	2025	05/08/2021		Bond Future	152.2666	152.2666	152.2900	152.2900	0.015	0.0000	0.0000	5,138
2021/05/07	2025	04/11/2021		Bond Future	154.0247	154.0247	154.0462	154.0462	0.014	0.0000	0.0000	0
2021/05/07	2025	03/02/2022		Bond Future	154.2408	154.2408	154.2636	154.2636	0.015	0.0000	0.0000	0
2021/05/07	2025	05/05/2022		Bond Future	155.9292	155.9292	156.0630	156.0630	0.086	0.0000	0.0000	0
2021/05/07	2029	06/05/2021		Bond Future	110.5532	110.5532	110.5532	110.5532	0.000	0.0000	0.0000	0
2021/05/07	2029	05/08/2021		Bond Future	111.7175	111.7175	111.8988	111.8988	0.162	0.0000	0.0000	3,031

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
2021/05/07	2029	04/11/2021			Bond Future	111.8561	111.8561	112.0379	112.0379	0.163	0.0000	0.0000	0
2021/05/07	2029	03/02/2022			Bond Future	113.1448	113.1448	113.3294	113.3294	0.163	0.0000	0.0000	0
2021/05/07	2029	05/05/2022			Bond Future	113.2086	113.2086	113.4761	113.4761	0.236	0.0000	0.0000	0
2021/05/07	2030	06/05/2021			Bond Future	9.0900	95.7184	9.0900	95.7184	0.000	0.0000	0.0000	0
2021/05/07	2030	05/08/2021	10.42	Call	Bond Future	6,557.9500	6.5579	6,781.1900	6.7812	3.404	0	0	0
2021/05/07	2030	05/08/2021	10.42	Put	Bond Future	521.1400	0.5211	472.9600	0.4730	(9.245)	0	0	0
2021/05/07	2030	05/08/2021	10.41	Call	Bond Future	6,516.1400	6.5161	6,738.7700	6.7388	3.417	0	0	0
2021/05/07	2030	05/08/2021	10.41	Put	Bond Future	529.7800	0.5298	480.9900	0.4810	(9.209)	0	0	0
2021/05/07	2030	05/08/2021	8.50	Put	Bond Future	5,134.4800	5.1345	4,918.4700	4.9185	(4.207)	0	0	0
2021/05/07	2030	05/08/2021	10.15	Call	Bond Future	5,442.4300	5.4424	5,648.1600	5.6482	3.780	0	0	0
2021/05/07	2030	05/08/2021	8.83	Call	Bond Future	1,283.6000	1.2836	1,367.9200	1.3679	6.569	0	0	479
2021/05/07	2030	05/08/2021	10.30	Put	Bond Future	632.7300	0.6327	576.8900	0.5769	(8.825)	0	0	200
2021/05/07	2030	05/08/2021	8.78	Put	Bond Future	3,960.3700	3.9604	3,768.5700	3.7686	(4.843)	0	0	0
2021/05/07	2030	05/08/2021	8.78	Call	Bond Future	1,189.2000	1.1892	1,268.8200	1.2688	6.695	0	0	200
2021/05/07	2030	05/08/2021	7.70	Put	Bond Future	9,353.4600	9.3535	9,095.6500	9.0957	(2.756)	0	0	0
2021/05/07	2030	05/08/2021	9.45	Call	Bond Future	2,853.7000	2.8537	3,000.2300	3.0002	5.135	0	0	600
2021/05/07	2030	05/08/2021	12.10	Call	Bond Future	14,010.5900	14.0106	14,279.4600	14.2795	1.919	0	0	0
2021/05/07	2030	05/08/2021	12.10	Put	Bond Future	15.8400	0.0158	13.2900	0.0133	(16.098)	0	0	600
2021/05/07	2030	05/08/2021			Bond Future	9.2742	92.8699	9.2250	93.1413	(0.531)	0.0000	0.0000	103,931
2021/05/07	2030	05/08/2021	10.43	Call	Bond Future	6,599.8400	6.5998	6,823.6800	6.8237	3.392	0	0	0
2021/05/07	2030	05/08/2021	10.43	Put	Bond Future	512.6200	0.5126	465.0400	0.4650	(9.282)	0	0	0
2021/05/07	2030	05/08/2021	8.50	Call	Bond Future	745.9600	0.7460	801.3700	0.8014	7.428	0	0	5,000
2021/05/07	2030	05/08/2021	9.50	Call	Bond Future	3,011.5900	3.0116	3,163.0800	3.1631	5.030	0	0	0
2021/05/07	2030	05/08/2021	9.50	Put	Bond Future	1,779.9000	1.7799	1,659.9700	1.6600	(6.738)	0	0	5,000
2021/05/07	2030	05/08/2021	10.15	Put	Bond Future	781.1800	0.7812	715.4900	0.7155	(8.409)	0	0	479
2021/05/07	2030	05/08/2021	9.75	Call	Bond Future	3,876.5900	3.8766	4,051.3600	4.0514	4.508	0	0	0
2021/05/07	2030	05/08/2021	9.75	Put	Bond Future	1,305.7300	1.3057	1,209.0800	1.2091	(7.402)	0	0	479
2021/05/07	2030	05/08/2021	8.83	Put	Bond Future	3,769.6000	3.7696	3,582.5000	3.5825	(4.963)	0	0	0
2021/05/07	2030	05/08/2021	10.30	Call	Bond Future	6,061.6500	6.0616	6,277.2300	6.2772	3.556	0	0	0
2021/05/07	2030	05/08/2021	7.70	Call	Bond Future	146.8200	0.1468	160.4300	0.1604	9.270	0	0	200
2021/05/07	2030	05/08/2021	8.95	Put	Bond Future	3,335.7100	3.3357	3,160.2400	3.1602	(5.260)	0	0	0
2021/05/07	2030	05/08/2021	8.95	Call	Bond Future	1,529.6600	1.5297	1,625.6100	1.6256	6.273	0	0	600
2021/05/07	2030	05/08/2021	9.45	Put	Bond Future	1,892.9200	1.8929	1,768.0300	1.7680	(6.598)	0	0	0
2021/05/07	2030	04/11/2021	11.26	Call	Bond Future	9,446.4500	9.4464	9,683.7100	9.6837	2.512	0	0	0
2021/05/07	2030	04/11/2021	9.20	Call	Bond Future	2,365.7400	2.3657	2,479.8900	2.4799	4.825	0	0	1,102
2021/05/07	2030	04/11/2021	8.27	Put	Bond Future	7,446.0700	7.4461	7,222.9800	7.2230	(2.996)	0	0	0
2021/05/07	2030	04/11/2021	8.27	Call	Bond Future	780.3200	0.7803	830.3600	0.8304	6.413	0	0	300
2021/05/07	2030	04/11/2021	8.77	Put	Bond Future	5,280.6800	5.2807	5,089.4700	5.0895	(3.621)	0	0	0
2021/05/07	2030	04/11/2021	11.44	Put	Bond Future	395.5400	0.3955	365.8100	0.3658	(7.516)	0	0	300
2021/05/07	2030	04/11/2021	10.60	Call	Bond Future	6,890.0500	6.8900	7,097.4300	7.0974	3.010	0	0	0
2021/05/07	2030	04/11/2021	10.60	Put	Bond Future	1,098.5000	1.0985	1,032.7500	1.0328	(5.985)	0	0	0
2021/05/07	2030	04/11/2021	10.59	Put	Bond Future	1,110.7200	1.1107	1,044.4300	1.0444	(5.968)	0	0	0
2021/05/07	2030	04/11/2021			Bond Future	9.4663	93.9214	9.4151	94.1945	(0.541)	0.0000	0.0000	0
2021/05/07	2030	04/11/2021	11.26	Put	Bond Future	500.0300	0.5000	464.1600	0.4642	(7.174)	0	0	1,102
2021/05/07	2030	04/11/2021	9.90	Put	Bond Future	2,079.5400	2.0795	1,972.6200	1.9726	(5.142)	0	0	0
2021/05/07	2030	04/11/2021	9.90	Call	Bond Future	4,352.8400	4.3528	4,519.0500	4.5190	3.818	0	0	1,102
2021/05/07	2030	04/11/2021	9.20	Put	Bond Future	3,798.3200	3.7983	3,639.3400	3.6393	(4.186)	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
2021/05/07	2030	04/11/2021	8.77	Call	Bond Future	1,473.7700	1.4738	1,555.6900	1.5557	5.559	0	0	300
2021/05/07	2030	04/11/2021	11.44	Call	Bond Future	10,176.1700	10.1762	10,419.5700	10.4196	2.392	0	0	0
2021/05/07	2030	04/11/2021	10.61	Call	Bond Future	6,926.8900	6.9269	7,134.8100	7.1348	3.002	0	0	0
2021/05/07	2030	04/11/2021	10.61	Put	Bond Future	1,086.3800	1.0864	1,021.1700	1.0212	(6.003)	0	0	0
2021/05/07	2030	04/11/2021	10.59	Call	Bond Future	6,853.2800	6.8533	7,060.1200	7.0601	3.018	0	0	0
2021/05/07	2030	03/02/2022	8.85	Put	Bond Future	6,163.5100	6.1635	5,972.8300	5.9728	(3.094)	0	0	0
2021/05/07	2030	03/02/2022	8.85	Call	Bond Future	1,759.0100	1.7590	1,845.2000	1.8452	4.900	0	0	1,000
2021/05/07	2030	03/02/2022	9.35	Call	Bond Future	2,777.5300	2.7775	2,895.4100	2.8954	4.244	0	0	0
2021/05/07	2030	03/02/2022	9.35	Put	Bond Future	4,499.4900	4.4995	4,340.5000	4.3405	(3.534)	0	0	101
2021/05/07	2030	03/02/2022	8.39	Put	Bond Future	8,073.2600	8.0733	7,857.0800	7.8571	(2.678)	0	0	0
2021/05/07	2030	03/02/2022	8.39	Call	Bond Future	1,112.7500	1.1128	1,173.4400	1.1734	5.454	0	0	101
2021/05/07	2030	03/02/2022	9.45	Call	Bond Future	3,014.7000	3.0147	3,139.0100	3.1390	4.123	0	0	0
2021/05/07	2030	03/02/2022	9.45	Put	Bond Future	4,211.7700	4.2118	4,059.2100	4.0592	(3.622)	0	0	0
2021/05/07	2030	03/02/2022			Bond Future	9.6808	90.9774	9.6271	91.2542	(0.555)	0.0000	0.0000	0
2021/05/07	2030	03/02/2022	9.60	Put	Bond Future	3,806.8100	3.8068	3,663.8300	3.6638	(3.756)	0	0	0
2021/05/07	2030	03/02/2022	9.60	Call	Bond Future	3,389.9400	3.3899	3,523.8300	3.5238	3.950	0	0	1,000
2021/05/07	2030	03/02/2022	10.85	Call	Bond Future	7,335.0700	7.3351	7,537.3400	7.5373	2.758	0	0	0
2021/05/07	2030	03/02/2022	10.85	Put	Bond Future	1,569.3900	1.5694	1,494.7900	1.4948	(4.753)	0	0	1,000
2021/05/07	2030	03/02/2022	9.78	Call	Bond Future	3,869.8600	3.8699	4,015.0500	4.0150	3.752	0	0	0
2021/05/07	2030	03/02/2022	9.78	Put	Bond Future	3,361.6300	3.3616	3,229.9500	3.2300	(3.917)	0	0	101
2021/05/07	2030	03/02/2022	9.44	Call	Bond Future	2,990.5100	2.9905	3,114.1800	3.1142	4.135	0	0	0
2021/05/07	2030	03/02/2022	9.44	Put	Bond Future	4,239.9000	4.2399	4,086.7000	4.0867	(3.613)	0	0	0
2021/05/07	2030	03/02/2022	9.43	Call	Bond Future	2,966.4300	2.9664	3,089.4500	3.0894	4.147	0	0	0
2021/05/07	2030	03/02/2022	9.43	Put	Bond Future	4,268.1700	4.2682	4,114.3200	4.1143	(3.605)	0	0	0
2021/05/07	2030	05/05/2022	10.21	Call	Bond Future	4,643.4700	4.6435	4,841.4500	4.8414	4.264	0	0	0
2021/05/07	2030	05/05/2022	10.21	Put	Bond Future	3,238.6900	3.2387	3,089.2400	3.0892	(4.615)	0	0	0
2021/05/07	2030	05/05/2022			Bond Future	9.9238	91.9506	9.8538	92.2980	(0.704)	0.0000	0.0000	0
2021/05/07	2030	05/05/2022	10.20	Call	Bond Future	4,615.3200	4.6153	4,812.6200	4.8126	4.275	0	0	0
2021/05/07	2030	05/05/2022	10.20	Put	Bond Future	3,259.1400	3.2591	3,109.0100	3.1090	(4.606)	0	0	0
2021/05/07	2030	05/05/2022	10.19	Call	Bond Future	4,587.2400	4.5872	4,783.8700	4.7839	4.286	0	0	0
