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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/04/2021 TO 16/04/2021

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
2021/04/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	2025	06/05/2021		Bond Future	151.9460	151.9460	152.1198	152.1198	0.114	0.0000	0.0000	5,664
2021/04/16	2025	05/08/2021		Bond Future	152.0368	152.0368	152.2119	152.2119	0.115	0.0000	0.0000	0
2021/04/16	2025	04/11/2021		Bond Future	153.7855	153.7855	153.9618	153.9618	0.115	0.0000	0.0000	0
2021/04/16	2025	03/02/2022		Bond Future	154.0230	154.0230	154.2011	154.2011	0.116	0.0000	0.0000	0
2021/04/16	2025	05/05/2022		Bond Future	155.7028	155.7028	155.8830	155.8830	0.116	0.0000	0.0000	0
2021/04/16	2029	06/05/2021		Bond Future	110.6267	110.6267	110.6366	110.6366	0.009	0.0000	0.0000	2,899
2021/04/16	2029	05/08/2021		Bond Future	111.8039	111.8039	111.8134	111.8134	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
2021/04/16	2029	04/11/2021			Bond Future	111.9422	111.9422	111.9514	111.9514	0.008	0.0000	0.0000	0
2021/04/16	2029	03/02/2022			Bond Future	113.2458	113.2458	113.2548	113.2548	0.008	0.0000	0.0000	0
2021/04/16	2029	05/05/2022			Bond Future	113.3101	113.3101	113.3193	113.3193	0.008	0.0000	0.0000	0
2021/04/16	2030	06/05/2021	11.70	Call	Bond Future	13,182.3800	13.1824	13,453.6500	13.4537	2.058	0	0	0
2021/04/16	2030	06/05/2021	11.70	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/04/16	2030	06/05/2021	11.69	Call	Bond Future	13,135.9100	13.1359	13,407.1700	13.4072	2.065	0	0	0
2021/04/16	2030	06/05/2021	11.69	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/04/16	2030	06/05/2021	8.90	Call	Bond Future	766.4000	0.7664	835.1600	0.8352	8.972	0	0	0
2021/04/16	2030	06/05/2021	9.00	Call	Bond Future	985.3800	0.9854	1,070.8600	1.0709	8.675	0	0	0
2021/04/16	2030	06/05/2021	9.00	Put	Bond Future	1,749.2400	1.7492	1,563.4400	1.5634	(10.622)	0	0	5,000
2021/04/16	2030	06/05/2021	9.25	Call	Bond Future	1,688.7900	1.6888	1,820.5100	1.8205	7.800	0	0	0
2021/04/16	2030	06/05/2021	9.25	Put	Bond Future	1,034.8200	1.0348	895.2600	0.8953	(13.486)	0	0	0
2021/04/16	2030	06/05/2021	9.35	Call	Bond Future	2,032.2500	2.0322	2,182.7200	2.1827	7.404	0	0	0
2021/04/16	2030	06/05/2021	9.27	Put	Bond Future	988.6000	0.9886	852.8200	0.8528	(13.735)	0	0	0
2021/04/16	2030	06/05/2021	9.27	Call	Bond Future	1,754.8000	1.7548	1,890.3000	1.8903	7.722	0	0	300
2021/04/16	2030	06/05/2021	10.95	Call	Bond Future	9,598.5700	9.5986	9,868.7700	9.8688	2.815	0	0	0
2021/04/16	2030	06/05/2021	10.95	Put	Bond Future	2.6700	0.0027	1.5900	0.0016	(40.449)	0	0	300
2021/04/16	2030	06/05/2021	9.92	Call	Bond Future	4,491.3700	4.4914	4,723.6900	4.7237	5.173	0	0	0
2021/04/16	2030	06/05/2021	7.97	Call	Bond Future	23.4200	0.0234	25.1800	0.0252	7.515	0	0	700
2021/04/16	2030	06/05/2021	10.04	Call	Bond Future	5,074.7200	5.0747	5,317.0600	5.3171	4.775	0	0	0
2021/04/16	2030	06/05/2021	10.04	Put	Bond Future	118.2900	0.1183	89.3500	0.0894	(24.465)	0	0	0
2021/04/16	2030	06/05/2021	9.15	Put	Bond Future	1,290.3100	1.2903	1,131.8300	1.1318	(12.282)	0	0	0
2021/04/16	2030	06/05/2021	9.15	Call	Bond Future	1,380.4800	1.3805	1,493.2800	1.4933	8.171	0	0	0
2021/04/16	2030	06/05/2021			Bond Future	9.1341	95.4682	9.0863	95.7394	(0.523)	0.0000	0.0000	114,977
2021/04/16	2030	06/05/2021	11.71	Call	Bond Future	13,228.8200	13.2288	13,500.0800	13.5001	2.051	0	0	0
2021/04/16	2030	06/05/2021	11.71	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2021/04/16	2030	06/05/2021	8.95	Call	Bond Future	871.3800	0.8714	948.3100	0.9483	8.829	0	0	0
2021/04/16	2030	06/05/2021	8.95	Put	Bond Future	1,922.1500	1.9222	1,727.8000	1.7278	(10.111)	0	0	2,500
2021/04/16	2030	06/05/2021	8.36	Put	Bond Future	4,653.2500	4.6532	4,394.1600	4.3942	(5.568)	0	0	0
2021/04/16	2030	06/05/2021	8.36	Call	Bond Future	130.2800	0.1303	142.4700	0.1425	9.357	0	0	0
2021/04/16	2030	06/05/2021	8.86	Put	Bond Future	2,258.8800	2.2589	2,050.1200	2.0501	(9.242)	0	0	0
2021/04/16	2030	06/05/2021	8.86	Call	Bond Future	688.8100	0.6888	751.3300	0.7513	9.077	0	0	0
2021/04/16	2030	06/05/2021	8.90	Put	Bond Future	2,105.2200	2.1052	1,902.7000	1.9027	(9.620)	0	0	2,500
2021/04/16	2030	06/05/2021	9.35	Put	Bond Future	818.8900	0.8189	698.0800	0.6981	(14.753)	0	0	0
2021/04/16	2030	06/05/2021	8.77	Put	Bond Future	2,627.5600	2.6276	2,405.8800	2.4059	(8.437)	0	0	0
2021/04/16	2030	06/05/2021	8.77	Call	Bond Future	534.5100	0.5345	584.1100	0.5841	9.280	0	0	300
2021/04/16	2030	06/05/2021	9.92	Put	Bond Future	171.5400	0.1715	132.5800	0.1326	(22.712)	0	0	700
2021/04/16	2030	06/05/2021	9.22	Call	Bond Future	1,592.6200	1.5926	1,718.6400	1.7186	7.913	0	0	0
2021/04/16	2030	06/05/2021	9.22	Put	Bond Future	1,107.3300	1.1073	962.0700	0.9621	(13.118)	0	0	700
2021/04/16	2030	06/05/2021	7.97	Put	Bond Future	6,931.9200	6.9319	6,662.4000	6.6624	(3.888)	0	0	0
2021/04/16	2030	06/05/2021	10.74	Call	Bond Future	8,561.5200	8.5615	8,830.0700	8.8301	3.137	0	0	0
2021/04/16	2030	06/05/2021	10.74	Put	Bond Future	7.4700	0.0075	4.7400	0.0047	(36.546)	0	0	0
2021/04/16	2030	05/08/2021	8.83	Call	Bond Future	1,653.7900	1.6538	1,741.6800	1.7417	5.314	0	0	479
2021/04/16	2030	05/08/2021	10.15	Call	Bond Future	5,557.1800	5.5572	5,747.5900	5.7476	3.426	0	0	0
2021/04/16	2030	05/08/2021	10.30	Put	Bond Future	1,126.2100	1.1262	1,051.9900	1.0520	(6.590)	0	0	200
2021/04/16	2030	05/08/2021	8.78	Put	Bond Future	4,742.3800	4.7424	4,552.6800	4.5527	(4.000)	0	0	0
2021/04/16	2030	05/08/2021	8.78	Call	Bond Future	1,556.5100	1.5565	1,640.5200	1.6405	5.397	0	0	200

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2021/04/16	2030	05/08/2021	7.70	Put	Bond Future	9,952.7100	9.9527	9,702.1400	9.7021	(2.518)	0	0	0
2021/04/16	2030	05/08/2021	9.45	Call	Bond Future	3,175.6500	3.1756	3,314.1400	3.3141	4.361	0	0	600
2021/04/16	2030	05/08/2021	12.10	Call	Bond Future	13,665.8100	13.6658	13,930.1500	13.9302	1.934	0	0	0
2021/04/16	2030	05/08/2021	12.10	Put	Bond Future	85.7600	0.0858	76.3900	0.0764	(10.926)	0	0	600
2021/04/16	2030	05/08/2021	10.42	Call	Bond Future	6,619.7100	6.6197	6,825.8800	6.8259	3.114	0	0	0
2021/04/16	2030	05/08/2021	10.42	Put	Bond Future	997.6000	0.9976	930.0600	0.9301	(6.770)	0	0	0
2021/04/16	2030	05/08/2021	10.41	Call	Bond Future	6,579.5200	6.5795	6,785.1400	6.7851	3.125	0	0	0
2021/04/16	2030	05/08/2021	10.41	Put	Bond Future	1,007.8600	1.0079	939.7700	0.9398	(6.756)	0	0	0
2021/04/16	2030	05/08/2021			Bond Future	9.3498	92.4552	9.2999	92.7289	(0.534)	0.0000	0.0000	0
2021/04/16	2030	05/08/2021	8.83	Put	Bond Future	4,554.4900	4.5545	4,368.6700	4.3687	(4.080)	0	0	0
2021/04/16	2030	05/08/2021	10.15	Put	Bond Future	1,310.6300	1.3106	1,227.3300	1.2273	(6.356)	0	0	479
2021/04/16	2030	05/08/2021	9.75	Call	Bond Future	4,113.3000	4.1133	4,275.7000	4.2757	3.948	0	0	0
2021/04/16	2030	05/08/2021	9.75	Put	Bond Future	1,957.1400	1.9571	1,845.8300	1.8458	(5.687)	0	0	479
2021/04/16	2030	05/08/2021	10.30	Call	Bond Future	6,140.4300	6.1404	6,339.9200	6.3399	3.249	0	0	0
2021/04/16	2030	05/08/2021	7.70	Call	Bond Future	331.3700	0.3314	354.5100	0.3545	6.983	0	0	200
2021/04/16	2030	05/08/2021	8.95	Put	Bond Future	4,123.4900	4.1235	3,947.1900	3.9472	(4.276)	0	0	0
2021/04/16	2030	05/08/2021	8.95	Call	Bond Future	1,902.7400	1.9027	2,000.1500	2.0001	5.119	0	0	600
2021/04/16	2030	05/08/2021	9.45	Put	Bond Future	2,629.5700	2.6296	2,494.3500	2.4944	(5.142)	0	0	0
2021/04/16	2030	05/08/2021	10.43	Call	Bond Future	6,660.1100	6.6601	6,866.8100	6.8668	3.104	0	0	0
2021/04/16	2030	05/08/2021	10.43	Put	Bond Future	987.5900	0.9876	920.5800	0.9206	(6.785)	0	0	0
2021/04/16	2030	04/11/2021	9.20	Call	Bond Future	2,756.7600	2.7568	2,870.5600	2.8706	4.128	0	0	1,102
2021/04/16	2030	04/11/2021	11.26	Call	Bond Future	9,449.9000	9.4499	9,674.7200	9.6747	2.379	0	0	0
2021/04/16	2030	04/11/2021	8.27	Put	Bond Future	8,231.6300	8.2316	8,014.2100	8.0142	(2.641)	0	0	0
2021/04/16	2030	04/11/2021	8.27	Call	Bond Future	1,142.5000	1.1425	1,201.3800	1.2014	5.154	0	0	300
2021/04/16	2030	04/11/2021	8.77	Put	Bond Future	6,095.4700	6.0955	5,905.6200	5.9056	(3.115)	0	0	0
2021/04/16	2030	04/11/2021	11.44	Put	Bond Future	773.8100	0.7738	729.0100	0.7290	(5.790)	0	0	300
2021/04/16	2030	04/11/2021	10.60	Call	Bond Future	7,038.7900	7.0388	7,234.7700	7.2348	2.784	0	0	0
2021/04/16	2030	04/11/2021	10.60	Put	Bond Future	1,670.6200	1.6706	1,590.3000	1.5903	(4.808)	0	0	0
2021/04/16	2030	04/11/2021	10.59	Put	Bond Future	1,682.7300	1.6827	1,601.9500	1.6019	(4.801)	0	0	0
2021/04/16	2030	04/11/2021			Bond Future	9.5460	93.4980	9.4939	93.7743	(0.546)	0.0000	0.0000	0
2021/04/16	2030	04/11/2021	9.20	Put	Bond Future	4,612.7200	4.6127	4,450.2200	4.4502	(3.523)	0	0	0
2021/04/16	2030	04/11/2021	11.26	Put	Bond Future	926.8600	0.9269	875.3800	0.8754	(5.554)	0	0	1,102
2021/04/16	2030	04/11/2021	9.90	Put	Bond Future	2,797.1500	2.7971	2,679.2800	2.6793	(4.214)	0	0	0
2021/04/16	2030	04/11/2021	9.90	Call	Bond Future	4,647.0700	4.6471	4,805.5000	4.8055	3.409	0	0	1,102
2021/04/16	2030	04/11/2021	8.77	Call	Bond Future	1,865.1800	1.8652	1,951.6300	1.9516	4.635	0	0	300
2021/04/16	2030	04/11/2021	11.44	Call	Bond Future	10,131.0600	10.1311	10,362.5600	10.3626	2.285	0	0	0
2021/04/16	2030	04/11/2021	10.61	Call	Bond Future	7,075.7300	7.0757	7,272.1700	7.2722	2.776	0	0	0
2021/04/16	2030	04/11/2021	10.61	Put	Bond Future	1,658.6000	1.6586	1,578.7400	1.5787	(4.815)	0	0	0
2021/04/16	2030	04/11/2021	10.59	Call	Bond Future	7,001.9100	7.0019	7,197.4300	7.1974	2.792	0	0	0
2021/04/16	2030	03/02/2022	8.39	Put	Bond Future	8,494.6600	8.4947	8,275.5100	8.2755	(2.580)	0	0	0
2021/04/16	2030	03/02/2022	8.39	Call	Bond Future	1,117.9900	1.1180	1,178.1300	1.1781	5.379	0	0	101
2021/04/16	2030	03/02/2022	9.35	Call	Bond Future	2,695.2800	2.6953	2,810.2800	2.8103	4.267	0	0	0
