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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/04/2021 TO 12/04/2021

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
2021/04/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	2025	06/05/2021		Bond Future	150.4675	150.4675	151.0232	151.0232	0.369	0.0000	0.0000	5,536
2021/04/12	2025	05/08/2021		Bond Future	150.5593	150.5593	151.1202	151.1202	0.373	0.0000	0.0000	0
2021/04/12	2025	04/11/2021		Bond Future	152.2525	152.2525	152.8192	152.8192	0.372	0.0000	0.0000	0
2021/04/12	2025	03/02/2022		Bond Future	152.4387	152.4387	153.0117	153.0117	0.376	0.0000	0.0000	0
2021/04/12	2025	05/05/2022		Bond Future	153.9600	153.9600	154.6609	154.6609	0.455	0.0000	0.0000	0
2021/04/12	2029	06/05/2021		Bond Future	108.4182	108.4182	108.6652	108.6652	0.228	0.0000	0.0000	2,899
2021/04/12	2029	05/08/2021		Bond Future	109.5839	109.5839	109.8331	109.8331	0.227	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
2021/04/12	2029	04/11/2021			Bond Future	109.6690	109.6690	109.9206	109.9206	0.229	0.0000	0.0000	0
2021/04/12	2029	03/02/2022			Bond Future	110.9219	110.9219	111.1763	111.1763	0.229	0.0000	0.0000	0
2021/04/12	2029	05/05/2022			Bond Future	110.6100	110.6100	111.2038	111.2038	0.537	0.0000	0.0000	0
2021/04/12	2030	06/05/2021	11.70	Call	Bond Future	11,938.5200	11.9385	11,782.4400	11.7824	(1.307)	0	0	0
2021/04/12	2030	06/05/2021	11.70	Put	Bond Future	1.2900	0.0013	0.7100	0.0007	(44.961)	0	0	0
2021/04/12	2030	06/05/2021	11.69	Call	Bond Future	11,892.1000	11.8921	11,736.0000	11.7360	(1.313)	0	0	0
2021/04/12	2030	06/05/2021	11.69	Put	Bond Future	1.3500	0.0014	0.7500	0.0008	(44.444)	0	0	0
2021/04/12	2030	06/05/2021	8.90	Call	Bond Future	577.4500	0.5774	471.3600	0.4714	(18.372)	0	0	0
2021/04/12	2030	06/05/2021	9.00	Call	Bond Future	738.0500	0.7381	616.8700	0.6169	(16.419)	0	0	0
2021/04/12	2030	06/05/2021	9.00	Put	Bond Future	2,747.0300	2.7470	2,781.3500	2.7813	1.249	0	0	5,000
2021/04/12	2030	06/05/2021	9.25	Call	Bond Future	1,267.7900	1.2678	1,112.8800	1.1129	(12.219)	0	0	0
2021/04/12	2030	06/05/2021	9.25	Put	Bond Future	1,858.9400	1.8589	1,859.5300	1.8595	0.032	0	0	0
2021/04/12	2030	06/05/2021	9.35	Call	Bond Future	1,531.1600	1.5312	1,365.6000	1.3656	(10.813)	0	0	0
2021/04/12	2030	06/05/2021	9.27	Put	Bond Future	1,796.9800	1.7970	1,795.2800	1.7953	(0.095)	0	0	0
2021/04/12	2030	06/05/2021	9.27	Call	Bond Future	1,318.0600	1.3181	1,160.8600	1.1609	(11.927)	0	0	300
2021/04/12	2030	06/05/2021	10.95	Call	Bond Future	8,377.8200	8.3778	8,215.2600	8.2153	(1.940)	0	0	0
2021/04/12	2030	06/05/2021	10.95	Put	Bond Future	27.0400	0.0270	19.9800	0.0200	(26.109)	0	0	300
2021/04/12	2030	06/05/2021	9.92	Call	Bond Future	3,562.3100	3.5623	3,373.6300	3.3736	(5.297)	0	0	0
2021/04/12	2030	06/05/2021	7.97	Call	Bond Future	26.0400	0.0260	15.1500	0.0151	(41.820)	0	0	700
2021/04/12	2030	06/05/2021	10.04	Call	Bond Future	4,081.1100	4.0811	3,893.9200	3.8939	(4.587)	0	0	0
2021/04/12	2030	06/05/2021	10.04	Put	Bond Future	369.8000	0.3698	338.1100	0.3381	(8.569)	0	0	0
2021/04/12	2030	06/05/2021	9.15	Put	Bond Future	2,188.3800	2.1884	2,201.4600	2.2015	0.598	0	0	0
2021/04/12	2030	06/05/2021	9.15	Call	Bond Future	1,033.4300	1.0334	891.0100	0.8910	(13.781)	0	0	0
2021/04/12	2030	06/05/2021			Bond Future	9.3557	94.2230	9.3837	94.0675	0.299	0.0000	0.0000	115,025
2021/04/12	2030	06/05/2021	11.71	Call	Bond Future	11,984.9000	11.9849	11,828.8500	11.8288	(1.302)	0	0	0
2021/04/12	2030	06/05/2021	11.71	Put	Bond Future	1.2300	0.0012	0.6800	0.0007	(44.715)	0	0	0
2021/04/12	2030	06/05/2021	8.95	Call	Bond Future	654.2800	0.6543	540.5900	0.5406	(17.376)	0	0	0
2021/04/12	2030	06/05/2021	8.95	Put	Bond Future	2,950.1700	2.9502	2,991.9800	2.9920	1.417	0	0	2,500
2021/04/12	2030	06/05/2021	8.36	Put	Bond Future	5,882.3300	5.8823	6,002.2200	6.0022	2.038	0	0	0
2021/04/12	2030	06/05/2021	8.36	Call	Bond Future	114.2400	0.1142	78.6300	0.0786	(31.171)	0	0	0
2021/04/12	2030	06/05/2021	8.86	Put	Bond Future	3,336.0300	3.3360	3,391.5400	3.3915	1.664	0	0	0
2021/04/12	2030	06/05/2021	8.86	Call	Bond Future	520.8400	0.5208	420.8500	0.4209	(19.198)	0	0	0
2021/04/12	2030	06/05/2021	8.90	Put	Bond Future	3,161.3900	3.1614	3,210.8000	3.2108	1.563	0	0	2,500
2021/04/12	2030	06/05/2021	9.35	Put	Bond Future	1,562.9200	1.5629	1,552.8600	1.5529	(0.644)	0	0	0
2021/04/12	2030	06/05/2021	8.77	Put	Bond Future	3,746.4900	3.7465	3,815.6400	3.8156	1.846	0	0	0
2021/04/12	2030	06/05/2021	8.77	Call	Bond Future	408.3200	0.4083	321.9700	0.3220	(21.148)	0	0	300
2021/04/12	2030	06/05/2021	9.92	Put	Bond Future	487.6000	0.4876	454.4200	0.4544	(6.805)	0	0	700
2021/04/12	2030	06/05/2021	9.22	Call	Bond Future	1,194.2600	1.1943	1,042.9200	1.0429	(12.672)	0	0	0
2021/04/12	2030	06/05/2021	9.22	Put	Bond Future	1,954.0900	1.9541	1,958.2500	1.9582	0.213	0	0	700
2021/04/12	2030	06/05/2021	7.97	Put	Bond Future	8,179.6600	8.1797	8,324.2700	8.3243	1.768	0	0	0
2021/04/12	2030	06/05/2021	10.74	Call	Bond Future	7,364.5100	7.3645	7,197.1300	7.1971	(2.273)	0	0	0
2021/04/12	2030	06/05/2021	10.74	Put	Bond Future	55.5800	0.0556	43.7000	0.0437	(21.375)	0	0	0
2021/04/12	2030	05/08/2021	8.83	Call	Bond Future	1,371.1900	1.3712	1,291.3300	1.2913	(5.824)	0	0	479
2021/04/12	2030	05/08/2021	10.15	Call	Bond Future	4,785.1500	4.7851	4,644.1300	4.6441	(2.947)	0	0	0
2021/04/12	2030	05/08/2021	10.30	Put	Bond Future	1,551.8300	1.5518	1,564.0900	1.5641	0.790	0	0	200
2021/04/12	2030	05/08/2021	8.78	Put	Bond Future	5,723.5700	5.7236	5,804.0400	5.8040	1.406	0	0	0
2021/04/12	2030	05/08/2021	8.78	Call	Bond Future	1,290.0400	1.2900	1,212.9800	1.2130	(5.973)	0	0	200

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2021/04/12	2030	05/08/2021	7.70	Put	Bond Future	11,153.8900		11.1539	11,283.7400	11.2837	1.164	0	0	0
2021/04/12	2030	05/08/2021	9.45	Call	Bond Future	2,676.8900		2.6769	2,563.7500	2.5638	(4.227)	0	0	600
2021/04/12	2030	05/08/2021	12.10	Call	Bond Future	12,501.8400		12.5018	12,341.4200	12.3414	(1.283)	0	0	0
2021/04/12	2030	05/08/2021	12.10	Put	Bond Future	169.4500		0.1695	166.5600	0.1666	(1.706)	0	0	600
2021/04/12	2030	05/08/2021	10.42	Call	Bond Future	5,762.0800		5.7621	5,613.8500	5.6138	(2.573)	0	0	0
2021/04/12	2030	05/08/2021	10.42	Put	Bond Future	1,387.6300		1.3876	1,396.9300	1.3969	0.670	0	0	0
2021/04/12	2030	05/08/2021	10.41	Call	Bond Future	5,724.6500		5.7247	5,576.6600	5.5767	(2.585)	0	0	0
2021/04/12	2030	05/08/2021	10.41	Put	Bond Future	1,400.6500		1.4006	1,410.1900	1.4102	0.681	0	0	0
2021/04/12	2030	05/08/2021			Bond Future	9.5799		91.2075	9.6092	91.0500	0.306	0.0000	0.0000	0
2021/04/12	2030	05/08/2021	8.83	Put	Bond Future	5,519.5500		5.5196	5,597.2200	5.5972	1.407	0	0	0
2021/04/12	2030	05/08/2021	10.15	Put	Bond Future	1,786.2600		1.7863	1,802.7700	1.8028	0.924	0	0	479
2021/04/12	2030	05/08/2021	9.75	Call	Bond Future	3,499.0900		3.4991	3,372.4300	3.3724	(3.620)	0	0	0
2021/04/12	2030	05/08/2021	9.75	Put	Bond Future	2,590.5900		2.5906	2,621.4600	2.6215	1.192	0	0	479
2021/04/12	2030	05/08/2021	10.30	Call	Bond Future	5,318.3900		5.3184	5,173.1200	5.1731	(2.731)	0	0	0
2021/04/12	2030	05/08/2021	7.70	Call	Bond Future	284.8900		0.2849	257.2100	0.2572	(9.716)	0	0	200
2021/04/12	2030	05/08/2021	8.95	Put	Bond Future	5,048.2300		5.0482	5,119.2100	5.1192	1.406	0	0	0
2021/04/12	2030	05/08/2021	8.95	Call	Bond Future	1,579.8200		1.5798	1,493.2700	1.4933	(5.478)	0	0	600
2021/04/12	2030	05/08/2021	9.45	Put	Bond Future	3,378.4700		3.3785	3,422.8600	3.4229	1.314	0	0	0
2021/04/12	2030	05/08/2021	10.43	Call	Bond Future	5,799.5700		5.7996	5,651.1200	5.6511	(2.560)	0	0	0
2021/04/12	2030	05/08/2021	10.43	Put	Bond Future	1,374.7100		1.3747	1,383.7900	1.3838	0.661	0	0	0
2021/04/12	2030	04/11/2021	9.20	Call	Bond Future	2,399.0100		2.3990	2,312.0600	2.3121	(3.624)	0	0	1,102
2021/04/12	2030	04/11/2021	11.26	Call	Bond Future	8,566.2400		8.5662	8,419.5100	8.4195	(1.713)	0	0	0
2021/04/12	2030	04/11/2021	8.27	Put	Bond Future	9,395.6600		9.3957	9,504.1700	9.5042	1.155	0	0	0
2021/04/12	2030	04/11/2021	8.27	Call	Bond Future	1,021.1100		1.0211	970.0200	0.9700	(5.003)	0	0	300
2021/04/12	2030	04/11/2021	8.77	Put	Bond Future	7,164.7600		7.1648	7,254.6200	7.2546	1.254	0	0	0
2021/04/12	2030	04/11/2021	11.44	Put	Bond Future	1,132.4900		1.1325	1,142.8800	1.1429	0.917	0	0	300
2021/04/12	2030	04/11/2021	10.60	Call	Bond Future	6,251.5900		6.2516	6,117.5100	6.1175	(2.145)	0	0	0
2021/04/12	2030	04/11/2021	10.60	Put	Bond Future	2,168.8400		2.1688	2,194.3600	2.1944	1.177	0	0	0
2021/04/12	2030	04/11/2021	10.59	Put	Bond Future	2,183.3900		2.1834	2,209.1400	2.2091	1.179	0	0	0
2021/04/12	2030	04/11/2021			Bond Future	9.7910		92.2126	9.8217	92.0530	0.314	0.0000	0.0000	0
2021/04/12	2030	04/11/2021	9.20	Put	Bond Future	5,540.3900		5.5404	5,613.0400	5.6130	1.311	0	0	0
2021/04/12	2030	04/11/2021	11.26	Put	Bond Future	1,328.6200		1.3286	1,341.4900	1.3415	0.969	0	0	1,102
2021/04/12	2030	04/11/2021	9.90	Put	Bond Future	3,520.3200		3.5203	3,566.3300	3.5663	1.307	0	0	0
2021/04/12	2030	04/11/2021	9.90	Call	Bond Future	4,084.8200		4.0848	3,971.2300	3.9712	(2.781)	0	0	1,102
2021/04/12	2030	04/11/2021	8.77	Call	Bond Future	1,649.0500		1.6491	1,579.3100	1.5793	(4.229)	0	0	300
2021/04/12	2030	04/11/2021	11.44	Call	Bond Future	9,204.3200		9.2043	9,055.1100	9.0551	(1.621)	0	0	0
2021/04/12	2030	04/11/2021	10.61	Call	Bond Future	6,286.1000		6.2861	6,151.7700	6.1518	(2.137)	0	0	0
2021/04/12	2030	04/11/2021	10.61	Put	Bond Future	2,154.3900		2.1544	2,179.6600	2.1797	1.173	0	0	0
2021/04/12	2030	04/11/2021	10.59	Call	Bond Future	6,217.1500		6.2172	6,083.3000	6.0833	(2.153)	0	0	0
