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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/04/2021 TO 15/04/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	2025 06/05/2021			Bond Future	151.9915	151.9915	151.9460	151.9460	(0.030)	0.0000	0.0000	5,664
2021/04/15	2025 05/08/2021			Bond Future	152.0834	152.0834	152.0368	152.0368	(0.031)	0.0000	0.0000	0
2021/04/15	2025 04/11/2021			Bond Future	153.8334	153.8334	153.7855	153.7855	(0.031)	0.0000	0.0000	0
2021/04/15	2025 03/02/2022			Bond Future	154.0718	154.0718	154.0230	154.0230	(0.032)	0.0000	0.0000	0
2021/04/15	2025 05/05/2022			Bond Future	155.7519	155.7519	155.7028	155.7028	(0.032)	0.0000	0.0000	0
2021/04/15	2029 06/05/2021			Bond Future	110.6167	110.6167	110.6267	110.6267	0.009	0.0000	0.0000	2,899
2021/04/15	2029 05/08/2021			Bond Future	111.7942	111.7942	111.8039	111.8039	0.009	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
2021/04/15	2029	04/11/2021			Bond Future	111.9331	111.9331	111.9422	111.9422	0.008	0.0000	0.0000	0
2021/04/15	2029	03/02/2022			Bond Future	113.2367	113.2367	113.2458	113.2458	0.008	0.0000	0.0000	0
2021/04/15	2029	05/05/2022			Bond Future	113.3007	113.3007	113.3101	113.3101	0.008	0.0000	0.0000	0
2021/04/15	2030	06/05/2021	11.70	Call	Bond Future	12,456.9100	12.4569	13,182.3800	13.1824	5.824	0	0	0
2021/04/15	2030	06/05/2021	11.70	Put	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	0
2021/04/15	2030	06/05/2021	11.69	Call	Bond Future	12,410.4400	12.4104	13,135.9100	13.1359	5.846	0	0	0
2021/04/15	2030	06/05/2021	11.69	Put	Bond Future	0.2100	0.0002	0.0400	0.0000	(80.952)	0	0	0
2021/04/15	2030	06/05/2021	8.90	Call	Bond Future	595.0800	0.5951	766.4000	0.7664	28.789	0	0	0
2021/04/15	2030	06/05/2021	9.00	Call	Bond Future	772.6100	0.7726	985.3800	0.9854	27.539	0	0	0
2021/04/15	2030	06/05/2021	9.00	Put	Bond Future	2,262.1100	2.2621	1,749.2400	1.7492	(22.672)	0	0	5,000
2021/04/15	2030	06/05/2021	9.25	Call	Bond Future	1,363.3200	1.3633	1,688.7900	1.6888	23.873	0	0	0
2021/04/15	2030	06/05/2021	9.25	Put	Bond Future	1,434.9900	1.4350	1,034.8200	1.0348	(27.887)	0	0	0
2021/04/15	2030	06/05/2021	9.35	Call	Bond Future	1,657.6300	1.6576	2,032.2500	2.0322	22.600	0	0	0
2021/04/15	2030	06/05/2021	9.27	Put	Bond Future	1,378.9600	1.3790	988.6000	0.9886	(28.308)	0	0	0
2021/04/15	2030	06/05/2021	9.27	Call	Bond Future	1,419.5200	1.4195	1,754.8000	1.7548	23.619	0	0	300
2021/04/15	2030	06/05/2021	10.95	Call	Bond Future	8,878.8400	8.8788	9,598.5700	9.5986	8.106	0	0	0
2021/04/15	2030	06/05/2021	10.95	Put	Bond Future	8.5800	0.0086	2.6700	0.0027	(68.881)	0	0	300
2021/04/15	2030	06/05/2021	9.92	Call	Bond Future	3,885.0200	3.8850	4,491.3700	4.4914	15.607	0	0	0
2021/04/15	2030	06/05/2021	7.97	Call	Bond Future	19.3000	0.0193	23.4200	0.0234	21.347	0	0	700
2021/04/15	2030	06/05/2021	10.04	Call	Bond Future	4,439.1000	4.4391	5,074.7200	5.0747	14.319	0	0	0
2021/04/15	2030	06/05/2021	10.04	Put	Bond Future	208.3100	0.2083	118.2900	0.1183	(43.214)	0	0	0
2021/04/15	2030	06/05/2021	9.15	Put	Bond Future	1,736.9900	1.7370	1,290.3100	1.2903	(25.716)	0	0	0
2021/04/15	2030	06/05/2021	9.15	Call	Bond Future	1,101.5200	1.1015	1,380.4800	1.3805	25.325	0	0	0
2021/04/15	2030	06/05/2021			Bond Future	9.2628	94.7425	9.1341	95.4682	(1.389)	0.0000	0.0000	114,977
2021/04/15	2030	06/05/2021	11.71	Call	Bond Future	12,503.3400	12.5033	13,228.8200	13.2288	5.802	0	0	0
2021/04/15	2030	06/05/2021	11.71	Put	Bond Future	0.1900	0.0002	0.0300	0.0000	(84.211)	0	0	0
2021/04/15	2030	06/05/2021	8.95	Call	Bond Future	679.8300	0.6798	871.3800	0.8714	28.176	0	0	0
2021/04/15	2030	06/05/2021	8.95	Put	Bond Future	2,456.2400	2.4562	1,922.1500	1.9222	(21.744)	0	0	2,500
2021/04/15	2030	06/05/2021	8.36	Put	Bond Future	5,350.1600	5.3502	4,653.2500	4.6532	(13.026)	0	0	0
2021/04/15	2030	06/05/2021	8.36	Call	Bond Future	101.5500	0.1015	130.2800	0.1303	28.291	0	0	0
2021/04/15	2030	06/05/2021	8.86	Put	Bond Future	2,828.6200	2.8286	2,258.8800	2.2589	(20.142)	0	0	0
2021/04/15	2030	06/05/2021	8.86	Call	Bond Future	532.9100	0.5329	688.8100	0.6888	29.254	0	0	0
2021/04/15	2030	06/05/2021	8.90	Put	Bond Future	2,659.5400	2.6595	2,105.2200	2.1052	(20.843)	0	0	2,500
2021/04/15	2030	06/05/2021	9.35	Put	Bond Future	1,169.9100	1.1699	818.8900	0.8189	(30.004)	0	0	0
2021/04/15	2030	06/05/2021	8.77	Put	Bond Future	3,228.9700	3.2290	2,627.5600	2.6276	(18.625)	0	0	0
2021/04/15	2030	06/05/2021	8.77	Call	Bond Future	410.2800	0.4103	534.5100	0.5345	30.279	0	0	300
2021/04/15	2030	06/05/2021	9.92	Put	Bond Future	290.8300	0.2908	171.5400	0.1715	(41.017)	0	0	700
2021/04/15	2030	06/05/2021	9.22	Call	Bond Future	1,281.1700	1.2812	1,592.6200	1.5926	24.310	0	0	0
2021/04/15	2030	06/05/2021	9.22	Put	Bond Future	1,521.5200	1.5215	1,107.3300	1.1073	(27.222)	0	0	700
2021/04/15	2030	06/05/2021	7.97	Put	Bond Future	7,653.4400	7.6534	6,931.9200	6.9319	(9.427)	0	0	0
2021/04/15	2030	06/05/2021	10.74	Call	Bond Future	7,849.1700	7.8492	8,561.5200	8.5615	9.075	0	0	0
2021/04/15	2030	06/05/2021	10.74	Put	Bond Future	20.7600	0.0208	7.4700	0.0075	(64.017)	0	0	0
2021/04/15	2030	05/08/2021	8.83	Call	Bond Future	1,477.2000	1.4772	1,653.7900	1.6538	11.954	0	0	479
2021/04/15	2030	05/08/2021	10.15	Call	Bond Future	5,076.2600	5.0763	5,557.1800	5.5572	9.474	0	0	0
2021/04/15	2030	05/08/2021	10.30	Put	Bond Future	1,347.9900	1.3480	1,126.2100	1.1262	(16.453)	0	0	200
2021/04/15	2030	05/08/2021	8.78	Put	Bond Future	5,308.9300	5.3089	4,742.3800	4.7424	(10.672)	0	0	0
2021/04/15	2030	05/08/2021	8.78	Call	Bond Future	1,390.2600	1.3903	1,556.5100	1.5565	11.958	0	0	200

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2021/04/15	2030	05/08/2021	7.70	Put	Bond Future	10,659.8600	10.6599	9,952.7100	9.9527	(6.634)	0	0	0
2021/04/15	2030	05/08/2021	9.45	Call	Bond Future	2,866.0700	2.8661	3,175.6500	3.1756	10.802	0	0	600
2021/04/15	2030	05/08/2021	12.10	Call	Bond Future	12,978.0700	12.9781	13,665.8100	13.6658	5.299	0	0	0
2021/04/15	2030	05/08/2021	12.10	Put	Bond Future	130.8200	0.1308	85.7600	0.0858	(34.444)	0	0	600
2021/04/15	2030	05/08/2021	10.42	Call	Bond Future	6,088.1000	6.0881	6,619.7100	6.6197	8.732	0	0	0
2021/04/15	2030	05/08/2021	10.42	Put	Bond Future	1,198.7900	1.1988	997.6000	0.9976	(16.783)	0	0	0
2021/04/15	2030	05/08/2021	10.41	Call	Bond Future	6,049.4600	6.0495	6,579.5200	6.5795	8.762	0	0	0
2021/04/15	2030	05/08/2021	10.41	Put	Bond Future	1,210.6000	1.2106	1,007.8600	1.0079	(16.747)	0	0	0
2021/04/15	2030	05/08/2021			Bond Future	9.4844	91.7224	9.3498	92.4552	(1.420)	0.0000	0.0000	0
2021/04/15	2030	05/08/2021	8.83	Put	Bond Future	5,110.7000	5.1107	4,554.4900	4.5545	(10.883)	0	0	0
2021/04/15	2030	05/08/2021	10.15	Put	Bond Future	1,562.5100	1.5625	1,310.6300	1.3106	(16.120)	0	0	479
2021/04/15	2030	05/08/2021	9.75	Call	Bond Future	3,732.6500	3.7326	4,113.3000	4.1133	10.198	0	0	0
2021/04/15	2030	05/08/2021	9.75	Put	Bond Future	2,309.2900	2.3093	1,957.1400	1.9571	(15.249)	0	0	479
2021/04/15	2030	05/08/2021	10.30	Call	Bond Future	5,629.4100	5.6294	6,140.4300	6.1404	9.078	0	0	0
2021/04/15	2030	05/08/2021	7.70	Call	Bond Future	305.7200	0.3057	331.3700	0.3314	8.390	0	0	200
2021/04/15	2030	05/08/2021	8.95	Put	Bond Future	4,653.9600	4.6540	4,123.4900	4.1235	(11.398)	0	0	0
2021/04/15	2030	05/08/2021	8.95	Call	Bond Future	1,700.4100	1.7004	1,902.7400	1.9027	11.899	0	0	600
2021/04/15	2030	05/08/2021	9.45	Put	Bond Future	3,052.7900	3.0528	2,629.5700	2.6296	(13.863)	0	0	0
2021/04/15	2030	05/08/2021	10.43	Call	Bond Future	6,126.8200	6.1268	6,660.1100	6.6601	8.704	0	0	0
2021/04/15	2030	05/08/2021	10.43	Put	Bond Future	1,187.1000	1.1871	987.5900	0.9876	(16.807)	0	0	0
2021/04/15	2030	04/11/2021	9.20	Call	Bond Future	2,573.3000	2.5733	2,756.7600	2.7568	7.129	0	0	1,102
2021/04/15	2030	04/11/2021	11.26	Call	Bond Future	8,963.5300	8.9635	9,449.9000	9.4499	5.426	0	0	0
2021/04/15	2030	04/11/2021	8.27	Put	Bond Future	8,934.6000	8.9346	8,231.6300	8.2316	(7.868)	0	0	0
2021/04/15	2030	04/11/2021	8.27	Call	Bond Future	1,104.9300	1.1049	1,142.5000	1.1425	3.400	0	0	300
2021/04/15	2030	04/11/2021	8.77	Put	Bond Future	6,747.9400	6.7479	6,095.4700	6.0955	(9.669)	0	0	0
2021/04/15	2030	04/11/2021	11.44	Put	Bond Future	1,000.8400	1.0008	773.8100	0.7738	(22.684)	0	0	300
2021/04/15	2030	04/11/2021	10.60	Call	Bond Future	6,587.0000	6.5870	7,038.7900	7.0388	6.859	0	0	0
2021/04/15	2030	04/11/2021	10.60	Put	Bond Future	1,959.3700	1.9594	1,670.6200	1.6706	(14.737)	0	0	0
2021/04/15	2030	04/11/2021	10.59	Put	Bond Future	1,972.9200	1.9729	1,682.7300	1.6827	(14.709)	0	0	0
2021/04/15	2030	04/11/2021			Bond Future	9.6866	92.7575	9.5460	93.4980	(1.451)	0.0000	0.0000	0
2021/04/15	2030	04/11/2021	9.20	Put	Bond Future	5,169.8000	5.1698	4,612.7200	4.6127	(10.776)	0	0	0
2021/04/15	2030	04/11/2021	11.26	Put	Bond Future	1,181.0300	1.1810	926.8600	0.9269	(21.521)	0	0	1,102
2021/04/15	2030	04/11/2021	9.90	Put	Bond Future	3,232.6400	3.2326	2,797.1500	2.7971	(13.472)	0	0	0
2021/04/15	2030	04/11/2021	9.90	Call	Bond Future	4,342.0200	4.3420	4,647.0700	4.6471	7.026	0	0	1,102
2021/04/15	2030	04/11/2021	8.77	Call	Bond Future	1,777.1100	1.7771	1,865.1800	1.8652	4.956	0	0	300
2021/04/15	2030	04/11/2021	11.44	Call	Bond Future	9,617.5500	9.6175	10,131.0600	10.1311	5.339	0	0	0
2021/04/15	2030	04/11/2021	10.61	Call	Bond Future	6,622.5000	6.6225	7,075.7300	7.0757	6.844	0	0	0
2021/04/15	2030	04/11/2021	10.61	Put	Bond Future	1,945.9100	1.9459	1,658.6000	1.6586	(14.765)	0	0	0
2021/04/15	2030	04/11/2021	10.59	Call	Bond Future	6,551.5600	6.5516	7,001.9100	7.0019	6.874	0	0	0
2021/04/15	2030	03/02/2022	8.39	Put	Bond Future	9,269.4300	9.2694	8,494.6600	8.4947	(8.358)	0	0	0
2021/04/15	2030	03/02/2022	8.39	Call	Bond Future	1,143.9200	1.1439	1,117.9900	1.1180	(2.267)	0	0	101