2021/04/16	2030	03/02/2022	9.35	Put	Bond Future	4,833.4000	4.8334	4,669.1100	4.6691	(3.399)	0	0	101
2021/04/16	2030	03/02/2022	9.45	Call	Bond Future	2,926.8900	2.9269	3,048.1900	3.0482	4.144	0	0	0
2021/04/16	2030	03/02/2022	9.45	Put	Bond Future	4,540.1200	4.5401	4,382.1300	4.3821	(3.480)	0	0	0
2021/04/16	2030	03/02/2022			Bond Future	9.7620	90.5612	9.7075	90.8405	(0.558)	0.0000	0.0000	0
2021/04/16	2030	03/02/2022	9.78	Call	Bond Future	3,757.9600	3.7580	3,899.7700	3.8998	3.774	0	0	0
2021/04/16	2030	03/02/2022	9.78	Put	Bond Future	3,665.8900	3.6659	3,528.4100	3.5284	(3.750)	0	0	101

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2021/04/16	2030	03/02/2022	9.43	Call	Bond Future	2,879.6200	2.8796	2,999.6600	2.9997	4.169	0	0	0
2021/04/16	2030	03/02/2022	9.43	Put	Bond Future	4,597.5200	4.5975	4,438.2700	4.4383	(3.464)	0	0	0
2021/04/16	2030	03/02/2022	9.44	Call	Bond Future	2,903.2000	2.9032	3,023.8700	3.0239	4.156	0	0	0
2021/04/16	2030	03/02/2022	9.44	Put	Bond Future	4,568.7500	4.5688	4,410.1300	4.4101	(3.472)	0	0	0
2021/04/16	2030	05/05/2022	10.21	Call	Bond Future	980.4300	0.9804	1,262.8000	1.2628	28.801	0	0	0
2021/04/16	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2030	05/05/2022			Bond Future	10.0096	91.5263	9.9524	91.8086	(0.571)	0.0000	0.0000	0
2021/04/16	2030	05/05/2022	10.19	Call	Bond Future	883.2000	0.8832	1,165.5700	1.1656	31.971	0	0	0
2021/04/16	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2030	05/05/2022	10.20	Call	Bond Future	931.8300	0.9318	1,214.2000	1.2142	30.303	0	0	0
2021/04/16	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2032	06/05/2021	12.12	Call	Bond Future	12,046.5600	12.0466	12,274.9800	12.2750	1.896	0	0	0
2021/04/16	2032	06/05/2021	12.12	Put	Bond Future	0.8400	0.0008	0.4900	0.0005	(41.667)	0	0	0
2021/04/16	2032	06/05/2021	12.57	Call	Bond Future	14,237.0900	14.2371	14,465.8300	14.4658	1.607	0	0	0
2021/04/16	2032	06/05/2021			Bond Future	9.9288	89.8857	9.8911	90.1144	(0.379)	0.0000	0.0000	137,394
2021/04/16	2032	06/05/2021	12.11	Call	Bond Future	11,996.9000	11.9969	12,225.3100	12.2253	1.904	0	0	0
2021/04/16	2032	06/05/2021	12.11	Put	Bond Future	0.8800	0.0009	0.5200	0.0005	(40.909)	0	0	0
2021/04/16	2032	06/05/2021	12.10	Call	Bond Future	11,947.1900	11.9472	12,175.5800	12.1756	1.912	0	0	0
2021/04/16	2032	06/05/2021	12.10	Put	Bond Future	0.9300	0.0009	0.5500	0.0006	(40.860)	0	0	0
2021/04/16	2032	06/05/2021	12.57	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	736
2021/04/16	2032	06/05/2021	10.33	Put	Bond Future	615.0400	0.6150	529.2800	0.5293	(13.944)	0	0	0
2021/04/16	2032	06/05/2021	10.33	Call	Bond Future	3,004.9500	3.0050	3,147.9600	3.1480	4.759	0	0	736
2021/04/16	2032	05/08/2021	11.37	Call	Bond Future	7,853.9900	7.8540	8,028.8300	8.0288	2.226	0	0	0
2021/04/16	2032	05/08/2021	11.37	Put	Bond Future	1,032.5000	1.0325	976.6100	0.9766	(5.413)	0	0	0
2021/04/16	2032	05/08/2021			Bond Future	10.1447	90.8196	10.1055	91.0503	(0.386)	0.0000	0.0000	134
2021/04/16	2032	05/08/2021	11.35	Call	Bond Future	7,772.7100	7.7727	7,946.6100	7.9466	2.237	0	0	0
2021/04/16	2032	05/08/2021	11.35	Put	Bond Future	1,056.6500	1.0567	999.8200	0.9998	(5.378)	0	0	0
2021/04/16	2032	05/08/2021	11.36	Call	Bond Future	7,813.3200	7.8133	7,987.6900	7.9877	2.232	0	0	0
2021/04/16	2032	05/08/2021	11.36	Put	Bond Future	1,044.5200	1.0445	988.1600	0.9882	(5.396)	0	0	0
2021/04/16	2032	04/11/2021	9.83	Call	Bond Future	2,746.3900	2.7464	2,832.1100	2.8321	3.121	0	0	700
2021/04/16	2032	04/11/2021	11.71	Put	Bond Future	1,584.3900	1.5844	1,523.6600	1.5237	(3.833)	0	0	0
2021/04/16	2032	04/11/2021	11.69	Call	Bond Future	8,811.0500	8.8111	8,982.4800	8.9825	1.946	0	0	0
2021/04/16	2032	04/11/2021	11.70	Call	Bond Future	8,847.9900	8.8480	9,019.7900	9.0198	1.942	0	0	0
2021/04/16	2032	04/11/2021			Bond Future	10.3522	87.6973	10.3115	87.9302	(0.394)	0.0000	0.0000	21
2021/04/16	2032	04/11/2021	9.83	Put	Bond Future	5,796.0500	5.7961	5,648.8500	5.6488	(2.540)	0	0	0
2021/04/16	2032	04/11/2021	12.81	Call	Bond Future	13,175.5900	13.1756	13,380.7700	13.3808	1.557	0	0	0
2021/04/16	2032	04/11/2021	12.81	Put	Bond Future	563.8600	0.5639	536.1200	0.5361	(4.920)	0	0	700
2021/04/16	2032	04/11/2021	11.71	Call	Bond Future	8,884.9700	8.8850	9,057.1600	9.0572	1.938	0	0	0
2021/04/16	2032	04/11/2021	11.69	Put	Bond Future	1,611.8100	1.6118	1,550.3200	1.5503	(3.815)	0	0	0
2021/04/16	2032	04/11/2021	9.33	Put	Bond Future	7,847.0500	7.8471	7,675.2300	7.6752	(2.190)	0	0	0
2021/04/16	2032	04/11/2021	9.33	Call	Bond Future	1,741.3000	1.7413	1,802.4000	1.8024	3.509	0	0	700
2021/04/16	2032	04/11/2021	11.70	Put	Bond Future	1,598.0600	1.5981	1,536.9400	1.5369	(3.825)	0	0	0
2021/04/16	2032	03/02/2022	9.81	Call	Bond Future	2,340.9100	2.3409	2,419.9100	2.4199	3.375	0	0	0
2021/04/16	2032	03/02/2022	9.81	Put	Bond Future	6,710.6700	6.7107	6,554.2900	6.5543	(2.330)	0	0	198
2021/04/16	2032	03/02/2022	8.91	Put	Bond Future	10,934.6000	10.9346	10,740.5900	10.7406	(1.774)	0	0	0
2021/04/16	2032	03/02/2022	10.66	Call	Bond Future	4,493.1400	4.4931	4,614.4300	4.6144	2.699	0	0	0
2021/04/16	2032	03/02/2022	10.66	Put	Bond Future	4,020.7300	4.0207	3,906.6400	3.9066	(2.838)	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
2021/04/16	2032	03/02/2022	10.42	Call	Bond Future	3,814.4600	3.8145	3,924.0000	3.9240	2.872	0	0	0
2021/04/16	2032	03/02/2022	10.42	Put	Bond Future	4,673.1400	4.6731	4,547.3000	4.5473	(2.693)	0	0	0
2021/04/16	2032	03/02/2022	10.45	Put	Bond Future	4,587.0000	4.5870	4,462.6500	4.4626	(2.711)	0	0	198
2021/04/16	2032	03/02/2022	10.43	Call	Bond Future	3,841.6200	3.8416	3,951.6600	3.9517	2.864	0	0	0
2021/04/16	2032	03/02/2022	10.43	Put	Bond Future	4,644.2800	4.6443	4,518.9400	4.5189	(2.699)	0	0	0
2021/04/16	2032	03/02/2022			Bond Future	10.5742	88.6987	10.5318	88.9341	(0.402)	0.0000	0.0000	0
2021/04/16	2032	03/02/2022	10.14	Call	Bond Future	3,090.2300	3.0902	3,185.7400	3.1857	3.091	0	0	0
2021/04/16	2032	03/02/2022	10.14	Put	Bond Future	5,537.3700	5.5374	5,397.5000	5.3975	(2.526)	0	0	97
2021/04/16	2032	03/02/2022	9.14	Put	Bond Future	9,740.1000	9.7401	9,554.4900	9.5545	(1.906)	0	0	0
2021/04/16	2032	03/02/2022	9.14	Call	Bond Future	1,291.5100	1.2915	1,341.2800	1.3413	3.854	0	0	97
2021/04/16	2032	03/02/2022	8.91	Call	Bond Future	1,029.4100	1.0294	1,070.7800	1.0708	4.019	0	0	198
2021/04/16	2032	03/02/2022	10.44	Call	Bond Future	3,868.8800	3.8689	3,979.4100	3.9794	2.857	0	0	0
2021/04/16	2032	03/02/2022	10.44	Put	Bond Future	4,615.5700	4.6156	4,490.7200	4.4907	(2.705)	0	0	0
2021/04/16	2032	03/02/2022	10.45	Call	Bond Future	3,896.2300	3.8962	4,007.2600	4.0073	2.850	0	0	0
2021/04/16	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2032	05/05/2022	11.03	Call	Bond Future	1,105.8200	1.1058	1,343.8600	1.3439	21.526	0	0	0
2021/04/16	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2032	05/05/2022			Bond Future	10.8214	85.4999	10.7770	85.7380	(0.410)	0.0000	0.0000	0
2021/04/16	2032	05/05/2022	11.04	Call	Bond Future	1,158.3400	1.1583	1,396.3800	1.3964	20.550	0	0	0
2021/04/16	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2032	05/05/2022	11.02	Call	Bond Future	1,053.2500	1.0533	1,291.2900	1.2913	22.601	0	0	0
2021/04/16	2033	06/05/2021			Bond Future	105.1405	105.1405	104.6126	104.6126	(0.502)	0.0000	0.0000	9,985
2021/04/16	2033	05/08/2021			Bond Future	106.2593	106.2593	105.7254	105.7254	(0.502)	0.0000	0.0000	0
2021/04/16	2033	04/11/2021			Bond Future	106.2598	106.2598	105.7192	105.7192	(0.509)	0.0000	0.0000	0
2021/04/16	2033	03/02/2022			Bond Future	107.4972	107.4972	106.9501	106.9501	(0.509)	0.0000	0.0000	0
2021/04/16	2033	05/05/2022			Bond Future	107.4189	107.4189	106.8660	106.8660	(0.515)	0.0000	0.0000	0
2021/04/16	2037	06/05/2021	12.43	Call	Bond Future	10,324.0900	10.3241	10,238.2900	10.2383	(0.831)	0	0	0
2021/04/16	2037	06/05/2021	12.44	Put	Bond Future	12.5000	0.0125	10.8000	0.0108	(13.600)	0	0	0
2021/04/16	2037	06/05/2021	12.42	Call	Bond Future	10,270.7900	10.2708	10,184.9300	10.1849	(0.836)	0	0	0
2021/04/16	2037	06/05/2021			Bond Future	10.6992	85.7576	10.7120	85.6736	0.119	0.0000	0.0000	128,337
2021/04/16	2037	06/05/2021	12.43	Put	Bond Future	13.0100	0.0130	11.2600	0.0113	(13.451)	0	0	0
2021/04/16	2037	06/05/2021	12.44	Call	Bond Future	10,377.3600	10.3774	10,291.6100	10.2916	(0.826)	0	0	0
2021/04/16	2037	06/05/2021	12.42	Put	Bond Future	13.5400	0.0135	11.7300	0.0117	(13.368)	0	0	0
2021/04/16	2037	05/08/2021	12.27	Call	Bond Future	9,076.5900	9.0766	8,995.0500	8.9950	(0.898)	0	0	0
2021/04/16	2037	05/08/2021	12.27	Put	Bond Future	1,073.6700	1.0737	1,077.4700	1.0775	0.354	0	0	0
2021/04/16	2037	05/08/2021	12.28	Call	Bond Future	9,119.2800	9.1193	9,037.6600	9.0377	(0.895)	0	0	0
2021/04/16	2037	05/08/2021	12.26	Put	Bond Future	1,085.6800	1.0857	1,089.5500	1.0895	0.356	0	0	0
2021/04/16	2037	05/08/2021			Bond Future	10.9155	82.3934	10.9289	82.3081	0.123	0.0000	0.0000	0
2021/04/16	2037	05/08/2021	12.28	Put	Bond Future	1,061.7800	1.0618	1,065.5000	1.0655	0.350	0	0	0
2021/04/16	2037	05/08/2021	12.26	Call	Bond Future	9,033.9500	9.0339	8,952.4800	8.9525	(0.902)	0	0	0
2021/04/16	2037	04/11/2021	12.30	Call	Bond Future	9,068.7700	9.0688	8,994.5100	8.9945	(0.819)	0	0	0
2021/04/16	2037	04/11/2021	12.30	Put	Bond Future	2,171.4000	2.1714	2,183.8600	2.1839	0.574	0	0	600
2021/04/16	2037	04/11/2021	11.49	Put	Bond Future	3,644.1800	3.6442	3,667.1900	3.6672	0.631	0	0	0
2021/04/16	2037	04/11/2021	11.49	Call	Bond Future	5,937.3900	5.9374	5,873.6800	5.8737	(1.073)	0	0	600
2021/04/16	2037	04/11/2021	12.82	Put	Bond Future	1,425.2700	1.4253	1,433.2200	1.4332	0.558	0	0	0
2021/04/16	2037	04/11/2021	12.83	Call	Bond Future	11,103.8700	11.1039	11,025.0300	11.0250	(0.710)	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