2021/04/12	2030	03/02/2022	8.39	Put	Bond Future	9,742.2700		9.7423	9,857.6400	9.8576	1.184	0	0	0
2021/04/12	2030	03/02/2022	8.39	Call	Bond Future	1,045.1400		1.0451	999.0000	0.9990	(4.415)	0	0	101
2021/04/12	2030	03/02/2022	9.35	Call	Bond Future	2,390.5200		2.3905	2,311.3800	2.3114	(3.311)	0	0	0
2021/04/12	2030	03/02/2022	9.35	Put	Bond Future	5,849.1000		5.8491	5,931.4700	5.9315	1.408	0	0	101
2021/04/12	2030	03/02/2022	9.45	Call	Bond Future	2,593.5400		2.5935	2,510.6100	2.5106	(3.198)	0	0	0
2021/04/12	2030	03/02/2022	9.45	Put	Bond Future	5,527.2300		5.5272	5,605.8100	5.6058	1.422	0	0	0
2021/04/12	2030	03/02/2022			Bond Future	10.0227		89.2407	10.0549	89.0792	0.322	0.0000	0.0000	0
2021/04/12	2030	03/02/2022	9.78	Call	Bond Future	3,333.4200		3.3334	3,238.3300	3.2383	(2.853)	0	0	0
2021/04/12	2030	03/02/2022	9.78	Put	Bond Future	4,561.8100		4.5618	4,628.2300	4.6282	1.456	0	0	101

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2021/04/12	2030	03/02/2022	9.43	Call	Bond Future	2,552.1700	2.5522	2,470.0000	2.4700	(3.220)	0	0	0
2021/04/12	2030	03/02/2022	9.43	Put	Bond Future	5,590.5300	5.5905	5,669.8700	5.6699	1.419	0	0	0
2021/04/12	2030	03/02/2022	9.44	Call	Bond Future	2,572.8100	2.5728	2,490.2600	2.4903	(3.209)	0	0	0
2021/04/12	2030	03/02/2022	9.44	Put	Bond Future	5,558.8200	5.5588	5,637.7800	5.6378	1.420	0	0	0
2021/04/12	2030	05/05/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	528.7500	0.5288	100.000	0	0	0
2021/04/12	2030	05/05/2022			Bond Future	10.2000	10.2000	10.3192	90.0171	1.169	0.0000	0.0000	0
2021/04/12	2030	05/05/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	625.9800	0.6260	100.000	0	0	0
2021/04/12	2030	05/05/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	577.3500	0.5773	100.000	0	0	0
2021/04/12	2032	06/05/2021	12.12	Call	Bond Future	10,908.0300	10.9080	10,768.0400	10.7680	(1.283)	0	0	0
2021/04/12	2032	06/05/2021	12.12	Put	Bond Future	10.6000	0.0106	6.9300	0.0069	(34.623)	0	0	0
2021/04/12	2032	06/05/2021	12.57	Call	Bond Future	13,090.5500	13.0906	12,953.4100	12.9534	(1.048)	0	0	0
2021/04/12	2032	06/05/2021			Bond Future	10.1197	88.7374	10.1426	88.6010	0.226	0.0000	0.0000	137,164
2021/04/12	2032	06/05/2021	12.11	Call	Bond Future	10,858.7200	10.8587	10,718.6200	10.7186	(1.290)	0	0	0
2021/04/12	2032	06/05/2021	12.11	Put	Bond Future	10.9900	0.0110	7.2100	0.0072	(34.395)	0	0	0
2021/04/12	2032	06/05/2021	12.10	Call	Bond Future	10,809.3700	10.8094	10,669.1500	10.6691	(1.297)	0	0	0
2021/04/12	2032	06/05/2021	12.10	Put	Bond Future	11.4000	0.0114	7.5000	0.0075	(34.211)	0	0	0
2021/04/12	2032	06/05/2021	12.57	Put	Bond Future	1.8200	0.0018	1.0000	0.0010	(45.055)	0	0	736
2021/04/12	2032	06/05/2021	10.33	Put	Bond Future	1,198.9400	1.1989	1,154.7400	1.1547	(3.687)	0	0	0
2021/04/12	2032	06/05/2021	10.33	Call	Bond Future	2,440.5600	2.4406	2,260.0400	2.2600	(7.397)	0	0	736
2021/04/12	2032	05/08/2021	11.37	Call	Bond Future	7,078.9200	7.0789	6,937.7700	6.9378	(1.994)	0	0	0
2021/04/12	2032	05/08/2021	11.37	Put	Bond Future	1,407.8300	1.4078	1,404.8700	1.4049	(0.210)	0	0	0
2021/04/12	2032	05/08/2021			Bond Future	10.3421	89.6692	10.3661	89.5310	0.232	0.0000	0.0000	0
2021/04/12	2032	05/08/2021	11.35	Call	Bond Future	6,997.7500	6.9977	6,856.8800	6.8569	(2.013)	0	0	0
2021/04/12	2032	05/08/2021	11.35	Put	Bond Future	1,432.0900	1.4321	1,429.4100	1.4294	(0.187)	0	0	0
2021/04/12	2032	05/08/2021	11.36	Call	Bond Future	7,038.2300	7.0382	6,897.2200	6.8972	(2.003)	0	0	0
2021/04/12	2032	05/08/2021	11.36	Put	Bond Future	1,419.8300	1.4198	1,417.0100	1.4170	(0.199)	0	0	0
2021/04/12	2032	04/11/2021	9.83	Call	Bond Future	2,476.3200	2.4763	2,396.9000	2.3969	(3.207)	0	0	700
2021/04/12	2032	04/11/2021	11.71	Put	Bond Future	2,071.7500	2.0718	2,081.9900	2.0820	0.494	0	0	0
2021/04/12	2032	04/11/2021	11.69	Call	Bond Future	8,110.6000	8.1106	7,981.1100	7.9811	(1.597)	0	0	0
2021/04/12	2032	04/11/2021	11.70	Call	Bond Future	8,148.3800	8.1484	8,018.7400	8.0187	(1.591)	0	0	0
2021/04/12	2032	04/11/2021			Bond Future	10.5620	86.5114	10.5870	86.3714	0.237	0.0000	0.0000	0
2021/04/12	2032	04/11/2021	9.83	Put	Bond Future	6,711.9000	6.7119	6,772.5000	6.7725	0.903	0	0	0
2021/04/12	2032	04/11/2021	12.81	Call	Bond Future	12,253.3800	12.2534	12,113.8900	12.1139	(1.138)	0	0	0
2021/04/12	2032	04/11/2021	12.81	Put	Bond Future	827.5700	0.8276	828.1000	0.8281	0.064	0	0	700
2021/04/12	2032	04/11/2021	11.71	Call	Bond Future	8,186.4100	8.1864	8,056.6300	8.0566	(1.585)	0	0	0
2021/04/12	2032	04/11/2021	11.69	Put	Bond Future	2,097.2800	2.0973	2,107.8100	2.1078	0.502	0	0	0
2021/04/12	2032	04/11/2021	9.33	Put	Bond Future	8,909.6800	8.9097	8,987.7200	8.9877	0.876	0	0	0
2021/04/12	2032	04/11/2021	9.33	Call	Bond Future	1,618.0100	1.6180	1,556.0300	1.5560	(3.831)	0	0	700
2021/04/12	2032	04/11/2021	11.70	Put	Bond Future	2,084.3700	2.0844	2,094.7500	2.0947	0.498	0	0	0
2021/04/12	2032	03/02/2022	9.81	Call	Bond Future	2,173.4800	2.1735	2,107.9200	2.1079	(3.016)	0	0	0
2021/04/12	2032	03/02/2022	9.81	Put	Bond Future	7,762.0000	7.7620	7,838.1200	7.8381	0.981	0	0	198
2021/04/12	2032	03/02/2022	8.91	Put	Bond Future	12,118.4600	12.1185	12,220.9000	12.2209	0.845	0	0	0
2021/04/12	2032	03/02/2022	10.66	Call	Bond Future	4,086.9900	4.0870	3,994.5100	3.9945	(2.263)	0	0	0
2021/04/12	2032	03/02/2022	10.66	Put	Bond Future	4,833.3400	4.8333	4,882.5400	4.8825	1.018	0	0	97

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
2021/04/12	2032	03/02/2022	10.42	Call	Bond Future	3,467.3800	3.4674	3,382.1900	3.3822	(2.457)	0	0	0
2021/04/12	2032	03/02/2022	10.42	Put	Bond Future	5,544.8200	5.5448	5,601.3100	5.6013	1.019	0	0	0
2021/04/12	2032	03/02/2022	10.45	Put	Bond Future	5,451.3900	5.4514	5,506.9500	5.5070	1.019	0	0	198
2021/04/12	2032	03/02/2022	10.43	Call	Bond Future	3,492.1100	3.4921	3,406.6200	3.4066	(2.448)	0	0	0
2021/04/12	2032	03/02/2022	10.43	Put	Bond Future	5,513.5300	5.5135	5,569.7200	5.5697	1.019	0	0	0
2021/04/12	2032	03/02/2022			Bond Future	10.7968	87.4799	10.8229	87.3383	0.242	0.0000	0.0000	0
2021/04/12	2032	03/02/2022	10.14	Call	Bond Future	2,810.7100	2.8107	2,734.5700	2.7346	(2.709)	0	0	0
2021/04/12	2032	03/02/2022	10.14	Put	Bond Future	6,476.6100	6.4766	6,542.1500	6.5422	1.012	0	0	97
2021/04/12	2032	03/02/2022	9.14	Put	Bond Future	10,901.7200	10.9017	10,997.8800	10.9979	0.882	0	0	0
2021/04/12	2032	03/02/2022	9.14	Call	Bond Future	1,234.3700	1.2344	1,188.8500	1.1889	(3.688)	0	0	97
2021/04/12	2032	03/02/2022	8.91	Call	Bond Future	994.5100	0.9945	955.2700	0.9553	(3.946)	0	0	198
2021/04/12	2032	03/02/2022	10.44	Call	Bond Future	3,516.9400	3.5169	3,431.1400	3.4311	(2.440)	0	0	0
2021/04/12	2032	03/02/2022	10.44	Put	Bond Future	5,482.3900	5.4824	5,538.2700	5.5383	1.019	0	0	0
2021/04/12	2032	03/02/2022	10.45	Call	Bond Future	3,541.8600	3.5419	3,455.7400	3.4557	(2.431)	0	0	0
2021/04/12	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	332.6000	0.3326	100.000	0	0	0
2021/04/12	2032	05/05/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	280.0300	0.2800	100.000	0	0	0
2021/04/12	2032	05/05/2022			Bond Future	11.0300	11.0300	11.0834	84.1141	0.484	0.0000	0.0000	0
2021/04/12	2032	05/05/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	227.5100	0.2275	100.000	0	0	0
2021/04/12	2032	05/05/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2033	06/05/2021			Bond Future	103.1437	103.1437	103.1554	103.1554	0.011	0.0000	0.0000	10,050
2021/04/12	2033	05/08/2021			Bond Future	104.2527	104.2527	104.2641	104.2641	0.011	0.0000	0.0000	0
2021/04/12	2033	04/11/2021			Bond Future	104.2038	104.2038	104.2150	104.2150	0.011	0.0000	0.0000	0
2021/04/12	2033	03/02/2022			Bond Future	105.3942	105.3942	105.4054	105.4054	0.011	0.0000	0.0000	0
2021/04/12	2033	05/05/2022			Bond Future	104.5000	104.5000	105.2908	105.2908	0.757	0.0000	0.0000	0
2021/04/12	2037	06/05/2021	12.43	Call	Bond Future	8,773.0700	8.7731	8,762.7300	8.7627	(0.118)	0	0	0
2021/04/12	2037	06/05/2021	12.44	Put	Bond Future	92.1900	0.0922	66.7100	0.0667	(27.639)	0	0	0
2021/04/12	2037	06/05/2021	12.42	Call	Bond Future	8,721.8600	8.7219	8,710.9900	8.7110	(0.125)	0	0	0
2021/04/12	2037	06/05/2021			Bond Future	10.9510	84.1249	10.9485	84.1405	(0.022)	0.0000	0.0000	128,524
2021/04/12	2037	06/05/2021	12.43	Put	Bond Future	94.7500	0.0947	68.7500	0.0688	(27.441)	0	0	0
2021/04/12	2037	06/05/2021	12.44	Call	Bond Future	8,824.2900	8.8243	8,814.4700	8.8145	(0.111)	0	0	0
2021/04/12	2037	06/05/2021	12.42	Put	Bond Future	97.3700	0.0974	70.8400	0.0708	(27.247)	0	0	0
2021/04/12	2037	05/08/2021	12.27	Call	Bond Future	7,932.3800	7.9324	7,902.9600	7.9030	(0.371)	0	0	0
2021/04/12	2037	05/08/2021	12.27	Put	Bond Future	1,569.8500	1.5699	1,525.0100	1.5250	(2.856)	0	0	0
2021/04/12	2037	05/08/2021	12.28	Call	Bond Future	7,974.7300	7.9747	7,945.4500	7.9454	(0.367)	0	0	0
2021/04/12	2037	05/08/2021	12.26	Put	Bond Future	1,582.1800	1.5822	1,537.2100	1.5372	(2.842)	0	0	0
2021/04/12	2037	05/08/2021			Bond Future	11.1764	80.7530	11.1739	80.7685	(0.022)	0.0000	0.0000	0
2021/04/12	2037	05/08/2021	12.28	Put	Bond Future	1,557.6200	1.5576	1,512.9200	1.5129	(2.870)	0	0	0
2021/04/12	2037	05/08/2021	12.26	Call	Bond Future	7,890.0600	7.8901	7,860.5100	7.8605	(0.375)	0	0	0
2021/04/12	2037	04/11/2021	12.30	Call	Bond Future	7,991.9600	7.9920	7,969.9900	7.9700	(0.275)	0	0	0
2021/04/12	2037	04/11/2021	12.30	Put	Bond Future	2,774.6100	2.7746	2,737.3400	2.7373	(1.343)	0	0	600
2021/04/12	2037	04/11/2021	11.49	Put	Bond Future	4,566.4800	4.5665	4,524.6500	4.5246	(0.916)	0	0	0
2021/04/12	2037	04/11/2021	11.49	Call	Bond Future	5,179.6700	5.1797	5,153.1400	5.1531	(0.512)	0	0	600
2021/04/12	2037	04/11/2021	12.82	Put	Bond Future	2,040.3500	2.0403	2,006.9400	2.0069	(1.637)	0	0	0