2021/04/15	2030	03/02/2022	9.35	Call	Bond Future	2,583.8700	2.5839	2,695.2800	2.6953	4.312	0	0	0
2021/04/15	2030	03/02/2022	9.35	Put	Bond Future	5,470.8300	5.4708	4,833.4000	4.8334	(11.651)	0	0	101
2021/04/15	2030	03/02/2022	9.45	Call	Bond Future	2,798.4700	2.7985	2,926.8900	2.9269	4.589	0	0	0
2021/04/15	2030	03/02/2022	9.45	Put	Bond Future	5,160.5400	5.1605	4,540.1200	4.5401	(12.022)	0	0	0
2021/04/15	2030	03/02/2022			Bond Future	9.9092	89.8124	9.7620	90.5612	(1.486)	0.0000	0.0000	0
2021/04/15	2030	03/02/2022	9.78	Call	Bond Future	3,577.0800	3.5771	3,757.9600	3.7580	5.057	0	0	0
2021/04/15	2030	03/02/2022	9.78	Put	Bond Future	4,233.8500	4.2338	3,665.8900	3.6659	(13.415)	0	0	101

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2021/04/15	2030	03/02/2022	9.43	Call	Bond Future	2,754.7800	2.7548	2,879.6200	2.8796	4.532	0	0	0
2021/04/15	2030	03/02/2022	9.43	Put	Bond Future	5,221.5200	5.2215	4,597.5200	4.5975	(11.951)	0	0	0
2021/04/15	2030	03/02/2022	9.44	Call	Bond Future	2,776.5800	2.7766	2,903.2000	2.9032	4.560	0	0	0
2021/04/15	2030	03/02/2022	9.44	Put	Bond Future	5,190.9700	5.1910	4,568.7500	4.5688	(11.987)	0	0	0
2021/04/15	2030	05/05/2022	10.21	Call	Bond Future	223.5000	0.2235	980.4300	0.9804	338.671	0	0	0
2021/04/15	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2030	05/05/2022			Bond Future	10.1641	90.7693	10.0096	91.5263	(1.520)	0.0000	0.0000	0
2021/04/15	2030	05/05/2022	10.19	Call	Bond Future	126.2700	0.1263	883.2000	0.8832	599.454	0	0	0
2021/04/15	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2030	05/05/2022	10.20	Call	Bond Future	174.9000	0.1749	931.8300	0.9318	432.779	0	0	0
2021/04/15	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2032	06/05/2021	12.12	Call	Bond Future	11,394.4400	11.3944	12,046.5600	12.0466	5.723	0	0	0
2021/04/15	2032	06/05/2021	12.12	Put	Bond Future	2.8400	0.0028	0.8400	0.0008	(70.423)	0	0	0
2021/04/15	2032	06/05/2021	12.57	Call	Bond Future	13,583.2300	13.5832	14,237.0900	14.2371	4.814	0	0	0
2021/04/15	2032	06/05/2021			Bond Future	10.0371	89.2315	9.9288	89.8857	(1.079)	0.0000	0.0000	137,394
2021/04/15	2032	06/05/2021	12.11	Call	Bond Future	11,344.8700	11.3449	11,996.9000	11.9969	5.747	0	0	0
2021/04/15	2032	06/05/2021	12.11	Put	Bond Future	2.9700	0.0030	0.8800	0.0009	(70.370)	0	0	0
2021/04/15	2032	06/05/2021	12.10	Call	Bond Future	11,295.2500	11.2953	11,947.1900	11.9472	5.772	0	0	0
2021/04/15	2032	06/05/2021	12.10	Put	Bond Future	3.1100	0.0031	0.9300	0.0009	(70.096)	0	0	0
2021/04/15	2032	06/05/2021	12.57	Put	Bond Future	0.3300	0.0003	0.0700	0.0001	(78.788)	0	0	736
2021/04/15	2032	06/05/2021	10.33	Put	Bond Future	865.3100	0.8653	615.0400	0.6150	(28.923)	0	0	0
2021/04/15	2032	06/05/2021	10.33	Call	Bond Future	2,601.1000	2.6011	3,004.9500	3.0050	15.526	0	0	736
2021/04/15	2032	05/08/2021	11.37	Call	Bond Future	7,393.0400	7.3930	7,853.9900	7.8540	6.235	0	0	0
2021/04/15	2032	05/08/2021	11.37	Put	Bond Future	1,232.1100	1.2321	1,032.5000	1.0325	(16.201)	0	0	0
2021/04/15	2032	05/08/2021			Bond Future	10.2576	90.1591	10.1447	90.8196	(1.101)	0.0000	0.0000	0
2021/04/15	2032	05/08/2021	11.35	Call	Bond Future	7,309.7900	7.3098	7,772.7100	7.7727	6.333	0	0	0
2021/04/15	2032	05/08/2021	11.35	Put	Bond Future	1,254.2900	1.2543	1,056.6500	1.0567	(15.757)	0	0	0
2021/04/15	2032	05/08/2021	11.36	Call	Bond Future	7,351.3200	7.3513	7,813.3200	7.8133	6.285	0	0	0
2021/04/15	2032	05/08/2021	11.36	Put	Bond Future	1,243.0800	1.2431	1,044.5200	1.0445	(15.973)	0	0	0
2021/04/15	2032	04/11/2021	9.83	Call	Bond Future	2,623.8700	2.6239	2,746.3900	2.7464	4.669	0	0	700
2021/04/15	2032	04/11/2021	11.71	Put	Bond Future	1,889.9900	1.8900	1,584.3900	1.5844	(16.169)	0	0	0
2021/04/15	2032	04/11/2021	11.69	Call	Bond Future	8,445.6200	8.4456	8,811.0500	8.8111	4.327	0	0	0
2021/04/15	2032	04/11/2021	11.70	Call	Bond Future	8,484.2100	8.4842	8,847.9900	8.8480	4.288	0	0	0
2021/04/15	2032	04/11/2021			Bond Future	10.4698	87.0298	10.3522	87.6973	(1.123)	0.0000	0.0000	21
2021/04/15	2032	04/11/2021	9.83	Put	Bond Future	6,341.0500	6.3411	5,796.0500	5.7961	(8.595)	0	0	0
2021/04/15	2032	04/11/2021	12.81	Call	Bond Future	12,676.9100	12.6769	13,175.5900	13.1756	3.934	0	0	0
2021/04/15	2032	04/11/2021	12.81	Put	Bond Future	732.7000	0.7327	563.8600	0.5639	(23.044)	0	0	700
2021/04/15	2032	04/11/2021	11.71	Call	Bond Future	8,523.0500	8.5230	8,884.9700	8.8850	4.246	0	0	0
2021/04/15	2032	04/11/2021	11.69	Put	Bond Future	1,913.9000	1.9139	1,611.8100	1.6118	(15.784)	0	0	0
2021/04/15	2032	04/11/2021	9.33	Put	Bond Future	8,492.7700	8.4928	7,847.0500	7.8471	(7.603)	0	0	0
2021/04/15	2032	04/11/2021	9.33	Call	Bond Future	1,719.5000	1.7195	1,741.3000	1.7413	1.268	0	0	700
2021/04/15	2032	04/11/2021	11.70	Put	Bond Future	1,901.8000	1.9018	1,598.0600	1.5981	(15.971)	0	0	0
2021/04/15	2032	03/02/2022	9.81	Call	Bond Future	2,323.9300	2.3239	2,340.9100	2.3409	0.731	0	0	0
2021/04/15	2032	03/02/2022	9.81	Put	Bond Future	7,368.6900	7.3687	6,710.6700	6.7107	(8.930)	0	0	198
2021/04/15	2032	03/02/2022	8.91	Put	Bond Future	11,651.7100	11.6517	10,934.6000	10.9346	(6.155)	0	0	0
2021/04/15	2032	03/02/2022	10.66	Call	Bond Future	4,326.1500	4.3262	4,493.1400	4.4931	3.860	0	0	0
2021/04/15	2032	03/02/2022	10.66	Put	Bond Future	4,528.7400	4.5287	4,020.7300	4.0207	(11.217)	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
2021/04/15	2032	03/02/2022	10.42	Call	Bond Future	3,680.9200	3.6809	3,814.4600	3.8145	3.628	0	0	0
2021/04/15	2032	03/02/2022	10.42	Put	Bond Future	5,214.6000	5.2146	4,673.1400	4.6731	(10.384)	0	0	0
2021/04/15	2032	03/02/2022	10.45	Put	Bond Future	5,124.3900	5.1244	4,587.0000	4.5870	(10.487)	0	0	198
2021/04/15	2032	03/02/2022	10.43	Call	Bond Future	3,706.7300	3.7067	3,841.6200	3.8416	3.639	0	0	0
2021/04/15	2032	03/02/2022	10.43	Put	Bond Future	5,184.3900	5.1844	4,644.2800	4.6443	(10.418)	0	0	0
2021/04/15	2032	03/02/2022			Bond Future	10.6970	88.0237	10.5742	88.6987	(1.147)	0.0000	0.0000	0
2021/04/15	2032	03/02/2022	10.14	Call	Bond Future	2,994.5000	2.9945	3,090.2300	3.0902	3.197	0	0	0
2021/04/15	2032	03/02/2022	10.14	Put	Bond Future	6,116.6400	6.1166	5,537.3700	5.5374	(9.470)	0	0	97
2021/04/15	2032	03/02/2022	9.14	Put	Bond Future	10,451.0800	10.4511	9,740.1000	9.7401	(6.803)	0	0	0
2021/04/15	2032	03/02/2022	9.14	Call	Bond Future	1,327.4900	1.3275	1,291.5100	1.2915	(2.710)	0	0	97
2021/04/15	2032	03/02/2022	8.91	Call	Bond Future	1,071.5200	1.0715	1,029.4100	1.0294	(3.930)	0	0	198
2021/04/15	2032	03/02/2022	10.44	Call	Bond Future	3,732.6300	3.7326	3,868.8800	3.8689	3.650	0	0	0
2021/04/15	2032	03/02/2022	10.44	Put	Bond Future	5,154.3200	5.1543	4,615.5700	4.6156	(10.452)	0	0	0
2021/04/15	2032	03/02/2022	10.45	Call	Bond Future	3,758.6200	3.7586	3,896.2300	3.8962	3.661	0	0	0
2021/04/15	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2032	05/05/2022	11.03	Call	Bond Future	423.5200	0.4235	1,105.8200	1.1058	161.102	0	0	0
2021/04/15	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2032	05/05/2022			Bond Future	10.9497	84.8176	10.8214	85.4999	(1.171)	0.0000	0.0000	0
2021/04/15	2032	05/05/2022	11.04	Call	Bond Future	476.0400	0.4760	1,158.3400	1.1583	143.328	0	0	0
2021/04/15	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2032	05/05/2022	11.02	Call	Bond Future	370.9500	0.3709	1,053.2500	1.0533	183.933	0	0	0
2021/04/15	2033	06/05/2021			Bond Future	105.1291	105.1291	105.1405	105.1405	0.011	0.0000	0.0000	9,985
2021/04/15	2033	05/08/2021			Bond Future	106.2482	106.2482	106.2593	106.2593	0.010	0.0000	0.0000	0
2021/04/15	2033	04/11/2021			Bond Future	106.2492	106.2492	106.2598	106.2598	0.010	0.0000	0.0000	0
2021/04/15	2033	03/02/2022			Bond Future	107.4866	107.4866	107.4972	107.4972	0.010	0.0000	0.0000	0
2021/04/15	2033	05/05/2022			Bond Future	107.4079	107.4079	107.4189	107.4189	0.010	0.0000	0.0000	0
2021/04/15	2037	06/05/2021	12.43	Call	Bond Future	9,603.2200	9.6032	10,324.0900	10.3241	7.507	0	0	0
2021/04/15	2037	06/05/2021	12.44	Put	Bond Future	32.4600	0.0325	12.5000	0.0125	(61.491)	0	0	0
2021/04/15	2037	06/05/2021	12.42	Call	Bond Future	9,550.5500	9.5505	10,270.7900	10.2708	7.541	0	0	0
2021/04/15	2037	06/05/2021			Bond Future	10.8126	85.0162	10.6992	85.7576	(1.049)	0.0000	0.0000	128,448
2021/04/15	2037	06/05/2021	12.43	Put	Bond Future	33.5800	0.0336	13.0100	0.0130	(61.257)	0	0	0
2021/04/15	2037	06/05/2021	12.44	Call	Bond Future	9,655.8800	9.6559	10,377.3600	10.3774	7.472	0	0	0
2021/04/15	2037	06/05/2021	12.42	Put	Bond Future	34.7400	0.0347	13.5400	0.0135	(61.025)	0	0	0
2021/04/15	2037	05/08/2021	12.27	Call	Bond Future	8,555.8100	8.5558	9,076.5900	9.0766	6.087	0	0	0
2021/04/15	2037	05/08/2021	12.27	Put	Bond Future	1,301.6800	1.3017	1,073.6700	1.0737	(17.517)	0	0	0
2021/04/15	2037	05/08/2021	12.28	Call	Bond Future	8,599.7300	8.5997	9,119.2800	9.1193	6.041	0	0	0
2021/04/15	2037	05/08/2021	12.26	Put	Bond Future	1,312.4300	1.3124	1,085.6800	1.0857	(17.277)	0	0	0
2021/04/15	2037	05/08/2021			Bond Future	11.0336	81.6446	10.9155	82.3934	(1.070)	0.0000	0.0000	0
2021/04/15	2037	05/08/2021	12.28	Put	Bond Future	1,291.0200	1.2910	1,061.7800	1.0618	(17.757)	0	0	0
2021/04/15	2037	05/08/2021	12.26	Call	Bond Future	8,511.9100	8.5119	9,033.9500	9.0339	6.133	0	0	0
2021/04/15	2037	04/11/2021	12.30	Call	Bond Future	8,588.4300	8.5884	9,068.7700	9.0688	5.593	0	0	0
2021/04/15	2037	04/11/2021	12.30	Put	Bond Future	2,447.8700	2.4479	2,171.4000	2.1714	(11.294)	0	0	600
2021/04/15	2037	04/11/2021	11.49	Put	Bond Future	4,106.2200	4.1062	3,644.1800	3.6442	(11.252)	0	0	0
2021/04/15	2037	04/11/2021	11.49	Call	Bond Future	5,642.6200	5.6426	5,937.3900	5.9374	5.224	0	0	600
2021/04/15	2037	04/11/2021	12.82	Put	Bond Future	1,781.6200	1.7816	1,425.2700	1.4253	(20.001)	0	0	0
2021/04/15	2037	04/11/2021	12.83	Call	Bond Future	10,701.7200	10.7017	11,103.8700	11.1039	3.758	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