2021/05/07	2030	05/05/2022	10.19	Put	Bond Future	3,279.6900	3.2797	3,128.8900	3.1289	(4.598)	0	0	0
2021/05/07	2032	06/05/2021			Bond Future	9.8950	90.0909	9.8950	90.0909	0.000	0.0000	0.0000	0
2021/05/07	2032	05/08/2021	11.37	Call	Bond Future	7,776.8000	7.7768	8,046.3800	8.0464	3.466	0	0	0
2021/05/07	2032	05/08/2021	11.37	Put	Bond Future	542.4500	0.5424	490.0900	0.4901	(9.653)	0	0	0
2021/05/07	2032	05/08/2021			Bond Future	10.0747	91.2325	10.0205	91.5544	(0.539)	0.0000	0.0000	135,812
2021/05/07	2032	05/08/2021	11.36	Call	Bond Future	7,732.5700	7.7326	8,001.5200	8.0015	3.478	0	0	0
2021/05/07	2032	05/08/2021	11.36	Put	Bond Future	550.9100	0.5509	497.9200	0.4979	(9.619)	0	0	0
2021/05/07	2032	05/08/2021	11.35	Call	Bond Future	7,688.4000	7.6884	7,956.7100	7.9567	3.490	0	0	0
2021/05/07	2032	05/08/2021	11.35	Put	Bond Future	559.4800	0.5595	505.8500	0.5059	(9.586)	0	0	0
2021/05/07	2032	04/11/2021	9.83	Call	Bond Future	2,338.2000	2.3382	2,461.3000	2.4613	5.265	0	0	700
2021/05/07	2032	04/11/2021	11.70	Call	Bond Future	8,696.6700	8.6967	8,955.2700	8.9553	2.974	0	0	0
2021/05/07	2032	04/11/2021	11.71	Put	Bond Future	1,014.4200	1.0144	949.2500	0.9492	(6.424)	0	0	0
2021/05/07	2032	04/11/2021	11.69	Call	Bond Future	8,656.9900	8.6570	8,915.0600	8.9151	2.981	0	0	0
2021/05/07	2032	04/11/2021			Bond Future	10.2786	88.1187	10.2223	88.4430	(0.548)	0.0000	0.0000	21
2021/05/07	2032	04/11/2021	9.33	Put	Bond Future	7,013.3700	7.0134	6,771.2800	6.7713	(3.452)	0	0	0
2021/05/07	2032	04/11/2021	9.33	Call	Bond Future	1,329.0200	1.3290	1,411.2300	1.4112	6.186	0	0	700
2021/05/07	2032	04/11/2021	9.83	Put	Bond Future	4,966.4600	4.9665	4,765.2600	4.7653	(4.051)	0	0	0

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2021/05/07	2032	04/11/2021	12.81	Call	Bond Future	13,307.6200	13.3076	13,608.9800	13.6090	2.265	0	0	0
2021/05/07	2032	04/11/2021	12.81	Put	Bond Future	274.4900	0.2745	251.5500	0.2516	(8.357)	0	0	700
2021/05/07	2032	04/11/2021	11.70	Put	Bond Future	1,025.3400	1.0253	959.6400	0.9596	(6.408)	0	0	0
2021/05/07	2032	04/11/2021	11.71	Call	Bond Future	8,736.4000	8.7364	8,995.5300	8.9955	2.966	0	0	0
2021/05/07	2032	04/11/2021	11.69	Put	Bond Future	1,036.3500	1.0364	970.1200	0.9701	(6.391)	0	0	0
2021/05/07	2032	03/02/2022	11.13	Call	Bond Future	6,180.4500	6.1804	6,388.0100	6.3880	3.358	0	0	0
2021/05/07	2032	03/02/2022	11.13	Put	Bond Future	2,765.4300	2.7654	2,644.3800	2.6444	(4.377)	0	0	210
2021/05/07	2032	03/02/2022	10.53	Call	Bond Future	4,248.7600	4.2488	4,417.2900	4.4173	3.967	0	0	0
2021/05/07	2032	03/02/2022	10.53	Put	Bond Future	4,079.1800	4.0792	3,919.1000	3.9191	(3.924)	0	0	210
2021/05/07	2032	03/02/2022	10.35	Put	Bond Future	4,579.0100	4.5790	4,406.2500	4.4063	(3.773)	0	0	400
2021/05/07	2032	03/02/2022	9.58	Put	Bond Future	7,279.0100	7.2790	7,051.0800	7.0511	(3.131)	0	0	0
2021/05/07	2032	03/02/2022	9.58	Call	Bond Future	1,950.7600	1.9508	2,051.4400	2.0514	5.161	0	0	400
2021/05/07	2032	03/02/2022	10.66	Call	Bond Future	4,633.5600	4.6336	4,811.0600	4.8111	3.831	0	0	0
2021/05/07	2032	03/02/2022	10.66	Put	Bond Future	3,746.4200	3.7464	3,595.3100	3.5953	(4.033)	0	0	97
2021/05/07	2032	03/02/2022	10.45	Put	Bond Future	4,295.4900	4.2955	4,129.8100	4.1298	(3.857)	0	0	198
2021/05/07	2032	03/02/2022	9.81	Call	Bond Future	2,419.0300	2.4190	2,535.9900	2.5360	4.835	0	0	0
2021/05/07	2032	03/02/2022	9.81	Put	Bond Future	6,374.0600	6.3741	6,162.4100	6.1624	(3.320)	0	0	198
2021/05/07	2032	03/02/2022	8.91	Put	Bond Future	10,506.9500	10.5069	10,238.9200	10.2389	(2.551)	0	0	0
2021/05/07	2032	03/02/2022	10.43	Call	Bond Future	3,963.2200	3.9632	4,124.7400	4.1247	4.075	0	0	0
2021/05/07	2032	03/02/2022	10.43	Put	Bond Future	4,351.1500	4.3512	4,184.0600	4.1841	(3.840)	0	0	0
2021/05/07	2032	03/02/2022	10.42	Call	Bond Future	3,934.9400	3.9349	4,095.7600	4.0958	4.087	0	0	0
2021/05/07	2032	03/02/2022	10.42	Put	Bond Future	4,378.8900	4.3789	4,211.1000	4.2111	(3.832)	0	0	0
2021/05/07	2032	03/02/2022			Bond Future	10.4995	89.1134	10.4406	89.4420	(0.561)	0.0000	0.0000	0
2021/05/07	2032	03/02/2022	9.62	Put	Bond Future	7,115.3700	7.1154	6,890.2400	6.8902	(3.164)	0	0	0
2021/05/07	2032	03/02/2022	9.62	Call	Bond Future	2,027.9300	2.0279	2,131.4100	2.1314	5.103	0	0	210
2021/05/07	2032	03/02/2022	10.95	Call	Bond Future	5,561.0300	5.5610	5,757.6000	5.7576	3.535	0	0	0
2021/05/07	2032	03/02/2022	10.95	Put	Bond Future	3,102.0200	3.1020	2,969.9800	2.9700	(4.257)	0	0	400
2021/05/07	2032	03/02/2022	10.35	Call	Bond Future	3,741.5700	3.7416	3,897.4200	3.8974	4.165	0	0	0
2021/05/07	2032	03/02/2022	10.14	Call	Bond Future	3,190.6600	3.1907	3,331.4300	3.3314	4.412	0	0	0
2021/05/07	2032	03/02/2022	10.14	Put	Bond Future	5,223.0700	5.2231	5,035.2300	5.0352	(3.596)	0	0	97
2021/05/07	2032	03/02/2022	9.14	Put	Bond Future	9,317.9900	9.3180	9,062.4600	9.0625	(2.742)	0	0	0
2021/05/07	2032	03/02/2022	9.14	Call	Bond Future	1,284.1300	1.2841	1,357.2100	1.3572	5.691	0	0	97
2021/05/07	2032	03/02/2022	10.45	Call	Bond Future	4,019.4500	4.0194	4,182.3800	4.1824	4.054	0	0	0
2021/05/07	2032	03/02/2022	8.91	Call	Bond Future	1,016.4900	1.0165	1,077.0700	1.0771	5.960	0	0	198
2021/05/07	2032	03/02/2022	10.44	Call	Bond Future	3,991.2900	3.9913	4,153.5200	4.1535	4.065	0	0	0
2021/05/07	2032	03/02/2022	10.44	Put	Bond Future	4,323.2500	4.3232	4,156.8700	4.1569	(3.848)	0	0	0
2021/05/07	2032	05/05/2022	11.03	Call	Bond Future	5,313.5900	5.3136	5,540.1200	5.5401	4.263	0	0	0
2021/05/07	2032	05/05/2022	11.03	Put	Bond Future	3,785.0400	3.7850	3,615.0000	3.6150	(4.492)	0	0	0
2021/05/07	2032	05/05/2022	11.02	Put	Bond Future	3,806.9100	3.8069	3,636.1500	3.6362	(4.486)	0	0	0
2021/05/07	2032	05/05/2022			Bond Future	10.7427	85.9227	10.6692	86.3192	(0.683)	0.0000	0.0000	0
2021/05/07	2032	05/05/2022	11.04	Call	Bond Future	5,344.6900	5.3447	5,571.9300	5.5719	4.252	0	0	0
2021/05/07	2032	05/05/2022	11.04	Put	Bond Future	3,763.6200	3.7636	3,594.2900	3.5943	(4.499)	0	0	0
2021/05/07	2032	05/05/2022	11.02	Call	Bond Future	5,282.8900	5.2829	5,508.7000	5.5087	4.274	0	0	0
2021/05/07	2033	06/05/2021			Bond Future	103.7806	103.7806	103.7806	103.7806	0.000	0.0000	0.0000	0
2021/05/07	2033	05/08/2021			Bond Future	104.8735	104.8735	104.7877	104.7877	(0.082)	0.0000	0.0000	9,629
2021/05/07	2033	04/11/2021			Bond Future	104.8588	104.8588	104.7706	104.7706	(0.084)	0.0000	0.0000	0
2021/05/07	2033	03/02/2022			Bond Future	106.0668	106.0668	105.9784	105.9784	(0.083)	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
2021/05/07	2033	05/05/2022			Bond Future	105.9730	105.9730	105.9590	105.9590	(0.013)	0.0000	0.0000	0
2021/05/07	2037	06/05/2021			Bond Future	10.7800	85.2284	10.7800	85.2284	0.000	0.0000	0.0000	0
2021/05/07	2037	05/08/2021	12.27	Call	Bond Future	8,391.8200	8.3918	8,818.7200	8.8187	5.087	0	0	0
2021/05/07	2037	05/08/2021	12.27	Put	Bond Future	702.1300	0.7021	616.5300	0.6165	(12.191)	0	0	0
2021/05/07	2037	05/08/2021	12.28	Call	Bond Future	8,436.6500	8.4366	8,864.4800	8.8645	5.071	0	0	0
2021/05/07	2037	05/08/2021	12.26	Put	Bond Future	711.9900	0.7120	625.4500	0.6255	(12.155)	0	0	0
2021/05/07	2037	05/08/2021			Bond Future	10.9647	82.0802	10.8843	82.5927	(0.733)	0.0000	0.0000	124,445
2021/05/07	2037	05/08/2021	12.28	Put	Bond Future	692.3800	0.6924	607.7100	0.6077	(12.229)	0	0	0
2021/05/07	2037	05/08/2021	12.26	Call	Bond Future	8,347.0300	8.3470	8,772.9900	8.7730	5.103	0	0	0
2021/05/07	2037	04/11/2021	12.30	Call	Bond Future	8,304.8400	8.3048	8,689.4400	8.6894	4.631	0	0	0
2021/05/07	2037	04/11/2021	12.30	Put	Bond Future	1,720.7900	1.7208	1,588.2300	1.5882	(7.703)	0	0	600
2021/05/07	2037	04/11/2021	11.49	Put	Bond Future	3,143.5600	3.1436	2,931.4800	2.9315	(6.746)	0	0	0
2021/05/07	2037	04/11/2021	11.49	Call	Bond Future	5,123.4500	5.1235	5,428.5300	5.4285	5.955	0	0	600
2021/05/07	2037	04/11/2021	12.82	Put	Bond Future	1,048.6100	1.0486	957.5500	0.9575	(8.684)	0	0	0
2021/05/07	2037	04/11/2021	12.83	Call	Bond Future	10,415.4300	10.4154	10,842.2400	10.8422	4.098	0	0	0
2021/05/07	2037	04/11/2021			Bond Future	11.1634	83.0098	11.0801	83.5270	(0.746)	0.0000	0.0000	0
2021/05/07	2037	04/11/2021	12.82	Call	Bond Future	10,374.6100	10.3746	10,800.7100	10.8007	4.107	0	0	0
2021/05/07	2037	04/11/2021	12.83	Put	Bond Future	1,038.2400	1.0382	947.8900	0.9479	(8.702)	0	0	0
