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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/05/2021 TO 27/05/2021

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
2021/05/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	2025	05/08/2021		Bond Future	153.4042	153.4042	153.5367	153.5367	0.086	0.0000	0.0000	5,365
2021/05/27	2025	04/11/2021		Bond Future	155.1475	155.1475	155.2809	155.2809	0.086	0.0000	0.0000	0
2021/05/27	2025	03/02/2022		Bond Future	155.4402	155.4402	155.5748	155.5748	0.087	0.0000	0.0000	0
2021/05/27	2025	05/05/2022		Bond Future	157.3301	157.3301	157.4661	157.4661	0.086	0.0000	0.0000	0
2021/05/27	2029	05/08/2021		Bond Future	114.4893	114.4893	114.5510	114.5510	0.054	0.0000	0.0000	3,031
2021/05/27	2029	04/11/2021		Bond Future	114.6393	114.6393	114.7013	114.7013	0.054	0.0000	0.0000	0
2021/05/27	2029	03/02/2022		Bond Future	116.0072	116.0072	116.0695	116.0695	0.054	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
2021/05/27	2029	05/05/2022			Bond Future	116.2421	116.2421	116.3051	116.3051	0.054	0.0000	0.0000	0
2021/05/27	2030	05/08/2021	10.42	Call	Bond Future	7,719.6300	7.7196	7,434.0200	7.4340	(3.700)	0	0	0
2021/05/27	2030	05/08/2021	10.42	Put	Bond Future	243.1500	0.2432	264.2700	0.2643	8.686	0	0	0
2021/05/27	2030	05/08/2021	10.41	Call	Bond Future	7,674.1500	7.6741	7,388.9300	7.3889	(3.717)	0	0	0
2021/05/27	2030	05/08/2021	10.41	Put	Bond Future	248.1200	0.2481	269.6300	0.2696	8.669	0	0	0
2021/05/27	2030	05/08/2021	8.50	Put	Bond Future	3,944.3200	3.9443	4,148.6400	4.1486	5.180	0	0	0
2021/05/27	2030	05/08/2021	10.15	Call	Bond Future	6,511.9900	6.5120	6,238.8900	6.2389	(4.194)	0	0	0
2021/05/27	2030	05/08/2021	8.83	Call	Bond Future	1,686.0600	1.6861	1,541.2300	1.5412	(8.590)	0	0	479
2021/05/27	2030	05/08/2021	10.30	Put	Bond Future	308.7700	0.3088	334.9100	0.3349	8.466	0	0	200
2021/05/27	2030	05/08/2021	8.78	Put	Bond Future	2,898.5900	2.8986	3,067.0000	3.0670	5.810	0	0	0
2021/05/27	2030	05/08/2021	8.78	Call	Bond Future	1,567.0900	1.5671	1,428.7700	1.4288	(8.827)	0	0	200
2021/05/27	2030	05/08/2021	7.70	Put	Bond Future	7,953.3500	7.9534	8,231.7100	8.2317	3.500	0	0	0
2021/05/27	2030	05/08/2021	9.45	Call	Bond Future	3,608.1800	3.6082	3,388.5700	3.3886	(6.086)	0	0	600
2021/05/27	2030	05/08/2021	12.10	Call	Bond Future	15,437.6700	15.4377	15,131.2800	15.1313	(1.985)	0	0	0
2021/05/27	2030	05/08/2021	12.10	Put	Bond Future	3.2500	0.0033	3.5900	0.0036	10.462	0	0	600
2021/05/27	2030	05/08/2021			Bond Future	9.0151	94.3096	9.0699	94.0028	0.608	0.0000	0.0000	100,747
2021/05/27	2030	05/08/2021	10.43	Call	Bond Future	7,765.1500	7.7651	7,479.1500	7.4791	(3.683)	0	0	0
2021/05/27	2030	05/08/2021	10.43	Put	Bond Future	238.2600	0.2383	258.9900	0.2590	8.701	0	0	0
2021/05/27	2030	05/08/2021	8.50	Call	Bond Future	995.4700	0.9955	893.0600	0.8931	(10.288)	0	0	5,000
2021/05/27	2030	05/08/2021	9.50	Call	Bond Future	3,795.9700	3.7960	3,571.3000	3.5713	(5.919)	0	0	0
2021/05/27	2030	05/08/2021	9.50	Put	Bond Future	1,124.6100	1.1246	1,206.6700	1.2067	7.297	0	0	5,000
2021/05/27	2030	05/08/2021	10.15	Put	Bond Future	411.0700	0.4111	444.7000	0.4447	8.181	0	0	479
2021/05/27	2030	05/08/2021	9.75	Call	Bond Future	4,795.2600	4.7953	4,548.4200	4.5484	(5.148)	0	0	0
2021/05/27	2030	05/08/2021	9.75	Put	Bond Future	784.7300	0.7847	844.6200	0.8446	7.632	0	0	479
2021/05/27	2030	05/08/2021	8.83	Put	Bond Future	2,732.3900	2.7324	2,894.2900	2.8943	5.925	0	0	0
2021/05/27	2030	05/08/2021	10.30	Call	Bond Future	7,177.3600	7.1774	6,896.7700	6.8968	(3.909)	0	0	0
2021/05/27	2030	05/08/2021	7.70	Call	Bond Future	186.3800	0.1864	158.0100	0.1580	(15.222)	0	0	200
2021/05/27	2030	05/08/2021	8.95	Put	Bond Future	2,359.8400	2.3598	2,506.1600	2.5062	6.200	0	0	0
2021/05/27	2030	05/08/2021	8.95	Call	Bond Future	1,993.4600	1.9935	1,833.0500	1.8331	(8.047)	0	0	600
2021/05/27	2030	05/08/2021	9.45	Put	Bond Future	1,207.7300	1.2077	1,294.8500	1.2949	7.214	0	0	0
2021/05/27	2030	04/11/2021	11.26	Call	Bond Future	10,726.9400	10.7269	10,439.9100	10.4399	(2.676)	0	0	0
2021/05/27	2030	04/11/2021	9.20	Call	Bond Future	3,092.2000	3.0922	2,924.7700	2.9248	(5.415)	0	0	29
2021/05/27	2030	04/11/2021	8.27	Put	Bond Future	6,350.7800	6.3508	6,575.5400	6.5755	3.539	0	0	0
2021/05/27	2030	04/11/2021	8.27	Call	Bond Future	1,122.8300	1.1228	1,037.0600	1.0371	(7.639)	0	0	300
2021/05/27	2030	04/11/2021	8.77	Put	Bond Future	4,397.1400	4.3971	4,578.7600	4.5788	4.130	0	0	0
2021/05/27	2030	04/11/2021	11.44	Put	Bond Future	266.4600	0.2665	285.3300	0.2853	7.082	0	0	300
2021/05/27	2030	04/11/2021	10.60	Call	Bond Future	8,029.0800	8.0291	7,766.6800	7.7667	(3.268)	0	0	0
2021/05/27	2030	04/11/2021	10.60	Put	Bond Future	799.7300	0.7997	847.8600	0.8479	6.018	0	0	0
2021/05/27	2030	04/11/2021	10.59	Put	Bond Future	809.3300	0.8093	857.9400	0.8579	6.006	0	0	0
2021/05/27	2030	04/11/2021			Bond Future	9.1990	95.3592	9.2563	95.0487	0.623	0.0000	0.0000	0
2021/05/27	2030	04/11/2021	11.26	Put	Bond Future	342.7200	0.3427	366.2200	0.3662	6.857	0	0	29
2021/05/27	2030	04/11/2021	9.90	Put	Bond Future	1,644.8300	1.6448	1,732.6800	1.7327	5.341	0	0	0
2021/05/27	2030	04/11/2021	9.90	Call	Bond Future	5,355.9300	5.3559	5,133.2500	5.1333	(4.158)	0	0	29
2021/05/27	2030	04/11/2021	9.20	Put	Bond Future	3,086.9800	3.0870	3,230.0800	3.2301	4.636	0	0	0
2021/05/27	2030	04/11/2021	8.77	Call	Bond Future	2,028.0300	2.0280	1,899.1200	1.8991	(6.356)	0	0	300
2021/05/27	2030	04/11/2021	11.44	Call	Bond Future	11,484.8900	11.4849	11,193.2300	11.1932	(2.540)	0	0	0
2021/05/27	2030	04/11/2021	10.61	Call	Bond Future	8,068.5200	8.0685	7,805.6600	7.8057	(3.258)	0	0	0

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2021/05/27	2030	04/11/2021	10.61	Put	Bond Future	790.2100	0.7902	837.8800	0.8379	6.033	0	0	0
2021/05/27	2030	04/11/2021	10.59	Call	Bond Future	7,989.6900	7.9897	7,727.7700	7.7278	(3.278)	0	0	0
2021/05/27	2030	03/02/2022	8.85	Put	Bond Future	5,144.2800	5.1443	5,332.4900	5.3325	3.659	0	0	0
2021/05/27	2030	03/02/2022	8.85	Call	Bond Future	2,232.8900	2.2329	2,106.7600	2.1068	(5.649)	0	0	1,000
2021/05/27	2030	03/02/2022	9.35	Call	Bond Future	3,420.5900	3.4206	3,255.9200	3.2559	(4.814)	0	0	0
2021/05/27	2030	03/02/2022	9.35	Put	Bond Future	3,649.4400	3.6494	3,799.1100	3.7991	4.101	0	0	101
2021/05/27	2030	03/02/2022	8.39	Put	Bond Future	6,880.3700	6.8804	7,102.7800	7.1028	3.233	0	0	0
2021/05/27	2030	03/02/2022	8.39	Call	Bond Future	1,412.9700	1.4130	1,321.0400	1.3210	(6.506)	0	0	101
2021/05/27	2030	03/02/2022	9.45	Call	Bond Future	3,690.9600	3.6910	3,518.8100	3.5188	(4.664)	0	0	0
2021/05/27	2030	03/02/2022	9.45	Put	Bond Future	3,394.9200	3.3949	3,537.1100	3.5371	4.188	0	0	0
2021/05/27	2030	03/02/2022			Bond Future	9.3935	92.4705	9.4535	92.1561	0.639	0.0000	0.0000	0
2021/05/27	2030	03/02/2022	9.60	Put	Bond Future	3,039.3700	3.0394	3,170.6100	3.1706	4.318	0	0	0
2021/05/27	2030	03/02/2022	9.60	Call	Bond Future	4,115.6100	4.1156	3,932.5100	3.9325	(4.449)	0	0	1,000
2021/05/27	2030	03/02/2022	10.85	Call	Bond Future	8,383.9700	8.3840	8,128.5800	8.1286	(3.046)	0	0	0
2021/05/27	2030	03/02/2022	10.85	Put	Bond Future	1,125.1800	1.1252	1,184.1300	1.1841	5.239	0	0	1,000
2021/05/27	2030	03/02/2022	9.78	Call	Bond Future	4,656.3400	4.6563	4,460.5900	4.4606	(4.204)	0	0	0
2021/05/27	2030	03/02/2022	9.78	Put	Bond Future	2,655.0000	2.6550	2,773.5900	2.7736	4.467	0	0	101
2021/05/27	2030	03/02/2022	9.44	Call	Bond Future	3,663.3300	3.6633	3,491.9300	3.4919	(4.679)	0	0	0
2021/05/27	2030	03/02/2022	9.44	Put	Bond Future	3,419.6100	3.4196	3,562.5500	3.5625	4.180	0	0	0
2021/05/27	2030	03/02/2022	9.43	Call	Bond Future	3,636.1100	3.6361	3,465.4600	3.4655	(4.693)	0	0	0
2021/05/27	2030	03/02/2022	9.43	Put	Bond Future	3,444.7400	3.4447	3,588.4300	3.5884	4.171	0	0	0
2021/05/27	2030	05/05/2022	8.47	Call	Bond Future	1,545.2100	1.5452	1,452.6900	1.4527	(5.988)	0	0	1,073
2021/05/27	2030	05/05/2022	9.95	Call	Bond Future	4,904.9800	4.9050	4,713.1700	4.7132	(3.911)	0	0	0
2021/05/27	2030	05/05/2022	10.21	Call	Bond Future	5,715.4000	5.7154	5,508.3300	5.5083	(3.623)	0	0	0
2021/05/27	2030	05/05/2022	10.21	Put	Bond Future	2,686.7400	2.6867	2,797.9400	2.7979	4.139	0	0	0