2021/04/15	2037	04/11/2021			Bond Future	11.2355	82.5663	11.1128	83.3232	(1.092)	0.0000	0.0000	0
2021/04/15	2037	04/11/2021	12.82	Call	Bond Future	10,664.1300	10.6641	11,064.5900	11.0646	3.755	0	0	0
2021/04/15	2037	04/11/2021	12.83	Put	Bond Future	1,768.0200	1.7680	1,413.3600	1.4134	(20.060)	0	0	0
2021/04/15	2037	04/11/2021	12.81	Call	Bond Future	10,626.5700	10.6266	11,025.3400	11.0253	3.753	0	0	0
2021/04/15	2037	04/11/2021	12.81	Put	Bond Future	1,795.3000	1.7953	1,437.2600	1.4373	(19.943)	0	0	0
2021/04/15	2037	03/02/2022	11.46	Call	Bond Future	5,051.5800	5.0516	5,222.3000	5.2223	3.380	0	0	0
2021/04/15	2037	03/02/2022	11.47	Put	Bond Future	4,988.4900	4.9885	4,395.5200	4.3955	(11.887)	0	0	0
2021/04/15	2037	03/02/2022	11.45	Call	Bond Future	5,020.9000	5.0209	5,190.5900	5.1906	3.380	0	0	0
2021/04/15	2037	03/02/2022			Bond Future	11.4542	79.2547	11.3265	80.0200	(1.115)	0.0000	0.0000	0
2021/04/15	2037	03/02/2022	11.46	Put	Bond Future	5,017.4000	5.0174	4,422.8300	4.4228	(11.850)	0	0	0
2021/04/15	2037	03/02/2022	11.47	Call	Bond Future	5,082.0600	5.0821	5,254.3800	5.2544	3.391	0	0	0
2021/04/15	2037	03/02/2022	11.45	Put	Bond Future	5,046.1800	5.0462	4,450.5800	4.4506	(11.803)	0	0	0
2021/04/15	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2037	05/05/2022	11.82	Call	Bond Future	715.8600	0.7159	1,489.4200	1.4894	108.060	0	0	0
2021/04/15	2037	05/05/2022	11.83	Call	Bond Future	772.6800	0.7727	1,546.2400	1.5462	100.114	0	0	0
2021/04/15	2037	05/05/2022			Bond Future	11.6949	80.0989	11.5617	80.8724	(1.139)	0.0000	0.0000	0
2021/04/15	2037	05/05/2022	11.84	Call	Bond Future	829.4400	0.8294	1,603.0000	1.6030	93.263	0	0	0
2021/04/15	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2038	06/05/2021			Bond Future	119.4691	119.4691	119.0082	119.0082	(0.386)	0.0000	0.0000	8,039
2021/04/15	2038	05/08/2021			Bond Future	119.0240	119.0240	118.5578	118.5578	(0.392)	0.0000	0.0000	0
2021/04/15	2038	04/11/2021			Bond Future	120.3939	120.3939	119.9217	119.9217	(0.392)	0.0000	0.0000	0
2021/04/15	2038	03/02/2022			Bond Future	120.0488	120.0488	119.5708	119.5708	(0.398)	0.0000	0.0000	0
2021/04/15	2038	05/05/2022			Bond Future	121.3576	121.3576	120.8746	120.8746	(0.398)	0.0000	0.0000	0
2021/04/15	2040	06/05/2021	12.44	Call	Bond Future	9,659.4500	9.6595	10,181.3700	10.1814	5.403	0	0	0
2021/04/15	2040	06/05/2021	12.44	Put	Bond Future	43.9600	0.0440	20.8200	0.0208	(52.639)	0	0	0
2021/04/15	2040	06/05/2021	10.83	Put	Bond Future	2,146.4300	2.1464	1,770.1100	1.7701	(17.532)	0	0	0
2021/04/15	2040	06/05/2021	10.83	Call	Bond Future	1,543.7700	1.5438	1,712.5100	1.7125	10.930	0	0	300
2021/04/15	2040	06/05/2021	11.58	Put	Bond Future	438.7200	0.4387	309.5600	0.3096	(29.440)	0	0	0
2021/04/15	2040	06/05/2021	11.58	Call	Bond Future	4,858.3400	4.8583	5,274.2400	5.2742	8.561	0	0	300
2021/04/15	2040	06/05/2021			Bond Future	10.9162	87.3019	10.8382	87.8469	(0.715)	0.0000	0.0000	84,838
2021/04/15	2040	06/05/2021	12.43	Call	Bond Future	9,603.7100	9.6037	10,124.9500	10.1250	5.427	0	0	0
2021/04/15	2040	06/05/2021	12.43	Put	Bond Future	45.4600	0.0455	21.6400	0.0216	(52.398)	0	0	0
2021/04/15	2040	06/05/2021	12.42	Call	Bond Future	9,547.9500	9.5479	10,068.4900	10.0685	5.452	0	0	0
2021/04/15	2040	06/05/2021	12.42	Put	Bond Future	47.0000	0.0470	22.4800	0.0225	(52.170)	0	0	0
2021/04/15	2040	06/05/2021	13.38	Call	Bond Future	14,691.9700	14.6920	15,236.1900	15.2362	3.704	0	0	0
2021/04/15	2040	06/05/2021	13.38	Put	Bond Future	1.1600	0.0012	0.3200	0.0003	(72.414)	0	0	300
2021/04/15	2040	05/08/2021	11.05	Put	Bond Future	4,210.5400	4.2105	3,777.8000	3.7778	(10.278)	0	0	0
2021/04/15	2040	05/08/2021	11.05	Call	Bond Future	3,659.3800	3.6594	3,776.9900	3.7770	3.214	0	0	900
2021/04/15	2040	05/08/2021	12.48	Call	Bond Future	9,595.2300	9.5952	9,903.9200	9.9039	3.217	0	0	0
2021/04/15	2040	05/08/2021	12.49	Put	Bond Future	1,238.5400	1.2385	995.5700	0.9956	(19.617)	0	0	0
2021/04/15	2040	05/08/2021	12.47	Call	Bond Future	9,548.5100	9.5485	9,858.6600	9.8587	3.248	0	0	0
2021/04/15	2040	05/08/2021			Bond Future	11.1314	83.7038	11.0501	84.2541	(0.730)	0.0000	0.0000	100
2021/04/15	2040	05/08/2021	11.55	Put	Bond Future	2,754.2400	2.7542	2,406.1800	2.4062	(12.637)	0	0	0
2021/04/15	2040	05/08/2021	11.55	Call	Bond Future	5,499.1000	5.4991	5,701.3900	5.7014	3.679	0	0	900
2021/04/15	2040	05/08/2021	14.80	Call	Bond Future	19,898.1700	19.8982	20,420.9200	20.4209	2.627	0	0	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
2021/04/15	2040	05/08/2021	14.80	Put	Bond Future	69.8100		0.0698	42.2100	0.0422	(39.536)	0	0	900
2021/04/15	2040	05/08/2021	12.48	Put	Bond Future	1,248.6800		1.2487	1,007.0200	1.0070	(19.353)	0	0	0
2021/04/15	2040	05/08/2021	12.49	Call	Bond Future	9,641.8500		9.6418	9,949.2300	9.9492	3.188	0	0	0
2021/04/15	2040	05/08/2021	12.47	Put	Bond Future	1,258.7900		1.2588	1,018.5900	1.0186	(19.082)	0	0	0
2021/04/15	2040	04/11/2021	12.90	Call	Bond Future	11,214.5200		11.2145	11,448.0200	11.4480	2.082	0	0	0
2021/04/15	2040	04/11/2021	12.90	Put	Bond Future	1,865.7200		1.8657	1,543.0900	1.5431	(17.293)	0	0	0
2021/04/15	2040	04/11/2021	12.89	Call	Bond Future	11,175.0100		11.1750	11,407.0500	11.4070	2.076	0	0	0
2021/04/15	2040	04/11/2021	12.89	Put	Bond Future	1,880.1200		1.8801	1,556.0300	1.5560	(17.238)	0	0	0
2021/04/15	2040	04/11/2021			Bond Future	11.3277		84.6488	11.2433	85.2049	(0.745)	0.0000	0.0000	0
2021/04/15	2040	04/11/2021	12.91	Call	Bond Future	11,254.0500		11.2540	11,489.0200	11.4890	2.088	0	0	0
2021/04/15	2040	04/11/2021	12.91	Put	Bond Future	1,851.4100		1.8514	1,530.2500	1.5303	(17.347)	0	0	0
2021/04/15	2040	03/02/2022	11.58	Put	Bond Future	5,208.2300		5.2082	4,665.5400	4.6655	(10.420)	0	0	0
2021/04/15	2040	03/02/2022	11.59	Call	Bond Future	5,493.5900		5.4936	5,514.4200	5.5144	0.379	0	0	0
2021/04/15	2040	03/02/2022	11.57	Put	Bond Future	5,238.9400		5.2389	4,695.2800	4.6953	(10.377)	0	0	0
2021/04/15	2040	03/02/2022			Bond Future	11.5402		81.1108	11.4522	81.6731	(0.762)	0.0000	0.0000	0
2021/04/15	2040	03/02/2022	11.58	Call	Bond Future	5,460.9300		5.4609	5,480.5000	5.4805	0.358	0	0	0
2021/04/15	2040	03/02/2022	11.59	Put	Bond Future	5,177.6800		5.1777	4,636.2500	4.6363	(10.457)	0	0	0
2021/04/15	2040	03/02/2022	11.57	Call	Bond Future	5,428.3500		5.4284	5,446.9500	5.4470	0.343	0	0	0
2021/04/15	2040	05/05/2022	11.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2040	05/05/2022	11.92	Call	Bond Future	896.2900		0.8963	1,464.7000	1.4647	63.418	0	0	0
2021/04/15	2040	05/05/2022	11.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2040	05/05/2022			Bond Future	11.7732		81.9746	11.6814	82.5430	(0.779)	0.0000	0.0000	0
2021/04/15	2040	05/05/2022	11.91	Call	Bond Future	835.7600		0.8358	1,404.1700	1.4042	68.011	0	0	0
2021/04/15	2040	05/05/2022	11.90	Call	Bond Future	775.1500		0.7752	1,343.5600	1.3436	73.329	0	0	0
2021/04/15	2040	05/05/2022	11.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2044	06/05/2021	12.44	Call	Bond Future	9,398.8600		9.3989	9,959.1600	9.9592	5.961	0	0	0
2021/04/15	2044	06/05/2021	12.44	Put	Bond Future	51.8400		0.0518	25.8300	0.0258	(50.174)	0	0	0
2021/04/15	2044	06/05/2021	12.43	Call	Bond Future	9,343.2200		9.3432	9,903.0900	9.9031	5.992	0	0	0
2021/04/15	2044	06/05/2021	12.43	Put	Bond Future	53.2500		0.0533	26.8100	0.0268	(49.653)	0	0	0
2021/04/15	2044	06/05/2021	11.40	Call	Bond Future	3,701.8700		3.7019	4,108.0400	4.1080	10.972	0	0	0
2021/04/15	2044	06/05/2021	11.40	Put	Bond Future	735.0800		0.7351	554.9400	0.5549	(24.506)	0	0	3,100
2021/04/15	2044	06/05/2021	11.79	Call	Bond Future	5,751.6200		5.7516	6,262.8000	6.2628	8.888	0	0	0
2021/04/15	2044	06/05/2021	11.79	Put	Bond Future	282.4800		0.2825	207.3500	0.2073	(26.597)	0	0	3,100
2021/04/15	2044	06/05/2021	11.10	Call	Bond Future	2,344.0900		2.3441	2,646.8400	2.6468	12.915	0	0	0
2021/04/15	2044	06/05/2021	12.50	Call	Bond Future	9,731.8400		9.7318	10,294.6100	10.2946	5.783	0	0	0
2021/04/15	2044	06/05/2021	12.50	Put	Bond Future	44.1500		0.0442	20.6100	0.0206	(53.318)	0	0	3,100
2021/04/15	2044	06/05/2021			Bond Future	10.9641		83.9798	10.8811	84.5661	(0.757)	0.0000	0.0000	61,307
2021/04/15	2044	06/05/2021	12.45	Call	Bond Future	9,454.4600		9.4545	10,015.1800	10.0152	5.931	0	0	0
2021/04/15	2044	06/05/2021	12.45	Put	Bond Future	50.4700		0.0505	24.8800	0.0249	(50.703)	0	0	0
2021/04/15	2044	06/05/2021	10.70	Put	Bond Future	2,893.8800		2.8939	2,482.5500	2.4825	(14.214)	0	0	0
2021/04/15	2044	06/05/2021	10.70	Call	Bond Future	1,003.1200		1.0031	1,178.1000	1.1781	17.444	0	0	3,100
2021/04/15	2044	06/05/2021	11.10	Put	Bond Future	1,399.1300		1.3991	1,115.5700	1.1156	(20.267)	0	0	3,100
2021/04/15	2044	06/05/2021	11.90	Call	Bond Future	6,363.9300		6.3639	6,891.5900	6.8916	8.291	0	0	0
2021/04/15	2044	06/05/2021	11.90	Put	Bond Future	213.5700		0.2136	154.9200	0.1549	(27.462)	0	0	0
2021/04/15	2044	06/05/2021	11.35	Put	Bond Future	823.7500		0.8238	625.8600	0.6259	(24.023)	0	0	0
2021/04/15	2044	06/05/2021	11.35	Call	Bond Future	3,459.5800		3.4596	3,848.0000	3.8480	11.227	0	0	3,100
2021/04/15	2044	05/08/2021	12.60	Put	Bond Future	1,169.3900		1.1694	926.9800	0.9270	(20.730)	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
2021/04/15	2044	05/08/2021	12.61	Call	Bond Future	10,024.7600	10.0248	10,376.0300	10.3760	3.504	0	0	0
2021/04/15	2044	05/08/2021	12.61	Put	Bond Future	1,157.1800	1.1572	916.4100	0.9164	(20.807)	0	0	0
2021/04/15	2044	05/08/2021			Bond Future	11.1702	80.4723	11.0837	81.0644	(0.774)	0.0000	0.0000	0
2021/04/15	2044	05/08/2021	12.60	Call	Bond Future	9,981.2800	9.9813	10,330.9100	10.3309	3.503	0	0	0
2021/04/15	2044	05/08/2021	12.59	Call	Bond Future	9,937.8400	9.9378	10,285.8100	10.2858	3.501	0	0	0
