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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/04/2021 TO 21/04/2021

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
2021/04/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	2025	06/05/2021		Bond Future	152.0688	152.0688	152.2859	152.2859	0.143	0.0000	0.0000	4,993
2021/04/21	2025	05/08/2021		Bond Future	152.2544	152.2544	152.4714	152.4714	0.142	0.0000	0.0000	1,347
2021/04/21	2025	04/11/2021		Bond Future	154.0130	154.0130	154.2313	154.2313	0.142	0.0000	0.0000	0
2021/04/21	2025	03/02/2022		Bond Future	154.3206	154.3206	154.5405	154.5405	0.143	0.0000	0.0000	0
2021/04/21	2025	05/05/2022		Bond Future	156.0603	156.0603	156.2834	156.2834	0.143	0.0000	0.0000	0
2021/04/21	2029	06/05/2021		Bond Future	111.3101	111.3101	111.3378	111.3378	0.025	0.0000	0.0000	1,702
2021/04/21	2029	05/08/2021		Bond Future	112.5631	112.5631	112.5892	112.5892	0.023	0.0000	0.0000	2,601

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
2021/04/21	2029	04/11/2021			Bond Future	112.7158	112.7158	112.7414	112.7414	0.023	0.0000	0.0000	0
2021/04/21	2029	03/02/2022			Bond Future	114.0778	114.0778	114.1030	114.1030	0.022	0.0000	0.0000	0
2021/04/21	2029	05/05/2022			Bond Future	114.1928	114.1928	114.2188	114.2188	0.023	0.0000	0.0000	0
2021/04/21	2030	06/05/2021	11.70	Call	Bond Future	13,373.2400	13.3732	13,297.1400	13.2971	(0.569)	0	0	0
2021/04/21	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2030	06/05/2021	11.69	Call	Bond Future	13,326.7600	13.3268	13,250.6600	13.2507	(0.571)	0	0	0
2021/04/21	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2030	06/05/2021	8.90	Call	Bond Future	677.2000	0.6772	561.6100	0.5616	(17.069)	0	0	0
2021/04/21	2030	06/05/2021	9.00	Call	Bond Future	900.2600	0.9003	771.7100	0.7717	(14.279)	0	0	0
2021/04/21	2030	06/05/2021	9.00	Put	Bond Future	1,473.2300	1.4732	1,420.7800	1.4208	(3.560)	0	0	5,000
2021/04/21	2030	06/05/2021	9.25	Call	Bond Future	1,638.4400	1.6384	1,498.9000	1.4989	(8.517)	0	0	0
2021/04/21	2030	06/05/2021	9.25	Put	Bond Future	793.5800	0.7936	730.1400	0.7301	(7.994)	0	0	0
2021/04/21	2030	06/05/2021	9.35	Call	Bond Future	2,003.7200	2.0037	1,868.2600	1.8683	(6.760)	0	0	0
2021/04/21	2030	06/05/2021	9.27	Put	Bond Future	751.4400	0.7514	688.5700	0.6886	(8.367)	0	0	0
2021/04/21	2030	06/05/2021	9.27	Call	Bond Future	1,708.5300	1.7085	1,569.5600	1.5696	(8.134)	0	0	300
2021/04/21	2030	06/05/2021	10.95	Call	Bond Future	9,787.2300	9.7872	9,710.8200	9.7108	(0.781)	0	0	0
2021/04/21	2030	06/05/2021	10.95	Put	Bond Future	0.4400	0.0004	0.1300	0.0001	(70.455)	0	0	300
2021/04/21	2030	06/05/2021	9.92	Call	Bond Future	4,598.4200	4.5984	4,501.2400	4.5012	(2.113)	0	0	0
2021/04/21	2030	06/05/2021	7.97	Call	Bond Future	10.5500	0.0105	4.0500	0.0041	(61.611)	0	0	700
2021/04/21	2030	06/05/2021	10.04	Call	Bond Future	5,202.3900	5.2024	5,110.2500	5.1102	(1.771)	0	0	0
2021/04/21	2030	06/05/2021	10.04	Put	Bond Future	55.0700	0.0551	39.0300	0.0390	(29.127)	0	0	0
2021/04/21	2030	06/05/2021	9.15	Call	Bond Future	1,031.2400	1.0312	969.1700	0.9692	(6.019)	0	0	0
2021/04/21	2030	06/05/2021	9.15	Call	Bond Future	1,312.3000	1.3123	1,174.1300	1.1741	(10.529)	0	0	0
2021/04/21	2030	06/05/2021			Bond Future	9.1004	95.6591	9.1138	95.5830	0.147	0.0000	0.0000	96,695
2021/04/21	2030	06/05/2021	11.71	Call	Bond Future	13,419.6800	13.4197	13,343.5800	13.3436	(0.567)	0	0	0
2021/04/21	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2030	06/05/2021	8.95	Call	Bond Future	783.5100	0.7835	661.0300	0.6610	(15.632)	0	0	0
2021/04/21	2030	06/05/2021	8.95	Put	Bond Future	1,643.3900	1.6434	1,597.0100	1.5970	(2.822)	0	0	2,500
2021/04/21	2030	06/05/2021	8.36	Put	Bond Future	4,417.0000	4.4170	4,459.5200	4.4595	0.963	0	0	0
2021/04/21	2030	06/05/2021	8.36	Call	Bond Future	84.9200	0.0849	51.3400	0.0513	(39.543)	0	0	0
2021/04/21	2030	06/05/2021	8.86	Put	Bond Future	1,978.7000	1.9787	1,945.2200	1.9452	(1.692)	0	0	0
2021/04/21	2030	06/05/2021	8.86	Call	Bond Future	599.5200	0.5995	489.9400	0.4899	(18.278)	0	0	0
2021/04/21	2030	06/05/2021	8.90	Put	Bond Future	1,825.1300	1.8251	1,785.6400	1.7856	(2.164)	0	0	2,500
2021/04/21	2030	06/05/2021	9.35	Put	Bond Future	599.4700	0.5995	540.1100	0.5401	(9.902)	0	0	0
2021/04/21	2030	06/05/2021	8.77	Put	Bond Future	2,350.0800	2.3501	2,331.2000	2.3312	(0.803)	0	0	0
2021/04/21	2030	06/05/2021	8.77	Call	Bond Future	447.9200	0.4479	352.9400	0.3529	(21.205)	0	0	300
2021/04/21	2030	06/05/2021	9.92	Put	Bond Future	87.7000	0.0877	66.6200	0.0666	(24.036)	0	0	700
2021/04/21	2030	06/05/2021	9.22	Call	Bond Future	1,536.4300	1.5364	1,396.8600	1.3969	(9.084)	0	0	0
2021/04/21	2030	06/05/2021	9.22	Put	Bond Future	860.2500	0.8603	796.7800	0.7968	(7.378)	0	0	700
2021/04/21	2030	06/05/2021	7.97	Put	Bond Future	6,728.1600	6.7282	6,797.7600	6.7978	1.034	0	0	0
2021/04/21	2030	06/05/2021	10.74	Call	Bond Future	8,746.6000	8.7466	8,669.4400	8.6694	(0.882)	0	0	0
2021/04/21	2030	06/05/2021	10.74	Put	Bond Future	1.6600	0.0017	0.6000	0.0006	(63.855)	0	0	0
2021/04/21	2030	05/08/2021	8.83	Call	Bond Future	1,684.8400	1.6848	1,484.7700	1.4848	(11.875)	0	0	479
2021/04/21	2030	05/08/2021	10.15	Call	Bond Future	5,686.6200	5.6866	5,511.1400	5.5111	(3.086)	0	0	0
2021/04/21	2030	05/08/2021	10.30	Put	Bond Future	1,015.0300	1.0150	915.6900	0.9157	(9.787)	0	0	200
2021/04/21	2030	05/08/2021	8.78	Put	Bond Future	4,519.1900	4.5192	4,401.0500	4.4011	(2.614)	0	0	0
2021/04/21	2030	05/08/2021	8.78	Call	Bond Future	1,584.7900	1.5848	1,387.9800	1.3880	(12.419)	0	0	200

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2021/04/21	2030	05/08/2021	7.70	Put	Bond Future	9,698.7200	9.6987	9,680.8000	9.6808	(0.185)	0	0	0
2021/04/21	2030	05/08/2021	9.45	Call	Bond Future	3,249.5700	3.2496	3,029.6700	3.0297	(6.767)	0	0	600
2021/04/21	2030	05/08/2021	12.10	Call	Bond Future	13,900.3700	13.9004	13,797.5700	13.7976	(0.740)	0	0	0
2021/04/21	2030	05/08/2021	12.10	Put	Bond Future	68.8500	0.0688	44.7200	0.0447	(35.047)	0	0	600
2021/04/21	2030	05/08/2021	10.42	Call	Bond Future	6,768.2300	6.7682	6,573.3900	6.5734	(2.879)	0	0	0
2021/04/21	2030	05/08/2021	10.42	Put	Bond Future	894.6500	0.8947	778.4800	0.7785	(12.985)	0	0	0
2021/04/21	2030	05/08/2021	10.41	Call	Bond Future	6,727.3600	6.7274	6,533.7100	6.5337	(2.879)	0	0	0
2021/04/21	2030	05/08/2021	10.41	Put	Bond Future	904.2300	0.9042	789.2500	0.7892	(12.716)	0	0	0
2021/04/21	2030	05/08/2021			Bond Future	9.3039	92.7067	9.3182	92.6280	0.154	0.0000	0.0000	59,769
2021/04/21	2030	05/08/2021	8.83	Put	Bond Future	4,334.0700	4.3341	4,212.6700	4.2127	(2.801)	0	0	0
2021/04/21	2030	05/08/2021	10.15	Put	Bond Future	1,188.6000	1.1886	1,091.7900	1.0918	(8.145)	0	0	479
2021/04/21	2030	05/08/2021	9.75	Call	Bond Future	4,211.5200	4.2115	4,012.6400	4.0126	(4.722)	0	0	0
2021/04/21	2030	05/08/2021	9.75	Put	Bond Future	1,803.8900	1.8039	1,683.6800	1.6837	(6.664)	0	0	479
2021/04/21	2030	05/08/2021	10.30	Call	Bond Future	6,280.7200	6.2807	6,102.7100	6.1027	(2.834)	0	0	0
2021/04/21	2030	05/08/2021	7.70	Call	Bond Future	328.8500	0.3288	232.2600	0.2323	(29.372)	0	0	200
2021/04/21	2030	05/08/2021	8.95	Put	Bond Future	3,910.1800	3.9102	3,782.2500	3.7823	(3.272)	0	0	0
2021/04/21	2030	05/08/2021	8.95	Call	Bond Future	1,940.9000	1.9409	1,734.3000	1.7343	(10.645)	0	0	600
2021/04/21	2030	05/08/2021	9.45	Put	Bond Future	2,452.0200	2.4520	2,310.7900	2.3108	(5.760)	0	0	0
2021/04/21	2030	05/08/2021	10.43	Call	Bond Future	6,809.3000	6.8093	6,613.1600	6.6132	(2.880)	0	0	0
2021/04/21	2030	05/08/2021	10.43	Put	Bond Future	885.3100	0.8853	767.8400	0.7678	(13.269)	0	0	0
2021/04/21	2030	04/11/2021	9.20	Call	Bond Future	2,827.0500	2.8270	2,572.7500	2.5727	(8.995)	0	0	1,102
2021/04/21	2030	04/11/2021	11.26	Call	Bond Future	9,635.5000	9.6355	9,412.3400	9.4123	(2.316)	0	0	0
2021/04/21	2030	04/11/2021	8.27	Put	Bond Future	8,000.8800	8.0009	7,863.0100	7.8630	(1.723)	0	0	0
2021/04/21	2030	04/11/2021	8.27	Call	Bond Future	1,169.7200	1.1697	951.5900	0.9516	(18.648)	0	0	300
2021/04/21	2030	04/11/2021	8.77	Put	Bond Future	5,885.2700	5.8853	5,729.6300	5.7296	(2.645)	0	0	0
2021/04/21	2030	04/11/2021	11.44	Put	Bond Future	709.9500	0.7100	580.8300	0.5808	(18.187)	0	0	300
2021/04/21	2030	04/11/2021	10.60	Call	Bond Future	7,189.9800	7.1900	6,959.4200	6.9594	(3.207)	0	0	0
2021/04/21	2030	04/11/2021	10.60	Put	Bond Future	1,563.8400	1.5638	1,413.5400	1.4135	(9.611)	0	0	0
2021/04/21	2030	04/11/2021	10.59	Put	Bond Future	1,575.4400	1.5754	1,427.3300	1.4273	(9.401)	0	0	0
