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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/05/2021 TO 12/05/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	2025	05/08/2021		Bond Future	152.1327	152.1327	152.2064	152.2064	0.048	0.0000	0.0000	5,368
2021/05/12	2025	04/11/2021		Bond Future	153.8784	153.8784	153.9515	153.9515	0.047	0.0000	0.0000	0
2021/05/12	2025	03/02/2022		Bond Future	154.1634	154.1634	154.2363	154.2363	0.047	0.0000	0.0000	0
2021/05/12	2025	05/05/2022		Bond Future	156.0418	156.0418	156.1152	156.1152	0.047	0.0000	0.0000	0
2021/05/12	2029	05/08/2021		Bond Future	112.0292	112.0292	112.0921	112.0921	0.056	0.0000	0.0000	3,031
2021/05/12	2029	04/11/2021		Bond Future	112.1636	112.1636	112.2261	112.2261	0.056	0.0000	0.0000	0
2021/05/12	2029	03/02/2022		Bond Future	113.5074	113.5074	113.5698	113.5698	0.055	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
2021/05/12	2029	05/05/2022			Bond Future	113.7149	113.7149	113.7778	113.7778	0.055	0.0000	0.0000	0
2021/05/12	2030	05/08/2021	10.42	Call	Bond Future	7,186.3900	7.1864	6,625.9500	6.6260	(7.799)	0	0	0
2021/05/12	2030	05/08/2021	10.42	Put	Bond Future	377.0600	0.3771	444.0700	0.4441	17.772	0	0	0
2021/05/12	2030	05/08/2021	10.41	Call	Bond Future	7,142.7400	7.1427	6,583.3300	6.5833	(7.832)	0	0	0
2021/05/12	2030	05/08/2021	10.41	Put	Bond Future	383.8600	0.3839	451.9000	0.4519	17.725	0	0	0
2021/05/12	2030	05/08/2021	8.50	Put	Bond Future	4,505.8300	4.5058	4,957.0200	4.9570	10.013	0	0	0
2021/05/12	2030	05/08/2021	10.15	Call	Bond Future	6,018.6400	6.0186	5,489.1400	5.4891	(8.798)	0	0	0
2021/05/12	2030	05/08/2021	8.83	Call	Bond Future	1,508.0900	1.5081	1,253.4700	1.2535	(16.884)	0	0	479
2021/05/12	2030	05/08/2021	10.30	Put	Bond Future	465.6700	0.4657	545.8400	0.5458	17.216	0	0	200
2021/05/12	2030	05/08/2021	8.78	Put	Bond Future	3,399.1100	3.3991	3,784.0100	3.7840	11.324	0	0	0
2021/05/12	2030	05/08/2021	8.78	Call	Bond Future	1,400.4600	1.4005	1,157.9100	1.1579	(17.319)	0	0	200
2021/05/12	2030	05/08/2021	7.70	Put	Bond Future	8,612.9600	8.6130	9,191.5600	9.1916	6.718	0	0	0
2021/05/12	2030	05/08/2021	9.45	Call	Bond Future	3,256.6900	3.2567	2,850.5600	2.8506	(12.471)	0	0	600
2021/05/12	2030	05/08/2021	12.10	Call	Bond Future	14,775.7500	14.7758	14,150.3700	14.1504	(4.232)	0	0	0
2021/05/12	2030	05/08/2021	12.10	Put	Bond Future	8.4800	0.0085	10.5500	0.0105	24.410	0	0	600
2021/05/12	2030	05/08/2021			Bond Future	9.1345	93.6424	9.2479	93.0150	1.241	0.0000	0.0000	103,705
2021/05/12	2030	05/08/2021	10.43	Call	Bond Future	7,230.0900	7.2301	6,668.6300	6.6686	(7.766)	0	0	0
2021/05/12	2030	05/08/2021	10.43	Put	Bond Future	370.3500	0.3703	436.3400	0.4363	17.818	0	0	0
2021/05/12	2030	05/08/2021	8.50	Call	Bond Future	889.8300	0.8898	713.5700	0.7136	(19.808)	0	0	5,000
2021/05/12	2030	05/08/2021	9.50	Call	Bond Future	3,429.0100	3.4290	3,011.8600	3.0119	(12.165)	0	0	0
2021/05/12	2030	05/08/2021	9.50	Put	Bond Future	1,424.8000	1.4248	1,635.1000	1.6351	14.760	0	0	5,000
2021/05/12	2030	05/08/2021	10.15	Put	Bond Future	584.8700	0.5849	682.8200	0.6828	16.747	0	0	479
2021/05/12	2030	05/08/2021	9.75	Call	Bond Future	4,361.8700	4.3619	3,894.7700	3.8948	(10.709)	0	0	0
2021/05/12	2030	05/08/2021	9.75	Put	Bond Future	1,018.4900	1.0185	1,178.8400	1.1788	15.744	0	0	479
2021/05/12	2030	05/08/2021	8.83	Put	Bond Future	3,221.5700	3.2216	3,594.4000	3.5944	11.573	0	0	0
2021/05/12	2030	05/08/2021	10.30	Call	Bond Future	6,667.1100	6.6671	6,119.8300	6.1198	(8.209)	0	0	0
2021/05/12	2030	05/08/2021	7.70	Call	Bond Future	178.8400	0.1788	129.9900	0.1300	(27.315)	0	0	200
2021/05/12	2030	05/08/2021	8.95	Put	Bond Future	2,820.6100	2.8206	3,164.2500	3.1643	12.183	0	0	0
2021/05/12	2030	05/08/2021	8.95	Call	Bond Future	1,787.0800	1.7871	1,503.2700	1.5033	(15.881)	0	0	600
2021/05/12	2030	05/08/2021	9.45	Put	Bond Future	1,523.3900	1.5234	1,744.7100	1.7447	14.528	0	0	0
2021/05/12	2030	04/11/2021	11.26	Call	Bond Future	10,115.1900	10.1152	9,590.2400	9.5902	(5.190)	0	0	0
2021/05/12	2030	04/11/2021	9.20	Call	Bond Future	2,680.7900	2.6808	2,517.6500	2.5176	(6.086)	0	0	1,102
2021/05/12	2030	04/11/2021	8.27	Put	Bond Future	6,807.3700	6.8074	7,383.2200	7.3832	8.459	0	0	0
2021/05/12	2030	04/11/2021	8.27	Call	Bond Future	915.4600	0.9155	855.7200	0.8557	(6.526)	0	0	300
2021/05/12	2030	04/11/2021	8.77	Put	Bond Future	4,731.0700	4.7311	5,275.2000	5.2752	11.501	0	0	0
2021/05/12	2030	04/11/2021	11.44	Put	Bond Future	308.4500	0.3084	401.1000	0.4011	30.037	0	0	300
2021/05/12	2030	04/11/2021	10.60	Call	Bond Future	7,471.4200	7.4714	7,030.6000	7.0306	(5.900)	0	0	0
2021/05/12	2030	04/11/2021	10.60	Put	Bond Future	906.0300	0.9060	1,100.8000	1.1008	21.497	0	0	0
2021/05/12	2030	04/11/2021	10.59	Put	Bond Future	916.6700	0.9167	1,112.9200	1.1129	21.409	0	0	0
2021/05/12	2030	04/11/2021			Bond Future	9.3218	94.6952	9.4404	94.0597	1.272	0.0000	0.0000	0
2021/05/12	2030	04/11/2021	11.26	Put	Bond Future	394.9300	0.3949	505.5700	0.5056	28.015	0	0	1,102
2021/05/12	2030	04/11/2021	9.90	Put	Bond Future	1,768.9700	1.7690	2,138.0500	2.1381	20.864	0	0	0
2021/05/12	2030	04/11/2021	9.90	Call	Bond Future	4,816.1100	4.8161	4,549.6000	4.5496	(5.534)	0	0	1,102
2021/05/12	2030	04/11/2021	9.20	Put	Bond Future	3,339.5300	3.3395	3,811.9800	3.8120	14.147	0	0	0
2021/05/12	2030	04/11/2021	8.77	Call	Bond Future	1,698.0000	1.6980	1,606.5400	1.6065	(5.386)	0	0	300
2021/05/12	2030	04/11/2021	11.44	Call	Bond Future	10,862.9200	10.8629	10,319.9800	10.3200	(4.998)	0	0	0
2021/05/12	2030	04/11/2021	10.61	Call	Bond Future	7,509.8300	7.5098	7,067.5500	7.0675	(5.889)	0	0	0

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2021/05/12	2030	04/11/2021	10.61	Put	Bond Future	895.4800	0.8955	1,088.7900	1.0888	21.587	0	0	0
2021/05/12	2030	04/11/2021	10.59	Call	Bond Future	7,433.0700	7.4331	6,993.7300	6.9937	(5.911)	0	0	0
2021/05/12	2030	03/02/2022	8.85	Put	Bond Future	5,591.4100	5.5914	6,071.7300	6.0717	8.590	0	0	0
2021/05/12	2030	03/02/2022	8.85	Call	Bond Future	2,013.0500	2.0131	1,849.7300	1.8497	(8.113)	0	0	1,000
2021/05/12	2030	03/02/2022	9.35	Call	Bond Future	3,125.8600	3.1259	2,893.0600	2.8931	(7.448)	0	0	0
2021/05/12	2030	03/02/2022	9.35	Put	Bond Future	4,021.6800	4.0217	4,432.5200	4.4325	10.216	0	0	101
2021/05/12	2030	03/02/2022	8.39	Put	Bond Future	7,425.2400	7.4252	7,928.3400	7.9283	6.776	0	0	0
2021/05/12	2030	03/02/2022	8.39	Call	Bond Future	1,290.8700	1.2909	1,150.3300	1.1503	(10.887)	0	0	101
2021/05/12	2030	03/02/2022	9.45	Call	Bond Future	3,382.1900	3.3822	3,133.2500	3.1332	(7.360)	0	0	0
2021/05/12	2030	03/02/2022	9.45	Put	Bond Future	3,753.1200	3.7531	4,147.8200	4.1478	10.517	0	0	0
2021/05/12	2030	03/02/2022			Bond Future	9.5211	91.8035	9.6454	91.1599	1.305	0.0000	0.0000	0
2021/05/12	2030	03/02/2022	9.60	Put	Bond Future	3,376.7100	3.3767	3,747.0900	3.7471	10.969	0	0	0
2021/05/12	2030	03/02/2022	9.60	Call	Bond Future	3,785.9800	3.7860	3,512.7200	3.5127	(7.218)	0	0	1,000
2021/05/12	2030	03/02/2022	10.85	Call	Bond Future	7,935.3400	7.9353	7,449.9800	7.4500	(6.116)	0	0	0
2021/05/12	2030	03/02/2022	10.85	Put	Bond Future	1,343.5200	1.3435	1,501.8000	1.5018	11.781	0	0	1,000
2021/05/12	2030	03/02/2022	9.78	Call	Bond Future	4,299.6300	4.2996	3,999.8000	3.9998	(6.973)	0	0	0
2021/05/12	2030	03/02/2022	9.78	Put	Bond Future	2,965.2600	2.9653	3,309.0700	3.3091	11.595	0	0	101
2021/05/12	2030	03/02/2022	9.44	Call	Bond Future	3,356.0900	3.3561	3,108.6400	3.1086	(7.373)	0	0	0
2021/05/12	2030	03/02/2022	9.44	Put	Bond Future	3,779.3400	3.7793	4,175.5300	4.1755	10.483	0	0	0
2021/05/12	2030	03/02/2022	9.43	Call	Bond Future	3,330.0900	3.3301	3,084.4500	3.0844	(7.376)	0	0	0
2021/05/12	2030	03/02/2022	9.43	Put	Bond Future	3,805.6900	3.8057	4,203.6900	4.2037	10.458	0	0	0
2021/05/12	2030	05/05/2022	10.21	Call	Bond Future	5,185.1500	5.1851	4,876.9900	4.8770	(5.943)	0	0	0
2021/05/12	2030	05/05/2022	10.21	Put	Bond Future	2,828.8600	2.8289	3,172.4000	3.1724	12.144	0	0	0
2021/05/12	2030	05/05/2022			Bond Future	9.7331	92.9021	9.8634	92.2504	1.339	0.0000	0.0000	0