2021/04/15	2044	05/08/2021	12.59	Put	Bond Future	1,181.7200	1.1817	937.6500	0.9377	(20.654)	0	0	0
2021/04/15	2044	04/11/2021	12.91	Call	Bond Future	11,155.5100	11.1555	11,422.1800	11.4222	2.390	0	0	0
2021/04/15	2044	04/11/2021	12.91	Put	Bond Future	1,917.1100	1.9171	1,585.5200	1.5855	(17.296)	0	0	0
2021/04/15	2044	04/11/2021			Bond Future	11.3580	81.3809	11.2681	81.9792	(0.791)	0.0000	0.0000	0
2021/04/15	2044	04/11/2021	12.90	Call	Bond Future	11,116.6100	11.1166	11,381.7800	11.3818	2.385	0	0	0
2021/04/15	2044	04/11/2021	12.90	Put	Bond Future	1,931.6900	1.9317	1,598.6000	1.5986	(17.243)	0	0	0
2021/04/15	2044	04/11/2021	12.89	Call	Bond Future	11,077.7400	11.0777	11,341.4100	11.3414	2.380	0	0	0
2021/04/15	2044	04/11/2021	12.89	Put	Bond Future	1,946.3700	1.9464	1,611.7800	1.6118	(17.190)	0	0	0
2021/04/15	2044	03/02/2022	11.59	Call	Bond Future	5,468.5600	5.4686	5,513.7400	5.5137	0.826	0	0	0
2021/04/15	2044	03/02/2022	11.59	Put	Bond Future	5,282.0300	5.2820	4,722.2800	4.7223	(10.597)	0	0	0
2021/04/15	2044	03/02/2022	11.60	Call	Bond Future	5,501.2100	5.5012	5,547.7400	5.5477	0.846	0	0	0
2021/04/15	2044	03/02/2022	11.60	Put	Bond Future	5,250.7800	5.2508	4,692.3800	4.6924	(10.635)	0	0	0
2021/04/15	2044	03/02/2022			Bond Future	11.5609	77.9308	11.4673	78.5357	(0.810)	0.0000	0.0000	0
2021/04/15	2044	03/02/2022	11.61	Call	Bond Future	5,534.2200	5.5342	5,581.8200	5.5818	0.860	0	0	0
2021/04/15	2044	03/02/2022	11.61	Put	Bond Future	5,219.9800	5.2200	4,662.6500	4.6626	(10.677)	0	0	0
2021/04/15	2044	05/05/2022	11.91	Call	Bond Future	782.6900	0.7827	1,394.2500	1.3943	78.136	0	0	0
2021/04/15	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2044	05/05/2022	11.92	Call	Bond Future	843.7700	0.8438	1,455.3300	1.4553	72.479	0	0	0
2021/04/15	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2044	05/05/2022			Bond Future	11.7831	78.7606	11.6854	79.3722	(0.829)	0.0000	0.0000	0
2021/04/15	2044	05/05/2022	11.93	Call	Bond Future	904.7600	0.9048	1,516.3200	1.5163	67.594	0	0	0
2021/04/15	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	2046	06/05/2021			Bond Future	105.6823	105.6823	108.2627	108.2627	2.442	0.0000	0.0000	15,133
2021/04/15	2046	05/08/2021			Bond Future	106.8074	106.8074	109.4148	109.4148	2.441	0.0000	0.0000	0
2021/04/15	2046	04/11/2021			Bond Future	106.2337	106.2337	108.8705	108.8705	2.482	0.0000	0.0000	0
2021/04/15	2046	03/02/2022			Bond Future	107.4711	107.4711	110.1385	110.1385	2.482	0.0000	0.0000	0
2021/04/15	2046	05/05/2022			Bond Future	106.8030	106.8030	109.4996	109.4996	2.525	0.0000	0.0000	0
2021/04/15	2050	06/05/2021			Bond Future	109.8745	109.8745	111.3417	111.3417	1.335	0.0000	0.0000	11,044
2021/04/15	2050	05/08/2021			Bond Future	109.1223	109.1223	110.6044	110.6044	1.358	0.0000	0.0000	0
2021/04/15	2050	04/11/2021			Bond Future	110.3780	110.3780	111.8766	111.8766	1.358	0.0000	0.0000	0
2021/04/15	2050	03/02/2022			Bond Future	109.7213	109.7213	111.2373	111.2373	1.382	0.0000	0.0000	0
2021/04/15	2050	05/05/2022			Bond Future	110.9175	110.9175	112.4500	112.4500	1.382	0.0000	0.0000	0
2021/04/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	AL37	06/05/2021			Index Future	781.7170	781.7170	785.2580	785.2580	0.453	0.0000	0.0000	0
2021/04/15	AL37	05/08/2021			Index Future	789.7550	789.7550	793.3290	793.3290	0.453	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
2021/04/15	AL37	04/11/2021			Index Future	798.7370	798.7370	802.3480	802.3480	0.452	0.0000	0.0000	0
2021/04/15	AL37	03/02/2022			Index Future	807.8480	807.8480	811.4980	811.4980	0.452	0.0000	0.0000	0
2021/04/15	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/15	AL7T	06/05/2021			Index Future	868.7270	868.7270	875.3750	875.3750	0.765	0.0000	0.0000	0
2021/04/15	AL7T	05/08/2021			Index Future	877.6590	877.6590	884.3730	884.3730	0.765	0.0000	0.0000	0
2021/04/15	AL7T	04/11/2021			Index Future	887.6410	887.6410	894.4260	894.4260	0.764	0.0000	0.0000	0
2021/04/15	AL7T	03/02/2022			Index Future	897.7660	897.7660	904.6270	904.6270	0.764	0.0000	0.0000	0
2021/04/15	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/15	ALBI	06/05/2021			Index Future	768.3180	768.3180	773.1630	773.1630	0.631	0.0000	0.0000	299
2021/04/15	ALBI	05/08/2021			Index Future	776.2190	776.2190	781.1100	781.1100	0.630	0.0000	0.0000	0
2021/04/15	ALBI	04/11/2021			Index Future	785.0470	785.0470	789.9890	789.9890	0.630	0.0000	0.0000	0
2021/04/15	ALBI	03/02/2022			Index Future	794.0020	794.0020	798.9990	798.9990	0.629	0.0000	0.0000	0
2021/04/15	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	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
2021/04/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/15	ES33	06/05/2021			Bond Future	11.5055	75.0750	11.4018	75.6239	(0.901)	0.0000	0.0000	350
2021/04/15	ES33	05/08/2021			Bond Future	11.7630	75.8742	11.6549	76.4286	(0.919)	0.0000	0.0000	0
2021/04/15	ES33	04/11/2021			Bond Future	12.0145	72.9719	11.9018	73.5322	(0.938)	0.0000	0.0000	0
2021/04/15	ES33	03/02/2022			Bond Future	12.2867	73.8225	12.1691	74.3892	(0.957)	0.0000	0.0000	0
2021/04/15	ES33	05/05/2022			Bond Future	12.5797	70.8510	12.4567	71.4240	(0.977)	0.0000	0.0000	0
2021/04/15	ES42	06/05/2021			Bond Future	11.9163	74.2274	11.8431	74.6661	(0.615)	0.0000	0.0000	4,779
2021/04/15	ES42	05/08/2021			Bond Future	12.1555	75.0176	12.0790	75.4607	(0.629)	0.0000	0.0000	0
2021/04/15	ES42	04/11/2021			Bond Future	12.3910	71.6227	12.3112	72.0705	(0.644)	0.0000	0.0000	0
2021/04/15	ES42	03/02/2022			Bond Future	12.6370	72.4580	12.5536	72.9108	(0.660)	0.0000	0.0000	0
2021/04/15	ES42	05/05/2022			Bond Future	12.9104	68.9894	12.8229	69.4474	(0.677)	0.0000	0.0000	0
2021/04/15	GOVI	06/05/2021	678.68	Call	GOVI	802,750.0000	80.2750	850,690.0000	85.0690	5.972	0	0	0
2021/04/15	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	06/05/2021	678.67	Call	GOVI	802,850.0000	80.2850	850,790.0000	85.0790	5.971	0	0	0
2021/04/15	GOVI	06/05/2021			GOVI	758.9550	758.9550	763.7490	763.7490	0.632	0.0000	0.0000	988
2021/04/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	06/05/2021	678.69	Call	GOVI	802,650.0000	80.2650	850,590.0000	85.0590	5.973	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
2021/04/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	05/08/2021	719.14	Call	GOVI	476,200.0000	47.6200	524,590.0000	52.4590	10.162	0	0	0
2021/04/15	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	05/08/2021	719.13	Call	GOVI	476,300.0000	47.6300	524,690.0000	52.4690	10.160	0	0	0
2021/04/15	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	05/08/2021			GOVI	766.7600	766.7600	771.5990	771.5990	0.631	0.0000	0.0000	0
2021/04/15	GOVI	05/08/2021	719.15	Call	GOVI	476,100.0000	47.6100	524,490.0000	52.4490	10.164	0	0	0
2021/04/15	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	04/11/2021	728.41	Call	GOVI	470,700.0000	47.0700	519,600.0000	51.9600	10.389	0	0	0
2021/04/15	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	04/11/2021	728.40	Call	GOVI	470,800.0000	47.0800	519,700.0000	51.9700	10.387	0	0	0
2021/04/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	04/11/2021			GOVI	775.4800	775.4800	780.3700	780.3700	0.631	0.0000	0.0000	0
2021/04/15	GOVI	04/11/2021	728.42	Call	GOVI	470,600.0000	47.0600	519,500.0000	51.9500	10.391	0	0	0
2021/04/15	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	03/02/2022	792.76	Put	GOVI	84,340.0000	8.4340	34,890.0000	3.4890	(58.632)	0	0	0
2021/04/15	GOVI	03/02/2022			GOVI	784.3260	784.3260	789.2710	789.2710	0.630	0.0000	0.0000	0
2021/04/15	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	03/02/2022	792.75	Put	GOVI	84,240.0000	8.4240	34,790.0000	3.4790	(58.701)	0	0	0
2021/04/15	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	03/02/2022	792.74	Put	GOVI	84,140.0000	8.4140	34,690.0000	3.4690	(58.771)	0	0	0
2021/04/15	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/15	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/15	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/15	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/15	IGOV	06/05/2021			Index Future	285.5820	285.5820	286.5860	286.5860	0.352	0.0000	0.0000	897
2021/04/15	IGOV	05/08/2021			Index Future	288.5900	288.5900	289.6030	289.6030	0.351	0.0000	0.0000	0
2021/04/15	IGOV	04/11/2021			Index Future	291.9420	291.9420	292.9660	292.9660	0.351	0.0000	0.0000	0
2021/04/15	IGOV	03/02/2022			Index Future	295.3410	295.3410	296.3760	296.3760	0.350	0.0000	0.0000	0
2021/04/15	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/15	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/15	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/15	IS05	21/12/2021			Interest Rate Swap	90.7100	90.7100	90.7000	90.7000	(0.011)	0.0000	0.0000	51
2021/04/15	IS05	15/03/2022			Interest Rate Swap	90.1600	90.1600	90.1300	90.1300	(0.033)	0.0000	0.0000	0
2021/04/15	IS05	21/06/2022			Interest Rate Swap	90.3300	90.3300	90.2900	90.2900	(0.044)	0.0000	0.0000	0
2021/04/15	IS05	20/09/2022			Interest Rate Swap	93.5300	93.5300	93.4800	93.4800	(0.053)	0.0000	0.0000	0
2021/04/15	IS05	20/12/2022			Interest Rate Swap	94.1100	94.1100	94.0400	94.0400	(0.074)	0.0000	0.0000	0
2021/04/15	IS05	22/03/2023			Interest Rate Swap	86.5800	86.5800	86.4900	86.4900	(0.104)	0.0000	0.0000	0
2021/04/15	IS05	20/06/2023			Interest Rate Swap	92.2000	92.2000	92.0700	92.0700	(0.141)	0.0000	0.0000	0
2021/04/15	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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2021/04/15	IS10	17/12/2025			Interest Rate Swap	80.8100	80.8100	80.2900	80.2900	(0.643)	0.0000	0.0000	0
2021/04/15	IS10	16/03/2026			Interest Rate Swap	77.4300	77.4300	76.8700	76.8700	(0.723)	0.0000	0.0000	0
2021/04/15	IS10	15/06/2026			Interest Rate Swap	75.9400	75.9400	75.3500	75.3500	(0.777)	0.0000	0.0000	0