2021/04/21	2030	04/11/2021			Bond Future	9.4974	93.7560	9.5125	93.6757	0.159	0.0000	0.0000	0
2021/04/21	2030	04/11/2021	9.20	Put	Bond Future	4,425.0400	4.4250	4,251.0000	4.2510	(3.933)	0	0	0
2021/04/21	2030	04/11/2021	11.26	Put	Bond Future	854.4900	0.8545	711.5900	0.7116	(16.723)	0	0	1,102
2021/04/21	2030	04/11/2021	9.90	Put	Bond Future	2,651.1500	2.6512	2,484.0000	2.4840	(6.305)	0	0	0
2021/04/21	2030	04/11/2021	9.90	Call	Bond Future	4,759.0400	4.7590	4,511.6300	4.5116	(5.199)	0	0	1,102
2021/04/21	2030	04/11/2021	8.77	Call	Bond Future	1,912.9500	1.9129	1,677.0500	1.6771	(12.332)	0	0	300
2021/04/21	2030	04/11/2021	11.44	Call	Bond Future	10,325.1700	10.3252	10,115.7900	10.1158	(2.028)	0	0	0
2021/04/21	2030	04/11/2021	10.61	Call	Bond Future	7,227.4200	7.2274	6,994.6900	6.9947	(3.220)	0	0	0
2021/04/21	2030	04/11/2021	10.61	Put	Bond Future	1,552.3200	1.5523	1,399.8500	1.3999	(9.822)	0	0	0
2021/04/21	2030	04/11/2021	10.59	Call	Bond Future	7,152.5900	7.1526	6,924.2200	6.9242	(3.193)	0	0	0
2021/04/21	2030	03/02/2022	8.39	Put	Bond Future	8,239.4400	8.2394	8,200.0600	8.2001	(0.478)	0	0	0
2021/04/21	2030	03/02/2022	8.39	Call	Bond Future	1,164.6500	1.1647	1,043.4700	1.0435	(10.405)	0	0	101
2021/04/21	2030	03/02/2022	9.35	Call	Bond Future	2,795.6300	2.7956	2,676.1900	2.6762	(4.272)	0	0	0
2021/04/21	2030	03/02/2022	9.35	Put	Bond Future	4,631.8700	4.6319	4,594.2300	4.5942	(0.813)	0	0	101
2021/04/21	2030	03/02/2022	9.45	Call	Bond Future	3,033.7400	3.0337	2,910.4300	2.9104	(4.065)	0	0	0
2021/04/21	2030	03/02/2022	9.45	Put	Bond Future	4,345.0900	4.3451	4,303.5800	4.3036	(0.955)	0	0	0
2021/04/21	2030	03/02/2022			Bond Future	9.7031	90.8631	9.7190	90.7813	0.164	0.0000	0.0000	0
2021/04/21	2030	03/02/2022	9.78	Call	Bond Future	3,886.5200	3.8865	3,753.0000	3.7530	(3.435)	0	0	0
2021/04/21	2030	03/02/2022	9.78	Put	Bond Future	3,492.5700	3.4926	3,440.8500	3.4408	(1.481)	0	0	101

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2021/04/21	2030	03/02/2022	9.43	Call	Bond Future	2,985.1600	2.9852	2,862.6700	2.8627	(4.103)	0	0	0
2021/04/21	2030	03/02/2022	9.43	Put	Bond Future	4,401.1800	4.4012	4,360.4900	4.3605	(0.925)	0	0	0
2021/04/21	2030	03/02/2022	9.44	Call	Bond Future	3,009.4000	3.0094	2,886.3300	2.8863	(4.090)	0	0	0
2021/04/21	2030	03/02/2022	9.44	Put	Bond Future	4,373.0700	4.3731	4,331.8000	4.3318	(0.944)	0	0	0
2021/04/21	2030	05/05/2022	10.21	Call	Bond Future	1,318.8700	1.3189	1,236.5800	1.2366	(6.239)	0	0	0
2021/04/21	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2030	05/05/2022			Bond Future	9.9411	91.8647	9.9577	91.7824	0.167	0.0000	0.0000	0
2021/04/21	2030	05/05/2022	10.19	Call	Bond Future	1,221.6400	1.2216	1,139.3500	1.1394	(6.736)	0	0	0
2021/04/21	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2030	05/05/2022	10.20	Call	Bond Future	1,270.2700	1.2703	1,187.9800	1.1880	(6.478)	0	0	0
2021/04/21	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2032	06/05/2021	12.12	Call	Bond Future	12,279.5100	12.2795	12,259.1100	12.2591	(0.166)	0	0	0
2021/04/21	2032	06/05/2021	12.12	Put	Bond Future	0.0900	0.0001	0.0200	0.0000	(77.778)	0	0	0
2021/04/21	2032	06/05/2021	12.57	Call	Bond Future	14,470.7200	14.4707	14,450.3900	14.4504	(0.140)	0	0	0
2021/04/21	2032	06/05/2021			Bond Future	9.8903	90.1193	9.8937	90.0990	0.034	0.0000	0.0000	76,871
2021/04/21	2032	06/05/2021	12.11	Call	Bond Future	12,229.8200	12.2298	12,209.4100	12.2094	(0.167)	0	0	0
2021/04/21	2032	06/05/2021	12.11	Put	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	0	0	0
2021/04/21	2032	06/05/2021	12.10	Call	Bond Future	12,180.0700	12.1801	12,159.6500	12.1596	(0.168)	0	0	0
2021/04/21	2032	06/05/2021	12.10	Put	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	0
2021/04/21	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	736
2021/04/21	2032	06/05/2021	10.33	Put	Bond Future	409.2600	0.4093	328.4400	0.3284	(19.748)	0	0	0
2021/04/21	2032	06/05/2021	10.33	Call	Bond Future	3,032.8700	3.0329	2,931.7200	2.9317	(3.335)	0	0	736
2021/04/21	2032	05/08/2021	11.37	Call	Bond Future	8,034.7300	8.0347	7,872.7500	7.8727	(2.016)	0	0	0
2021/04/21	2032	05/08/2021	11.37	Put	Bond Future	921.7000	0.9217	781.8600	0.7819	(15.172)	0	0	0
2021/04/21	2032	05/08/2021			Bond Future	10.0952	91.1112	10.0990	91.0890	0.037	0.0000	0.0000	89,871
2021/04/21	2032	05/08/2021	11.35	Call	Bond Future	7,951.8000	7.9518	7,788.1000	7.7881	(2.059)	0	0	0
2021/04/21	2032	05/08/2021	11.35	Put	Bond Future	944.2000	0.9442	802.6400	0.8026	(14.993)	0	0	0
2021/04/21	2032	05/08/2021	11.36	Call	Bond Future	7,993.2300	7.9932	7,830.4000	7.8304	(2.037)	0	0	0
2021/04/21	2032	05/08/2021	11.36	Put	Bond Future	932.8900	0.9329	792.2000	0.7922	(15.081)	0	0	0
2021/04/21	2032	04/11/2021	9.83	Call	Bond Future	2,820.3300	2.8203	2,597.3400	2.5973	(7.907)	0	0	700
2021/04/21	2032	04/11/2021	11.71	Put	Bond Future	1,476.1000	1.4761	1,283.5000	1.2835	(13.048)	0	0	0
2021/04/21	2032	04/11/2021	11.69	Call	Bond Future	9,000.4700	9.0005	8,783.2300	8.7832	(2.414)	0	0	0
2021/04/21	2032	04/11/2021	11.70	Call	Bond Future	9,038.0000	9.0380	8,821.5300	8.8215	(2.395)	0	0	0
2021/04/21	2032	04/11/2021			Bond Future	10.2999	87.9962	10.3040	87.9732	0.039	0.0000	0.0000	21
2021/04/21	2032	04/11/2021	9.83	Put	Bond Future	5,571.0800	5.5711	5,371.1800	5.3712	(3.588)	0	0	0
2021/04/21	2032	04/11/2021	12.81	Call	Bond Future	13,421.6500	13.4216	13,292.3900	13.2924	(0.963)	0	0	0
2021/04/21	2032	04/11/2021	12.81	Put	Bond Future	511.0100	0.5110	404.8400	0.4048	(20.777)	0	0	700
2021/04/21	2032	04/11/2021	11.71	Call	Bond Future	9,075.5900	9.0756	8,859.9000	8.8599	(2.377)	0	0	0
2021/04/21	2032	04/11/2021	11.69	Put	Bond Future	1,502.3200	1.5023	1,308.1700	1.3082	(12.923)	0	0	0
2021/04/21	2032	04/11/2021	9.33	Put	Bond Future	7,594.7500	7.5948	7,387.9800	7.3880	(2.723)	0	0	0
2021/04/21	2032	04/11/2021	9.33	Call	Bond Future	1,787.9100	1.7879	1,558.0500	1.5581	(12.856)	0	0	700
2021/04/21	2032	04/11/2021	11.70	Put	Bond Future	1,489.1600	1.4892	1,295.7800	1.2958	(12.986)	0	0	0
2021/04/21	2032	03/02/2022	10.35	Put	Bond Future	4,666.3200	4.6663	4,600.6900	4.6007	(1.406)	0	0	400
2021/04/21	2032	03/02/2022	9.58	Put	Bond Future	7,403.0300	7.4030	7,316.2100	7.3162	(1.173)	0	0	0
2021/04/21	2032	03/02/2022	9.58	Call	Bond Future	2,000.9700	2.0010	1,890.2500	1.8903	(5.533)	0	0	400
2021/04/21	2032	03/02/2022	9.81	Call	Bond Future	2,432.4500	2.4325	2,352.0300	2.3520	(3.306)	0	0	0
2021/04/21	2032	03/02/2022	9.81	Put	Bond Future	6,461.2900	6.4613	6,404.7700	6.4048	(0.875)	0	0	198

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
2021/04/21	2032	03/02/2022	8.91	Put	Bond Future	10,636.6200	10.6366	10,563.7100	10.5637	(0.685)	0	0	0
2021/04/21	2032	03/02/2022	10.66	Call	Bond Future	4,643.7000	4.6437	4,549.4000	4.5494	(2.031)	0	0	0
2021/04/21	2032	03/02/2022	10.66	Put	Bond Future	3,830.3700	3.8304	3,759.9700	3.7600	(1.838)	0	0	97
2021/04/21	2032	03/02/2022	10.42	Call	Bond Future	3,948.1000	3.9481	3,857.2000	3.8572	(2.302)	0	0	0
2021/04/21	2032	03/02/2022	10.42	Put	Bond Future	4,465.8600	4.4659	4,398.8600	4.3989	(1.500)	0	0	0
2021/04/21	2032	03/02/2022	10.45	Put	Bond Future	4,381.8400	4.3818	4,314.3900	4.3144	(1.539)	0	0	198
2021/04/21	2032	03/02/2022	10.43	Call	Bond Future	3,975.9700	3.9760	3,884.7100	3.8847	(2.295)	0	0	0
2021/04/21	2032	03/02/2022	10.43	Put	Bond Future	4,437.7100	4.4377	4,370.3500	4.3704	(1.518)	0	0	0
2021/04/21	2032	03/02/2022			Bond Future	10.5128	89.0396	10.5171	89.0157	0.041	0.0000	0.0000	0
2021/04/21	2032	03/02/2022	10.35	Call	Bond Future	3,755.0700	3.7551	3,665.5400	3.6655	(2.384)	0	0	0
2021/04/21	2032	03/02/2022	10.95	Call	Bond Future	5,548.1500	5.5482	5,468.1800	5.4682	(1.441)	0	0	0
2021/04/21	2032	03/02/2022	10.95	Put	Bond Future	3,162.9500	3.1630	3,106.8800	3.1069	(1.773)	0	0	400
2021/04/21	2032	03/02/2022	10.14	Call	Bond Future	3,204.1900	3.2042	3,119.4700	3.1195	(2.644)	0	0	0
2021/04/21	2032	03/02/2022	10.14	Put	Bond Future	5,310.4100	5.3104	5,249.5900	5.2496	(1.145)	0	0	97
2021/04/21	2032	03/02/2022	9.14	Put	Bond Future	9,452.5000	9.4525	9,368.4100	9.3684	(0.890)	0	0	0
2021/04/21	2032	03/02/2022	9.14	Call	Bond Future	1,344.8300	1.3448	1,236.8400	1.2368	(8.030)	0	0	97
2021/04/21	2032	03/02/2022	8.91	Call	Bond Future	1,072.3500	1.0723	975.5400	0.9755	(9.028)	0	0	198
2021/04/21	2032	03/02/2022	10.44	Call	Bond Future	4,003.9300	4.0039	3,912.6200	3.9126	(2.281)	0	0	0
2021/04/21	2032	03/02/2022	10.44	Put	Bond Future	4,409.7000	4.4097	4,342.2900	4.3423	(1.529)	0	0	0
2021/04/21	2032	03/02/2022	10.45	Call	Bond Future	4,031.9900	4.0320	3,940.6400	3.9406	(2.266)	0	0	0