2021/05/27	2030	05/05/2022			Bond Future	9.5999	93.5745	9.6628	93.2562	0.655	0.0000	0.0000	0
2021/05/27	2030	05/05/2022	9.35	Call	Bond Future	3,291.2700	3.2913	3,138.6500	3.1387	(4.637)	0	0	0
2021/05/27	2030	05/05/2022	9.35	Put	Bond Future	4,570.1500	4.5701	4,735.8000	4.7358	3.625	0	0	1,073
2021/05/27	2030	05/05/2022	8.47	Put	Bond Future	7,512.1400	7.5121	7,737.8900	7.7379	3.005	0	0	0
2021/05/27	2030	05/05/2022	9.95	Put	Bond Future	3,151.1400	3.1511	3,277.6000	3.2776	4.013	0	0	1,073
2021/05/27	2030	05/05/2022	10.20	Call	Bond Future	5,683.0200	5.6830	5,476.5200	5.4765	(3.634)	0	0	0
2021/05/27	2030	05/05/2022	10.20	Put	Bond Future	2,702.9600	2.7030	2,814.7300	2.8147	4.135	0	0	0
2021/05/27	2030	05/05/2022	10.19	Call	Bond Future	5,651.0500	5.6511	5,445.1100	5.4451	(3.644)	0	0	0
2021/05/27	2030	05/05/2022	10.19	Put	Bond Future	2,719.6200	2.7196	2,831.9500	2.8319	4.130	0	0	0
2021/05/27	2032	05/08/2021	11.37	Call	Bond Future	9,377.0100	9.3770	9,005.6800	9.0057	(3.960)	0	0	0
2021/05/27	2032	05/08/2021	11.37	Put	Bond Future	223.9600	0.2240	247.0000	0.2470	10.288	0	0	0
2021/05/27	2032	05/08/2021			Bond Future	9.7552	93.1512	9.8201	92.7568	0.666	0.0000	0.0000	118,190
2021/05/27	2032	05/08/2021	11.36	Call	Bond Future	9,328.7200	9.3287	8,957.7900	8.9578	(3.976)	0	0	0
2021/05/27	2032	05/08/2021	11.36	Put	Bond Future	228.3600	0.2284	251.8000	0.2518	10.264	0	0	0
2021/05/27	2032	05/08/2021	11.35	Call	Bond Future	9,280.4500	9.2804	8,909.9300	8.9099	(3.992)	0	0	0
2021/05/27	2032	05/08/2021	11.35	Put	Bond Future	232.8300	0.2328	256.6800	0.2567	10.244	0	0	0
2021/05/27	2032	04/11/2021	9.83	Call	Bond Future	3,212.4300	3.2124	3,010.3300	3.0103	(6.291)	0	0	700
2021/05/27	2032	04/11/2021	11.70	Call	Bond Future	10,277.7800	10.2778	9,927.3300	9.9273	(3.410)	0	0	0
2021/05/27	2032	04/11/2021	11.71	Put	Bond Future	675.1000	0.6751	723.2800	0.7233	7.137	0	0	0
2021/05/27	2032	04/11/2021	11.69	Call	Bond Future	10,235.1700	10.2352	9,885.1900	9.8852	(3.419)	0	0	0
2021/05/27	2032	04/11/2021			Bond Future	9.9486	90.0421	10.0163	89.6430	0.680	0.0000	0.0000	21
2021/05/27	2032	04/11/2021	9.33	Put	Bond Future	5,715.2200	5.7152	5,967.2800	5.9673	4.410	0	0	0

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2021/05/27	2032	04/11/2021	9.33	Call	Bond Future	1,954.2200		1.9542	1,807.1800	1.8072	(7.524)	0	0	700
2021/05/27	2032	04/11/2021	9.83	Put	Bond Future	3,917.3400		3.9173	4,114.3400	4.1143	5.029	0	0	0
2021/05/27	2032	04/11/2021	12.81	Call	Bond Future	15,117.5600		15.1176	14,732.3800	14.7324	(2.548)	0	0	0
2021/05/27	2032	04/11/2021	12.81	Put	Bond Future	161.0800		0.1611	175.0000	0.1750	8.642	0	0	700
2021/05/27	2032	04/11/2021	11.70	Put	Bond Future	683.1000		0.6831	731.7500	0.7317	7.122	0	0	0
2021/05/27	2032	04/11/2021	11.71	Call	Bond Future	10,320.4300		10.3204	9,969.5100	9.9695	(3.400)	0	0	0
2021/05/27	2032	04/11/2021	11.69	Put	Bond Future	691.1800		0.6912	740.3000	0.7403	7.107	0	0	0
2021/05/27	2032	03/02/2022	11.13	Call	Bond Future	7,471.8600		7.4719	7,178.0600	7.1781	(3.932)	0	0	0
2021/05/27	2032	03/02/2022	11.13	Put	Bond Future	2,074.4300		2.0744	2,184.6700	2.1847	5.314	0	0	210
2021/05/27	2032	03/02/2022	10.53	Call	Bond Future	5,282.5500		5.2825	5,033.2100	5.0332	(4.720)	0	0	0
2021/05/27	2032	03/02/2022	10.53	Put	Bond Future	3,130.5600		3.1306	3,285.2600	3.2853	4.942	0	0	210
2021/05/27	2032	03/02/2022	10.35	Put	Bond Future	3,552.3600		3.5524	3,722.4600	3.7225	4.788	0	0	400
2021/05/27	2032	03/02/2022	9.58	Put	Bond Future	5,928.0800		5.9281	6,169.7400	6.1697	4.077	0	0	0
2021/05/27	2032	03/02/2022	9.58	Call	Bond Future	2,582.2400		2.5822	2,419.8600	2.4199	(6.288)	0	0	400
2021/05/27	2032	03/02/2022	10.66	Call	Bond Future	5,729.8100		5.7298	5,469.8900	5.4699	(4.536)	0	0	0
2021/05/27	2032	03/02/2022	10.66	Put	Bond Future	2,860.2600		2.8603	3,004.3800	3.0044	5.039	0	0	97
2021/05/27	2032	03/02/2022	10.45	Put	Bond Future	3,311.2700		3.3113	3,472.7200	3.4727	4.876	0	0	198
2021/05/27	2032	03/02/2022	9.81	Call	Bond Future	3,146.4100		3.1464	2,962.0900	2.9621	(5.858)	0	0	0
2021/05/27	2032	03/02/2022	9.81	Put	Bond Future	5,119.0300		5.1190	5,338.7500	5.3388	4.292	0	0	198
2021/05/27	2032	03/02/2022	8.91	Put	Bond Future	8,864.1400		8.8641	9,165.3200	9.1653	3.398	0	0	0
2021/05/27	2032	03/02/2022	10.43	Call	Bond Future	4,952.9700		4.9530	4,712.0900	4.7121	(4.863)	0	0	0
2021/05/27	2032	03/02/2022	10.43	Put	Bond Future	3,358.4900		3.3585	3,521.6500	3.5217	4.858	0	0	0
2021/05/27	2032	03/02/2022	10.42	Call	Bond Future	4,920.4700		4.9205	4,680.4500	4.6805	(4.878)	0	0	0
2021/05/27	2032	03/02/2022	10.42	Put	Bond Future	3,382.0100		3.3820	3,546.0300	3.5460	4.850	0	0	0
2021/05/27	2032	03/02/2022			Bond Future	10.1487		91.0958	10.2193	90.6918	0.696	0.0000	0.0000	0
2021/05/27	2032	03/02/2022	9.62	Put	Bond Future	5,781.1200		5.7811	6,018.9600	6.0190	4.114	0	0	0
2021/05/27	2032	03/02/2022	9.62	Call	Bond Future	2,676.0900		2.6761	2,509.8900	2.5099	(6.211)	0	0	210
2021/05/27	2032	03/02/2022	10.95	Call	Bond Future	6,784.3500		6.7843	6,502.6600	6.5027	(4.152)	0	0	0
2021/05/27	2032	03/02/2022	10.95	Put	Bond Future	2,342.9300		2.3429	2,465.2800	2.4653	5.222	0	0	400
2021/05/27	2032	03/02/2022	10.35	Call	Bond Future	4,697.3300		4.6973	4,463.3900	4.4634	(4.980)	0	0	0
2021/05/27	2032	03/02/2022	10.14	Call	Bond Future	4,057.1800		4.0572	3,842.0400	3.8420	(5.303)	0	0	0
2021/05/27	2032	03/02/2022	10.14	Put	Bond Future	4,107.1800		4.1072	4,296.0800	4.2961	4.599	0	0	97
2021/05/27	2032	03/02/2022	9.14	Put	Bond Future	7,749.6700		7.7497	8,032.0200	8.0320	3.643	0	0	0
2021/05/27	2032	03/02/2022	9.14	Call	Bond Future	1,698.2200		1.6982	1,576.5300	1.5765	(7.166)	0	0	97
2021/05/27	2032	03/02/2022	10.45	Call	Bond Future	5,017.6400		5.0176	4,775.0500	4.7750	(4.835)	0	0	0
2021/05/27	2032	03/02/2022	8.91	Call	Bond Future	1,356.0900		1.3561	1,253.2300	1.2532	(7.585)	0	0	198
2021/05/27	2032	03/02/2022	10.44	Call	Bond Future	4,985.2600		4.9853	4,743.5300	4.7435	(4.849)	0	0	0
2021/05/27	2032	03/02/2022	10.44	Put	Bond Future	3,334.8100		3.3348	3,497.1200	3.4971	4.867	0	0	0
2021/05/27	2032	05/05/2022	11.03	Call	Bond Future	6,609.3400		6.6093	6,339.9200	6.3399	(4.076)	0	0	0
2021/05/27	2032	05/05/2022	11.03	Put	Bond Future	2,966.9700		2.9670	3,106.4900	3.1065	4.702	0	0	0
2021/05/27	2032	05/05/2022	11.02	Put	Bond Future	2,984.5800		2.9846	3,124.7900	3.1248	4.698	0	0	0
2021/05/27	2032	05/05/2022			Bond Future	10.3565		88.0365	10.4302	87.6275	0.712	0.0000	0.0000	0
2021/05/27	2032	05/05/2022	11.04	Call	Bond Future	6,644.3600		6.6444	6,374.2600	6.3743	(4.065)	0	0	0
2021/05/27	2032	05/05/2022	11.04	Put	Bond Future	2,949.4700		2.9495	3,088.3100	3.0883	4.707	0	0	0
2021/05/27	2032	05/05/2022	11.02	Call	Bond Future	6,574.3800		6.5744	6,305.6500	6.3057	(4.088)	0	0	0
2021/05/27	2033	05/08/2021			Bond Future	107.6260		107.6260	107.6480	107.6480	0.020	0.0000	0.0000	9,629
2021/05/27	2033	04/11/2021			Bond Future	107.6236		107.6236	107.6455	107.6455	0.020	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
2021/05/27	2033	03/02/2022			Bond Future	108.9077	108.9077	108.9296	108.9296	0.020	0.0000	0.0000	0
2021/05/27	2033	05/05/2022			Bond Future	108.9759	108.9759	108.9978	108.9978	0.020	0.0000	0.0000	0
2021/05/27	2037	05/08/2021	12.27	Call	Bond Future	10,508.5100	10.5085	10,167.3000	10.1673	(3.247)	0	0	0
2021/05/27	2037	05/08/2021	12.27	Put	Bond Future	268.5200	0.2685	288.3300	0.2883	7.377	0	0	0
2021/05/27	2037	05/08/2021	12.28	Call	Bond Future	10,558.3200	10.5583	10,216.7900	10.2168	(3.235)	0	0	0
2021/05/27	2037	05/08/2021	12.26	Put	Bond Future	273.3700	0.2734	293.5000	0.2935	7.364	0	0	0
2021/05/27	2037	05/08/2021			Bond Future	10.5720	84.6305	10.6265	84.2695	0.516	0.0000	0.0000	131,072
2021/05/27	2037	05/08/2021	12.28	Put	Bond Future	263.7500	0.2638	283.2400	0.2832	7.390	0	0	0
2021/05/27	2037	05/08/2021	12.26	Call	Bond Future	10,458.7100	10.4587	10,117.8200	10.1178	(3.259)	0	0	0
2021/05/27	2037	04/11/2021	12.30	Call	Bond Future	10,259.4200	10.2594	9,950.4100	9.9504	(3.012)	0	0	0
2021/05/27	2037	04/11/2021	12.30	Put	Bond Future	1,112.6300	1.1126	1,169.0100	1.1690	5.067	0	0	600