2021/04/15	IS10	21/09/2026			Interest Rate Swap	78.0600	78.0600	77.4400	77.4400	(0.794)	0.0000	0.0000	0
2021/04/15	IS10	21/12/2026			Interest Rate Swap	82.1500	82.1500	81.5300	81.5300	(0.755)	0.0000	0.0000	0
2021/04/15	IS10	15/03/2027			Interest Rate Swap	80.7300	80.7300	80.1000	80.1000	(0.780)	0.0000	0.0000	0
2021/04/15	IS10	21/06/2027			Interest Rate Swap	82.8900	82.8900	82.2600	82.2600	(0.760)	0.0000	0.0000	0
2021/04/15	IS10	20/09/2027			Interest Rate Swap	88.7700	88.7700	88.1400	88.1400	(0.710)	0.0000	0.0000	0
2021/04/15	IS10	20/12/2027			Interest Rate Swap	89.2500	89.2500	88.6300	88.6300	(0.695)	0.0000	0.0000	0
2021/04/15	IS10	22/03/2028			Interest Rate Swap	82.3700	82.3700	81.7300	81.7300	(0.777)	0.0000	0.0000	0
2021/04/15	IS10	20/06/2028			Interest Rate Swap	90.2700	90.2700	89.6200	89.6200	(0.720)	0.0000	0.0000	0
2021/04/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/15	JBAF	21/04/2021			Jibar Tradeable Future	3.6550	96.3450	3.6750	96.3250	0.547	0.0000	0.0000	0
2021/04/15	JBAF	19/05/2021			Jibar Tradeable Future	3.6900	96.3100	3.6900	96.3100	0.000	0.0000	0.0000	0
2021/04/15	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.7150	96.2850	0.270	0.0000	0.0000	0
2021/04/15	JBAF	21/07/2021			Jibar Tradeable Future	3.7300	96.2700	3.7400	96.2600	0.268	0.0000	0.0000	0
2021/04/15	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.7700	96.2300	(0.265)	0.0000	0.0000	0
2021/04/15	JBAF	15/09/2021			Jibar Tradeable Future	3.8150	96.1850	3.7950	96.2050	(0.524)	0.0000	0.0000	30,000
2021/04/15	JBAF	15/12/2021			Jibar Tradeable Future	4.0400	95.9600	4.0000	96.0000	(0.990)	0.0000	0.0000	0
2021/04/15	JBAF	16/03/2022			Jibar Tradeable Future	4.1750	95.8250	4.1450	95.8550	(0.719)	0.0000	0.0000	0
2021/04/15	JBAF	15/06/2022			Jibar Tradeable Future	4.6000	95.4000	4.5300	95.4700	(1.522)	0.0000	0.0000	471
2021/04/15	JBAF	21/09/2022			Jibar Tradeable Future	4.7200	95.2800	4.6750	95.3250	(0.953)	0.0000	0.0000	0
2021/04/15	JBAF	21/12/2022			Jibar Tradeable Future	5.0950	94.9050	5.0350	94.9650	(1.178)	0.0000	0.0000	0
2021/04/15	JBAF	15/03/2023			Jibar Tradeable Future	5.2050	94.7950	5.1600	94.8400	(0.865)	0.0000	0.0000	0
2021/04/15	R023	06/05/2021	7.58	Call	Bond Future	4,312.1900	4.3122	4,424.2700	4.4243	2.599	0	0	0
2021/04/15	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R023	06/05/2021			Bond Future	5.0573	106.0931	4.9936	106.2052	(1.260)	0.0000	0.0000	33,788
2021/04/15	R023	06/05/2021	7.57	Call	Bond Future	4,295.5600	4.2956	4,407.6400	4.4076	2.609	0	0	0
2021/04/15	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R023	06/05/2021	7.56	Call	Bond Future	4,278.9300	4.2789	4,391.0100	4.3910	2.619	0	0	0
2021/04/15	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R023	05/08/2021	5.30	Call	Bond Future	533.6000	0.5336	557.4100	0.5574	4.462	0	0	0
2021/04/15	R023	05/08/2021	5.30	Put	Bond Future	396.4600	0.3965	307.4500	0.3075	(22.451)	0	0	0
2021/04/15	R023	05/08/2021	5.29	Call	Bond Future	524.4600	0.5245	547.8200	0.5478	4.454	0	0	0
2021/04/15	R023	05/08/2021	5.29	Put	Bond Future	402.4300	0.4024	312.9700	0.3130	(22.230)	0	0	0
2021/04/15	R023	05/08/2021			Bond Future	5.2093	107.1958	5.1348	107.3087	(1.431)	0.0000	0.0000	0
2021/04/15	R023	05/08/2021	5.31	Call	Bond Future	542.8100	0.5428	567.0800	0.5671	4.471	0	0	0
2021/04/15	R023	05/08/2021	5.31	Put	Bond Future	390.5700	0.3906	302.0200	0.3020	(22.672)	0	0	0
2021/04/15	R023	04/11/2021	4.91	Call	Bond Future	277.7900	0.2778	281.7600	0.2818	1.429	0	0	0
2021/04/15	R023	04/11/2021	4.91	Put	Bond Future	821.6400	0.8216	712.0700	0.7121	(13.336)	0	0	0
2021/04/15	R023	04/11/2021	4.90	Call	Bond Future	270.1600	0.2702	275.7900	0.2758	2.084	0	0	0
2021/04/15	R023	04/11/2021	4.90	Put	Bond Future	826.8500	0.8269	718.9400	0.7189	(13.051)	0	0	0
2021/04/15	R023	04/11/2021			Bond Future	5.3351	104.4959	5.2461	104.6094	(1.668)	0.0000	0.0000	0

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2021/04/15	R023	04/11/2021	4.92	Call	Bond Future	285.5000	0.2855	287.7900	0.2878	0.802	0	0	0
2021/04/15	R023	04/11/2021	4.92	Put	Bond Future	816.5100	0.8165	705.2600	0.7053	(13.625)	0	0	0
2021/04/15	R023	03/02/2022	5.08	Call	Bond Future	345.9700	0.3460	317.7000	0.3177	(8.171)	0	0	0
2021/04/15	R023	03/02/2022	5.08	Put	Bond Future	809.2400	0.8092	666.3200	0.6663	(17.661)	0	0	0
2021/04/15	R023	03/02/2022			Bond Future	5.5285	105.6887	5.4173	105.8034	(2.013)	0.0000	0.0000	0
2021/04/15	R023	03/02/2022	5.07	Call	Bond Future	341.4800	0.3415	313.0300	0.3130	(8.331)	0	0	0
2021/04/15	R023	03/02/2022	5.07	Put	Bond Future	815.1200	0.8151	672.0200	0.6720	(17.556)	0	0	0
2021/04/15	R023	03/02/2022	5.06	Call	Bond Future	336.6700	0.3367	308.7700	0.3088	(8.287)	0	0	0
2021/04/15	R023	03/02/2022	5.06	Put	Bond Future	820.6700	0.8207	678.1200	0.6781	(17.370)	0	0	0
2021/04/15	R023	05/05/2022	6.31	Call	Bond Future	311.1100	0.3111	427.1100	0.4271	37.286	0	0	0
2021/04/15	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R023	05/05/2022			Bond Future	5.9143	102.9081	5.7673	103.0241	(2.486)	0.0000	0.0000	0
2021/04/15	R023	05/05/2022	6.30	Call	Bond Future	303.2700	0.3033	419.2700	0.4193	38.250	0	0	0
2021/04/15	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R023	05/05/2022	6.29	Call	Bond Future	295.4200	0.2954	411.4200	0.4114	39.266	0	0	0
2021/04/15	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R035	06/05/2021	12.36	Put	Bond Future	17.0700	0.0171	6.5600	0.0066	(61.570)	0	0	0
2021/04/15	R035	06/05/2021	12.37	Call	Bond Future	10,476.5400	10.4765	11,076.2500	11.0763	5.724	0	0	0
2021/04/15	R035	06/05/2021	12.35	Put	Bond Future	17.7200	0.0177	6.8500	0.0069	(61.343)	0	0	0
2021/04/15	R035	06/05/2021	10.55	Call	Bond Future	1,544.1600	1.5442	1,786.9800	1.7870	15.725	0	0	0
2021/04/15	R035	06/05/2021	10.55	Put	Bond Future	1,917.2000	1.9172	1,550.1600	1.5502	(19.145)	0	0	500
2021/04/15	R035	06/05/2021	10.05	Put	Bond Future	4,178.8600	4.1789	3,656.1000	3.6561	(12.510)	0	0	0
2021/04/15	R035	06/05/2021	10.05	Call	Bond Future	439.8600	0.4399	526.9600	0.5270	19.802	0	0	500
2021/04/15	R035	06/05/2021	10.40	Put	Bond Future	2,480.3500	2.4803	2,063.6200	2.0636	(16.801)	0	0	0
2021/04/15	R035	06/05/2021	12.91	Put	Bond Future	1.8200	0.0018	0.4900	0.0005	(73.077)	0	0	600
2021/04/15	R035	06/05/2021	11.55	Call	Bond Future	6,039.0000	6.0390	6,584.9600	6.5850	9.041	0	0	0
2021/04/15	R035	06/05/2021	11.55	Put	Bond Future	201.0100	0.2010	137.1100	0.1371	(31.789)	0	0	1,650
2021/04/15	R035	06/05/2021	12.77	Call	Bond Future	12,577.6400	12.5776	13,185.1500	13.1852	4.830	0	0	0
2021/04/15	R035	06/05/2021	12.77	Put	Bond Future	3.3400	0.0033	0.9900	0.0010	(70.359)	0	0	1,650
2021/04/15	R035	06/05/2021	10.24	Put	Bond Future	3,190.1500	3.1901	2,725.0300	2.7250	(14.580)	0	0	0
2021/04/15	R035	06/05/2021	10.24	Call	Bond Future	751.8000	0.7518	896.5400	0.8965	19.252	0	0	223
2021/04/15	R035	06/05/2021			Bond Future	10.6071	89.3000	10.5139	89.9099	(0.879)	0.0000	0.0000	98,278
2021/04/15	R035	06/05/2021	12.36	Call	Bond Future	10,423.1700	10.4232	11,022.5200	11.0225	5.750	0	0	0
2021/04/15	R035	06/05/2021	12.37	Put	Bond Future	16.4400	0.0164	6.2900	0.0063	(61.740)	0	0	0
2021/04/15	R035	06/05/2021	12.35	Call	Bond Future	10,369.7700	10.3698	10,968.7600	10.9688	5.776	0	0	0
2021/04/15	R035	06/05/2021	11.05	Call	Bond Future	3,504.9100	3.5049	3,936.3200	3.9363	12.309	0	0	0
2021/04/15	R035	06/05/2021	11.05	Put	Bond Future	689.1800	0.6892	510.7300	0.5107	(25.893)	0	0	500
2021/04/15	R035	06/05/2021	10.40	Call	Bond Future	1,116.6400	1.1166	1,309.7700	1.3098	17.296	0	0	600
2021/04/15	R035	06/05/2021	11.15	Put	Bond Future	545.1800	0.5452	399.7300	0.3997	(26.679)	0	0	0
2021/04/15	R035	06/05/2021	11.15	Call	Bond Future	3,978.3500	3.9783	4,442.7600	4.4428	11.673	0	0	600
2021/04/15	R035	06/05/2021	12.91	Call	Bond Future	13,295.5100	13.2955	13,904.0400	13.9040	4.577	0	0	0
2021/04/15	R035	06/05/2021	10.81	Put	Bond Future	1,163.7200	1.1637	892.7000	0.8927	(23.289)	0	0	0
2021/04/15	R035	06/05/2021	10.81	Call	Bond Future	2,470.2600	2.4703	2,809.1000	2.8091	13.717	0	0	1,650
2021/04/15	R035	06/05/2021	12.02	Call	Bond Future	8,592.6900	8.5927	9,172.2600	9.1723	6.745	0	0	0
2021/04/15	R035	06/05/2021	12.02	Put	Bond Future	56.6200	0.0566	26.3300	0.0263	(53.497)	0	0	223
2021/04/15	R035	06/05/2021	11.32	Call	Bond Future	4,827.9100	4.8279	5,336.7500	5.3367	10.540	0	0	0
2021/04/15	R035	06/05/2021	11.32	Put	Bond Future	360.1400	0.3601	259.1200	0.2591	(28.050)	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
2021/04/15	R035	05/08/2021	11.37	Call	Bond Future	5,629.2100	5.6292	6,003.6400	6.0036	6.652	0	0	0
2021/04/15	R035	05/08/2021	11.37	Put	Bond Future	2,302.0900	2.3021	2,060.6800	2.0607	(10.487)	0	0	100
2021/04/15	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/15	R035	05/08/2021	5.31	Put	Bond Future	47,862.4900	47.8625	47,246.6400	47.2466	(1.287)	0	0	0
2021/04/15	R035	05/08/2021			Bond Future	10.8277	90.2282	10.7307	90.8441	(0.896)	0.0000	0.0000	3,500
2021/04/15	R035	05/08/2021	10.77	Call	Bond Future	3,501.7700	3.5018	3,739.8900	3.7399	6.800	0	0	0
2021/04/15	R035	05/08/2021	10.77	Put	Bond Future	3,867.3100	3.8673	3,489.5900	3.4896	(9.767)	0	0	100
2021/04/15	R035	05/08/2021	10.02	Put	Bond Future	6,912.1100	6.9121	6,366.4900	6.3665	(7.894)	0	0	0
2021/04/15	R035	05/08/2021	10.02	Call	Bond Future	1,586.1900	1.5862	1,656.4100	1.6564	4.427	0	0	100
2021/04/15	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/15	R035	05/08/2021	5.30	Put	Bond Future	47,979.0700	47.9791	47,363.2200	47.3632	(1.284)	0	0	0
2021/04/15	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/15	R035	05/08/2021	5.29	Put	Bond Future	48,095.7800	48.0958	47,479.9300	47.4799	(1.280)	0	0	0
2021/04/15	R035	04/11/2021	10.12	Put	Bond Future	8,286.9600	8.2870	7,650.6200	7.6506	(7.679)	0	0	0