2021/04/16	2037	04/11/2021			Bond Future	11.1128	83.3232	11.1268	83.2364	0.126	0.0000	0.0000	0
2021/04/16	2037	04/11/2021	12.82	Call	Bond Future	11,064.5900	11.0646	10,985.8200	10.9858	(0.712)	0	0	0
2021/04/16	2037	04/11/2021	12.83	Put	Bond Future	1,413.3600	1.4134	1,421.2400	1.4212	0.558	0	0	0
2021/04/16	2037	04/11/2021	12.81	Call	Bond Future	11,025.3400	11.0253	10,946.6400	10.9466	(0.714)	0	0	0
2021/04/16	2037	04/11/2021	12.81	Put	Bond Future	1,437.2600	1.4373	1,445.2800	1.4453	0.558	0	0	0
2021/04/16	2037	03/02/2022	11.46	Call	Bond Future	5,222.3000	5.2223	5,165.4000	5.1654	(1.090)	0	0	0
2021/04/16	2037	03/02/2022	11.47	Put	Bond Future	4,395.5200	4.3955	4,426.2700	4.4263	0.700	0	0	0
2021/04/16	2037	03/02/2022	11.45	Call	Bond Future	5,190.5900	5.1906	5,133.8600	5.1339	(1.093)	0	0	0
2021/04/16	2037	03/02/2022			Bond Future	11.3265	80.0200	11.3411	79.9322	0.129	0.0000	0.0000	0
2021/04/16	2037	03/02/2022	11.46	Put	Bond Future	4,422.8300	4.4228	4,453.7600	4.4538	0.699	0	0	0
2021/04/16	2037	03/02/2022	11.47	Call	Bond Future	5,254.3800	5.2544	5,197.3000	5.1973	(1.086)	0	0	0
2021/04/16	2037	03/02/2022	11.45	Put	Bond Future	4,450.5800	4.4506	4,481.6800	4.4817	0.699	0	0	0
2021/04/16	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2037	05/05/2022	11.82	Call	Bond Future	1,489.4200	1.4894	1,400.7400	1.4007	(5.954)	0	0	0
2021/04/16	2037	05/05/2022	11.83	Call	Bond Future	1,546.2400	1.5462	1,457.5600	1.4576	(5.735)	0	0	0
2021/04/16	2037	05/05/2022			Bond Future	11.5617	80.8724	11.5769	80.7838	0.131	0.0000	0.0000	0
2021/04/16	2037	05/05/2022	11.84	Call	Bond Future	1,603.0000	1.6030	1,514.3200	1.5143	(5.532)	0	0	0
2021/04/16	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2038	06/05/2021			Bond Future	119.0082	119.0082	119.0218	119.0218	0.011	0.0000	0.0000	8,039
2021/04/16	2038	05/08/2021			Bond Future	118.5578	118.5578	118.5712	118.5712	0.011	0.0000	0.0000	0
2021/04/16	2038	04/11/2021			Bond Future	119.9217	119.9217	119.9346	119.9346	0.011	0.0000	0.0000	0
2021/04/16	2038	03/02/2022			Bond Future	119.5708	119.5708	119.5838	119.5838	0.011	0.0000	0.0000	0
2021/04/16	2038	05/05/2022			Bond Future	120.8746	120.8746	120.8877	120.8877	0.011	0.0000	0.0000	0
2021/04/16	2040	06/05/2021	12.44	Call	Bond Future	10,181.3700	10.1814	10,018.9300	10.0189	(1.595)	0	0	0
2021/04/16	2040	06/05/2021	12.44	Put	Bond Future	20.8200	0.0208	19.1100	0.0191	(8.213)	0	0	0
2021/04/16	2040	06/05/2021	10.83	Put	Bond Future	1,770.1100	1.7701	1,809.0400	1.8090	2.199	0	0	0
2021/04/16	2040	06/05/2021	10.83	Call	Bond Future	1,712.5100	1.7125	1,590.7100	1.5907	(7.112)	0	0	300
2021/04/16	2040	06/05/2021	11.58	Put	Bond Future	309.5600	0.3096	306.8300	0.3068	(0.882)	0	0	0
2021/04/16	2040	06/05/2021	11.58	Call	Bond Future	5,274.2400	5.2742	5,110.7800	5.1108	(3.099)	0	0	300
2021/04/16	2040	06/05/2021			Bond Future	10.8382	87.8469	10.8611	87.6862	0.212	0.0000	0.0000	84,835
2021/04/16	2040	06/05/2021	12.43	Call	Bond Future	10,124.9500	10.1250	9,962.4600	9.9625	(1.605)	0	0	0
2021/04/16	2040	06/05/2021	12.43	Put	Bond Future	21.6400	0.0216	19.8800	0.0199	(8.133)	0	0	0
2021/04/16	2040	06/05/2021	12.42	Call	Bond Future	10,068.4900	10.0685	9,905.9700	9.9060	(1.614)	0	0	0
2021/04/16	2040	06/05/2021	12.42	Put	Bond Future	22.4800	0.0225	20.6900	0.0207	(7.963)	0	0	0
2021/04/16	2040	06/05/2021	13.38	Call	Bond Future	15,236.1900	15.2362	15,075.3900	15.0754	(1.055)	0	0	0
2021/04/16	2040	06/05/2021	13.38	Put	Bond Future	0.3200	0.0003	0.2500	0.0003	(21.875)	0	0	300
2021/04/16	2040	05/08/2021	11.05	Put	Bond Future	3,777.8000	3.7778	3,839.2200	3.8392	1.626	0	0	0
2021/04/16	2040	05/08/2021	11.05	Call	Bond Future	3,776.9900	3.7770	3,675.6600	3.6757	(2.683)	0	0	900
2021/04/16	2040	05/08/2021	12.48	Call	Bond Future	9,903.9200	9.9039	9,757.0500	9.7571	(1.483)	0	0	0
2021/04/16	2040	05/08/2021	12.49	Put	Bond Future	995.5700	0.9956	1,011.2600	1.0113	1.576	0	0	0
2021/04/16	2040	05/08/2021	12.47	Call	Bond Future	9,858.6600	9.8587	9,711.9600	9.7120	(1.488)	0	0	0
2021/04/16	2040	05/08/2021			Bond Future	11.0501	84.2541	11.0741	84.0914	0.217	0.0000	0.0000	100
2021/04/16	2040	05/08/2021	11.55	Put	Bond Future	2,406.1800	2.4062	2,446.4700	2.4465	1.674	0	0	0
2021/04/16	2040	05/08/2021	11.55	Call	Bond Future	5,701.3900	5.7014	5,578.9300	5.5789	(2.148)	0	0	900
2021/04/16	2040	05/08/2021	14.80	Call	Bond Future	20,420.9200	20.4209	20,258.6200	20.2586	(0.795)	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
2021/04/16	2040	05/08/2021	14.80	Put	Bond Future	42.2100	0.0422	42.6600	0.0427	1.066	0	0	900
2021/04/16	2040	05/08/2021	12.48	Put	Bond Future	1,007.0200	1.0070	1,022.9000	1.0229	1.577	0	0	0
2021/04/16	2040	05/08/2021	12.49	Call	Bond Future	9,949.2300	9.9492	9,802.1700	9.8022	(1.478)	0	0	0
2021/04/16	2040	05/08/2021	12.47	Put	Bond Future	1,018.5900	1.0186	1,034.6400	1.0346	1.576	0	0	0
2021/04/16	2040	04/11/2021	12.90	Call	Bond Future	11,448.0200	11.4480	11,306.0800	11.3061	(1.240)	0	0	0
2021/04/16	2040	04/11/2021	12.90	Put	Bond Future	1,543.0900	1.5431	1,566.1600	1.5662	1.495	0	0	0
2021/04/16	2040	04/11/2021	12.89	Call	Bond Future	11,407.0500	11.4070	11,265.2700	11.2653	(1.243)	0	0	0
2021/04/16	2040	04/11/2021	12.89	Put	Bond Future	1,556.0300	1.5560	1,579.2600	1.5793	1.493	0	0	0
2021/04/16	2040	04/11/2021			Bond Future	11.2433	85.2049	11.2682	85.0399	0.222	0.0000	0.0000	0
2021/04/16	2040	04/11/2021	12.91	Call	Bond Future	11,489.0200	11.4890	11,346.9000	11.3469	(1.237)	0	0	0
2021/04/16	2040	04/11/2021	12.91	Put	Bond Future	1,530.2500	1.5303	1,553.1400	1.5531	1.496	0	0	0
2021/04/16	2040	03/02/2022	11.58	Put	Bond Future	4,665.5400	4.6655	4,731.4600	4.7315	1.413	0	0	0
2021/04/16	2040	03/02/2022	11.59	Call	Bond Future	5,514.4200	5.5144	5,412.9800	5.4130	(1.840)	0	0	0
2021/04/16	2040	03/02/2022	11.57	Put	Bond Future	4,695.2800	4.6953	4,761.5300	4.7615	1.411	0	0	0
2021/04/16	2040	03/02/2022			Bond Future	11.4522	81.6731	11.4782	81.5060	0.227	0.0000	0.0000	0
2021/04/16	2040	03/02/2022	11.58	Call	Bond Future	5,480.5000	5.4805	5,379.3900	5.3794	(1.845)	0	0	0
2021/04/16	2040	03/02/2022	11.59	Put	Bond Future	4,636.2500	4.6363	4,701.8400	4.7018	1.415	0	0	0
2021/04/16	2040	03/02/2022	11.57	Call	Bond Future	5,446.9500	5.4470	5,346.1700	5.3462	(1.850)	0	0	0
2021/04/16	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2040	05/05/2022	11.92	Call	Bond Future	1,464.7000	1.4647	1,295.9600	1.2960	(11.520)	0	0	0
2021/04/16	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2040	05/05/2022			Bond Future	11.6814	82.5430	11.7086	82.3743	0.232	0.0000	0.0000	0
2021/04/16	2040	05/05/2022	11.91	Call	Bond Future	1,404.1700	1.4042	1,235.4300	1.2354	(12.017)	0	0	0
2021/04/16	2040	05/05/2022	11.90	Call	Bond Future	1,343.5600	1.3436	1,174.8200	1.1748	(12.559)	0	0	0
2021/04/16	2040	05/05/2022	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2044	06/05/2021	12.44	Call	Bond Future	9,959.1600	9.9592	9,758.6000	9.7586	(2.014)	0	0	0
2021/04/16	2044	06/05/2021	12.44	Put	Bond Future	25.8300	0.0258	24.3700	0.0244	(5.652)	0	0	0
2021/04/16	2044	06/05/2021	12.43	Call	Bond Future	9,903.0900	9.9031	9,702.5000	9.7025	(2.026)	0	0	0
2021/04/16	2044	06/05/2021	12.43	Put	Bond Future	26.8100	0.0268	25.3200	0.0253	(5.558)	0	0	0
2021/04/16	2044	06/05/2021	11.40	Call	Bond Future	4,108.0400	4.1080	3,918.9100	3.9189	(4.604)	0	0	0
2021/04/16	2044	06/05/2021	11.40	Put	Bond Future	554.9400	0.5549	564.9100	0.5649	1.797	0	0	3,100
2021/04/16	2044	06/05/2021	11.79	Call	Bond Future	6,262.8000	6.2628	6,062.9100	6.0629	(3.192)	0	0	0
2021/04/16	2044	06/05/2021	11.79	Put	Bond Future	207.3500	0.2073	206.5600	0.2066	(0.381)	0	0	3,100
2021/04/16	2044	06/05/2021	11.10	Call	Bond Future	2,646.8400	2.6468	2,479.3300	2.4793	(6.329)	0	0	0
2021/04/16	2044	06/05/2021	12.50	Call	Bond Future	10,294.6100	10.2946	10,094.2200	10.0942	(1.947)	0	0	0
2021/04/16	2044	06/05/2021	12.50	Put	Bond Future	20.6100	0.0206	19.3200	0.0193	(6.259)	0	0	3,100
2021/04/16	2044	06/05/2021			Bond Future	10.8811	84.5661	10.9092	84.3670	0.258	0.0000	0.0000	61,301
2021/04/16	2044	06/05/2021	12.45	Call	Bond Future	10,015.1800	10.0152	9,814.6600	9.8147	(2.002)	0	0	0
2021/04/16	2044	06/05/2021	12.45	Put	Bond Future	24.8800	0.0249	23.4600	0.0235	(5.707)	0	0	0
2021/04/16	2044	06/05/2021	10.70	Put	Bond Future	2,482.5500	2.4825	2,565.3600	2.5654	3.336	0	0	0
2021/04/16	2044	06/05/2021	10.70	Call	Bond Future	1,178.1000	1.1781	1,061.8100	1.0618	(9.871)	0	0	3,100
2021/04/16	2044	06/05/2021	11.10	Put	Bond Future	1,115.5700	1.1156	1,147.1600	1.1472	2.832	0	0	3,100
2021/04/16	2044	06/05/2021	11.90	Call	Bond Future	6,891.5900	6.8916	6,690.7400	6.6907	(2.914)	0	0	0
2021/04/16	2044	06/05/2021	11.90	Put	Bond Future	154.9200	0.1549	153.1700	0.1532	(1.130)	0	0	0
2021/04/16	2044	06/05/2021	11.35	Put	Bond Future	625.8600	0.6259	638.4500	0.6384	2.012	0	0	0
2021/04/16	2044	06/05/2021	11.35	Call	Bond Future	3,848.0000	3.8480	3,661.4900	3.6615	(4.847)	0	0	3,100
2021/04/16	2044	05/08/2021	12.60	Put	Bond Future	926.9800	0.9270	947.4900	0.9475	2.213	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
2021/04/16	2044	05/08/2021	12.61	Call	Bond Future	10,376.0300	10.3760	10,194.8200	10.1948	(1.746)	0	0	0
2021/04/16	2044	05/08/2021	12.61	Put	Bond Future	916.4100	0.9164	936.7000	0.9367	2.214	0	0	0
2021/04/16	2044	05/08/2021			Bond Future	11.0837	81.0644	11.1130	80.8629	0.264	0.0000	0.0000	0
2021/04/16	2044	05/08/2021	12.60	Call	Bond Future	10,330.9100	10.3309	10,149.9200	10.1499	(1.752)	0	0	0
2021/04/16	2044	05/08/2021	12.59	Call	Bond Future	10,285.8100	10.2858	10,105.0400	10.1050	(1.757)	0	0	0
2021/04/16	2044	05/08/2021	12.59	Put	Bond Future	937.6500	0.9377	958.3800	0.9584	2.211	0	0	0