2021/04/12	2037	04/11/2021	12.83	Call	Bond Future	10,035.9000	10.0359	10,017.9000	10.0179	(0.179)	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
2021/04/12	2037	04/11/2021			Bond Future	11.3875	81.6431	11.3850	81.6584	(0.022)	0.0000	0.0000	0
2021/04/12	2037	04/11/2021	12.82	Call	Bond Future	9,999.6500	9.9997	9,981.5400	9.9815	(0.181)	0	0	0
2021/04/12	2037	04/11/2021	12.83	Put	Bond Future	2,025.4100	2.0254	1,992.1100	1.9921	(1.644)	0	0	0
2021/04/12	2037	04/11/2021	12.81	Call	Bond Future	9,963.4400	9.9634	9,945.2200	9.9452	(0.183)	0	0	0
2021/04/12	2037	04/11/2021	12.81	Put	Bond Future	2,055.3800	2.0554	2,021.8600	2.0219	(1.631)	0	0	0
2021/04/12	2037	03/02/2022	11.46	Call	Bond Future	4,600.7100	4.6007	4,583.2600	4.5833	(0.379)	0	0	0
2021/04/12	2037	03/02/2022	11.47	Put	Bond Future	5,487.7600	5.4878	5,454.9700	5.4550	(0.598)	0	0	0
2021/04/12	2037	03/02/2022	11.45	Call	Bond Future	4,571.8100	4.5718	4,554.3500	4.5544	(0.382)	0	0	0
2021/04/12	2037	03/02/2022			Bond Future	11.6158	78.3028	11.6132	78.3182	(0.023)	0.0000	0.0000	0
2021/04/12	2037	03/02/2022	11.46	Put	Bond Future	5,518.4600	5.5185	5,485.6500	5.4857	(0.595)	0	0	0
2021/04/12	2037	03/02/2022	11.47	Call	Bond Future	4,629.4000	4.6294	4,611.9700	4.6120	(0.377)	0	0	0
2021/04/12	2037	03/02/2022	11.45	Put	Bond Future	5,549.0200	5.5490	5,516.2000	5.5162	(0.591)	0	0	0
2021/04/12	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	127.0100	0.1270	100.000	0	0	0
2021/04/12	2037	05/05/2022	11.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2037	05/05/2022	11.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2037	05/05/2022			Bond Future	11.8300	11.8300	11.8624	79.1424	0.274	0.0000	0.0000	0
2021/04/12	2037	05/05/2022	11.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	240.5900	0.2406	100.000	0	0	0
2021/04/12	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	183.7700	0.1838	100.000	0	0	0
2021/04/12	2038	06/05/2021			Bond Future	115.6642	115.6642	115.6782	115.6782	0.012	0.0000	0.0000	8,039
2021/04/12	2038	05/08/2021			Bond Future	115.1909	115.1909	115.2046	115.2046	0.012	0.0000	0.0000	0
2021/04/12	2038	04/11/2021			Bond Future	116.4867	116.4867	116.5001	116.5001	0.012	0.0000	0.0000	0
2021/04/12	2038	03/02/2022			Bond Future	116.0702	116.0702	116.0835	116.0835	0.011	0.0000	0.0000	0
2021/04/12	2038	05/05/2022			Bond Future	117.3900	117.3900	117.3345	117.3345	(0.047)	0.0000	0.0000	0
2021/04/12	2040	06/05/2021	12.44	Call	Bond Future	8,751.3800	8.7514	8,835.6500	8.8357	0.963	0	0	0
2021/04/12	2040	06/05/2021	12.44	Put	Bond Future	121.4200	0.1214	85.7100	0.0857	(29.410)	0	0	0
2021/04/12	2040	06/05/2021	10.83	Put	Bond Future	2,907.9700	2.9080	2,724.8000	2.7248	(6.299)	0	0	0
2021/04/12	2040	06/05/2021	10.83	Call	Bond Future	1,319.7800	1.3198	1,256.5900	1.2566	(4.788)	0	0	300
2021/04/12	2040	06/05/2021	11.58	Put	Bond Future	787.5000	0.7875	666.5200	0.6665	(15.363)	0	0	0
2021/04/12	2040	06/05/2021	11.58	Call	Bond Future	4,221.5900	4.2216	4,220.5900	4.2206	(0.024)	0	0	300
2021/04/12	2040	06/05/2021			Bond Future	11.0594	86.3164	11.0418	86.4363	(0.159)	0.0000	0.0000	84,899
2021/04/12	2040	06/05/2021	12.43	Call	Bond Future	8,697.4600	8.6975	8,780.9900	8.7810	0.960	0	0	0
2021/04/12	2040	06/05/2021	12.43	Put	Bond Future	124.7400	0.1247	88.2900	0.0883	(29.221)	0	0	0
2021/04/12	2040	06/05/2021	12.42	Call	Bond Future	8,643.5600	8.6436	8,726.3500	8.7263	0.958	0	0	0
2021/04/12	2040	06/05/2021	12.42	Put	Bond Future	128.1400	0.1281	90.9500	0.0910	(29.023)	0	0	0
2021/04/12	2040	06/05/2021	13.38	Call	Bond Future	13,711.8700	13.7119	13,828.6600	13.8287	0.852	0	0	0
2021/04/12	2040	06/05/2021	13.38	Put	Bond Future	6.5900	0.0066	3.4000	0.0034	(48.407)	0	0	300
2021/04/12	2040	05/08/2021	11.05	Put	Bond Future	4,806.9000	4.8069	4,691.7700	4.6918	(2.395)	0	0	0
2021/04/12	2040	05/08/2021	11.05	Call	Bond Future	3,269.1900	3.2692	3,274.8600	3.2749	0.173	0	0	900
2021/04/12	2040	05/08/2021	12.48	Call	Bond Future	8,882.1900	8.8822	8,934.3600	8.9344	0.587	0	0	0
2021/04/12	2040	05/08/2021	12.49	Put	Bond Future	1,510.4200	1.5104	1,442.0900	1.4421	(4.524)	0	0	0
2021/04/12	2040	05/08/2021	12.47	Call	Bond Future	8,837.0900	8.8371	8,888.9600	8.8890	0.587	0	0	0
2021/04/12	2040	05/08/2021			Bond Future	11.2793	82.7172	11.2610	82.8380	(0.162)	0.0000	0.0000	0
2021/04/12	2040	05/08/2021	11.55	Put	Bond Future	3,221.2400	3.2212	3,121.6000	3.1216	(3.093)	0	0	0
2021/04/12	2040	05/08/2021	11.55	Call	Bond Future	4,979.5500	4.9795	5,000.7100	5.0007	0.425	0	0	900
2021/04/12	2040	05/08/2021	14.80	Call	Bond Future	18,942.8000	18.9428	19,053.3800	19.0534	0.584	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
2021/04/12	2040	05/08/2021	14.80	Put	Bond Future	100.9900	0.1010	90.7700	0.0908	(10.120)	0	0	900
2021/04/12	2040	05/08/2021	12.48	Put	Bond Future	1,522.1900	1.5222	1,453.5600	1.4536	(4.509)	0	0	0
2021/04/12	2040	05/08/2021	12.49	Call	Bond Future	8,927.1800	8.9272	8,979.6500	8.9797	0.588	0	0	0
2021/04/12	2040	05/08/2021	12.47	Put	Bond Future	1,533.9200	1.5339	1,464.9900	1.4650	(4.494)	0	0	0
2021/04/12	2040	04/11/2021	12.90	Call	Bond Future	10,477.2800	10.4773	10,539.0200	10.5390	0.589	0	0	0
2021/04/12	2040	04/11/2021	12.90	Put	Bond Future	2,148.2600	2.1483	2,088.1700	2.0882	(2.797)	0	0	0
2021/04/12	2040	04/11/2021	12.89	Call	Bond Future	10,439.2600	10.4393	10,500.7400	10.5007	0.589	0	0	0
2021/04/12	2040	04/11/2021	12.89	Put	Bond Future	2,164.1500	2.1641	2,103.8000	2.1038	(2.789)	0	0	0
2021/04/12	2040	04/11/2021			Bond Future	11.4849	83.6290	11.4660	83.7509	(0.165)	0.0000	0.0000	0
2021/04/12	2040	04/11/2021	12.91	Call	Bond Future	10,515.3300	10.5153	10,577.3300	10.5773	0.590	0	0	0
2021/04/12	2040	04/11/2021	12.91	Put	Bond Future	2,132.4700	2.1325	2,072.6400	2.0726	(2.806)	0	0	0
2021/04/12	2040	03/02/2022	11.58	Put	Bond Future	5,751.7700	5.7518	5,664.9300	5.6649	(1.510)	0	0	0
2021/04/12	2040	03/02/2022	11.59	Call	Bond Future	4,985.0900	4.9851	5,021.5300	5.0215	0.731	0	0	0
2021/04/12	2040	03/02/2022	11.57	Put	Bond Future	5,784.4600	5.7845	5,697.4000	5.6974	(1.505)	0	0	0
2021/04/12	2040	03/02/2022			Bond Future	11.7071	80.0608	11.6873	80.1838	(0.169)	0.0000	0.0000	0
2021/04/12	2040	03/02/2022	11.58	Call	Bond Future	4,954.4100	4.9544	4,990.6200	4.9906	0.731	0	0	0
2021/04/12	2040	03/02/2022	11.59	Put	Bond Future	5,719.2400	5.7192	5,632.6300	5.6326	(1.514)	0	0	0
2021/04/12	2040	03/02/2022	11.57	Call	Bond Future	4,923.8100	4.9238	4,959.8000	4.9598	0.731	0	0	0
2021/04/12	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	111.2000	0.1112	100.000	0	0	0
2021/04/12	2040	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	50.6700	0.0507	100.000	0	0	0
2021/04/12	2040	05/05/2022			Bond Future	11.9100	11.9100	11.9284	81.0276	0.154	0.0000	0.0000	0
2021/04/12	2040	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2040	05/05/2022	11.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2040	05/05/2022	11.90	Put	Bond Future	0.0000	0.0000	171.8100	0.1718	100.000	0	0	0
2021/04/12	2044	06/05/2021	12.44	Call	Bond Future	8,461.3000	8.4613	8,508.3600	8.5084	0.556	0	0	0
2021/04/12	2044	06/05/2021	12.44	Put	Bond Future	140.7700	0.1408	102.4400	0.1024	(27.229)	0	0	0
2021/04/12	2044	06/05/2021	12.43	Call	Bond Future	8,407.3400	8.4073	8,453.8000	8.4538	0.553	0	0	0
2021/04/12	2044	06/05/2021	12.43	Put	Bond Future	143.8600	0.1439	104.9300	0.1049	(27.061)	0	0	0
2021/04/12	2044	06/05/2021	11.40	Call	Bond Future	3,155.1300	3.1551	3,104.3100	3.1043	(1.611)	0	0	0
2021/04/12	2044	06/05/2021	11.40	Put	Bond Future	1,214.8300	1.2148	1,078.6200	1.0786	(11.212)	0	0	3,100
2021/04/12	2044	06/05/2021	11.79	Call	Bond Future	5,000.7500	5.0007	4,991.9200	4.9919	(0.177)	0	0	0
2021/04/12	2044	06/05/2021	11.79	Put	Bond Future	558.1000	0.5581	463.8800	0.4639	(16.882)	0	0	3,100
2021/04/12	2044	06/05/2021	11.10	Call	Bond Future	1,977.6100	1.9776	1,905.6400	1.9056	(3.639)	0	0	0
2021/04/12	2044	06/05/2021	12.50	Call	Bond Future	8,784.7400	8.7847	8,835.3100	8.8353	0.576	0	0	0
2021/04/12	2044	06/05/2021	12.50	Put	Bond Future	123.5400	0.1235	88.7200	0.0887	(28.185)	0	0	3,100
2021/04/12	2044	06/05/2021			Bond Future	11.1118	82.9533	11.0994	83.0387	(0.112)	0.0000	0.0000	61,848
2021/04/12	2044	06/05/2021	12.45	Call	Bond Future	8,515.2400	8.5152	8,562.9100	8.5629	0.560	0	0	0
2021/04/12	2044	06/05/2021	12.45	Put	Bond Future	137.7400	0.1377	100.0200	0.1000	(27.385)	0	0	0
2021/04/12	2044	06/05/2021	10.70	Put	Bond Future	3,765.3500	3.7654	3,609.9000	3.6099	(4.128)	0	0	0
2021/04/12	2044	06/05/2021	10.70	Call	Bond Future	848.1000	0.8481	778.0400	0.7780	(8.261)	0	0	3,100
2021/04/12	2044	06/05/2021	11.10	Put	Bond Future	2,059.1400	2.0591	1,901.7800	1.9018	(7.642)	0	0	3,100
2021/04/12	2044	06/05/2021	11.90	Call	Bond Future	5,568.5300	5.5685	5,571.2500	5.5713	0.049	0	0	0
2021/04/12	2044	06/05/2021	11.90	Put	Bond Future	444.6600	0.4447	361.9900	0.3620	(18.592)	0	0	0
2021/04/12	2044	06/05/2021	11.35	Put	Bond Future	1,333.2300	1.3332	1,192.4100	1.1924	(10.562)	0	0	0
2021/04/12	2044	06/05/2021	11.35	Call	Bond Future	2,942.5700	2.9426	2,887.1400	2.8871	(1.884)	0	0	3,100
2021/04/12	2044	05/08/2021	12.60	Put	Bond Future	1,437.9500	1.4379	1,378.8000	1.3788	(4.113)	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
2021/04/12	2044	05/08/2021	12.61	Call	Bond Future	9,263.0400	9.2630	9,290.1700	9.2902	0.293	0	0	0
2021/04/12	2044	05/08/2021	12.61	Put	Bond Future	1,423.8400	1.4238	1,365.0100	1.3650	(4.132)	0	0	0
2021/04/12	2044	05/08/2021			Bond Future	11.3230	79.4440	11.3101	79.5299	(0.114)	0.0000	0.0000	0
2021/04/12	2044	05/08/2021	12.60	Call	Bond Future	9,221.4600	9.2215	9,248.2700	9.2483	0.291	0	0	0