2021/04/15	R035	04/11/2021	10.12	Call	Bond Future	2,361.8400	2.3618	2,347.8100	2.3478	(0.594)	0	0	400
2021/04/15	R035	04/11/2021	10.62	Put	Bond Future	6,129.1000	6.1291	5,652.8700	5.6529	(7.770)	0	0	0
2021/04/15	R035	04/11/2021	10.62	Call	Bond Future	3,494.8900	3.4949	3,640.9700	3.6410	4.180	0	0	400
2021/04/15	R035	04/11/2021	11.75	Put	Bond Future	2,984.4100	2.9844	2,708.6900	2.7087	(9.239)	0	0	782
2021/04/15	R035	04/11/2021	11.08	Call	Bond Future	4,864.0700	4.8641	5,064.4400	5.0644	4.119	0	0	0
2021/04/15	R035	04/11/2021	11.08	Put	Bond Future	4,619.9300	4.6199	4,197.9900	4.1980	(9.133)	0	0	782
2021/04/15	R035	04/11/2021	10.23	Put	Bond Future	7,767.2700	7.7673	7,171.1500	7.1712	(7.675)	0	0	0
2021/04/15	R035	04/11/2021	12.53	Call	Bond Future	10,299.8400	10.2998	10,591.7700	10.5918	2.834	0	0	0
2021/04/15	R035	04/11/2021	12.53	Put	Bond Future	1,833.1200	1.8331	1,502.7400	1.5027	(18.023)	0	0	0
2021/04/15	R035	04/11/2021			Bond Future	11.0401	86.7700	10.9392	87.3923	(0.914)	0.0000	0.0000	0
2021/04/15	R035	04/11/2021	13.82	Call	Bond Future	15,437.5600	15.4376	15,901.0700	15.9011	3.002	0	0	0
2021/04/15	R035	04/11/2021	13.82	Put	Bond Future	612.0200	0.6120	453.2200	0.4532	(25.947)	0	0	400
2021/04/15	R035	04/11/2021	11.75	Call	Bond Future	7,181.2400	7.1812	7,527.8300	7.5278	4.826	0	0	0
2021/04/15	R035	04/11/2021	10.23	Call	Bond Future	2,581.1600	2.5812	2,607.3500	2.6074	1.015	0	0	782
2021/04/15	R035	04/11/2021	12.52	Call	Bond Future	10,261.6100	10.2616	10,551.9900	10.5520	2.830	0	0	0
2021/04/15	R035	04/11/2021	12.52	Put	Bond Future	1,847.5000	1.8475	1,515.5700	1.5156	(17.966)	0	0	0
2021/04/15	R035	04/11/2021	12.51	Call	Bond Future	10,223.4100	10.2234	10,512.2500	10.5122	2.825	0	0	0
2021/04/15	R035	04/11/2021	12.51	Put	Bond Future	1,861.9700	1.8620	1,528.5000	1.5285	(17.910)	0	0	0
2021/04/15	R035	03/02/2022	11.39	Call	Bond Future	5,326.8800	5.3269	5,451.8100	5.4518	2.345	0	0	0
2021/04/15	R035	03/02/2022	11.39	Put	Bond Future	4,619.5500	4.6195	4,115.2500	4.1152	(10.917)	0	0	683
2021/04/15	R035	03/02/2022	10.65	Call	Bond Future	3,259.4800	3.2595	3,273.8800	3.2739	0.442	0	0	0
2021/04/15	R035	03/02/2022	11.23	Call	Bond Future	4,832.7300	4.8327	4,938.3800	4.9384	2.186	0	0	0
2021/04/15	R035	03/02/2022	11.23	Put	Bond Future	5,072.9100	5.0729	4,549.3300	4.5493	(10.321)	0	0	0
2021/04/15	R035	03/02/2022	11.22	Call	Bond Future	4,802.5500	4.8025	4,906.8700	4.9069	2.172	0	0	0
2021/04/15	R035	03/02/2022	11.22	Put	Bond Future	5,102.4700	5.1025	4,577.5600	4.5776	(10.287)	0	0	0
2021/04/15	R035	03/02/2022			Bond Future	11.2703	87.7608	11.1651	88.3900	(0.934)	0.0000	0.0000	0
2021/04/15	R035	03/02/2022	10.65	Put	Bond Future	7,068.4900	7.0685	6,453.6600	6.4537	(8.698)	0	0	683
2021/04/15	R035	03/02/2022	9.70	Put	Bond Future	11,696.6800	11.6967	10,946.6500	10.9466	(6.412)	0	0	0
2021/04/15	R035	03/02/2022	9.70	Call	Bond Future	1,556.2500	1.5563	1,435.4500	1.4354	(7.762)	0	0	683
2021/04/15	R035	03/02/2022	11.24	Call	Bond Future	4,863.0000	4.8630	4,969.6500	4.9696	2.193	0	0	0
2021/04/15	R035	03/02/2022	11.24	Put	Bond Future	5,043.5100	5.0435	4,520.9300	4.5209	(10.361)	0	0	0
2021/04/15	R035	05/05/2022	11.64	Call	Bond Future	715.2700	0.7153	1,351.2800	1.3513	88.919	0	0	0
2021/04/15	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R035	05/05/2022	11.63	Call	Bond Future	658.3400	0.6583	1,294.3500	1.2944	96.608	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
2021/04/15	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R035	05/05/2022			Bond Future	11.5151	84.2214	11.4053	84.8574	(0.953)	0.0000	0.0000	0
2021/04/15	R035	05/05/2022	11.65	Call	Bond Future	772.1400	0.7721	1,408.1500	1.4081	82.370	0	0	0
2021/04/15	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R186	06/05/2021	10.77	Call	Bond Future	15,135.9500	15.1360	15,671.6100	15.6716	3.539	0	0	0
2021/04/15	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R186	06/05/2021	10.76	Call	Bond Future	15,094.9000	15.0949	15,630.5600	15.6306	3.549	0	0	0
2021/04/15	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R186	06/05/2021	7.60	Put	Bond Future	632.1800	0.6322	398.4600	0.3985	(36.970)	0	0	5,000
2021/04/15	R186	06/05/2021	7.60	Call	Bond Future	1,592.9200	1.5929	1,894.8600	1.8949	18.955	0	0	5,000
2021/04/15	R186	06/05/2021			Bond Future	7.4035	118.0635	7.2948	118.5992	(1.468)	0.0000	0.0000	107,282
2021/04/15	R186	06/05/2021	10.78	Call	Bond Future	15,176.9800	15.1770	15,712.6400	15.7126	3.529	0	0	0
2021/04/15	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R186	06/05/2021	7.30	Call	Bond Future	803.5900	0.8036	976.7000	0.9767	21.542	0	0	0
2021/04/15	R186	06/05/2021	7.30	Put	Bond Future	1,313.6900	1.3137	951.1400	0.9511	(27.598)	0	0	15,177
2021/04/15	R186	05/08/2021	8.62	Call	Bond Future	5,284.6800	5.2847	5,684.6100	5.6846	7.568	0	0	0
2021/04/15	R186	05/08/2021	8.62	Put	Bond Future	651.5400	0.6515	510.7100	0.5107	(21.615)	0	0	0
2021/04/15	R186	05/08/2021	8.61	Call	Bond Future	5,248.5800	5.2486	5,648.2800	5.6483	7.615	0	0	0
2021/04/15	R186	05/08/2021	8.61	Put	Bond Future	659.7800	0.6598	518.7200	0.5187	(21.380)	0	0	0
2021/04/15	R186	05/08/2021			Bond Future	7.6019	114.0107	7.4865	114.5515	(1.518)	0.0000	0.0000	110
2021/04/15	R186	05/08/2021	8.63	Call	Bond Future	5,321.0100	5.3210	5,721.0100	5.7210	7.517	0	0	0
2021/04/15	R186	05/08/2021	8.63	Put	Bond Future	643.5700	0.6436	502.8100	0.5028	(21.872)	0	0	0
2021/04/15	R186	04/11/2021	8.10	Call	Bond Future	3,446.6000	3.4466	3,698.8000	3.6988	7.317	0	0	0
2021/04/15	R186	04/11/2021	8.10	Put	Bond Future	2,066.4100	2.0664	1,772.3400	1.7723	(14.231)	0	0	0
2021/04/15	R186	04/11/2021	8.09	Call	Bond Future	3,420.7500	3.4207	3,670.7900	3.6708	7.310	0	0	0
2021/04/15	R186	04/11/2021	8.09	Put	Bond Future	2,084.3000	2.0843	1,788.0700	1.7881	(14.212)	0	0	0
2021/04/15	R186	04/11/2021			Bond Future	7.7869	115.2964	7.6643	115.8426	(1.574)	0.0000	0.0000	0
2021/04/15	R186	04/11/2021	8.11	Call	Bond Future	3,472.5500	3.4725	3,726.9100	3.7269	7.325	0	0	0
2021/04/15	R186	04/11/2021	8.11	Put	Bond Future	2,048.6300	2.0486	1,756.7200	1.7567	(14.249)	0	0	0
2021/04/15	R186	03/02/2022	7.30	Call	Bond Future	1,492.3900	1.4924	1,516.9200	1.5169	1.644	0	0	0
2021/04/15	R186	03/02/2022	7.30	Put	Bond Future	4,466.0100	4.4660	3,938.2800	3.9383	(11.817)	0	0	0
2021/04/15	R186	03/02/2022			Bond Future	7.9945	111.3308	7.8638	111.8831	(1.635)	0.0000	0.0000	0
2021/04/15	R186	03/02/2022	7.28	Call	Bond Future	1,462.4500	1.4625	1,484.3600	1.4844	1.498	0	0	0
2021/04/15	R186	03/02/2022	7.28	Put	Bond Future	4,523.1800	4.5232	3,992.8300	3.9928	(11.725)	0	0	0
2021/04/15	R186	03/02/2022	7.29	Call	Bond Future	1,477.3700	1.4774	1,500.5900	1.5006	1.572	0	0	0
2021/04/15	R186	03/02/2022	7.29	Put	Bond Future	4,494.5400	4.4945	3,965.5000	3.9655	(11.771)	0	0	0
2021/04/15	R186	05/05/2022	8.32	Call	Bond Future	282.3500	0.2823	840.6700	0.8407	197.740	0	0	0
2021/04/15	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R186	05/05/2022			Bond Future	8.2488	112.5175	8.1088	113.0758	(1.698)	0.0000	0.0000	0
2021/04/15	R186	05/05/2022	8.30	Call	Bond Future	203.0900	0.2031	761.4100	0.7614	274.913	0	0	0
2021/04/15	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R186	05/05/2022	8.31	Call	Bond Future	242.7300	0.2427	801.0500	0.8011	230.017	0	0	0
2021/04/15	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R197	06/05/2021			Bond Future	321.8072	321.8072	321.7821	321.7821	(0.008)	0.0000	0.0000	2,983
2021/04/15	R197	05/08/2021			Bond Future	317.2535	317.2535	317.2268	317.2268	(0.008)	0.0000	0.0000	13
2021/04/15	R197	04/11/2021			Bond Future	320.9043	320.9043	320.8757	320.8757	(0.009)	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
2021/04/15	R197	03/02/2022			Bond Future	316.5651	316.5651	316.5356	316.5356	(0.009)	0.0000	0.0000	0
2021/04/15	R197	05/05/2022			Bond Future	320.0156	320.0156	319.9863	319.9863	(0.009)	0.0000	0.0000	0
2021/04/15	R202	06/05/2021			Bond Future	235.2694	235.2694	235.2950	235.2950	0.011	0.0000	0.0000	9,281
2021/04/15	R202	05/08/2021			Bond Future	233.5356	233.5356	233.5606	233.5606	0.011	0.0000	0.0000	0
2021/04/15	R202	04/11/2021			Bond Future	236.2227	236.2227	236.2468	236.2468	0.010	0.0000	0.0000	0
2021/04/15	R202	03/02/2022			Bond Future	234.6837	234.6837	234.7078	234.7078	0.010	0.0000	0.0000	0
2021/04/15	R202	05/05/2022			Bond Future	237.2424	237.2424	237.2669	237.2669	0.010	0.0000	0.0000	0
2021/04/15	R209	06/05/2021	12.23	Call	Bond Future	8,684.9500	8.6850	9,254.6400	9.2546	6.560	0	0	0
2021/04/15	R209	06/05/2021	12.23	Put	Bond Future	26.6500	0.0267	10.7200	0.0107	(59.775)	0	0	0
2021/04/15	R209	06/05/2021	12.22	Call	Bond Future	8,639.4600	8.6395	9,208.6700	9.2087	6.588	0	0	0
2021/04/15	R209	06/05/2021	12.22	Put	Bond Future	27.5600	0.0276	11.1500	0.0112	(59.543)	0	0	0
2021/04/15	R209	06/05/2021	9.50	Put	Bond Future	6,387.0500	6.3871	5,801.5000	5.8015	(9.168)	0	0	0
2021/04/15	R209	06/05/2021	9.50	Call	Bond Future	116.1900	0.1162	116.2600	0.1163	0.060	0	0	2,150
2021/04/15	R209	06/05/2021	10.35	Call	Bond Future	1,117.8000	1.1178	1,290.2000	1.2902	15.423	0	0	500
2021/04/15	R209	06/05/2021	9.75	Put	Bond Future	4,947.4400	4.9474	4,381.9100	4.3819	(11.431)	0	0	0
2021/04/15	R209	06/05/2021	9.75	Call	Bond Future	254.6900	0.2547	274.7800	0.2748	7.888	0	0	4,050
2021/04/15	R209	06/05/2021	11.00	Call	Bond Future	3,174.5400	3.1745	3,575.2100	3.5752	12.621	0	0	0
2021/04/15	R209	06/05/2021	11.00	Put	Bond Future	649.7100	0.6497	464.7600	0.4648	(28.467)	0	0	3,500
2021/04/15	R209	06/05/2021	10.00	Put	Bond Future	3,663.3700	3.6634	3,147.4600	3.1475	(14.083)	0	0	0
2021/04/15	R209	06/05/2021	10.00	Call	Bond Future	501.8100	0.5018	571.5200	0.5715	13.892	0	0	0
2021/04/15	R209	06/05/2021	12.25	Call	Bond Future	8,775.8600	8.7759	9,346.4800	9.3465	6.502	0	0	0