2021/04/21	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2032	05/05/2022	11.03	Call	Bond Future	1,482.4700	1.4825	1,458.7000	1.4587	(1.603)	0	0	0
2021/04/21	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2032	05/05/2022			Bond Future	10.7512	85.8766	10.7556	85.8528	0.041	0.0000	0.0000	0
2021/04/21	2032	05/05/2022	11.04	Call	Bond Future	1,534.9900	1.5350	1,511.2200	1.5112	(1.549)	0	0	0
2021/04/21	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2032	05/05/2022	11.02	Call	Bond Future	1,429.9000	1.4299	1,406.1300	1.4061	(1.662)	0	0	0
2021/04/21	2033	06/05/2021			Bond Future	105.6172	105.6172	105.6499	105.6499	0.031	0.0000	0.0000	1,349
2021/04/21	2033	05/08/2021			Bond Future	106.8060	106.8060	106.8373	106.8373	0.029	0.0000	0.0000	9,047
2021/04/21	2033	04/11/2021			Bond Future	106.8182	106.8182	106.8489	106.8489	0.029	0.0000	0.0000	0
2021/04/21	2033	03/02/2022			Bond Future	108.1087	108.1087	108.1392	108.1392	0.028	0.0000	0.0000	0
2021/04/21	2033	05/05/2022			Bond Future	108.0764	108.0764	108.1077	108.1077	0.029	0.0000	0.0000	0
2021/04/21	2037	06/05/2021	12.43	Call	Bond Future	9,939.8400	9.9398	9,949.5000	9.9495	0.097	0	0	0
2021/04/21	2037	06/05/2021	12.44	Put	Bond Future	4.9500	0.0050	2.2500	0.0023	(54.545)	0	0	0
2021/04/21	2037	06/05/2021	12.42	Call	Bond Future	9,886.2700	9.8863	9,895.8100	9.8958	0.096	0	0	0
2021/04/21	2037	06/05/2021			Bond Future	10.7566	85.3812	10.7547	85.3937	(0.018)	0.0000	0.0000	72,473
2021/04/21	2037	06/05/2021	12.43	Put	Bond Future	5.2000	0.0052	2.3800	0.0024	(54.231)	0	0	0
2021/04/21	2037	06/05/2021	12.44	Call	Bond Future	9,993.3700	9.9934	10,003.1500	10.0032	0.098	0	0	0
2021/04/21	2037	06/05/2021	12.42	Put	Bond Future	5.4600	0.0055	2.5200	0.0025	(53.846)	0	0	0
2021/04/21	2037	05/08/2021	12.27	Call	Bond Future	8,748.9400	8.7489	8,630.7900	8.6308	(1.350)	0	0	0
2021/04/21	2037	05/08/2021	12.27	Put	Bond Future	1,074.1000	1.0741	944.8500	0.9448	(12.033)	0	0	0
2021/04/21	2037	05/08/2021	12.28	Call	Bond Future	8,791.4200	8.7914	8,674.0200	8.6740	(1.335)	0	0	0
2021/04/21	2037	05/08/2021	12.26	Put	Bond Future	1,086.3100	1.0863	956.3200	0.9563	(11.966)	0	0	0
2021/04/21	2037	05/08/2021			Bond Future	10.9670	82.0653	10.9653	82.0765	(0.016)	0.0000	0.0000	96,119
2021/04/21	2037	05/08/2021	12.28	Put	Bond Future	1,062.0000	1.0620	933.5000	0.9335	(12.100)	0	0	0
2021/04/21	2037	05/08/2021	12.26	Call	Bond Future	8,706.5000	8.7065	8,587.6100	8.5876	(1.366)	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
2021/04/21	2037	04/11/2021	12.30	Call	Bond Future	8,775.2600	8.7753	8,587.6600	8.5877	(2.138)	0	0	0
2021/04/21	2037	04/11/2021	12.30	Put	Bond Future	2,206.6500	2.2066	2,008.4900	2.0085	(8.980)	0	0	600
2021/04/21	2037	04/11/2021	11.49	Put	Bond Future	3,718.5600	3.7186	3,483.1200	3.4831	(6.331)	0	0	0
2021/04/21	2037	04/11/2021	11.49	Call	Bond Future	5,683.0100	5.6830	5,458.1300	5.4581	(3.957)	0	0	600
2021/04/21	2037	04/11/2021	12.82	Put	Bond Future	1,445.2900	1.4453	1,281.4000	1.2814	(11.340)	0	0	0
2021/04/21	2037	04/11/2021	12.83	Call	Bond Future	10,794.8900	10.7949	10,642.2500	10.6422	(1.414)	0	0	0
2021/04/21	2037	04/11/2021			Bond Future	11.1659	82.9944	11.1642	83.0050	(0.015)	0.0000	0.0000	0
2021/04/21	2037	04/11/2021	12.82	Call	Bond Future	10,755.8500	10.7559	10,602.5200	10.6025	(1.426)	0	0	0
2021/04/21	2037	04/11/2021	12.83	Put	Bond Future	1,433.1400	1.4331	1,269.9400	1.2699	(11.388)	0	0	0
2021/04/21	2037	04/11/2021	12.81	Call	Bond Future	10,716.8300	10.7168	10,562.8200	10.5628	(1.437)	0	0	0
2021/04/21	2037	04/11/2021	12.81	Put	Bond Future	1,457.5100	1.4575	1,292.9400	1.2929	(11.291)	0	0	0
2021/04/21	2037	03/02/2022	11.46	Call	Bond Future	5,017.9800	5.0180	4,931.1600	4.9312	(1.730)	0	0	0
2021/04/21	2037	03/02/2022	11.47	Put	Bond Future	4,486.8600	4.4869	4,389.9100	4.3899	(2.161)	0	0	0
2021/04/21	2037	03/02/2022	11.45	Call	Bond Future	4,986.8500	4.9869	4,899.9500	4.9000	(1.743)	0	0	0
2021/04/21	2037	03/02/2022			Bond Future	11.3757	79.7238	11.3740	79.7340	(0.015)	0.0000	0.0000	0
2021/04/21	2037	03/02/2022	11.46	Put	Bond Future	4,514.7500	4.5148	4,417.7300	4.4177	(2.149)	0	0	0
2021/04/21	2037	03/02/2022	11.47	Call	Bond Future	5,049.4800	5.0495	4,962.7300	4.9627	(1.718)	0	0	0
2021/04/21	2037	03/02/2022	11.45	Put	Bond Future	4,543.0800	4.5431	4,445.9800	4.4460	(2.137)	0	0	0
2021/04/21	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2037	05/05/2022	11.82	Call	Bond Future	1,219.2300	1.2192	1,229.9400	1.2299	0.878	0	0	0
2021/04/21	2037	05/05/2022	11.83	Call	Bond Future	1,276.0500	1.2761	1,286.7600	1.2868	0.839	0	0	0
2021/04/21	2037	05/05/2022			Bond Future	11.6081	80.6023	11.6062	80.6130	(0.016)	0.0000	0.0000	0
2021/04/21	2037	05/05/2022	11.84	Call	Bond Future	1,332.8100	1.3328	1,343.5200	1.3435	0.804	0	0	0
2021/04/21	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2038	06/05/2021			Bond Future	119.0594	119.0594	119.0990	119.0990	0.033	0.0000	0.0000	7,851
2021/04/21	2038	05/08/2021			Bond Future	118.6826	118.6826	118.7207	118.7207	0.032	0.0000	0.0000	4,949
2021/04/21	2038	04/11/2021			Bond Future	120.0537	120.0537	120.0912	120.0912	0.031	0.0000	0.0000	0
2021/04/21	2038	03/02/2022			Bond Future	119.7568	119.7568	119.7941	119.7941	0.031	0.0000	0.0000	0
2021/04/21	2038	05/05/2022			Bond Future	121.1066	121.1066	121.1449	121.1449	0.032	0.0000	0.0000	0
2021/04/21	2040	06/05/2021	12.44	Call	Bond Future	9,767.0000	9.7670	9,740.1000	9.7401	(0.275)	0	0	0
2021/04/21	2040	06/05/2021	12.44	Put	Bond Future	9.2100	0.0092	4.9500	0.0050	(46.254)	0	0	0
2021/04/21	2040	06/05/2021	10.83	Put	Bond Future	1,757.6400	1.7576	1,658.9200	1.6589	(5.617)	0	0	0
2021/04/21	2040	06/05/2021	10.83	Call	Bond Future	1,297.2800	1.2973	1,175.9200	1.1759	(9.355)	0	0	300
2021/04/21	2040	06/05/2021	11.58	Put	Bond Future	238.8100	0.2388	187.4200	0.1874	(21.519)	0	0	0
2021/04/21	2040	06/05/2021	11.58	Call	Bond Future	4,800.7300	4.8007	4,726.7000	4.7267	(1.542)	0	0	300
2021/04/21	2040	06/05/2021			Bond Future	10.8958	87.4442	10.8990	87.4215	0.030	0.0000	0.0000	53,355
2021/04/21	2040	06/05/2021	12.43	Call	Bond Future	9,710.2000	9.7102	9,683.1300	9.6831	(0.279)	0	0	0
2021/04/21	2040	06/05/2021	12.43	Put	Bond Future	9.6500	0.0097	5.2200	0.0052	(45.907)	0	0	0
2021/04/21	2040	06/05/2021	12.42	Call	Bond Future	9,653.3700	9.6534	9,626.1100	9.6261	(0.282)	0	0	0
2021/04/21	2040	06/05/2021	12.42	Put	Bond Future	10.1200	0.0101	5.5000	0.0055	(45.652)	0	0	0
2021/04/21	2040	06/05/2021	13.38	Call	Bond Future	14,833.1600	14.8332	14,810.4800	14.8105	(0.153)	0	0	0
2021/04/21	2040	06/05/2021	13.38	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	300
2021/04/21	2040	05/08/2021	11.05	Put	Bond Future	3,864.2600	3.8643	3,767.1900	3.7672	(2.512)	0	0	0
2021/04/21	2040	05/08/2021	11.05	Call	Bond Future	3,510.0600	3.5101	3,388.4500	3.3885	(3.465)	0	0	900
2021/04/21	2040	05/08/2021	12.48	Call	Bond Future	9,550.8500	9.5509	9,423.7700	9.4238	(1.331)	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
2021/04/21	2040	05/08/2021	12.49	Put	Bond Future	995.6800	0.9957	893.7600	0.8938	(10.236)	0	0	0
2021/04/21	2040	05/08/2021	12.47	Call	Bond Future	9,505.7800	9.5058	9,378.1000	9.3781	(1.343)	0	0	0
2021/04/21	2040	05/08/2021			Bond Future	11.1022	83.9008	11.1059	83.8762	0.033	0.0000	0.0000	52,571
2021/04/21	2040	05/08/2021	11.55	Put	Bond Future	2,448.0100	2.4480	2,381.5300	2.3815	(2.716)	0	0	0
2021/04/21	2040	05/08/2021	11.55	Call	Bond Future	5,389.8300	5.3898	5,298.8100	5.2988	(1.689)	0	0	900
2021/04/21	2040	05/08/2021	14.80	Call	Bond Future	20,064.5600	20.0646	20,029.3800	20.0294	(0.175)	0	0	0
2021/04/21	2040	05/08/2021	14.80	Put	Bond Future	39.2400	0.0392	28.6000	0.0286	(27.115)	0	0	900
2021/04/21	2040	05/08/2021	12.48	Put	Bond Future	1,007.3400	1.0073	904.8000	0.9048	(10.179)	0	0	0
2021/04/21	2040	05/08/2021	12.49	Call	Bond Future	9,595.9500	9.5960	9,469.4900	9.4695	(1.318)	0	0	0
2021/04/21	2040	05/08/2021	12.47	Put	Bond Future	1,019.1000	1.0191	915.9600	0.9160	(10.121)	0	0	0
2021/04/21	2040	04/11/2021	12.90	Call	Bond Future	11,117.3800	11.1174	10,947.0500	10.9470	(1.532)	0	0	0
2021/04/21	2040	04/11/2021	12.90	Put	Bond Future	1,566.7500	1.5668	1,421.8600	1.4219	(9.248)	0	0	0
2021/04/21	2040	04/11/2021	12.89	Call	Bond Future	11,076.6700	11.0767	10,905.7700	10.9058	(1.543)	0	0	0
2021/04/21	2040	04/11/2021	12.89	Put	Bond Future	1,579.9500	1.5800	1,434.4900	1.4345	(9.207)	0	0	0
2021/04/21	2040	04/11/2021			Bond Future	11.2970	84.8506	11.3008	84.8252	0.034	0.0000	0.0000	0
2021/04/21	2040	04/11/2021	12.91	Call	Bond Future	11,158.1100	11.1581	10,988.3600	10.9884	(1.521)	0	0	0