2021/04/16	2044	04/11/2021	12.91	Call	Bond Future	11,422.1800	11.4222	11,249.0300	11.2490	(1.516)	0	0	0
2021/04/16	2044	04/11/2021	12.91	Put	Bond Future	1,585.5200	1.5855	1,616.5600	1.6166	1.958	0	0	0
2021/04/16	2044	04/11/2021			Bond Future	11.2681	81.9792	11.2987	81.7750	0.271	0.0000	0.0000	0
2021/04/16	2044	04/11/2021	12.90	Call	Bond Future	11,381.7800	11.3818	11,208.8500	11.2088	(1.519)	0	0	0
2021/04/16	2044	04/11/2021	12.90	Put	Bond Future	1,598.6000	1.5986	1,629.8600	1.6299	1.955	0	0	0
2021/04/16	2044	04/11/2021	12.89	Call	Bond Future	11,341.4100	11.3414	11,168.7100	11.1687	(1.523)	0	0	0
2021/04/16	2044	04/11/2021	12.89	Put	Bond Future	1,611.7800	1.6118	1,643.2700	1.6433	1.954	0	0	0
2021/04/16	2044	03/02/2022	11.59	Call	Bond Future	5,513.7400	5.5137	5,390.6000	5.3906	(2.233)	0	0	0
2021/04/16	2044	03/02/2022	11.59	Put	Bond Future	4,722.2800	4.7223	4,805.8100	4.8058	1.769	0	0	0
2021/04/16	2044	03/02/2022	11.60	Call	Bond Future	5,547.7400	5.5477	5,424.1900	5.4242	(2.227)	0	0	0
2021/04/16	2044	03/02/2022	11.60	Put	Bond Future	4,692.3800	4.6924	4,775.5000	4.7755	1.771	0	0	0
2021/04/16	2044	03/02/2022			Bond Future	11.4673	78.5357	11.4991	78.3290	0.278	0.0000	0.0000	0
2021/04/16	2044	03/02/2022	11.61	Call	Bond Future	5,581.8200	5.5818	5,457.8600	5.4579	(2.221)	0	0	0
2021/04/16	2044	03/02/2022	11.61	Put	Bond Future	4,662.6500	4.6626	4,745.3600	4.7454	1.774	0	0	0
2021/04/16	2044	05/05/2022	11.91	Call	Bond Future	1,394.2500	1.3943	1,185.4800	1.1855	(14.974)	0	0	0
2021/04/16	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2044	05/05/2022	11.92	Call	Bond Future	1,455.3300	1.4553	1,246.5600	1.2466	(14.345)	0	0	0
2021/04/16	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2044	05/05/2022			Bond Future	11.6854	79.3722	11.7186	79.1634	0.284	0.0000	0.0000	0
2021/04/16	2044	05/05/2022	11.93	Call	Bond Future	1,516.3200	1.5163	1,307.5500	1.3075	(13.768)	0	0	0
2021/04/16	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	2046	06/05/2021			Bond Future	108.2627	108.2627	106.9813	106.9813	(1.184)	0.0000	0.0000	15,133
2021/04/16	2046	05/08/2021			Bond Future	109.4148	109.4148	108.1193	108.1193	(1.184)	0.0000	0.0000	0
2021/04/16	2046	04/11/2021			Bond Future	108.8705	108.8705	107.5595	107.5595	(1.204)	0.0000	0.0000	0
2021/04/16	2046	03/02/2022			Bond Future	110.1385	110.1385	108.8121	108.8121	(1.204)	0.0000	0.0000	0
2021/04/16	2046	05/05/2022			Bond Future	109.4996	109.4996	108.1588	108.1588	(1.224)	0.0000	0.0000	0
2021/04/16	2050	06/05/2021			Bond Future	111.3417	111.3417	111.3546	111.3546	0.012	0.0000	0.0000	11,044
2021/04/16	2050	05/08/2021			Bond Future	110.6044	110.6044	110.6171	110.6171	0.011	0.0000	0.0000	0
2021/04/16	2050	04/11/2021			Bond Future	111.8766	111.8766	111.8888	111.8888	0.011	0.0000	0.0000	0
2021/04/16	2050	03/02/2022			Bond Future	111.2373	111.2373	111.2494	111.2494	0.011	0.0000	0.0000	0
2021/04/16	2050	05/05/2022			Bond Future	112.4500	112.4500	112.4626	112.4626	0.011	0.0000	0.0000	0
2021/04/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	AL37	06/05/2021			Index Future	785.2580	785.2580	788.8140	788.8140	0.453	0.0000	0.0000	0
2021/04/16	AL37	05/08/2021			Index Future	793.3290	793.3290	796.9180	796.9180	0.452	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
2021/04/16	AL37	04/11/2021			Index Future	802.3480	802.3480	805.9740	805.9740	0.452	0.0000	0.0000	0
2021/04/16	AL37	03/02/2022			Index Future	811.4980	811.4980	815.1650	815.1650	0.452	0.0000	0.0000	0
2021/04/16	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/16	AL7T	06/05/2021			Index Future	875.3750	875.3750	877.9380	877.9380	0.293	0.0000	0.0000	0
2021/04/16	AL7T	05/08/2021			Index Future	884.3730	884.3730	886.9580	886.9580	0.292	0.0000	0.0000	0
2021/04/16	AL7T	04/11/2021			Index Future	894.4260	894.4260	897.0360	897.0360	0.292	0.0000	0.0000	0
2021/04/16	AL7T	03/02/2022			Index Future	904.6270	904.6270	907.2660	907.2660	0.292	0.0000	0.0000	0
2021/04/16	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/16	ALBI	06/05/2021			Index Future	773.1630	773.1630	773.9320	773.9320	0.099	0.0000	0.0000	299
2021/04/16	ALBI	05/08/2021			Index Future	781.1100	781.1100	781.8840	781.8840	0.099	0.0000	0.0000	0
2021/04/16	ALBI	04/11/2021			Index Future	789.9890	789.9890	790.7680	790.7680	0.099	0.0000	0.0000	0
2021/04/16	ALBI	03/02/2022			Index Future	798.9990	798.9990	799.7860	799.7860	0.098	0.0000	0.0000	0
2021/04/16	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	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
2021/04/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/16	ES33	06/05/2021			Bond Future	11.4018	75.6239	11.4142	75.5578	0.109	0.0000	0.0000	350
2021/04/16	ES33	05/08/2021			Bond Future	11.6549	76.4286	11.6679	76.3615	0.112	0.0000	0.0000	0
2021/04/16	ES33	04/11/2021			Bond Future	11.9018	73.5322	11.9155	73.4640	0.115	0.0000	0.0000	0
2021/04/16	ES33	03/02/2022			Bond Future	12.1691	74.3892	12.1834	74.3200	0.117	0.0000	0.0000	0
2021/04/16	ES33	05/05/2022			Bond Future	12.4567	71.4240	12.4716	71.3542	0.120	0.0000	0.0000	0
2021/04/16	ES42	06/05/2021			Bond Future	11.8431	74.6661	11.8658	74.5299	0.192	0.0000	0.0000	4,779
2021/04/16	ES42	05/08/2021			Bond Future	12.0790	75.4607	12.1028	75.3227	0.197	0.0000	0.0000	0
2021/04/16	ES42	04/11/2021			Bond Future	12.3112	72.0705	12.3361	71.9304	0.202	0.0000	0.0000	0
2021/04/16	ES42	03/02/2022			Bond Future	12.5536	72.9108	12.5796	72.7691	0.207	0.0000	0.0000	0
2021/04/16	ES42	05/05/2022			Bond Future	12.8229	69.4474	12.8502	69.3042	0.212	0.0000	0.0000	0
2021/04/16	GOVI	06/05/2021	678.68	Call	GOVI	850,690.0000	85.0690	859,190.0000	85.9190	0.999	0	0	0
2021/04/16	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	06/05/2021	678.67	Call	GOVI	850,790.0000	85.0790	859,290.0000	85.9290	0.999	0	0	0
2021/04/16	GOVI	06/05/2021			GOVI	763.7490	763.7490	764.5990	764.5990	0.111	0.0000	0.0000	988
2021/04/16	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	06/05/2021	678.69	Call	GOVI	850,590.0000	85.0590	859,090.0000	85.9090	0.999	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
2021/04/16	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	05/08/2021	719.14	Call	GOVI	524,590.0000	52.4590	533,150.0000	53.3150	1.632	0	0	0
2021/04/16	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	05/08/2021	719.13	Call	GOVI	524,690.0000	52.4690	533,250.0000	53.3250	1.631	0	0	0
2021/04/16	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	05/08/2021			GOVI	771.5990	771.5990	772.4550	772.4550	0.111	0.0000	0.0000	0
2021/04/16	GOVI	05/08/2021	719.15	Call	GOVI	524,490.0000	52.4490	533,050.0000	53.3050	1.632	0	0	0
2021/04/16	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	04/11/2021	728.41	Call	GOVI	519,600.0000	51.9600	528,220.0000	52.8220	1.659	0	0	0
2021/04/16	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	04/11/2021	728.40	Call	GOVI	519,700.0000	51.9700	528,320.0000	52.8320	1.659	0	0	0
2021/04/16	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	04/11/2021			GOVI	780.3700	780.3700	781.2320	781.2320	0.110	0.0000	0.0000	0
2021/04/16	GOVI	04/11/2021	728.42	Call	GOVI	519,500.0000	51.9500	528,120.0000	52.8120	1.659	0	0	0
2021/04/16	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	03/02/2022	792.76	Put	GOVI	34,890.0000	3.4890	26,190.0000	2.6190	(24.936)	0	0	0
2021/04/16	GOVI	03/02/2022			GOVI	789.2710	789.2710	790.1410	790.1410	0.110	0.0000	0.0000	0
2021/04/16	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	03/02/2022	792.75	Put	GOVI	34,790.0000	3.4790	26,090.0000	2.6090	(25.007)	0	0	0
2021/04/16	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	03/02/2022	792.74	Put	GOVI	34,690.0000	3.4690	25,990.0000	2.5990	(25.079)	0	0	0
2021/04/16	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/16	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/16	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/16	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/16	IGOV	06/05/2021			Index Future	286.5860	286.5860	285.8620	285.8620	(0.253)	0.0000	0.0000	897
2021/04/16	IGOV	05/08/2021			Index Future	289.6030	289.6030	288.8700	288.8700	(0.253)	0.0000	0.0000	0
2021/04/16	IGOV	04/11/2021			Index Future	292.9660	292.9660	292.2230	292.2230	(0.254)	0.0000	0.0000	0
2021/04/16	IGOV	03/02/2022			Index Future	296.3760	296.3760	295.6250	295.6250	(0.253)	0.0000	0.0000	0
2021/04/16	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/16	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/16	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/16	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.6900	90.6900	(0.011)	0.0000	0.0000	51
2021/04/16	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1200	90.1200	(0.011)	0.0000	0.0000	0
2021/04/16	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2500	90.2500	(0.044)	0.0000	0.0000	0
2021/04/16	IS05	20/09/2022			Interest Rate Swap	93.4800	93.4800	93.4100	93.4100	(0.075)	0.0000	0.0000	0
2021/04/16	IS05	20/12/2022			Interest Rate Swap	94.0400	94.0400	93.9400	93.9400	(0.106)	0.0000	0.0000	0
2021/04/16	IS05	22/03/2023			Interest Rate Swap	86.4900	86.4900	86.3700	86.3700	(0.139)	0.0000	0.0000	0
2021/04/16	IS05	20/06/2023			Interest Rate Swap	92.0700	92.0700	91.9400	91.9400	(0.141)	0.0000	0.0000	0
2021/04/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	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
2021/04/16	IS10	17/12/2025			Interest Rate Swap	80.2900	80.2900	80.1100	80.1100	(0.224)	0.0000	0.0000	0
2021/04/16	IS10	16/03/2026			Interest Rate Swap	76.8700	76.8700	76.6900	76.6900	(0.234)	0.0000	0.0000	0
2021/04/16	IS10	15/06/2026			Interest Rate Swap	75.3500	75.3500	75.1500	75.1500	(0.265)	0.0000	0.0000	0
2021/04/16	IS10	21/09/2026			Interest Rate Swap	77.4400	77.4400	77.2200	77.2200	(0.284)	0.0000	0.0000	0