2021/04/15	R209	06/05/2021	12.25	Put	Bond Future	24.9100	0.0249	9.9100	0.0099	(60.217)	0	0	8,350
2021/04/15	R209	06/05/2021			Bond Future	10.5412	68.7974	10.4383	69.3830	(0.976)	0.0000	0.0000	25,993
2021/04/15	R209	06/05/2021	12.24	Call	Bond Future	8,730.4200	8.7304	9,300.5900	9.3006	6.531	0	0	0
2021/04/15	R209	06/05/2021	12.24	Put	Bond Future	25.7600	0.0258	10.3100	0.0103	(59.977)	0	0	0
2021/04/15	R209	06/05/2021	10.35	Put	Bond Future	2,211.5100	2.2115	1,798.2900	1.7983	(18.685)	0	0	0
2021/04/15	R209	06/05/2021	10.60	Call	Bond Future	1,777.2400	1.7772	2,034.1800	2.0342	14.457	0	0	0
2021/04/15	R209	06/05/2021	10.60	Put	Bond Future	1,446.0100	1.4460	1,117.3300	1.1173	(22.730)	0	0	5,250
2021/04/15	R209	06/05/2021	11.60	Call	Bond Future	5,783.8900	5.7839	6,311.2200	6.3112	9.117	0	0	0
2021/04/15	R209	06/05/2021	11.60	Put	Bond Future	156.9000	0.1569	98.6100	0.0986	(37.151)	0	0	3,750
2021/04/15	R209	06/05/2021	10.25	Put	Bond Future	2,580.9000	2.5809	2,137.2000	2.1372	(17.192)	0	0	0
2021/04/15	R209	06/05/2021	10.25	Call	Bond Future	905.2000	0.9052	1,047.1200	1.0471	15.678	0	0	5,325
2021/04/15	R209	06/05/2021	11.25	Call	Bond Future	4,210.9800	4.2110	4,684.0200	4.6840	11.233	0	0	0
2021/04/15	R209	06/05/2021	11.25	Put	Bond Future	366.9300	0.3669	254.3500	0.2543	(30.682)	0	0	9,150
2021/04/15	R209	05/08/2021	11.81	Call	Bond Future	6,900.2800	6.9003	7,342.8900	7.3429	6.414	0	0	0
2021/04/15	R209	05/08/2021	11.81	Put	Bond Future	1,341.2100	1.3412	1,192.4600	1.1925	(11.091)	0	0	0
2021/04/15	R209	05/08/2021			Bond Future	10.7359	69.5125	10.6292	70.1039	(0.994)	0.0000	0.0000	0
2021/04/15	R209	05/08/2021	11.80	Call	Bond Future	6,863.0400	6.8630	7,306.8200	7.3068	6.466	0	0	0
2021/04/15	R209	05/08/2021	11.80	Put	Bond Future	1,352.6000	1.3526	1,205.0200	1.2050	(10.911)	0	0	0
2021/04/15	R209	05/08/2021	11.79	Call	Bond Future	6,825.7200	6.8257	7,270.7900	7.2708	6.520	0	0	0
2021/04/15	R209	05/08/2021	11.79	Put	Bond Future	1,363.9700	1.3640	1,217.6800	1.2177	(10.725)	0	0	0
2021/04/15	R209	04/11/2021	10.50	Call	Bond Future	3,267.9700	3.2680	3,350.2200	3.3502	2.517	0	0	0
2021/04/15	R209	04/11/2021	12.00	Call	Bond Future	7,659.1300	7.6591	7,977.3800	7.9774	4.155	0	0	0
2021/04/15	R209	04/11/2021	12.00	Put	Bond Future	2,215.6100	2.2156	1,936.1400	1.9361	(12.614)	0	0	6,500
2021/04/15	R209	04/11/2021	12.19	Call	Bond Future	8,320.7600	8.3208	8,600.5300	8.6005	3.362	0	0	0
2021/04/15	R209	04/11/2021	12.19	Put	Bond Future	1,985.1100	1.9851	1,667.1600	1.6672	(16.017)	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
2021/04/15	R209	04/11/2021	12.17	Call	Bond Future	8,250.7700	8.2508	8,534.3000	8.5343	3.436	0	0	0
2021/04/15	R209	04/11/2021			Bond Future	10.9222	67.1555	10.8116	67.7532	(1.013)	0.0000	0.0000	2,255
2021/04/15	R209	04/11/2021	10.50	Put	Bond Future	5,591.5100	5.5915	5,076.0400	5.0760	(9.219)	0	0	6,500
2021/04/15	R209	04/11/2021	9.50	Put	Bond Future	9,803.7500	9.8038	9,162.9000	9.1629	(6.537)	0	0	0
2021/04/15	R209	04/11/2021	9.50	Call	Bond Future	1,497.8000	1.4978	1,454.6700	1.4547	(2.880)	0	0	4,750
2021/04/15	R209	04/11/2021	12.18	Call	Bond Future	8,285.7600	8.2858	8,567.3900	8.5674	3.399	0	0	0
2021/04/15	R209	04/11/2021	12.18	Put	Bond Future	1,996.5900	1.9966	1,680.5000	1.6805	(15.831)	0	0	0
2021/04/15	R209	04/11/2021	12.17	Put	Bond Future	2,008.1300	2.0081	1,693.9400	1.6939	(15.646)	0	0	0
2021/04/15	R209	03/02/2022	11.03	Call	Bond Future	4,269.0500	4.2690	4,391.6700	4.3917	2.872	0	0	0
2021/04/15	R209	03/02/2022	11.03	Put	Bond Future	4,738.2500	4.7382	4,256.4300	4.2564	(10.169)	0	0	0
2021/04/15	R209	03/02/2022	11.02	Call	Bond Future	4,242.8400	4.2428	4,364.2500	4.3643	2.862	0	0	0
2021/04/15	R209	03/02/2022	11.02	Put	Bond Future	4,764.9200	4.7649	4,281.8900	4.2819	(10.137)	0	0	0
2021/04/15	R209	03/02/2022			Bond Future	11.1192	67.9224	11.0044	68.5268	(1.032)	0.0000	0.0000	0
2021/04/15	R209	03/02/2022	11.04	Call	Bond Future	4,295.3300	4.2953	4,418.9300	4.4189	2.878	0	0	0
2021/04/15	R209	03/02/2022	11.04	Put	Bond Future	4,711.7000	4.7117	4,230.8600	4.2309	(10.205)	0	0	0
2021/04/15	R209	05/05/2022	11.43	Call	Bond Future	480.9500	0.4809	1,091.8900	1.0919	127.028	0	0	0
2021/04/15	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R209	05/05/2022	11.44	Call	Bond Future	531.2700	0.5313	1,142.2100	1.1422	114.996	0	0	0
2021/04/15	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R209	05/05/2022			Bond Future	11.3350	65.5068	11.2157	66.1177	(1.052)	0.0000	0.0000	0
2021/04/15	R209	05/05/2022	11.45	Call	Bond Future	581.5400	0.5815	1,192.4800	1.1925	105.056	0	0	0
2021/04/15	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R210	06/05/2021			Bond Future	203.7297	203.7297	203.3631	203.3631	(0.180)	0.0000	0.0000	1,487
2021/04/15	R210	05/08/2021			Bond Future	205.8984	205.8984	205.5272	205.5272	(0.180)	0.0000	0.0000	0
2021/04/15	R210	04/11/2021			Bond Future	205.5347	205.5347	205.1581	205.1581	(0.183)	0.0000	0.0000	0
2021/04/15	R210	03/02/2022			Bond Future	207.9285	207.9285	207.5473	207.5473	(0.183)	0.0000	0.0000	0
2021/04/15	R210	05/05/2022			Bond Future	207.4068	207.4068	207.0216	207.0216	(0.186)	0.0000	0.0000	0
2021/04/15	R212	06/05/2021			Bond Future	171.9469	171.9469	171.9507	171.9507	0.002	0.0000	0.0000	3,405
2021/04/15	R212	05/08/2021			Bond Future	171.4521	171.4521	171.4552	171.4552	0.002	0.0000	0.0000	0
2021/04/15	R212	04/11/2021			Bond Future	173.4252	173.4252	173.4275	173.4275	0.001	0.0000	0.0000	0
2021/04/15	R213	06/05/2021	11.91	Call	Bond Future	11,131.3800	11.1314	11,816.5700	11.8166	6.155	0	0	0
2021/04/15	R213	06/05/2021	11.91	Put	Bond Future	1.3300	0.0013	0.3200	0.0003	(75.940)	0	0	0
2021/04/15	R213	06/05/2021			Bond Future	9.7002	84.5105	9.5768	85.1967	(1.272)	0.0000	0.0000	9,521
2021/04/15	R213	06/05/2021	11.90	Call	Bond Future	11,085.6600	11.0857	11,770.8000	11.7708	6.180	0	0	0
2021/04/15	R213	06/05/2021	11.90	Put	Bond Future	1.3900	0.0014	0.3300	0.0003	(76.259)	0	0	0
2021/04/15	R213	06/05/2021	11.89	Call	Bond Future	11,039.9100	11.0399	11,725.0000	11.7250	6.206	0	0	0
2021/04/15	R213	06/05/2021	11.89	Put	Bond Future	1.4600	0.0015	0.3500	0.0004	(76.027)	0	0	0
2021/04/15	R213	05/08/2021	10.14	Put	Bond Future	2,504.4000	2.5044	2,149.7500	2.1497	(14.161)	0	0	0
2021/04/15	R213	05/08/2021	9.34	Put	Bond Future	4,884.8300	4.8848	4,366.1400	4.3661	(10.618)	0	0	0
2021/04/15	R213	05/08/2021	9.34	Call	Bond Future	1,742.0500	1.7421	1,916.3100	1.9163	10.003	0	0	0
2021/04/15	R213	05/08/2021	10.85	Call	Bond Future	6,121.3100	6.1213	6,613.7300	6.6137	8.044	0	0	0
2021/04/15	R213	05/08/2021	10.85	Put	Bond Future	1,289.3100	1.2893	1,088.7800	1.0888	(15.553)	0	0	0
2021/04/15	R213	05/08/2021	10.84	Call	Bond Future	6,083.6400	6.0836	6,574.6300	6.5746	8.071	0	0	0
2021/04/15	R213	05/08/2021	10.84	Put	Bond Future	1,301.1800	1.3012	1,099.2200	1.0992	(15.521)	0	0	0
2021/04/15	R213	05/08/2021			Bond Future	9.9123	85.3890	9.7837	86.0819	(1.297)	0.0000	0.0000	200

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
2021/04/15	R213	05/08/2021	10.78	Call	Bond Future	5,859.5900	5.8596	6,341.0600	6.3411	8.217	0	0	0
2021/04/15	R213	05/08/2021	10.78	Put	Bond Future	1,375.2500	1.3753	1,163.7700	1.1638	(15.378)	0	0	0
2021/04/15	R213	05/08/2021	10.14	Call	Bond Future	3,713.3000	3.7133	4,051.6000	4.0516	9.110	0	0	0
2021/04/15	R213	05/08/2021	10.86	Call	Bond Future	6,158.8800	6.1589	6,652.8700	6.6529	8.021	0	0	0
2021/04/15	R213	05/08/2021	10.86	Put	Bond Future	1,277.3800	1.2774	1,078.4200	1.0784	(15.576)	0	0	0
2021/04/15	R213	04/11/2021	11.10	Put	Bond Future	1,984.5000	1.9845	1,752.6900	1.7527	(11.681)	0	0	0
2021/04/15	R213	04/11/2021	11.11	Call	Bond Future	6,931.4300	6.9314	7,398.2600	7.3983	6.735	0	0	0
2021/04/15	R213	04/11/2021	11.09	Put	Bond Future	1,997.7600	1.9978	1,767.4200	1.7674	(11.530)	0	0	0
2021/04/15	R213	04/11/2021			Bond Future	10.1167	82.8216	9.9828	83.5219	(1.324)	0.0000	0.0000	0
2021/04/15	R213	04/11/2021	11.10	Call	Bond Future	6,896.4400	6.8964	7,364.9500	7.3650	6.794	0	0	0
2021/04/15	R213	04/11/2021	11.11	Put	Bond Future	1,971.5400	1.9715	1,738.0500	1.7381	(11.843)	0	0	0
2021/04/15	R213	04/11/2021	11.09	Call	Bond Future	6,861.7200	6.8617	7,331.7000	7.3317	6.849	0	0	0
2021/04/15	R213	03/02/2022	8.80	Put	Bond Future	9,499.9300	9.4999	8,752.6900	8.7527	(7.866)	0	0	0
2021/04/15	R213	03/02/2022	8.80	Call	Bond Future	1,237.6300	1.2376	1,198.5500	1.1986	(3.158)	0	0	102
2021/04/15	R213	03/02/2022	9.58	Put	Bond Future	6,295.2700	6.2953	5,671.4800	5.6715	(9.909)	0	0	200
2021/04/15	R213	03/02/2022	8.63	Put	Bond Future	10,298.4300	10.2984	9,546.0400	9.5460	(7.306)	0	0	0
2021/04/15	R213	03/02/2022	8.63	Call	Bond Future	1,058.7800	1.0588	1,014.5500	1.0145	(4.177)	0	0	200
2021/04/15	R213	03/02/2022	9.98	Call	Bond Future	3,161.8700	3.1619	3,336.1100	3.3361	5.511	0	0	0
2021/04/15	R213	03/02/2022	9.98	Put	Bond Future	5,001.8500	5.0019	4,467.9300	4.4679	(10.674)	0	0	0
2021/04/15	R213	03/02/2022			Bond Future	10.3400	83.7671	10.2002	84.4752	(1.352)	0.0000	0.0000	0
2021/04/15	R213	03/02/2022	10.25	Call	Bond Future	3,813.8400	3.8138	4,027.5800	4.0276	5.604	0	0	0
2021/04/15	R213	03/02/2022	10.25	Put	Bond Future	4,268.9400	4.2689	3,774.5200	3.7745	(11.582)	0	0	102
2021/04/15	R213	03/02/2022	9.76	Call	Bond Future	2,677.5200	2.6775	2,821.8200	2.8218	5.389	0	0	0
2021/04/15	R213	03/02/2022	9.76	Put	Bond Future	5,668.5500	5.6686	5,104.6900	5.1047	(9.947)	0	0	102
2021/04/15	R213	03/02/2022	10.15	Call	Bond Future	3,565.1100	3.5651	3,764.1300	3.7641	5.582	0	0	0
2021/04/15	R213	03/02/2022	10.15	Put	Bond Future	4,529.6000	4.5296	4,020.4600	4.0205	(11.240)	0	0	200
2021/04/15	R213	03/02/2022	9.58	Call	Bond Future	2,347.0500	2.3471	2,431.4200	2.4314	3.595	0	0	0
2021/04/15	R213	03/02/2022	9.97	Call	Bond Future	3,138.8600	3.1389	3,312.0000	3.3120	5.516	0	0	0