2021/04/12	2044	05/08/2021	12.59	Call	Bond Future	9,179.9200	9.1799	9,206.4100	9.2064	0.289	0	0	0
2021/04/12	2044	05/08/2021	12.59	Put	Bond Future	1,452.1800	1.4522	1,392.7100	1.3927	(4.095)	0	0	0
2021/04/12	2044	04/11/2021	12.91	Call	Bond Future	10,390.1200	10.3901	10,424.1400	10.4241	0.327	0	0	0
2021/04/12	2044	04/11/2021	12.91	Put	Bond Future	2,212.9000	2.2129	2,160.3700	2.1604	(2.374)	0	0	0
2021/04/12	2044	04/11/2021			Bond Future	11.5202	80.3198	11.5068	80.4063	(0.116)	0.0000	0.0000	0
2021/04/12	2044	04/11/2021	12.90	Call	Bond Future	10,352.7500	10.3528	10,386.5600	10.3866	0.327	0	0	0
2021/04/12	2044	04/11/2021	12.90	Put	Bond Future	2,229.0100	2.2290	2,176.2700	2.1763	(2.366)	0	0	0
2021/04/12	2044	04/11/2021	12.89	Call	Bond Future	10,315.4100	10.3154	10,349.0100	10.3490	0.326	0	0	0
2021/04/12	2044	04/11/2021	12.89	Put	Bond Future	2,245.2200	2.2452	2,192.2700	2.1923	(2.358)	0	0	0
2021/04/12	2044	03/02/2022	11.59	Call	Bond Future	4,941.7100	4.9417	4,959.4000	4.9594	0.358	0	0	0
2021/04/12	2044	03/02/2022	11.59	Put	Bond Future	5,846.4000	5.8464	5,776.6200	5.7766	(1.194)	0	0	0
2021/04/12	2044	03/02/2022	11.60	Call	Bond Future	4,972.3100	4.9723	4,990.1500	4.9901	0.359	0	0	0
2021/04/12	2044	03/02/2022	11.60	Put	Bond Future	5,813.1000	5.8131	5,743.4700	5.7435	(1.198)	0	0	0
2021/04/12	2044	03/02/2022			Bond Future	11.7329	76.8395	11.7189	76.9270	(0.119)	0.0000	0.0000	0
2021/04/12	2044	03/02/2022	11.61	Call	Bond Future	5,003.2500	5.0032	5,021.2500	5.0213	0.360	0	0	0
2021/04/12	2044	03/02/2022	11.61	Put	Bond Future	5,780.2300	5.7802	5,710.7600	5.7108	(1.202)	0	0	0
2021/04/12	2044	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	241.4400	0.2414	100.000	0	0	0
2021/04/12	2044	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	180.3600	0.1804	100.000	0	0	0
2021/04/12	2044	05/05/2022			Bond Future	11.9200	11.9200	11.9496	77.7365	0.248	0.0000	0.0000	0
2021/04/12	2044	05/05/2022	11.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	119.3700	0.1194	100.000	0	0	0
2021/04/12	2046	06/05/2021			Bond Future	104.5439	104.5439	104.5563	104.5563	0.012	0.0000	0.0000	15,133
2021/04/12	2046	05/08/2021			Bond Future	105.6679	105.6679	105.6801	105.6801	0.012	0.0000	0.0000	0
2021/04/12	2046	04/11/2021			Bond Future	105.0538	105.0538	105.0658	105.0658	0.011	0.0000	0.0000	0
2021/04/12	2046	03/02/2022			Bond Future	106.2541	106.2541	106.2661	106.2661	0.011	0.0000	0.0000	0
2021/04/12	2046	05/05/2022			Bond Future	104.9900	104.9900	105.5714	105.5714	0.554	0.0000	0.0000	0
2021/04/12	2050	06/05/2021			Bond Future	107.5766	107.5766	107.5895	107.5895	0.012	0.0000	0.0000	11,044
2021/04/12	2050	05/08/2021			Bond Future	106.8112	106.8112	106.8239	106.8239	0.012	0.0000	0.0000	0
2021/04/12	2050	04/11/2021			Bond Future	108.0124	108.0124	108.0248	108.0248	0.012	0.0000	0.0000	0
2021/04/12	2050	03/02/2022			Bond Future	107.3044	107.3044	107.3168	107.3168	0.012	0.0000	0.0000	0
2021/04/12	2050	05/05/2022			Bond Future	107.6100	107.6100	108.4732	108.4732	0.802	0.0000	0.0000	0
2021/04/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	AL37	06/05/2021			Index Future	778.9890	778.9890	776.2480	776.2480	(0.352)	0.0000	0.0000	0
2021/04/12	AL37	05/08/2021			Index Future	787.0810	787.0810	784.3010	784.3010	(0.353)	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
2021/04/12	AL37	04/11/2021			Index Future	795.8300	795.8300	793.0110	793.0110	(0.354)	0.0000	0.0000	0
2021/04/12	AL37	03/02/2022			Index Future	804.7320	804.7320	801.8780	801.8780	(0.355)	0.0000	0.0000	0
2021/04/12	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/12	AL7T	06/05/2021			Index Future	863.8030	863.8030	862.6910	862.6910	(0.129)	0.0000	0.0000	0
2021/04/12	AL7T	05/08/2021			Index Future	872.7770	872.7770	871.6420	871.6420	(0.130)	0.0000	0.0000	0
2021/04/12	AL7T	04/11/2021			Index Future	882.4780	882.4780	881.3210	881.3210	(0.131)	0.0000	0.0000	0
2021/04/12	AL7T	03/02/2022			Index Future	892.3490	892.3490	891.1760	891.1760	(0.131)	0.0000	0.0000	0
2021/04/12	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/12	ALBI	06/05/2021			Index Future	762.3940	762.3940	761.9670	761.9670	(0.056)	0.0000	0.0000	299
2021/04/12	ALBI	05/08/2021			Index Future	770.3140	770.3140	769.8730	769.8730	(0.057)	0.0000	0.0000	0
2021/04/12	ALBI	04/11/2021			Index Future	778.8760	778.8760	778.4220	778.4220	(0.058)	0.0000	0.0000	0
2021/04/12	ALBI	03/02/2022			Index Future	787.5880	787.5880	787.1260	787.1260	(0.059)	0.0000	0.0000	0
2021/04/12	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C202	07/12/2033			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
2021/04/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/12	ES33	06/05/2021			Bond Future	11.6457	74.3422	11.6429	74.3567	(0.024)	0.0000	0.0000	350
2021/04/12	ES33	05/08/2021			Bond Future	11.9077	75.1415	11.9048	75.1559	(0.024)	0.0000	0.0000	0
2021/04/12	ES33	04/11/2021			Bond Future	12.1693	72.2114	12.1664	72.2257	(0.024)	0.0000	0.0000	0
2021/04/12	ES33	03/02/2022			Bond Future	12.4520	73.0369	12.4489	73.0513	(0.024)	0.0000	0.0000	0
2021/04/12	ES33	05/05/2022			Bond Future	12.7000	12.7000	12.7512	70.0624	0.403	0.0000	0.0000	0
2021/04/12	ES42	06/05/2021			Bond Future	12.0574	73.3948	12.0480	73.4497	(0.078)	0.0000	0.0000	4,779
2021/04/12	ES42	05/08/2021			Bond Future	12.3015	74.1842	12.2918	74.2391	(0.079)	0.0000	0.0000	0
2021/04/12	ES42	04/11/2021			Bond Future	12.5471	70.7606	12.5370	70.8158	(0.080)	0.0000	0.0000	0
2021/04/12	ES42	03/02/2022			Bond Future	12.8032	71.5699	12.7927	71.6255	(0.082)	0.0000	0.0000	0
2021/04/12	ES42	05/05/2022			Bond Future	13.0600	13.0600	13.0754	68.1390	0.118	0.0000	0.0000	0
2021/04/12	GOVI	06/05/2021	678.68	Call	GOVI	745,430.0000	74.5430	740,890.0000	74.0890	(0.609)	0	0	0
2021/04/12	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	06/05/2021	678.67	Call	GOVI	745,530.0000	74.5530	740,990.0000	74.0990	(0.609)	0	0	0
2021/04/12	GOVI	06/05/2021			GOVI	753.2230	753.2230	752.7690	752.7690	(0.060)	0.0000	0.0000	988
2021/04/12	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	06/05/2021	678.69	Call	GOVI	745,330.0000	74.5330	740,790.0000	74.0790	(0.609)	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
2021/04/12	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	05/08/2021	719.14	Call	GOVI	419,090.0000	41.9090	414,390.0000	41.4390	(1.121)	0	0	0
2021/04/12	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	05/08/2021	719.13	Call	GOVI	419,190.0000	41.9190	414,490.0000	41.4490	(1.121)	0	0	0
2021/04/12	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	05/08/2021			GOVI	761.0490	761.0490	760.5790	760.5790	(0.062)	0.0000	0.0000	0
2021/04/12	GOVI	05/08/2021	719.15	Call	GOVI	418,990.0000	41.8990	414,290.0000	41.4290	(1.122)	0	0	0
2021/04/12	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	04/11/2021	728.41	Call	GOVI	410,980.0000	41.0980	406,140.0000	40.6140	(1.178)	0	0	0
2021/04/12	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	04/11/2021	728.40	Call	GOVI	411,080.0000	41.1080	406,240.0000	40.6240	(1.177)	0	0	0
2021/04/12	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	04/11/2021			GOVI	769.5080	769.5080	769.0240	769.0240	(0.063)	0.0000	0.0000	0
2021/04/12	GOVI	04/11/2021	728.42	Call	GOVI	410,880.0000	41.0880	406,040.0000	40.6040	(1.178)	0	0	0
2021/04/12	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	03/02/2022	792.76	Put	GOVI	146,450.0000	14.6450	151,360.0000	15.1360	3.353	0	0	0
2021/04/12	GOVI	03/02/2022			GOVI	778.1150	778.1150	777.6240	777.6240	(0.063)	0.0000	0.0000	0
2021/04/12	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	03/02/2022	792.75	Put	GOVI	146,350.0000	14.6350	151,260.0000	15.1260	3.355	0	0	0
2021/04/12	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	03/02/2022	792.74	Put	GOVI	146,250.0000	14.6250	151,160.0000	15.1160	3.357	0	0	0
2021/04/12	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2021/04/12	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/12	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GOVI	05/05/2022	788.23	Call	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2021/04/12	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/12	IGOV	06/05/2021			Index Future	281.1490	281.1490	281.5610	281.5610	0.147	0.0000	0.0000	897
2021/04/12	IGOV	05/08/2021			Index Future	284.1390	284.1390	284.5520	284.5520	0.145	0.0000	0.0000	0
2021/04/12	IGOV	04/11/2021			Index Future	287.3670	287.3670	287.7810	287.7810	0.144	0.0000	0.0000	0
2021/04/12	IGOV	03/02/2022			Index Future	290.6490	290.6490	291.0670	291.0670	0.144	0.0000	0.0000	0
2021/04/12	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/12	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/12	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4300	89.4300	0.000	0.0000	0.0000	0
2021/04/12	IS05	21/12/2021			Interest Rate Swap	90.7300	90.7300	90.7300	90.7300	0.000	0.0000	0.0000	51
2021/04/12	IS05	15/03/2022			Interest Rate Swap	90.2000	90.2000	90.2000	90.2000	0.000	0.0000	0.0000	0
2021/04/12	IS05	21/06/2022			Interest Rate Swap	90.4000	90.4000	90.4000	90.4000	0.000	0.0000	0.0000	0
2021/04/12	IS05	20/09/2022			Interest Rate Swap	93.6200	93.6200	93.6300	93.6300	0.011	0.0000	0.0000	0
2021/04/12	IS05	20/12/2022			Interest Rate Swap	94.2200	94.2200	94.2300	94.2300	0.011	0.0000	0.0000	0
2021/04/12	IS05	22/03/2023			Interest Rate Swap	86.7100	86.7100	86.7200	86.7200	0.012	0.0000	0.0000	0
2021/04/12	IS05	20/06/2023			Interest Rate Swap	92.3400	92.3400	92.3400	92.3400	0.000	0.0000	0.0000	0
2021/04/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2021/04/12	IS10	17/12/2025			Interest Rate Swap	81.1600	81.1600	81.2100	81.2100	0.062	0.0000	0.0000	0