2021/05/12	2030	05/05/2022	10.20	Call	Bond Future	5,155.1600	5.1552	4,847.6300	4.8476	(5.965)	0	0	0
2021/05/12	2030	05/05/2022	10.20	Put	Bond Future	2,847.4700	2.8475	3,191.6400	3.1916	12.087	0	0	0
2021/05/12	2030	05/05/2022	10.19	Call	Bond Future	5,125.2400	5.1252	4,818.3400	4.8183	(5.988)	0	0	0
2021/05/12	2030	05/05/2022	10.19	Put	Bond Future	2,866.1800	2.8662	3,210.9800	3.2110	12.030	0	0	0
2021/05/12	2032	05/08/2021	11.37	Call	Bond Future	8,399.1400	8.3991	7,928.3600	7.9284	(5.605)	0	0	0
2021/05/12	2032	05/08/2021	11.37	Put	Bond Future	403.8300	0.4038	451.0000	0.4510	11.681	0	0	0
2021/05/12	2032	05/08/2021			Bond Future	9.9469	91.9934	10.0337	91.4755	0.873	0.0000	0.0000	136,022
2021/05/12	2032	05/08/2021	11.36	Call	Bond Future	8,353.2500	8.3533	7,883.1800	7.8832	(5.627)	0	0	0
2021/05/12	2032	05/08/2021	11.36	Put	Bond Future	410.6300	0.4106	458.5100	0.4585	11.660	0	0	0
2021/05/12	2032	05/08/2021	11.35	Call	Bond Future	8,307.4200	8.3074	7,838.0600	7.8381	(5.650)	0	0	0
2021/05/12	2032	05/08/2021	11.35	Put	Bond Future	417.5400	0.4175	466.1300	0.4661	11.637	0	0	0
2021/05/12	2032	04/11/2021	9.83	Call	Bond Future	2,609.7600	2.6098	2,476.8400	2.4768	(5.093)	0	0	700
2021/05/12	2032	04/11/2021	11.70	Call	Bond Future	9,292.6400	9.2926	8,910.6400	8.9106	(4.111)	0	0	0
2021/05/12	2032	04/11/2021	11.71	Put	Bond Future	848.8100	0.8488	990.5300	0.9905	16.696	0	0	0
2021/05/12	2032	04/11/2021	11.69	Call	Bond Future	9,251.6300	9.2516	8,870.7000	8.8707	(4.117)	0	0	0
2021/05/12	2032	04/11/2021			Bond Future	10.1465	88.8816	10.2372	88.3569	0.894	0.0000	0.0000	21
2021/05/12	2032	04/11/2021	9.33	Put	Bond Future	6,428.3400	6.4283	6,880.8000	6.8808	7.039	0	0	0
2021/05/12	2032	04/11/2021	9.33	Call	Bond Future	1,506.9000	1.5069	1,434.5800	1.4346	(4.799)	0	0	700
2021/05/12	2032	04/11/2021	9.83	Put	Bond Future	4,475.1100	4.4751	4,866.9700	4.8670	8.756	0	0	0
2021/05/12	2032	04/11/2021	12.81	Call	Bond Future	14,011.5000	14.0115	13,539.9300	13.5399	(3.366)	0	0	0
2021/05/12	2032	04/11/2021	12.81	Put	Bond Future	215.4600	0.2155	268.6700	0.2687	24.696	0	0	700
2021/05/12	2032	04/11/2021	11.70	Put	Bond Future	858.4000	0.8584	1,001.1800	1.0012	16.633	0	0	0
2021/05/12	2032	04/11/2021	11.71	Call	Bond Future	9,333.7000	9.3337	8,950.6400	8.9506	(4.104)	0	0	0

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2021/05/12	2032	04/11/2021	11.69	Put	Bond Future	868.0800	0.8681	1,011.9300	1.0119	16.571	0	0	0
2021/05/12	2032	03/02/2022	11.13	Call	Bond Future	6,682.2100	6.6822	6,418.1500	6.4182	(3.952)	0	0	0
2021/05/12	2032	03/02/2022	11.13	Put	Bond Future	2,454.4400	2.4544	2,721.8900	2.7219	10.897	0	0	210
2021/05/12	2032	03/02/2022	10.53	Call	Bond Future	4,653.6200	4.6536	4,425.5100	4.4255	(4.902)	0	0	0
2021/05/12	2032	03/02/2022	10.53	Put	Bond Future	3,671.2900	3.6713	3,974.6900	3.9747	8.264	0	0	210
2021/05/12	2032	03/02/2022	10.35	Put	Bond Future	4,139.7800	4.1398	4,463.6100	4.4636	7.822	0	0	400
2021/05/12	2032	03/02/2022	9.58	Put	Bond Future	6,704.7600	6.7048	7,120.7700	7.1208	6.205	0	0	0
2021/05/12	2032	03/02/2022	9.58	Call	Bond Future	2,189.2600	2.1893	2,073.7600	2.0738	(5.276)	0	0	400
2021/05/12	2032	03/02/2022	10.66	Call	Bond Future	5,060.6500	5.0606	4,828.5400	4.8285	(4.587)	0	0	0
2021/05/12	2032	03/02/2022	10.66	Put	Bond Future	3,360.7600	3.3608	3,660.1600	3.6602	8.909	0	0	97
2021/05/12	2032	03/02/2022	10.45	Put	Bond Future	3,873.7400	3.8737	4,184.6600	4.1847	8.026	0	0	198
2021/05/12	2032	03/02/2022	9.81	Call	Bond Future	2,697.1500	2.6971	2,555.3400	2.5553	(5.258)	0	0	0
2021/05/12	2032	03/02/2022	9.81	Put	Bond Future	5,839.4300	5.8394	6,229.1300	6.2291	6.674	0	0	198
2021/05/12	2032	03/02/2022	8.91	Put	Bond Future	9,835.4800	9.8355	10,268.1600	10.2682	4.399	0	0	0
2021/05/12	2032	03/02/2022	10.43	Call	Bond Future	4,350.7400	4.3507	4,132.4900	4.1325	(5.016)	0	0	0
2021/05/12	2032	03/02/2022	10.43	Put	Bond Future	3,925.9200	3.9259	4,239.1800	4.2392	7.979	0	0	0
2021/05/12	2032	03/02/2022	10.42	Call	Bond Future	4,320.7200	4.3207	4,104.2500	4.1043	(5.010)	0	0	0
2021/05/12	2032	03/02/2022	10.42	Put	Bond Future	3,951.9200	3.9519	4,266.9600	4.2670	7.972	0	0	0
2021/05/12	2032	03/02/2022			Bond Future	10.3544	89.9262	10.4491	89.3947	0.914	0.0000	0.0000	0
2021/05/12	2032	03/02/2022	9.62	Put	Bond Future	6,547.9100	6.5479	6,959.5400	6.9595	6.286	0	0	0
2021/05/12	2032	03/02/2022	9.62	Call	Bond Future	2,273.2200	2.2732	2,153.3400	2.1533	(5.274)	0	0	210
2021/05/12	2032	03/02/2022	10.95	Call	Bond Future	6,035.4800	6.0355	5,786.6100	5.7866	(4.123)	0	0	0
2021/05/12	2032	03/02/2022	10.95	Put	Bond Future	2,763.7200	2.7637	3,046.3600	3.0464	10.227	0	0	400
2021/05/12	2032	03/02/2022	10.35	Call	Bond Future	4,115.0900	4.1151	3,907.4100	3.9074	(5.047)	0	0	0
2021/05/12	2032	03/02/2022	10.14	Call	Bond Future	3,527.0600	3.5271	3,346.2600	3.3463	(5.126)	0	0	0
2021/05/12	2032	03/02/2022	10.14	Put	Bond Future	4,746.7200	4.7467	5,097.4300	5.0974	7.388	0	0	97
2021/05/12	2032	03/02/2022	9.14	Put	Bond Future	8,676.6700	8.6767	9,088.8700	9.0889	4.751	0	0	0
2021/05/12	2032	03/02/2022	9.14	Call	Bond Future	1,455.5600	1.4556	1,336.2500	1.3363	(8.197)	0	0	97
2021/05/12	2032	03/02/2022	10.45	Call	Bond Future	4,410.4500	4.4105	4,189.8600	4.1899	(5.002)	0	0	0
2021/05/12	2032	03/02/2022	8.91	Call	Bond Future	1,157.7700	1.1578	1,058.9400	1.0589	(8.536)	0	0	198
2021/05/12	2032	03/02/2022	10.44	Call	Bond Future	4,380.5500	4.3806	4,161.1300	4.1611	(5.009)	0	0	0
2021/05/12	2032	03/02/2022	10.44	Put	Bond Future	3,899.7600	3.8998	4,211.8500	4.2119	8.003	0	0	0
2021/05/12	2032	05/05/2022	11.03	Call	Bond Future	5,838.7200	5.8387	5,612.9900	5.6130	(3.866)	0	0	0
2021/05/12	2032	05/05/2022	11.03	Put	Bond Future	3,377.4800	3.3775	3,689.9800	3.6900	9.252	0	0	0
2021/05/12	2032	05/05/2022	11.02	Put	Bond Future	3,397.6700	3.3977	3,710.5700	3.7106	9.209	0	0	0
2021/05/12	2032	05/05/2022			Bond Future	10.5707	86.8553	10.6696	86.3171	0.936	0.0000	0.0000	0
2021/05/12	2032	05/05/2022	11.04	Call	Bond Future	5,871.5000	5.8715	5,645.0300	5.6450	(3.857)	0	0	0
2021/05/12	2032	05/05/2022	11.04	Put	Bond Future	3,357.7400	3.3577	3,669.5000	3.6695	9.285	0	0	0
2021/05/12	2032	05/05/2022	11.02	Call	Bond Future	5,806.3400	5.8063	5,581.0100	5.5810	(3.881)	0	0	0
2021/05/12	2033	05/08/2021			Bond Future	104.6632	104.6632	105.2645	105.2645	0.575	0.0000	0.0000	9,629
2021/05/12	2033	04/11/2021			Bond Future	104.6387	104.6387	105.2458	105.2458	0.580	0.0000	0.0000	0
2021/05/12	2033	03/02/2022			Bond Future	105.8921	105.8921	106.5060	106.5060	0.580	0.0000	0.0000	0
2021/05/12	2033	05/05/2022			Bond Future	105.9265	105.9265	106.5474	106.5474	0.586	0.0000	0.0000	0
2021/05/12	2037	05/08/2021	12.27	Call	Bond Future	9,305.0300	9.3050	8,941.2500	8.9413	(3.909)	0	0	0
2021/05/12	2037	05/08/2021	12.27	Put	Bond Future	499.4100	0.4994	526.9700	0.5270	5.519	0	0	0
2021/05/12	2037	05/08/2021	12.28	Call	Bond Future	9,352.0500	9.3521	8,987.8600	8.9879	(3.894)	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
2021/05/12	2037	05/08/2021	12.26	Put	Bond Future	507.0700	0.5071	535.0500	0.5351	5.518	0	0	0
2021/05/12	2037	05/08/2021			Bond Future	10.7907	83.1961	10.8513	82.8048	0.562	0.0000	0.0000	124,489
2021/05/12	2037	05/08/2021	12.28	Put	Bond Future	491.8500	0.4919	519.0000	0.5190	5.520	0	0	0
2021/05/12	2037	05/08/2021	12.26	Call	Bond Future	9,258.0400	9.2580	8,894.6800	8.8947	(3.925)	0	0	0
2021/05/12	2037	04/11/2021	12.30	Call	Bond Future	9,123.5600	9.1236	8,849.1000	8.8491	(3.008)	0	0	0
2021/05/12	2037	04/11/2021	12.30	Put	Bond Future	1,417.6500	1.4176	1,539.8900	1.5399	8.623	0	0	600
2021/05/12	2037	04/11/2021	11.49	Put	Bond Future	2,665.6200	2.6656	2,938.5600	2.9386	10.239	0	0	0
2021/05/12	2037	04/11/2021	11.49	Call	Bond Future	5,767.3700	5.7674	5,643.6100	5.6436	(2.146)	0	0	600
2021/05/12	2037	04/11/2021	12.82	Put	Bond Future	839.4500	0.8394	924.8900	0.9249	10.178	0	0	0
2021/05/12	2037	04/11/2021	12.83	Call	Bond Future	11,329.7300	11.3297	11,017.8400	11.0178	(2.753)	0	0	0