2021/04/16	IS10	21/12/2026			Interest Rate Swap	81.5300	81.5300	81.2800	81.2800	(0.307)	0.0000	0.0000	0
2021/04/16	IS10	15/03/2027			Interest Rate Swap	80.1000	80.1000	79.8200	79.8200	(0.350)	0.0000	0.0000	0
2021/04/16	IS10	21/06/2027			Interest Rate Swap	82.2600	82.2600	81.9500	81.9500	(0.377)	0.0000	0.0000	0
2021/04/16	IS10	20/09/2027			Interest Rate Swap	88.1400	88.1400	87.8100	87.8100	(0.374)	0.0000	0.0000	0
2021/04/16	IS10	20/12/2027			Interest Rate Swap	88.6300	88.6300	88.2700	88.2700	(0.406)	0.0000	0.0000	0
2021/04/16	IS10	22/03/2028			Interest Rate Swap	81.7300	81.7300	81.3500	81.3500	(0.465)	0.0000	0.0000	0
2021/04/16	IS10	20/06/2028			Interest Rate Swap	89.6200	89.6200	89.2600	89.2600	(0.402)	0.0000	0.0000	0
2021/04/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/16	JBAF	21/04/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/04/16	JBAF	19/05/2021			Jibar Tradeable Future	3.6900	96.3100	3.6800	96.3200	(0.271)	0.0000	0.0000	0
2021/04/16	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.6950	96.3050	(0.538)	0.0000	0.0000	0
2021/04/16	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7100	96.2900	(0.802)	0.0000	0.0000	0
2021/04/16	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7400	96.2600	(0.796)	0.0000	0.0000	0
2021/04/16	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.7550	96.2450	(1.054)	0.0000	0.0000	30,000
2021/04/16	JBAF	15/12/2021			Jibar Tradeable Future	4.0000	96.0000	3.9200	96.0800	(2.000)	0.0000	0.0000	0
2021/04/16	JBAF	16/03/2022			Jibar Tradeable Future	4.1450	95.8550	4.0100	95.9900	(3.257)	0.0000	0.0000	0
2021/04/16	JBAF	15/06/2022			Jibar Tradeable Future	4.5300	95.4700	4.4200	95.5800	(2.428)	0.0000	0.0000	471
2021/04/16	JBAF	21/09/2022			Jibar Tradeable Future	4.6750	95.3250	4.4950	95.5050	(3.850)	0.0000	0.0000	0
2021/04/16	JBAF	21/12/2022			Jibar Tradeable Future	5.0350	94.9650	4.9050	95.0950	(2.582)	0.0000	0.0000	0
2021/04/16	JBAF	15/03/2023			Jibar Tradeable Future	5.1600	94.8400	4.9700	95.0300	(3.682)	0.0000	0.0000	0
2021/04/16	R023	06/05/2021	7.58	Call	Bond Future	4,424.2700	4.4243	4,581.6400	4.5816	3.557	0	0	0
2021/04/16	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R023	06/05/2021			Bond Future	4.9936	106.2052	4.9042	106.3625	(1.789)	0.0000	0.0000	33,788
2021/04/16	R023	06/05/2021	7.57	Call	Bond Future	4,407.6400	4.4076	4,565.0100	4.5650	3.570	0	0	0
2021/04/16	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R023	06/05/2021	7.56	Call	Bond Future	4,391.0100	4.3910	4,548.3800	4.5484	3.584	0	0	0
2021/04/16	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R023	05/08/2021	5.30	Call	Bond Future	557.4100	0.5574	654.6500	0.6547	17.445	0	0	0
2021/04/16	R023	05/08/2021	5.30	Put	Bond Future	307.4500	0.3075	246.1300	0.2461	(19.945)	0	0	0
2021/04/16	R023	05/08/2021	5.29	Call	Bond Future	547.8200	0.5478	644.2200	0.6442	17.597	0	0	0
2021/04/16	R023	05/08/2021	5.29	Put	Bond Future	312.9700	0.3130	250.8100	0.2508	(19.861)	0	0	0
2021/04/16	R023	05/08/2021			Bond Future	5.1348	107.3087	5.0302	107.4672	(2.036)	0.0000	0.0000	0
2021/04/16	R023	05/08/2021	5.31	Call	Bond Future	567.0800	0.5671	665.1500	0.6652	17.294	0	0	0
2021/04/16	R023	05/08/2021	5.31	Put	Bond Future	302.0200	0.3020	241.5300	0.2415	(20.028)	0	0	0
2021/04/16	R023	04/11/2021	4.91	Call	Bond Future	281.7600	0.2818	342.0300	0.3420	21.391	0	0	0
2021/04/16	R023	04/11/2021	4.91	Put	Bond Future	712.0700	0.7121	612.5600	0.6126	(13.975)	0	0	0
2021/04/16	R023	04/11/2021	4.90	Call	Bond Future	275.7900	0.2758	335.3400	0.3353	21.593	0	0	0
2021/04/16	R023	04/11/2021	4.90	Put	Bond Future	718.9400	0.7189	618.7100	0.6187	(13.941)	0	0	0
2021/04/16	R023	04/11/2021			Bond Future	5.2461	104.6094	5.1211	104.7692	(2.383)	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
2021/04/16	R023	04/11/2021	4.92	Call	Bond Future	287.7900	0.2878	348.7900	0.3488	21.196	0	0	0
2021/04/16	R023	04/11/2021	4.92	Put	Bond Future	705.2600	0.7053	606.4800	0.6065	(14.006)	0	0	0
2021/04/16	R023	03/02/2022	5.08	Call	Bond Future	317.7000	0.3177	383.5200	0.3835	20.718	0	0	0
2021/04/16	R023	03/02/2022	5.08	Put	Bond Future	666.3200	0.6663	570.7100	0.5707	(14.349)	0	0	0
2021/04/16	R023	03/02/2022			Bond Future	5.4173	105.8034	5.2609	105.9648	(2.887)	0.0000	0.0000	0
2021/04/16	R023	03/02/2022	5.07	Call	Bond Future	313.0300	0.3130	378.2800	0.3783	20.845	0	0	0
2021/04/16	R023	03/02/2022	5.07	Put	Bond Future	672.0200	0.6720	575.8400	0.5758	(14.312)	0	0	0
2021/04/16	R023	03/02/2022	5.06	Call	Bond Future	308.7700	0.3088	373.4500	0.3734	20.948	0	0	0
2021/04/16	R023	03/02/2022	5.06	Put	Bond Future	678.1200	0.6781	581.3700	0.5814	(14.267)	0	0	0
2021/04/16	R023	05/05/2022	6.31	Call	Bond Future	427.1100	0.4271	590.4100	0.5904	38.234	0	0	0
2021/04/16	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R023	05/05/2022			Bond Future	5.7673	103.0241	5.5607	103.1874	(3.581)	0.0000	0.0000	0
2021/04/16	R023	05/05/2022	6.30	Call	Bond Future	419.2700	0.4193	582.5700	0.5826	38.949	0	0	0
2021/04/16	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R023	05/05/2022	6.29	Call	Bond Future	411.4200	0.4114	574.7200	0.5747	39.692	0	0	0
2021/04/16	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R035	06/05/2021	12.36	Put	Bond Future	6.5600	0.0066	5.5500	0.0056	(15.396)	0	0	0
2021/04/16	R035	06/05/2021	12.37	Call	Bond Future	11,076.2500	11.0763	10,991.1500	10.9912	(0.768)	0	0	0
2021/04/16	R035	06/05/2021	12.35	Put	Bond Future	6.8500	0.0069	5.8000	0.0058	(15.328)	0	0	0
2021/04/16	R035	06/05/2021	10.55	Call	Bond Future	1,786.9800	1.7870	1,702.4800	1.7025	(4.729)	0	0	0
2021/04/16	R035	06/05/2021	10.55	Put	Bond Future	1,550.1600	1.5502	1,549.7800	1.5498	(0.025)	0	0	500
2021/04/16	R035	06/05/2021	10.05	Put	Bond Future	3,656.1000	3.6561	3,692.3600	3.6924	0.992	0	0	0
2021/04/16	R035	06/05/2021	10.05	Call	Bond Future	526.9600	0.5270	479.1000	0.4791	(9.082)	0	0	500
2021/04/16	R035	06/05/2021	10.40	Put	Bond Future	2,063.6200	2.0636	2,072.1600	2.0722	0.414	0	0	0
2021/04/16	R035	06/05/2021	12.91	Put	Bond Future	0.4900	0.0005	0.3800	0.0004	(22.449)	0	0	600
2021/04/16	R035	06/05/2021	11.55	Call	Bond Future	6,584.9600	6.5850	6,492.3200	6.4923	(1.407)	0	0	0
2021/04/16	R035	06/05/2021	11.55	Put	Bond Future	137.1100	0.1371	128.5900	0.1286	(6.214)	0	0	1,650
2021/04/16	R035	06/05/2021	12.77	Call	Bond Future	13,185.1500	13.1852	13,100.8200	13.1008	(0.640)	0	0	0
2021/04/16	R035	06/05/2021	12.77	Put	Bond Future	0.9900	0.0010	0.7800	0.0008	(21.212)	0	0	1,650
2021/04/16	R035	06/05/2021	10.24	Put	Bond Future	2,725.0300	2.7250	2,745.3800	2.7454	0.747	0	0	0
2021/04/16	R035	06/05/2021	10.24	Call	Bond Future	896.5400	0.8965	832.7700	0.8328	(7.113)	0	0	223
2021/04/16	R035	06/05/2021			Bond Future	10.5139	89.9099	10.5267	89.8258	0.122	0.0000	0.0000	98,275
2021/04/16	R035	06/05/2021	12.36	Call	Bond Future	11,022.5200	11.0225	10,937.3900	10.9374	(0.772)	0	0	0
2021/04/16	R035	06/05/2021	12.37	Put	Bond Future	6.2900	0.0063	5.3100	0.0053	(15.580)	0	0	0
2021/04/16	R035	06/05/2021	12.35	Call	Bond Future	10,968.7600	10.9688	10,883.5900	10.8836	(0.776)	0	0	0
2021/04/16	R035	06/05/2021	11.05	Call	Bond Future	3,936.3200	3.9363	3,839.6600	3.8397	(2.456)	0	0	0
2021/04/16	R035	06/05/2021	11.05	Put	Bond Future	510.7300	0.5107	498.1900	0.4982	(2.455)	0	0	500
2021/04/16	R035	06/05/2021	10.40	Call	Bond Future	1,309.7700	1.3098	1,234.1900	1.2342	(5.770)	0	0	600
2021/04/16	R035	06/05/2021	11.15	Put	Bond Future	399.7300	0.3997	387.3000	0.3873	(3.110)	0	0	0
2021/04/16	R035	06/05/2021	11.15	Call	Bond Future	4,442.7600	4.4428	4,346.2100	4.3462	(2.173)	0	0	600
2021/04/16	R035	06/05/2021	12.91	Call	Bond Future	13,904.0400	13.9040	13,819.8100	13.8198	(0.606)	0	0	0
2021/04/16	R035	06/05/2021	10.81	Put	Bond Future	892.7000	0.8927	882.8700	0.8829	(1.101)	0	0	0
2021/04/16	R035	06/05/2021	10.81	Call	Bond Future	2,809.1000	2.8091	2,715.1500	2.7151	(3.344)	0	0	1,650
2021/04/16	R035	06/05/2021	12.02	Call	Bond Future	9,172.2600	9.1723	9,085.2000	9.0852	(0.949)	0	0	0
2021/04/16	R035	06/05/2021	12.02	Put	Bond Future	26.3300	0.0263	23.3900	0.0234	(11.166)	0	0	223
2021/04/16	R035	06/05/2021	11.32	Call	Bond Future	5,336.7500	5.3367	5,241.4000	5.2414	(1.787)	0	0	0
2021/04/16	R035	06/05/2021	11.32	Put	Bond Future	259.1200	0.2591	247.8900	0.2479	(4.334)	0	0	223

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
2021/04/16	R035	05/08/2021	11.37	Call	Bond Future	6,003.6400	6.0036	5,930.2800	5.9303	(1.222)	0	0	0
2021/04/16	R035	05/08/2021	11.37	Put	Bond Future	2,060.6800	2.0607	2,072.6800	2.0727	0.582	0	0	100
2021/04/16	R035	05/08/2021	5.31	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/04/16	R035	05/08/2021	5.31	Put	Bond Future	47,246.6400	47.2466	47,332.0000	47.3320	0.181	0	0	0
2021/04/16	R035	05/08/2021			Bond Future	10.7307	90.8441	10.7441	90.7587	0.125	0.0000	0.0000	3,500
2021/04/16	R035	05/08/2021	10.77	Call	Bond Future	3,739.8900	3.7399	3,678.5800	3.6786	(1.639)	0	0	0
2021/04/16	R035	05/08/2021	10.77	Put	Bond Future	3,489.5900	3.4896	3,513.6400	3.5136	0.689	0	0	100
2021/04/16	R035	05/08/2021	10.02	Put	Bond Future	6,366.4900	6.3665	6,411.6700	6.4117	0.710	0	0	0
2021/04/16	R035	05/08/2021	10.02	Call	Bond Future	1,656.4100	1.6564	1,616.2300	1.6162	(2.426)	0	0	100
2021/04/16	R035	05/08/2021	5.30	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/04/16	R035	05/08/2021	5.30	Put	Bond Future	47,363.2200	47.3632	47,448.5800	47.4486	0.180	0	0	0
2021/04/16	R035	05/08/2021	5.29	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/04/16	R035	05/08/2021	5.29	Put	Bond Future	47,479.9300	47.4799	47,565.2900	47.5653	0.180	0	0	0
2021/04/16	R035	04/11/2021	10.12	Put	Bond Future	7,650.6200	7.6506	7,697.8800	7.6979	0.618	0	0	0
2021/04/16	R035	04/11/2021	10.12	Call	Bond Future	2,347.8100	2.3478	2,308.3000	2.3083	(1.683)	0	0	400