2021/04/12	IS10	16/03/2026			Interest Rate Swap	77.8000	77.8000	77.8600	77.8600	0.077	0.0000	0.0000	0
2021/04/12	IS10	15/06/2026			Interest Rate Swap	76.3400	76.3400	76.4000	76.4000	0.079	0.0000	0.0000	0
2021/04/12	IS10	21/09/2026			Interest Rate Swap	78.4800	78.4800	78.5500	78.5500	0.089	0.0000	0.0000	0
2021/04/12	IS10	21/12/2026			Interest Rate Swap	82.6000	82.6000	82.6700	82.6700	0.085	0.0000	0.0000	0
2021/04/12	IS10	15/03/2027			Interest Rate Swap	81.2100	81.2100	81.2900	81.2900	0.099	0.0000	0.0000	0
2021/04/12	IS10	21/06/2027			Interest Rate Swap	83.3900	83.3900	83.4800	83.4800	0.108	0.0000	0.0000	0
2021/04/12	IS10	20/09/2027			Interest Rate Swap	89.2700	89.2700	89.3700	89.3700	0.112	0.0000	0.0000	0
2021/04/12	IS10	20/12/2027			Interest Rate Swap	89.7600	89.7600	89.8800	89.8800	0.134	0.0000	0.0000	0
2021/04/12	IS10	22/03/2028			Interest Rate Swap	82.8900	82.8900	83.0300	83.0300	0.169	0.0000	0.0000	0
2021/04/12	IS10	20/06/2028			Interest Rate Swap	90.7700	90.7700	90.9200	90.9200	0.165	0.0000	0.0000	0
2021/04/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/12	JBAF	21/04/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/04/12	JBAF	19/05/2021			Jibar Tradeable Future	3.6900	96.3100	3.7000	96.3000	0.271	0.0000	0.0000	0
2021/04/12	JBAF	15/06/2021			Jibar Tradeable Future	3.7350	96.2650	3.7350	96.2650	0.000	0.0000	0.0000	0
2021/04/12	JBAF	21/07/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/04/12	JBAF	18/08/2021			Jibar Tradeable Future	3.8300	96.1700	3.8400	96.1600	0.261	0.0000	0.0000	0
2021/04/12	JBAF	15/09/2021			Jibar Tradeable Future	3.8550	96.1450	3.8650	96.1350	0.259	0.0000	0.0000	30,000
2021/04/12	JBAF	15/12/2021			Jibar Tradeable Future	4.1200	95.8800	4.1400	95.8600	0.485	0.0000	0.0000	0
2021/04/12	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2600	95.7400	0.353	0.0000	0.0000	0
2021/04/12	JBAF	15/06/2022			Jibar Tradeable Future	4.6800	95.3200	4.7000	95.3000	0.427	0.0000	0.0000	471
2021/04/12	JBAF	21/09/2022			Jibar Tradeable Future	4.7950	95.2050	4.8200	95.1800	0.521	0.0000	0.0000	0
2021/04/12	JBAF	21/12/2022			Jibar Tradeable Future	5.1650	94.8350	5.1950	94.8050	0.581	0.0000	0.0000	0
2021/04/12	JBAF	15/03/2023			Jibar Tradeable Future	5.2750	94.7250	5.3100	94.6900	0.664	0.0000	0.0000	0
2021/04/12	R023	06/05/2021	7.58	Call	Bond Future	4,078.4100	4.0784	4,109.1000	4.1091	0.752	0	0	0
2021/04/12	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R023	06/05/2021			Bond Future	5.1905	105.8593	5.1730	105.8900	(0.337)	0.0000	0.0000	34,154
2021/04/12	R023	06/05/2021	7.57	Call	Bond Future	4,061.7800	4.0618	4,092.4700	4.0925	0.756	0	0	0
2021/04/12	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R023	06/05/2021	7.56	Call	Bond Future	4,045.1500	4.0451	4,075.8400	4.0758	0.759	0	0	0
2021/04/12	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R023	05/08/2021	5.30	Call	Bond Future	428.8400	0.4288	437.4000	0.4374	1.996	0	0	0
2021/04/12	R023	05/08/2021	5.30	Put	Bond Future	516.5700	0.5166	494.6100	0.4946	(4.251)	0	0	0
2021/04/12	R023	05/08/2021	5.29	Call	Bond Future	420.8400	0.4208	429.2500	0.4292	1.998	0	0	0
2021/04/12	R023	05/08/2021	5.29	Put	Bond Future	523.6800	0.5237	501.5700	0.5016	(4.222)	0	0	0
2021/04/12	R023	05/08/2021			Bond Future	5.3581	106.9710	5.3379	107.0015	(0.378)	0.0000	0.0000	0
2021/04/12	R023	05/08/2021	5.31	Call	Bond Future	436.9200	0.4369	445.6200	0.4456	1.991	0	0	0
2021/04/12	R023	05/08/2021	5.31	Put	Bond Future	509.5500	0.5095	487.7300	0.4877	(4.282)	0	0	0
2021/04/12	R023	04/11/2021	4.91	Call	Bond Future	206.4200	0.2064	211.6400	0.2116	2.529	0	0	0
2021/04/12	R023	04/11/2021	4.91	Put	Bond Future	1,005.1300	1.0051	979.8700	0.9799	(2.513)	0	0	0
2021/04/12	R023	04/11/2021	4.90	Call	Bond Future	199.9600	0.2000	205.0900	0.2051	2.566	0	0	0
2021/04/12	R023	04/11/2021	4.90	Put	Bond Future	1,011.5100	1.0115	986.1600	0.9862	(2.506)	0	0	0
2021/04/12	R023	04/11/2021			Bond Future	5.5354	104.2410	5.5114	104.2715	(0.433)	0.0000	0.0000	0

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2021/04/12	R023	04/11/2021	4.92	Call	Bond Future	212.9700	0.2130	218.2900	0.2183	2.498	0	0	0
2021/04/12	R023	04/11/2021	4.92	Put	Bond Future	998.8400	0.9988	973.6800	0.9737	(2.519)	0	0	0
2021/04/12	R023	03/02/2022	5.08	Call	Bond Future	256.5600	0.2566	263.3900	0.2634	2.662	0	0	0
2021/04/12	R023	03/02/2022	5.08	Put	Bond Future	1,000.8900	1.0009	977.0200	0.9770	(2.385)	0	0	0
2021/04/12	R023	03/02/2022			Bond Future	5.8021	105.4077	5.7722	105.4384	(0.516)	0.0000	0.0000	0
2021/04/12	R023	03/02/2022	5.07	Call	Bond Future	252.8900	0.2529	259.6400	0.2596	2.669	0	0	0
2021/04/12	R023	03/02/2022	5.07	Put	Bond Future	1,007.5900	1.0076	983.6400	0.9836	(2.377)	0	0	0
2021/04/12	R023	03/02/2022	5.06	Call	Bond Future	248.9100	0.2489	255.5900	0.2556	2.684	0	0	0
2021/04/12	R023	03/02/2022	5.06	Put	Bond Future	1,013.9700	1.0140	989.9500	0.9900	(2.369)	0	0	0
2021/04/12	R023	05/05/2022	6.31	Call	Bond Future	0.0000	0.0000	45.1400	0.0451	100.000	0	0	0
2021/04/12	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R023	05/05/2022			Bond Future	6.3000	6.3000	6.2525	102.6421	(0.754)	0.0000	0.0000	0
2021/04/12	R023	05/05/2022	6.30	Call	Bond Future	0.0000	0.0000	37.3000	0.0373	100.000	0	0	0
2021/04/12	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R023	05/05/2022	6.29	Call	Bond Future	0.0000	0.0000	29.4500	0.0294	100.000	0	0	0
2021/04/12	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R035	06/05/2021	12.36	Put	Bond Future	55.2900	0.0553	38.1200	0.0381	(31.054)	0	0	0
2021/04/12	R035	06/05/2021	12.37	Call	Bond Future	9,620.4600	9.6205	9,619.2100	9.6192	(0.013)	0	0	0
2021/04/12	R035	06/05/2021	12.35	Put	Bond Future	56.9800	0.0570	39.3900	0.0394	(30.870)	0	0	0
2021/04/12	R035	06/05/2021	10.55	Call	Bond Future	1,334.1600	1.3342	1,235.6800	1.2357	(7.381)	0	0	0
2021/04/12	R035	06/05/2021	10.55	Put	Bond Future	2,600.5000	2.6005	2,486.4900	2.4865	(4.384)	0	0	500
2021/04/12	R035	06/05/2021	10.05	Put	Bond Future	5,027.9700	5.0280	4,951.5200	4.9515	(1.520)	0	0	0
2021/04/12	R035	06/05/2021	10.05	Call	Bond Future	395.6700	0.3957	334.7500	0.3348	(15.397)	0	0	500
2021/04/12	R035	06/05/2021	10.40	Put	Bond Future	3,227.2100	3.2272	3,120.9000	3.1209	(3.294)	0	0	0
2021/04/12	R035	06/05/2021	12.91	Put	Bond Future	9.1800	0.0092	5.2600	0.0053	(42.702)	0	0	600
2021/04/12	R035	06/05/2021	11.55	Call	Bond Future	5,352.4900	5.3525	5,299.9900	5.3000	(0.981)	0	0	0
2021/04/12	R035	06/05/2021	11.55	Put	Bond Future	407.8000	0.4078	339.7700	0.3398	(16.682)	0	0	1,650
2021/04/12	R035	06/05/2021	12.77	Call	Bond Future	11,695.9000	11.6959	11,705.5200	11.7055	0.082	0	0	0
2021/04/12	R035	06/05/2021	12.77	Put	Bond Future	14.9000	0.0149	8.9900	0.0090	(39.664)	0	0	1,650
2021/04/12	R035	06/05/2021	10.24	Put	Bond Future	3,992.2700	3.9923	3,898.3200	3.8983	(2.353)	0	0	0
2021/04/12	R035	06/05/2021	10.24	Call	Bond Future	660.6200	0.6606	582.2000	0.5822	(11.871)	0	0	223
2021/04/12	R035	06/05/2021			Bond Future	10.7454	88.4067	10.7429	88.4222	(0.023)	0.0000	0.0000	98,623
2021/04/12	R035	06/05/2021	12.36	Call	Bond Future	9,568.0900	9.5681	9,566.4500	9.5664	(0.017)	0	0	0
2021/04/12	R035	06/05/2021	12.37	Put	Bond Future	53.6600	0.0537	36.8800	0.0369	(31.271)	0	0	0
2021/04/12	R035	06/05/2021	12.35	Call	Bond Future	9,515.7300	9.5157	9,513.6700	9.5137	(0.022)	0	0	0
2021/04/12	R035	06/05/2021	11.05	Call	Bond Future	3,038.6000	3.0386	2,947.7700	2.9478	(2.989)	0	0	0
2021/04/12	R035	06/05/2021	11.05	Put	Bond Future	1,116.1700	1.1162	1,009.8100	1.0098	(9.529)	0	0	500
2021/04/12	R035	06/05/2021	10.40	Call	Bond Future	970.2000	0.9702	879.4200	0.8794	(9.357)	0	0	600
2021/04/12	R035	06/05/2021	11.15	Put	Bond Future	921.1600	0.9212	821.3900	0.8214	(10.831)	0	0	0
2021/04/12	R035	06/05/2021	11.15	Call	Bond Future	3,461.0300	3.4610	3,376.7900	3.3768	(2.434)	0	0	600
2021/04/12	R035	06/05/2021	12.91	Call	Bond Future	12,409.5700	12.4096	12,421.1800	12.4212	0.094	0	0	0
2021/04/12	R035	06/05/2021	10.81	Put	Bond Future	1,717.7700	1.7178	1,601.5400	1.6015	(6.766)	0	0	0
2021/04/12	R035	06/05/2021	10.81	Call	Bond Future	2,131.0100	2.1310	2,030.3100	2.0303	(4.725)	0	0	1,650
2021/04/12	R035	06/05/2021	12.02	Call	Bond Future	7,788.0700	7.7881	7,768.2600	7.7683	(0.254)	0	0	0
2021/04/12	R035	06/05/2021	12.02	Put	Bond Future	145.3000	0.1453	109.9600	0.1100	(24.322)	0	0	223
2021/04/12	R035	06/05/2021	11.32	Call	Bond Future	4,230.8100	4.2308	4,159.6200	4.1596	(1.683)	0	0	0
2021/04/12	R035	06/05/2021	11.32	Put	Bond Future	656.3400	0.6563	569.6200	0.5696	(13.213)	0	0	223

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
2021/04/12	R035	05/08/2021	11.37	Call	Bond Future	5,135.1900	5.1352	5,097.8400	5.0978	(0.727)	0	0	0
2021/04/12	R035	05/08/2021	11.37	Put	Bond Future	2,701.2100	2.7012	2,648.5000	2.6485	(1.951)	0	0	100
2021/04/12	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/12	R035	05/08/2021	5.31	Put	Bond Future	48,755.6300	48.7556	48,740.2600	48.7403	(0.032)	0	0	0
2021/04/12	R035	05/08/2021			Bond Future	10.9703	89.3351	10.9678	89.3504	(0.023)	0.0000	0.0000	0
2021/04/12	R035	05/08/2021	10.77	Call	Bond Future	3,147.7800	3.1478	3,107.5400	3.1075	(1.278)	0	0	0
2021/04/12	R035	05/08/2021	10.77	Put	Bond Future	4,406.4600	4.4065	4,350.8600	4.3509	(1.262)	0	0	100
2021/04/12	R035	05/08/2021	10.02	Put	Bond Future	7,618.4300	7.6184	7,569.3600	7.5694	(0.644)	0	0	0
2021/04/12	R035	05/08/2021	10.02	Call	Bond Future	1,399.3700	1.3994	1,365.6600	1.3657	(2.409)	0	0	100
2021/04/12	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/12	R035	05/08/2021	5.30	Put	Bond Future	48,872.2100	48.8722	48,856.8400	48.8568	(0.031)	0	0	0