2021/04/21	2040	04/11/2021	12.91	Put	Bond Future	1,553.6400	1.5536	1,409.3300	1.4093	(9.289)	0	0	0
2021/04/21	2040	03/02/2022	11.58	Put	Bond Future	4,766.5700	4.7666	4,709.7100	4.7097	(1.193)	0	0	0
2021/04/21	2040	03/02/2022	11.59	Call	Bond Future	5,293.5500	5.2936	5,210.4200	5.2104	(1.570)	0	0	0
2021/04/21	2040	03/02/2022	11.57	Put	Bond Future	4,796.9500	4.7969	4,740.1000	4.7401	(1.185)	0	0	0
2021/04/21	2040	03/02/2022			Bond Future	11.5023	81.3518	11.5064	81.3256	0.036	0.0000	0.0000	0
2021/04/21	2040	03/02/2022	11.58	Call	Bond Future	5,260.2600	5.2603	5,177.1600	5.1772	(1.580)	0	0	0
2021/04/21	2040	03/02/2022	11.59	Put	Bond Future	4,736.6500	4.7367	4,679.7600	4.6798	(1.201)	0	0	0
2021/04/21	2040	03/02/2022	11.57	Call	Bond Future	5,227.3500	5.2274	5,144.2600	5.1443	(1.590)	0	0	0
2021/04/21	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2040	05/05/2022	11.92	Call	Bond Future	1,169.8100	1.1698	1,143.6200	1.1436	(2.239)	0	0	0
2021/04/21	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2040	05/05/2022			Bond Future	11.7289	82.2481	11.7331	82.2219	0.036	0.0000	0.0000	0
2021/04/21	2040	05/05/2022	11.91	Call	Bond Future	1,109.2800	1.1093	1,083.0900	1.0831	(2.361)	0	0	0
2021/04/21	2040	05/05/2022	11.90	Call	Bond Future	1,048.6700	1.0487	1,022.4800	1.0225	(2.497)	0	0	0
2021/04/21	2040	05/05/2022	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2044	06/05/2021	12.44	Call	Bond Future	9,570.5500	9.5705	9,504.9100	9.5049	(0.686)	0	0	0
2021/04/21	2044	06/05/2021	12.44	Put	Bond Future	11.6900	0.0117	6.6000	0.0066	(43.541)	0	0	0
2021/04/21	2044	06/05/2021	12.43	Call	Bond Future	9,514.0400	9.5140	9,448.2000	9.4482	(0.692)	0	0	0
2021/04/21	2044	06/05/2021	12.43	Put	Bond Future	12.2300	0.0122	6.9400	0.0069	(43.254)	0	0	0
2021/04/21	2044	06/05/2021	11.40	Call	Bond Future	3,644.1000	3.6441	3,515.1300	3.5151	(3.539)	0	0	0
2021/04/21	2044	06/05/2021	11.40	Put	Bond Future	465.4700	0.4655	397.0500	0.3970	(14.699)	0	0	3,100
2021/04/21	2044	06/05/2021	11.79	Call	Bond Future	5,826.0400	5.8260	5,730.2200	5.7302	(1.645)	0	0	0
2021/04/21	2044	06/05/2021	11.79	Put	Bond Future	145.0600	0.1451	109.7900	0.1098	(24.314)	0	0	3,100
2021/04/21	2044	06/05/2021	11.10	Call	Bond Future	2,194.5800	2.1946	2,047.2800	2.0473	(6.712)	0	0	0
2021/04/21	2044	06/05/2021	12.50	Call	Bond Future	9,908.4000	9.9084	9,843.8200	9.8438	(0.652)	0	0	0
2021/04/21	2044	06/05/2021	12.50	Put	Bond Future	8.8700	0.0089	4.8400	0.0048	(45.434)	0	0	3,100
2021/04/21	2044	06/05/2021			Bond Future	10.9340	84.1917	10.9426	84.1311	0.079	0.0000	0.0000	57,059
2021/04/21	2044	06/05/2021	12.45	Call	Bond Future	9,627.0000	9.6270	9,561.5500	9.5615	(0.680)	0	0	0
2021/04/21	2044	06/05/2021	12.45	Put	Bond Future	11.1700	0.0112	6.2700	0.0063	(43.868)	0	0	0
2021/04/21	2044	06/05/2021	10.70	Put	Bond Future	2,511.4000	2.5114	2,448.6500	2.4487	(2.499)	0	0	0
2021/04/21	2044	06/05/2021	10.70	Call	Bond Future	832.4800	0.8325	709.1800	0.7092	(14.811)	0	0	3,100

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
2021/04/21	2044	06/05/2021	11.10	Put	Bond Future	1,037.7800	1.0378	951.0300	0.9510	(8.359)	0	0	3,100
2021/04/21	2044	06/05/2021	11.90	Call	Bond Future	6,464.3400	6.4643	6,376.0700	6.3761	(1.365)	0	0	0
2021/04/21	2044	06/05/2021	11.90	Put	Bond Future	102.1400	0.1021	74.4200	0.0744	(27.139)	0	0	0
2021/04/21	2044	06/05/2021	11.35	Put	Bond Future	535.3600	0.5354	462.7500	0.4627	(13.563)	0	0	0
2021/04/21	2044	06/05/2021	11.35	Call	Bond Future	3,383.0300	3.3830	3,249.8700	3.2499	(3.936)	0	0	3,100
2021/04/21	2044	05/08/2021	12.60	Put	Bond Future	920.9300	0.9209	827.5700	0.8276	(10.138)	0	0	0
2021/04/21	2044	05/08/2021	12.61	Call	Bond Future	10,042.9900	10.0430	9,887.5300	9.8875	(1.548)	0	0	0
2021/04/21	2044	05/08/2021	12.61	Put	Bond Future	910.2500	0.9103	817.4300	0.8174	(10.197)	0	0	0
2021/04/21	2044	05/08/2021			Bond Future	11.1313	80.7375	11.1405	80.6749	0.082	0.0000	0.0000	21,606
2021/04/21	2044	05/08/2021	12.60	Call	Bond Future	9,997.9800	9.9980	9,841.9800	9.8420	(1.560)	0	0	0
2021/04/21	2044	05/08/2021	12.59	Call	Bond Future	9,953.0100	9.9530	9,796.4500	9.7964	(1.573)	0	0	0
2021/04/21	2044	05/08/2021	12.59	Put	Bond Future	931.7300	0.9317	837.8100	0.8378	(10.080)	0	0	0
2021/04/21	2044	04/11/2021	12.91	Call	Bond Future	11,112.9300	11.1129	10,909.3500	10.9093	(1.832)	0	0	0
2021/04/21	2044	04/11/2021	12.91	Put	Bond Future	1,603.8200	1.6038	1,464.2900	1.4643	(8.700)	0	0	0
2021/04/21	2044	04/11/2021			Bond Future	11.3172	81.6516	11.3268	81.5876	0.085	0.0000	0.0000	0
2021/04/21	2044	04/11/2021	12.90	Call	Bond Future	11,072.7700	11.0728	10,868.6600	10.8687	(1.843)	0	0	0
2021/04/21	2044	04/11/2021	12.90	Put	Bond Future	1,617.1400	1.6171	1,477.0800	1.4771	(8.661)	0	0	0
2021/04/21	2044	04/11/2021	12.89	Call	Bond Future	11,032.6300	11.0326	10,828.0100	10.8280	(1.855)	0	0	0
2021/04/21	2044	04/11/2021	12.89	Put	Bond Future	1,630.5500	1.6306	1,489.9800	1.4900	(8.621)	0	0	0
2021/04/21	2044	03/02/2022	11.59	Call	Bond Future	5,306.9300	5.3069	5,199.1900	5.1992	(2.030)	0	0	0
2021/04/21	2044	03/02/2022	11.59	Put	Bond Future	4,811.1700	4.8112	4,768.7300	4.7687	(0.882)	0	0	0
2021/04/21	2044	03/02/2022	11.60	Call	Bond Future	5,340.3400	5.3403	5,232.5200	5.2325	(2.019)	0	0	0
2021/04/21	2044	03/02/2022	11.60	Put	Bond Future	4,780.6800	4.7807	4,738.1600	4.7382	(0.889)	0	0	0
2021/04/21	2044	03/02/2022			Bond Future	11.5129	78.2400	11.5230	78.1747	0.088	0.0000	0.0000	0
2021/04/21	2044	03/02/2022	11.61	Call	Bond Future	5,373.8400	5.3738	5,265.9300	5.2659	(2.008)	0	0	0
2021/04/21	2044	03/02/2022	11.61	Put	Bond Future	4,750.3700	4.7504	4,707.7600	4.7078	(0.897)	0	0	0
2021/04/21	2044	05/05/2022	11.91	Call	Bond Future	1,124.0900	1.1241	1,058.4500	1.0584	(5.839)	0	0	0
2021/04/21	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2044	05/05/2022	11.92	Call	Bond Future	1,185.1700	1.1852	1,119.5300	1.1195	(5.538)	0	0	0
2021/04/21	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2044	05/05/2022			Bond Future	11.7284	79.1020	11.7389	79.0364	0.089	0.0000	0.0000	0
2021/04/21	2044	05/05/2022	11.93	Call	Bond Future	1,246.1600	1.2462	1,180.5200	1.1805	(5.267)	0	0	0
2021/04/21	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	2046	06/05/2021			Bond Future	109.3395	109.3395	108.9050	108.9050	(0.397)	0.0000	0.0000	14,973
2021/04/21	2046	05/08/2021			Bond Future	110.5703	110.5703	110.1290	110.1290	(0.399)	0.0000	0.0000	13,135
2021/04/21	2046	04/11/2021			Bond Future	110.0447	110.0447	109.5975	109.5975	(0.406)	0.0000	0.0000	0
2021/04/21	2046	03/02/2022			Bond Future	111.3745	111.3745	110.9213	110.9213	(0.407)	0.0000	0.0000	0
2021/04/21	2046	05/05/2022			Bond Future	110.7897	110.7897	110.3319	110.3319	(0.413)	0.0000	0.0000	0
2021/04/21	2050	06/05/2021			Bond Future	113.4044	113.4044	112.2693	112.2693	(1.001)	0.0000	0.0000	10,994
2021/04/21	2050	05/08/2021			Bond Future	112.7586	112.7586	111.6087	111.6087	(1.020)	0.0000	0.0000	9,170
2021/04/21	2050	04/11/2021			Bond Future	114.0611	114.0611	112.8969	112.8969	(1.021)	0.0000	0.0000	0
2021/04/21	2050	03/02/2022			Bond Future	113.4965	113.4965	112.3179	112.3179	(1.038)	0.0000	0.0000	0
2021/04/21	2050	05/05/2022			Bond Future	114.7758	114.7758	113.5843	113.5843	(1.038)	0.0000	0.0000	0
2021/04/21	8607	21/12/2026			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
2021/04/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	AL37	06/05/2021			Index Future	787.6620	787.6620	787.3980	787.3980	(0.034)	0.0000	0.0000	0
2021/04/21	AL37	05/08/2021			Index Future	796.2290	796.2290	795.9570	795.9570	(0.034)	0.0000	0.0000	0
2021/04/21	AL37	04/11/2021			Index Future	805.3220	805.3220	805.0460	805.0460	(0.034)	0.0000	0.0000	0
2021/04/21	AL37	03/02/2022			Index Future	814.8560	814.8560	814.5750	814.5750	(0.034)	0.0000	0.0000	0
2021/04/21	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/21	AL7T	06/05/2021			Index Future	877.7320	877.7320	877.0350	877.0350	(0.079)	0.0000	0.0000	0
2021/04/21	AL7T	05/08/2021			Index Future	887.2770	887.2770	886.5680	886.5680	(0.080)	0.0000	0.0000	0
2021/04/21	AL7T	04/11/2021			Index Future	897.4110	897.4110	896.6910	896.6910	(0.080)	0.0000	0.0000	0
2021/04/21	AL7T	03/02/2022			Index Future	908.0350	908.0350	907.3050	907.3050	(0.080)	0.0000	0.0000	0
2021/04/21	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/21	ALBI	06/05/2021			Index Future	772.8040	772.8040	772.4800	772.4800	(0.042)	0.0000	0.0000	299
2021/04/21	ALBI	05/08/2021			Index Future	781.2090	781.2090	780.8760	780.8760	(0.043)	0.0000	0.0000	134