2021/05/12	2037	04/11/2021			Bond Future	10.9837	84.1317	11.0468	83.7350	0.575	0.0000	0.0000	0
2021/05/12	2037	04/11/2021	12.82	Call	Bond Future	11,287.3100	11.2873	10,976.0500	10.9761	(2.758)	0	0	0
2021/05/12	2037	04/11/2021	12.83	Put	Bond Future	830.6800	0.8307	915.4900	0.9155	10.210	0	0	0
2021/05/12	2037	04/11/2021	12.81	Call	Bond Future	11,244.9200	11.2449	10,934.2900	10.9343	(2.762)	0	0	0
2021/05/12	2037	04/11/2021	12.81	Put	Bond Future	848.3000	0.8483	934.3700	0.9344	10.146	0	0	0
2021/05/12	2037	03/02/2022	11.46	Call	Bond Future	5,546.7100	5.5467	5,357.1700	5.3572	(3.417)	0	0	0
2021/05/12	2037	03/02/2022	11.47	Put	Bond Future	3,875.9400	3.8759	4,087.6700	4.0877	5.463	0	0	0
2021/05/12	2037	03/02/2022	11.45	Call	Bond Future	5,513.0200	5.5130	5,324.3300	5.3243	(3.423)	0	0	0
2021/05/12	2037	03/02/2022			Bond Future	11.1874	80.8657	11.2532	80.4639	0.588	0.0000	0.0000	0
2021/05/12	2037	03/02/2022	11.46	Put	Bond Future	3,901.5600	3.9016	4,113.8700	4.1139	5.442	0	0	0
2021/05/12	2037	03/02/2022	11.47	Call	Bond Future	5,580.4800	5.5805	5,390.3600	5.3904	(3.407)	0	0	0
2021/05/12	2037	03/02/2022	11.45	Put	Bond Future	3,927.3300	3.9273	4,140.4900	4.1405	5.428	0	0	0
2021/05/12	2037	05/05/2022	11.84	Put	Bond Future	3,909.3400	3.9093	4,135.5100	4.1355	5.785	0	0	0
2021/05/12	2037	05/05/2022	11.82	Call	Bond Future	6,406.2300	6.4062	6,225.7100	6.2257	(2.818)	0	0	0
2021/05/12	2037	05/05/2022	11.83	Call	Bond Future	6,439.7400	6.4397	6,259.3800	6.2594	(2.801)	0	0	0
2021/05/12	2037	05/05/2022			Bond Future	11.3989	81.8337	11.4675	81.4267	0.602	0.0000	0.0000	0
2021/05/12	2037	05/05/2022	11.84	Call	Bond Future	6,473.6200	6.4736	6,292.8000	6.2928	(2.793)	0	0	0
2021/05/12	2037	05/05/2022	11.82	Put	Bond Future	3,955.5300	3.9555	4,182.0000	4.1820	5.725	0	0	0
2021/05/12	2037	05/05/2022	11.83	Put	Bond Future	3,932.2200	3.9322	4,158.8500	4.1588	5.763	0	0	0
2021/05/12	2038	05/08/2021			Bond Future	116.2567	116.2567	116.3335	116.3335	0.066	0.0000	0.0000	7,713
2021/05/12	2038	04/11/2021			Bond Future	117.5909	117.5909	117.6675	117.6675	0.065	0.0000	0.0000	0
2021/05/12	2038	03/02/2022			Bond Future	117.2466	117.2466	117.3233	117.3233	0.065	0.0000	0.0000	0
2021/05/12	2038	05/05/2022			Bond Future	118.6754	118.6754	118.7526	118.7526	0.065	0.0000	0.0000	0
2021/05/12	2040	05/08/2021	12.48	Call	Bond Future	10,242.9500	10.2430	9,758.8400	9.7588	(4.726)	0	0	0
2021/05/12	2040	05/08/2021	12.49	Put	Bond Future	455.5200	0.4555	496.7500	0.4967	9.051	0	0	0
2021/05/12	2040	05/08/2021	12.47	Call	Bond Future	10,193.3400	10.1933	9,709.8100	9.7098	(4.744)	0	0	0
2021/05/12	2040	05/08/2021	11.05	Put	Bond Future	2,660.8000	2.6608	2,921.3900	2.9214	9.794	0	0	0
2021/05/12	2040	05/08/2021	11.05	Call	Bond Future	3,543.4000	3.5434	3,278.0600	3.2781	(7.488)	0	0	900
2021/05/12	2040	05/08/2021			Bond Future	10.9214	85.1375	10.9978	84.6116	0.699	0.0000	0.0000	85,293
2021/05/12	2040	05/08/2021	12.48	Put	Bond Future	462.6400	0.4626	504.4600	0.5045	9.039	0	0	0
2021/05/12	2040	05/08/2021	12.49	Call	Bond Future	10,292.5900	10.2926	9,807.8900	9.8079	(4.709)	0	0	0
2021/05/12	2040	05/08/2021	12.47	Put	Bond Future	469.8600	0.4699	512.2600	0.5123	9.024	0	0	0
2021/05/12	2040	05/08/2021	11.55	Put	Bond Future	1,479.0200	1.4790	1,673.9900	1.6740	13.182	0	0	0
2021/05/12	2040	05/08/2021	11.55	Call	Bond Future	5,657.6400	5.6576	5,326.6800	5.3267	(5.850)	0	0	900
2021/05/12	2040	05/08/2021	14.80	Call	Bond Future	21,267.5600	21.2676	20,742.1800	20.7422	(2.470)	0	0	0
2021/05/12	2040	05/08/2021	14.80	Put	Bond Future	5.4400	0.0054	5.9900	0.0060	10.110	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
2021/05/12	2040	04/11/2021	12.90	Call	Bond Future	11,734.9100	11.7349	11,297.9600	11.2980	(3.724)	0	0	0
2021/05/12	2040	04/11/2021	12.90	Put	Bond Future	939.9400	0.9399	1,035.7100	1.0357	10.189	0	0	0
2021/05/12	2040	04/11/2021	12.89	Call	Bond Future	11,690.7300	11.6907	11,254.5200	11.2545	(3.731)	0	0	0
2021/05/12	2040	04/11/2021	12.89	Put	Bond Future	949.6700	0.9497	1,046.1800	1.0462	10.162	0	0	0
2021/05/12	2040	04/11/2021			Bond Future	11.1100	86.0950	11.1895	85.5623	0.716	0.0000	0.0000	0
2021/05/12	2040	04/11/2021	12.91	Call	Bond Future	11,779.1100	11.7791	11,341.4200	11.3414	(3.716)	0	0	0
2021/05/12	2040	04/11/2021	12.91	Put	Bond Future	930.3000	0.9303	1,025.3300	1.0253	10.215	0	0	0
2021/05/12	2040	03/02/2022	11.58	Put	Bond Future	4,086.9800	4.0870	4,376.5600	4.3766	7.085	0	0	0
2021/05/12	2040	03/02/2022	11.59	Call	Bond Future	5,866.8100	5.8668	5,616.4800	5.6165	(4.267)	0	0	0
2021/05/12	2040	03/02/2022	11.57	Put	Bond Future	4,114.2600	4.1143	4,404.1600	4.4042	7.046	0	0	0
2021/05/12	2040	03/02/2022			Bond Future	11.3090	82.6019	11.3919	82.0623	0.733	0.0000	0.0000	0
2021/05/12	2040	03/02/2022	11.58	Call	Bond Future	5,830.7200	5.8307	5,580.7100	5.5807	(4.288)	0	0	0
2021/05/12	2040	03/02/2022	11.59	Put	Bond Future	4,059.8600	4.0599	4,349.1200	4.3491	7.125	0	0	0
2021/05/12	2040	03/02/2022	11.57	Call	Bond Future	5,794.7100	5.7947	5,545.0200	5.5450	(4.309)	0	0	0
2021/05/12	2040	05/05/2022	11.91	Put	Bond Future	4,221.9400	4.2219	4,521.2200	4.5212	7.089	0	0	0
2021/05/12	2040	05/05/2022	11.92	Call	Bond Future	6,709.4500	6.7095	6,461.9700	6.4620	(3.689)	0	0	0
2021/05/12	2040	05/05/2022	11.92	Put	Bond Future	4,197.0300	4.1970	4,495.9100	4.4959	7.121	0	0	0
2021/05/12	2040	05/05/2022			Bond Future	11.5150	83.5907	11.6014	83.0444	0.750	0.0000	0.0000	0
2021/05/12	2040	05/05/2022	11.91	Call	Bond Future	6,673.8300	6.6738	6,426.7500	6.4267	(3.702)	0	0	0
2021/05/12	2040	05/05/2022	11.90	Call	Bond Future	6,638.6000	6.6386	6,391.5900	6.3916	(3.721)	0	0	0
2021/05/12	2040	05/05/2022	11.90	Put	Bond Future	4,247.3200	4.2473	4,546.6700	4.5467	7.048	0	0	0
2021/05/12	2044	05/08/2021	12.60	Put	Bond Future	417.7400	0.4177	445.3000	0.4453	6.597	0	0	0
2021/05/12	2044	05/08/2021	12.61	Call	Bond Future	10,747.4500	10.7474	10,311.7700	10.3118	(4.054)	0	0	0
2021/05/12	2044	05/08/2021	12.61	Put	Bond Future	411.3000	0.4113	438.4600	0.4385	6.603	0	0	0
2021/05/12	2044	05/08/2021			Bond Future	10.9577	81.9409	11.0239	81.4781	0.605	0.0000	0.0000	60,776
2021/05/12	2044	05/08/2021	12.60	Call	Bond Future	10,698.2000	10.6982	10,262.9200	10.2629	(4.069)	0	0	0
2021/05/12	2044	05/08/2021	12.59	Call	Bond Future	10,648.9400	10.6489	10,214.0900	10.2141	(4.084)	0	0	0
2021/05/12	2044	05/08/2021	12.59	Put	Bond Future	424.2500	0.4242	452.2400	0.4522	6.598	0	0	0
2021/05/12	2044	04/11/2021	12.91	Call	Bond Future	11,698.8800	11.6989	11,313.4800	11.3135	(3.294)	0	0	0
2021/05/12	2044	04/11/2021	12.91	Put	Bond Future	978.9900	0.9790	1,062.5500	1.0625	8.535	0	0	0
2021/05/12	2044	04/11/2021			Bond Future	11.1376	82.8624	11.2066	82.3935	0.620	0.0000	0.0000	0
2021/05/12	2044	04/11/2021	12.90	Call	Bond Future	11,655.3300	11.6553	11,270.5700	11.2706	(3.301)	0	0	0
2021/05/12	2044	04/11/2021	12.90	Put	Bond Future	988.9200	0.9889	1,073.1200	1.0731	8.514	0	0	0
2021/05/12	2044	04/11/2021	12.89	Call	Bond Future	11,611.8100	11.6118	11,227.6800	11.2277	(3.308)	0	0	0
2021/05/12	2044	04/11/2021	12.89	Put	Bond Future	998.9500	0.9989	1,083.7800	1.0838	8.492	0	0	0
2021/05/12	2044	03/02/2022	11.60	Call	Bond Future	5,895.0400	5.8950	5,679.6100	5.6796	(3.654)	0	0	0
2021/05/12	2044	03/02/2022	11.60	Put	Bond Future	4,118.9100	4.1189	4,378.4500	4.3785	6.301	0	0	0
2021/05/12	2044	03/02/2022	11.59	Call	Bond Future	5,858.8800	5.8589	5,643.6800	5.6437	(3.673)	0	0	0
2021/05/12	2044	03/02/2022	11.59	Put	Bond Future	4,146.6500	4.1467	4,406.4200	4.4064	6.265	0	0	0
2021/05/12	2044	03/02/2022			Bond Future	11.3271	79.4565	11.3991	78.9815	0.635	0.0000	0.0000	0
2021/05/12	2044	03/02/2022	11.61	Call	Bond Future	5,931.5400	5.9315	5,715.8900	5.7159	(3.636)	0	0	0
2021/05/12	2044	03/02/2022	11.61	Put	Bond Future	4,091.6000	4.0916	4,350.9200	4.3509	6.338	0	0	0
2021/05/12	2044	05/05/2022	11.92	Call	Bond Future	6,741.3500	6.7413	6,528.8800	6.5289	(3.152)	0	0	0
2021/05/12	2044	05/05/2022	11.92	Put	Bond Future	4,250.4500	4.2505	4,519.0100	4.5190	6.318	0	0	0