2021/05/27	2037	04/11/2021	11.49	Put	Bond Future	2,322.8200	2.3228	2,426.5900	2.4266	4.467	0	0	0
2021/05/27	2037	04/11/2021	11.49	Call	Bond Future	6,865.4500	6.8654	6,603.8300	6.6038	(3.811)	0	0	600
2021/05/27	2037	04/11/2021	12.82	Put	Bond Future	637.9200	0.6379	673.2100	0.6732	5.532	0	0	0
2021/05/27	2037	04/11/2021	12.83	Call	Bond Future	12,570.7800	12.5708	12,240.3500	12.2404	(2.629)	0	0	0
2021/05/27	2037	04/11/2021			Bond Future	10.7581	85.5726	10.8147	85.2072	0.526	0.0000	0.0000	0
2021/05/27	2037	04/11/2021	12.82	Call	Bond Future	12,526.6600	12.5267	12,196.5600	12.1966	(2.635)	0	0	0
2021/05/27	2037	04/11/2021	12.83	Put	Bond Future	630.8500	0.6309	665.8100	0.6658	5.542	0	0	0
2021/05/27	2037	04/11/2021	12.81	Call	Bond Future	12,482.5500	12.4826	12,152.7900	12.1528	(2.642)	0	0	0
2021/05/27	2037	04/11/2021	12.81	Put	Bond Future	645.0500	0.6450	680.6800	0.6807	5.524	0	0	0
2021/05/27	2037	03/02/2022	11.46	Call	Bond Future	6,460.7900	6.4608	6,220.5100	6.2205	(3.719)	0	0	0
2021/05/27	2037	03/02/2022	11.47	Put	Bond Future	3,339.9500	3.3400	3,468.8700	3.4689	3.860	0	0	0
2021/05/27	2037	03/02/2022	11.45	Call	Bond Future	6,423.6200	6.4236	6,184.0400	6.1840	(3.730)	0	0	0
2021/05/27	2037	03/02/2022			Bond Future	10.9534	82.3192	11.0124	81.9494	0.538	0.0000	0.0000	0
2021/05/27	2037	03/02/2022	11.46	Put	Bond Future	3,362.1000	3.3621	3,491.7100	3.4917	3.855	0	0	0
2021/05/27	2037	03/02/2022	11.47	Call	Bond Future	6,498.0300	6.4980	6,257.0600	6.2571	(3.708)	0	0	0
2021/05/27	2037	03/02/2022	11.45	Put	Bond Future	3,384.3900	3.3844	3,514.7000	3.5147	3.850	0	0	0
2021/05/27	2037	05/05/2022	11.84	Put	Bond Future	3,505.4000	3.5054	3,630.9200	3.6309	3.581	0	0	0
2021/05/27	2037	05/05/2022	11.82	Call	Bond Future	7,463.8600	7.4639	7,216.1400	7.2161	(3.319)	0	0	0
2021/05/27	2037	05/05/2022	11.83	Call	Bond Future	7,501.0500	7.5011	7,252.7500	7.2527	(3.310)	0	0	0
2021/05/27	2037	05/05/2022			Bond Future	11.1558	83.3023	11.2172	82.9279	0.550	0.0000	0.0000	0
2021/05/27	2037	05/05/2022	11.84	Call	Bond Future	7,538.2900	7.5383	7,289.4000	7.2894	(3.302)	0	0	0
2021/05/27	2037	05/05/2022	11.82	Put	Bond Future	3,544.5500	3.5445	3,671.2400	3.6712	3.574	0	0	0
2021/05/27	2037	05/05/2022	11.83	Put	Bond Future	3,524.9200	3.5249	3,651.0300	3.6510	3.578	0	0	0
2021/05/27	2038	05/08/2021			Bond Future	120.1543	120.1543	120.5015	120.5015	0.289	0.0000	0.0000	7,713
2021/05/27	2038	04/11/2021			Bond Future	121.5198	121.5198	121.8705	121.8705	0.289	0.0000	0.0000	0
2021/05/27	2038	03/02/2022			Bond Future	121.2166	121.2166	121.5712	121.5712	0.293	0.0000	0.0000	0
2021/05/27	2038	05/05/2022			Bond Future	122.6906	122.6906	123.0494	123.0494	0.292	0.0000	0.0000	0
2021/05/27	2040	05/08/2021	12.48	Call	Bond Future	11,281.8100	11.2818	10,816.4500	10.8164	(4.125)	0	0	0
2021/05/27	2040	05/08/2021	12.49	Put	Bond Future	260.5300	0.2605	288.2200	0.2882	10.628	0	0	0
2021/05/27	2040	05/08/2021	12.47	Call	Bond Future	11,229.7800	11.2298	10,764.8700	10.7649	(4.140)	0	0	0
2021/05/27	2040	05/08/2021	11.05	Put	Bond Future	2,069.8900	2.0699	2,239.1500	2.2391	8.177	0	0	0
2021/05/27	2040	05/08/2021	11.05	Call	Bond Future	4,188.7500	4.1888	3,864.5100	3.8645	(7.741)	0	0	900
2021/05/27	2040	05/08/2021			Bond Future	10.7448	86.3738	10.8148	85.8803	0.652	0.0000	0.0000	85,054
2021/05/27	2040	05/08/2021	12.48	Put	Bond Future	265.2400	0.2652	293.3800	0.2934	10.609	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
2021/05/27	2040	05/08/2021	12.49	Call	Bond Future	11,333.8600	11.3339	10,868.0500	10.8681	(4.110)	0	0	0
2021/05/27	2040	05/08/2021	12.47	Put	Bond Future	270.0400	0.2700	298.6300	0.2986	10.587	0	0	0
2021/05/27	2040	05/08/2021	11.55	Put	Bond Future	1,127.5100	1.1275	1,227.5600	1.2276	8.874	0	0	0
2021/05/27	2040	05/08/2021	11.55	Call	Bond Future	6,542.3900	6.5424	6,148.9400	6.1489	(6.014)	0	0	900
2021/05/27	2040	05/08/2021	14.80	Call	Bond Future	22,499.9100	22.4999	22,006.6200	22.0066	(2.192)	0	0	0
2021/05/27	2040	05/08/2021	14.80	Put	Bond Future	1.5300	0.0015	1.7400	0.0017	13.725	0	0	900
2021/05/27	2040	04/11/2021	12.90	Call	Bond Future	12,785.0900	12.7851	12,340.9400	12.3409	(3.474)	0	0	0
2021/05/27	2040	04/11/2021	12.90	Put	Bond Future	749.7800	0.7498	805.0200	0.8050	7.367	0	0	0
2021/05/27	2040	04/11/2021	12.89	Call	Bond Future	12,739.3500	12.7393	12,295.7100	12.2957	(3.482)	0	0	0
2021/05/27	2040	04/11/2021	12.89	Put	Bond Future	757.9500	0.7580	813.7000	0.8137	7.355	0	0	0
2021/05/27	2040	04/11/2021			Bond Future	10.9280	87.3353	11.0008	86.8359	0.666	0.0000	0.0000	0
2021/05/27	2040	04/11/2021	12.91	Call	Bond Future	12,830.8300	12.8308	12,386.1800	12.3862	(3.465)	0	0	0
2021/05/27	2040	04/11/2021	12.91	Put	Bond Future	741.6800	0.7417	796.4200	0.7964	7.381	0	0	0
2021/05/27	2040	03/02/2022	11.58	Put	Bond Future	3,616.8500	3.6169	3,801.1700	3.8012	5.096	0	0	0
2021/05/27	2040	03/02/2022	11.59	Call	Bond Future	6,650.3300	6.6503	6,328.2700	6.3283	(4.843)	0	0	0
2021/05/27	2040	03/02/2022	11.57	Put	Bond Future	3,640.9800	3.6410	3,826.2700	3.8263	5.089	0	0	0
2021/05/27	2040	03/02/2022			Bond Future	11.1202	83.8524	11.1960	83.3469	0.681	0.0000	0.0000	0
2021/05/27	2040	03/02/2022	11.58	Call	Bond Future	6,611.1000	6.6111	6,290.0000	6.2900	(4.857)	0	0	0
2021/05/27	2040	03/02/2022	11.59	Put	Bond Future	3,592.8700	3.5929	3,776.2300	3.7762	5.103	0	0	0
2021/05/27	2040	03/02/2022	11.57	Call	Bond Future	6,571.9400	6.5719	6,251.8100	6.2518	(4.871)	0	0	0
2021/05/27	2040	05/05/2022	11.91	Put	Bond Future	3,973.2500	3.9732	4,154.9300	4.1549	4.573	0	0	0
2021/05/27	2040	05/05/2022	11.92	Call	Bond Future	7,726.9000	7.7269	7,396.1600	7.3962	(4.280)	0	0	0
2021/05/27	2040	05/05/2022	11.92	Put	Bond Future	3,951.3100	3.9513	4,132.1800	4.1322	4.577	0	0	0
2021/05/27	2040	05/05/2022			Bond Future	11.3188	84.8539	11.3977	84.3423	0.697	0.0000	0.0000	0
2021/05/27	2040	05/05/2022	11.91	Call	Bond Future	7,688.3100	7.6883	7,358.3800	7.3584	(4.291)	0	0	0
2021/05/27	2040	05/05/2022	11.90	Call	Bond Future	7,649.7600	7.6498	7,320.6600	7.3207	(4.302)	0	0	0
2021/05/27	2040	05/05/2022	11.90	Put	Bond Future	3,995.3100	3.9953	4,177.8200	4.1778	4.568	0	0	0
2021/05/27	2044	05/08/2021	12.60	Put	Bond Future	240.5600	0.2406	258.8100	0.2588	7.586	0	0	0
2021/05/27	2044	05/08/2021	12.61	Call	Bond Future	11,741.6000	11.7416	11,368.4800	11.3685	(3.178)	0	0	0
2021/05/27	2044	05/08/2021	12.61	Put	Bond Future	236.2900	0.2363	254.2500	0.2543	7.601	0	0	0
2021/05/27	2044	05/08/2021			Bond Future	10.7930	83.1101	10.8476	82.7190	0.506	0.0000	0.0000	60,665
2021/05/27	2044	05/08/2021	12.60	Call	Bond Future	11,690.1800	11.6902	11,317.3500	11.3173	(3.189)	0	0	0
2021/05/27	2044	05/08/2021	12.59	Call	Bond Future	11,638.7400	11.6387	11,266.2200	11.2662	(3.201)	0	0	0
2021/05/27	2044	05/08/2021	12.59	Put	Bond Future	244.8900	0.2449	263.4500	0.2634	7.579	0	0	0
2021/05/27	2044	04/11/2021	12.91	Call	Bond Future	12,686.1000	12.6861	12,333.6400	12.3336	(2.778)	0	0	0
2021/05/27	2044	04/11/2021	12.91	Put	Bond Future	793.4200	0.7934	836.7000	0.8367	5.455	0	0	0
2021/05/27	2044	04/11/2021			Bond Future	10.9679	84.0352	11.0247	83.6395	0.518	0.0000	0.0000	0
2021/05/27	2044	04/11/2021	12.90	Call	Bond Future	12,641.0800	12.6411	12,289.0100	12.2890	(2.785)	0	0	0
2021/05/27	2044	04/11/2021	12.90	Put	Bond Future	801.8800	0.8019	845.5500	0.8456	5.446	0	0	0
2021/05/27	2044	04/11/2021	12.89	Call	Bond Future	12,596.0600	12.5961	12,244.3900	12.2444	(2.792)	0	0	0
2021/05/27	2044	04/11/2021	12.89	Put	Bond Future	810.4100	0.8104	854.4800	0.8545	5.438	0	0	0
2021/05/27	2044	03/02/2022	11.60	Call	Bond Future	6,647.6800	6.6477	6,390.6800	6.3907	(3.866)	0	0	0
2021/05/27	2044	03/02/2022	11.60	Put	Bond Future	3,689.1900	3.6892	3,832.7800	3.8328	3.892	0	0	0
2021/05/27	2044	03/02/2022	11.59	Call	Bond Future	6,608.5500	6.6086	6,352.3200	6.3523	(3.877)	0	0	0
2021/05/27	2044	03/02/2022	11.59	Put	Bond Future	3,713.9600	3.7140	3,858.3200	3.8583	3.887	0	0	0
2021/05/27	2044	03/02/2022			Bond Future	11.1511	80.6388	11.2103	80.2382	0.530	0.0000	0.0000	0
2021/05/27	2044	03/02/2022	11.61	Call	Bond Future	6,687.1400	6.6871	6,429.3700	6.4294	(3.855)	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