2021/04/21	ALBI	04/11/2021			Index Future	790.1310	790.1310	789.7930	789.7930	(0.043)	0.0000	0.0000	0
2021/04/21	ALBI	03/02/2022			Index Future	799.4850	799.4850	799.1410	799.1410	(0.043)	0.0000	0.0000	0
2021/04/21	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C070	01/08/2021			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
2021/04/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/21	ES33	06/05/2021			Bond Future	11.4530	75.3523	11.4500	75.3681	(0.026)	0.0000	0.0000	0
2021/04/21	ES33	05/08/2021			Bond Future	11.6992	76.2005	11.6964	76.2151	(0.024)	0.0000	0.0000	350
2021/04/21	ES33	04/11/2021			Bond Future	11.9474	73.3047	11.9446	73.3189	(0.024)	0.0000	0.0000	0
2021/04/21	ES33	03/02/2022			Bond Future	12.2101	74.1912	12.2072	74.2051	(0.024)	0.0000	0.0000	0
2021/04/21	ES33	05/05/2022			Bond Future	12.4939	71.2502	12.4908	71.2646	(0.025)	0.0000	0.0000	0
2021/04/21	ES42	06/05/2021			Bond Future	11.8949	74.3554	11.8924	74.3703	(0.021)	0.0000	0.0000	0
2021/04/21	ES42	05/08/2021			Bond Future	12.1253	75.1924	12.1229	75.2062	(0.020)	0.0000	0.0000	4,779
2021/04/21	ES42	04/11/2021			Bond Future	12.3588	71.8027	12.3564	71.8161	(0.019)	0.0000	0.0000	0
2021/04/21	ES42	03/02/2022			Bond Future	12.5976	72.6715	12.5951	72.6847	(0.019)	0.0000	0.0000	0
2021/04/21	ES42	05/05/2022			Bond Future	12.8640	69.2319	12.8614	69.2455	(0.020)	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
2021/04/21	GOVI	06/05/2021	678.68	Call	GOVI	848,640.0000	84.8640	845,130.0000	84.5130	(0.414)	0	0	0
2021/04/21	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	06/05/2021	678.67	Call	GOVI	848,740.0000	84.8740	845,230.0000	84.5230	(0.414)	0	0	0
2021/04/21	GOVI	06/05/2021			GOVI	763.5440	763.5440	763.1930	763.1930	(0.046)	0.0000	0.0000	355
2021/04/21	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	06/05/2021	678.69	Call	GOVI	848,540.0000	84.8540	845,030.0000	84.5030	(0.414)	0	0	0
2021/04/21	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	05/08/2021	719.14	Call	GOVI	527,080.0000	52.7080	523,490.0000	52.3490	(0.681)	0	0	0
2021/04/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	05/08/2021	719.13	Call	GOVI	527,180.0000	52.7180	523,590.0000	52.3590	(0.681)	0	0	0
2021/04/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	05/08/2021			GOVI	771.8480	771.8480	771.4890	771.4890	(0.047)	0.0000	0.0000	633
2021/04/21	GOVI	05/08/2021	719.15	Call	GOVI	526,980.0000	52.6980	523,390.0000	52.3390	(0.681)	0	0	0
2021/04/21	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	04/11/2021	728.41	Call	GOVI	522,540.0000	52.2540	518,880.0000	51.8880	(0.700)	0	0	0
2021/04/21	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	04/11/2021	728.40	Call	GOVI	522,640.0000	52.2640	518,980.0000	51.8980	(0.700)	0	0	0
2021/04/21	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	04/11/2021			GOVI	780.6640	780.6640	780.2980	780.2980	(0.047)	0.0000	0.0000	0
2021/04/21	GOVI	04/11/2021	728.42	Call	GOVI	522,440.0000	52.2440	518,780.0000	51.8780	(0.701)	0	0	0
2021/04/21	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	03/02/2022	792.76	Put	GOVI	28,540.0000	2.8540	32,260.0000	3.2260	13.034	0	0	0
2021/04/21	GOVI	03/02/2022			GOVI	789.9060	789.9060	789.5340	789.5340	(0.047)	0.0000	0.0000	0
2021/04/21	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	03/02/2022	792.75	Put	GOVI	28,440.0000	2.8440	32,160.0000	3.2160	13.080	0	0	0
2021/04/21	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	03/02/2022	792.74	Put	GOVI	28,340.0000	2.8340	32,060.0000	3.2060	13.126	0	0	0
2021/04/21	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/21	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/21	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/21	IGOV	06/05/2021			Index Future	288.0580	288.0580	287.7420	287.7420	(0.110)	0.0000	0.0000	897
2021/04/21	IGOV	05/08/2021			Index Future	291.2630	291.2630	290.9410	290.9410	(0.111)	0.0000	0.0000	0
2021/04/21	IGOV	04/11/2021			Index Future	294.6600	294.6600	294.3340	294.3340	(0.111)	0.0000	0.0000	0
2021/04/21	IGOV	03/02/2022			Index Future	298.2180	298.2180	297.8880	297.8880	(0.111)	0.0000	0.0000	0
2021/04/21	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/21	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/21	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/21	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.6900	90.6900	(0.011)	0.0000	0.0000	51
2021/04/21	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1100	90.1100	(0.022)	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
2021/04/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2600	90.2600	(0.033)	0.0000	0.0000	0
2021/04/21	IS05	20/09/2022			Interest Rate Swap	93.4600	93.4600	93.4200	93.4200	(0.043)	0.0000	0.0000	0
2021/04/21	IS05	20/12/2022			Interest Rate Swap	94.0200	94.0200	93.9600	93.9600	(0.064)	0.0000	0.0000	0
2021/04/21	IS05	22/03/2023			Interest Rate Swap	86.4600	86.4600	86.4000	86.4000	(0.069)	0.0000	0.0000	0
2021/04/21	IS05	20/06/2023			Interest Rate Swap	92.0400	92.0400	91.9900	91.9900	(0.054)	0.0000	0.0000	0
2021/04/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/21	IS10	17/12/2025			Interest Rate Swap	80.3500	80.3500	80.4700	80.4700	0.149	0.0000	0.0000	0
2021/04/21	IS10	16/03/2026			Interest Rate Swap	76.9400	76.9400	77.0700	77.0700	0.169	0.0000	0.0000	0
2021/04/21	IS10	15/06/2026			Interest Rate Swap	75.4200	75.4200	75.5600	75.5600	0.186	0.0000	0.0000	0
2021/04/21	IS10	21/09/2026			Interest Rate Swap	77.5200	77.5200	77.6800	77.6800	0.206	0.0000	0.0000	0
2021/04/21	IS10	21/12/2026			Interest Rate Swap	81.6100	81.6100	81.7800	81.7800	0.208	0.0000	0.0000	0
2021/04/21	IS10	15/03/2027			Interest Rate Swap	80.1800	80.1800	80.3600	80.3600	0.224	0.0000	0.0000	0
2021/04/21	IS10	21/06/2027			Interest Rate Swap	82.3300	82.3300	82.5200	82.5200	0.231	0.0000	0.0000	0
2021/04/21	IS10	20/09/2027			Interest Rate Swap	88.2000	88.2000	88.4100	88.4100	0.238	0.0000	0.0000	0
2021/04/21	IS10	20/12/2027			Interest Rate Swap	88.6700	88.6700	88.8900	88.8900	0.248	0.0000	0.0000	0
2021/04/21	IS10	22/03/2028			Interest Rate Swap	81.7700	81.7700	82.0000	82.0000	0.281	0.0000	0.0000	0
2021/04/21	IS10	20/06/2028			Interest Rate Swap	89.6700	89.6700	89.9000	89.9000	0.256	0.0000	0.0000	0
2021/04/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/21	JBAF	21/04/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/04/21	JBAF	19/05/2021			Jibar Tradeable Future	3.6900	96.3100	3.6900	96.3100	0.000	0.0000	0.0000	0
2021/04/21	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.6950	96.3050	(0.270)	0.0000	0.0000	0
2021/04/21	JBAF	21/07/2021			Jibar Tradeable Future	3.7300	96.2700	3.7000	96.3000	(0.804)	0.0000	0.0000	0
2021/04/21	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7400	96.2600	(0.796)	0.0000	0.0000	0
2021/04/21	JBAF	15/09/2021			Jibar Tradeable Future	3.7950	96.2050	3.7450	96.2550	(1.318)	0.0000	0.0000	30,000
2021/04/21	JBAF	20/10/2021			Jibar Tradeable Future	3.8850	3.8850	3.8850	96.1150	0.000	0.0000	0.0000	0
2021/04/21	JBAF	15/12/2021			Jibar Tradeable Future	4.0000	96.0000	3.9200	96.0800	(2.000)	0.0000	0.0000	0
2021/04/21	JBAF	16/03/2022			Jibar Tradeable Future	4.1200	95.8800	4.0750	95.9250	(1.092)	0.0000	0.0000	0
2021/04/21	JBAF	15/06/2022			Jibar Tradeable Future	4.5100	95.4900	4.4800	95.5200	(0.665)	0.0000	0.0000	471
2021/04/21	JBAF	21/09/2022			Jibar Tradeable Future	4.6200	95.3800	4.5500	95.4500	(1.515)	0.0000	0.0000	0
2021/04/21	JBAF	21/12/2022			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	0
2021/04/21	JBAF	15/03/2023			Jibar Tradeable Future	5.0950	94.9050	5.1050	94.8950	0.196	0.0000	0.0000	0
2021/04/21	R023	06/05/2021	7.58	Call	Bond Future	4,577.4900	4.5775	4,755.5900	4.7556	3.891	0	0	0
2021/04/21	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R023	06/05/2021			Bond Future	4.9066	106.3584	4.8057	106.5365	(2.056)	0.0000	0.0000	30,418
2021/04/21	R023	06/05/2021	7.57	Call	Bond Future	4,560.8600	4.5609	4,738.9600	4.7390	3.905	0	0	0
2021/04/21	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R023	06/05/2021	7.56	Call	Bond Future	4,544.2300	4.5442	4,722.3300	4.7223	3.919	0	0	0
2021/04/21	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R023	05/08/2021	5.30	Call	Bond Future	688.7400	0.6887	745.4000	0.7454	8.227	0	0	0
2021/04/21	R023	05/08/2021	5.30	Put	Bond Future	218.5000	0.2185	96.9900	0.0970	(55.611)	0	0	0
2021/04/21	R023	05/08/2021	5.29	Call	Bond Future	677.9700	0.6780	732.8600	0.7329	8.096	0	0	0