2021/04/16	R035	04/11/2021	10.62	Put	Bond Future	5,652.8700	5.6529	5,689.1200	5.6891	0.641	0	0	0
2021/04/16	R035	04/11/2021	10.62	Call	Bond Future	3,640.9700	3.6410	3,590.4500	3.5905	(1.388)	0	0	400
2021/04/16	R035	04/11/2021	11.75	Put	Bond Future	2,708.6900	2.7087	2,725.5600	2.7256	0.623	0	0	782
2021/04/16	R035	04/11/2021	11.08	Call	Bond Future	5,064.4400	5.0644	5,004.9700	5.0050	(1.174)	0	0	0
2021/04/16	R035	04/11/2021	11.08	Put	Bond Future	4,197.9900	4.1980	4,225.2900	4.2253	0.650	0	0	782
2021/04/16	R035	04/11/2021	10.23	Put	Bond Future	7,171.1500	7.1712	7,215.9100	7.2159	0.624	0	0	0
2021/04/16	R035	04/11/2021	12.53	Call	Bond Future	10,591.7700	10.5918	10,513.8200	10.5138	(0.736)	0	0	0
2021/04/16	R035	04/11/2021	12.53	Put	Bond Future	1,502.7400	1.5027	1,511.5600	1.5116	0.587	0	0	0
2021/04/16	R035	04/11/2021			Bond Future	10.9392	87.3923	10.9532	87.3056	0.128	0.0000	0.0000	0
2021/04/16	R035	04/11/2021	13.82	Call	Bond Future	15,901.0700	15.9011	15,816.5100	15.8165	(0.532)	0	0	0
2021/04/16	R035	04/11/2021	13.82	Put	Bond Future	453.2200	0.4532	455.4300	0.4554	0.488	0	0	400
2021/04/16	R035	04/11/2021	11.75	Call	Bond Future	7,527.8300	7.5278	7,457.9300	7.4579	(0.929)	0	0	0
2021/04/16	R035	04/11/2021	10.23	Call	Bond Future	2,607.3500	2.6074	2,565.3400	2.5653	(1.611)	0	0	782
2021/04/16	R035	04/11/2021	12.52	Call	Bond Future	10,551.9900	10.5520	10,474.1200	10.4741	(0.738)	0	0	0
2021/04/16	R035	04/11/2021	12.52	Put	Bond Future	1,515.5700	1.5156	1,524.4700	1.5245	0.587	0	0	0
2021/04/16	R035	04/11/2021	12.51	Call	Bond Future	10,512.2500	10.5122	10,434.4500	10.4344	(0.740)	0	0	0
2021/04/16	R035	04/11/2021	12.51	Put	Bond Future	1,528.5000	1.5285	1,537.4700	1.5375	0.587	0	0	0
2021/04/16	R035	03/02/2022	11.39	Call	Bond Future	5,451.8100	5.4518	5,393.6600	5.3937	(1.067)	0	0	0
2021/04/16	R035	03/02/2022	11.39	Put	Bond Future	4,115.2500	4.1152	4,145.0400	4.1450	0.724	0	0	683
2021/04/16	R035	03/02/2022	10.65	Call	Bond Future	3,273.8800	3.2739	3,229.5000	3.2295	(1.356)	0	0	0
2021/04/16	R035	03/02/2022	11.23	Call	Bond Future	4,938.3800	4.9384	4,882.9800	4.8830	(1.122)	0	0	0
2021/04/16	R035	03/02/2022	11.23	Put	Bond Future	4,549.3300	4.5493	4,581.8700	4.5819	0.715	0	0	0
2021/04/16	R035	03/02/2022	11.22	Call	Bond Future	4,906.8700	4.9069	4,851.6500	4.8517	(1.125)	0	0	0
2021/04/16	R035	03/02/2022	11.22	Put	Bond Future	4,577.5600	4.5776	4,610.2800	4.6103	0.715	0	0	0
2021/04/16	R035	03/02/2022			Bond Future	11.1651	88.3900	11.1797	88.3021	0.131	0.0000	0.0000	0
2021/04/16	R035	03/02/2022	10.65	Put	Bond Future	6,453.6600	6.4537	6,497.2200	6.4972	0.675	0	0	683
2021/04/16	R035	03/02/2022	9.70	Put	Bond Future	10,946.6500	10.9466	11,008.5100	11.0085	0.565	0	0	0
2021/04/16	R035	03/02/2022	9.70	Call	Bond Future	1,435.4500	1.4354	1,409.3700	1.4094	(1.817)	0	0	683
2021/04/16	R035	03/02/2022	11.24	Call	Bond Future	4,969.6500	4.9696	4,914.0700	4.9141	(1.118)	0	0	0
2021/04/16	R035	03/02/2022	11.24	Put	Bond Future	4,520.9300	4.5209	4,553.2900	4.5533	0.716	0	0	0
2021/04/16	R035	05/05/2022	11.64	Call	Bond Future	1,351.2800	1.3513	1,262.5600	1.2626	(6.566)	0	0	0
2021/04/16	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R035	05/05/2022	11.63	Call	Bond Future	1,294.3500	1.2944	1,205.6300	1.2056	(6.854)	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
2021/04/16	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R035	05/05/2022			Bond Future	11.4053	84.8574	11.4206	84.7686	0.134	0.0000	0.0000	0
2021/04/16	R035	05/05/2022	11.65	Call	Bond Future	1,408.1500	1.4081	1,319.4300	1.3194	(6.300)	0	0	0
2021/04/16	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R186	06/05/2021	10.77	Call	Bond Future	15,671.6100	15.6716	16,209.7700	16.2098	3.434	0	0	0
2021/04/16	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R186	06/05/2021	10.76	Call	Bond Future	15,630.5600	15.6306	16,168.7200	16.1687	3.443	0	0	0
2021/04/16	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R186	06/05/2021	7.60	Put	Bond Future	398.4600	0.3985	257.7700	0.2578	(35.308)	0	0	5,000
2021/04/16	R186	06/05/2021	7.60	Call	Bond Future	1,894.8600	1.8949	2,292.3300	2.2923	20.976	0	0	5,000
2021/04/16	R186	06/05/2021			Bond Future	7.2948	118.5992	7.1863	119.1374	(1.488)	0.0000	0.0000	107,208
2021/04/16	R186	06/05/2021	10.78	Call	Bond Future	15,712.6400	15.7126	16,250.8000	16.2508	3.425	0	0	0
2021/04/16	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R186	06/05/2021	7.30	Call	Bond Future	976.7000	0.9767	1,251.3200	1.2513	28.117	0	0	0
2021/04/16	R186	06/05/2021	7.30	Put	Bond Future	951.1400	0.9511	687.6000	0.6876	(27.708)	0	0	15,177
2021/04/16	R186	05/08/2021	8.62	Call	Bond Future	5,684.6100	5.6846	6,137.8100	6.1378	7.972	0	0	0
2021/04/16	R186	05/08/2021	8.62	Put	Bond Future	510.7100	0.5107	420.6400	0.4206	(17.636)	0	0	0
2021/04/16	R186	05/08/2021	8.61	Call	Bond Future	5,648.2800	5.6483	6,100.3500	6.1003	8.004	0	0	0
2021/04/16	R186	05/08/2021	8.61	Put	Bond Future	518.7200	0.5187	427.5200	0.4275	(17.582)	0	0	0
2021/04/16	R186	05/08/2021			Bond Future	7.4865	114.5515	7.3713	115.0948	(1.539)	0.0000	0.0000	314
2021/04/16	R186	05/08/2021	8.63	Call	Bond Future	5,721.0100	5.7210	6,175.3200	6.1753	7.941	0	0	0
2021/04/16	R186	05/08/2021	8.63	Put	Bond Future	502.8100	0.5028	413.8500	0.4138	(17.693)	0	0	0
2021/04/16	R186	04/11/2021	8.10	Call	Bond Future	3,698.8000	3.6988	4,044.8600	4.0449	9.356	0	0	0
2021/04/16	R186	04/11/2021	8.10	Put	Bond Future	1,772.3400	1.7723	1,569.6100	1.5696	(11.439)	0	0	0
2021/04/16	R186	04/11/2021	8.09	Call	Bond Future	3,670.7900	3.6708	4,015.5000	4.0155	9.391	0	0	0
2021/04/16	R186	04/11/2021	8.09	Put	Bond Future	1,788.0700	1.7881	1,583.9900	1.5840	(11.413)	0	0	0
2021/04/16	R186	04/11/2021			Bond Future	7.6643	115.8426	7.5419	116.3914	(1.597)	0.0000	0.0000	0
2021/04/16	R186	04/11/2021	8.11	Call	Bond Future	3,726.9100	3.7269	4,074.3100	4.0743	9.321	0	0	0
2021/04/16	R186	04/11/2021	8.11	Put	Bond Future	1,756.7200	1.7567	1,555.3300	1.5553	(11.464)	0	0	0
2021/04/16	R186	03/02/2022	7.30	Call	Bond Future	1,516.9200	1.5169	1,723.2500	1.7232	13.602	0	0	0
2021/04/16	R186	03/02/2022	7.30	Put	Bond Future	3,938.2800	3.9383	3,589.7700	3.5898	(8.849)	0	0	0
2021/04/16	R186	03/02/2022			Bond Future	7.8638	111.8831	7.7332	112.4380	(1.660)	0.0000	0.0000	0
2021/04/16	R186	03/02/2022	7.28	Call	Bond Future	1,484.3600	1.4844	1,687.7700	1.6878	13.704	0	0	0
2021/04/16	R186	03/02/2022	7.28	Put	Bond Future	3,992.8300	3.9928	3,641.4000	3.6414	(8.802)	0	0	0
2021/04/16	R186	03/02/2022	7.29	Call	Bond Future	1,500.5900	1.5006	1,705.4500	1.7054	13.652	0	0	0
2021/04/16	R186	03/02/2022	7.29	Put	Bond Future	3,965.5000	3.9655	3,615.5200	3.6155	(8.826)	0	0	0
2021/04/16	R186	05/05/2022	8.32	Call	Bond Future	840.6700	0.8407	1,401.5800	1.4016	66.722	0	0	0
2021/04/16	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R186	05/05/2022			Bond Future	8.1088	113.0758	7.9690	113.6367	(1.724)	0.0000	0.0000	0
2021/04/16	R186	05/05/2022	8.30	Call	Bond Future	761.4100	0.7614	1,322.3200	1.3223	73.667	0	0	0
2021/04/16	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R186	05/05/2022	8.31	Call	Bond Future	801.0500	0.8011	1,361.9600	1.3620	70.022	0	0	0
2021/04/16	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R197	06/05/2021			Bond Future	321.7821	321.7821	321.7963	321.7963	0.004	0.0000	0.0000	2,983
2021/04/16	R197	05/08/2021			Bond Future	317.2268	317.2268	317.2398	317.2398	0.004	0.0000	0.0000	13
2021/04/16	R197	04/11/2021			Bond Future	320.8757	320.8757	320.8872	320.8872	0.004	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
2021/04/16	R197	03/02/2022			Bond Future	316.5356	316.5356	316.5466	316.5466	0.003	0.0000	0.0000	0
2021/04/16	R197	05/05/2022			Bond Future	319.9863	319.9863	319.9979	319.9979	0.004	0.0000	0.0000	0
2021/04/16	R202	06/05/2021			Bond Future	235.2950	235.2950	233.2235	233.2235	(0.880)	0.0000	0.0000	9,281
2021/04/16	R202	05/08/2021			Bond Future	233.5606	233.5606	231.4660	231.4660	(0.897)	0.0000	0.0000	0
2021/04/16	R202	04/11/2021			Bond Future	236.2468	236.2468	234.1268	234.1268	(0.897)	0.0000	0.0000	0
2021/04/16	R202	03/02/2022			Bond Future	234.7078	234.7078	232.5628	232.5628	(0.914)	0.0000	0.0000	0
2021/04/16	R202	05/05/2022			Bond Future	237.2669	237.2669	235.0990	235.0990	(0.914)	0.0000	0.0000	0
2021/04/16	R209	06/05/2021	12.23	Call	Bond Future	9,254.6400	9.2546	9,178.4600	9.1785	(0.823)	0	0	0
2021/04/16	R209	06/05/2021	12.23	Put	Bond Future	10.7200	0.0107	9.2500	0.0093	(13.713)	0	0	0
2021/04/16	R209	06/05/2021	12.22	Call	Bond Future	9,208.6700	9.2087	9,132.4400	9.1324	(0.828)	0	0	0
2021/04/16	R209	06/05/2021	12.22	Put	Bond Future	11.1500	0.0112	9.6300	0.0096	(13.632)	0	0	0
2021/04/16	R209	06/05/2021	9.50	Put	Bond Future	5,801.5000	5.8015	5,859.3700	5.8594	0.998	0	0	0
2021/04/16	R209	06/05/2021	9.50	Call	Bond Future	116.2600	0.1163	99.4200	0.0994	(14.485)	0	0	2,150
2021/04/16	R209	06/05/2021	10.35	Call	Bond Future	1,290.2000	1.2902	1,219.8200	1.2198	(5.455)	0	0	500
2021/04/16	R209	06/05/2021	9.75	Put	Bond Future	4,381.9100	4.3819	4,425.9800	4.4260	1.006	0	0	0
2021/04/16	R209	06/05/2021	9.75	Call	Bond Future	274.7800	0.2748	244.1400	0.2441	(11.151)	0	0	4,050
2021/04/16	R209	06/05/2021	11.00	Call	Bond Future	3,575.2100	3.5752	3,488.6600	3.4887	(2.421)	0	0	0
2021/04/16	R209	06/05/2021	11.00	Put	Bond Future	464.7600	0.4648	452.9200	0.4529	(2.548)	0	0	3,500
2021/04/16	R209	06/05/2021	10.00	Put	Bond Future	3,147.4600	3.1475	3,174.3300	3.1743	0.854	0	0	0
2021/04/16	R209	06/05/2021	10.00	Call	Bond Future	571.5200	0.5715	523.6800	0.5237	(8.371)	0	0	0
2021/04/16	R209	06/05/2021	12.25	Call	Bond Future	9,346.4800	9.3465	9,270.3800	9.2704	(0.814)	0	0	0