2021/05/27	2044	03/02/2022	11.61	Put	Bond Future	3,664.8400	3.6648	3,807.6600	3.8077	3.897	0	0	0
2021/05/27	2044	05/05/2022	11.92	Call	Bond Future	7,731.2900	7.7313	7,467.5800	7.4676	(3.411)	0	0	0
2021/05/27	2044	05/05/2022	11.92	Put	Bond Future	4,046.1900	4.0462	4,187.9400	4.1879	3.503	0	0	0
2021/05/27	2044	05/05/2022	11.91	Call	Bond Future	7,692.8600	7.6929	7,429.8000	7.4298	(3.420)	0	0	0
2021/05/27	2044	05/05/2022	11.91	Put	Bond Future	4,068.8400	4.0688	4,211.2400	4.2112	3.500	0	0	0
2021/05/27	2044	05/05/2022			Bond Future	11.3401	81.6019	11.4017	81.1965	0.543	0.0000	0.0000	0
2021/05/27	2044	05/05/2022	11.93	Call	Bond Future	7,770.0600	7.7701	7,505.7100	7.5057	(3.402)	0	0	0
2021/05/27	2044	05/05/2022	11.93	Put	Bond Future	4,023.9700	4.0240	4,165.0800	4.1651	3.507	0	0	0
2021/05/27	2046	05/08/2021			Bond Future	110.6613	110.6613	111.6367	111.6367	0.881	0.0000	0.0000	18,098
2021/05/27	2046	04/11/2021			Bond Future	110.1106	110.1106	111.0964	111.0964	0.895	0.0000	0.0000	0
2021/05/27	2046	03/02/2022			Bond Future	111.4245	111.4245	112.4220	112.4220	0.895	0.0000	0.0000	0
2021/05/27	2046	05/05/2022			Bond Future	110.9325	110.9325	111.9419	111.9419	0.910	0.0000	0.0000	0
2021/05/27	2050	05/08/2021			Bond Future	112.6764	112.6764	112.7005	112.7005	0.021	0.0000	0.0000	11,209
2021/05/27	2050	04/11/2021			Bond Future	113.9568	113.9568	113.9807	113.9807	0.021	0.0000	0.0000	0
2021/05/27	2050	03/02/2022			Bond Future	113.3676	113.3676	113.3917	113.3917	0.021	0.0000	0.0000	0
2021/05/27	2050	05/05/2022			Bond Future	114.7460	114.7460	114.7704	114.7704	0.021	0.0000	0.0000	0
2021/05/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	AL37	05/08/2021			Index Future	795.1710	795.1710	793.4460	793.4460	(0.217)	0.0000	0.0000	0
2021/05/27	AL37	04/11/2021			Index Future	804.1050	804.1050	802.3580	802.3580	(0.217)	0.0000	0.0000	0
2021/05/27	AL37	03/02/2022			Index Future	813.5050	813.5050	811.7350	811.7350	(0.218)	0.0000	0.0000	0
2021/05/27	AL37	05/05/2022			Index Future	823.2020	823.2020	821.4100	821.4100	(0.218)	0.0000	0.0000	0
2021/05/27	AL7T	05/08/2021			Index Future	904.3550	904.3550	901.1980	901.1980	(0.349)	0.0000	0.0000	0
2021/05/27	AL7T	04/11/2021			Index Future	914.5160	914.5160	911.3200	911.3200	(0.349)	0.0000	0.0000	0
2021/05/27	AL7T	03/02/2022			Index Future	925.2060	925.2060	921.9710	921.9710	(0.350)	0.0000	0.0000	0
2021/05/27	AL7T	05/05/2022			Index Future	936.2350	936.2350	932.9600	932.9600	(0.350)	0.0000	0.0000	0
2021/05/27	ALBI	05/08/2021			Index Future	795.1010	795.1010	792.4510	792.4510	(0.333)	0.0000	0.0000	134
2021/05/27	ALBI	04/11/2021			Index Future	804.0340	804.0340	801.3520	801.3520	(0.334)	0.0000	0.0000	0
2021/05/27	ALBI	03/02/2022			Index Future	813.4330	813.4330	810.7170	810.7170	(0.334)	0.0000	0.0000	0
2021/05/27	ALBI	05/05/2022			Index Future	823.1290	823.1290	820.3800	820.3800	(0.334)	0.0000	0.0000	0
2021/05/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C025	31/01/2025			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
2021/05/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/05/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	C446	31/03/2046			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
2021/05/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/05/27	ES33	05/08/2021			Bond Future	11.2592	78.5087	11.3083	78.2464	0.436	0.0000	0.0000	350
2021/05/27	ES33	04/11/2021			Bond Future	11.4917	75.6253	11.5428	75.3597	0.445	0.0000	0.0000	0
2021/05/27	ES33	03/02/2022			Bond Future	11.7366	76.5283	11.7900	76.2594	0.455	0.0000	0.0000	0
2021/05/27	ES33	05/05/2022			Bond Future	11.9856	73.6817	12.0413	73.4094	0.465	0.0000	0.0000	0
2021/05/27	ES42	05/08/2021			Bond Future	11.7840	77.2137	11.8487	76.8231	0.549	0.0000	0.0000	4,779
2021/05/27	ES42	04/11/2021			Bond Future	12.0050	73.8331	12.0726	73.4378	0.563	0.0000	0.0000	0
2021/05/27	ES42	03/02/2022			Bond Future	12.2301	74.7153	12.3006	74.3151	0.577	0.0000	0.0000	0
2021/05/27	ES42	05/05/2022			Bond Future	12.4670	71.3659	12.5408	70.9607	0.592	0.0000	0.0000	0
2021/05/27	GOVI	05/08/2021	719.14	Call	GOVI	661,070.0000	66.1070	635,290.0000	63.5290	(3.900)	0	0	0
2021/05/27	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	05/08/2021	719.13	Call	GOVI	661,170.0000	66.1170	635,390.0000	63.5390	(3.899)	0	0	0
2021/05/27	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	05/08/2021			GOVI	785.2470	785.2470	782.6690	782.6690	(0.328)	0.0000	0.0000	990
2021/05/27	GOVI	05/08/2021	719.15	Call	GOVI	660,970.0000	66.0970	635,190.0000	63.5190	(3.900)	0	0	0
2021/05/27	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	04/11/2021	728.41	Call	GOVI	656,590.0000	65.6590	630,490.0000	63.0490	(3.975)	0	0	0
2021/05/27	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	04/11/2021	728.40	Call	GOVI	656,690.0000	65.6690	630,590.0000	63.0590	(3.974)	0	0	0
2021/05/27	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	04/11/2021			GOVI	794.0690	794.0690	791.4590	791.4590	(0.329)	0.0000	0.0000	0
2021/05/27	GOVI	04/11/2021	728.42	Call	GOVI	656,490.0000	65.6490	630,390.0000	63.0390	(3.976)	0	0	0
2021/05/27	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	03/02/2022	792.76	Call	GOVI	105,910.0000	10.5910	79,490.0000	7.9490	(24.946)	0	0	0
2021/05/27	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	03/02/2022			GOVI	803.3510	803.3510	800.7090	800.7090	(0.329)	0.0000	0.0000	0
2021/05/27	GOVI	03/02/2022	792.75	Call	GOVI	106,010.0000	10.6010	79,590.0000	7.9590	(24.922)	0	0	0
2021/05/27	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	03/02/2022	792.74	Call	GOVI	106,110.0000	10.6110	79,690.0000	7.9690	(24.899)	0	0	0
2021/05/27	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	05/05/2022	788.25	Call	GOVI	246,780.0000	24.6780	220,030.0000	22.0030	(10.840)	0	0	0
2021/05/27	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	05/05/2022			GOVI	812.9280	812.9280	810.2530	810.2530	(0.329)	0.0000	0.0000	0
2021/05/27	GOVI	05/05/2022	788.24	Call	GOVI	246,880.0000	24.6880	220,130.0000	22.0130	(10.835)	0	0	0
2021/05/27	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GOVI	05/05/2022	788.23	Call	GOVI	246,980.0000	24.6980	220,230.0000	22.0230	(10.831)	0	0	0
2021/05/27	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2021/05/27	IGOV	05/08/2021			Index Future	293.4810	293.4810	294.0540	294.0540	0.195	0.0000	0.0000	576
2021/05/27	IGOV	04/11/2021			Index Future	296.8500	296.8500	297.4290	297.4290	0.195	0.0000	0.0000	16
2021/05/27	IGOV	03/02/2022			Index Future	300.3910	300.3910	300.9760	300.9760	0.195	0.0000	0.0000	0
2021/05/27	IGOV	05/05/2022			Index Future	304.0420	304.0420	304.6340	304.6340	0.195	0.0000	0.0000	0
2021/05/27	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/05/27	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/05/27	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/05/27	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1400	90.1400	0.000	0.0000	0.0000	0
2021/05/27	IS05	21/06/2022			Interest Rate Swap	90.3300	90.3300	90.3300	90.3300	0.000	0.0000	0.0000	0
2021/05/27	IS05	20/09/2022			Interest Rate Swap	93.5500	93.5500	93.5500	93.5500	0.000	0.0000	0.0000	0
2021/05/27	IS05	20/12/2022			Interest Rate Swap	94.1400	94.1400	94.1400	94.1400	0.000	0.0000	0.0000	0
2021/05/27	IS05	22/03/2023			Interest Rate Swap	86.6500	86.6500	86.6400	86.6400	(0.012)	0.0000	0.0000	0
2021/05/27	IS05	20/06/2023			Interest Rate Swap	92.3200	92.3200	92.3100	92.3100	(0.011)	0.0000	0.0000	0
2021/05/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/05/27	IS10	17/12/2025			Interest Rate Swap	80.7100	80.7100	80.8300	80.8300	0.149	0.0000	0.0000	0
2021/05/27	IS10	16/03/2026			Interest Rate Swap	77.2800	77.2800	77.4300	77.4300	0.194	0.0000	0.0000	0
2021/05/27	IS10	15/06/2026			Interest Rate Swap	75.7300	75.7300	75.9000	75.9000	0.224	0.0000	0.0000	0
2021/05/27	IS10	21/09/2026			Interest Rate Swap	77.7800	77.7800	77.9700	77.9700	0.244	0.0000	0.0000	0
2021/05/27	IS10	21/12/2026			Interest Rate Swap	81.8100	81.8100	82.0100	82.0100	0.244	0.0000	0.0000	0
2021/05/27	IS10	15/03/2027			Interest Rate Swap	80.3300	80.3300	80.5400	80.5400	0.261	0.0000	0.0000	0