2021/05/07	2037	04/11/2021	12.81	Call	Bond Future	10,333.8200	10.3338	10,759.2200	10.7592	4.117	0	0	0
2021/05/07	2037	04/11/2021	12.81	Put	Bond Future	1,059.0600	1.0591	967.3000	0.9673	(8.664)	0	0	0
2021/05/07	2037	03/02/2022	11.46	Call	Bond Future	4,926.8400	4.9268	5,208.4100	5.2084	5.715	0	0	0
2021/05/07	2037	03/02/2022	11.47	Put	Bond Future	4,426.9400	4.4269	4,186.0000	4.1860	(5.443)	0	0	0
2021/05/07	2037	03/02/2022	11.45	Call	Bond Future	4,895.5100	4.8955	5,176.0300	5.1760	5.730	0	0	0
2021/05/07	2037	03/02/2022			Bond Future	11.3809	79.6925	11.2940	80.2160	(0.763)	0.0000	0.0000	0
2021/05/07	2037	03/02/2022	11.46	Put	Bond Future	4,454.9200	4.4549	4,212.9300	4.2129	(5.432)	0	0	0
2021/05/07	2037	03/02/2022	11.47	Call	Bond Future	4,958.2500	4.9582	5,240.8700	5.2409	5.700	0	0	0
2021/05/07	2037	03/02/2022	11.45	Put	Bond Future	4,483.0500	4.4831	4,240.0100	4.2400	(5.421)	0	0	0
2021/05/07	2037	05/05/2022	11.84	Put	Bond Future	4,471.3900	4.4714	4,217.1900	4.2172	(5.685)	0	0	0
2021/05/07	2037	05/05/2022	11.82	Call	Bond Future	5,683.7400	5.6837	6,016.6100	6.0166	5.857	0	0	0
2021/05/07	2037	05/05/2022	11.83	Call	Bond Future	5,714.9900	5.7150	6,048.8900	6.0489	5.843	0	0	0
2021/05/07	2037	05/05/2022			Bond Future	11.6180	80.5447	11.5172	81.1338	(0.867)	0.0000	0.0000	0
2021/05/07	2037	05/05/2022	11.84	Call	Bond Future	5,746.6100	5.7466	6,081.5500	6.0815	5.828	0	0	0
2021/05/07	2037	05/05/2022	11.82	Put	Bond Future	4,522.1000	4.5221	4,265.8300	4.2658	(5.667)	0	0	0
2021/05/07	2037	05/05/2022	11.83	Put	Bond Future	4,496.5300	4.4965	4,241.2900	4.2413	(5.676)	0	0	0
2021/05/07	2038	06/05/2021			Bond Future	116.9313	116.9313	116.9313	116.9313	0.000	0.0000	0.0000	0
2021/05/07	2038	05/08/2021			Bond Future	116.4402	116.4402	116.1547	116.1547	(0.245)	0.0000	0.0000	7,713
2021/05/07	2038	04/11/2021			Bond Future	117.7851	117.7851	117.4946	117.4946	(0.247)	0.0000	0.0000	0
2021/05/07	2038	03/02/2022			Bond Future	117.3891	117.3891	117.0959	117.0959	(0.250)	0.0000	0.0000	0
2021/05/07	2038	05/05/2022			Bond Future	118.6738	118.6738	118.4619	118.4619	(0.179)	0.0000	0.0000	0
2021/05/07	2040	06/05/2021			Bond Future	10.8800	87.5543	10.8800	87.5543	0.000	0.0000	0.0000	0
2021/05/07	2040	05/08/2021	12.48	Call	Bond Future	9,463.7700	9.4638	9,838.8800	9.8389	3.964	0	0	0
2021/05/07	2040	05/08/2021	12.49	Put	Bond Future	615.9300	0.6159	549.9500	0.5499	(10.712)	0	0	0
2021/05/07	2040	05/08/2021	12.47	Call	Bond Future	9,415.9600	9.4160	9,790.3200	9.7903	3.976	0	0	0
2021/05/07	2040	05/08/2021	11.05	Put	Bond Future	3,182.1700	3.1822	2,955.7300	2.9557	(7.116)	0	0	0
2021/05/07	2040	05/08/2021	11.05	Call	Bond Future	3,123.4000	3.1234	3,338.7900	3.3388	6.896	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
2021/05/07	2040	05/08/2021			Bond Future	11.0586	84.1962	10.9939	84.6380	(0.585)	0.0000	0.0000	85,293
2021/05/07	2040	05/08/2021	12.48	Put	Bond Future	624.8300	0.6248	558.1100	0.5581	(10.678)	0	0	0
2021/05/07	2040	05/08/2021	12.49	Call	Bond Future	9,511.6300	9.5116	9,887.4800	9.8875	3.951	0	0	0
2021/05/07	2040	05/08/2021	12.47	Put	Bond Future	633.8500	0.6338	566.3800	0.5664	(10.644)	0	0	0
2021/05/07	2040	05/08/2021	11.55	Put	Bond Future	1,845.0300	1.8450	1,689.3400	1.6893	(8.438)	0	0	0
2021/05/07	2040	05/08/2021	11.55	Call	Bond Future	5,082.2800	5.0823	5,368.4200	5.3684	5.630	0	0	900
2021/05/07	2040	05/08/2021	14.80	Call	Bond Future	20,330.9600	20.3310	20,770.8400	20.7708	2.164	0	0	0
2021/05/07	2040	05/08/2021	14.80	Put	Bond Future	10.2100	0.0102	8.2600	0.0083	(19.099)	0	0	900
2021/05/07	2040	04/11/2021	12.90	Call	Bond Future	10,977.8800	10.9779	11,342.5400	11.3425	3.322	0	0	0
2021/05/07	2040	04/11/2021	12.90	Put	Bond Future	1,128.0100	1.1280	1,047.0800	1.0471	(7.175)	0	0	0
2021/05/07	2040	04/11/2021	12.89	Call	Bond Future	10,935.1000	10.9351	11,299.1400	11.2991	3.329	0	0	0
2021/05/07	2040	04/11/2021	12.89	Put	Bond Future	1,139.1400	1.1391	1,057.5900	1.0576	(7.159)	0	0	0
2021/05/07	2040	04/11/2021			Bond Future	11.2516	85.1499	11.1845	85.5955	(0.596)	0.0000	0.0000	0
2021/05/07	2040	04/11/2021	12.91	Call	Bond Future	11,020.6800	11.0207	11,385.9500	11.3860	3.314	0	0	0
2021/05/07	2040	04/11/2021	12.91	Put	Bond Future	1,116.9700	1.1170	1,036.6500	1.0367	(7.191)	0	0	0
2021/05/07	2040	03/02/2022	11.58	Put	Bond Future	4,560.0100	4.5600	4,353.1500	4.3531	(4.536)	0	0	0
2021/05/07	2040	03/02/2022	11.59	Call	Bond Future	5,342.4200	5.3424	5,587.6800	5.5877	4.591	0	0	0
2021/05/07	2040	03/02/2022	11.57	Put	Bond Future	4,589.3200	4.5893	4,381.5400	4.3815	(4.527)	0	0	0
2021/05/07	2040	03/02/2022			Bond Future	11.4626	81.6065	11.3926	82.0577	(0.611)	0.0000	0.0000	0
2021/05/07	2040	03/02/2022	11.58	Call	Bond Future	5,308.3600	5.3084	5,552.7000	5.5527	4.603	0	0	0
2021/05/07	2040	03/02/2022	11.59	Put	Bond Future	4,530.8600	4.5309	4,324.9200	4.3249	(4.545)	0	0	0
2021/05/07	2040	03/02/2022	11.57	Call	Bond Future	5,274.3800	5.2744	5,517.8000	5.5178	4.615	0	0	0
2021/05/07	2040	05/05/2022	11.91	Put	Bond Future	4,716.3700	4.7164	4,491.5300	4.4915	(4.767)	0	0	0
2021/05/07	2040	05/05/2022	11.92	Call	Bond Future	6,090.2400	6.0902	6,383.7600	6.3838	4.820	0	0	0
2021/05/07	2040	05/05/2022	11.92	Put	Bond Future	4,689.4800	4.6895	4,465.5600	4.4656	(4.775)	0	0	0
2021/05/07	2040	05/05/2022			Bond Future	11.6917	82.4791	11.6090	82.9965	(0.708)	0.0000	0.0000	0
2021/05/07	2040	05/05/2022	11.91	Call	Bond Future	6,056.6000	6.0566	6,349.2000	6.3492	4.831	0	0	0
2021/05/07	2040	05/05/2022	11.90	Call	Bond Future	6,023.3400	6.0233	6,315.0200	6.3150	4.842	0	0	0
2021/05/07	2040	05/05/2022	11.90	Put	Bond Future	4,743.7200	4.7437	4,517.9600	4.5180	(4.759)	0	0	0
2021/05/07	2044	06/05/2021			Bond Future	10.9250	84.2552	10.9250	84.2552	0.000	0.0000	0.0000	0
2021/05/07	2044	05/08/2021	12.60	Put	Bond Future	577.1300	0.5771	510.4300	0.5104	(11.557)	0	0	0
2021/05/07	2044	05/08/2021	12.61	Call	Bond Future	9,883.7500	9.8838	10,299.9800	10.3000	4.211	0	0	0
2021/05/07	2044	05/08/2021	12.61	Put	Bond Future	568.9300	0.5689	502.9800	0.5030	(11.592)	0	0	0
2021/05/07	2044	05/08/2021			Bond Future	11.1048	80.9196	11.0349	81.4018	(0.629)	0.0000	0.0000	60,776
2021/05/07	2044	05/08/2021	12.60	Call	Bond Future	9,836.2600	9.8363	10,251.7400	10.2517	4.224	0	0	0
2021/05/07	2044	05/08/2021	12.59	Call	Bond Future	9,788.8000	9.7888	10,203.5200	10.2035	4.237	0	0	0
2021/05/07	2044	05/08/2021	12.59	Put	Bond Future	585.4400	0.5854	517.9800	0.5180	(11.523)	0	0	0
2021/05/07	2044	04/11/2021	12.91	Call	Bond Future	10,878.5200	10.8785	11,275.0300	11.2750	3.645	0	0	0
2021/05/07	2044	04/11/2021	12.91	Put	Bond Future	1,184.8100	1.1848	1,094.9100	1.0949	(7.588)	0	0	0
2021/05/07	2044	04/11/2021			Bond Future	11.2895	81.8363	11.2171	82.3227	(0.641)	0.0000	0.0000	0
2021/05/07	2044	04/11/2021	12.90	Call	Bond Future	10,836.4800	10.8365	11,232.3200	11.2323	3.653	0	0	0
2021/05/07	2044	04/11/2021	12.90	Put	Bond Future	1,196.2500	1.1963	1,105.6800	1.1057	(7.571)	0	0	0
2021/05/07	2044	04/11/2021	12.89	Call	Bond Future	10,794.4600	10.7945	11,189.6300	11.1896	3.661	0	0	0
2021/05/07	2044	04/11/2021	12.89	Put	Bond Future	1,207.7800	1.2078	1,116.5400	1.1165	(7.554)	0	0	0
2021/05/07	2044	03/02/2022	11.60	Call	Bond Future	5,326.2300	5.3262	5,593.8700	5.5939	5.025	0	0	0
2021/05/07	2044	03/02/2022	11.60	Put	Bond Future	4,626.0200	4.6260	4,401.1500	4.4012	(4.861)	0	0	0
2021/05/07	2044	03/02/2022	11.59	Call	Bond Future	5,292.2700	5.2923	5,558.9000	5.5589	5.038	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
2021/05/07	2044	03/02/2022	11.59	Put	Bond Future	4,655.9600	4.6560	4,430.0800	4.4301	(4.851)	0	0	0
2021/05/07	2044	03/02/2022			Bond Future	11.4912	78.3806	11.4156	78.8731	(0.658)	0.0000	0.0000	0
2021/05/07	2044	03/02/2022	11.61	Call	Bond Future	5,360.5400	5.3605	5,629.1800	5.6292	5.011	0	0	0
2021/05/07	2044	03/02/2022	11.61	Put	Bond Future	4,596.5200	4.5965	4,372.6500	4.3726	(4.870)	0	0	0
2021/05/07	2044	05/05/2022	11.92	Call	Bond Future	6,077.5000	6.0775	6,393.2700	6.3933	5.196	0	0	0
2021/05/07	2044	05/05/2022	11.92	Put	Bond Future	4,775.7400	4.7757	4,534.6400	4.5346	(5.048)	0	0	0
2021/05/07	2044	05/05/2022	11.91	Call	Bond Future	6,044.2900	6.0443	6,359.0700	6.3591	5.208	0	0	0
2021/05/07	2044	05/05/2022	11.91	Put	Bond Future	4,803.6100	4.8036	4,561.5200	4.5615	(5.040)	0	0	0