2021/04/12	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/12	R035	05/08/2021	5.29	Put	Bond Future	48,988.9200	48.9889	48,973.5500	48.9735	(0.031)	0	0	0
2021/04/12	R035	04/11/2021	10.12	Put	Bond Future	8,966.5400	8.9665	8,926.8600	8.9269	(0.443)	0	0	0
2021/04/12	R035	04/11/2021	10.12	Call	Bond Future	2,115.3900	2.1154	2,090.8600	2.0909	(1.160)	0	0	400
2021/04/12	R035	04/11/2021	10.62	Put	Bond Future	6,718.6300	6.7186	6,677.1600	6.6772	(0.617)	0	0	0
2021/04/12	R035	04/11/2021	10.62	Call	Bond Future	3,158.3900	3.1584	3,132.0700	3.1321	(0.833)	0	0	400
2021/04/12	R035	04/11/2021	11.75	Put	Bond Future	3,365.4400	3.3654	3,326.4600	3.3265	(1.158)	0	0	782
2021/04/12	R035	04/11/2021	11.08	Call	Bond Future	4,439.7900	4.4398	4,413.1700	4.4132	(0.600)	0	0	0
2021/04/12	R035	04/11/2021	11.08	Put	Bond Future	5,121.6800	5.1217	5,079.9100	5.0799	(0.816)	0	0	782
2021/04/12	R035	04/11/2021	10.23	Put	Bond Future	8,428.0600	8.4281	8,387.8600	8.3879	(0.477)	0	0	0
2021/04/12	R035	04/11/2021	12.53	Call	Bond Future	9,641.9300	9.6419	9,623.4500	9.6235	(0.192)	0	0	0
2021/04/12	R035	04/11/2021	12.53	Put	Bond Future	2,101.2400	2.1012	2,067.6100	2.0676	(1.600)	0	0	0
2021/04/12	R035	04/11/2021			Bond Future	11.1923	85.8440	11.1898	85.8591	(0.022)	0.0000	0.0000	0
2021/04/12	R035	04/11/2021	13.82	Call	Bond Future	14,633.3100	14.6333	14,629.3100	14.6293	(0.027)	0	0	0
2021/04/12	R035	04/11/2021	13.82	Put	Bond Future	733.8000	0.7338	714.6500	0.7147	(2.610)	0	0	400
2021/04/12	R035	04/11/2021	11.75	Call	Bond Future	6,636.2400	6.6362	6,612.4100	6.6124	(0.359)	0	0	0
2021/04/12	R035	04/11/2021	10.23	Call	Bond Future	2,315.9200	2.3159	2,290.8700	2.2909	(1.082)	0	0	782
2021/04/12	R035	04/11/2021	12.52	Call	Bond Future	9,605.1200	9.6051	9,586.5300	9.5865	(0.194)	0	0	0
2021/04/12	R035	04/11/2021	12.52	Put	Bond Future	2,117.0400	2.1170	2,083.3000	2.0833	(1.594)	0	0	0
2021/04/12	R035	04/11/2021	12.51	Call	Bond Future	9,568.3500	9.5684	9,549.6400	9.5496	(0.196)	0	0	0
2021/04/12	R035	04/11/2021	12.51	Put	Bond Future	2,132.9400	2.1329	2,099.0800	2.0991	(1.587)	0	0	0
2021/04/12	R035	03/02/2022	11.39	Call	Bond Future	4,856.3800	4.8564	4,839.4200	4.8394	(0.349)	0	0	0
2021/04/12	R035	03/02/2022	11.39	Put	Bond Future	5,104.9400	5.1049	5,072.7100	5.0727	(0.631)	0	0	683
2021/04/12	R035	03/02/2022	10.65	Call	Bond Future	2,924.7200	2.9247	2,907.4700	2.9075	(0.590)	0	0	0
2021/04/12	R035	03/02/2022	11.23	Call	Bond Future	4,391.2400	4.3912	4,373.9800	4.3740	(0.393)	0	0	0
2021/04/12	R035	03/02/2022	11.23	Put	Bond Future	5,587.3100	5.5873	5,554.7800	5.5548	(0.582)	0	0	0
2021/04/12	R035	03/02/2022	11.22	Call	Bond Future	4,362.8800	4.3629	4,345.6100	4.3456	(0.396)	0	0	0
2021/04/12	R035	03/02/2022	11.22	Put	Bond Future	5,618.6900	5.6187	5,586.1500	5.5862	(0.579)	0	0	0
2021/04/12	R035	03/02/2022			Bond Future	11.4324	86.8049	11.4298	86.8202	(0.023)	0.0000	0.0000	0
2021/04/12	R035	03/02/2022	10.65	Put	Bond Future	7,689.6200	7.6896	7,657.1000	7.6571	(0.423)	0	0	683
2021/04/12	R035	03/02/2022	9.70	Put	Bond Future	12,468.9100	12.4689	12,439.2900	12.4393	(0.238)	0	0	0
2021/04/12	R035	03/02/2022	9.70	Call	Bond Future	1,372.5900	1.3726	1,358.2400	1.3582	(1.045)	0	0	683
2021/04/12	R035	03/02/2022	11.24	Call	Bond Future	4,419.6800	4.4197	4,402.4400	4.4024	(0.390)	0	0	0
2021/04/12	R035	03/02/2022	11.24	Put	Bond Future	5,556.0800	5.5561	5,523.5700	5.5236	(0.585)	0	0	0
2021/04/12	R035	05/05/2022	11.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	245.9400	0.2459	100.000	0	0	0
2021/04/12	R035	05/05/2022	11.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/12	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	302.8700	0.3029	100.000	0	0	0
2021/04/12	R035	05/05/2022			Bond Future	11.6400	11.6400	11.6833	83.2601	0.372	0.0000	0.0000	0
2021/04/12	R035	05/05/2022	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	189.0700	0.1891	100.000	0	0	0
2021/04/12	R186	06/05/2021	10.77	Call	Bond Future	14,733.3200	14.7333	14,297.3500	14.2973	(2.959)	0	0	0
2021/04/12	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R186	06/05/2021	10.76	Call	Bond Future	14,692.2700	14.6923	14,256.3000	14.2563	(2.967)	0	0	0
2021/04/12	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R186	06/05/2021	7.60	Put	Bond Future	895.7400	0.8957	1,025.4200	1.0254	14.477	0	0	5,000
2021/04/12	R186	06/05/2021	7.60	Call	Bond Future	1,453.8500	1.4538	1,147.5600	1.1476	(21.068)	0	0	5,000
2021/04/12	R186	06/05/2021			Bond Future	7.4856	117.6609	7.5749	117.2249	1.193	0.0000	0.0000	107,419
2021/04/12	R186	06/05/2021	10.78	Call	Bond Future	14,774.3500	14.7743	14,338.3800	14.3384	(2.951)	0	0	0
2021/04/12	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R186	06/05/2021	7.30	Call	Bond Future	749.6700	0.7497	537.9500	0.5380	(28.242)	0	0	0
2021/04/12	R186	06/05/2021	7.30	Put	Bond Future	1,662.4000	1.6624	1,886.6500	1.8866	13.490	0	0	15,177
2021/04/12	R186	05/08/2021	8.62	Call	Bond Future	5,009.5700	5.0096	4,648.3100	4.6483	(7.211)	0	0	0
2021/04/12	R186	05/08/2021	8.62	Put	Bond Future	770.8500	0.7708	850.7000	0.8507	10.359	0	0	0
2021/04/12	R186	05/08/2021	8.61	Call	Bond Future	4,974.5000	4.9745	4,614.1300	4.6141	(7.244)	0	0	0
2021/04/12	R186	05/08/2021	8.61	Put	Bond Future	780.1200	0.7801	860.8600	0.8609	10.350	0	0	0
2021/04/12	R186	05/08/2021			Bond Future	7.6865	113.6163	7.7816	113.1752	1.237	0.0000	0.0000	0
2021/04/12	R186	05/08/2021	8.63	Call	Bond Future	5,044.8900	5.0449	4,682.7500	4.6827	(7.178)	0	0	0
2021/04/12	R186	05/08/2021	8.63	Put	Bond Future	761.8700	0.7619	840.8400	0.8408	10.365	0	0	0
2021/04/12	R186	04/11/2021	8.10	Call	Bond Future	3,230.4500	3.2305	2,963.5000	2.9635	(8.264)	0	0	0
2021/04/12	R186	04/11/2021	8.10	Put	Bond Future	2,278.9900	2.2790	2,458.4000	2.4584	7.872	0	0	0
2021/04/12	R186	04/11/2021	8.09	Call	Bond Future	3,205.7000	3.2057	2,939.8800	2.9399	(8.292)	0	0	0
2021/04/12	R186	04/11/2021	8.09	Put	Bond Future	2,297.9800	2.2980	2,478.5200	2.4785	7.856	0	0	0
2021/04/12	R186	04/11/2021			Bond Future	7.8836	114.8676	7.9848	114.4213	1.284	0.0000	0.0000	0
2021/04/12	R186	04/11/2021	8.11	Call	Bond Future	3,255.2900	3.2553	2,987.2200	2.9872	(8.235)	0	0	0
2021/04/12	R186	04/11/2021	8.11	Put	Bond Future	2,260.1000	2.2601	2,438.3900	2.4384	7.889	0	0	0
2021/04/12	R186	03/02/2022	7.30	Call	Bond Future	1,361.0500	1.3610	1,210.4100	1.2104	(11.068)	0	0	0
2021/04/12	R186	03/02/2022	7.30	Put	Bond Future	4,793.5100	4.7935	5,094.3200	5.0943	6.275	0	0	0
2021/04/12	R186	03/02/2022			Bond Future	8.1038	110.8720	8.2118	110.4206	1.333	0.0000	0.0000	0
2021/04/12	R186	03/02/2022	7.28	Call	Bond Future	1,333.1300	1.3331	1,184.6300	1.1846	(11.139)	0	0	0
2021/04/12	R186	03/02/2022	7.28	Put	Bond Future	4,852.7000	4.8527	5,155.6500	5.1557	6.243	0	0	0
2021/04/12	R186	03/02/2022	7.29	Call	Bond Future	1,347.0400	1.3470	1,197.4700	1.1975	(11.104)	0	0	0
2021/04/12	R186	03/02/2022	7.29	Put	Bond Future	4,823.0500	4.8231	5,124.9300	5.1249	6.259	0	0	0
2021/04/12	R186	05/05/2022	8.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	651.6000	0.6516	100.000	0	0	0
2021/04/12	R186	05/05/2022			Bond Future	8.3100	8.3100	8.4851	111.5835	2.107	0.0000	0.0000	0
2021/04/12	R186	05/05/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	730.8600	0.7309	100.000	0	0	0
2021/04/12	R186	05/05/2022	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	691.2200	0.6912	100.000	0	0	0
2021/04/12	R197	06/05/2021			Bond Future	321.1491	321.1491	321.1637	321.1637	0.005	0.0000	0.0000	2,993
2021/04/12	R197	05/08/2021			Bond Future	316.6222	316.6222	316.6356	316.6356	0.004	0.0000	0.0000	13
2021/04/12	R197	04/11/2021			Bond Future	320.1832	320.1832	320.1956	320.1956	0.004	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
2021/04/12	R197	03/02/2022			Bond Future	315.7652	315.7652	315.7774	315.7774	0.004	0.0000	0.0000	0
2021/04/12	R197	05/05/2022			Bond Future	319.0700	319.0700	319.1795	319.1795	0.034	0.0000	0.0000	0
2021/04/12	R202	06/05/2021			Bond Future	230.2780	230.2780	230.9919	230.9919	0.310	0.0000	0.0000	9,281
2021/04/12	R202	05/08/2021			Bond Future	228.5155	228.5155	229.2360	229.2360	0.315	0.0000	0.0000	0
2021/04/12	R202	04/11/2021			Bond Future	231.0854	231.0854	231.8130	231.8130	0.315	0.0000	0.0000	0
2021/04/12	R202	03/02/2022			Bond Future	229.4357	229.4357	230.1714	230.1714	0.321	0.0000	0.0000	0
2021/04/12	R202	05/05/2022			Bond Future	232.6000	232.6000	232.6519	232.6519	0.022	0.0000	0.0000	0
2021/04/12	R209	06/05/2021	12.23	Call	Bond Future	7,966.8900	7.9669	7,957.5900	7.9576	(0.117)	0	0	0
2021/04/12	R209	06/05/2021	12.23	Put	Bond Future	75.6700	0.0757	54.4100	0.0544	(28.096)	0	0	0
2021/04/12	R209	06/05/2021	12.22	Call	Bond Future	7,922.5800	7.9226	7,912.8300	7.9128	(0.123)	0	0	0
2021/04/12	R209	06/05/2021	12.22	Put	Bond Future	77.7600	0.0778	56.0500	0.0561	(27.919)	0	0	0
2021/04/12	R209	06/05/2021	9.50	Put	Bond Future	7,157.8300	7.1578	7,117.2800	7.1173	(0.567)	0	0	0
2021/04/12	R209	06/05/2021	9.50	Call	Bond Future	119.8900	0.1199	91.3000	0.0913	(23.847)	0	0	2,150
2021/04/12	R209	06/05/2021	10.35	Call	Bond Future	992.0300	0.9920	903.9800	0.9040	(8.876)	0	0	500
2021/04/12	R209	06/05/2021	9.75	Put	Bond Future	5,705.9300	5.7059	5,648.1200	5.6481	(1.013)	0	0	0
2021/04/12	R209	06/05/2021	9.75	Call	Bond Future	246.1000	0.2461	200.2500	0.2002	(18.631)	0	0	4,050
2021/04/12	R209	06/05/2021	11.00	Call	Bond Future	2,785.4400	2.7854	2,700.4300	2.7004	(3.052)	0	0	0
2021/04/12	R209	06/05/2021	11.00	Put	Bond Future	1,027.6900	1.0277	930.7200	0.9307	(9.436)	0	0	3,500
2021/04/12	R209	06/05/2021	10.00	Put	Bond Future	4,391.0500	4.3911	4,314.0000	4.3140	(1.755)	0	0	0
2021/04/12	R209	06/05/2021	10.00	Call	Bond Future	462.4100	0.4624	397.3200	0.3973	(14.076)	0	0	0