2021/05/12	2044	05/05/2022	11.91	Call	Bond Future	6,706.0300	6.7060	6,493.5600	6.4936	(3.168)	0	0	0
2021/05/12	2044	05/05/2022	11.91	Put	Bond Future	4,276.2100	4.2762	4,544.7700	4.5448	6.280	0	0	0
2021/05/12	2044	05/05/2022			Bond Future	11.5230	80.4077	11.5980	79.9267	0.651	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
2021/05/12	2044	05/05/2022	11.93	Call	Bond Future	6,777.0400	6.7770	6,564.5600	6.5646	(3.135)	0	0	0
2021/05/12	2044	05/05/2022	11.93	Put	Bond Future	4,225.1500	4.2251	4,493.7000	4.4937	6.356	0	0	0
2021/05/12	2046	05/08/2021			Bond Future	106.3918	106.3918	106.2801	106.2801	(0.105)	0.0000	0.0000	16,718
2021/05/12	2046	04/11/2021			Bond Future	105.8041	105.8041	105.6900	105.6900	(0.108)	0.0000	0.0000	0
2021/05/12	2046	03/02/2022			Bond Future	107.0717	107.0717	106.9558	106.9558	(0.108)	0.0000	0.0000	0
2021/05/12	2046	05/05/2022			Bond Future	106.5295	106.5295	106.4118	106.4118	(0.110)	0.0000	0.0000	0
2021/05/12	2050	05/08/2021			Bond Future	107.7751	107.7751	107.8466	107.8466	0.066	0.0000	0.0000	11,209
2021/05/12	2050	04/11/2021			Bond Future	109.0119	109.0119	109.0830	109.0830	0.065	0.0000	0.0000	0
2021/05/12	2050	03/02/2022			Bond Future	108.3690	108.3690	108.4402	108.4402	0.066	0.0000	0.0000	0
2021/05/12	2050	05/05/2022			Bond Future	109.6896	109.6896	109.7614	109.7614	0.065	0.0000	0.0000	0
2021/05/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	AL37	05/08/2021			Index Future	794.1240	794.1240	791.4440	791.4440	(0.337)	0.0000	0.0000	0
2021/05/12	AL37	04/11/2021			Index Future	803.1290	803.1290	800.4160	800.4160	(0.338)	0.0000	0.0000	0
2021/05/12	AL37	03/02/2022			Index Future	812.5530	812.5530	809.8070	809.8070	(0.338)	0.0000	0.0000	0
2021/05/12	AL37	05/05/2022			Index Future	822.2600	822.2600	819.4800	819.4800	(0.338)	0.0000	0.0000	0
2021/05/12	AL7T	05/08/2021			Index Future	896.1940	896.1940	890.4610	890.4610	(0.640)	0.0000	0.0000	0
2021/05/12	AL7T	04/11/2021			Index Future	906.3570	906.3570	900.5560	900.5560	(0.640)	0.0000	0.0000	0
2021/05/12	AL7T	03/02/2022			Index Future	916.9930	916.9930	911.1210	911.1210	(0.640)	0.0000	0.0000	0
2021/05/12	AL7T	05/05/2022			Index Future	927.9470	927.9470	922.0040	922.0040	(0.640)	0.0000	0.0000	0
2021/05/12	ALBI	05/08/2021			Index Future	787.8450	787.8450	783.7320	783.7320	(0.522)	0.0000	0.0000	134
2021/05/12	ALBI	04/11/2021			Index Future	796.7800	796.7800	792.6170	792.6170	(0.522)	0.0000	0.0000	0
2021/05/12	ALBI	03/02/2022			Index Future	806.1300	806.1300	801.9160	801.9160	(0.523)	0.0000	0.0000	0
2021/05/12	ALBI	05/05/2022			Index Future	815.7590	815.7590	811.4950	811.4950	(0.523)	0.0000	0.0000	0
2021/05/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/12	ES33	05/08/2021			Bond Future	11.5152	77.1535	11.5748	76.8430	0.518	0.0000	0.0000	350
2021/05/12	ES33	04/11/2021			Bond Future	11.7567	74.2631	11.8190	73.9481	0.530	0.0000	0.0000	0
2021/05/12	ES33	03/02/2022			Bond Future	12.0125	75.1535	12.0776	74.8343	0.542	0.0000	0.0000	0
2021/05/12	ES33	05/05/2022			Bond Future	12.2731	72.2922	12.3412	71.9687	0.554	0.0000	0.0000	0
2021/05/12	ES42	05/08/2021			Bond Future	11.9599	76.1603	12.0253	75.7750	0.547	0.0000	0.0000	4,779
2021/05/12	ES42	04/11/2021			Bond Future	12.1871	72.7761	12.2555	72.3857	0.561	0.0000	0.0000	0
2021/05/12	ES42	03/02/2022			Bond Future	12.4195	73.6492	12.4911	73.2536	0.576	0.0000	0.0000	0
2021/05/12	ES42	05/05/2022			Bond Future	12.6648	70.2888	12.7397	69.8881	0.591	0.0000	0.0000	0
2021/05/12	GOVI	05/08/2021	719.14	Call	GOVI	591,920.0000	59.1920	550,930.0000	55.0930	(6.925)	0	0	0
2021/05/12	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	GOVI	05/08/2021	719.13	Call	GOVI	592,020.0000	59.2020	551,030.0000	55.1030	(6.924)	0	0	0
2021/05/12	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	GOVI	05/08/2021			GOVI	778.3320	778.3320	774.2330	774.2330	(0.527)	0.0000	0.0000	989
2021/05/12	GOVI	05/08/2021	719.15	Call	GOVI	591,820.0000	59.1820	550,830.0000	55.0830	(6.926)	0	0	0
2021/05/12	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	GOVI	04/11/2021	728.41	Call	GOVI	587,490.0000	58.7490	546,010.0000	54.6010	(7.061)	0	0	0
2021/05/12	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	GOVI	04/11/2021	728.40	Call	GOVI	587,590.0000	58.7590	546,110.0000	54.6110	(7.059)	0	0	0
2021/05/12	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	GOVI	04/11/2021			GOVI	787.1590	787.1590	783.0110	783.0110	(0.527)	0.0000	0.0000	0
2021/05/12	GOVI	04/11/2021	728.42	Call	GOVI	587,390.0000	58.7390	545,910.0000	54.5910	(7.062)	0	0	0
2021/05/12	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	GOVI	03/02/2022	792.76	Call	GOVI	36,360.0000	3.6360	0.0000	0.0000	(100.000)	0	0	0
2021/05/12	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	5,630.0000	0.5630	100.000	0	0	0
2021/05/12	GOVI	03/02/2022			GOVI	796.3960	796.3960	792.1970	792.1970	(0.527)	0.0000	0.0000	0
2021/05/12	GOVI	03/02/2022	792.75	Call	GOVI	36,460.0000	3.6460	0.0000	0.0000	(100.000)	0	0	0
2021/05/12	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	5,530.0000	0.5530	100.000	0	0	0
2021/05/12	GOVI	03/02/2022	792.74	Call	GOVI	36,560.0000	3.6560	0.0000	0.0000	(100.000)	0	0	0
2021/05/12	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	5,430.0000	0.5430	100.000	0	0	0
2021/05/12	GOVI	05/05/2022	788.25	Call	GOVI	176,590.0000	17.6590	134,100.0000	13.4100	(24.061)	0	0	0
2021/05/12	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	GOVI	05/05/2022			GOVI	805.9090	805.9090	801.6600	801.6600	(0.527)	0.0000	0.0000	0
2021/05/12	GOVI	05/05/2022	788.24	Call	GOVI	176,690.0000	17.6690	134,200.0000	13.4200	(24.048)	0	0	0
2021/05/12	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	GOVI	05/05/2022	788.23	Call	GOVI	176,790.0000	17.6790	134,300.0000	13.4300	(24.034)	0	0	0
2021/05/12	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/05/12	IGOV	05/08/2021			Index Future	286.6780	286.6780	286.7170	286.7170	0.014	0.0000	0.0000	580
2021/05/12	IGOV	04/11/2021			Index Future	289.9990	289.9990	290.0380	290.0380	0.013	0.0000	0.0000	16
2021/05/12	IGOV	03/02/2022			Index Future	293.4720	293.4720	293.5100	293.5100	0.013	0.0000	0.0000	0
2021/05/12	IGOV	05/05/2022			Index Future	297.0460	297.0460	297.0840	297.0840	0.013	0.0000	0.0000	0
2021/05/12	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/12	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/12	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.7000	90.7000	0.011	0.0000	0.0000	51
2021/05/12	IS05	15/03/2022			Interest Rate Swap	90.1100	90.1100	90.1300	90.1300	0.022	0.0000	0.0000	0
2021/05/12	IS05	21/06/2022			Interest Rate Swap	90.2700	90.2700	90.3000	90.3000	0.033	0.0000	0.0000	0
2021/05/12	IS05	20/09/2022			Interest Rate Swap	93.4500	93.4500	93.5000	93.5000	0.054	0.0000	0.0000	0
2021/05/12	IS05	20/12/2022			Interest Rate Swap	94.0100	94.0100	94.0800	94.0800	0.074	0.0000	0.0000	0
2021/05/12	IS05	22/03/2023			Interest Rate Swap	86.4700	86.4700	86.5600	86.5600	0.104	0.0000	0.0000	0
2021/05/12	IS05	20/06/2023			Interest Rate Swap	92.0900	92.0900	92.1900	92.1900	0.109	0.0000	0.0000	0
2021/05/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/12	IS10	17/12/2025			Interest Rate Swap	80.4300	80.4300	80.6200	80.6200	0.236	0.0000	0.0000	0
2021/05/12	IS10	16/03/2026			Interest Rate Swap	77.0600	77.0600	77.2700	77.2700	0.273	0.0000	0.0000	0
2021/05/12	IS10	15/06/2026			Interest Rate Swap	75.5700	75.5700	75.7900	75.7900	0.291	0.0000	0.0000	0
2021/05/12	IS10	21/09/2026			Interest Rate Swap	77.6900	77.6900	77.9200	77.9200	0.296	0.0000	0.0000	0
2021/05/12	IS10	21/12/2026			Interest Rate Swap	81.8000	81.8000	82.0400	82.0400	0.293	0.0000	0.0000	0
2021/05/12	IS10	15/03/2027			Interest Rate Swap	80.3900	80.3900	80.6400	80.6400	0.311	0.0000	0.0000	0
2021/05/12	IS10	21/06/2027			Interest Rate Swap	82.5700	82.5700	82.8200	82.8200	0.303	0.0000	0.0000	0
2021/05/12	IS10	20/09/2027			Interest Rate Swap	88.4700	88.4700	88.7300	88.7300	0.294	0.0000	0.0000	0