2021/05/07	2044	05/05/2022			Bond Future	11.7098	79.2186	11.6217	79.7755	(0.752)	0.0000	0.0000	0
2021/05/07	2044	05/05/2022	11.93	Call	Bond Future	6,111.0800	6.1111	6,427.8400	6.4278	5.183	0	0	0
2021/05/07	2044	05/05/2022	11.93	Put	Bond Future	4,748.3300	4.7483	4,508.2200	4.5082	(5.057)	0	0	0
2021/05/07	2046	06/05/2021			Bond Future	105.1702	105.1702	105.1702	105.1702	0.000	0.0000	0.0000	0
2021/05/07	2046	05/08/2021			Bond Future	106.2777	106.2777	106.1195	106.1195	(0.149)	0.0000	0.0000	16,718
2021/05/07	2046	04/11/2021			Bond Future	105.6963	105.6963	105.5348	105.5348	(0.153)	0.0000	0.0000	0
2021/05/07	2046	03/02/2022			Bond Future	106.9140	106.9140	106.7514	106.7514	(0.152)	0.0000	0.0000	0
2021/05/07	2046	05/05/2022			Bond Future	106.2382	106.2382	106.1502	106.1502	(0.083)	0.0000	0.0000	0
2021/05/07	2050	06/05/2021			Bond Future	108.7462	108.7462	108.7462	108.7462	0.000	0.0000	0.0000	0
2021/05/07	2050	05/08/2021			Bond Future	108.0655	108.0655	107.6806	107.6806	(0.356)	0.0000	0.0000	11,209
2021/05/07	2050	04/11/2021			Bond Future	109.3133	109.3133	108.9226	108.9226	(0.357)	0.0000	0.0000	0
2021/05/07	2050	03/02/2022			Bond Future	108.6242	108.6242	108.2295	108.2295	(0.363)	0.0000	0.0000	0
2021/05/07	2050	05/05/2022			Bond Future	109.8130	109.8130	109.4920	109.4920	(0.292)	0.0000	0.0000	0
2021/05/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	AL37	05/08/2021			Index Future	793.4550	793.4550	795.4990	795.4990	0.258	0.0000	0.0000	0
2021/05/07	AL37	04/11/2021			Index Future	802.5100	802.5100	804.5650	804.5650	0.256	0.0000	0.0000	0
2021/05/07	AL37	03/02/2022			Index Future	811.5630	811.5630	813.6470	813.6470	0.257	0.0000	0.0000	0
2021/05/07	AL37	05/05/2022			Index Future	814.8500	814.8500	822.9460	822.9460	0.994	0.0000	0.0000	0
2021/05/07	AL7T	05/08/2021			Index Future	888.5660	888.5660	891.3730	891.3730	0.316	0.0000	0.0000	0
2021/05/07	AL7T	04/11/2021			Index Future	898.7070	898.7070	901.5330	901.5330	0.314	0.0000	0.0000	0
2021/05/07	AL7T	03/02/2022			Index Future	908.8450	908.8450	911.7080	911.7080	0.315	0.0000	0.0000	0
2021/05/07	AL7T	05/05/2022			Index Future	904.6200	904.6200	922.1280	922.1280	1.935	0.0000	0.0000	0
2021/05/07	ALBI	05/08/2021			Index Future	781.5660	781.5660	784.6160	784.6160	0.390	0.0000	0.0000	134
2021/05/07	ALBI	04/11/2021			Index Future	790.4860	790.4860	793.5590	793.5590	0.389	0.0000	0.0000	0
2021/05/07	ALBI	03/02/2022			Index Future	799.4030	799.4030	802.5160	802.5160	0.389	0.0000	0.0000	0
2021/05/07	ALBI	05/05/2022			Index Future	797.8400	797.8400	811.6880	811.6880	1.736	0.0000	0.0000	0
2021/05/07	C002	31/03/2032			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
2021/05/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C303	28/02/2033			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
2021/05/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/07	ES33	06/05/2021			Bond Future	11.4450	75.3946	11.4450	75.3946	0.000	0.0000	0.0000	0
2021/05/07	ES33	05/08/2021			Bond Future	11.6859	76.2689	11.6103	76.6590	(0.647)	0.0000	0.0000	350
2021/05/07	ES33	04/11/2021			Bond Future	11.9335	73.3740	11.8549	73.7675	(0.659)	0.0000	0.0000	0
2021/05/07	ES33	03/02/2022			Bond Future	12.2041	74.2198	12.1219	74.6183	(0.674)	0.0000	0.0000	0
2021/05/07	ES33	05/05/2022			Bond Future	12.4927	71.2557	12.3954	71.7122	(0.779)	0.0000	0.0000	0
2021/05/07	ES42	06/05/2021			Bond Future	11.8900	74.3847	11.8900	74.3847	0.000	0.0000	0.0000	0
2021/05/07	ES42	05/08/2021			Bond Future	12.1034	75.3194	12.0383	75.6989	(0.538)	0.0000	0.0000	4,779
2021/05/07	ES42	04/11/2021			Bond Future	12.3360	71.9309	12.2682	72.3137	(0.550)	0.0000	0.0000	0
2021/05/07	ES42	03/02/2022			Bond Future	12.5812	72.7602	12.5103	73.1480	(0.564)	0.0000	0.0000	0
2021/05/07	ES42	05/05/2022			Bond Future	12.8513	69.2981	12.7669	69.7434	(0.657)	0.0000	0.0000	0
2021/05/07	GOVI	05/08/2021	719.14	Call	GOVI	531,100.0000	53.1100	560,620.0000	56.0620	5.558	0	0	0
2021/05/07	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	GOVI	05/08/2021	719.13	Call	GOVI	531,200.0000	53.1200	560,720.0000	56.0720	5.557	0	0	0
2021/05/07	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	GOVI	05/08/2021			GOVI	772.2500	772.2500	775.2020	775.2020	0.382	0.0000	0.0000	989
2021/05/07	GOVI	05/08/2021	719.15	Call	GOVI	531,000.0000	53.1000	560,520.0000	56.0520	5.559	0	0	0
2021/05/07	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	GOVI	04/11/2021	728.41	Call	GOVI	526,530.0000	52.6530	556,270.0000	55.6270	5.648	0	0	0
2021/05/07	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	GOVI	04/11/2021	728.40	Call	GOVI	526,630.0000	52.6630	556,370.0000	55.6370	5.647	0	0	0
2021/05/07	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	GOVI	04/11/2021			GOVI	781.0630	781.0630	784.0370	784.0370	0.381	0.0000	0.0000	0
2021/05/07	GOVI	04/11/2021	728.42	Call	GOVI	526,430.0000	52.6430	556,170.0000	55.6170	5.649	0	0	0
2021/05/07	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	1,270.0000	0.1270	100.000	0	0	0
2021/05/07	GOVI	03/02/2022	792.76	Put	GOVI	28,870.0000	2.8870	0.0000	0.0000	(100.000)	0	0	0
2021/05/07	GOVI	03/02/2022			GOVI	789.8730	789.8730	792.8870	792.8870	0.382	0.0000	0.0000	0
2021/05/07	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	1,370.0000	0.1370	100.000	0	0	0
2021/05/07	GOVI	03/02/2022	792.75	Put	GOVI	28,770.0000	2.8770	0.0000	0.0000	(100.000)	0	0	0
2021/05/07	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	1,470.0000	0.1470	100.000	0	0	0
2021/05/07	GOVI	03/02/2022	792.74	Put	GOVI	28,670.0000	2.8670	0.0000	0.0000	(100.000)	0	0	0
2021/05/07	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	136,990.0000	13.6990	100.000	0	0	0
2021/05/07	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	0.0000	0.0000	(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
2021/05/07	GOVI	05/05/2022			GOVI	788.2400	788.2400	801.9490	801.9490	1.739	0.0000	0.0000	0
2021/05/07	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	137,090.0000	13.7090	100.000	0	0	0
2021/05/07	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	137,190.0000	13.7190	137090.000	0	0	0
2021/05/07	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/07	IGOV	05/08/2021			Index Future	286.6390	286.6390	286.3920	286.3920	(0.086)	0.0000	0.0000	580
2021/05/07	IGOV	04/11/2021			Index Future	289.9800	289.9800	289.7260	289.7260	(0.088)	0.0000	0.0000	16
2021/05/07	IGOV	03/02/2022			Index Future	293.3210	293.3210	293.0660	293.0660	(0.087)	0.0000	0.0000	0
2021/05/07	IGOV	05/05/2022			Index Future	293.1100	293.1100	296.4830	296.4830	1.151	0.0000	0.0000	0
2021/05/07	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/07	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/07	IS05	21/12/2021			Interest Rate Swap	90.7100	90.7100	90.7100	90.7100	0.000	0.0000	0.0000	51
2021/05/07	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1400	90.1400	0.000	0.0000	0.0000	0
2021/05/07	IS05	21/06/2022			Interest Rate Swap	90.3100	90.3100	90.3100	90.3100	0.000	0.0000	0.0000	0
2021/05/07	IS05	20/09/2022			Interest Rate Swap	93.5100	93.5100	93.5000	93.5000	(0.011)	0.0000	0.0000	0
2021/05/07	IS05	20/12/2022			Interest Rate Swap	94.0800	94.0800	94.0800	94.0800	0.000	0.0000	0.0000	0
2021/05/07	IS05	22/03/2023			Interest Rate Swap	86.5700	86.5700	86.5600	86.5600	(0.012)	0.0000	0.0000	0
2021/05/07	IS05	20/06/2023			Interest Rate Swap	92.2000	92.2000	92.1900	92.1900	(0.011)	0.0000	0.0000	0
2021/05/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/07	IS10	17/12/2025			Interest Rate Swap	80.5300	80.5300	80.6000	80.6000	0.087	0.0000	0.0000	0
2021/05/07	IS10	16/03/2026			Interest Rate Swap	77.1600	77.1600	77.2500	77.2500	0.117	0.0000	0.0000	0
2021/05/07	IS10	15/06/2026			Interest Rate Swap	75.6800	75.6800	75.7700	75.7700	0.119	0.0000	0.0000	0
2021/05/07	IS10	21/09/2026			Interest Rate Swap	77.8100	77.8100	77.9100	77.9100	0.129	0.0000	0.0000	0
2021/05/07	IS10	21/12/2026			Interest Rate Swap	81.9300	81.9300	82.0200	82.0200	0.110	0.0000	0.0000	0
2021/05/07	IS10	15/03/2027			Interest Rate Swap	80.5300	80.5300	80.6200	80.6200	0.112	0.0000	0.0000	0
2021/05/07	IS10	21/06/2027			Interest Rate Swap	82.7200	82.7200	82.8200	82.8200	0.121	0.0000	0.0000	0
2021/05/07	IS10	20/09/2027			Interest Rate Swap	88.6300	88.6300	88.7300	88.7300	0.113	0.0000	0.0000	0