2021/04/12	R209	06/05/2021	12.25	Call	Bond Future	8,055.5300	8.0555	8,047.0800	8.0471	(0.105)	0	0	0
2021/04/12	R209	06/05/2021	12.25	Put	Bond Future	71.6600	0.0717	51.2500	0.0513	(28.482)	0	0	8,350
2021/04/12	R209	06/05/2021			Bond Future	10.6780	68.0303	10.6758	68.0423	(0.020)	0.0000	0.0000	26,085
2021/04/12	R209	06/05/2021	12.24	Call	Bond Future	8,011.2200	8.0112	8,002.3500	8.0024	(0.111)	0	0	0
2021/04/12	R209	06/05/2021	12.24	Put	Bond Future	73.6400	0.0736	52.8100	0.0528	(28.286)	0	0	0
2021/04/12	R209	06/05/2021	10.35	Put	Bond Future	2,852.8200	2.8528	2,752.8100	2.7528	(3.506)	0	0	0
2021/04/12	R209	06/05/2021	10.60	Call	Bond Future	1,559.9900	1.5600	1,464.9800	1.4650	(6.090)	0	0	0
2021/04/12	R209	06/05/2021	10.60	Put	Bond Future	1,995.8400	1.9958	1,888.8700	1.8889	(5.360)	0	0	5,250
2021/04/12	R209	06/05/2021	11.60	Call	Bond Future	5,180.2800	5.1803	5,135.6200	5.1356	(0.862)	0	0	0
2021/04/12	R209	06/05/2021	11.60	Put	Bond Future	320.3700	0.3204	263.7500	0.2638	(17.673)	0	0	3,750
2021/04/12	R209	06/05/2021	10.25	Put	Bond Future	3,252.3000	3.2523	3,157.7000	3.1577	(2.909)	0	0	0
2021/04/12	R209	06/05/2021	10.25	Call	Bond Future	809.5200	0.8095	726.8800	0.7269	(10.209)	0	0	5,325
2021/04/12	R209	06/05/2021	11.25	Call	Bond Future	3,719.4900	3.7195	3,650.2500	3.6502	(1.862)	0	0	0
2021/04/12	R209	06/05/2021	11.25	Put	Bond Future	642.5200	0.6425	561.3200	0.5613	(12.638)	0	0	9,150
2021/04/12	R209	05/08/2021	11.81	Call	Bond Future	6,389.9100	6.3899	6,360.3700	6.3604	(0.462)	0	0	0
2021/04/12	R209	05/08/2021	11.81	Put	Bond Future	1,598.6200	1.5986	1,557.2700	1.5573	(2.587)	0	0	0
2021/04/12	R209	05/08/2021			Bond Future	10.8765	68.7447	10.8743	68.7565	(0.020)	0.0000	0.0000	0
2021/04/12	R209	05/08/2021	11.80	Call	Bond Future	6,354.1800	6.3542	6,324.5200	6.3245	(0.467)	0	0	0
2021/04/12	R209	05/08/2021	11.80	Put	Bond Future	1,611.5200	1.6115	1,570.0500	1.5700	(2.573)	0	0	0
2021/04/12	R209	05/08/2021	11.79	Call	Bond Future	6,318.3500	6.3184	6,288.5800	6.2886	(0.471)	0	0	0
2021/04/12	R209	05/08/2021	11.79	Put	Bond Future	1,624.3800	1.6244	1,582.8000	1.5828	(2.560)	0	0	0
2021/04/12	R209	04/11/2021	10.50	Call	Bond Future	2,975.2500	2.9752	2,950.0600	2.9501	(0.847)	0	0	0
2021/04/12	R209	04/11/2021	12.00	Call	Bond Future	7,147.0400	7.1470	7,125.9100	7.1259	(0.296)	0	0	0
2021/04/12	R209	04/11/2021	12.00	Put	Bond Future	2,497.5600	2.4976	2,464.7700	2.4648	(1.313)	0	0	6,500
2021/04/12	R209	04/11/2021	12.19	Call	Bond Future	7,786.7700	7.7868	7,766.6900	7.7667	(0.258)	0	0	0
2021/04/12	R209	04/11/2021	12.19	Put	Bond Future	2,245.1600	2.2452	2,213.4200	2.2134	(1.414)	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
2021/04/12	R209	04/11/2021	12.17	Call	Bond Future	7,719.0200	7.7190	7,698.8200	7.6988	(0.262)	0	0	0
2021/04/12	R209	04/11/2021			Bond Future	11.0714	66.3614	11.0691	66.3731	(0.020)	0.0000	0.0000	2,255
2021/04/12	R209	04/11/2021	10.50	Put	Bond Future	6,092.8300	6.0928	6,055.9800	6.0560	(0.605)	0	0	6,500
2021/04/12	R209	04/11/2021	9.50	Put	Bond Future	10,444.0800	10.4441	10,411.7800	10.4118	(0.309)	0	0	0
2021/04/12	R209	04/11/2021	9.50	Call	Bond Future	1,344.0900	1.3441	1,323.4500	1.3234	(1.536)	0	0	4,750
2021/04/12	R209	04/11/2021	12.18	Call	Bond Future	7,752.8800	7.7529	7,732.7500	7.7327	(0.260)	0	0	0
2021/04/12	R209	04/11/2021	12.18	Put	Bond Future	2,257.7500	2.2578	2,225.9600	2.2260	(1.408)	0	0	0
2021/04/12	R209	04/11/2021	12.17	Put	Bond Future	2,270.4200	2.2704	2,238.5600	2.2386	(1.403)	0	0	0
2021/04/12	R209	03/02/2022	11.03	Call	Bond Future	3,895.8800	3.8959	3,879.1800	3.8792	(0.429)	0	0	0
2021/04/12	R209	03/02/2022	11.03	Put	Bond Future	5,183.1000	5.1831	5,154.6800	5.1547	(0.548)	0	0	0
2021/04/12	R209	03/02/2022	11.02	Call	Bond Future	3,871.1900	3.8712	3,854.4900	3.8545	(0.431)	0	0	0
2021/04/12	R209	03/02/2022	11.02	Put	Bond Future	5,211.2900	5.2113	5,182.8700	5.1829	(0.545)	0	0	0
2021/04/12	R209	03/02/2022			Bond Future	11.2770	67.1043	11.2747	67.1161	(0.020)	0.0000	0.0000	0
2021/04/12	R209	03/02/2022	11.04	Call	Bond Future	3,920.6300	3.9206	3,903.9500	3.9039	(0.425)	0	0	0
2021/04/12	R209	03/02/2022	11.04	Put	Bond Future	5,155.0200	5.1550	5,126.6200	5.1266	(0.551)	0	0	0
2021/04/12	R209	05/05/2022	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	342.3000	0.3423	100.000	0	0	0
2021/04/12	R209	05/05/2022	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	291.9800	0.2920	100.000	0	0	0
2021/04/12	R209	05/05/2022			Bond Future	11.4400	11.4400	11.4982	64.6835	0.509	0.0000	0.0000	0
2021/04/12	R209	05/05/2022	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	241.7100	0.2417	100.000	0	0	0
2021/04/12	R210	06/05/2021			Bond Future	200.9687	200.9687	201.2400	201.2400	0.135	0.0000	0.0000	1,487
2021/04/12	R210	05/08/2021			Bond Future	203.1295	203.1295	203.4028	203.4028	0.135	0.0000	0.0000	0
2021/04/12	R210	04/11/2021			Bond Future	202.6813	202.6813	202.9570	202.9570	0.136	0.0000	0.0000	0
2021/04/12	R210	03/02/2022			Bond Future	204.9970	204.9970	205.2755	205.2755	0.136	0.0000	0.0000	0
2021/04/12	R210	05/05/2022			Bond Future	203.3500	203.3500	204.6990	204.6990	0.663	0.0000	0.0000	0
2021/04/12	R212	06/05/2021			Bond Future	171.7937	171.7937	171.8654	171.8654	0.042	0.0000	0.0000	3,405
2021/04/12	R212	05/08/2021			Bond Future	171.3155	171.3155	171.3873	171.3873	0.042	0.0000	0.0000	0
2021/04/12	R212	04/11/2021			Bond Future	173.2424	173.2424	173.3143	173.3143	0.042	0.0000	0.0000	0
2021/04/12	R213	06/05/2021	11.91	Call	Bond Future	10,600.0300	10.6000	10,471.9400	10.4719	(1.208)	0	0	0
2021/04/12	R213	06/05/2021	11.91	Put	Bond Future	5.9600	0.0060	3.7200	0.0037	(37.584)	0	0	0
2021/04/12	R213	06/05/2021			Bond Future	9.7975	83.9745	9.8205	83.8487	0.234	0.0000	0.0000	9,531
2021/04/12	R213	06/05/2021	11.90	Call	Bond Future	10,554.4800	10.5545	10,426.3200	10.4263	(1.214)	0	0	0
2021/04/12	R213	06/05/2021	11.90	Put	Bond Future	6.1900	0.0062	3.8800	0.0039	(37.318)	0	0	0
2021/04/12	R213	06/05/2021	11.89	Call	Bond Future	10,508.9000	10.5089	10,380.6700	10.3807	(1.220)	0	0	0
2021/04/12	R213	06/05/2021	11.89	Put	Bond Future	6.4300	0.0064	4.0500	0.0041	(37.014)	0	0	0
2021/04/12	R213	05/08/2021	10.14	Put	Bond Future	2,801.8700	2.8019	2,819.4800	2.8195	0.629	0	0	0
2021/04/12	R213	05/08/2021	9.34	Put	Bond Future	5,293.6400	5.2936	5,343.5000	5.3435	0.942	0	0	0
2021/04/12	R213	05/08/2021	9.34	Call	Bond Future	1,618.2800	1.6183	1,540.5600	1.5406	(4.803)	0	0	0
2021/04/12	R213	05/08/2021	10.85	Call	Bond Future	5,788.3800	5.7884	5,661.2500	5.6613	(2.196)	0	0	0
2021/04/12	R213	05/08/2021	10.85	Put	Bond Future	1,488.9600	1.4890	1,489.4100	1.4894	0.030	0	0	0
2021/04/12	R213	05/08/2021	10.84	Call	Bond Future	5,751.9300	5.7519	5,624.9600	5.6250	(2.207)	0	0	0
2021/04/12	R213	05/08/2021	10.84	Put	Bond Future	1,502.0500	1.5021	1,502.6600	1.5027	0.041	0	0	0
2021/04/12	R213	05/08/2021			Bond Future	10.0121	84.8564	10.0361	84.7288	0.240	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
2021/04/12	R213	05/08/2021	10.78	Call	Bond Future	5,535.2700	5.5353	5,409.3400	5.4093	(2.275)	0	0	0
2021/04/12	R213	05/08/2021	10.78	Put	Bond Future	1,583.5100	1.5835	1,585.1600	1.5852	0.104	0	0	0
2021/04/12	R213	05/08/2021	10.14	Call	Bond Future	3,478.1900	3.4782	3,368.2200	3.3682	(3.162)	0	0	0
2021/04/12	R213	05/08/2021	10.86	Call	Bond Future	5,824.7400	5.8247	5,697.4500	5.6975	(2.185)	0	0	0
2021/04/12	R213	05/08/2021	10.86	Put	Bond Future	1,475.8200	1.4758	1,476.1100	1.4761	0.020	0	0	0
2021/04/12	R213	04/11/2021	11.10	Put	Bond Future	2,195.5600	2.1956	2,209.6100	2.2096	0.640	0	0	0
2021/04/12	R213	04/11/2021	11.11	Call	Bond Future	6,581.1900	6.5812	6,465.7800	6.4658	(1.754)	0	0	0
2021/04/12	R213	04/11/2021	11.09	Put	Bond Future	2,209.7900	2.2098	2,224.0200	2.2240	0.644	0	0	0
2021/04/12	R213	04/11/2021			Bond Future	10.2249	82.2612	10.2501	82.1319	0.246	0.0000	0.0000	0
2021/04/12	R213	04/11/2021	11.10	Call	Bond Future	6,547.1700	6.5472	6,431.9300	6.4319	(1.760)	0	0	0
2021/04/12	R213	04/11/2021	11.11	Put	Bond Future	2,181.6300	2.1816	2,195.5100	2.1955	0.636	0	0	0
2021/04/12	R213	04/11/2021	11.09	Call	Bond Future	6,513.4200	6.5134	6,398.3600	6.3984	(1.767)	0	0	0
2021/04/12	R213	03/02/2022	8.80	Put	Bond Future	9,980.1600	9.9802	10,069.0700	10.0691	0.891	0	0	0
2021/04/12	R213	03/02/2022	8.80	Call	Bond Future	1,132.7100	1.1327	1,090.8400	1.0908	(3.696)	0	0	102
2021/04/12	R213	03/02/2022	9.58	Put	Bond Future	6,701.2400	6.7012	6,768.5800	6.7686	1.005	0	0	200
2021/04/12	R213	03/02/2022	8.63	Put	Bond Future	10,791.9700	10.7920	10,885.1700	10.8852	0.864	0	0	0
2021/04/12	R213	03/02/2022	8.63	Call	Bond Future	967.1700	0.9672	929.5900	0.9296	(3.886)	0	0	200
2021/04/12	R213	03/02/2022	9.98	Call	Bond Future	2,937.5600	2.9376	2,862.2900	2.8623	(2.562)	0	0	0
2021/04/12	R213	03/02/2022	9.98	Put	Bond Future	5,362.6900	5.3627	5,418.2000	5.4182	1.035	0	0	0
2021/04/12	R213	03/02/2022			Bond Future	10.4568	83.1819	10.4830	83.0511	0.251	0.0000	0.0000	0
2021/04/12	R213	03/02/2022	10.25	Call	Bond Future	3,558.1800	3.5582	3,475.1300	3.4751	(2.334)	0	0	0
2021/04/12	R213	03/02/2022	10.25	Put	Bond Future	4,598.4300	4.5984	4,646.1600	4.6462	1.038	0	0	102
2021/04/12	R213	03/02/2022	9.76	Call	Bond Future	2,478.5700	2.4786	2,409.9600	2.4100	(2.768)	0	0	0
2021/04/12	R213	03/02/2022	9.76	Put	Bond Future	6,054.7500	6.0548	6,116.9200	6.1169	1.027	0	0	102
2021/04/12	R213	03/02/2022	10.15	Call	Bond Future	3,321.0500	3.3211	3,240.8200	3.2408	(2.416)	0	0	0
2021/04/12	R213	03/02/2022	10.15	Put	Bond Future	4,870.6900	4.8707	4,921.2400	4.9212	1.038	0	0	200
2021/04/12	R213	03/02/2022	9.58	Call	Bond Future	2,167.8700	2.1679	2,104.4300	2.1044	(2.926)	0	0	0