2021/04/21	R023	05/08/2021	5.29	Put	Bond Future	222.8400	0.2228	99.5600	0.0996	(55.322)	0	0	0
2021/04/21	R023	05/08/2021			Bond Future	4.9896	107.5289	4.8724	107.7071	(2.348)	0.0000	0.0000	3,370

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2021/04/21	R023	05/08/2021	5.31	Call	Bond Future	699.5800	0.6996	757.9900	0.7580	8.349	0	0	0
2021/04/21	R023	05/08/2021	5.31	Put	Bond Future	214.2400	0.2142	94.4800	0.0945	(55.900)	0	0	0
2021/04/21	R023	04/11/2021	4.91	Call	Bond Future	365.9200	0.3659	373.3500	0.3734	2.030	0	0	0
2021/04/21	R023	04/11/2021	4.91	Put	Bond Future	568.9900	0.5690	397.0600	0.3971	(30.217)	0	0	0
2021/04/21	R023	04/11/2021	4.90	Call	Bond Future	358.9400	0.3589	366.1900	0.3662	2.020	0	0	0
2021/04/21	R023	04/11/2021	4.90	Put	Bond Future	574.8500	0.5748	402.7400	0.4027	(29.940)	0	0	0
2021/04/21	R023	04/11/2021			Bond Future	5.0684	104.8367	4.9285	105.0160	(2.760)	0.0000	0.0000	0
2021/04/21	R023	04/11/2021	4.92	Call	Bond Future	372.9700	0.3730	380.5800	0.3806	2.040	0	0	0
2021/04/21	R023	04/11/2021	4.92	Put	Bond Future	563.2000	0.5632	391.4500	0.3915	(30.495)	0	0	0
2021/04/21	R023	03/02/2022	5.08	Call	Bond Future	432.7200	0.4327	492.7200	0.4927	13.866	0	0	0
2021/04/21	R023	03/02/2022	5.08	Put	Bond Future	505.5500	0.5055	384.6900	0.3847	(23.907)	0	0	0
2021/04/21	R023	03/02/2022			Bond Future	5.1503	106.0792	4.9758	106.2600	(3.388)	0.0000	0.0000	0
2021/04/21	R023	03/02/2022	5.07	Call	Bond Future	427.0800	0.4271	486.4200	0.4864	13.894	0	0	0
2021/04/21	R023	03/02/2022	5.07	Put	Bond Future	510.2800	0.5103	388.7600	0.3888	(23.814)	0	0	0
2021/04/21	R023	03/02/2022	5.06	Call	Bond Future	421.8600	0.4219	480.5400	0.4805	13.910	0	0	0
2021/04/21	R023	03/02/2022	5.06	Put	Bond Future	515.4200	0.5154	393.2400	0.3932	(23.705)	0	0	0
2021/04/21	R023	05/05/2022	6.31	Call	Bond Future	743.7200	0.7437	927.0200	0.9270	24.646	0	0	0
2021/04/21	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R023	05/05/2022			Bond Future	5.3673	103.3407	5.1367	103.5240	(4.297)	0.0000	0.0000	0
2021/04/21	R023	05/05/2022	6.30	Call	Bond Future	735.8800	0.7359	919.1800	0.9192	24.909	0	0	0
2021/04/21	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R023	05/05/2022	6.29	Call	Bond Future	728.0300	0.7280	911.3300	0.9113	25.178	0	0	0
2021/04/21	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R035	06/05/2021	12.36	Put	Bond Future	2.0800	0.0021	0.8700	0.0009	(58.173)	0	0	0
2021/04/21	R035	06/05/2021	12.37	Call	Bond Future	10,794.6400	10.7946	10,772.6100	10.7726	(0.204)	0	0	0
2021/04/21	R035	06/05/2021	12.35	Put	Bond Future	2.1900	0.0022	0.9200	0.0009	(57.991)	0	0	0
2021/04/21	R035	06/05/2021	10.55	Call	Bond Future	1,431.7600	1.4318	1,307.7800	1.3078	(8.659)	0	0	0
2021/04/21	R035	06/05/2021	10.55	Put	Bond Future	1,472.2300	1.4722	1,369.1300	1.3691	(7.003)	0	0	500
2021/04/21	R035	06/05/2021	10.05	Put	Bond Future	3,732.5700	3.7326	3,680.2400	3.6802	(1.402)	0	0	0
2021/04/21	R035	06/05/2021	10.05	Call	Bond Future	326.1400	0.3261	252.9300	0.2529	(22.447)	0	0	500
2021/04/21	R035	06/05/2021	10.40	Put	Bond Future	2,020.0300	2.0200	1,924.0500	1.9241	(4.751)	0	0	0
2021/04/21	R035	06/05/2021	12.91	Put	Bond Future	0.0800	0.0001	0.0200	0.0000	(75.000)	0	0	600
2021/04/21	R035	06/05/2021	11.55	Call	Bond Future	6,256.1500	6.2562	6,208.4800	6.2085	(0.762)	0	0	0
2021/04/21	R035	06/05/2021	11.55	Put	Bond Future	85.5900	0.0856	58.8000	0.0588	(31.300)	0	0	1,650
2021/04/21	R035	06/05/2021	12.77	Call	Bond Future	12,907.0700	12.9071	12,886.0500	12.8861	(0.163)	0	0	0
2021/04/21	R035	06/05/2021	12.77	Put	Bond Future	0.2000	0.0002	0.0600	0.0001	(70.000)	0	0	1,650
2021/04/21	R035	06/05/2021	10.24	Put	Bond Future	2,731.2900	2.7313	2,651.8100	2.6518	(2.910)	0	0	0
2021/04/21	R035	06/05/2021	10.24	Call	Bond Future	625.5100	0.6255	525.1500	0.5252	(16.045)	0	0	223
2021/04/21	R035	06/05/2021			Bond Future	10.5562	89.6326	10.5594	89.6117	0.030	0.0000	0.0000	89,074
2021/04/21	R035	06/05/2021	12.36	Call	Bond Future	10,740.7500	10.7408	10,718.6600	10.7187	(0.206)	0	0	0
2021/04/21	R035	06/05/2021	12.37	Put	Bond Future	1.9700	0.0020	0.8200	0.0008	(58.376)	0	0	0
2021/04/21	R035	06/05/2021	12.35	Call	Bond Future	10,686.8100	10.6868	10,664.6600	10.6647	(0.207)	0	0	0
2021/04/21	R035	06/05/2021	11.05	Call	Bond Future	3,560.0700	3.5601	3,466.0400	3.4660	(2.641)	0	0	0
2021/04/21	R035	06/05/2021	11.05	Put	Bond Future	411.7700	0.4118	338.6200	0.3386	(17.765)	0	0	500
2021/04/21	R035	06/05/2021	10.40	Call	Bond Future	988.8900	0.9889	872.0300	0.8720	(11.817)	0	0	600
2021/04/21	R035	06/05/2021	11.15	Put	Bond Future	308.3900	0.3084	245.8300	0.2458	(20.286)	0	0	0
2021/04/21	R035	06/05/2021	11.15	Call	Bond Future	4,074.1300	4.0741	3,990.6900	3.9907	(2.048)	0	0	600

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
2021/04/21	R035	06/05/2021	12.91	Call	Bond Future	13,626.3400	13.6263	13,605.4000	13.6054	(0.154)	0	0	0
2021/04/21	R035	06/05/2021	10.81	Put	Bond Future	788.1600	0.7882	692.9400	0.6929	(12.081)	0	0	0
2021/04/21	R035	06/05/2021	10.81	Call	Bond Future	2,427.2700	2.4273	2,311.1700	2.3112	(4.783)	0	0	1,650
2021/04/21	R035	06/05/2021	12.02	Call	Bond Future	8,880.1700	8.8802	8,853.8700	8.8539	(0.296)	0	0	0
2021/04/21	R035	06/05/2021	12.02	Put	Bond Future	11.5300	0.0115	6.1100	0.0061	(47.008)	0	0	223
2021/04/21	R035	06/05/2021	11.32	Call	Bond Future	4,984.3700	4.9844	4,917.9100	4.9179	(1.333)	0	0	0
2021/04/21	R035	06/05/2021	11.32	Put	Bond Future	184.0300	0.1840	138.4500	0.1385	(24.768)	0	0	223
2021/04/21	R035	05/08/2021	11.37	Call	Bond Future	5,774.0100	5.7740	5,593.0200	5.5930	(3.135)	0	0	0
2021/04/21	R035	05/08/2021	11.37	Put	Bond Future	2,056.0600	2.0561	1,897.7600	1.8978	(7.699)	0	0	100
2021/04/21	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R035	05/08/2021	5.31	Put	Bond Future	47,471.6400	47.4716	47,494.3300	47.4943	0.048	0	0	0
2021/04/21	R035	05/08/2021			Bond Future	10.7660	90.6191	10.7696	90.5964	0.033	0.0000	0.0000	40,509
2021/04/21	R035	05/08/2021	10.77	Call	Bond Future	3,540.1300	3.5401	3,340.8100	3.3408	(5.630)	0	0	0
2021/04/21	R035	05/08/2021	10.77	Put	Bond Future	3,514.8400	3.5148	3,338.2100	3.3382	(5.025)	0	0	100
2021/04/21	R035	05/08/2021	10.02	Put	Bond Future	6,454.4000	6.4544	6,309.2100	6.3092	(2.249)	0	0	0
2021/04/21	R035	05/08/2021	10.02	Call	Bond Future	1,519.3100	1.5193	1,351.4300	1.3514	(11.050)	0	0	100
2021/04/21	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R035	05/08/2021	5.30	Put	Bond Future	47,588.2200	47.5882	47,610.9100	47.6109	0.048	0	0	0
2021/04/21	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R035	05/08/2021	5.29	Put	Bond Future	47,704.9300	47.7049	47,727.6200	47.7276	0.048	0	0	0
2021/04/21	R035	04/11/2021	10.12	Put	Bond Future	7,749.3800	7.7494	7,551.1500	7.5512	(2.558)	0	0	0
2021/04/21	R035	04/11/2021	10.12	Call	Bond Future	2,222.4900	2.2225	2,000.6200	2.0006	(9.983)	0	0	400
2021/04/21	R035	04/11/2021	10.62	Put	Bond Future	5,720.1400	5.7201	5,502.1100	5.5021	(3.812)	0	0	0
2021/04/21	R035	04/11/2021	10.62	Call	Bond Future	3,484.1600	3.4842	3,242.4900	3.2425	(6.936)	0	0	400
2021/04/21	R035	04/11/2021	11.75	Put	Bond Future	2,726.2900	2.7263	2,526.1200	2.5261	(7.342)	0	0	782
2021/04/21	R035	04/11/2021	11.08	Call	Bond Future	4,883.6800	4.8837	4,636.8400	4.6368	(5.054)	0	0	0
2021/04/21	R035	04/11/2021	11.08	Put	Bond Future	4,241.3100	4.2413	4,018.1100	4.0181	(5.263)	0	0	782
2021/04/21	R035	04/11/2021	10.23	Put	Bond Future	7,262.6000	7.2626	7,058.2900	7.0583	(2.813)	0	0	0
2021/04/21	R035	04/11/2021	12.53	Call	Bond Future	10,369.3800	10.3694	10,186.3700	10.1864	(1.765)	0	0	0
2021/04/21	R035	04/11/2021	12.53	Put	Bond Future	1,504.4300	1.5044	1,345.0600	1.3451	(10.593)	0	0	0
2021/04/21	R035	04/11/2021			Bond Future	10.9754	87.1682	10.9792	87.1446	0.035	0.0000	0.0000	0
2021/04/21	R035	04/11/2021	13.82	Call	Bond Future	15,671.9000	15.6719	15,569.1500	15.5691	(0.656)	0	0	0
2021/04/21	R035	04/11/2021	13.82	Put	Bond Future	448.1300	0.4481	369.0200	0.3690	(17.653)	0	0	400
2021/04/21	R035	04/11/2021	11.75	Call	Bond Future	7,321.3500	7.3213	7,097.5400	7.0975	(3.057)	0	0	0
2021/04/21	R035	04/11/2021	10.23	Call	Bond Future	2,474.7200	2.4747	2,246.7700	2.2468	(9.211)	0	0	782
2021/04/21	R035	04/11/2021	12.52	Call	Bond Future	10,329.7300	10.3297	10,146.0700	10.1461	(1.778)	0	0	0
2021/04/21	R035	04/11/2021	12.52	Put	Bond Future	1,517.3900	1.5174	1,357.3700	1.3574	(10.546)	0	0	0
2021/04/21	R035	04/11/2021	12.51	Call	Bond Future	10,290.1100	10.2901	10,105.8100	10.1058	(1.791)	0	0	0
2021/04/21	R035	04/11/2021	12.51	Put	Bond Future	1,530.4400	1.5304	1,369.7800	1.3698	(10.498)	0	0	0