2021/05/07	IS10	20/12/2027			Interest Rate Swap	89.1300	89.1300	89.2500	89.2500	0.135	0.0000	0.0000	0
2021/05/07	IS10	22/03/2028			Interest Rate Swap	82.2700	82.2700	82.4000	82.4000	0.158	0.0000	0.0000	0
2021/05/07	IS10	20/06/2028			Interest Rate Swap	90.1800	90.1800	90.3000	90.3000	0.133	0.0000	0.0000	0
2021/05/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/07	JBAF	19/05/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/05/07	JBAF	15/06/2021			Jibar Tradeable Future	3.7350	96.2650	3.7150	96.2850	(0.535)	0.0000	0.0000	0
2021/05/07	JBAF	21/07/2021			Jibar Tradeable Future	3.7500	96.2500	3.7300	96.2700	(0.533)	0.0000	0.0000	0
2021/05/07	JBAF	18/08/2021			Jibar Tradeable Future	3.8000	96.2000	3.7600	96.2400	(1.053)	0.0000	0.0000	0
2021/05/07	JBAF	15/09/2021			Jibar Tradeable Future	3.8150	96.1850	3.7750	96.2250	(1.048)	0.0000	0.0000	30,000
2021/05/07	JBAF	20/10/2021			Jibar Tradeable Future	3.8700	96.1300	3.8300	96.1700	(1.034)	0.0000	0.0000	0
2021/05/07	JBAF	15/12/2021			Jibar Tradeable Future	4.0000	96.0000	3.9600	96.0400	(1.000)	0.0000	0.0000	0
2021/05/07	JBAF	16/03/2022			Jibar Tradeable Future	4.2050	95.7950	4.1650	95.8350	(0.951)	0.0000	0.0000	0
2021/05/07	JBAF	15/06/2022			Jibar Tradeable Future	4.6000	95.4000	4.5250	95.4750	(1.630)	0.0000	0.0000	471

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/07	JBAF	21/09/2022			Jibar Tradeable Future	4.7800	95.2200	4.7100	95.2900	(1.464)	0.0000	0.0000	0
2021/05/07	JBAF	21/12/2022			Jibar Tradeable Future	5.1450	94.8550	5.0550	94.9450	(1.749)	0.0000	0.0000	0
2021/05/07	JBAF	15/03/2023			Jibar Tradeable Future	5.3450	94.6550	5.2550	94.7450	(1.684)	0.0000	0.0000	0
2021/05/07	R023	06/05/2021			Bond Future	4.6650	106.7855	4.6650	106.7855	0.000	0.0000	0.0000	0
2021/05/07	R023	05/08/2021	5.30	Call	Bond Future	884.4100	0.8844	937.7600	0.9378	6.032	0	0	0
2021/05/07	R023	05/08/2021	5.30	Put	Bond Future	60.0200	0.0600	50.4200	0.0504	(15.995)	0	0	0
2021/05/07	R023	05/08/2021	5.29	Call	Bond Future	870.8200	0.8708	923.9600	0.9240	6.102	0	0	0
2021/05/07	R023	05/08/2021	5.29	Put	Bond Future	61.5400	0.0615	51.7300	0.0517	(15.941)	0	0	0
2021/05/07	R023	05/08/2021			Bond Future	4.7570	107.8831	4.7158	107.9460	(0.867)	0.0000	0.0000	15,675
2021/05/07	R023	05/08/2021	5.31	Call	Bond Future	898.0300	0.8980	951.6000	0.9516	5.965	0	0	0
2021/05/07	R023	05/08/2021	5.31	Put	Bond Future	58.5400	0.0585	49.1600	0.0492	(16.023)	0	0	0
2021/05/07	R023	04/11/2021	4.91	Call	Bond Future	435.6700	0.4357	471.0900	0.4711	8.130	0	0	0
2021/05/07	R023	04/11/2021	4.91	Put	Bond Future	280.5200	0.2805	253.8000	0.2538	(9.525)	0	0	0
2021/05/07	R023	04/11/2021	4.90	Call	Bond Future	427.5400	0.4275	462.6100	0.4626	8.203	0	0	0
2021/05/07	R023	04/11/2021	4.90	Put	Bond Future	285.2300	0.2852	258.1600	0.2582	(9.491)	0	0	0
2021/05/07	R023	04/11/2021			Bond Future	4.7893	105.1949	4.7410	105.2570	(1.008)	0.0000	0.0000	0
2021/05/07	R023	04/11/2021	4.92	Call	Bond Future	443.8800	0.4439	479.6300	0.4796	8.054	0	0	0
2021/05/07	R023	04/11/2021	4.92	Put	Bond Future	275.8900	0.2759	249.5000	0.2495	(9.565)	0	0	0
2021/05/07	R023	03/02/2022	5.08	Call	Bond Future	510.5200	0.5105	548.5400	0.5485	7.447	0	0	0
2021/05/07	R023	03/02/2022	5.08	Put	Bond Future	280.4900	0.2805	254.9500	0.2550	(9.105)	0	0	0
2021/05/07	R023	03/02/2022			Bond Future	4.8584	106.3820	4.7973	106.4456	(1.258)	0.0000	0.0000	0
2021/05/07	R023	03/02/2022	5.07	Call	Bond Future	503.6800	0.5037	541.4500	0.5415	7.499	0	0	0
2021/05/07	R023	03/02/2022	5.07	Put	Bond Future	284.0200	0.2840	258.2300	0.2582	(9.080)	0	0	0
2021/05/07	R023	03/02/2022	5.06	Call	Bond Future	496.5300	0.4965	534.0500	0.5341	7.556	0	0	0
2021/05/07	R023	03/02/2022	5.06	Put	Bond Future	287.2300	0.2872	261.1900	0.2612	(9.066)	0	0	0
2021/05/07	R023	05/05/2022	6.31	Call	Bond Future	1,089.3800	1.0894	1,211.1600	1.2112	11.179	0	0	0
2021/05/07	R023	05/05/2022	6.31	Put	Bond Future	73.2600	0.0733	54.7400	0.0547	(25.280)	0	0	0
2021/05/07	R023	05/05/2022			Bond Future	5.0249	103.6131	4.8490	103.7534	(3.499)	0.0000	0.0000	0
2021/05/07	R023	05/05/2022	6.30	Call	Bond Future	1,082.7100	1.0827	1,204.2500	1.2042	11.226	0	0	0
2021/05/07	R023	05/05/2022	6.30	Put	Bond Future	74.4300	0.0744	55.6700	0.0557	(25.205)	0	0	0
2021/05/07	R023	05/05/2022	6.29	Call	Bond Future	1,076.0500	1.0761	1,197.3300	1.1973	11.271	0	0	0
2021/05/07	R023	05/05/2022	6.29	Put	Bond Future	75.6200	0.0756	56.6000	0.0566	(25.152)	0	0	0
2021/05/07	R035	06/05/2021			Bond Future	10.5650	89.5749	10.5650	89.5749	0.000	0.0000	0.0000	0
2021/05/07	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	R035	05/08/2021	5.31	Put	Bond Future	47,429.6900	47.4297	46,949.9800	46.9500	(1.011)	0	0	0
2021/05/07	R035	05/08/2021	11.37	Call	Bond Future	5,312.1900	5.3122	5,639.5600	5.6396	6.163	0	0	0
2021/05/07	R035	05/08/2021	11.37	Put	Bond Future	1,552.2900	1.5523	1,399.9500	1.4000	(9.814)	0	0	100
2021/05/07	R035	05/08/2021			Bond Future	10.7594	90.6610	10.6843	91.1407	(0.698)	0.0000	0.0000	91,665
2021/05/07	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	R035	05/08/2021	5.30	Put	Bond Future	47,546.2700	47.5463	47,066.5600	47.0666	(1.009)	0	0	0
2021/05/07	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/07	R035	05/08/2021	5.29	Put	Bond Future	47,662.9800	47.6630	47,183.2700	47.1833	(1.006)	0	0	0
2021/05/07	R035	05/08/2021	10.77	Call	Bond Future	3,019.1900	3.0192	3,258.3200	3.2583	7.920	0	0	0
2021/05/07	R035	05/08/2021	10.77	Put	Bond Future	2,951.9500	2.9519	2,711.3700	2.7114	(8.150)	0	0	100
2021/05/07	R035	05/08/2021	10.02	Put	Bond Future	5,979.0100	5.9790	5,617.5100	5.6175	(6.046)	0	0	0
2021/05/07	R035	05/08/2021	10.02	Call	Bond Future	1,085.8700	1.0859	1,204.0800	1.2041	10.886	0	0	100

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
2021/05/07	R035	04/11/2021	11.20	Put	Bond Future	3,328.1500	3.3281	3,118.0800	3.1181	(6.312)	0	0	350
2021/05/07	R035	04/11/2021	10.60	Call	Bond Future	2,887.1900	2.8872	3,088.7700	3.0888	6.982	0	0	0
2021/05/07	R035	04/11/2021	10.60	Put	Bond Future	5,208.7500	5.2088	4,926.4900	4.9265	(5.419)	0	0	350
2021/05/07	R035	04/11/2021	10.11	Put	Bond Future	7,263.6600	7.2637	6,921.1200	6.9211	(4.716)	0	0	0
2021/05/07	R035	04/11/2021	10.11	Call	Bond Future	1,711.9100	1.7119	1,853.2100	1.8532	8.254	0	0	350
2021/05/07	R035	04/11/2021	10.12	Put	Bond Future	7,216.6800	7.2167	6,875.3400	6.8753	(4.730)	0	0	0
2021/05/07	R035	04/11/2021	10.12	Call	Bond Future	1,732.5400	1.7325	1,875.0400	1.8750	8.225	0	0	400
2021/05/07	R035	04/11/2021	10.62	Put	Bond Future	5,135.3000	5.1353	4,855.5300	4.8555	(5.448)	0	0	0
2021/05/07	R035	04/11/2021	10.62	Call	Bond Future	2,942.0700	2.9421	3,146.1400	3.1461	6.936	0	0	400
2021/05/07	R035	04/11/2021	11.75	Put	Bond Future	2,196.1700	2.1962	2,042.6100	2.0426	(6.992)	0	0	782
2021/05/07	R035	04/11/2021	11.08	Call	Bond Future	4,337.1000	4.3371	4,596.9800	4.5970	5.992	0	0	0
2021/05/07	R035	04/11/2021	11.08	Put	Bond Future	3,651.9800	3.6520	3,428.0200	3.4280	(6.133)	0	0	782
2021/05/07	R035	04/11/2021	10.23	Put	Bond Future	6,714.4200	6.7144	6,386.4100	6.3864	(4.885)	0	0	0
2021/05/07	R035	04/11/2021	12.53	Call	Bond Future	10,003.5000	10.0035	10,397.2300	10.3972	3.936	0	0	0
2021/05/07	R035	04/11/2021	12.53	Put	Bond Future	1,095.8000	1.0958	1,005.6900	1.0057	(8.223)	0	0	0
2021/05/07	R035	04/11/2021			Bond Future	10.9685	87.2110	10.8905	87.6948	(0.711)	0.0000	0.0000	0
2021/05/07	R035	04/11/2021	11.20	Call	Bond Future	4,741.6200	4.7416	5,015.3900	5.0154	5.774	0	0	0
2021/05/07	R035	04/11/2021	13.82	Call	Bond Future	15,524.9600	15.5250	15,980.9200	15.9809	2.937	0	0	0
2021/05/07	R035	04/11/2021	13.82	Put	Bond Future	258.4400	0.2584	230.5600	0.2306	(10.788)	0	0	400
2021/05/07	R035	04/11/2021	11.75	Call	Bond Future	6,833.9800	6.8340	7,164.2600	7.1643	4.833	0	0	0
2021/05/07	R035	04/11/2021	10.23	Call	Bond Future	1,969.2900	1.9693	2,125.1200	2.1251	7.913	0	0	782
2021/05/07	R035	04/11/2021	12.52	Call	Bond Future	9,962.0200	9.9620	10,355.0400	10.3550	3.945	0	0	0
2021/05/07	R035	04/11/2021	12.52	Put	Bond Future	1,106.9300	1.1069	1,016.1100	1.0161	(8.205)	0	0	0
2021/05/07	R035	04/11/2021	12.51	Call	Bond Future	9,920.5600	9.9206	10,312.8800	10.3129	3.955	0	0	0
2021/05/07	R035	04/11/2021	12.51	Put	Bond Future	1,118.1400	1.1181	1,026.6200	1.0266	(8.185)	0	0	0