2021/05/27	IS10	21/06/2027			Interest Rate Swap	82.4100	82.4100	82.6300	82.6300	0.267	0.0000	0.0000	0
2021/05/27	IS10	20/09/2027			Interest Rate Swap	88.2000	88.2000	88.4400	88.4400	0.272	0.0000	0.0000	0
2021/05/27	IS10	20/12/2027			Interest Rate Swap	88.5900	88.5900	88.8500	88.8500	0.293	0.0000	0.0000	0
2021/05/27	IS10	22/03/2028			Interest Rate Swap	81.6000	81.6000	81.8800	81.8800	0.343	0.0000	0.0000	0
2021/05/27	IS10	20/06/2028			Interest Rate Swap	89.3900	89.3900	89.6800	89.6800	0.324	0.0000	0.0000	0
2021/05/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/05/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/05/27	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/05/27	JBAF	21/07/2021			Jibar Tradeable Future	3.7450	96.2550	3.7450	96.2550	0.000	0.0000	0.0000	0
2021/05/27	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/05/27	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.8050	96.1950	0.000	0.0000	0.0000	30,000
2021/05/27	JBAF	20/10/2021			Jibar Tradeable Future	3.8900	96.1100	3.8900	96.1100	0.000	0.0000	0.0000	0
2021/05/27	JBAF	17/11/2021			Jibar Tradeable Future	3.9200	96.0800	3.9200	96.0800	0.000	0.0000	0.0000	0
2021/05/27	JBAF	15/12/2021			Jibar Tradeable Future	4.0600	95.9400	4.0600	95.9400	0.000	0.0000	0.0000	0
2021/05/27	JBAF	16/03/2022			Jibar Tradeable Future	4.3050	95.6950	4.3050	95.6950	0.000	0.0000	0.0000	0
2021/05/27	JBAF	15/06/2022			Jibar Tradeable Future	4.6400	95.3600	4.6400	95.3600	0.000	0.0000	0.0000	471
2021/05/27	JBAF	21/09/2022			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	0
2021/05/27	JBAF	21/12/2022			Jibar Tradeable Future	5.1950	94.8050	5.1950	94.8050	0.000	0.0000	0.0000	0
2021/05/27	JBAF	15/03/2023			Jibar Tradeable Future	5.4250	94.5750	5.4250	94.5750	0.000	0.0000	0.0000	0
2021/05/27	R023	05/08/2021	5.30	Call	Bond Future	573.0500	0.5730	520.0400	0.5200	(9.251)	0	0	0
2021/05/27	R023	05/08/2021	5.30	Put	Bond Future	77.7000	0.0777	91.8000	0.0918	18.147	0	0	0
2021/05/27	R023	05/08/2021	5.29	Call	Bond Future	560.4200	0.5604	507.8200	0.5078	(9.386)	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
2021/05/27	R023	05/08/2021	5.29	Put	Bond Future	80.1800	0.0802	94.6900	0.0947	18.097	0	0	0
2021/05/27	R023	05/08/2021			Bond Future	4.9730	107.5541	5.0172	107.4869	0.888	0.0000	0.0000	15,432
2021/05/27	R023	05/08/2021	5.31	Call	Bond Future	585.7400	0.5857	532.3300	0.5323	(9.118)	0	0	0
2021/05/27	R023	05/08/2021	5.31	Put	Bond Future	75.2900	0.0753	88.9900	0.0890	18.196	0	0	0
2021/05/27	R023	04/11/2021	4.91	Call	Bond Future	260.9500	0.2609	232.7800	0.2328	(10.795)	0	0	0
2021/05/27	R023	04/11/2021	4.91	Put	Bond Future	458.3900	0.4584	498.4500	0.4984	8.739	0	0	0
2021/05/27	R023	04/11/2021	4.90	Call	Bond Future	255.1900	0.2552	227.4100	0.2274	(10.886)	0	0	0
2021/05/27	R023	04/11/2021	4.90	Put	Bond Future	465.4700	0.4655	505.9200	0.5059	8.690	0	0	0
2021/05/27	R023	04/11/2021			Bond Future	5.0640	104.8423	5.1173	104.7741	1.053	0.0000	0.0000	0
2021/05/27	R023	04/11/2021	4.92	Call	Bond Future	267.0700	0.2671	238.4800	0.2385	(10.705)	0	0	0
2021/05/27	R023	04/11/2021	4.92	Put	Bond Future	451.6700	0.4517	491.3100	0.4913	8.776	0	0	0
2021/05/27	R023	03/02/2022	5.08	Call	Bond Future	334.4500	0.3345	302.4200	0.3024	(9.577)	0	0	0
2021/05/27	R023	03/02/2022	5.08	Put	Bond Future	417.7700	0.4178	455.0300	0.4550	8.919	0	0	0
2021/05/27	R023	03/02/2022			Bond Future	5.1604	106.0687	5.2274	105.9994	1.298	0.0000	0.0000	0
2021/05/27	R023	03/02/2022	5.07	Call	Bond Future	328.9700	0.3290	297.2500	0.2973	(9.642)	0	0	0
2021/05/27	R023	03/02/2022	5.07	Put	Bond Future	422.6600	0.4227	460.2300	0.4602	8.889	0	0	0
2021/05/27	R023	03/02/2022	5.06	Call	Bond Future	323.9000	0.3239	292.4800	0.2925	(9.701)	0	0	0
2021/05/27	R023	03/02/2022	5.06	Put	Bond Future	427.9500	0.4280	465.8200	0.4658	8.849	0	0	0
2021/05/27	R023	05/05/2022	6.31	Call	Bond Future	955.6700	0.9557	900.6900	0.9007	(5.753)	0	0	0
2021/05/27	R023	05/05/2022	6.31	Put	Bond Future	129.0900	0.1291	144.3600	0.1444	11.829	0	0	0
2021/05/27	R023	05/05/2022			Bond Future	5.2630	103.4236	5.3514	103.3533	1.681	0.0000	0.0000	0
2021/05/27	R023	05/05/2022	6.30	Call	Bond Future	949.5400	0.9495	894.7100	0.8947	(5.774)	0	0	0
2021/05/27	R023	05/05/2022	6.30	Put	Bond Future	130.8000	0.1308	146.2200	0.1462	11.789	0	0	0
2021/05/27	R023	05/05/2022	6.29	Call	Bond Future	943.4200	0.9434	888.7500	0.8888	(5.795)	0	0	0
2021/05/27	R023	05/05/2022	6.29	Put	Bond Future	132.5300	0.1325	148.1100	0.1481	11.756	0	0	0
2021/05/27	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	R035	05/08/2021	5.31	Put	Bond Future	45,018.0400	45.0180	45,241.9500	45.2419	0.497	0	0	0
2021/05/27	R035	05/08/2021	11.37	Call	Bond Future	6,974.9400	6.9749	6,779.2300	6.7792	(2.806)	0	0	0
2021/05/27	R035	05/08/2021	11.37	Put	Bond Future	803.3900	0.8034	831.5900	0.8316	3.510	0	0	100
2021/05/27	R035	05/08/2021			Bond Future	10.3877	93.0726	10.4216	92.8487	0.326	0.0000	0.0000	81,655
2021/05/27	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	R035	05/08/2021	5.30	Put	Bond Future	45,134.6200	45.1346	45,358.5300	45.3585	0.496	0	0	0
2021/05/27	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/05/27	R035	05/08/2021	5.29	Put	Bond Future	45,251.3300	45.2513	45,475.2400	45.4752	0.495	0	0	0
2021/05/27	R035	05/08/2021	10.77	Call	Bond Future	4,202.9000	4.2029	4,039.4000	4.0394	(3.890)	0	0	0
2021/05/27	R035	05/08/2021	10.77	Put	Bond Future	1,724.0100	1.7240	1,784.4200	1.7844	3.504	0	0	100
2021/05/27	R035	05/08/2021	10.02	Put	Bond Future	4,136.2400	4.1362	4,260.6900	4.2607	3.009	0	0	0
2021/05/27	R035	05/08/2021	10.02	Call	Bond Future	1,654.7500	1.6547	1,555.2900	1.5553	(6.011)	0	0	100
2021/05/27	R035	04/11/2021	11.20	Put	Bond Future	2,496.0000	2.4960	2,560.5900	2.5606	2.588	0	0	350
2021/05/27	R035	04/11/2021	10.60	Call	Bond Future	4,091.3400	4.0913	3,960.5400	3.9605	(3.197)	0	0	0
2021/05/27	R035	04/11/2021	10.60	Put	Bond Future	3,991.3200	3.9913	4,087.2000	4.0872	2.402	0	0	350
2021/05/27	R035	04/11/2021	10.11	Put	Bond Future	5,761.0600	5.7611	5,886.7000	5.8867	2.181	0	0	0
2021/05/27	R035	04/11/2021	10.11	Call	Bond Future	2,630.8900	2.6309	2,529.8500	2.5299	(3.841)	0	0	350
2021/05/27	R035	04/11/2021	10.12	Put	Bond Future	5,720.2000	5.7202	5,845.2100	5.8452	2.185	0	0	0
2021/05/27	R035	04/11/2021	10.12	Call	Bond Future	2,657.6400	2.6576	2,555.9700	2.5560	(3.826)	0	0	400
2021/05/27	R035	04/11/2021	10.62	Put	Bond Future	3,929.3600	3.9294	4,024.0900	4.0241	2.411	0	0	0
2021/05/27	R035	04/11/2021	10.62	Call	Bond Future	4,157.7100	4.1577	4,025.7600	4.0258	(3.174)	0	0	400

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
2021/05/27	R035	04/11/2021	11.75	Put	Bond Future	1,554.3100	1.5543	1,596.9900	1.5970	2.746	0	0	782
2021/05/27	R035	04/11/2021	11.08	Call	Bond Future	5,847.3200	5.8473	5,690.8500	5.6909	(2.676)	0	0	0
2021/05/27	R035	04/11/2021	11.08	Put	Bond Future	2,740.6200	2.7406	2,810.8300	2.8108	2.562	0	0	782
2021/05/27	R035	04/11/2021	10.23	Put	Bond Future	5,283.6300	5.2836	5,401.7600	5.4018	2.236	0	0	0
2021/05/27	R035	04/11/2021	12.53	Call	Bond Future	12,009.3700	12.0094	11,803.5700	11.8036	(1.714)	0	0	0
2021/05/27	R035	04/11/2021	12.53	Put	Bond Future	680.0900	0.6801	700.9700	0.7010	3.070	0	0	0
2021/05/27	R035	04/11/2021			Bond Future	10.5844	89.6326	10.6197	89.4059	0.334	0.0000	0.0000	0
2021/05/27	R035	04/11/2021	11.20	Call	Bond Future	6,331.0500	6.3311	6,168.9600	6.1690	(2.560)	0	0	0
2021/05/27	R035	04/11/2021	13.82	Call	Bond Future	17,823.6700	17.8237	17,601.7100	17.6017	(1.245)	0	0	0
2021/05/27	R035	04/11/2021	13.82	Put	Bond Future	135.5700	0.1356	140.2900	0.1403	3.482	0	0	400
2021/05/27	R035	04/11/2021	11.75	Call	Bond Future	8,613.7000	8.6137	8,429.7000	8.4297	(2.136)	0	0	0
2021/05/27	R035	04/11/2021	10.23	Call	Bond Future	2,960.0800	2.9601	2,851.5300	2.8515	(3.667)	0	0	782
2021/05/27	R035	04/11/2021	12.52	Call	Bond Future	11,964.5000	11.9645	11,758.9000	11.7589	(1.718)	0	0	0
2021/05/27	R035	04/11/2021	12.52	Put	Bond Future	687.8300	0.6878	708.9100	0.7089	3.065	0	0	0
2021/05/27	R035	04/11/2021	12.51	Call	Bond Future	11,919.6400	11.9196	11,714.2600	11.7143	(1.723)	0	0	0