2021/04/21	R035	03/02/2022	11.73	Call	Bond Future	6,470.5000	6.4705	6,367.2800	6.3673	(1.595)	0	0	0
2021/04/21	R035	03/02/2022	11.73	Put	Bond Future	3,359.7200	3.3597	3,280.9400	3.2809	(2.345)	0	0	280
2021/04/21	R035	03/02/2022	11.03	Call	Bond Future	4,196.6500	4.1967	4,095.3400	4.0953	(2.414)	0	0	0
2021/04/21	R035	03/02/2022	11.39	Call	Bond Future	5,304.4500	5.3045	5,202.3600	5.2024	(1.925)	0	0	0
2021/04/21	R035	03/02/2022	11.39	Put	Bond Future	4,156.2700	4.1563	4,078.6200	4.0786	(1.868)	0	0	683
2021/04/21	R035	03/02/2022	10.65	Call	Bond Future	3,157.2100	3.1572	3,060.3400	3.0603	(3.068)	0	0	0
2021/04/21	R035	03/02/2022	11.23	Call	Bond Future	4,796.8900	4.7969	4,694.7700	4.6948	(2.129)	0	0	0
2021/04/21	R035	03/02/2022	11.23	Put	Bond Future	4,596.2200	4.5962	4,518.5400	4.5185	(1.690)	0	0	0
2021/04/21	R035	03/02/2022	11.22	Call	Bond Future	4,765.7700	4.7658	4,663.6600	4.6637	(2.143)	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
2021/04/21	R035	03/02/2022	11.22	Put	Bond Future	4,624.8400	4.6248	4,547.1700	4.5472	(1.679)	0	0	0
2021/04/21	R035	03/02/2022			Bond Future	11.1964	88.2017	11.2005	88.1772	0.036	0.0000	0.0000	0
2021/04/21	R035	03/02/2022	11.03	Put	Bond Future	5,202.5300	5.2025	5,125.6600	5.1257	(1.478)	0	0	280
2021/04/21	R035	03/02/2022	10.10	Put	Bond Future	8,923.6000	8.9236	8,861.3400	8.8613	(0.698)	0	0	0
2021/04/21	R035	03/02/2022	10.10	Call	Bond Future	1,966.7900	1.9668	1,880.0900	1.8801	(4.408)	0	0	280
2021/04/21	R035	03/02/2022	10.65	Put	Bond Future	6,525.3700	6.5254	6,452.9400	6.4529	(1.110)	0	0	683
2021/04/21	R035	03/02/2022	9.70	Put	Bond Future	11,062.9400	11.0629	11,013.4200	11.0134	(0.448)	0	0	0
2021/04/21	R035	03/02/2022	9.70	Call	Bond Future	1,363.3600	1.3634	1,289.4000	1.2894	(5.425)	0	0	683
2021/04/21	R035	03/02/2022	11.24	Call	Bond Future	4,827.7800	4.8278	4,725.6400	4.7256	(2.116)	0	0	0
2021/04/21	R035	03/02/2022	11.24	Put	Bond Future	4,567.4400	4.5674	4,489.7400	4.4897	(1.701)	0	0	0
2021/04/21	R035	05/05/2022	11.64	Call	Bond Future	1,192.0300	1.1920	1,167.6400	1.1676	(2.046)	0	0	0
2021/04/21	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R035	05/05/2022	11.63	Call	Bond Future	1,135.1000	1.1351	1,110.7100	1.1107	(2.149)	0	0	0
2021/04/21	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R035	05/05/2022			Bond Future	11.4327	84.6981	11.4369	84.6737	0.037	0.0000	0.0000	0
2021/04/21	R035	05/05/2022	11.65	Call	Bond Future	1,248.9000	1.2489	1,224.5100	1.2245	(1.953)	0	0	0
2021/04/21	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R186	06/05/2021	10.77	Call	Bond Future	16,014.0300	16.0140	15,993.4900	15.9935	(0.128)	0	0	0
2021/04/21	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R186	06/05/2021	10.76	Call	Bond Future	15,972.9800	15.9730	15,952.4400	15.9524	(0.129)	0	0	0
2021/04/21	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R186	06/05/2021	7.60	Put	Bond Future	226.3700	0.2264	178.8500	0.1789	(20.992)	0	0	5,000
2021/04/21	R186	06/05/2021	7.60	Call	Bond Future	2,065.1900	2.0652	1,997.1300	1.9971	(3.296)	0	0	5,000
2021/04/21	R186	06/05/2021			Bond Future	7.2257	118.9416	7.2298	118.9211	0.057	0.0000	0.0000	84,252
2021/04/21	R186	06/05/2021	10.78	Call	Bond Future	16,055.0600	16.0551	16,034.5200	16.0345	(0.128)	0	0	0
2021/04/21	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R186	06/05/2021	7.30	Call	Bond Future	1,039.2900	1.0393	947.6600	0.9477	(8.817)	0	0	0
2021/04/21	R186	06/05/2021	7.30	Put	Bond Future	671.3100	0.6713	600.2200	0.6002	(10.590)	0	0	15,177
2021/04/21	R186	05/08/2021	8.62	Call	Bond Future	6,006.9000	6.0069	5,890.2200	5.8902	(1.942)	0	0	0
2021/04/21	R186	05/08/2021	8.62	Put	Bond Future	415.5700	0.4156	321.7400	0.3217	(22.579)	0	0	0
2021/04/21	R186	05/08/2021	8.61	Call	Bond Future	5,969.4700	5.9695	5,851.9000	5.8519	(1.970)	0	0	0
2021/04/21	R186	05/08/2021	8.61	Put	Bond Future	422.4800	0.4225	327.7600	0.3278	(22.420)	0	0	0
2021/04/21	R186	05/08/2021			Bond Future	7.3979	114.9689	7.4028	114.9461	0.065	0.0000	0.0000	40,302
2021/04/21	R186	05/08/2021	8.63	Call	Bond Future	6,044.3800	6.0444	5,928.6000	5.9286	(1.915)	0	0	0
2021/04/21	R186	05/08/2021	8.63	Put	Bond Future	408.7500	0.4088	315.8200	0.3158	(22.735)	0	0	0
2021/04/21	R186	04/11/2021	8.10	Call	Bond Future	3,940.8600	3.9409	3,765.4700	3.7655	(4.451)	0	0	0
2021/04/21	R186	04/11/2021	8.10	Put	Bond Future	1,587.2700	1.5873	1,435.9100	1.4359	(9.536)	0	0	0
2021/04/21	R186	04/11/2021	8.09	Call	Bond Future	3,911.7500	3.9118	3,735.6800	3.7357	(4.501)	0	0	0
2021/04/21	R186	04/11/2021	8.09	Put	Bond Future	1,601.9000	1.6019	1,449.8600	1.4499	(9.491)	0	0	0
2021/04/21	R186	04/11/2021			Bond Future	7.5690	116.2698	7.5743	116.2457	0.071	0.0000	0.0000	0
2021/04/21	R186	04/11/2021	8.11	Call	Bond Future	3,970.0700	3.9701	3,795.3600	3.7954	(4.401)	0	0	0
2021/04/21	R186	04/11/2021	8.11	Put	Bond Future	1,572.7500	1.5728	1,422.0700	1.4221	(9.581)	0	0	0
2021/04/21	R186	03/02/2022	7.30	Call	Bond Future	1,677.8600	1.6779	1,582.9600	1.5830	(5.656)	0	0	0
2021/04/21	R186	03/02/2022	7.30	Put	Bond Future	3,617.3800	3.6174	3,547.5300	3.5475	(1.931)	0	0	0
2021/04/21	R186	03/02/2022			Bond Future	7.7504	112.3650	7.7562	112.3399	0.076	0.0000	0.0000	0
2021/04/21	R186	03/02/2022	7.28	Call	Bond Future	1,642.8600	1.6429	1,548.8300	1.5488	(5.724)	0	0	0
2021/04/21	R186	03/02/2022	7.28	Put	Bond Future	3,669.4900	3.6695	3,600.5100	3.6005	(1.880)	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
2021/04/21	R186	03/02/2022	7.29	Call	Bond Future	1,660.3000	1.6603	1,565.6400	1.5656	(5.701)	0	0	0
2021/04/21	R186	03/02/2022	7.29	Put	Bond Future	3,643.3700	3.6434	3,573.7600	3.5738	(1.911)	0	0	0
2021/04/21	R186	05/05/2022	8.32	Call	Bond Future	1,368.9400	1.3689	1,344.1100	1.3441	(1.814)	0	0	0
2021/04/21	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R186	05/05/2022			Bond Future	7.9771	113.6041	7.9833	113.5792	0.077	0.0000	0.0000	0
2021/04/21	R186	05/05/2022	8.30	Call	Bond Future	1,289.6800	1.2897	1,264.8500	1.2648	(1.925)	0	0	0
2021/04/21	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R186	05/05/2022	8.31	Call	Bond Future	1,329.3200	1.3293	1,304.4900	1.3045	(1.868)	0	0	0
2021/04/21	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R197	06/05/2021			Bond Future	322.1635	322.1635	322.2003	322.2003	0.011	0.0000	0.0000	2,744
2021/04/21	R197	05/08/2021			Bond Future	317.8072	317.8072	317.8389	317.8389	0.010	0.0000	0.0000	963
2021/04/21	R197	04/11/2021			Bond Future	321.4781	321.4781	321.5076	321.5076	0.009	0.0000	0.0000	0
2021/04/21	R197	03/02/2022			Bond Future	317.2834	317.2834	317.3115	317.3115	0.009	0.0000	0.0000	0
2021/04/21	R197	05/05/2022			Bond Future	320.8589	320.8589	320.8887	320.8887	0.009	0.0000	0.0000	0
2021/04/21	R202	06/05/2021			Bond Future	235.3919	235.3919	235.4660	235.4660	0.031	0.0000	0.0000	7,836
2021/04/21	R202	05/08/2021			Bond Future	233.8015	233.8015	233.8723	233.8723	0.030	0.0000	0.0000	9,202
2021/04/21	R202	04/11/2021			Bond Future	236.5020	236.5020	236.5717	236.5717	0.029	0.0000	0.0000	0
2021/04/21	R202	03/02/2022			Bond Future	235.0682	235.0682	235.1375	235.1375	0.030	0.0000	0.0000	0
2021/04/21	R202	05/05/2022			Bond Future	237.7179	237.7179	237.7890	237.7890	0.030	0.0000	0.0000	0
2021/04/21	R209	06/05/2021	12.23	Call	Bond Future	8,944.2600	8.9443	8,948.0400	8.9480	0.042	0	0	0
2021/04/21	R209	06/05/2021	12.23	Put	Bond Future	4.0900	0.0041	1.7900	0.0018	(56.235)	0	0	0
2021/04/21	R209	06/05/2021	12.22	Call	Bond Future	8,898.0600	8.8981	8,901.7400	8.9017	0.041	0	0	0
2021/04/21	R209	06/05/2021	12.22	Put	Bond Future	4.2900	0.0043	1.8900	0.0019	(55.944)	0	0	0
2021/04/21	R209	06/05/2021	9.50	Put	Bond Future	6,037.1600	6.0372	6,012.0400	6.0120	(0.416)	0	0	0
2021/04/21	R209	06/05/2021	9.50	Call	Bond Future	48.1700	0.0482	29.1300	0.0291	(39.527)	0	0	2,150
2021/04/21	R209	06/05/2021	10.35	Call	Bond Future	966.5700	0.9666	863.5100	0.8635	(10.662)	0	0	500
2021/04/21	R209	06/05/2021	9.75	Put	Bond Future	4,553.9700	4.5540	4,505.9200	4.5059	(1.055)	0	0	0
2021/04/21	R209	06/05/2021	9.75	Call	Bond Future	143.0900	0.1431	101.1200	0.1011	(29.331)	0	0	4,050
2021/04/21	R209	06/05/2021	11.00	Call	Bond Future	3,191.2800	3.1913	3,122.8500	3.1229	(2.144)	0	0	0
2021/04/21	R209	06/05/2021	11.00	Put	Bond Future	384.5800	0.3846	310.0700	0.3101	(19.374)	0	0	3,500
2021/04/21	R209	06/05/2021	10.00	Put	Bond Future	3,236.7100	3.2367	3,158.4700	3.1585	(2.417)	0	0	0
2021/04/21	R209	06/05/2021	10.00	Call	Bond Future	357.0200	0.3570	284.8600	0.2849	(20.212)	0	0	0