2021/05/07	R035	03/02/2022	11.28	Call	Bond Future	4,875.8800	4.8759	5,137.5900	5.1376	5.367	0	0	0
2021/05/07	R035	03/02/2022	11.28	Put	Bond Future	4,383.7900	4.3838	4,155.5600	4.1556	(5.206)	0	0	200
2021/05/07	R035	03/02/2022	10.26	Put	Bond Future	8,059.9800	8.0600	7,724.8900	7.7249	(4.157)	0	0	0
2021/05/07	R035	03/02/2022	10.26	Call	Bond Future	2,162.1100	2.1621	2,316.9600	2.3170	7.162	0	0	200
2021/05/07	R035	03/02/2022	11.73	Call	Bond Future	6,406.0300	6.4060	6,710.2100	6.7102	4.748	0	0	0
2021/05/07	R035	03/02/2022	11.73	Put	Bond Future	3,301.6000	3.3016	3,115.8400	3.1158	(5.626)	0	0	280
2021/05/07	R035	03/02/2022	11.03	Call	Bond Future	4,115.3800	4.1154	4,351.6700	4.3517	5.742	0	0	0
2021/05/07	R035	03/02/2022	11.39	Call	Bond Future	5,229.8400	5.2298	5,502.4100	5.5024	5.212	0	0	0
2021/05/07	R035	03/02/2022	11.39	Put	Bond Future	4,088.0100	4.0880	3,870.6400	3.8706	(5.317)	0	0	683
2021/05/07	R035	03/02/2022	10.65	Call	Bond Future	3,070.6400	3.0706	3,266.8400	3.2668	6.390	0	0	0
2021/05/07	R035	03/02/2022	11.23	Call	Bond Future	4,718.8800	4.7189	4,975.6000	4.9756	5.440	0	0	0
2021/05/07	R035	03/02/2022	11.23	Put	Bond Future	4,524.5600	4.5246	4,291.3400	4.2913	(5.155)	0	0	0
2021/05/07	R035	03/02/2022	11.22	Call	Bond Future	4,687.8200	4.6878	4,943.5200	4.9435	5.455	0	0	0
2021/05/07	R035	03/02/2022	11.22	Put	Bond Future	4,553.2400	4.5532	4,319.0000	4.3190	(5.144)	0	0	0
2021/05/07	R035	03/02/2022			Bond Future	11.1975	88.1953	11.1161	88.6853	(0.727)	0.0000	0.0000	0
2021/05/07	R035	03/02/2022	11.88	Call	Bond Future	6,961.9500	6.9620	7,278.9100	7.2789	4.553	0	0	0
2021/05/07	R035	03/02/2022	11.88	Put	Bond Future	3,013.1200	3.0131	2,840.1400	2.8401	(5.741)	0	0	200
2021/05/07	R035	03/02/2022	11.03	Put	Bond Future	5,127.6100	5.1276	4,873.9600	4.8740	(4.947)	0	0	280
2021/05/07	R035	03/02/2022	10.10	Put	Bond Future	8,840.8100	8.8408	8,490.1800	8.4902	(3.966)	0	0	0
2021/05/07	R035	03/02/2022	10.10	Call	Bond Future	1,877.6500	1.8776	2,016.9600	2.0170	7.419	0	0	280
2021/05/07	R035	03/02/2022	10.65	Put	Bond Future	6,445.1500	6.4451	6,151.4100	6.1514	(4.558)	0	0	683
2021/05/07	R035	03/02/2022	9.70	Put	Bond Future	10,992.6500	10.9927	10,606.6000	10.6066	(3.512)	0	0	0
2021/05/07	R035	03/02/2022	9.70	Call	Bond Future	1,286.7200	1.2867	1,390.6100	1.3906	8.074	0	0	683

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
2021/05/07	R035	03/02/2022	11.24	Call	Bond Future	4,750.0400	4.7500	5,007.7500	5.0077	5.425	0	0	0
2021/05/07	R035	03/02/2022	11.24	Put	Bond Future	4,496.0500	4.4961	4,263.8200	4.2638	(5.165)	0	0	0
2021/05/07	R035	05/05/2022	11.64	Call	Bond Future	5,617.6700	5.6177	5,931.9800	5.9320	5.595	0	0	0
2021/05/07	R035	05/05/2022	11.64	Put	Bond Future	4,459.6700	4.4597	4,215.3400	4.2153	(5.479)	0	0	0
2021/05/07	R035	05/05/2022	11.63	Call	Bond Future	5,586.2100	5.5862	5,899.5100	5.8995	5.608	0	0	0
2021/05/07	R035	05/05/2022	11.63	Put	Bond Future	4,485.1400	4.4851	4,239.8000	4.2398	(5.470)	0	0	0
2021/05/07	R035	05/05/2022			Bond Future	11.4385	84.6641	11.3428	85.2227	(0.837)	0.0000	0.0000	0
2021/05/07	R035	05/05/2022	11.65	Call	Bond Future	5,649.2100	5.6492	5,964.5000	5.9645	5.581	0	0	0
2021/05/07	R035	05/05/2022	11.65	Put	Bond Future	4,434.3400	4.4343	4,190.9900	4.1910	(5.488)	0	0	0
2021/05/07	R186	06/05/2021			Bond Future	7.2900	118.6231	7.2900	118.6231	0.000	0.0000	0.0000	0
2021/05/07	R186	05/08/2021	8.62	Call	Bond Future	5,426.2000	5.4262	5,698.7100	5.6987	5.022	0	0	0
2021/05/07	R186	05/08/2021	8.62	Put	Bond Future	241.3000	0.2413	204.7500	0.2048	(15.147)	0	0	0
2021/05/07	R186	05/08/2021	8.61	Call	Bond Future	5,387.1700	5.3872	5,659.0200	5.6590	5.046	0	0	0
2021/05/07	R186	05/08/2021	8.61	Put	Bond Future	246.6100	0.2466	209.4000	0.2094	(15.089)	0	0	0
2021/05/07	R186	05/08/2021			Bond Future	7.4842	114.5625	7.4186	114.8716	(0.877)	0.0000	0.0000	93,293
2021/05/07	R186	05/08/2021	8.63	Call	Bond Future	5,465.3000	5.4653	5,738.4400	5.7384	4.998	0	0	0
2021/05/07	R186	05/08/2021	8.63	Put	Bond Future	236.1000	0.2361	200.1800	0.2002	(15.214)	0	0	0
2021/05/07	R186	04/11/2021	7.77	Call	Bond Future	2,361.4800	2.3615	2,529.0100	2.5290	7.094	0	0	0
2021/05/07	R186	04/11/2021	8.10	Call	Bond Future	3,246.5800	3.2466	3,446.6300	3.4466	6.162	0	0	0
2021/05/07	R186	04/11/2021	8.10	Put	Bond Future	1,304.3400	1.3043	1,193.5000	1.1935	(8.498)	0	0	0
2021/05/07	R186	04/11/2021	8.09	Call	Bond Future	3,217.4500	3.2175	3,416.5800	3.4166	6.189	0	0	0
2021/05/07	R186	04/11/2021	8.09	Put	Bond Future	1,318.9500	1.3190	1,207.1900	1.2072	(8.473)	0	0	0
2021/05/07	R186	04/11/2021			Bond Future	7.6608	115.8584	7.5913	116.1693	(0.906)	0.0000	0.0000	0
2021/05/07	R186	04/11/2021	7.77	Put	Bond Future	1,874.4500	1.8744	1,731.0900	1.7311	(7.648)	0	0	15,177
2021/05/07	R186	04/11/2021	8.77	Call	Bond Future	5,429.0700	5.4291	5,679.6900	5.6797	4.616	0	0	0
2021/05/07	R186	04/11/2021	8.77	Put	Bond Future	604.9800	0.6050	544.7100	0.5447	(9.962)	0	0	15,177
2021/05/07	R186	04/11/2021	8.11	Call	Bond Future	3,275.8300	3.2758	3,476.8000	3.4768	6.135	0	0	0
2021/05/07	R186	04/11/2021	8.11	Put	Bond Future	1,289.8600	1.2899	1,179.9400	1.1799	(8.522)	0	0	0
2021/05/07	R186	03/02/2022	7.30	Call	Bond Future	1,396.7900	1.3968	1,507.5100	1.5075	7.927	0	0	0
2021/05/07	R186	03/02/2022	7.30	Put	Bond Future	3,816.9600	3.8170	3,612.4700	3.6125	(5.357)	0	0	0
2021/05/07	R186	03/02/2022			Bond Future	7.8635	111.8843	7.7892	112.1995	(0.944)	0.0000	0.0000	0
2021/05/07	R186	03/02/2022	7.29	Call	Bond Future	1,381.1800	1.3812	1,491.0500	1.4910	7.955	0	0	0
2021/05/07	R186	03/02/2022	7.29	Put	Bond Future	3,844.9000	3.8449	3,639.5600	3.6396	(5.341)	0	0	0
2021/05/07	R186	03/02/2022	7.28	Call	Bond Future	1,365.6800	1.3657	1,474.7000	1.4747	7.983	0	0	0
2021/05/07	R186	03/02/2022	7.28	Put	Bond Future	3,872.9600	3.8730	3,666.7700	3.6668	(5.324)	0	0	0
2021/05/07	R186	05/05/2022	8.32	Call	Bond Future	3,107.9900	3.1080	3,334.5900	3.3346	7.291	0	0	0
2021/05/07	R186	05/05/2022	8.32	Put	Bond Future	2,261.5200	2.2615	2,086.9800	2.0870	(7.718)	0	0	0
2021/05/07	R186	05/05/2022			Bond Future	8.1074	113.0816	8.0073	113.4827	(1.234)	0.0000	0.0000	0
2021/05/07	R186	05/05/2022	8.31	Call	Bond Future	3,085.3600	3.0854	3,311.0300	3.3110	7.314	0	0	0
2021/05/07	R186	05/05/2022	8.31	Put	Bond Future	2,278.5100	2.2785	2,103.0400	2.1030	(7.701)	0	0	0
2021/05/07	R186	05/05/2022	8.30	Call	Bond Future	3,062.3600	3.0624	3,287.1000	3.2871	7.339	0	0	0
2021/05/07	R186	05/05/2022	8.30	Put	Bond Future	2,295.1500	2.2951	2,118.7500	2.1188	(7.686)	0	0	0
2021/05/07	R197	06/05/2021			Bond Future	322.6478	322.6478	322.6478	322.6478	0.000	0.0000	0.0000	0
2021/05/07	R197	05/08/2021			Bond Future	318.0610	318.0610	317.8723	317.8723	(0.059)	0.0000	0.0000	1,760
2021/05/07	R197	04/11/2021			Bond Future	321.7333	321.7333	321.5378	321.5378	(0.061)	0.0000	0.0000	0
2021/05/07	R197	03/02/2022			Bond Future	317.3365	317.3365	317.1410	317.1410	(0.062)	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
2021/05/07	R197	05/05/2022			Bond Future	320.8090	320.8090	320.8407	320.8407	0.010	0.0000	0.0000	0
2021/05/07	R202	06/05/2021			Bond Future	231.6930	231.6930	231.6930	231.6930	0.000	0.0000	0.0000	0
2021/05/07	R202	05/08/2021			Bond Future	229.8920	229.8920	229.9400	229.9400	0.021	0.0000	0.0000	9,325
2021/05/07	R202	04/11/2021			Bond Future	232.5459	232.5459	232.5910	232.5910	0.019	0.0000	0.0000	0
2021/05/07	R202	03/02/2022			Bond Future	230.9209	230.9209	230.9682	230.9682	0.021	0.0000	0.0000	0
2021/05/07	R202	05/05/2022			Bond Future	233.4482	233.4482	233.6624	233.6624	0.092	0.0000	0.0000	0
2021/05/07	R209	06/05/2021			Bond Future	10.4950	69.0595	10.4950	69.0595	0.000	0.0000	0.0000	0
2021/05/07	R209	05/08/2021	11.81	Call	Bond Future	6,679.8600	6.6799	7,011.1700	7.0112	4.960	0	0	0
2021/05/07	R209	05/08/2021	11.81	Put	Bond Future	777.6900	0.7777	693.6100	0.6936	(10.812)	0	0	0
2021/05/07	R209	05/08/2021			Bond Future	10.6738	69.8556	10.5993	70.2710	(0.699)	0.0000	0.0000	28,121
2021/05/07	R209	05/08/2021	11.80	Call	Bond Future	6,641.7100	6.6417	6,972.1700	6.9722	4.976	0	0	0
2021/05/07	R209	05/08/2021	11.80	Put	Bond Future	788.1700	0.7882	703.2400	0.7032	(10.776)	0	0	0
2021/05/07	R209	05/08/2021	11.79	Call	Bond Future	6,603.6200	6.6036	6,933.2100	6.9332	4.991	0	0	0