2021/05/12	IS10	20/12/2027			Interest Rate Swap	88.9800	88.9800	89.2400	89.2400	0.292	0.0000	0.0000	0
2021/05/12	IS10	22/03/2028			Interest Rate Swap	82.1100	82.1100	82.3800	82.3800	0.329	0.0000	0.0000	0
2021/05/12	IS10	20/06/2028			Interest Rate Swap	90.0000	90.0000	90.2700	90.2700	0.300	0.0000	0.0000	0
2021/05/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/12	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/05/12	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/05/12	JBAF	21/07/2021			Jibar Tradeable Future	3.7200	96.2800	3.7400	96.2600	0.538	0.0000	0.0000	0
2021/05/12	JBAF	18/08/2021			Jibar Tradeable Future	3.7500	96.2500	3.7600	96.2400	0.267	0.0000	0.0000	0
2021/05/12	JBAF	15/09/2021			Jibar Tradeable Future	3.7650	96.2350	3.7850	96.2150	0.531	0.0000	0.0000	30,000
2021/05/12	JBAF	20/10/2021			Jibar Tradeable Future	3.8200	96.1800	3.8500	96.1500	0.785	0.0000	0.0000	0
2021/05/12	JBAF	15/12/2021			Jibar Tradeable Future	3.9500	96.0500	3.9900	96.0100	1.013	0.0000	0.0000	0
2021/05/12	JBAF	16/03/2022			Jibar Tradeable Future	4.1450	95.8550	4.2250	95.7750	1.930	0.0000	0.0000	0
2021/05/12	JBAF	15/06/2022			Jibar Tradeable Future	4.5150	95.4850	4.6050	95.3950	1.993	0.0000	0.0000	471
2021/05/12	JBAF	21/09/2022			Jibar Tradeable Future	4.6800	95.3200	4.7900	95.2100	2.350	0.0000	0.0000	0
2021/05/12	JBAF	21/12/2022			Jibar Tradeable Future	5.0250	94.9750	5.1250	94.8750	1.990	0.0000	0.0000	0
2021/05/12	JBAF	15/03/2023			Jibar Tradeable Future	5.2150	94.7850	5.3250	94.6750	2.109	0.0000	0.0000	0
2021/05/12	R023	05/08/2021	5.30	Call	Bond Future	937.5500	0.9375	835.0100	0.8350	(10.937)	0	0	0
2021/05/12	R023	05/08/2021	5.30	Put	Bond Future	46.3000	0.0463	64.7300	0.0647	39.806	0	0	0
2021/05/12	R023	05/08/2021	5.29	Call	Bond Future	923.6800	0.9237	821.5900	0.8216	(11.053)	0	0	0
2021/05/12	R023	05/08/2021	5.29	Put	Bond Future	47.5400	0.0475	66.4200	0.0664	39.714	0	0	0
2021/05/12	R023	05/08/2021			Bond Future	4.7132	107.9500	4.7925	107.8290	1.681	0.0000	0.0000	15,675
2021/05/12	R023	05/08/2021	5.31	Call	Bond Future	951.4400	0.9514	848.4600	0.8485	(10.824)	0	0	0
2021/05/12	R023	05/08/2021	5.31	Put	Bond Future	45.0900	0.0451	63.0800	0.0631	39.898	0	0	0
2021/05/12	R023	04/11/2021	4.91	Call	Bond Future	465.7600	0.4658	400.0400	0.4000	(14.110)	0	0	0
2021/05/12	R023	04/11/2021	4.91	Put	Bond Future	251.0300	0.2510	308.7800	0.3088	23.005	0	0	0
2021/05/12	R023	04/11/2021	4.90	Call	Bond Future	457.3000	0.4573	392.2900	0.3923	(14.216)	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
2021/05/12	R023	04/11/2021	4.90	Put	Bond Future	255.4100	0.2554	313.8700	0.3139	22.889	0	0	0
2021/05/12	R023	04/11/2021			Bond Future	4.7430	105.2545	4.8390	105.1310	2.023	0.0000	0.0000	0
2021/05/12	R023	04/11/2021	4.92	Call	Bond Future	474.2900	0.4743	407.8800	0.4079	(14.002)	0	0	0
2021/05/12	R023	04/11/2021	4.92	Put	Bond Future	246.7200	0.2467	303.7800	0.3038	23.127	0	0	0
2021/05/12	R023	03/02/2022	5.08	Call	Bond Future	574.4300	0.5744	499.9800	0.5000	(12.961)	0	0	0
2021/05/12	R023	03/02/2022	5.08	Put	Bond Future	235.5500	0.2355	286.7000	0.2867	21.715	0	0	0
2021/05/12	R023	03/02/2022			Bond Future	4.7538	106.4909	4.8745	106.3653	2.539	0.0000	0.0000	0
2021/05/12	R023	03/02/2022	5.07	Call	Bond Future	567.1600	0.5672	493.2200	0.4932	(13.037)	0	0	0
2021/05/12	R023	03/02/2022	5.07	Put	Bond Future	238.6500	0.2386	290.3100	0.2903	21.647	0	0	0
2021/05/12	R023	03/02/2022	5.06	Call	Bond Future	559.5900	0.5596	486.1500	0.4862	(13.124)	0	0	0
2021/05/12	R023	03/02/2022	5.06	Put	Bond Future	241.4400	0.2414	293.6000	0.2936	21.604	0	0	0
2021/05/12	R023	05/05/2022	6.31	Call	Bond Future	1,299.9500	1.3000	1,183.7700	1.1838	(8.937)	0	0	0
2021/05/12	R023	05/05/2022	6.31	Put	Bond Future	43.2600	0.0433	54.5800	0.0546	26.167	0	0	0
2021/05/12	R023	05/05/2022			Bond Future	4.7236	103.8537	4.8831	103.7262	3.377	0.0000	0.0000	0
2021/05/12	R023	05/05/2022	6.30	Call	Bond Future	1,292.8700	1.2929	1,176.8700	1.1769	(8.972)	0	0	0
2021/05/12	R023	05/05/2022	6.30	Put	Bond Future	44.0200	0.0440	55.5200	0.0555	26.124	0	0	0
2021/05/12	R023	05/05/2022	6.29	Call	Bond Future	1,285.8000	1.2858	1,169.9600	1.1700	(9.009)	0	0	0
2021/05/12	R023	05/05/2022	6.29	Put	Bond Future	44.8000	0.0448	56.4600	0.0565	26.027	0	0	0
2021/05/12	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	R035	05/08/2021	5.31	Put	Bond Future	46,378.4700	46.3785	46,903.4200	46.9034	1.132	0	0	0
2021/05/12	R035	05/08/2021	11.37	Call	Bond Future	6,003.6100	6.0036	5,652.9600	5.6530	(5.841)	0	0	0
2021/05/12	R035	05/08/2021	11.37	Put	Bond Future	1,192.4900	1.1925	1,366.7900	1.3668	14.616	0	0	100
2021/05/12	R035	05/08/2021			Bond Future	10.5956	91.7122	10.6770	91.1873	0.769	0.0000	0.0000	91,415
2021/05/12	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	R035	05/08/2021	5.30	Put	Bond Future	46,495.0500	46.4951	47,020.0000	47.0200	1.129	0	0	0
2021/05/12	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/12	R035	05/08/2021	5.29	Put	Bond Future	46,611.7600	46.6118	47,136.7100	47.1367	1.126	0	0	0
2021/05/12	R035	05/08/2021	10.77	Call	Bond Future	3,512.3600	3.5124	3,231.3900	3.2314	(7.999)	0	0	0
2021/05/12	R035	05/08/2021	10.77	Put	Bond Future	2,393.9000	2.3939	2,637.8800	2.6379	10.192	0	0	100
2021/05/12	R035	05/08/2021	10.02	Put	Bond Future	5,159.9400	5.1599	5,551.9200	5.5519	7.597	0	0	0
2021/05/12	R035	05/08/2021	10.02	Call	Bond Future	1,318.0200	1.3180	1,185.0500	1.1850	(10.089)	0	0	100
2021/05/12	R035	04/11/2021	11.20	Put	Bond Future	2,850.8700	2.8509	3,183.9600	3.1840	11.684	0	0	350
2021/05/12	R035	04/11/2021	10.60	Call	Bond Future	3,308.3500	3.3083	3,178.0000	3.1780	(3.940)	0	0	0
2021/05/12	R035	04/11/2021	10.60	Put	Bond Future	4,573.8400	4.5738	4,975.2700	4.9753	8.777	0	0	350
2021/05/12	R035	04/11/2021	10.11	Put	Bond Future	6,499.4300	6.4994	6,969.2500	6.9692	7.229	0	0	0
2021/05/12	R035	04/11/2021	10.11	Call	Bond Future	2,003.7500	2.0038	1,941.7900	1.9418	(3.092)	0	0	350
2021/05/12	R035	04/11/2021	10.12	Put	Bond Future	6,455.0000	6.4550	6,923.7800	6.9238	7.262	0	0	0
2021/05/12	R035	04/11/2021	10.12	Call	Bond Future	2,026.9300	2.0269	1,963.9300	1.9639	(3.108)	0	0	400
2021/05/12	R035	04/11/2021	10.62	Put	Bond Future	4,505.7600	4.5058	4,904.0700	4.9041	8.840	0	0	0
2021/05/12	R035	04/11/2021	10.62	Call	Bond Future	3,368.6000	3.3686	3,235.1300	3.2351	(3.962)	0	0	400
2021/05/12	R035	04/11/2021	11.75	Put	Bond Future	1,843.5600	1.8436	2,120.0100	2.1200	14.995	0	0	782
2021/05/12	R035	04/11/2021	11.08	Call	Bond Future	4,885.3400	4.8853	4,692.0900	4.6921	(3.956)	0	0	0
2021/05/12	R035	04/11/2021	11.08	Put	Bond Future	3,144.1500	3.1442	3,482.6800	3.4827	10.767	0	0	782
2021/05/12	R035	04/11/2021	10.23	Put	Bond Future	5,981.1500	5.9812	6,436.0100	6.4360	7.605	0	0	0
2021/05/12	R035	04/11/2021	12.53	Call	Bond Future	10,850.4300	10.8504	10,429.7800	10.4298	(3.877)	0	0	0
2021/05/12	R035	04/11/2021	12.53	Put	Bond Future	886.6600	0.8867	997.7900	0.9978	12.534	0	0	0
2021/05/12	R035	04/11/2021			Bond Future	10.7991	88.2671	10.8840	87.7353	0.786	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
2021/05/12	R035	04/11/2021	11.20	Call	Bond Future	5,320.4100	5.3204	5,121.7200	5.1217	(3.734)	0	0	0
2021/05/12	R035	04/11/2021	13.82	Call	Bond Future	16,515.7400	16.5157	16,018.9000	16.0189	(3.008)	0	0	0
2021/05/12	R035	04/11/2021	13.82	Put	Bond Future	193.1500	0.1932	228.0900	0.2281	18.090	0	0	400
2021/05/12	R035	04/11/2021	11.75	Call	Bond Future	7,537.4400	7.5374	7,282.1100	7.2821	(3.387)	0	0	0
2021/05/12	R035	04/11/2021	10.23	Call	Bond Future	2,292.0900	2.2921	2,215.1700	2.2152	(3.356)	0	0	782
2021/05/12	R035	04/11/2021	12.52	Call	Bond Future	10,807.3300	10.8073	10,387.5200	10.3875	(3.884)	0	0	0
2021/05/12	R035	04/11/2021	12.52	Put	Bond Future	896.1700	0.8962	1,008.1400	1.0081	12.494	0	0	0
2021/05/12	R035	04/11/2021	12.51	Call	Bond Future	10,764.2500	10.7642	10,345.3000	10.3453	(3.892)	0	0	0
2021/05/12	R035	04/11/2021	12.51	Put	Bond Future	905.7600	0.9058	1,018.5900	1.0186	12.457	0	0	0