2021/04/16	R209	06/05/2021	12.25	Put	Bond Future	9.9100	0.0099	8.5200	0.0085	(14.026)	0	0	8,350
2021/04/16	R209	06/05/2021			Bond Future	10.4383	69.3830	10.4513	69.3083	0.125	0.0000	0.0000	25,693
2021/04/16	R209	06/05/2021	12.24	Call	Bond Future	9,300.5900	9.3006	9,224.4500	9.2245	(0.819)	0	0	0
2021/04/16	R209	06/05/2021	12.24	Put	Bond Future	10.3100	0.0103	8.8800	0.0089	(13.870)	0	0	0
2021/04/16	R209	06/05/2021	10.35	Put	Bond Future	1,798.2900	1.7983	1,802.6200	1.8026	0.241	0	0	0
2021/04/16	R209	06/05/2021	10.60	Call	Bond Future	2,034.1800	2.0342	1,953.2500	1.9532	(3.979)	0	0	0
2021/04/16	R209	06/05/2021	10.60	Put	Bond Future	1,117.3300	1.1173	1,111.1100	1.1111	(0.557)	0	0	4,250
2021/04/16	R209	06/05/2021	11.60	Call	Bond Future	6,311.2200	6.3112	6,229.6200	6.2296	(1.293)	0	0	0
2021/04/16	R209	06/05/2021	11.60	Put	Bond Future	98.6100	0.0986	91.7200	0.0917	(6.987)	0	0	3,750
2021/04/16	R209	06/05/2021	10.25	Put	Bond Future	2,137.2000	2.1372	2,147.2400	2.1472	0.470	0	0	0
2021/04/16	R209	06/05/2021	10.25	Call	Bond Future	1,047.1200	1.0471	982.4500	0.9825	(6.176)	0	0	5,325
2021/04/16	R209	06/05/2021	11.25	Call	Bond Future	4,684.0200	4.6840	4,598.6200	4.5986	(1.823)	0	0	0
2021/04/16	R209	06/05/2021	11.25	Put	Bond Future	254.3500	0.2543	243.6600	0.2437	(4.203)	0	0	9,150
2021/04/16	R209	05/08/2021	11.81	Call	Bond Future	7,342.8900	7.3429	7,271.9000	7.2719	(0.967)	0	0	0
2021/04/16	R209	05/08/2021	11.81	Put	Bond Future	1,192.4600	1.1925	1,197.1300	1.1971	0.392	0	0	0
2021/04/16	R209	05/08/2021			Bond Future	10.6292	70.1039	10.6428	70.0282	0.128	0.0000	0.0000	0
2021/04/16	R209	05/08/2021	11.80	Call	Bond Future	7,306.8200	7.3068	7,235.9100	7.2359	(0.970)	0	0	0
2021/04/16	R209	05/08/2021	11.80	Put	Bond Future	1,205.0200	1.2050	1,209.7700	1.2098	0.394	0	0	0
2021/04/16	R209	05/08/2021	11.79	Call	Bond Future	7,270.7900	7.2708	7,199.9600	7.2000	(0.974)	0	0	0
2021/04/16	R209	05/08/2021	11.79	Put	Bond Future	1,217.6800	1.2177	1,222.5100	1.2225	0.397	0	0	0
2021/04/16	R209	04/11/2021	10.50	Call	Bond Future	3,350.2200	3.3502	3,304.5300	3.3045	(1.364)	0	0	0
2021/04/16	R209	04/11/2021	12.00	Call	Bond Future	7,977.3800	7.9774	7,911.4400	7.9114	(0.827)	0	0	0
2021/04/16	R209	04/11/2021	12.00	Put	Bond Future	1,936.1400	1.9361	1,947.1600	1.9472	0.569	0	0	6,500
2021/04/16	R209	04/11/2021	12.19	Call	Bond Future	8,600.5300	8.6005	8,533.0000	8.5330	(0.785)	0	0	0
2021/04/16	R209	04/11/2021	12.19	Put	Bond Future	1,667.1600	1.6672	1,676.5900	1.6766	0.566	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
2021/04/16	R209	04/11/2021	12.17	Call	Bond Future	8,534.3000	8.5343	8,466.9300	8.4669	(0.789)	0	0	0
2021/04/16	R209	04/11/2021			Bond Future	10.8116	67.7532	10.8258	67.6762	0.131	0.0000	0.0000	2,835
2021/04/16	R209	04/11/2021	10.50	Put	Bond Future	5,076.0400	5.0760	5,107.3100	5.1073	0.616	0	0	7,500
2021/04/16	R209	04/11/2021	9.50	Put	Bond Future	9,162.9000	9.1629	9,212.1500	9.2122	0.537	0	0	0
2021/04/16	R209	04/11/2021	9.50	Call	Bond Future	1,454.6700	1.4547	1,426.9600	1.4270	(1.905)	0	0	4,750
2021/04/16	R209	04/11/2021	12.18	Call	Bond Future	8,567.3900	8.5674	8,499.9400	8.4999	(0.787)	0	0	0
2021/04/16	R209	04/11/2021	12.18	Put	Bond Future	1,680.5000	1.6805	1,690.0100	1.6900	0.566	0	0	0
2021/04/16	R209	04/11/2021	12.17	Put	Bond Future	1,693.9400	1.6939	1,703.5300	1.7035	0.566	0	0	0
2021/04/16	R209	03/02/2022	11.03	Call	Bond Future	4,391.6700	4.3917	4,342.6100	4.3426	(1.117)	0	0	0
2021/04/16	R209	03/02/2022	11.03	Put	Bond Future	4,256.4300	4.2564	4,285.3400	4.2853	0.679	0	0	0
2021/04/16	R209	03/02/2022	11.02	Call	Bond Future	4,364.2500	4.3643	4,315.3400	4.3153	(1.121)	0	0	0
2021/04/16	R209	03/02/2022	11.02	Put	Bond Future	4,281.8900	4.2819	4,310.9500	4.3110	0.679	0	0	0
2021/04/16	R209	03/02/2022			Bond Future	11.0044	68.5268	11.0192	68.4488	0.134	0.0000	0.0000	0
2021/04/16	R209	03/02/2022	11.04	Call	Bond Future	4,418.9300	4.4189	4,369.7100	4.3697	(1.114)	0	0	0
2021/04/16	R209	03/02/2022	11.04	Put	Bond Future	4,230.8600	4.2309	4,259.6100	4.2596	0.680	0	0	0
2021/04/16	R209	05/05/2022	11.43	Call	Bond Future	1,091.8900	1.0919	1,013.2000	1.0132	(7.207)	0	0	0
2021/04/16	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R209	05/05/2022	11.44	Call	Bond Future	1,142.2100	1.1422	1,063.5200	1.0635	(6.889)	0	0	0
2021/04/16	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R209	05/05/2022			Bond Future	11.2157	66.1177	11.2310	66.0390	0.136	0.0000	0.0000	0
2021/04/16	R209	05/05/2022	11.45	Call	Bond Future	1,192.4800	1.1925	1,113.7900	1.1138	(6.599)	0	0	0
2021/04/16	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R210	06/05/2021			Bond Future	203.3631	203.3631	203.3806	203.3806	0.009	0.0000	0.0000	1,487
2021/04/16	R210	05/08/2021			Bond Future	205.5272	205.5272	205.5440	205.5440	0.008	0.0000	0.0000	0
2021/04/16	R210	04/11/2021			Bond Future	205.1581	205.1581	205.1740	205.1740	0.008	0.0000	0.0000	0
2021/04/16	R210	03/02/2022			Bond Future	207.5473	207.5473	207.5631	207.5631	0.008	0.0000	0.0000	0
2021/04/16	R210	05/05/2022			Bond Future	207.0216	207.0216	207.0378	207.0378	0.008	0.0000	0.0000	0
2021/04/16	R212	06/05/2021			Bond Future	171.9507	171.9507	171.9280	171.9280	(0.013)	0.0000	0.0000	3,405
2021/04/16	R212	05/08/2021			Bond Future	171.4552	171.4552	171.4316	171.4316	(0.014)	0.0000	0.0000	0
2021/04/16	R212	04/11/2021			Bond Future	173.4275	173.4275	173.4027	173.4027	(0.014)	0.0000	0.0000	0
2021/04/16	R213	06/05/2021	11.91	Call	Bond Future	11,816.5700	11.8166	12,139.8800	12.1399	2.736	0	0	0
2021/04/16	R213	06/05/2021	11.91	Put	Bond Future	0.3200	0.0003	0.1600	0.0002	(50.000)	0	0	0
2021/04/16	R213	06/05/2021			Bond Future	9.5768	85.1967	9.5191	85.5202	(0.603)	0.0000	0.0000	9,521
2021/04/16	R213	06/05/2021	11.90	Call	Bond Future	11,770.8000	11.7708	12,094.1100	12.0941	2.747	0	0	0
2021/04/16	R213	06/05/2021	11.90	Put	Bond Future	0.3300	0.0003	0.1700	0.0002	(48.485)	0	0	0
2021/04/16	R213	06/05/2021	11.89	Call	Bond Future	11,725.0000	11.7250	12,048.3000	12.0483	2.757	0	0	0
2021/04/16	R213	06/05/2021	11.89	Put	Bond Future	0.3500	0.0004	0.1800	0.0002	(48.571)	0	0	0
2021/04/16	R213	05/08/2021	10.14	Put	Bond Future	2,149.7500	2.1497	2,014.3600	2.0144	(6.298)	0	0	0
2021/04/16	R213	05/08/2021	9.34	Put	Bond Future	4,366.1400	4.3661	4,156.2500	4.1563	(4.807)	0	0	0
2021/04/16	R213	05/08/2021	9.34	Call	Bond Future	1,916.3100	1.9163	2,032.9000	2.0329	6.084	0	0	0
2021/04/16	R213	05/08/2021	10.85	Call	Bond Future	6,613.7300	6.6137	6,858.4800	6.8585	3.701	0	0	0
2021/04/16	R213	05/08/2021	10.85	Put	Bond Future	1,088.7800	1.0888	1,007.0500	1.0070	(7.507)	0	0	0
2021/04/16	R213	05/08/2021	10.84	Call	Bond Future	6,574.6300	6.5746	6,818.7700	6.8188	3.713	0	0	0
2021/04/16	R213	05/08/2021	10.84	Put	Bond Future	1,099.2200	1.0992	1,016.8800	1.0169	(7.491)	0	0	0
2021/04/16	R213	05/08/2021			Bond Future	9.7837	86.0819	9.7236	86.4084	(0.614)	0.0000	0.0000	200

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
2021/04/16	R213	05/08/2021	10.78	Call	Bond Future	6,341.0600	6.3411	6,581.4200	6.5814	3.791	0	0	0
2021/04/16	R213	05/08/2021	10.78	Put	Bond Future	1,163.7700	1.1638	1,077.6500	1.0777	(7.400)	0	0	0
2021/04/16	R213	05/08/2021	10.14	Call	Bond Future	4,051.6000	4.0516	4,242.6900	4.2427	4.716	0	0	0
2021/04/16	R213	05/08/2021	10.86	Call	Bond Future	6,652.8700	6.6529	6,898.2400	6.8982	3.688	0	0	0
2021/04/16	R213	05/08/2021	10.86	Put	Bond Future	1,078.4200	1.0784	997.3100	0.9973	(7.521)	0	0	0
2021/04/16	R213	04/11/2021	11.10	Put	Bond Future	1,752.6900	1.7527	1,659.0700	1.6591	(5.342)	0	0	0
2021/04/16	R213	04/11/2021	11.11	Call	Bond Future	7,398.2600	7.3983	7,634.8900	7.6349	3.198	0	0	0
2021/04/16	R213	04/11/2021	11.09	Put	Bond Future	1,767.4200	1.7674	1,673.2300	1.6732	(5.329)	0	0	0
2021/04/16	R213	04/11/2021			Bond Future	9.9828	83.5219	9.9203	83.8516	(0.626)	0.0000	0.0000	0
2021/04/16	R213	04/11/2021	11.10	Call	Bond Future	7,364.9500	7.3650	7,601.0200	7.6010	3.205	0	0	0
2021/04/16	R213	04/11/2021	11.11	Put	Bond Future	1,738.0500	1.7381	1,644.9900	1.6450	(5.354)	0	0	0
2021/04/16	R213	04/11/2021	11.09	Call	Bond Future	7,331.7000	7.3317	7,567.2000	7.5672	3.212	0	0	0
2021/04/16	R213	03/02/2022	8.80	Put	Bond Future	8,752.6900	8.7527	8,494.1600	8.4942	(2.954)	0	0	0
2021/04/16	R213	03/02/2022	8.80	Call	Bond Future	1,198.5500	1.1986	1,273.3200	1.2733	6.238	0	0	102
2021/04/16	R213	03/02/2022	9.58	Put	Bond Future	5,671.4800	5.6715	5,463.9800	5.4640	(3.659)	0	0	200
2021/04/16	R213	03/02/2022	8.63	Put	Bond Future	9,546.0400	9.5460	9,278.2300	9.2782	(2.805)	0	0	0
2021/04/16	R213	03/02/2022	8.63	Call	Bond Future	1,014.5500	1.0145	1,080.0400	1.0800	6.455	0	0	200
2021/04/16	R213	03/02/2022	9.98	Call	Bond Future	3,336.1100	3.3361	3,490.6000	3.4906	4.631	0	0	0
2021/04/16	R213	03/02/2022	9.98	Put	Bond Future	4,467.9300	4.4679	4,289.1200	4.2891	(4.002)	0	0	0
2021/04/16	R213	03/02/2022			Bond Future	10.2002	84.4752	10.1350	84.8085	(0.640)	0.0000	0.0000	0
2021/04/16	R213	03/02/2022	10.25	Call	Bond Future	4,027.5800	4.0276	4,200.9700	4.2010	4.305	0	0	0
2021/04/16	R213	03/02/2022	10.25	Put	Bond Future	3,774.5200	3.7745	3,614.6100	3.6146	(4.237)	0	0	102
2021/04/16	R213	03/02/2022	9.76	Call	Bond Future	2,821.8200	2.8218	2,960.5700	2.9606	4.917	0	0	0
2021/04/16	R213	03/02/2022	9.76	Put	Bond Future	5,104.6900	5.1047	4,910.1400	4.9101	(3.811)	0	0	102
2021/04/16	R213	03/02/2022	10.15	Call	Bond Future	3,764.1300	3.7641	3,930.6000	3.9306	4.423	0	0	0
2021/04/16	R213	03/02/2022	10.15	Put	Bond Future	4,020.4600	4.0205	3,853.6300	3.8536	(4.150)	0	0	200
2021/04/16	R213	03/02/2022	9.58	Call	Bond Future	2,431.4200	2.4314	2,557.2200	2.5572	5.174	0	0	0
2021/04/16	R213	03/02/2022	9.97	Call	Bond Future	3,312.0000	3.3120	3,465.7700	3.4658	4.643	0	0	0
2021/04/16	R213	03/02/2022	9.97	Put	Bond Future	4,495.6900	4.4957	4,316.1600	4.3162	(3.993)	0	0	0