2021/05/07	R209	05/08/2021	11.79	Put	Bond Future	798.7700	0.7988	712.9700	0.7130	(10.742)	0	0	0
2021/05/07	R209	04/11/2021	12.00	Call	Bond Future	7,258.5500	7.2586	7,571.4700	7.5715	4.311	0	0	0
2021/05/07	R209	04/11/2021	12.00	Put	Bond Future	1,465.4300	1.4654	1,359.1900	1.3592	(7.250)	0	0	6,500
2021/05/07	R209	04/11/2021	10.50	Call	Bond Future	2,598.7400	2.5987	2,776.0400	2.7760	6.823	0	0	0
2021/05/07	R209	04/11/2021	12.19	Call	Bond Future	7,909.4800	7.9095	8,235.7200	8.2357	4.125	0	0	0
2021/05/07	R209	04/11/2021	12.19	Put	Bond Future	1,224.2300	1.2242	1,131.3100	1.1313	(7.590)	0	0	0
2021/05/07	R209	04/11/2021	12.17	Call	Bond Future	7,840.2100	7.8402	8,165.1000	8.1651	4.144	0	0	0
2021/05/07	R209	04/11/2021			Bond Future	10.8573	67.5051	10.7802	67.9242	(0.710)	0.0000	0.0000	3,675
2021/05/07	R209	04/11/2021	10.50	Put	Bond Future	4,572.6800	4.5727	4,330.8200	4.3308	(5.289)	0	0	10,000
2021/05/07	R209	04/11/2021	9.50	Put	Bond Future	8,867.9900	8.8680	8,530.3800	8.5304	(3.807)	0	0	0
2021/05/07	R209	04/11/2021	9.50	Call	Bond Future	911.6400	0.9116	993.1900	0.9932	8.945	0	0	4,750
2021/05/07	R209	04/11/2021	12.18	Call	Bond Future	7,874.8200	7.8748	8,200.3900	8.2004	4.134	0	0	0
2021/05/07	R209	04/11/2021	12.18	Put	Bond Future	1,236.0500	1.2361	1,142.4600	1.1425	(7.572)	0	0	0
2021/05/07	R209	04/11/2021	12.17	Put	Bond Future	1,247.9700	1.2480	1,153.7000	1.1537	(7.554)	0	0	0
2021/05/07	R209	03/02/2022	11.03	Call	Bond Future	4,150.9400	4.1509	4,369.8500	4.3699	5.274	0	0	0
2021/05/07	R209	03/02/2022	11.03	Put	Bond Future	4,275.4600	4.2755	4,070.0400	4.0700	(4.805)	0	0	0
2021/05/07	R209	03/02/2022	11.02	Call	Bond Future	4,124.0800	4.1241	4,342.1400	4.3421	5.287	0	0	0
2021/05/07	R209	03/02/2022	11.02	Put	Bond Future	4,301.4800	4.3015	4,095.2100	4.0952	(4.795)	0	0	0
2021/05/07	R209	03/02/2022			Bond Future	11.0536	68.2670	10.9735	68.6914	(0.725)	0.0000	0.0000	0
2021/05/07	R209	03/02/2022	11.04	Call	Bond Future	4,177.6400	4.1776	4,397.4000	4.3974	5.260	0	0	0
2021/05/07	R209	03/02/2022	11.04	Put	Bond Future	4,249.3300	4.2493	4,044.7600	4.0448	(4.814)	0	0	0
2021/05/07	R209	05/05/2022	11.44	Call	Bond Future	4,989.8200	4.9898	5,257.9600	5.2580	5.374	0	0	0
2021/05/07	R209	05/05/2022	11.44	Put	Bond Future	4,107.3800	4.1074	3,897.1700	3.8972	(5.118)	0	0	0
2021/05/07	R209	05/05/2022	11.43	Call	Bond Future	4,962.3100	4.9623	5,229.6100	5.2296	5.387	0	0	0
2021/05/07	R209	05/05/2022	11.43	Put	Bond Future	4,130.1900	4.1302	3,919.1400	3.9191	(5.110)	0	0	0
2021/05/07	R209	05/05/2022			Bond Future	11.2663	65.8579	11.1735	66.3363	(0.824)	0.0000	0.0000	0
2021/05/07	R209	05/05/2022	11.45	Call	Bond Future	5,017.1400	5.0171	5,286.1100	5.2861	5.361	0	0	0
2021/05/07	R209	05/05/2022	11.45	Put	Bond Future	4,084.4300	4.0844	3,875.0500	3.8750	(5.126)	0	0	0
2021/05/07	R210	06/05/2021			Bond Future	204.1999	204.1999	204.1999	204.1999	0.000	0.0000	0.0000	0
2021/05/07	R210	05/08/2021			Bond Future	206.3503	206.3503	206.3865	206.3865	0.018	0.0000	0.0000	1,486
2021/05/07	R210	04/11/2021			Bond Future	205.9910	205.9910	206.0247	206.0247	0.016	0.0000	0.0000	0
2021/05/07	R210	03/02/2022			Bond Future	208.3642	208.3642	208.3997	208.3997	0.017	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
2021/05/07	R210	05/05/2022			Bond Future	207.8466	207.8466	208.0313	208.0313	0.089	0.0000	0.0000	0
2021/05/07	R212	06/05/2021			Bond Future	172.2978	172.2978	172.2978	172.2978	0.000	0.0000	0.0000	0
2021/05/07	R212	05/08/2021			Bond Future	171.8044	171.8044	171.8235	171.8235	0.011	0.0000	0.0000	1,608
2021/05/07	R212	04/11/2021			Bond Future	173.7885	173.7885	173.8053	173.8053	0.010	0.0000	0.0000	0
2021/05/07	R213	06/05/2021			Bond Future	9.5050	85.5994	9.5050	85.5994	0.000	0.0000	0.0000	0
2021/05/07	R213	05/08/2021	10.85	Call	Bond Future	6,634.7300	6.6347	6,877.1200	6.8771	3.653	0	0	0
2021/05/07	R213	05/08/2021	10.85	Put	Bond Future	570.1700	0.5702	516.0600	0.5161	(9.490)	0	0	0
2021/05/07	R213	05/08/2021	10.84	Call	Bond Future	6,594.1000	6.5941	6,835.8400	6.8358	3.666	0	0	0
2021/05/07	R213	05/08/2021	10.84	Put	Bond Future	579.0800	0.5791	524.3200	0.5243	(9.456)	0	0	0
2021/05/07	R213	05/08/2021	10.14	Put	Bond Future	1,411.1100	1.4111	1,303.1000	1.3031	(7.654)	0	0	0
2021/05/07	R213	05/08/2021	9.34	Put	Bond Future	3,476.3000	3.4763	3,285.0800	3.2851	(5.501)	0	0	0
2021/05/07	R213	05/08/2021	9.34	Call	Bond Future	1,566.0800	1.5661	1,671.3600	1.6714	6.723	0	0	0
2021/05/07	R213	05/08/2021			Bond Future	9.6845	86.6215	9.6304	86.9180	(0.559)	0.0000	0.0000	9,054
2021/05/07	R213	05/08/2021	10.86	Call	Bond Future	6,675.4400	6.6754	6,918.4700	6.9185	3.641	0	0	0
2021/05/07	R213	05/08/2021	10.86	Put	Bond Future	561.3800	0.5614	507.9100	0.5079	(9.525)	0	0	0
2021/05/07	R213	05/08/2021	10.78	Call	Bond Future	6,351.8200	6.3518	6,589.5900	6.5896	3.743	0	0	0
2021/05/07	R213	05/08/2021	10.78	Put	Bond Future	634.9200	0.6349	576.1900	0.5762	(9.250)	0	0	0
2021/05/07	R213	05/08/2021	10.14	Call	Bond Future	3,852.5700	3.8526	4,041.0600	4.0411	4.893	0	0	0
2021/05/07	R213	04/11/2021	11.10	Put	Bond Future	1,093.4100	1.0934	1,024.6000	1.0246	(6.293)	0	0	0
2021/05/07	R213	04/11/2021	11.11	Call	Bond Future	7,291.2600	7.2913	7,521.6300	7.5216	3.160	0	0	0
2021/05/07	R213	04/11/2021	11.09	Put	Bond Future	1,105.1600	1.1052	1,035.7900	1.0358	(6.277)	0	0	0
2021/05/07	R213	04/11/2021			Bond Future	9.8788	84.0712	9.8226	84.3698	(0.569)	0.0000	0.0000	0
2021/05/07	R213	04/11/2021	11.10	Call	Bond Future	7,254.9600	7.2550	7,484.7900	7.4848	3.168	0	0	0
2021/05/07	R213	04/11/2021	11.11	Put	Bond Future	1,081.7600	1.0818	1,013.4900	1.0135	(6.311)	0	0	0
2021/05/07	R213	04/11/2021	11.09	Call	Bond Future	7,218.7300	7.2187	7,448.0000	7.4480	3.176	0	0	0
2021/05/07	R213	03/02/2022	10.67	Call	Bond Future	5,413.7200	5.4137	5,602.8700	5.6029	3.494	0	0	0
2021/05/07	R213	03/02/2022	10.67	Put	Bond Future	2,520.8700	2.5209	2,407.4000	2.4074	(4.501)	0	0	220
2021/05/07	R213	03/02/2022	10.60	Put	Bond Future	2,643.2100	2.6432	2,525.6600	2.5257	(4.447)	0	0	430
2021/05/07	R213	03/02/2022	10.00	Call	Bond Future	3,491.4600	3.4915	3,638.2800	3.6383	4.205	0	0	0
2021/05/07	R213	03/02/2022	10.00	Put	Bond Future	3,974.9200	3.9749	3,819.1200	3.8191	(3.920)	0	0	430
2021/05/07	R213	03/02/2022	9.22	Put	Bond Future	6,456.6400	6.4566	6,248.3100	6.2483	(3.227)	0	0	0
2021/05/07	R213	03/02/2022	8.80	Put	Bond Future	8,228.5200	8.2285	7,995.5800	7.9956	(2.831)	0	0	0
2021/05/07	R213	03/02/2022	8.80	Call	Bond Future	1,219.1100	1.2191	1,288.7900	1.2888	5.716	0	0	102
2021/05/07	R213	03/02/2022	9.58	Put	Bond Future	5,196.3500	5.1963	5,012.0500	5.0120	(3.547)	0	0	200
2021/05/07	R213	03/02/2022	8.63	Put	Bond Future	9,013.7700	9.0138	8,771.9400	8.7719	(2.683)	0	0	0
2021/05/07	R213	03/02/2022	8.63	Call	Bond Future	1,027.0100	1.0270	1,087.8000	1.0878	5.919	0	0	200
2021/05/07	R213	03/02/2022	9.98	Call	Bond Future	3,440.1600	3.4402	3,585.6300	3.5856	4.229	0	0	0
2021/05/07	R213	03/02/2022	9.98	Put	Bond Future	4,027.2500	4.0273	3,870.1000	3.8701	(3.902)	0	0	0
2021/05/07	R213	03/02/2022			Bond Future	10.0937	85.0200	10.0350	85.3226	(0.582)	0.0000	0.0000	0
2021/05/07	R213	03/02/2022	10.17	Call	Bond Future	3,939.5000	3.9395	4,097.5800	4.0976	4.013	0	0	0
2021/05/07	R213	03/02/2022	10.17	Put	Bond Future	3,548.8900	3.5489	3,404.3500	3.4044	(4.073)	0	0	220
2021/05/07	R213	03/02/2022	9.15	Put	Bond Future	6,734.8900	6.7349	6,522.2200	6.5222	(3.158)	0	0	0
2021/05/07	R213	03/02/2022	9.15	Call	Bond Future	1,695.3200	1.6953	1,785.2700	1.7853	5.306	0	0	220
2021/05/07	R213	03/02/2022	10.60	Call	Bond Future	5,191.8000	5.1918	5,376.8700	5.3769	3.565	0	0	0
2021/05/07	R213	03/02/2022	9.22	Call	Bond Future	1,804.3200	1.8043	1,898.6100	1.8986	5.226	0	0	430
2021/05/07	R213	03/02/2022	10.25	Call	Bond Future	4,159.2200	4.1592	4,322.5000	4.3225	3.926	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
2021/05/07	R213	03/02/2022	10.25	Put	Bond Future	3,361.4300	3.3614	3,222.0900	3.2221	(4.145)	0	0	102
2021/05/07	R213	03/02/2022	9.76	Call	Bond Future	2,902.8700	2.9029	3,033.4400	3.0334	4.498	0	0	0
2021/05/07	R213	03/02/2022	9.76	Put	Bond Future	4,641.0100	4.6410	4,468.9600	4.4690	(3.707)	0	0	102
2021/05/07	R213	03/02/2022	10.15	Call	Bond Future	3,885.3800	3.8854	4,042.1400	4.0421	4.035	0	0	0