2021/05/12	R035	03/02/2022	11.28	Call	Bond Future	5,456.6000	5.4566	5,202.6700	5.2027	(4.654)	0	0	0
2021/05/12	R035	03/02/2022	11.28	Put	Bond Future	3,855.5900	3.8556	4,140.2900	4.1403	7.384	0	0	200
2021/05/12	R035	03/02/2022	10.26	Put	Bond Future	7,291.5400	7.2915	7,698.6900	7.6987	5.584	0	0	0
2021/05/12	R035	03/02/2022	10.26	Call	Bond Future	2,502.5900	2.5026	2,371.1100	2.3711	(5.254)	0	0	200
2021/05/12	R035	03/02/2022	11.73	Call	Bond Future	7,083.0100	7.0830	6,807.1700	6.8072	(3.894)	0	0	0
2021/05/12	R035	03/02/2022	11.73	Put	Bond Future	2,869.6600	2.8697	3,132.4500	3.1325	9.158	0	0	280
2021/05/12	R035	03/02/2022	11.03	Call	Bond Future	4,638.5800	4.6386	4,407.9400	4.4079	(4.972)	0	0	0
2021/05/12	R035	03/02/2022	11.39	Call	Bond Future	5,835.1600	5.8352	5,577.6800	5.5777	(4.413)	0	0	0
2021/05/12	R035	03/02/2022	11.39	Put	Bond Future	3,584.4100	3.5844	3,865.5600	3.8656	7.844	0	0	683
2021/05/12	R035	03/02/2022	10.65	Call	Bond Future	3,503.6400	3.5036	3,325.2100	3.3252	(5.093)	0	0	0
2021/05/12	R035	03/02/2022	11.23	Call	Bond Future	5,288.2600	5.2883	5,037.0400	5.0370	(4.751)	0	0	0
2021/05/12	R035	03/02/2022	11.23	Put	Bond Future	3,985.0200	3.9850	4,272.4300	4.2724	7.212	0	0	0
2021/05/12	R035	03/02/2022	11.22	Call	Bond Future	5,254.9200	5.2549	5,004.8400	5.0048	(4.759)	0	0	0
2021/05/12	R035	03/02/2022	11.22	Put	Bond Future	4,011.4200	4.0114	4,299.9700	4.3000	7.193	0	0	0
2021/05/12	R035	03/02/2022			Bond Future	11.0141	89.3042	11.1028	88.7656	0.805	0.0000	0.0000	0
2021/05/12	R035	03/02/2022	11.88	Call	Bond Future	7,667.9100	7.6679	7,381.3500	7.3813	(3.737)	0	0	0
2021/05/12	R035	03/02/2022	11.88	Put	Bond Future	2,610.1600	2.6102	2,862.2300	2.8622	9.657	0	0	200
2021/05/12	R035	03/02/2022	11.03	Put	Bond Future	4,541.8900	4.5419	4,849.8800	4.8499	6.781	0	0	280
2021/05/12	R035	03/02/2022	10.10	Put	Bond Future	8,037.4700	8.0375	8,423.3800	8.4234	4.801	0	0	0
2021/05/12	R035	03/02/2022	10.10	Call	Bond Future	2,183.2300	2.1832	2,030.5100	2.0305	(6.995)	0	0	280
2021/05/12	R035	03/02/2022	10.65	Put	Bond Future	5,769.2300	5.7692	6,129.4300	6.1294	6.243	0	0	683
2021/05/12	R035	03/02/2022	9.70	Put	Bond Future	10,110.0600	10.1101	10,513.9200	10.5139	3.995	0	0	0
2021/05/12	R035	03/02/2022	9.70	Call	Bond Future	1,513.0500	1.5131	1,378.2800	1.3783	(8.907)	0	0	683
2021/05/12	R035	03/02/2022	11.24	Call	Bond Future	5,321.6900	5.3217	5,069.6300	5.0696	(4.736)	0	0	0
2021/05/12	R035	03/02/2022	11.24	Put	Bond Future	3,958.7800	3.9588	4,245.3500	4.2454	7.239	0	0	0
2021/05/12	R035	05/05/2022	11.64	Call	Bond Future	6,303.2900	6.3033	6,049.7400	6.0497	(4.023)	0	0	0
2021/05/12	R035	05/05/2022	11.64	Put	Bond Future	3,915.1900	3.9152	4,207.0800	4.2071	7.455	0	0	0
2021/05/12	R035	05/05/2022	11.63	Call	Bond Future	6,269.6400	6.2696	6,016.4600	6.0165	(4.038)	0	0	0
2021/05/12	R035	05/05/2022	11.63	Put	Bond Future	3,938.4700	3.9385	4,230.7300	4.2307	7.421	0	0	0
2021/05/12	R035	05/05/2022			Bond Future	11.2289	85.8942	11.3213	85.3488	0.823	0.0000	0.0000	0
2021/05/12	R035	05/05/2022	11.65	Call	Bond Future	6,337.0100	6.3370	6,083.0900	6.0831	(4.007)	0	0	0
2021/05/12	R035	05/05/2022	11.65	Put	Bond Future	3,892.0400	3.8920	4,183.5600	4.1836	7.490	0	0	0
2021/05/12	R186	05/08/2021	8.62	Call	Bond Future	5,474.1200	5.4741	5,147.6900	5.1477	(5.963)	0	0	0
2021/05/12	R186	05/08/2021	8.62	Put	Bond Future	210.3500	0.2104	252.2400	0.2522	19.914	0	0	0
2021/05/12	R186	05/08/2021	8.61	Call	Bond Future	5,434.6200	5.4346	5,108.9700	5.1090	(5.992)	0	0	0
2021/05/12	R186	05/08/2021	8.61	Put	Bond Future	215.1900	0.2152	257.8600	0.2579	19.829	0	0	0
2021/05/12	R186	05/08/2021			Bond Future	7.4674	114.6414	7.5459	114.2730	1.050	0.0000	0.0000	93,183
2021/05/12	R186	05/08/2021	8.63	Call	Bond Future	5,513.6600	5.5137	5,186.4800	5.1865	(5.934)	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
2021/05/12	R186	05/08/2021	8.63	Put	Bond Future	205.5900	0.2056	246.7300	0.2467	20.011	0	0	0
2021/05/12	R186	04/11/2021	7.77	Call	Bond Future	2,371.5400	2.3715	2,270.2800	2.2703	(4.270)	0	0	0
2021/05/12	R186	04/11/2021	8.10	Call	Bond Future	3,265.5700	3.2656	3,116.9000	3.1169	(4.553)	0	0	0
2021/05/12	R186	04/11/2021	8.10	Put	Bond Future	1,252.0800	1.2521	1,477.2000	1.4772	17.980	0	0	0
2021/05/12	R186	04/11/2021	8.09	Call	Bond Future	3,236.1600	3.2362	3,089.1700	3.0892	(4.542)	0	0	0
2021/05/12	R186	04/11/2021	8.09	Put	Bond Future	1,266.4100	1.2664	1,493.2100	1.4932	17.909	0	0	0
2021/05/12	R186	04/11/2021			Bond Future	7.6448	115.9297	7.7286	115.5559	1.095	0.0000	0.0000	0
2021/05/12	R186	04/11/2021	7.77	Put	Bond Future	1,813.2600	1.8133	2,085.7900	2.0858	15.030	0	0	15,177
2021/05/12	R186	04/11/2021	8.77	Call	Bond Future	5,466.0200	5.4660	5,229.3900	5.2294	(4.329)	0	0	0
2021/05/12	R186	04/11/2021	8.77	Put	Bond Future	570.6800	0.5707	707.8400	0.7078	24.034	0	0	15,177
2021/05/12	R186	04/11/2021	8.11	Call	Bond Future	3,295.1000	3.2951	3,144.7500	3.1448	(4.563)	0	0	0
2021/05/12	R186	04/11/2021	8.11	Put	Bond Future	1,237.8800	1.2379	1,461.3200	1.4613	18.050	0	0	0
2021/05/12	R186	03/02/2022	7.30	Call	Bond Future	1,420.7400	1.4207	1,361.3600	1.3614	(4.180)	0	0	0
2021/05/12	R186	03/02/2022	7.30	Put	Bond Future	3,716.4200	3.7164	4,035.9400	4.0359	8.598	0	0	0
2021/05/12	R186	03/02/2022			Bond Future	7.8341	112.0088	7.9236	111.6299	1.142	0.0000	0.0000	0
2021/05/12	R186	03/02/2022	7.29	Call	Bond Future	1,404.8500	1.4049	1,346.3000	1.3463	(4.168)	0	0	0
2021/05/12	R186	03/02/2022	7.29	Put	Bond Future	3,744.0800	3.7441	4,064.4300	4.0644	8.556	0	0	0
2021/05/12	R186	03/02/2022	7.28	Call	Bond Future	1,389.0900	1.3891	1,331.3400	1.3313	(4.157)	0	0	0
2021/05/12	R186	03/02/2022	7.28	Put	Bond Future	3,771.8800	3.7719	4,093.0300	4.0930	8.514	0	0	0
2021/05/12	R186	05/05/2022	8.32	Call	Bond Future	3,242.1800	3.2422	3,126.1400	3.1261	(3.579)	0	0	0
2021/05/12	R186	05/05/2022	8.32	Put	Bond Future	2,128.4900	2.1285	2,396.3200	2.3963	12.583	0	0	0
2021/05/12	R186	05/05/2022			Bond Future	8.0407	113.3488	8.1365	112.9649	1.192	0.0000	0.0000	0
2021/05/12	R186	05/05/2022	8.31	Call	Bond Future	3,218.9200	3.2189	3,103.4100	3.1034	(3.588)	0	0	0
2021/05/12	R186	05/05/2022	8.31	Put	Bond Future	2,144.8500	2.1449	2,413.2100	2.4132	12.512	0	0	0
2021/05/12	R186	05/05/2022	8.30	Call	Bond Future	3,195.2900	3.1953	3,080.3200	3.0803	(3.598)	0	0	0
2021/05/12	R186	05/05/2022	8.30	Put	Bond Future	2,160.8600	2.1609	2,429.7600	2.4298	12.444	0	0	0
2021/05/12	R197	05/08/2021			Bond Future	317.8704	317.8704	318.2392	318.2392	0.116	0.0000	0.0000	1,754
2021/05/12	R197	04/11/2021			Bond Future	321.5178	321.5178	321.8874	321.8874	0.115	0.0000	0.0000	0
2021/05/12	R197	03/02/2022			Bond Future	317.2644	317.2644	317.6364	317.6364	0.117	0.0000	0.0000	0
2021/05/12	R197	05/05/2022			Bond Future	321.1311	321.1311	321.5065	321.5065	0.117	0.0000	0.0000	0
2021/05/12	R202	05/08/2021			Bond Future	230.3695	230.3695	230.0562	230.0562	(0.136)	0.0000	0.0000	9,325
2021/05/12	R202	04/11/2021			Bond Future	233.0128	233.0128	232.6932	232.6932	(0.137)	0.0000	0.0000	0
2021/05/12	R202	03/02/2022			Bond Future	231.4990	231.4990	231.1743	231.1743	(0.140)	0.0000	0.0000	0
2021/05/12	R202	05/05/2022			Bond Future	234.3201	234.3201	233.9904	233.9904	(0.141)	0.0000	0.0000	0
2021/05/12	R209	05/08/2021	11.81	Call	Bond Future	7,408.7800	7.4088	7,102.1400	7.1021	(4.139)	0	0	0
2021/05/12	R209	05/08/2021	11.81	Put	Bond Future	571.7000	0.5717	610.2400	0.6102	6.741	0	0	0
2021/05/12	R209	05/08/2021			Bond Future	10.5069	70.7905	10.5682	70.4453	0.583	0.0000	0.0000	28,493
2021/05/12	R209	05/08/2021	11.80	Call	Bond Future	7,368.5500	7.3686	7,062.4100	7.0624	(4.155)	0	0	0
2021/05/12	R209	05/08/2021	11.80	Put	Bond Future	580.1000	0.5801	619.1400	0.6191	6.730	0	0	0
2021/05/12	R209	05/08/2021	11.79	Call	Bond Future	7,328.3600	7.3284	7,022.7300	7.0227	(4.171)	0	0	0
2021/05/12	R209	05/08/2021	11.79	Put	Bond Future	588.6000	0.5886	628.1500	0.6281	6.719	0	0	0
2021/05/12	R209	04/11/2021	12.00	Call	Bond Future	7,947.3600	7.9474	7,756.1300	7.7561	(2.406)	0	0	0