2021/05/27	R035	04/11/2021	12.51	Put	Bond Future	695.6400	0.6956	716.9400	0.7169	3.062	0	0	0
2021/05/27	R035	03/02/2022	11.05	Put	Bond Future	3,898.3500	3.8983	3,986.5600	3.9866	2.263	0	0	1,600
2021/05/27	R035	03/02/2022	10.35	Put	Bond Future	6,134.7400	6.1347	6,258.3500	6.2584	2.015	0	0	0
2021/05/27	R035	03/02/2022	10.35	Call	Bond Future	3,314.3100	3.3143	3,208.3300	3.2083	(3.198)	0	0	1,600
2021/05/27	R035	03/02/2022	11.28	Call	Bond Future	6,333.1700	6.3332	6,181.4800	6.1815	(2.395)	0	0	0
2021/05/27	R035	03/02/2022	11.28	Put	Bond Future	3,355.0900	3.3551	3,432.9900	3.4330	2.322	0	0	200
2021/05/27	R035	03/02/2022	10.26	Put	Bond Future	6,484.4300	6.4844	6,612.8700	6.6129	1.981	0	0	0
2021/05/27	R035	03/02/2022	10.26	Call	Bond Future	3,072.5500	3.0725	2,971.4000	2.9714	(3.292)	0	0	200
2021/05/27	R035	03/02/2022	11.73	Call	Bond Future	8,111.7900	8.1118	7,942.6100	7.9426	(2.086)	0	0	0
2021/05/27	R035	03/02/2022	11.73	Put	Bond Future	2,521.3700	2.5214	2,581.7800	2.5818	2.396	0	0	280
2021/05/27	R035	03/02/2022	11.03	Call	Bond Future	5,422.9700	5.4230	5,282.5300	5.2825	(2.590)	0	0	0
2021/05/27	R035	03/02/2022	11.39	Call	Bond Future	6,754.0600	6.7541	6,597.7600	6.5978	(2.314)	0	0	0
2021/05/27	R035	03/02/2022	11.39	Put	Bond Future	3,126.2400	3.1262	3,199.5300	3.1995	2.344	0	0	683
2021/05/27	R035	03/02/2022	10.65	Call	Bond Future	4,184.8900	4.1849	4,063.1500	4.0631	(2.909)	0	0	0
2021/05/27	R035	03/02/2022	11.23	Call	Bond Future	6,145.8300	6.1458	5,996.3100	5.9963	(2.433)	0	0	0
2021/05/27	R035	03/02/2022	11.23	Put	Bond Future	3,465.5200	3.4655	3,545.5900	3.5456	2.310	0	0	0
2021/05/27	R035	03/02/2022	11.22	Call	Bond Future	6,108.7000	6.1087	5,959.6200	5.9596	(2.440)	0	0	0
2021/05/27	R035	03/02/2022	11.22	Put	Bond Future	3,488.1300	3.4881	3,568.6400	3.5686	2.308	0	0	0
2021/05/27	R035	03/02/2022			Bond Future	10.7912	90.6813	10.8280	90.4517	0.341	0.0000	0.0000	0
2021/05/27	R035	03/02/2022	11.05	Call	Bond Future	5,493.8900	5.4939	5,352.5100	5.3525	(2.573)	0	0	0
2021/05/27	R035	03/02/2022	11.88	Call	Bond Future	8,682.0800	8.6821	8,507.5900	8.5076	(2.010)	0	0	0
2021/05/27	R035	03/02/2022	11.88	Put	Bond Future	2,247.2600	2.2473	2,302.3600	2.3024	2.452	0	0	1,800
2021/05/27	R035	03/02/2022	11.03	Put	Bond Future	3,949.2100	3.9492	4,038.3600	4.0384	2.257	0	0	280
2021/05/27	R035	03/02/2022	10.10	Put	Bond Future	7,142.4700	7.1425	7,279.5800	7.2796	1.920	0	0	0
2021/05/27	R035	03/02/2022	10.10	Call	Bond Future	2,665.3000	2.6653	2,572.8200	2.5728	(3.470)	0	0	280
2021/05/27	R035	03/02/2022	10.65	Put	Bond Future	5,073.4100	5.0734	5,181.2600	5.1813	2.126	0	0	683
2021/05/27	R035	03/02/2022	9.70	Put	Bond Future	9,020.8500	9.0209	9,179.2700	9.1793	1.756	0	0	0
2021/05/27	R035	03/02/2022	9.70	Call	Bond Future	1,800.9100	1.8009	1,729.7400	1.7297	(3.952)	0	0	683
2021/05/27	R035	03/02/2022	11.24	Call	Bond Future	6,182.7400	6.1827	6,032.7800	6.0328	(2.425)	0	0	0
2021/05/27	R035	03/02/2022	11.24	Put	Bond Future	3,442.7600	3.4428	3,522.3900	3.5224	2.313	0	0	0
2021/05/27	R035	05/05/2022	11.64	Call	Bond Future	7,312.1800	7.3122	7,156.2600	7.1563	(2.132)	0	0	0
2021/05/27	R035	05/05/2022	11.64	Put	Bond Future	3,532.9900	3.5330	3,609.5100	3.6095	2.166	0	0	0
2021/05/27	R035	05/05/2022	11.63	Call	Bond Future	7,275.1700	7.2752	7,119.6200	7.1196	(2.138)	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
2021/05/27	R035	05/05/2022	11.63	Put	Bond Future	3,552.9100	3.5529	3,629.8000	3.6298	2.164	0	0	0
2021/05/27	R035	05/05/2022			Bond Future	10.9972	87.2853	11.0355	87.0528	0.349	0.0000	0.0000	0
2021/05/27	R035	05/05/2022	11.65	Call	Bond Future	7,349.2500	7.3492	7,192.9600	7.1930	(2.127)	0	0	0
2021/05/27	R035	05/05/2022	11.65	Put	Bond Future	3,513.1900	3.5132	3,589.3400	3.5893	2.168	0	0	0
2021/05/27	R186	05/08/2021	8.62	Call	Bond Future	5,607.7600	5.6078	5,364.7600	5.3648	(4.333)	0	0	0
2021/05/27	R186	05/08/2021	8.62	Put	Bond Future	160.8600	0.1609	179.3900	0.1794	11.519	0	0	0
2021/05/27	R186	05/08/2021	8.61	Call	Bond Future	5,567.4500	5.5675	5,324.8600	5.3249	(4.357)	0	0	0
2021/05/27	R186	05/08/2021	8.61	Put	Bond Future	164.8900	0.1649	183.8300	0.1838	11.486	0	0	0
2021/05/27	R186	05/08/2021			Bond Future	7.4286	114.8245	7.4841	114.5630	0.748	0.0000	0.0000	91,855
2021/05/27	R186	05/08/2021	8.63	Call	Bond Future	5,648.1100	5.6481	5,404.7100	5.4047	(4.309)	0	0	0
2021/05/27	R186	05/08/2021	8.63	Put	Bond Future	156.9100	0.1569	175.0400	0.1750	11.554	0	0	0
2021/05/27	R186	04/11/2021	7.77	Call	Bond Future	2,558.8800	2.5589	2,405.7200	2.4057	(5.985)	0	0	0
2021/05/27	R186	04/11/2021	8.10	Call	Bond Future	3,472.2900	3.4723	3,292.7700	3.2928	(5.170)	0	0	0
2021/05/27	R186	04/11/2021	8.10	Put	Bond Future	1,286.7800	1.2868	1,372.1200	1.3721	6.632	0	0	0
2021/05/27	R186	04/11/2021	8.09	Call	Bond Future	3,442.4600	3.4425	3,263.6800	3.2637	(5.193)	0	0	0
2021/05/27	R186	04/11/2021	8.09	Put	Bond Future	1,300.6900	1.3007	1,386.7700	1.3868	6.618	0	0	0
2021/05/27	R186	04/11/2021			Bond Future	7.6064	116.1017	7.6656	115.8368	0.778	0.0000	0.0000	0
2021/05/27	R186	04/11/2021	7.77	Put	Bond Future	1,828.5800	1.8286	1,940.2800	1.9403	6.109	0	0	15,177
2021/05/27	R186	04/11/2021	8.77	Call	Bond Future	5,640.1400	5.6401	5,419.3600	5.4194	(3.914)	0	0	0
2021/05/27	R186	04/11/2021	8.77	Put	Bond Future	572.7800	0.5728	616.8600	0.6169	7.696	0	0	15,177
2021/05/27	R186	04/11/2021	8.11	Call	Bond Future	3,502.2200	3.5022	3,321.9700	3.3220	(5.147)	0	0	0
2021/05/27	R186	04/11/2021	8.11	Put	Bond Future	1,272.9800	1.2730	1,357.5900	1.3576	6.647	0	0	0
2021/05/27	R186	03/02/2022	7.30	Call	Bond Future	1,535.1200	1.5351	1,432.2800	1.4323	(6.699)	0	0	0
2021/05/27	R186	03/02/2022	7.30	Put	Bond Future	3,662.4400	3.6624	3,827.8300	3.8278	4.516	0	0	0
2021/05/27	R186	03/02/2022			Bond Future	7.7945	112.1772	7.8577	111.9089	0.811	0.0000	0.0000	0
2021/05/27	R186	03/02/2022	7.29	Call	Bond Future	1,518.6700	1.5187	1,416.5700	1.4166	(6.723)	0	0	0
2021/05/27	R186	03/02/2022	7.29	Put	Bond Future	3,689.5400	3.6895	3,855.6700	3.8557	4.503	0	0	0
2021/05/27	R186	03/02/2022	7.28	Call	Bond Future	1,502.3400	1.5023	1,400.9800	1.4010	(6.747)	0	0	0
2021/05/27	R186	03/02/2022	7.28	Put	Bond Future	3,716.7700	3.7168	3,883.6400	3.8836	4.490	0	0	0
2021/05/27	R186	05/05/2022	8.32	Call	Bond Future	3,463.2900	3.4633	3,302.4400	3.3024	(4.644)	0	0	0
2021/05/27	R186	05/05/2022	8.32	Put	Bond Future	2,182.4000	2.1824	2,293.1700	2.2932	5.076	0	0	0
2021/05/27	R186	05/05/2022			Bond Future	7.9990	113.5160	8.0667	113.2444	0.846	0.0000	0.0000	0
2021/05/27	R186	05/05/2022	8.31	Call	Bond Future	3,438.9600	3.4390	3,278.7100	3.2787	(4.660)	0	0	0
2021/05/27	R186	05/05/2022	8.31	Put	Bond Future	2,197.6900	2.1977	2,309.0600	2.3091	5.068	0	0	0
2021/05/27	R186	05/05/2022	8.30	Call	Bond Future	3,415.1400	3.4151	3,255.4900	3.2555	(4.675)	0	0	0
2021/05/27	R186	05/05/2022	8.30	Put	Bond Future	2,213.5100	2.2135	2,325.4800	2.3255	5.058	0	0	0
2021/05/27	R197	05/08/2021			Bond Future	320.3869	320.3869	320.4301	320.4301	0.013	0.0000	0.0000	1,751
2021/05/27	R197	04/11/2021			Bond Future	324.0271	324.0271	324.0696	324.0696	0.013	0.0000	0.0000	0
2021/05/27	R197	03/02/2022			Bond Future	319.7881	319.7881	319.8304	319.8304	0.013	0.0000	0.0000	0
2021/05/27	R197	05/05/2022			Bond Future	323.6769	323.6769	323.7193	323.7193	0.013	0.0000	0.0000	0
2021/05/27	R202	05/08/2021			Bond Future	236.4693	236.4693	237.1116	237.1116	0.272	0.0000	0.0000	9,461
2021/05/27	R202	04/11/2021			Bond Future	239.1560	239.1560	239.8049	239.8049	0.271	0.0000	0.0000	0
2021/05/27	R202	03/02/2022			Bond Future	237.7043	237.7043	238.3604	238.3604	0.276	0.0000	0.0000	0
2021/05/27	R202	05/05/2022			Bond Future	240.5945	240.5945	241.2582	241.2582	0.276	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/05/27	R209	05/08/2021	11.81	Call	Bond Future	8,554.9400		8.5549	8,287.2500	8.2873	(3.129)	0	0	0
2021/05/27	R209	05/08/2021	11.81	Put	Bond Future	317.3700		0.3174	336.9200	0.3369	6.160	0	0	0
2021/05/27	R209	05/08/2021			Bond Future	10.2629		72.1910	10.3124	71.9038	0.482	0.0000	0.0000	28,547
2021/05/27	R209	05/08/2021	11.80	Call	Bond Future	8,511.7700		8.5118	8,244.3800	8.2444	(3.141)	0	0	0