2021/04/12	R213	03/02/2022	9.97	Call	Bond Future	2,915.7100	2.9157	2,840.7400	2.8407	(2.571)	0	0	0
2021/04/12	R213	03/02/2022	9.97	Put	Bond Future	5,392.7100	5.3927	5,448.5200	5.4485	1.035	0	0	0
2021/04/12	R213	03/02/2022	9.96	Call	Bond Future	2,893.9500	2.8939	2,819.2700	2.8193	(2.581)	0	0	0
2021/04/12	R213	03/02/2022	9.96	Put	Bond Future	5,422.8700	5.4229	5,478.9700	5.4790	1.035	0	0	0
2021/04/12	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	402.4700	0.4025	100.000	0	0	0
2021/04/12	R213	05/05/2022	10.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R213	05/05/2022			Bond Future	10.6400	10.6400	10.7333	80.3970	0.877	0.0000	0.0000	0
2021/04/12	R213	05/05/2022	10.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	450.9600	0.4510	100.000	0	0	0
2021/04/12	R213	05/05/2022	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	499.5000	0.4995	100.000	0	0	0
2021/04/12	R214	06/05/2021	12.26	Call	Bond Future	6,862.6300	6.8626	6,862.8600	6.8629	0.003	0	0	0
2021/04/12	R214	06/05/2021	12.26	Put	Bond Future	170.7300	0.1707	130.3700	0.1304	(23.640)	0	0	0
2021/04/12	R214	06/05/2021	12.25	Call	Bond Future	6,819.2100	6.8192	6,818.7700	6.8188	(0.006)	0	0	0
2021/04/12	R214	06/05/2021	12.25	Put	Bond Future	174.8200	0.1748	133.7900	0.1338	(23.470)	0	0	0
2021/04/12	R214	06/05/2021			Bond Future	10.9715	65.4102	10.9644	65.4508	(0.065)	0.0000	0.0000	15,384
2021/04/12	R214	06/05/2021	12.27	Call	Bond Future	6,906.0600	6.9061	6,906.9600	6.9070	0.013	0	0	0
2021/04/12	R214	06/05/2021	12.27	Put	Bond Future	166.7200	0.1667	127.0300	0.1270	(23.806)	0	0	0
2021/04/12	R214	05/08/2021	12.03	Put	Bond Future	1,792.8200	1.7928	1,740.7200	1.7407	(2.906)	0	0	0
2021/04/12	R214	05/08/2021	12.01	Call	Bond Future	6,219.0300	6.2190	6,207.3500	6.2074	(0.188)	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
2021/04/12	R214	05/08/2021			Bond Future	11.1653	66.0971	11.1579	66.1379	(0.066)	0.0000	0.0000	0
2021/04/12	R214	05/08/2021	12.02	Call	Bond Future	6,254.2300	6.2542	6,242.7100	6.2427	(0.184)	0	0	0
2021/04/12	R214	05/08/2021	12.02	Put	Bond Future	1,806.6000	1.8066	1,754.3400	1.7543	(2.893)	0	0	0
2021/04/12	R214	05/08/2021	12.03	Call	Bond Future	6,289.4700	6.2895	6,278.1100	6.2781	(0.181)	0	0	0
2021/04/12	R214	05/08/2021	12.01	Put	Bond Future	1,820.4800	1.8205	1,768.0600	1.7681	(2.879)	0	0	0
2021/04/12	R214	04/11/2021	12.47	Call	Bond Future	7,855.3200	7.8553	7,855.8600	7.8559	0.007	0	0	0
2021/04/12	R214	04/11/2021	12.46	Call	Bond Future	7,821.9300	7.8219	7,822.3700	7.8224	0.006	0	0	0
2021/04/12	R214	04/11/2021	12.46	Put	Bond Future	2,311.9800	2.3120	2,271.4700	2.2715	(1.752)	0	0	0
2021/04/12	R214	04/11/2021			Bond Future	11.3552	63.5476	11.3476	63.5885	(0.067)	0.0000	0.0000	0
2021/04/12	R214	04/11/2021	12.47	Put	Bond Future	2,299.1400	2.2991	2,258.7300	2.2587	(1.758)	0	0	0
2021/04/12	R214	04/11/2021	12.48	Call	Bond Future	7,888.5500	7.8886	7,889.1900	7.8892	0.008	0	0	0
2021/04/12	R214	04/11/2021	12.48	Put	Bond Future	2,286.2100	2.2862	2,245.9000	2.2459	(1.763)	0	0	0
2021/04/12	R214	03/02/2022	11.40	Put	Bond Future	5,046.2600	5.0463	5,002.9200	5.0029	(0.859)	0	0	0
2021/04/12	R214	03/02/2022	11.41	Call	Bond Future	4,234.2300	4.2342	4,232.2100	4.2322	(0.048)	0	0	0
2021/04/12	R214	03/02/2022	11.39	Put	Bond Future	5,074.1100	5.0741	5,030.7000	5.0307	(0.856)	0	0	0
2021/04/12	R214	03/02/2022			Bond Future	11.5588	64.2590	11.5509	64.3002	(0.068)	0.0000	0.0000	0
2021/04/12	R214	03/02/2022	11.40	Call	Bond Future	4,208.3900	4.2084	4,206.3100	4.2063	(0.049)	0	0	0
2021/04/12	R214	03/02/2022	11.41	Put	Bond Future	5,018.7900	5.0188	4,975.5100	4.9755	(0.862)	0	0	0
2021/04/12	R214	03/02/2022	11.39	Call	Bond Future	4,182.8600	4.1829	4,180.7100	4.1807	(0.051)	0	0	0
2021/04/12	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	120.1700	0.1202	100.000	0	0	0
2021/04/12	R214	05/05/2022	11.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	171.1400	0.1711	100.000	0	0	0
2021/04/12	R214	05/05/2022			Bond Future	11.7400	11.7400	11.7636	61.7004	0.201	0.0000	0.0000	0
2021/04/12	R214	05/05/2022	11.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	69.2700	0.0693	100.000	0	0	0
2021/04/12	R214	05/05/2022	11.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R248	06/05/2021	12.36	Call	Bond Future	8,751.6200	8.7516	8,802.0400	8.8020	0.576	0	0	0
2021/04/12	R248	06/05/2021	12.36	Put	Bond Future	131.3800	0.1314	94.8200	0.0948	(27.828)	0	0	0
2021/04/12	R248	06/05/2021	10.20	Call	Bond Future	248.6300	0.2486	208.1000	0.2081	(16.301)	0	0	0
2021/04/12	R248	06/05/2021	10.80	Put	Bond Future	2,913.0900	2.9131	2,749.1600	2.7492	(5.627)	0	0	0
2021/04/12	R248	06/05/2021	10.80	Call	Bond Future	1,345.0000	1.3450	1,268.0500	1.2681	(5.721)	0	0	0
2021/04/12	R248	06/05/2021			Bond Future	11.0171	82.2671	11.0049	82.3541	(0.111)	0.0000	0.0000	135,329
2021/04/12	R248	06/05/2021	12.35	Call	Bond Future	8,697.1800	8.6972	8,746.8700	8.7469	0.571	0	0	0
2021/04/12	R248	06/05/2021	12.35	Put	Bond Future	134.9400	0.1349	97.6500	0.0977	(27.635)	0	0	0
2021/04/12	R248	06/05/2021	12.34	Call	Bond Future	8,642.7400	8.6427	8,691.6800	8.6917	0.566	0	0	0
2021/04/12	R248	06/05/2021	12.34	Put	Bond Future	138.5900	0.1386	100.5500	0.1005	(27.448)	0	0	0
2021/04/12	R248	06/05/2021	10.90	Put	Bond Future	2,491.8200	2.4918	2,328.3900	2.3284	(6.559)	0	0	0
2021/04/12	R248	06/05/2021	10.90	Call	Bond Future	1,652.4600	1.6525	1,576.0100	1.5760	(4.626)	0	0	1,030
2021/04/12	R248	06/05/2021	11.40	Put	Bond Future	1,019.2000	1.0192	891.0000	0.8910	(12.578)	0	0	0
2021/04/12	R248	06/05/2021	11.40	Call	Bond Future	3,658.3400	3.6583	3,617.1200	3.6171	(1.127)	0	0	1,030
2021/04/12	R248	06/05/2021	10.20	Put	Bond Future	6,439.7400	6.4397	6,312.2300	6.3122	(1.980)	0	0	0
2021/04/12	R248	05/08/2021	11.20	Put	Bond Future	4,101.5300	4.1015	4,007.9200	4.0079	(2.282)	0	0	0
2021/04/12	R248	05/08/2021	11.20	Call	Bond Future	4,008.6200	4.0086	4,002.4800	4.0025	(0.153)	0	0	1,000
2021/04/12	R248	05/08/2021	10.50	Put	Bond Future	7,044.6100	7.0446	6,941.5100	6.9415	(1.464)	0	0	0
2021/04/12	R248	05/08/2021	10.30	Call	Bond Future	1,456.1700	1.4562	1,439.4400	1.4394	(1.149)	0	0	1,300
2021/04/12	R248	05/08/2021	10.90	Put	Bond Future	5,205.9100	5.2059	5,106.7100	5.1067	(1.906)	0	0	0
2021/04/12	R248	05/08/2021	10.90	Call	Bond Future	2,995.8800	2.9959	2,984.1500	2.9842	(0.392)	0	0	1,300

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
2021/04/12	R248	05/08/2021	10.60	Put	Bond Future	6,541.0000	6.5410	6,438.4700	6.4385	(1.567)	0	0	0
2021/04/12	R248	05/08/2021	10.60	Call	Bond Future	2,112.5400	2.1125	2,097.4800	2.0975	(0.713)	0	0	0
2021/04/12	R248	05/08/2021	12.51	Put	Bond Future	1,397.3400	1.3973	1,338.6600	1.3387	(4.199)	0	0	0
2021/04/12	R248	05/08/2021	12.52	Call	Bond Future	9,542.3100	9.5423	9,571.4300	9.5714	0.305	0	0	0
2021/04/12	R248	05/08/2021	12.50	Put	Bond Future	1,411.2300	1.4112	1,352.2300	1.3522	(4.181)	0	0	0
2021/04/12	R248	05/08/2021			Bond Future	11.2135	83.1310	11.2008	83.2185	(0.113)	0.0000	0.0000	20,000
2021/04/12	R248	05/08/2021	10.50	Call	Bond Future	1,853.0900	1.8531	1,837.4600	1.8375	(0.843)	0	0	1,000
2021/04/12	R248	05/08/2021	10.00	Put	Bond Future	10,171.8400	10.1718	10,067.8400	10.0678	(1.022)	0	0	0
2021/04/12	R248	05/08/2021	10.00	Call	Bond Future	977.1800	0.9772	960.6500	0.9606	(1.692)	0	0	0
2021/04/12	R248	05/08/2021	10.30	Put	Bond Future	8,210.6100	8.2106	8,106.4100	8.1064	(1.269)	0	0	0
2021/04/12	R248	05/08/2021	12.51	Call	Bond Future	9,499.5800	9.4996	9,528.3700	9.5284	0.303	0	0	0
2021/04/12	R248	05/08/2021	12.52	Put	Bond Future	1,383.4300	1.3834	1,325.0800	1.3251	(4.218)	0	0	0
2021/04/12	R248	05/08/2021	12.50	Call	Bond Future	9,456.7400	9.4567	9,485.2100	9.4852	0.301	0	0	0
2021/04/12	R248	04/11/2021	12.85	Call	Bond Future	10,789.9200	10.7899	10,826.5700	10.8266	0.340	0	0	0
2021/04/12	R248	04/11/2021	12.85	Put	Bond Future	2,113.5300	2.1135	2,061.9400	2.0619	(2.441)	0	0	0
2021/04/12	R248	04/11/2021			Bond Future	11.4061	79.6346	11.3929	79.7229	(0.116)	0.0000	0.0000	0
2021/04/12	R248	04/11/2021	12.84	Call	Bond Future	10,751.6000	10.7516	10,788.0400	10.7880	0.339	0	0	0
2021/04/12	R248	04/11/2021	12.84	Put	Bond Future	2,129.2400	2.1292	2,077.4400	2.0774	(2.433)	0	0	0
2021/04/12	R248	04/11/2021	12.83	Call	Bond Future	10,713.3000	10.7133	10,749.5200	10.7495	0.338	0	0	0
2021/04/12	R248	04/11/2021	12.83	Put	Bond Future	2,145.0500	2.1450	2,093.0300	2.0930	(2.425)	0	0	0
2021/04/12	R248	03/02/2022	11.48	Call	Bond Future	4,985.0500	4.9850	5,003.3600	5.0034	0.367	0	0	0
2021/04/12	R248	03/02/2022	11.49	Put	Bond Future	5,820.8700	5.8209	5,750.3300	5.7503	(1.212)	0	0	0
2021/04/12	R248	03/02/2022	11.47	Call	Bond Future	4,953.3600	4.9534	4,971.5000	4.9715	0.366	0	0	0
2021/04/12	R248	03/02/2022			Bond Future	11.6132	80.5262	11.5995	80.6152	(0.118)	0.0000	0.0000	0
2021/04/12	R248	03/02/2022	11.48	Put	Bond Future	5,855.3200	5.8553	5,784.6100	5.7846	(1.208)	0	0	0
2021/04/12	R248	03/02/2022	11.49	Call	Bond Future	5,016.5200	5.0165	5,035.0000	5.0350	0.368	0	0	0
2021/04/12	R248	03/02/2022	11.47	Put	Bond Future	5,889.6600	5.8897	5,818.7800	5.8188	(1.203)	0	0	0
2021/04/12	R248	05/05/2022	11.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	162.2600	0.1623	100.000	0	0	0
2021/04/12	R248	05/05/2022	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R248	05/05/2022			Bond Future	11.8000	11.8000	11.8158	77.0527	0.134	0.0000	0.0000	0
2021/04/12	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	99.3500	0.0994	100.000	0	0	0
2021/04/12	R248	05/05/2022	11.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/12	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	36.5200	0.0365	100.000	0	0	0

**Total**

**1240490**