2021/05/12	R209	04/11/2021	12.00	Put	Bond Future	1,213.9200	1.2139	1,372.4700	1.3725	13.061	0	0	9,000
2021/05/12	R209	04/11/2021	10.50	Call	Bond Future	2,980.6100	2.9806	2,981.3300	2.9813	0.024	0	0	0
2021/05/12	R209	04/11/2021	12.19	Call	Bond Future	8,629.4300	8.6294	8,421.3400	8.4213	(2.411)	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
2021/05/12	R209	04/11/2021	12.19	Put	Bond Future	1,003.8600	1.0039	1,145.5500	1.1456	14.115	0	0	0
2021/05/12	R209	04/11/2021	12.17	Call	Bond Future	8,557.0000	8.5570	8,350.6500	8.3507	(2.411)	0	0	0
2021/05/12	R209	04/11/2021			Bond Future	10.6853	68.4454	10.7489	68.0956	0.595	0.0000	0.0000	4,375
2021/05/12	R209	04/11/2021	10.50	Put	Bond Future	4,014.2300	4.0142	4,364.7300	4.3647	8.731	0	0	12,500
2021/05/12	R209	04/11/2021	9.50	Put	Bond Future	8,098.1900	8.0982	8,458.0000	8.4580	4.443	0	0	0
2021/05/12	R209	04/11/2021	9.50	Call	Bond Future	1,082.1600	1.0822	1,092.1900	1.0922	0.927	0	0	6,000
2021/05/12	R209	04/11/2021	12.18	Call	Bond Future	8,593.2000	8.5932	8,385.9800	8.3860	(2.411)	0	0	0
2021/05/12	R209	04/11/2021	12.18	Put	Bond Future	1,014.1100	1.0141	1,156.6700	1.1567	14.058	0	0	0
2021/05/12	R209	04/11/2021	12.17	Put	Bond Future	1,024.4400	1.0244	1,167.8700	1.1679	14.001	0	0	0
2021/05/12	R209	03/02/2022	11.03	Call	Bond Future	4,647.2000	4.6472	4,540.2900	4.5403	(2.301)	0	0	0
2021/05/12	R209	03/02/2022	11.03	Put	Bond Future	3,789.0100	3.7890	4,036.4500	4.0364	6.530	0	0	0
2021/05/12	R209	03/02/2022	11.02	Call	Bond Future	4,618.3800	4.6184	4,511.5300	4.5115	(2.314)	0	0	0
2021/05/12	R209	03/02/2022	11.02	Put	Bond Future	3,813.0700	3.8131	4,060.5700	4.0606	6.491	0	0	0
2021/05/12	R209	03/02/2022			Bond Future	10.8691	69.2498	10.9352	68.8954	0.608	0.0000	0.0000	0
2021/05/12	R209	03/02/2022	11.04	Call	Bond Future	4,675.8700	4.6759	4,569.1300	4.5691	(2.283)	0	0	0
2021/05/12	R209	03/02/2022	11.04	Put	Bond Future	3,764.8500	3.7649	4,012.4600	4.0125	6.577	0	0	0
2021/05/12	R209	05/05/2022	11.44	Call	Bond Future	5,588.5100	5.5885	5,486.8700	5.4869	(1.819)	0	0	0
2021/05/12	R209	05/05/2022	11.44	Put	Bond Future	3,627.2400	3.6272	3,884.4300	3.8844	7.091	0	0	0
2021/05/12	R209	05/05/2022	11.43	Call	Bond Future	5,559.1200	5.5591	5,457.6900	5.4577	(1.825)	0	0	0
2021/05/12	R209	05/05/2022	11.43	Put	Bond Future	3,648.1700	3.6482	3,905.5700	3.9056	7.056	0	0	0
2021/05/12	R209	05/05/2022			Bond Future	11.0583	66.9368	11.1269	66.5779	0.621	0.0000	0.0000	0
2021/05/12	R209	05/05/2022	11.45	Call	Bond Future	5,617.7100	5.6177	5,516.3600	5.5164	(1.804)	0	0	0
2021/05/12	R209	05/05/2022	11.45	Put	Bond Future	3,606.1700	3.6062	3,863.6500	3.8637	7.140	0	0	0
2021/05/12	R210	05/08/2021			Bond Future	206.5507	206.5507	206.5351	206.5351	(0.008)	0.0000	0.0000	1,486
2021/05/12	R210	04/11/2021			Bond Future	206.1792	206.1792	206.1612	206.1612	(0.009)	0.0000	0.0000	0
2021/05/12	R210	03/02/2022			Bond Future	208.6493	208.6493	208.6299	208.6299	(0.009)	0.0000	0.0000	0
2021/05/12	R210	05/05/2022			Bond Future	208.3918	208.3918	208.3714	208.3714	(0.010)	0.0000	0.0000	0
2021/05/12	R212	05/08/2021			Bond Future	171.9389	171.9389	171.9753	171.9753	0.021	0.0000	0.0000	1,608
2021/05/12	R212	04/11/2021			Bond Future	173.9121	173.9121	173.9470	173.9470	0.020	0.0000	0.0000	0
2021/05/12	R213	05/08/2021	10.85	Call	Bond Future	7,268.9000	7.2689	6,789.7000	6.7897	(6.592)	0	0	0
2021/05/12	R213	05/08/2021	10.85	Put	Bond Future	416.6100	0.4166	475.0600	0.4751	14.030	0	0	0
2021/05/12	R213	05/08/2021	10.84	Call	Bond Future	7,226.4300	7.2264	6,748.0800	6.7481	(6.619)	0	0	0
2021/05/12	R213	05/08/2021	10.84	Put	Bond Future	423.6800	0.4237	482.9800	0.4830	13.996	0	0	0
2021/05/12	R213	05/08/2021	10.14	Put	Bond Future	1,108.2500	1.1083	1,294.9300	1.2949	16.845	0	0	0
2021/05/12	R213	05/08/2021	9.34	Put	Bond Future	2,948.8200	2.9488	3,266.7300	3.2667	10.781	0	0	0
2021/05/12	R213	05/08/2021	9.34	Call	Bond Future	1,826.3300	1.8263	1,606.5900	1.6066	(12.032)	0	0	0
2021/05/12	R213	05/08/2021			Bond Future	9.5412	87.4093	9.6388	86.8716	1.023	0.0000	0.0000	9,054
2021/05/12	R213	05/08/2021	10.86	Call	Bond Future	7,311.4200	7.3114	6,831.3700	6.8314	(6.566)	0	0	0
2021/05/12	R213	05/08/2021	10.86	Put	Bond Future	409.6300	0.4096	467.2300	0.4672	14.061	0	0	0
2021/05/12	R213	05/08/2021	10.78	Call	Bond Future	6,972.9000	6.9729	6,499.8600	6.4999	(6.784)	0	0	0
2021/05/12	R213	05/08/2021	10.78	Put	Bond Future	468.2700	0.4683	532.8800	0.5329	13.798	0	0	0
2021/05/12	R213	05/08/2021	10.14	Call	Bond Future	4,337.4400	4.3374	3,986.4700	3.9865	(8.092)	0	0	0
2021/05/12	R213	04/11/2021	11.10	Put	Bond Future	903.2600	0.9033	1,076.4300	1.0764	19.172	0	0	0
2021/05/12	R213	04/11/2021	11.11	Call	Bond Future	7,892.7300	7.8927	7,520.0100	7.5200	(4.722)	0	0	0
2021/05/12	R213	04/11/2021	11.09	Put	Bond Future	913.5000	0.9135	1,087.9200	1.0879	19.094	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
2021/05/12	R213	04/11/2021			Bond Future	9.7308	84.8613	9.8326	84.3167	1.047	0.0000	0.0000	0
2021/05/12	R213	04/11/2021	11.10	Call	Bond Future	7,854.9200	7.8549	7,483.4600	7.4835	(4.729)	0	0	0
2021/05/12	R213	04/11/2021	11.11	Put	Bond Future	893.1200	0.8931	1,065.0300	1.0650	19.248	0	0	0
2021/05/12	R213	04/11/2021	11.09	Call	Bond Future	7,817.1800	7.8172	7,446.9700	7.4470	(4.736)	0	0	0
2021/05/12	R213	03/02/2022	10.67	Call	Bond Future	5,931.9400	5.9319	5,655.7100	5.6557	(4.657)	0	0	0
2021/05/12	R213	03/02/2022	10.67	Put	Bond Future	2,200.8500	2.2009	2,476.1900	2.4762	12.511	0	0	220
2021/05/12	R213	03/02/2022	10.60	Put	Bond Future	2,311.8600	2.3119	2,592.6500	2.5926	12.146	0	0	430
2021/05/12	R213	03/02/2022	10.00	Call	Bond Future	3,892.2000	3.8922	3,671.3400	3.6713	(5.674)	0	0	0
2021/05/12	R213	03/02/2022	10.00	Put	Bond Future	3,537.4200	3.5374	3,868.1300	3.8681	9.349	0	0	430
2021/05/12	R213	03/02/2022	9.22	Put	Bond Future	5,874.3000	5.8743	6,298.4600	6.2985	7.221	0	0	0
2021/05/12	R213	03/02/2022	8.80	Put	Bond Future	7,578.3000	7.5783	8,011.3200	8.0113	5.714	0	0	0
2021/05/12	R213	03/02/2022	8.80	Call	Bond Future	1,407.1300	1.4071	1,288.5800	1.2886	(8.425)	0	0	102
2021/05/12	R213	03/02/2022	9.58	Put	Bond Future	4,680.1500	4.6801	5,067.3300	5.0673	8.273	0	0	200
2021/05/12	R213	03/02/2022	8.63	Put	Bond Future	8,339.1500	8.3391	8,787.9100	8.7879	5.381	0	0	0
2021/05/12	R213	03/02/2022	8.63	Call	Bond Future	1,190.6300	1.1906	1,087.8200	1.0878	(8.635)	0	0	200
2021/05/12	R213	03/02/2022	9.98	Call	Bond Future	3,837.1900	3.8372	3,619.1100	3.6191	(5.683)	0	0	0
2021/05/12	R213	03/02/2022	9.98	Put	Bond Future	3,586.0400	3.5860	3,919.5300	3.9195	9.300	0	0	0
2021/05/12	R213	03/02/2022			Bond Future	9.9317	85.8582	10.0381	85.3066	1.071	0.0000	0.0000	0
2021/05/12	R213	03/02/2022	10.17	Call	Bond Future	4,371.4500	4.3714	4,129.4400	4.1294	(5.536)	0	0	0
2021/05/12	R213	03/02/2022	10.17	Put	Bond Future	3,142.6000	3.1426	3,452.1600	3.4522	9.850	0	0	220
2021/05/12	R213	03/02/2022	9.15	Put	Bond Future	6,140.5600	6.1406	6,560.8900	6.5609	6.845	0	0	0
2021/05/12	R213	03/02/2022	9.15	Call	Bond Future	1,939.2300	1.9392	1,807.9900	1.8080	(6.768)	0	0	220
2021/05/12	R213	03/02/2022	10.60	Call	Bond Future	5,698.6900	5.6987	5,427.9100	5.4279	(4.752)	0	0	0
2021/05/12	R213	03/02/2022	9.22	Call	Bond Future	2,060.2200	2.0602	1,932.8100	1.9328	(6.184)	0	0	430
2021/05/12	R213	03/02/2022	10.25	Call	Bond Future	4,605.6300	4.6056	4,353.7000	4.3537	(5.470)	0	0	0
2021/05/12	R213	03/02/2022	10.25	Put	Bond Future	2,969.6000	2.9696	3,269.2400	3.2692	10.090	0	0	102
2021/05/12	R213	03/02/2022	9.76	Call	Bond Future	3,258.7200	3.2587	3,070.2200	3.0702	(5.784)	0	0	0
2021/05/12	R213	03/02/2022	9.76	Put	Bond Future	4,158.6200	4.1586	4,521.6900	4.5217	8.731	0	0	102
2021/05/12	R213	03/02/2022	10.15	Call	Bond Future	4,313.6900	4.3137	4,074.1700	4.0742	(5.553)	0	0	0
2021/05/12	R213	03/02/2022	10.15	Put	Bond Future	3,187.0500	3.1870	3,499.1000	3.4991	9.791	0	0	200
2021/05/12	R213	03/02/2022	9.58	Call	Bond Future	2,823.0600	2.8231	2,658.6700	2.6587	(5.823)	0	0	0