2021/04/16	R213	03/02/2022	9.96	Call	Bond Future	3,287.6600	3.2877	3,440.7300	3.4407	4.656	0	0	0
2021/04/16	R213	03/02/2022	9.96	Put	Bond Future	4,523.2700	4.5233	4,343.0400	4.3430	(3.985)	0	0	0
2021/04/16	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R213	05/05/2022	10.63	Call	Bond Future	950.0200	0.9500	1,287.0000	1.2870	35.471	0	0	0
2021/04/16	R213	05/05/2022			Bond Future	10.4358	81.8465	10.3677	82.1835	(0.653)	0.0000	0.0000	0
2021/04/16	R213	05/05/2022	10.64	Call	Bond Future	998.5600	0.9986	1,335.5400	1.3355	33.747	0	0	0
2021/04/16	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R213	05/05/2022	10.65	Call	Bond Future	1,047.0500	1.0470	1,384.0300	1.3840	32.184	0	0	0
2021/04/16	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R214	06/05/2021	12.26	Call	Bond Future	7,935.7900	7.9358	7,797.9800	7.7980	(1.737)	0	0	0
2021/04/16	R214	06/05/2021	12.26	Put	Bond Future	39.5400	0.0395	36.9600	0.0370	(6.525)	0	0	0
2021/04/16	R214	06/05/2021	12.25	Call	Bond Future	7,889.6200	7.8896	7,751.7600	7.7518	(1.747)	0	0	0
2021/04/16	R214	06/05/2021	12.25	Put	Bond Future	40.8800	0.0409	38.2500	0.0383	(6.433)	0	0	0
2021/04/16	R214	06/05/2021			Bond Future	10.7624	66.6145	10.7855	66.4793	0.215	0.0000	0.0000	15,544
2021/04/16	R214	06/05/2021	12.27	Call	Bond Future	7,981.9300	7.9819	7,844.1700	7.8442	(1.726)	0	0	0
2021/04/16	R214	06/05/2021	12.27	Put	Bond Future	38.2400	0.0382	35.7100	0.0357	(6.616)	0	0	0
2021/04/16	R214	05/08/2021	12.03	Put	Bond Future	1,414.3700	1.4144	1,434.4000	1.4344	1.416	0	0	0
2021/04/16	R214	05/08/2021	12.01	Call	Bond Future	7,050.6600	7.0507	6,934.1800	6.9342	(1.652)	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	
2021/04/16	R214	05/08/2021			Bond Future		10.9493	67.3067	10.9734	67.1698	0.0000	0.0000	0	
2021/04/16	R214	05/08/2021	12.02	Call	Bond Future	7,085.6200		7.0856	6,968.9500	6.9689	(1.647)	0	0	0
2021/04/16	R214	05/08/2021	12.02	Put	Bond Future	1,428.3700		1.4284	1,448.6000	1.4486	1.416	0	0	0
2021/04/16	R214	05/08/2021	12.03	Call	Bond Future	7,120.6400		7.1206	7,003.7700	7.0038	(1.641)	0	0	0
2021/04/16	R214	05/08/2021	12.01	Put	Bond Future	1,442.4900		1.4425	1,462.9100	1.4629	1.416	0	0	0
2021/04/16	R214	04/11/2021	12.47	Call	Bond Future	8,630.7400		8.6307	8,516.6100	8.5166	(1.322)	0	0	0
2021/04/16	R214	04/11/2021	12.46	Call	Bond Future	8,598.4800		8.5985	8,484.5000	8.4845	(1.326)	0	0	0
2021/04/16	R214	04/11/2021	12.46	Put	Bond Future	1,848.7100		1.8487	1,873.5400	1.8735	1.343	0	0	0
2021/04/16	R214	04/11/2021			Bond Future		11.1280	64.7874	11.1531	64.6486	0.225	0.0000	0.0000	0
2021/04/16	R214	04/11/2021	12.47	Put	Bond Future	1,834.7400		1.8347	1,859.4200	1.8594	1.345	0	0	0
2021/04/16	R214	04/11/2021	12.48	Call	Bond Future	8,663.0400		8.6630	8,548.7400	8.5487	(1.319)	0	0	0
2021/04/16	R214	04/11/2021	12.48	Put	Bond Future	1,820.8800		1.8209	1,845.3900	1.8454	1.346	0	0	0
2021/04/16	R214	03/02/2022	11.40	Put	Bond Future	4,232.9000		4.2329	4,289.0400	4.2890	1.326	0	0	0
2021/04/16	R214	03/02/2022	11.41	Call	Bond Future	4,691.1100		4.6911	4,606.4700	4.6065	(1.804)	0	0	0
2021/04/16	R214	03/02/2022	11.39	Put	Bond Future	4,258.3100		4.2583	4,314.7200	4.3147	1.325	0	0	0
2021/04/16	R214	03/02/2022			Bond Future		11.3198	65.5270	11.3459	65.3865	0.231	0.0000	0.0000	0
2021/04/16	R214	03/02/2022	11.40	Call	Bond Future	4,663.0700		4.6631	4,578.7000	4.5787	(1.809)	0	0	0
2021/04/16	R214	03/02/2022	11.41	Put	Bond Future	4,207.6300		4.2076	4,263.5000	4.2635	1.328	0	0	0
2021/04/16	R214	03/02/2022	11.39	Call	Bond Future	4,635.1000		4.6351	4,551.0000	4.5510	(1.814)	0	0	0
2021/04/16	R214	05/05/2022	11.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R214	05/05/2022	11.75	Call	Bond Future	1,178.4800		1.1785	1,036.5400	1.0365	(12.044)	0	0	0
2021/04/16	R214	05/05/2022	11.73	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	0
2021/04/16	R214	05/05/2022			Bond Future		11.5219	62.9482	11.5490	62.8062	0.235	0.0000	0.0000	0
2021/04/16	R214	05/05/2022	11.74	Call	Bond Future	1,127.5800		1.1276	985.6400	0.9856	(12.588)	0	0	0
2021/04/16	R214	05/05/2022	11.75	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	0
2021/04/16	R214	05/05/2022	11.73	Call	Bond Future	1,076.6100		1.0766	934.6700	0.9347	(13.184)	0	0	0
2021/04/16	R248	06/05/2021	12.36	Call	Bond Future	10,302.4300		10.3024	10,093.8600	10.0939	(2.024)	0	0	0
2021/04/16	R248	06/05/2021	12.36	Put	Bond Future	22.2700		0.0223	20.9900	0.0210	(5.748)	0	0	0
2021/04/16	R248	06/05/2021	10.20	Call	Bond Future	346.5500		0.3466	291.7500	0.2918	(15.813)	0	0	0
2021/04/16	R248	06/05/2021	10.80	Put	Bond Future	1,757.0400		1.7570	1,815.3100	1.8153	3.316	0	0	0
2021/04/16	R248	06/05/2021	10.80	Call	Bond Future	1,848.8700		1.8489	1,699.8500	1.6999	(8.060)	0	0	0
2021/04/16	R248	06/05/2021			Bond Future		10.7875	83.9270	10.8157	83.7197	0.262	0.0000	0.0000	135,246
2021/04/16	R248	06/05/2021	12.35	Call	Bond Future	10,245.3000		10.2453	10,036.7100	10.0367	(2.036)	0	0	0
2021/04/16	R248	06/05/2021	12.35	Put	Bond Future	23.1400		0.0231	21.8400	0.0218	(5.618)	0	0	0
2021/04/16	R248	06/05/2021	12.34	Call	Bond Future	10,188.1100		10.1881	9,979.4900	9.9795	(2.048)	0	0	0
2021/04/16	R248	06/05/2021	12.34	Put	Bond Future	24.0400		0.0240	22.7100	0.0227	(5.532)	0	0	0
2021/04/16	R248	06/05/2021	10.90	Put	Bond Future	1,426.8000		1.4268	1,472.1100	1.4721	3.176	0	0	0
2021/04/16	R248	06/05/2021	10.90	Call	Bond Future	2,247.3600		2.2474	2,085.3800	2.0854	(7.208)	0	0	1,030
2021/04/16	R248	06/05/2021	11.40	Put	Bond Future	448.7000		0.4487	455.1600	0.4552	1.440	0	0	0
2021/04/16	R248	06/05/2021	11.40	Call	Bond Future	4,747.7600		4.7478	4,546.9300	4.5469	(4.230)	0	0	1,030
2021/04/16	R248	06/05/2021	10.20	Put	Bond Future	4,877.7400		4.8777	5,030.2300	5.0302	3.126	0	0	0
2021/04/16	R248	05/08/2021	11.20	Put	Bond Future	3,172.3000		3.1723	3,242.6100	3.2426	2.216	0	0	0
2021/04/16	R248	05/08/2021	11.20	Call	Bond Future	4,747.3800		4.7474	4,607.8800	4.6079	(2.938)	0	0	1,000
2021/04/16	R248	05/08/2021	10.50	Put	Bond Future	5,837.2400		5.8372	5,952.9800	5.9530	1.983	0	0	0
2021/04/16	R248	05/08/2021	10.30	Call	Bond Future	1,760.4200		1.7604	1,680.9600	1.6810	(4.514)	0	0	1,300
2021/04/16	R248	05/08/2021	10.90	Put	Bond Future	4,156.2900		4.1563	4,244.7100	4.2447	2.127	0	0	0
2021/04/16	R248	05/08/2021	10.90	Call	Bond Future	3,614.2500		3.6143	3,492.8600	3.4929	(3.359)	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
2021/04/16	R248	05/08/2021	10.60	Put	Bond Future	5,374.2900	5.3743	5,482.9400	5.4829	2.022	0	0	0
2021/04/16	R248	05/08/2021	10.60	Call	Bond Future	2,613.8200	2.6138	2,512.6600	2.5127	(3.870)	0	0	0
2021/04/16	R248	05/08/2021	12.51	Put	Bond Future	891.8600	0.8919	912.6500	0.9127	2.331	0	0	0
2021/04/16	R248	05/08/2021	12.52	Call	Bond Future	10,708.4200	10.7084	10,519.1700	10.5192	(1.767)	0	0	0
2021/04/16	R248	05/08/2021	12.50	Put	Bond Future	902.2800	0.9023	923.2900	0.9233	2.329	0	0	0
2021/04/16	R248	05/08/2021			Bond Future	10.9755	84.7990	11.0049	84.5892	0.268	0.0000	0.0000	33,140
2021/04/16	R248	05/08/2021	10.50	Call	Bond Future	2,313.7100	2.3137	2,219.6400	2.2196	(4.066)	0	0	1,000
2021/04/16	R248	05/08/2021	10.00	Put	Bond Future	8,611.2800	8.6113	8,763.4100	8.7634	1.767	0	0	0
2021/04/16	R248	05/08/2021	10.00	Call	Bond Future	1,084.6100	1.0846	1,026.9300	1.0269	(5.318)	0	0	0
2021/04/16	R248	05/08/2021	10.30	Put	Bond Future	6,846.8700	6.8469	6,977.2200	6.9772	1.904	0	0	0
2021/04/16	R248	05/08/2021	12.51	Call	Bond Future	10,662.0900	10.6621	10,473.0700	10.4731	(1.773)	0	0	0
2021/04/16	R248	05/08/2021	12.52	Put	Bond Future	881.5500	0.8816	902.1100	0.9021	2.332	0	0	0
2021/04/16	R248	05/08/2021	12.50	Call	Bond Future	10,615.7800	10.6158	10,426.9800	10.4270	(1.778)	0	0	0
2021/04/16	R248	04/11/2021	12.85	Call	Bond Future	11,877.6700	11.8777	11,695.7300	11.6957	(1.532)	0	0	0
2021/04/16	R248	04/11/2021	12.85	Put	Bond Future	1,493.6500	1.4937	1,524.2900	1.5243	2.051	0	0	0
2021/04/16	R248	04/11/2021			Bond Future	11.1553	81.3423	11.1860	81.1297	0.275	0.0000	0.0000	0
2021/04/16	R248	04/11/2021	12.84	Call	Bond Future	11,836.2600	11.8363	11,654.5400	11.6545	(1.535)	0	0	0
2021/04/16	R248	04/11/2021	12.84	Put	Bond Future	1,506.2700	1.5063	1,537.1300	1.5371	2.049	0	0	0
2021/04/16	R248	04/11/2021	12.83	Call	Bond Future	11,794.8600	11.7949	11,613.3700	11.6134	(1.539)	0	0	0
2021/04/16	R248	04/11/2021	12.83	Put	Bond Future	1,518.9800	1.5190	1,550.0700	1.5501	2.047	0	0	0
2021/04/16	R248	03/02/2022	11.48	Call	Bond Future	5,569.5800	5.5696	5,441.5300	5.4415	(2.299)	0	0	0
2021/04/16	R248	03/02/2022	11.49	Put	Bond Future	4,664.2600	4.6643	4,750.8800	4.7509	1.857	0	0	0
2021/04/16	R248	03/02/2022	11.47	Call	Bond Future	5,534.5800	5.5346	5,406.9600	5.4070	(2.306)	0	0	0
2021/04/16	R248	03/02/2022			Bond Future	11.3488	82.2709	11.3808	82.0558	0.282	0.0000	0.0000	0
2021/04/16	R248	03/02/2022	11.48	Put	Bond Future	4,695.1000	4.6951	4,782.1600	4.7822	1.854	0	0	0
2021/04/16	R248	03/02/2022	11.49	Call	Bond Future	5,604.6600	5.6047	5,476.1700	5.4762	(2.293)	0	0	0
2021/04/16	R248	03/02/2022	11.47	Put	Bond Future	4,726.1300	4.7261	4,813.6200	4.8136	1.851	0	0	0
2021/04/16	R248	05/05/2022	11.79	Call	Bond Future	1,521.0300	1.5210	1,303.6200	1.3036	(14.294)	0	0	0
2021/04/16	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R248	05/05/2022	11.80	Call	Bond Future	1,583.9400	1.5839	1,366.5300	1.3665	(13.726)	0	0	0
2021/04/16	R248	05/05/2022			Bond Future	11.5527	78.7360	11.5861	78.5186	0.289	0.0000	0.0000	0
2021/04/16	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/16	R248	05/05/2022	11.81	Call	Bond Future	1,646.7700	1.6468	1,429.3600	1.4294	(13.202)	0	0	0
2021/04/16	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

1256666