2021/05/27	R209	05/08/2021	11.80	Put	Bond Future	322.8300		0.3228	342.6800	0.3427	6.149	0	0	0
2021/05/27	R209	05/08/2021	11.79	Call	Bond Future	8,468.6200		8.4686	8,201.5500	8.2015	(3.154)	0	0	0
2021/05/27	R209	05/08/2021	11.79	Put	Bond Future	328.3700		0.3284	348.5400	0.3485	6.142	0	0	0
2021/05/27	R209	04/11/2021	12.00	Call	Bond Future	9,100.0600		9.1001	8,852.2300	8.8522	(2.723)	0	0	0
2021/05/27	R209	04/11/2021	12.00	Put	Bond Future	958.3500		0.9583	1,001.1900	1.0012	4.470	0	0	9,000
2021/05/27	R209	04/11/2021	10.50	Call	Bond Future	3,826.1700		3.8262	3,659.1400	3.6591	(4.365)	0	0	0
2021/05/27	R209	04/11/2021	12.19	Call	Bond Future	9,818.8400		9.8188	9,564.3900	9.5644	(2.591)	0	0	0
2021/05/27	R209	04/11/2021	12.19	Put	Bond Future	785.0000		0.7850	821.2200	0.8212	4.614	0	0	0
2021/05/27	R209	04/11/2021	12.17	Call	Bond Future	9,742.7300		9.7427	9,488.9400	9.4889	(2.605)	0	0	0
2021/05/27	R209	04/11/2021			Bond Future	10.4338		69.8536	10.4851	69.5630	0.492	0.0000	0.0000	4,375
2021/05/27	R209	04/11/2021	10.50	Put	Bond Future	3,451.5200		3.4515	3,575.1600	3.5752	3.582	0	0	12,500
2021/05/27	R209	04/11/2021	9.50	Put	Bond Future	7,092.8000		7.0928	7,292.0100	7.2920	2.809	0	0	0
2021/05/27	R209	04/11/2021	9.50	Call	Bond Future	1,485.0400		1.4850	1,393.5800	1.3936	(6.159)	0	0	6,000
2021/05/27	R209	04/11/2021	12.18	Call	Bond Future	9,780.7700		9.7808	9,526.6500	9.5266	(2.598)	0	0	0
2021/05/27	R209	04/11/2021	12.18	Put	Bond Future	793.4100		0.7934	829.9600	0.8300	4.607	0	0	0
2021/05/27	R209	04/11/2021	12.17	Put	Bond Future	801.9000		0.8019	838.7800	0.8388	4.599	0	0	0
2021/05/27	R209	03/02/2022	11.03	Call	Bond Future	5,429.2100		5.4292	5,241.7000	5.2417	(3.454)	0	0	0
2021/05/27	R209	03/02/2022	11.03	Put	Bond Future	3,149.6700		3.1497	3,256.3800	3.2564	3.388	0	0	0
2021/05/27	R209	03/02/2022	11.02	Call	Bond Future	5,396.9200		5.3969	5,209.9800	5.2100	(3.464)	0	0	0
2021/05/27	R209	03/02/2022	11.02	Put	Bond Future	3,170.2600		3.1703	3,277.5400	3.2775	3.384	0	0	0
2021/05/27	R209	03/02/2022			Bond Future	10.6090		70.6711	10.6622	70.3769	0.502	0.0000	0.0000	0
2021/05/27	R209	03/02/2022	11.04	Call	Bond Future	5,461.3400		5.4613	5,273.2700	5.2733	(3.444)	0	0	0
2021/05/27	R209	03/02/2022	11.04	Put	Bond Future	3,128.9700		3.1290	3,235.1200	3.2351	3.392	0	0	0
2021/05/27	R209	05/05/2022	11.44	Call	Bond Future	6,588.6000		6.5886	6,390.7300	6.3907	(3.003)	0	0	0
2021/05/27	R209	05/05/2022	11.44	Put	Bond Future	3,190.8900		3.1909	3,290.9100	3.2909	3.135	0	0	0
2021/05/27	R209	05/05/2022	11.43	Call	Bond Future	6,555.7900		6.5558	6,358.3800	6.3584	(3.011)	0	0	0
2021/05/27	R209	05/05/2022	11.43	Put	Bond Future	3,208.4000		3.2084	3,308.8800	3.3089	3.132	0	0	0
2021/05/27	R209	05/05/2022			Bond Future	10.7888		68.3732	10.8440	68.0753	0.512	0.0000	0.0000	0
2021/05/27	R209	05/05/2022	11.45	Call	Bond Future	6,621.4500		6.6214	6,423.1200	6.4231	(2.995)	0	0	0
2021/05/27	R209	05/05/2022	11.45	Put	Bond Future	3,173.4700		3.1735	3,273.0300	3.2730	3.137	0	0	0
2021/05/27	R210	05/08/2021			Bond Future	210.2729		210.2729	210.5702	210.5702	0.141	0.0000	0.0000	1,486
2021/05/27	R210	04/11/2021			Bond Future	209.9209		209.9209	210.2208	210.2208	0.143	0.0000	0.0000	0
2021/05/27	R210	03/02/2022			Bond Future	212.4257		212.4257	212.7288	212.7288	0.143	0.0000	0.0000	0
2021/05/27	R210	05/05/2022			Bond Future	212.2087		212.2087	212.5151	212.5151	0.144	0.0000	0.0000	0
2021/05/27	R212	05/08/2021			Bond Future	172.3165		172.3165	172.3309	172.3309	0.008	0.0000	0.0000	1,803
2021/05/27	R212	04/11/2021			Bond Future	174.2749		174.2749	174.2887	174.2887	0.008	0.0000	0.0000	0
2021/05/27	R213	05/08/2021	10.85	Call	Bond Future	8,015.7200		8.0157	7,756.2400	7.7562	(3.237)	0	0	0
2021/05/27	R213	05/08/2021	10.85	Put	Bond Future	251.1000		0.2511	268.9400	0.2689	7.105	0	0	0
2021/05/27	R213	05/08/2021	10.84	Call	Bond Future	7,971.0800		7.9711	7,711.9200	7.7119	(3.251)	0	0	0
2021/05/27	R213	05/08/2021	10.84	Put	Bond Future	256.0000		0.2560	274.1600	0.2742	7.094	0	0	0
2021/05/27	R213	05/08/2021	10.14	Put	Bond Future	803.5500		0.8036	855.4200	0.8554	6.455	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
2021/05/27	R213	05/08/2021	9.34	Put	Bond Future	2,356.6900	2.3567	2,482.8500	2.4828	5.353	0	0	0
2021/05/27	R213	05/08/2021	9.34	Call	Bond Future	2,146.5300	2.1465	1,995.3700	1.9954	(7.042)	0	0	0
2021/05/27	R213	05/08/2021			Bond Future	9.3774	88.3216	9.4270	88.0443	0.528	0.0000	0.0000	9,043
2021/05/27	R213	05/08/2021	10.86	Call	Bond Future	8,060.4000	8.0604	7,800.6100	7.8006	(3.223)	0	0	0
2021/05/27	R213	05/08/2021	10.86	Put	Bond Future	246.2800	0.2463	263.8100	0.2638	7.118	0	0	0
2021/05/27	R213	05/08/2021	10.78	Call	Bond Future	7,704.0800	7.7041	7,446.9200	7.4469	(3.338)	0	0	0
2021/05/27	R213	05/08/2021	10.78	Put	Bond Future	287.1200	0.2871	307.2800	0.3073	7.021	0	0	0
2021/05/27	R213	05/08/2021	10.14	Call	Bond Future	4,945.0700	4.9451	4,719.6200	4.7196	(4.559)	0	0	0
2021/05/27	R213	04/11/2021	11.10	Put	Bond Future	757.7400	0.7577	796.7100	0.7967	5.143	0	0	0
2021/05/27	R213	04/11/2021	11.11	Call	Bond Future	8,661.4500	8.6614	8,419.2500	8.4192	(2.796)	0	0	0
2021/05/27	R213	04/11/2021	11.09	Put	Bond Future	766.6300	0.7666	805.9700	0.8060	5.132	0	0	0
2021/05/27	R213	04/11/2021			Bond Future	9.5620	85.7742	9.6136	85.4934	0.540	0.0000	0.0000	0
2021/05/27	R213	04/11/2021	11.10	Call	Bond Future	8,622.3000	8.6223	8,380.4800	8.3805	(2.805)	0	0	0
2021/05/27	R213	04/11/2021	11.11	Put	Bond Future	748.9400	0.7489	787.5300	0.7875	5.153	0	0	0
2021/05/27	R213	04/11/2021	11.09	Call	Bond Future	8,583.2100	8.5832	8,341.7600	8.3418	(2.813)	0	0	0
2021/05/27	R213	03/02/2022	10.67	Call	Bond Future	6,619.9500	6.6200	6,414.1600	6.4142	(3.109)	0	0	0
2021/05/27	R213	03/02/2022	10.67	Put	Bond Future	1,969.4800	1.9695	2,047.9500	2.0479	3.984	0	0	220
2021/05/27	R213	03/02/2022	10.60	Put	Bond Future	2,065.3500	2.0653	2,147.1600	2.1472	3.961	0	0	430
2021/05/27	R213	03/02/2022	10.00	Call	Bond Future	4,403.4600	4.4035	4,234.2200	4.2342	(3.843)	0	0	0
2021/05/27	R213	03/02/2022	10.00	Put	Bond Future	3,129.3000	3.1293	3,244.3200	3.2443	3.676	0	0	430
2021/05/27	R213	03/02/2022	9.22	Put	Bond Future	5,305.9000	5.3059	5,472.2300	5.4722	3.135	0	0	0
2021/05/27	R213	03/02/2022	8.80	Put	Bond Future	6,863.0800	6.8631	7,057.4200	7.0574	2.832	0	0	0
2021/05/27	R213	03/02/2022	8.80	Call	Bond Future	1,611.2900	1.6113	1,521.3700	1.5214	(5.581)	0	0	102
2021/05/27	R213	03/02/2022	9.58	Put	Bond Future	4,191.6700	4.1917	4,333.7100	4.3337	3.389	0	0	200
2021/05/27	R213	03/02/2022	8.63	Put	Bond Future	7,589.9300	7.5899	7,794.6300	7.7946	2.697	0	0	0
2021/05/27	R213	03/02/2022	8.63	Call	Bond Future	1,360.7900	1.3608	1,281.2300	1.2812	(5.847)	0	0	200
2021/05/27	R213	03/02/2022	9.98	Call	Bond Future	4,344.8000	4.3448	4,176.8000	4.1768	(3.867)	0	0	0
2021/05/27	R213	03/02/2022	9.98	Put	Bond Future	3,174.2700	3.1743	3,290.5300	3.2905	3.663	0	0	0
2021/05/27	R213	03/02/2022			Bond Future	9.7563	86.7776	9.8103	86.4933	0.553	0.0000	0.0000	0
2021/05/27	R213	03/02/2022	10.17	Call	Bond Future	4,928.5300	4.9285	4,749.0900	4.7491	(3.641)	0	0	0
2021/05/27	R213	03/02/2022	10.17	Put	Bond Future	2,780.3000	2.7803	2,885.1200	2.8851	3.770	0	0	220
2021/05/27	R213	03/02/2022	9.15	Put	Bond Future	5,545.4200	5.5454	5,716.5000	5.7165	3.085	0	0	0
2021/05/27	R213	03/02/2022	9.15	Call	Bond Future	2,263.4700	2.2635	2,150.2900	2.1503	(5.000)	0	0	220
2021/05/27	R213	03/02/2022	10.60	Call	Bond Future	6,371.5600	6.3716	6,169.1100	6.1691	(3.177)	0	0	0
2021/05/27	R213	03/02/2022	9.22	Call	Bond Future	2,411.2000	2.4112	2,293.2700	2.2933	(4.891)	0	0	430
2021/05/27	R213	03/02/2022	10.25	Call	Bond Future	5,183.8100	5.1838	4,999.7700	4.9998	(3.550)	0	0	0
2021/05/27	R213	03/02/2022	10.25	Put	Bond Future	2,628.4000	2.6284	2,728.6200	2.7286	3.813	0	0	102
2021/05/27	R213	03/02/2022	9.76	Call	Bond Future	3,724.5100	3.7245	3,570.4600	3.5705	(4.136)	0	0	0
2021/05/27	R213	03/02/2022	9.76	Put	Bond Future	3,705.0300	3.7050	3,835.2400	3.8352	3.514	0	0	102
2021/05/27	R213	03/02/2022	10.15	Call	Bond Future	4,865.6200	4.8656	4,687.3600	4.6874	(3.664)	0	0	0
2021/05/27	R213	03/02/2022	10.15	Put	Bond Future	2,819.6000	2.8196	2,925.6000	2.9256	3.759	0	0	200