2021/05/12	R213	03/02/2022	9.97	Call	Bond Future	3,810.1200	3.8101	3,593.2800	3.5933	(5.691)	0	0	0
2021/05/12	R213	03/02/2022	9.97	Put	Bond Future	3,610.8400	3.6108	3,945.5700	3.9456	9.270	0	0	0
2021/05/12	R213	03/02/2022	9.96	Call	Bond Future	3,782.8500	3.7829	3,567.2600	3.5673	(5.699)	0	0	0
2021/05/12	R213	03/02/2022	9.96	Put	Bond Future	3,635.4900	3.6355	3,971.4700	3.9715	9.242	0	0	0
2021/05/12	R213	05/05/2022	10.65	Put	Bond Future	2,893.5900	2.8936	3,197.4200	3.1974	10.500	0	0	0
2021/05/12	R213	05/05/2022	10.63	Call	Bond Future	5,386.9700	5.3870	5,133.2900	5.1333	(4.709)	0	0	0
2021/05/12	R213	05/05/2022			Bond Future	10.1339	83.3529	10.2450	82.7944	1.096	0.0000	0.0000	0
2021/05/12	R213	05/05/2022	10.64	Call	Bond Future	5,416.9600	5.4170	5,162.7900	5.1628	(4.692)	0	0	0
2021/05/12	R213	05/05/2022	10.64	Put	Bond Future	2,912.0200	2.9120	3,216.3500	3.2163	10.451	0	0	0
2021/05/12	R213	05/05/2022	10.65	Call	Bond Future	5,447.0200	5.4470	5,192.3500	5.1924	(4.675)	0	0	0
2021/05/12	R213	05/05/2022	10.63	Put	Bond Future	2,930.5700	2.9306	3,235.3900	3.2354	10.401	0	0	0
2021/05/12	R214	05/08/2021	12.03	Put	Bond Future	743.2700	0.7433	804.3200	0.8043	8.214	0	0	0
2021/05/12	R214	05/08/2021	12.01	Call	Bond Future	6,975.8800	6.9759	6,655.9100	6.6559	(4.587)	0	0	0
2021/05/12	R214	05/08/2021			Bond Future	10.8438	67.9109	10.9104	67.5285	0.614	0.0000	0.0000	17,880
2021/05/12	R214	05/08/2021	12.02	Call	Bond Future	7,014.7700	7.0148	6,694.1200	6.6941	(4.571)	0	0	0
2021/05/12	R214	05/08/2021	12.02	Put	Bond Future	753.3400	0.7533	815.0600	0.8151	8.193	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
2021/05/12	R214	05/08/2021	12.03	Call	Bond Future	7,053.7200	7.0537	6,732.4000	6.7324	(4.555)	0	0	0
2021/05/12	R214	05/08/2021	12.01	Put	Bond Future	763.5300	0.7635	825.9300	0.8259	8.173	0	0	0
2021/05/12	R214	04/11/2021	12.47	Call	Bond Future	8,563.3200	8.5633	8,343.5400	8.3435	(2.567)	0	0	0
2021/05/12	R214	04/11/2021	12.46	Call	Bond Future	8,528.1800	8.5282	8,309.3400	8.3093	(2.566)	0	0	0
2021/05/12	R214	04/11/2021	12.46	Put	Bond Future	1,169.7300	1.1697	1,338.3200	1.3383	14.413	0	0	0
2021/05/12	R214	04/11/2021			Bond Future	11.0190	65.3961	11.0882	65.0086	0.628	0.0000	0.0000	0
2021/05/12	R214	04/11/2021	12.47	Put	Bond Future	1,158.6400	1.1586	1,326.2900	1.3263	14.470	0	0	0
2021/05/12	R214	04/11/2021	12.48	Call	Bond Future	8,598.4900	8.5985	8,377.7600	8.3778	(2.567)	0	0	0
2021/05/12	R214	04/11/2021	12.48	Put	Bond Future	1,147.6500	1.1477	1,314.3500	1.3144	14.525	0	0	0
2021/05/12	R214	03/02/2022	11.40	Put	Bond Future	3,827.7700	3.8278	4,090.4200	4.0904	6.862	0	0	0
2021/05/12	R214	03/02/2022	11.41	Call	Bond Future	4,924.6300	4.9246	4,794.0800	4.7941	(2.651)	0	0	0
2021/05/12	R214	03/02/2022	11.39	Put	Bond Future	3,851.9700	3.8520	4,115.4500	4.1155	6.840	0	0	0
2021/05/12	R214	03/02/2022			Bond Future	11.2026	66.1645	11.2745	65.7721	0.642	0.0000	0.0000	0
2021/05/12	R214	03/02/2022	11.40	Call	Bond Future	4,895.3800	4.8954	4,765.6600	4.7657	(2.650)	0	0	0
2021/05/12	R214	03/02/2022	11.41	Put	Bond Future	3,803.7100	3.8037	4,065.5300	4.0655	6.883	0	0	0
2021/05/12	R214	03/02/2022	11.39	Call	Bond Future	4,866.2000	4.8662	4,737.3100	4.7373	(2.649)	0	0	0
2021/05/12	R214	05/05/2022	11.74	Put	Bond Future	3,793.6400	3.7936	4,073.5000	4.0735	7.377	0	0	0
2021/05/12	R214	05/05/2022	11.75	Call	Bond Future	5,678.3300	5.6783	5,560.3200	5.5603	(2.078)	0	0	0
2021/05/12	R214	05/05/2022	11.73	Put	Bond Future	3,815.1600	3.8152	4,096.0500	4.0961	7.362	0	0	0
2021/05/12	R214	05/05/2022			Bond Future	11.3844	63.6760	11.4591	63.2787	0.656	0.0000	0.0000	0
2021/05/12	R214	05/05/2022	11.74	Call	Bond Future	5,649.0700	5.6491	5,531.6200	5.5316	(2.079)	0	0	0
2021/05/12	R214	05/05/2022	11.75	Put	Bond Future	3,772.0000	3.7720	4,051.3000	4.0513	7.405	0	0	0
2021/05/12	R214	05/05/2022	11.73	Call	Bond Future	5,619.6200	5.6196	5,503.2000	5.5032	(2.072)	0	0	0
2021/05/12	R248	05/08/2021	12.51	Put	Bond Future	401.6200	0.4016	444.3400	0.4443	10.637	0	0	0
2021/05/12	R248	05/08/2021	12.52	Call	Bond Future	11,022.8300	11.0228	10,470.7400	10.4707	(5.009)	0	0	0
2021/05/12	R248	05/08/2021	12.50	Put	Bond Future	407.9800	0.4080	451.3000	0.4513	10.618	0	0	0
2021/05/12	R248	05/08/2021	11.20	Put	Bond Future	2,153.5000	2.1535	2,423.0500	2.4231	12.517	0	0	0
2021/05/12	R248	05/08/2021	11.20	Call	Bond Future	4,529.1900	4.5292	4,204.5300	4.2045	(7.168)	0	0	1,000
2021/05/12	R248	05/08/2021	10.50	Put	Bond Future	4,663.2600	4.6633	5,084.4000	5.0844	9.031	0	0	0
2021/05/12	R248	05/08/2021	10.30	Call	Bond Future	1,388.8600	1.3889	1,267.8800	1.2679	(8.711)	0	0	1,300
2021/05/12	R248	05/08/2021	10.90	Put	Bond Future	3,043.4500	3.0435	3,360.4000	3.3604	10.414	0	0	0
2021/05/12	R248	05/08/2021	10.90	Call	Bond Future	3,302.0200	3.3020	3,024.7600	3.0248	(8.397)	0	0	1,300
2021/05/12	R248	05/08/2021	10.60	Put	Bond Future	4,207.7300	4.2077	4,601.2200	4.6012	9.352	0	0	0
2021/05/12	R248	05/08/2021	10.60	Call	Bond Future	2,247.8700	2.2479	2,047.1500	2.0472	(8.929)	0	0	0
2021/05/12	R248	05/08/2021			Bond Future	10.8643	85.5996	10.9466	85.0054	0.758	0.0000	0.0000	172,314
2021/05/12	R248	05/08/2021	12.51	Call	Bond Future	10,972.4600	10.9725	10,420.9700	10.4210	(5.026)	0	0	0
2021/05/12	R248	05/08/2021	12.52	Put	Bond Future	395.3500	0.3953	437.4700	0.4375	10.654	0	0	0
2021/05/12	R248	05/08/2021	12.50	Call	Bond Future	10,922.0900	10.9221	10,371.2000	10.3712	(5.044)	0	0	0
2021/05/12	R248	05/08/2021	10.00	Put	Bond Future	7,482.3900	7.4824	8,014.5200	8.0145	7.112	0	0	0
2021/05/12	R248	05/08/2021	10.00	Call	Bond Future	756.3300	0.7563	694.2500	0.6942	(8.208)	0	0	0
2021/05/12	R248	05/08/2021	10.50	Call	Bond Future	1,940.3400	1.9403	1,767.2700	1.7673	(8.920)	0	0	1,000
2021/05/12	R248	05/08/2021	10.30	Put	Bond Future	5,674.7000	5.6747	6,147.9300	6.1479	8.339	0	0	0
2021/05/12	R248	04/11/2021	12.85	Call	Bond Future	12,116.7800	12.1168	11,610.2900	11.6103	(4.180)	0	0	0
2021/05/12	R248	04/11/2021	12.85	Put	Bond Future	926.1800	0.9262	1,021.4000	1.0214	10.281	0	0	0
2021/05/12	R248	04/11/2021			Bond Future	11.0401	82.1489	11.1258	81.5471	0.777	0.0000	0.0000	0
2021/05/12	R248	04/11/2021	12.84	Call	Bond Future	12,072.3300	12.0723	11,566.6000	11.5666	(4.189)	0	0	0
2021/05/12	R248	04/11/2021	12.84	Put	Bond Future	935.7600	0.9358	1,031.7400	1.0317	10.257	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
2021/05/12	R248	04/11/2021	12.83	Call	Bond Future	12,027.8900	12.0279	11,522.9200	11.5229	(4.198)	0	0	0
2021/05/12	R248	04/11/2021	12.83	Put	Bond Future	945.4300	0.9454	1,042.1700	1.0422	10.232	0	0	0
2021/05/12	R248	03/02/2022	11.48	Call	Bond Future	5,855.8200	5.8558	5,590.3800	5.5904	(4.533)	0	0	0
2021/05/12	R248	03/02/2022	11.49	Put	Bond Future	4,109.6800	4.1097	4,452.4800	4.4525	8.341	0	0	0
2021/05/12	R248	03/02/2022	11.47	Call	Bond Future	5,818.4400	5.8184	5,554.3600	5.5544	(4.539)	0	0	0
2021/05/12	R248	03/02/2022			Bond Future	11.2247	83.1142	11.3141	82.5048	0.797	0.0000	0.0000	0
2021/05/12	R248	03/02/2022	11.48	Put	Bond Future	4,138.1400	4.1381	4,482.0200	4.4820	8.310	0	0	0
2021/05/12	R248	03/02/2022	11.49	Call	Bond Future	5,893.2800	5.8933	5,626.7600	5.6268	(4.522)	0	0	0
2021/05/12	R248	03/02/2022	11.47	Put	Bond Future	4,166.7900	4.1668	4,512.0300	4.5120	8.286	0	0	0
2021/05/12	R248	05/05/2022	11.80	Call	Bond Future	6,777.3200	6.7773	6,486.0400	6.4860	(4.298)	0	0	0
2021/05/12	R248	05/05/2022	11.79	Call	Bond Future	6,740.6700	6.7407	6,449.9800	6.4500	(4.312)	0	0	0
2021/05/12	R248	05/05/2022	11.79	Put	Bond Future	4,262.4500	4.2625	4,588.7400	4.5887	7.655	0	0	0
2021/05/12	R248	05/05/2022			Bond Future	11.4075	79.6932	11.5007	79.0762	0.817	0.0000	0.0000	0
2021/05/12	R248	05/05/2022	11.80	Put	Bond Future	4,236.1900	4.2362	4,561.8900	4.5619	7.689	0	0	0
2021/05/12	R248	05/05/2022	11.81	Call	Bond Future	6,814.0400	6.8140	6,522.4700	6.5225	(4.279)	0	0	0
2021/05/12	R248	05/05/2022	11.81	Put	Bond Future	4,210.0800	4.2101	4,535.4900	4.5355	7.729	0	0	0

Total

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