2021/05/07	R213	03/02/2022	10.15	Put	Bond Future	3,596.9800	3.5970	3,451.1200	3.4511	(4.055)	0	0	200
2021/05/07	R213	03/02/2022	9.58	Call	Bond Future	2,501.0200	2.5010	2,619.3400	2.6193	4.731	0	0	0
2021/05/07	R213	03/02/2022	9.97	Call	Bond Future	3,414.9500	3.4150	3,559.7500	3.5598	4.240	0	0	0
2021/05/07	R213	03/02/2022	9.97	Put	Bond Future	4,053.9100	4.0539	3,896.0900	3.8961	(3.893)	0	0	0
2021/05/07	R213	03/02/2022	9.96	Call	Bond Future	3,389.5400	3.3895	3,533.6700	3.5337	4.252	0	0	0
2021/05/07	R213	03/02/2022	9.96	Put	Bond Future	4,080.4200	4.0804	3,921.9300	3.9219	(3.884)	0	0	0
2021/05/07	R213	05/05/2022	10.65	Put	Bond Future	3,297.0300	3.2970	3,142.6200	3.1426	(4.683)	0	0	0
2021/05/07	R213	05/05/2022	10.63	Call	Bond Future	4,841.4900	4.8415	5,052.5500	5.0525	4.359	0	0	0
2021/05/07	R213	05/05/2022			Bond Future	10.3240	82.4004	10.2505	82.7673	(0.712)	0.0000	0.0000	0
2021/05/07	R213	05/05/2022	10.64	Call	Bond Future	4,869.7200	4.8697	5,081.4600	5.0815	4.348	0	0	0
2021/05/07	R213	05/05/2022	10.64	Put	Bond Future	3,317.2300	3.3172	3,162.1400	3.1621	(4.675)	0	0	0
2021/05/07	R213	05/05/2022	10.65	Call	Bond Future	4,898.0100	4.8980	5,110.4300	5.1104	4.337	0	0	0
2021/05/07	R213	05/05/2022	10.63	Put	Bond Future	3,337.5400	3.3375	3,181.7700	3.1818	(4.667)	0	0	0
2021/05/07	R214	06/05/2021			Bond Future	10.8200	66.2791	10.8200	66.2791	0.000	0.0000	0.0000	0
2021/05/07	R214	05/08/2021	12.03	Put	Bond Future	955.7400	0.9557	870.1500	0.8702	(8.955)	0	0	0
2021/05/07	R214	05/08/2021	12.01	Call	Bond Future	6,388.3200	6.3883	6,666.1600	6.6662	4.349	0	0	0
2021/05/07	R214	05/08/2021			Bond Future	10.9845	67.1070	10.9203	67.4721	(0.585)	0.0000	0.0000	17,880
2021/05/07	R214	05/08/2021	12.02	Call	Bond Future	6,425.2900	6.4253	6,703.9200	6.7039	4.336	0	0	0
2021/05/07	R214	05/08/2021	12.02	Put	Bond Future	967.7300	0.9677	881.3500	0.8814	(8.926)	0	0	0
2021/05/07	R214	05/08/2021	12.03	Call	Bond Future	6,462.3200	6.4623	6,741.7400	6.7417	4.324	0	0	0
2021/05/07	R214	05/08/2021	12.01	Put	Bond Future	979.8400	0.9798	892.6700	0.8927	(8.896)	0	0	0
2021/05/07	R214	04/11/2021	12.47	Call	Bond Future	7,962.5500	7.9625	8,243.7300	8.2437	3.531	0	0	0
2021/05/07	R214	04/11/2021	12.46	Call	Bond Future	7,928.7700	7.9288	8,209.3700	8.2094	3.539	0	0	0
2021/05/07	R214	04/11/2021	12.46	Put	Bond Future	1,378.1300	1.3781	1,290.5900	1.2906	(6.352)	0	0	0
2021/05/07	R214	04/11/2021			Bond Future	11.1640	64.5883	11.0975	64.9564	(0.595)	0.0000	0.0000	0
2021/05/07	R214	04/11/2021	12.47	Put	Bond Future	1,365.6800	1.3657	1,278.7200	1.2787	(6.368)	0	0	0
2021/05/07	R214	04/11/2021	12.48	Call	Bond Future	7,996.3500	7.9963	8,278.1100	8.2781	3.524	0	0	0
2021/05/07	R214	04/11/2021	12.48	Put	Bond Future	1,353.3200	1.3533	1,266.9400	1.2669	(6.383)	0	0	0
2021/05/07	R214	03/02/2022	11.40	Put	Bond Future	4,243.4200	4.2434	4,066.9800	4.0670	(4.158)	0	0	0
2021/05/07	R214	03/02/2022	11.41	Call	Bond Future	4,491.4200	4.4914	4,688.5200	4.6885	4.388	0	0	0
2021/05/07	R214	03/02/2022	11.39	Put	Bond Future	4,269.2700	4.2693	4,092.1000	4.0921	(4.150)	0	0	0
2021/05/07	R214	03/02/2022			Bond Future	11.3588	65.3173	11.2896	65.6901	(0.609)	0.0000	0.0000	0
2021/05/07	R214	03/02/2022	11.40	Call	Bond Future	4,463.8200	4.4638	4,660.2000	4.6602	4.399	0	0	0
2021/05/07	R214	03/02/2022	11.41	Put	Bond Future	4,217.7100	4.2177	4,041.9900	4.0420	(4.166)	0	0	0
2021/05/07	R214	03/02/2022	11.39	Call	Bond Future	4,436.2900	4.4363	4,631.9400	4.6319	4.410	0	0	0
2021/05/07	R214	05/05/2022	11.74	Put	Bond Future	4,215.5100	4.2155	4,029.2300	4.0292	(4.419)	0	0	0
2021/05/07	R214	05/05/2022	11.75	Call	Bond Future	5,161.2800	5.1613	5,399.5200	5.3995	4.616	0	0	0
2021/05/07	R214	05/05/2022	11.73	Put	Bond Future	4,238.6500	4.2387	4,051.6300	4.0516	(4.412)	0	0	0
2021/05/07	R214	05/05/2022			Bond Future	11.5619	62.7387	11.4811	63.1625	(0.699)	0.0000	0.0000	0
2021/05/07	R214	05/05/2022	11.74	Call	Bond Future	5,133.6400	5.1336	5,371.1500	5.3712	4.627	0	0	0
2021/05/07	R214	05/05/2022	11.75	Put	Bond Future	4,192.2500	4.1923	4,006.7000	4.0067	(4.426)	0	0	0
2021/05/07	R214	05/05/2022	11.73	Call	Bond Future	5,105.8100	5.1058	5,342.5800	5.3426	4.637	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
2021/05/07	R248	06/05/2021			Bond Future	10.8350	83.5788	10.8350	83.5788	0.000	0.0000	0.0000	0
2021/05/07	R248	05/08/2021	12.51	Put	Bond Future	546.4100	0.5464	489.1300	0.4891	(10.483)	0	0	0
2021/05/07	R248	05/08/2021	12.52	Call	Bond Future	10,226.1800	10.2262	10,592.9500	10.5930	3.587	0	0	0
2021/05/07	R248	05/08/2021	12.50	Put	Bond Future	554.4200	0.5544	496.4700	0.4965	(10.452)	0	0	0
2021/05/07	R248	05/08/2021	11.20	Put	Bond Future	2,607.6200	2.6076	2,419.9600	2.4200	(7.197)	0	0	0
2021/05/07	R248	05/08/2021	11.20	Call	Bond Future	4,043.5000	4.0435	4,279.2400	4.2792	5.830	0	0	1,000
2021/05/07	R248	05/08/2021	10.50	Put	Bond Future	5,346.6100	5.3466	5,055.2200	5.0552	(5.450)	0	0	0
2021/05/07	R248	05/08/2021	10.30	Call	Bond Future	1,193.1400	1.1931	1,296.1100	1.2961	8.630	0	0	1,300
2021/05/07	R248	05/08/2021	10.90	Put	Bond Future	3,595.9100	3.5959	3,364.6700	3.3647	(6.431)	0	0	0
2021/05/07	R248	05/08/2021	10.90	Call	Bond Future	2,914.6700	2.9147	3,106.8300	3.1068	6.593	0	0	1,300
2021/05/07	R248	05/08/2021	10.60	Put	Bond Future	4,859.2000	4.8592	4,582.7200	4.5827	(5.690)	0	0	0
2021/05/07	R248	05/08/2021	10.60	Call	Bond Future	1,959.5300	1.9595	2,106.4500	2.1065	7.498	0	0	0
2021/05/07	R248	05/08/2021			Bond Future	10.9950	84.6598	10.9358	85.0832	(0.539)	0.0000	0.0000	172,314
2021/05/07	R248	05/08/2021	12.51	Call	Bond Future	10,177.4400	10.1774	10,543.5600	10.5436	3.597	0	0	0
2021/05/07	R248	05/08/2021	12.52	Put	Bond Future	538.5100	0.5385	481.8800	0.4819	(10.516)	0	0	0
2021/05/07	R248	05/08/2021	12.50	Call	Bond Future	10,128.7200	10.1287	10,494.1700	10.4942	3.608	0	0	0
2021/05/07	R248	05/08/2021	10.00	Put	Bond Future	8,305.0300	8.3050	7,945.7400	7.9457	(4.326)	0	0	0
2021/05/07	R248	05/08/2021	10.00	Call	Bond Future	639.1600	0.6392	703.2700	0.7033	10.030	0	0	0
2021/05/07	R248	05/08/2021	10.50	Call	Bond Future	1,683.8800	1.6839	1,815.8900	1.8159	7.840	0	0	1,000
2021/05/07	R248	05/08/2021	10.30	Put	Bond Future	6,418.7900	6.4188	6,098.3600	6.0984	(4.992)	0	0	0
2021/05/07	R248	04/11/2021	12.85	Call	Bond Future	11,355.6200	11.3556	11,707.0700	11.7071	3.095	0	0	0
2021/05/07	R248	04/11/2021	12.85	Put	Bond Future	1,108.8400	1.1088	1,033.3500	1.0333	(6.808)	0	0	0
2021/05/07	R248	04/11/2021			Bond Future	11.1751	81.2050	11.1137	81.6320	(0.550)	0.0000	0.0000	0
2021/05/07	R248	04/11/2021	12.84	Call	Bond Future	11,312.5300	11.3125	11,663.4100	11.6634	3.102	0	0	0
2021/05/07	R248	04/11/2021	12.84	Put	Bond Future	1,119.7800	1.1198	1,043.7200	1.0437	(6.792)	0	0	0
2021/05/07	R248	04/11/2021	12.83	Call	Bond Future	11,269.4500	11.2694	11,619.7600	11.6198	3.108	0	0	0
2021/05/07	R248	04/11/2021	12.83	Put	Bond Future	1,130.8100	1.1308	1,054.1800	1.0542	(6.777)	0	0	0
2021/05/07	R248	03/02/2022	11.48	Call	Bond Future	5,336.5000	5.3365	5,569.6700	5.5697	4.369	0	0	0
2021/05/07	R248	03/02/2022	11.49	Put	Bond Future	4,580.8200	4.5808	4,382.5100	4.3825	(4.329)	0	0	0
2021/05/07	R248	03/02/2022	11.47	Call	Bond Future	5,301.2200	5.3012	5,533.4800	5.5335	4.381	0	0	0
2021/05/07	R248	03/02/2022			Bond Future	11.3710	82.1216	11.3068	82.5540	(0.564)	0.0000	0.0000	0
2021/05/07	R248	03/02/2022	11.48	Put	Bond Future	4,611.3800	4.6114	4,412.1600	4.4122	(4.320)	0	0	0
2021/05/07	R248	03/02/2022	11.49	Call	Bond Future	5,371.8600	5.3719	5,605.9400	5.6059	4.358	0	0	0
2021/05/07	R248	03/02/2022	11.47	Put	Bond Future	4,642.1300	4.6421	4,442.0000	4.4420	(4.311)	0	0	0
2021/05/07	R248	05/05/2022	11.80	Call	Bond Future	6,159.9100	6.1599	6,442.0100	6.4420	4.580	0	0	0
2021/05/07	R248	05/05/2022	11.79	Call	Bond Future	6,125.2800	6.1253	6,406.4800	6.4065	4.591	0	0	0
2021/05/07	R248	05/05/2022	11.79	Put	Bond Future	4,751.9500	4.7519	4,537.0900	4.5371	(4.522)	0	0	0
2021/05/07	R248	05/05/2022			Bond Future	11.5754	78.5883	11.4995	79.0844	(0.655)	0.0000	0.0000	0
2021/05/07	R248	05/05/2022	11.80	Put	Bond Future	4,723.6700	4.7237	4,509.7100	4.5097	(4.530)	0	0	0
2021/05/07	R248	05/05/2022	11.81	Call	Bond Future	6,194.6100	6.1946	6,477.6200	6.4776	4.569	0	0	0
2021/05/07	R248	05/05/2022	11.81	Put	Bond Future	4,695.5400	4.6955	4,482.4900	4.4825	(4.537)	0	0	0

**Total**

**1144448**