2021/05/27	R213	03/02/2022	9.58	Call	Bond Future	3,253.9600	3.2540	3,111.7400	3.1117	(4.371)	0	0	0
2021/05/27	R213	03/02/2022	9.97	Call	Bond Future	4,315.7600	4.3158	4,148.3800	4.1484	(3.878)	0	0	0
2021/05/27	R213	03/02/2022	9.97	Put	Bond Future	3,197.1000	3.1971	3,313.9800	3.3140	3.656	0	0	0
2021/05/27	R213	03/02/2022	9.96	Call	Bond Future	4,286.8000	4.2868	4,120.0400	4.1200	(3.890)	0	0	0
2021/05/27	R213	03/02/2022	9.96	Put	Bond Future	3,220.0600	3.2201	3,337.5600	3.3376	3.649	0	0	0
2021/05/27	R213	05/05/2022	10.65	Put	Bond Future	2,652.6800	2.6527	2,747.8600	2.7479	3.588	0	0	0
2021/05/27	R213	05/05/2022	10.63	Call	Bond Future	6,069.0800	6.0691	5,877.4900	5.8775	(3.157)	0	0	0

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2021/05/27	R213	05/05/2022			Bond Future	9.9515	84.2809	10.0078	83.9931	0.566	0.0000	0.0000	0
2021/05/27	R213	05/05/2022	10.64	Call	Bond Future	6,101.7200	6.1017	5,909.6500	5.9097	(3.148)	0	0	0
2021/05/27	R213	05/05/2022	10.64	Put	Bond Future	2,668.7800	2.6688	2,764.4500	2.7644	3.585	0	0	0
2021/05/27	R213	05/05/2022	10.65	Call	Bond Future	6,134.1100	6.1341	5,941.5500	5.9415	(3.139)	0	0	0
2021/05/27	R213	05/05/2022	10.63	Put	Bond Future	2,684.6800	2.6847	2,780.8300	2.7808	3.581	0	0	0
2021/05/27	R214	05/08/2021	12.03	Put	Bond Future	507.8500	0.5078	549.2100	0.5492	8.144	0	0	0
2021/05/27	R214	05/08/2021	12.01	Call	Bond Future	7,707.6300	7.7076	7,368.1000	7.3681	(4.405)	0	0	0
2021/05/27	R214	05/08/2021			Bond Future	10.6773	68.8828	10.7423	68.5008	0.608	0.0000	0.0000	17,880
2021/05/27	R214	05/08/2021	12.02	Call	Bond Future	7,748.8900	7.7489	7,408.8000	7.4088	(4.389)	0	0	0
2021/05/27	R214	05/08/2021	12.02	Put	Bond Future	515.5800	0.5156	557.4800	0.5575	8.127	0	0	0
2021/05/27	R214	05/08/2021	12.03	Call	Bond Future	7,790.1800	7.7902	7,449.5500	7.4496	(4.373)	0	0	0
2021/05/27	R214	05/08/2021	12.01	Put	Bond Future	523.4000	0.5234	565.8600	0.5659	8.112	0	0	0
2021/05/27	R214	04/11/2021	12.47	Call	Bond Future	9,401.5700	9.4016	9,075.0900	9.0751	(3.473)	0	0	0
2021/05/27	R214	04/11/2021	12.46	Call	Bond Future	9,365.2800	9.3653	9,039.2800	9.0393	(3.481)	0	0	0
2021/05/27	R214	04/11/2021	12.46	Put	Bond Future	1,031.6500	1.0317	1,092.0700	1.0921	5.857	0	0	0
2021/05/27	R214	04/11/2021			Bond Future	10.8477	66.3713	10.9151	65.9848	0.621	0.0000	0.0000	0
2021/05/27	R214	04/11/2021	12.47	Put	Bond Future	1,021.7100	1.0217	1,081.6500	1.0817	5.867	0	0	0
2021/05/27	R214	04/11/2021	12.48	Call	Bond Future	9,437.8700	9.4379	9,110.9100	9.1109	(3.464)	0	0	0
2021/05/27	R214	04/11/2021	12.48	Put	Bond Future	1,011.8500	1.0119	1,071.3100	1.0713	5.876	0	0	0
2021/05/27	R214	03/02/2022	11.40	Put	Bond Future	3,477.1600	3.4772	3,625.3100	3.6253	4.261	0	0	0
2021/05/27	R214	03/02/2022	11.41	Call	Bond Future	5,559.7400	5.5597	5,316.0500	5.3161	(4.383)	0	0	0
2021/05/27	R214	03/02/2022	11.39	Put	Bond Future	3,498.7400	3.4987	3,647.6200	3.6476	4.255	0	0	0
2021/05/27	R214	03/02/2022			Bond Future	11.0253	67.1478	11.0953	66.7567	0.635	0.0000	0.0000	0
2021/05/27	R214	03/02/2022	11.40	Call	Bond Future	5,528.1100	5.5281	5,285.1400	5.2851	(4.395)	0	0	0
2021/05/27	R214	03/02/2022	11.41	Put	Bond Future	3,455.4800	3.4555	3,602.9100	3.6029	4.267	0	0	0
2021/05/27	R214	03/02/2022	11.39	Call	Bond Future	5,496.3100	5.4963	5,254.0700	5.2541	(4.407)	0	0	0
2021/05/27	R214	05/05/2022	11.74	Put	Bond Future	3,558.8100	3.5588	3,701.0600	3.7011	3.997	0	0	0
2021/05/27	R214	05/05/2022	11.75	Call	Bond Future	6,439.1500	6.4391	6,184.8600	6.1849	(3.949)	0	0	0
2021/05/27	R214	05/05/2022	11.73	Put	Bond Future	3,578.4600	3.5785	3,721.3400	3.7213	3.993	0	0	0
2021/05/27	R214	05/05/2022			Bond Future	11.2008	64.6694	11.2734	64.2734	0.648	0.0000	0.0000	0
2021/05/27	R214	05/05/2022	11.74	Call	Bond Future	6,407.5600	6.4076	6,153.8900	6.1539	(3.959)	0	0	0
2021/05/27	R214	05/05/2022	11.75	Put	Bond Future	3,539.5000	3.5395	3,681.1300	3.6811	4.001	0	0	0
2021/05/27	R214	05/05/2022	11.73	Call	Bond Future	6,376.2400	6.3762	6,123.2000	6.1232	(3.968)	0	0	0
2021/05/27	R248	05/08/2021	12.51	Put	Bond Future	229.3400	0.2293	245.0900	0.2451	6.868	0	0	0
2021/05/27	R248	05/08/2021	12.52	Call	Bond Future	12,080.8400	12.0808	11,727.7600	11.7278	(2.923)	0	0	0
2021/05/27	R248	05/08/2021	12.50	Put	Bond Future	233.5200	0.2335	249.5400	0.2495	6.860	0	0	0
2021/05/27	R248	05/08/2021	11.20	Put	Bond Future	1,622.1900	1.6222	1,717.6800	1.7177	5.886	0	0	0
2021/05/27	R248	05/08/2021	11.20	Call	Bond Future	5,226.0100	5.2260	4,952.9400	4.9529	(5.225)	0	0	1,000
2021/05/27	R248	05/08/2021	10.50	Put	Bond Future	3,819.3500	3.8194	4,009.2700	4.0093	4.973	0	0	0
2021/05/27	R248	05/08/2021	10.30	Call	Bond Future	1,697.4000	1.6974	1,550.4300	1.5504	(8.659)	0	0	1,300
2021/05/27	R248	05/08/2021	10.90	Put	Bond Future	2,363.9000	2.3639	2,495.5600	2.4956	5.570	0	0	0
2021/05/27	R248	05/08/2021	10.90	Call	Bond Future	3,850.6000	3.8506	3,613.7000	3.6137	(6.152)	0	0	1,300
2021/05/27	R248	05/08/2021	10.60	Put	Bond Future	3,401.9400	3.4019	3,576.5400	3.5765	5.132	0	0	0
2021/05/27	R248	05/08/2021	10.60	Call	Bond Future	2,670.2100	2.6702	2,476.2500	2.4763	(7.264)	0	0	0
2021/05/27	R248	05/08/2021			Bond Future	10.6974	86.8278	10.7470	86.4592	0.464	0.0000	0.0000	171,914
2021/05/27	R248	05/08/2021	12.51	Call	Bond Future	12,028.3100	12.0283	11,675.5000	11.6755	(2.933)	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
2021/05/27	R248	05/08/2021	12.52	Put	Bond Future	225.2300	0.2252	240.7100	0.2407	6.873	0	0	0
2021/05/27	R248	05/08/2021	12.50	Call	Bond Future	11,975.7600	11.9758	11,623.2200	11.6232	(2.944)	0	0	0
2021/05/27	R248	05/08/2021	10.00	Put	Bond Future	6,452.9300	6.4529	6,721.6900	6.7217	4.165	0	0	0
2021/05/27	R248	05/08/2021	10.00	Call	Bond Future	955.0000	0.9550	855.2000	0.8552	(10.450)	0	0	0
2021/05/27	R248	05/08/2021	10.50	Call	Bond Future	2,324.5600	2.3246	2,145.9200	2.1459	(7.685)	0	0	1,000
2021/05/27	R248	05/08/2021	10.30	Put	Bond Future	4,755.1100	4.7551	4,976.7000	4.9767	4.660	0	0	0
2021/05/27	R248	04/11/2021	12.85	Call	Bond Future	13,164.4000	13.1644	12,828.7900	12.8288	(2.549)	0	0	0
2021/05/27	R248	04/11/2021	12.85	Put	Bond Future	741.2800	0.7413	778.7400	0.7787	5.053	0	0	0
2021/05/27	R248	04/11/2021			Bond Future	10.8679	83.3814	10.9195	83.0083	0.475	0.0000	0.0000	0
2021/05/27	R248	04/11/2021	12.84	Call	Bond Future	13,118.4300	13.1184	12,783.1700	12.7832	(2.556)	0	0	0
2021/05/27	R248	04/11/2021	12.84	Put	Bond Future	749.3400	0.7493	787.1500	0.7872	5.046	0	0	0
2021/05/27	R248	04/11/2021	12.83	Call	Bond Future	13,072.4700	13.0725	12,737.5600	12.7376	(2.562)	0	0	0
2021/05/27	R248	04/11/2021	12.83	Put	Bond Future	757.4900	0.7575	795.6500	0.7956	5.038	0	0	0
2021/05/27	R248	03/02/2022	11.48	Call	Bond Future	6,760.2900	6.7603	6,518.0800	6.5181	(3.583)	0	0	0
2021/05/27	R248	03/02/2022	11.49	Put	Bond Future	3,774.5900	3.7746	3,909.2300	3.9092	3.567	0	0	0
2021/05/27	R248	03/02/2022	11.47	Call	Bond Future	6,719.8900	6.7199	6,478.4100	6.4784	(3.594)	0	0	0
2021/05/27	R248	03/02/2022			Bond Future	11.0459	84.3570	11.0997	83.9794	0.487	0.0000	0.0000	0
2021/05/27	R248	03/02/2022	11.48	Put	Bond Future	3,799.7700	3.7998	3,935.1400	3.9351	3.563	0	0	0
2021/05/27	R248	03/02/2022	11.49	Call	Bond Future	6,801.0300	6.8010	6,558.0900	6.5581	(3.572)	0	0	0
2021/05/27	R248	03/02/2022	11.47	Put	Bond Future	3,825.4000	3.8254	3,961.5000	3.9615	3.558	0	0	0
2021/05/27	R248	05/05/2022	11.80	Call	Bond Future	7,814.5300	7.8145	7,564.2200	7.5642	(3.203)	0	0	0
2021/05/27	R248	05/05/2022	11.79	Call	Bond Future	7,774.6700	7.7747	7,524.9700	7.5250	(3.212)	0	0	0
2021/05/27	R248	05/05/2022	11.79	Put	Bond Future	4,041.0900	4.0411	4,173.5600	4.1736	3.278	0	0	0
2021/05/27	R248	05/05/2022			Bond Future	11.2219	80.9486	11.2779	80.5664	0.499	0.0000	0.0000	0
2021/05/27	R248	05/05/2022	11.80	Put	Bond Future	4,018.0400	4.0180	4,149.9000	4.1499	3.282	0	0	0
2021/05/27	R248	05/05/2022	11.81	Call	Bond Future	7,854.7500	7.8548	7,603.8100	7.6038	(3.195)	0	0	0
2021/05/27	R248	05/05/2022	11.81	Put	Bond Future	3,995.4300	3.9954	4,126.6600	4.1267	3.285	0	0	0

Total

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