2021/04/15	R213	03/02/2022	9.97	Put	Bond Future	5,030.7100	5.0307	4,495.6900	4.4957	(10.635)	0	0	0
2021/04/15	R213	03/02/2022	9.96	Call	Bond Future	3,115.9400	3.1159	3,287.6600	3.2877	5.511	0	0	0
2021/04/15	R213	03/02/2022	9.96	Put	Bond Future	5,059.7100	5.0597	4,523.2700	4.5233	(10.602)	0	0	0
2021/04/15	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R213	05/05/2022	10.63	Call	Bond Future	234.2000	0.2342	950.0200	0.9500	305.645	0	0	0
2021/04/15	R213	05/05/2022			Bond Future	10.5819	81.1307	10.4358	81.8465	(1.380)	0.0000	0.0000	0
2021/04/15	R213	05/05/2022	10.64	Call	Bond Future	282.7400	0.2827	998.5600	0.9986	253.173	0	0	0
2021/04/15	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R213	05/05/2022	10.65	Call	Bond Future	331.2300	0.3312	1,047.0500	1.0470	216.110	0	0	0
2021/04/15	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R214	06/05/2021	12.26	Call	Bond Future	7,546.7700	7.5468	7,935.7900	7.9358	5.155	0	0	0
2021/04/15	R214	06/05/2021	12.26	Put	Bond Future	72.8000	0.0728	39.5400	0.0395	(45.687)	0	0	0
2021/04/15	R214	06/05/2021	12.25	Call	Bond Future	7,501.4100	7.5014	7,889.6200	7.8896	5.175	0	0	0
2021/04/15	R214	06/05/2021	12.25	Put	Bond Future	74.9500	0.0750	40.8800	0.0409	(45.457)	0	0	0
2021/04/15	R214	06/05/2021			Bond Future	10.8350	66.1923	10.7624	66.6145	(0.670)	0.0000	0.0000	15,544
2021/04/15	R214	06/05/2021	12.27	Call	Bond Future	7,592.1100	7.5921	7,981.9300	7.9819	5.135	0	0	0
2021/04/15	R214	06/05/2021	12.27	Put	Bond Future	70.7000	0.0707	38.2400	0.0382	(45.912)	0	0	0
2021/04/15	R214	05/08/2021	12.03	Put	Bond Future	1,515.3200	1.5153	1,414.3700	1.4144	(6.662)	0	0	0
2021/04/15	R214	05/08/2021	12.01	Call	Bond Future	6,721.6700	6.7217	7,050.6600	7.0507	4.894	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/15	R214	05/08/2021			Bond Future	11.0247	66.8803	10.9493	67.3067	(0.684)	0.0000	0.0000	0
2021/04/15	R214	05/08/2021	12.02	Call	Bond Future	6,758.4000	6.7584	7,085.6200	7.0856	4.842	0	0	0
2021/04/15	R214	05/08/2021	12.02	Put	Bond Future	1,527.5700	1.5276	1,428.3700	1.4284	(6.494)	0	0	0
2021/04/15	R214	05/08/2021	12.03	Call	Bond Future	6,795.1700	6.7952	7,120.6400	7.1206	4.790	0	0	0
2021/04/15	R214	05/08/2021	12.01	Put	Bond Future	1,539.9200	1.5399	1,442.4900	1.4425	(6.327)	0	0	0
2021/04/15	R214	04/11/2021	12.47	Call	Bond Future	8,399.2300	8.3992	8,630.7400	8.6307	2.756	0	0	0
2021/04/15	R214	04/11/2021	12.46	Call	Bond Future	8,364.7200	8.3647	8,598.4800	8.5985	2.795	0	0	0
2021/04/15	R214	04/11/2021	12.46	Put	Bond Future	2,045.8500	2.0459	1,848.7100	1.8487	(9.636)	0	0	0
2021/04/15	R214	04/11/2021			Bond Future	11.2061	64.3565	11.1280	64.7874	(0.698)	0.0000	0.0000	0
2021/04/15	R214	04/11/2021	12.47	Put	Bond Future	2,034.1300	2.0341	1,834.7400	1.8347	(9.802)	0	0	0
2021/04/15	R214	04/11/2021	12.48	Call	Bond Future	8,433.6000	8.4336	8,663.0400	8.6630	2.721	0	0	0
2021/04/15	R214	04/11/2021	12.48	Put	Bond Future	2,022.3400	2.0223	1,820.8800	1.8209	(9.962)	0	0	0
2021/04/15	R214	03/02/2022	11.40	Put	Bond Future	4,608.9800	4.6090	4,232.9000	4.2329	(8.160)	0	0	0
2021/04/15	R214	03/02/2022	11.41	Call	Bond Future	4,630.8500	4.6308	4,691.1100	4.6911	1.301	0	0	0
2021/04/15	R214	03/02/2022	11.39	Put	Bond Future	4,635.2900	4.6353	4,258.3100	4.2583	(8.133)	0	0	0
2021/04/15	R214	03/02/2022			Bond Future	11.4010	65.0914	11.3198	65.5270	(0.712)	0.0000	0.0000	0
2021/04/15	R214	03/02/2022	11.40	Call	Bond Future	4,603.4900	4.6035	4,663.0700	4.6631	1.294	0	0	0
2021/04/15	R214	03/02/2022	11.41	Put	Bond Future	4,583.0300	4.5830	4,207.6300	4.2076	(8.191)	0	0	0
2021/04/15	R214	03/02/2022	11.39	Call	Bond Future	4,576.4200	4.5764	4,635.1000	4.6351	1.282	0	0	0
2021/04/15	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R214	05/05/2022	11.75	Call	Bond Future	738.0800	0.7381	1,178.4800	1.1785	59.668	0	0	0
2021/04/15	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R214	05/05/2022			Bond Future	11.6063	62.5078	11.5219	62.9482	(0.728)	0.0000	0.0000	0
2021/04/15	R214	05/05/2022	11.74	Call	Bond Future	687.1800	0.6872	1,127.5800	1.1276	64.088	0	0	0
2021/04/15	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R214	05/05/2022	11.73	Call	Bond Future	636.2100	0.6362	1,076.6100	1.0766	69.222	0	0	0
2021/04/15	R248	06/05/2021	12.36	Call	Bond Future	9,757.7600	9.7578	10,302.4300	10.3024	5.582	0	0	0
2021/04/15	R248	06/05/2021	12.36	Put	Bond Future	46.2900	0.0463	22.2700	0.0223	(51.890)	0	0	0
2021/04/15	R248	06/05/2021	10.20	Call	Bond Future	287.0200	0.2870	346.5500	0.3466	20.741	0	0	0
2021/04/15	R248	06/05/2021	10.80	Put	Bond Future	2,096.0300	2.0960	1,757.0400	1.7570	(16.173)	0	0	0
2021/04/15	R248	06/05/2021	10.80	Call	Bond Future	1,619.1700	1.6192	1,848.8700	1.8489	14.186	0	0	0
2021/04/15	R248	06/05/2021			Bond Future	10.8653	83.3583	10.7875	83.9270	(0.716)	0.0000	0.0000	135,246
2021/04/15	R248	06/05/2021	12.35	Call	Bond Future	9,701.3300	9.7013	10,245.3000	10.2453	5.607	0	0	0
2021/04/15	R248	06/05/2021	12.35	Put	Bond Future	47.8600	0.0479	23.1400	0.0231	(51.651)	0	0	0
2021/04/15	R248	06/05/2021	12.34	Call	Bond Future	9,644.8600	9.6449	10,188.1100	10.1881	5.633	0	0	0
2021/04/15	R248	06/05/2021	12.34	Put	Bond Future	49.4800	0.0495	24.0400	0.0240	(51.415)	0	0	0
2021/04/15	R248	06/05/2021	10.90	Put	Bond Future	1,734.8000	1.7348	1,426.8000	1.4268	(17.754)	0	0	0
2021/04/15	R248	06/05/2021	10.90	Call	Bond Future	1,986.6700	1.9867	2,247.3600	2.2474	13.122	0	0	1,030
2021/04/15	R248	06/05/2021	11.40	Put	Bond Future	580.6800	0.5807	448.7000	0.4487	(22.729)	0	0	0
2021/04/15	R248	06/05/2021	11.40	Call	Bond Future	4,311.0500	4.3111	4,747.7600	4.7478	10.130	0	0	1,030
2021/04/15	R248	06/05/2021	10.20	Put	Bond Future	5,386.9000	5.3869	4,877.7400	4.8777	(9.452)	0	0	0
2021/04/15	R248	05/08/2021	11.20	Put	Bond Future	3,513.7100	3.5137	3,172.3000	3.1723	(9.717)	0	0	0
2021/04/15	R248	05/08/2021	11.20	Call	Bond Future	4,514.5600	4.5146	4,747.3800	4.7474	5.157	0	0	1,000
2021/04/15	R248	05/08/2021	10.50	Put	Bond Future	6,244.8300	6.2448	5,837.2400	5.8372	(6.527)	0	0	0
2021/04/15	R248	05/08/2021	10.30	Call	Bond Future	1,696.0500	1.6960	1,760.4200	1.7604	3.795	0	0	1,300
2021/04/15	R248	05/08/2021	10.90	Put	Bond Future	4,527.4300	4.5274	4,156.2900	4.1563	(8.198)	0	0	0
2021/04/15	R248	05/08/2021	10.90	Call	Bond Future	3,411.1600	3.4112	3,614.2500	3.6143	5.954	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
2021/04/15	R248	05/08/2021	10.60	Put	Bond Future	5,771.0700	5.7711	5,374.2900	5.3743	(6.875)	0	0	0
2021/04/15	R248	05/08/2021	10.60	Call	Bond Future	2,436.3700	2.4364	2,613.8200	2.6138	7.283	0	0	0
2021/04/15	R248	05/08/2021	12.51	Put	Bond Future	1,123.4000	1.1234	891.8600	0.8919	(20.611)	0	0	0
2021/04/15	R248	05/08/2021	12.52	Call	Bond Future	10,364.1200	10.3641	10,708.4200	10.7084	3.322	0	0	0
2021/04/15	R248	05/08/2021	12.50	Put	Bond Future	1,135.3100	1.1353	902.2800	0.9023	(20.526)	0	0	0
2021/04/15	R248	05/08/2021			Bond Future	11.0564	84.2248	10.9755	84.7990	(0.732)	0.0000	0.0000	33,140
2021/04/15	R248	05/08/2021	10.50	Call	Bond Future	2,147.0700	2.1471	2,313.7100	2.3137	7.761	0	0	1,000
2021/04/15	R248	05/08/2021	10.00	Put	Bond Future	9,247.4100	9.2474	8,611.2800	8.6113	(6.879)	0	0	0
2021/04/15	R248	05/08/2021	10.00	Call	Bond Future	1,146.5100	1.1465	1,084.6100	1.0846	(5.399)	0	0	0
2021/04/15	R248	05/08/2021	10.30	Put	Bond Future	7,356.7300	7.3567	6,846.8700	6.8469	(6.931)	0	0	0
2021/04/15	R248	05/08/2021	12.51	Call	Bond Future	10,319.4000	10.3194	10,662.0900	10.6621	3.321	0	0	0
2021/04/15	R248	05/08/2021	12.52	Put	Bond Future	1,111.4800	1.1115	881.5500	0.8816	(20.687)	0	0	0
2021/04/15	R248	05/08/2021	12.50	Call	Bond Future	10,274.5800	10.2746	10,615.7800	10.6158	3.321	0	0	0
2021/04/15	R248	04/11/2021	12.85	Call	Bond Future	11,619.3200	11.6193	11,877.6700	11.8777	2.223	0	0	0
2021/04/15	R248	04/11/2021	12.85	Put	Bond Future	1,815.5600	1.8156	1,493.6500	1.4937	(17.731)	0	0	0
2021/04/15	R248	04/11/2021			Bond Future	11.2394	80.7620	11.1553	81.3423	(0.749)	0.0000	0.0000	0
2021/04/15	R248	04/11/2021	12.84	Call	Bond Future	11,579.4100	11.5794	11,836.2600	11.8363	2.218	0	0	0
2021/04/15	R248	04/11/2021	12.84	Put	Bond Future	1,829.6800	1.8297	1,506.2700	1.5063	(17.676)	0	0	0
2021/04/15	R248	04/11/2021	12.83	Call	Bond Future	11,539.5000	11.5395	11,794.8600	11.7949	2.213	0	0	0
2021/04/15	R248	04/11/2021	12.83	Put	Bond Future	1,843.8800	1.8439	1,518.9800	1.5190	(17.620)	0	0	0
2021/04/15	R248	03/02/2022	11.48	Call	Bond Future	5,547.4000	5.5474	5,569.5800	5.5696	0.400	0	0	0
2021/04/15	R248	03/02/2022	11.49	Put	Bond Future	5,227.4400	5.2274	4,664.2600	4.6643	(10.774)	0	0	0
2021/04/15	R248	03/02/2022	11.47	Call	Bond Future	5,513.4500	5.5135	5,534.5800	5.5346	0.383	0	0	0
2021/04/15	R248	03/02/2022			Bond Future	11.4365	81.6842	11.3488	82.2709	(0.767)	0.0000	0.0000	0
2021/04/15	R248	03/02/2022	11.48	Put	Bond Future	5,259.6400	5.2596	4,695.1000	4.6951	(10.733)	0	0	0
2021/04/15	R248	03/02/2022	11.49	Call	Bond Future	5,581.1200	5.5811	5,604.6600	5.6047	0.422	0	0	0
2021/04/15	R248	03/02/2022	11.47	Put	Bond Future	5,291.7200	5.2917	4,726.1300	4.7261	(10.688)	0	0	0
2021/04/15	R248	05/05/2022	11.79	Call	Bond Future	927.8800	0.9279	1,521.0300	1.5210	63.925	0	0	0
2021/04/15	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R248	05/05/2022	11.80	Call	Bond Future	990.7900	0.9908	1,583.9400	1.5839	59.866	0	0	0
2021/04/15	R248	05/05/2022			Bond Future	11.6442	78.1429	11.5527	78.7360	(0.786)	0.0000	0.0000	0
2021/04/15	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/15	R248	05/05/2022	11.81	Call	Bond Future	1,053.6200	1.0536	1,646.7700	1.6468	56.296	0	0	0
2021/04/15	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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