2021/04/21	R209	06/05/2021	12.25	Call	Bond Future	9,036.5300	9.0365	9,040.5000	9.0405	0.044	0	0	0
2021/04/21	R209	06/05/2021	12.25	Put	Bond Future	3.7100	0.0037	1.6000	0.0016	(56.873)	0	0	8,350
2021/04/21	R209	06/05/2021			Bond Future	10.4915	69.0793	10.4905	69.0853	(0.010)	0.0000	0.0000	23,312
2021/04/21	R209	06/05/2021	12.24	Call	Bond Future	8,990.4300	8.9904	8,994.3000	8.9943	0.043	0	0	0
2021/04/21	R209	06/05/2021	12.24	Put	Bond Future	3.9000	0.0039	1.6900	0.0017	(56.667)	0	0	0
2021/04/21	R209	06/05/2021	10.35	Put	Bond Future	1,778.4100	1.7784	1,669.2700	1.6693	(6.137)	0	0	0
2021/04/21	R209	06/05/2021	10.60	Call	Bond Future	1,663.5100	1.6635	1,561.0600	1.5611	(6.159)	0	0	0
2021/04/21	R209	06/05/2021	10.60	Put	Bond Future	1,050.4100	1.0504	941.8800	0.9419	(10.332)	0	0	2,750
2021/04/21	R209	06/05/2021	11.60	Call	Bond Future	5,969.6600	5.9697	5,953.9200	5.9539	(0.264)	0	0	0
2021/04/21	R209	06/05/2021	11.60	Put	Bond Future	60.8000	0.0608	38.9800	0.0390	(35.888)	0	0	3,750
2021/04/21	R209	06/05/2021	10.25	Put	Bond Future	2,144.5300	2.1445	2,040.9000	2.0409	(4.832)	0	0	0
2021/04/21	R209	06/05/2021	10.25	Call	Bond Future	750.7000	0.7507	653.1500	0.6531	(12.995)	0	0	5,325
2021/04/21	R209	06/05/2021	11.25	Call	Bond Future	4,314.9100	4.3149	4,271.7800	4.2718	(1.000)	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
2021/04/21	R209	06/05/2021	11.25	Put	Bond Future	188.9900		0.1890	139.7800	0.1398	(26.038)	0	0	9,150
2021/04/21	R209	05/08/2021	11.81	Call	Bond Future	7,076.7500		7.0767	6,939.3200	6.9393	(1.942)	0	0	0
2021/04/21	R209	05/08/2021	11.81	Put	Bond Future	1,190.6100		1.1906	1,048.3000	1.0483	(11.953)	0	0	0
2021/04/21	R209	05/08/2021			Bond Future	10.6767		69.8396	10.6759	69.8445	(0.008)	0.0000	0.0000	2,066
2021/04/21	R209	05/08/2021	11.80	Call	Bond Future	7,040.8700		7.0409	6,902.7400	6.9027	(1.962)	0	0	0
2021/04/21	R209	05/08/2021	11.80	Put	Bond Future	1,203.3600		1.2034	1,060.3500	1.0603	(11.884)	0	0	0
2021/04/21	R209	05/08/2021	11.79	Call	Bond Future	7,005.0400		7.0050	6,866.2100	6.8662	(1.982)	0	0	0
2021/04/21	R209	05/08/2021	11.79	Put	Bond Future	1,216.2200		1.2162	1,072.5100	1.0725	(11.816)	0	0	0
2021/04/21	R209	04/11/2021	10.50	Call	Bond Future	3,178.5300		3.1785	2,991.7800	2.9918	(5.875)	0	0	0
2021/04/21	R209	04/11/2021	12.00	Call	Bond Future	7,737.0500		7.7371	7,550.5000	7.5505	(2.411)	0	0	0
2021/04/21	R209	04/11/2021	12.00	Put	Bond Future	1,960.0000		1.9600	1,769.0100	1.7690	(9.744)	0	0	6,500
2021/04/21	R209	04/11/2021	12.19	Call	Bond Future	8,355.4800		8.3555	8,180.4900	8.1805	(2.094)	0	0	0
2021/04/21	R209	04/11/2021	12.19	Put	Bond Future	1,686.3000		1.6863	1,506.8700	1.5069	(10.640)	0	0	0
2021/04/21	R209	04/11/2021	12.17	Call	Bond Future	8,289.7200		8.2897	8,113.4800	8.1135	(2.126)	0	0	0
2021/04/21	R209	04/11/2021			Bond Future	10.8603		67.4890	10.8595	67.4934	(0.008)	0.0000	0.0000	3,675
2021/04/21	R209	04/11/2021	10.50	Put	Bond Future	5,168.5400		5.1685	4,977.3500	4.9774	(3.699)	0	0	9,000
2021/04/21	R209	04/11/2021	9.50	Put	Bond Future	9,320.7800		9.3208	9,130.1700	9.1302	(2.045)	0	0	0
2021/04/21	R209	04/11/2021	9.50	Call	Bond Future	1,348.3600		1.3484	1,162.1900	1.1622	(13.807)	0	0	4,750
2021/04/21	R209	04/11/2021	12.18	Call	Bond Future	8,322.5800		8.3226	8,146.9700	8.1470	(2.110)	0	0	0
2021/04/21	R209	04/11/2021	12.18	Put	Bond Future	1,699.8800		1.6999	1,519.8300	1.5198	(10.592)	0	0	0
2021/04/21	R209	04/11/2021	12.17	Put	Bond Future	1,713.5500		1.7135	1,532.8700	1.5329	(10.544)	0	0	0
2021/04/21	R209	03/02/2022	11.03	Call	Bond Future	4,228.4300		4.2284	4,138.6700	4.1387	(2.123)	0	0	0
2021/04/21	R209	03/02/2022	11.03	Put	Bond Future	4,330.8100		4.3308	4,236.9900	4.2370	(2.166)	0	0	0
2021/04/21	R209	03/02/2022	11.02	Call	Bond Future	4,201.4800		4.2015	4,111.6900	4.1117	(2.137)	0	0	0
2021/04/21	R209	03/02/2022	11.02	Put	Bond Future	4,356.7400		4.3567	4,262.8900	4.2629	(2.154)	0	0	0
2021/04/21	R209	03/02/2022			Bond Future	11.0494		68.2892	11.0486	68.2932	(0.007)	0.0000	0.0000	0
2021/04/21	R209	03/02/2022	11.04	Call	Bond Future	4,255.2200		4.2552	4,165.5000	4.1655	(2.108)	0	0	0
2021/04/21	R209	03/02/2022	11.04	Put	Bond Future	4,304.7700		4.3048	4,210.9900	4.2110	(2.179)	0	0	0
2021/04/21	R209	05/05/2022	11.43	Call	Bond Future	876.3500		0.8764	880.7600	0.8808	0.503	0	0	0
2021/04/21	R209	05/05/2022	11.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R209	05/05/2022	11.44	Call	Bond Future	926.6700		0.9267	931.0800	0.9311	0.476	0	0	0
2021/04/21	R209	05/05/2022	11.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R209	05/05/2022			Bond Future	11.2576		65.9022	11.2568	65.9066	(0.008)	0.0000	0.0000	0
2021/04/21	R209	05/05/2022	11.45	Call	Bond Future	976.9400		0.9769	981.3500	0.9814	0.451	0	0	0
2021/04/21	R209	05/05/2022	11.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R210	06/05/2021			Bond Future	204.5857		204.5857	205.5353	205.5353	0.464	0.0000	0.0000	981
2021/04/21	R210	05/08/2021			Bond Future	206.8886		206.8886	207.8453	207.8453	0.462	0.0000	0.0000	1,434
2021/04/21	R210	04/11/2021			Bond Future	206.5454		206.5454	207.5115	207.5115	0.468	0.0000	0.0000	0
2021/04/21	R210	03/02/2022			Bond Future	209.0412		209.0412	210.0178	210.0178	0.467	0.0000	0.0000	0
2021/04/21	R210	05/05/2022			Bond Future	208.6083		208.6083	209.5967	209.5967	0.474	0.0000	0.0000	0
2021/04/21	R212	06/05/2021			Bond Future	172.0158		172.0158	172.0764	172.0764	0.035	0.0000	0.0000	3,405
2021/04/21	R212	05/08/2021			Bond Future	171.6267		171.6267	171.6850	171.6850	0.034	0.0000	0.0000	250
2021/04/21	R212	04/11/2021			Bond Future	173.6092		173.6092	173.6669	173.6669	0.033	0.0000	0.0000	0
2021/04/21	R213	06/05/2021	11.91	Call	Bond Future	12,086.6800		12.0867	12,066.2800	12.0663	(0.169)	0	0	0
2021/04/21	R213	06/05/2021	11.91	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/21	R213	06/05/2021			Bond Future	9.5285	85.4671	9.5322	85.4468	0.038	0.0000	0.0000	9,521
2021/04/21	R213	06/05/2021	11.90	Call	Bond Future	12,040.9000	12.0409	12,020.5000	12.0205	(0.169)	0	0	0
2021/04/21	R213	06/05/2021	11.90	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/21	R213	06/05/2021	11.89	Call	Bond Future	11,995.0800	11.9951	11,974.6800	11.9747	(0.170)	0	0	0
2021/04/21	R213	06/05/2021	11.89	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/21	R213	05/08/2021	10.14	Put	Bond Future	1,962.4900	1.9625	1,807.4000	1.8074	(7.903)	0	0	0
2021/04/21	R213	05/08/2021	9.34	Put	Bond Future	4,104.7300	4.1047	3,933.9600	3.9340	(4.160)	0	0	0
2021/04/21	R213	05/08/2021	9.34	Call	Bond Future	1,980.7800	1.9808	1,787.8500	1.7878	(9.740)	0	0	0
2021/04/21	R213	05/08/2021	10.85	Call	Bond Future	6,816.0000	6.8160	6,672.2600	6.6723	(2.109)	0	0	0
2021/04/21	R213	05/08/2021	10.85	Put	Bond Future	965.1700	0.9652	843.5900	0.8436	(12.597)	0	0	0
2021/04/21	R213	05/08/2021	10.84	Call	Bond Future	6,776.1200	6.7761	6,633.7200	6.6337	(2.101)	0	0	0
2021/04/21	R213	05/08/2021	10.84	Put	Bond Future	974.8300	0.9748	854.5900	0.8546	(12.334)	0	0	0
2021/04/21	R213	05/08/2021			Bond Future	9.7237	86.4078	9.7277	86.3857	0.042	0.0000	0.0000	744
2021/04/21	R213	05/08/2021	10.78	Call	Bond Future	6,537.7900	6.5378	6,404.0200	6.4040	(2.046)	0	0	0
2021/04/21	R213	05/08/2021	10.78	Put	Bond Future	1,034.6200	1.0346	923.0100	0.9230	(10.788)	0	0	0
2021/04/21	R213	05/08/2021	10.14	Call	Bond Future	4,190.2200	4.1902	4,012.9700	4.0130	(4.230)	0	0	0
2021/04/21	R213	05/08/2021	10.86	Call	Bond Future	6,855.9300	6.8559	6,710.8800	6.7109	(2.116)	0	0	0
2021/04/21	R213	05/08/2021	10.86	Put	Bond Future	955.6000	0.9556	832.7100	0.8327	(12.860)	0	0	0
2021/04/21	R213	04/11/2021	11.10	Put	Bond Future	1,625.6500	1.6256	1,415.5700	1.4156	(12.923)	0	0	0
2021/04/21	R213	04/11/2021	11.11	Call	Bond Future	7,604.9200	7.6049	7,372.4800	7.3725	(3.056)	0	0	0
2021/04/21	R213	04/11/2021	11.09	Put	Bond Future	1,639.7000	1.6397	1,428.8800	1.4289	(12.857)	0	0	0
2021/04/21	R213	04/11/2021			Bond Future	9.9197	83.8549	9.9240	83.8318	0.044	0.0000	0.0000	0
2021/04/21	R213	04/11/2021	11.10	Call	Bond Future	7,570.9300	7.5709	7,337.7500	7.3377	(3.080)	0	0	0
2021/04/21	R213	04/11/2021	11.11	Put	Bond Future	1,611.6900	1.6117	1,402.3500	1.4024	(12.989)	0	0	0
2021/04/21	R213	04/11/2021	11.09	Call	Bond Future	7,537.0000	7.5370	7,303.0800	7.3031	(3.104)	0	0	0
2021/04/21	R213	03/02/2022	10.60	Put	Bond Future	2,837.9900	2.8380	2,710.1500	2.7101	(4.505)	0	0	430
2021/04/21	R213	03/02/2022	10.00	Call	Bond Future	3,534.6200	3.5346	3,383.9000	3.3839	(4.264)	0	0	0
2021/04/21	R213	03/02/2022	10.00	Put	Bond Future	4,189.2000	4.1892	4,062.3500	4.0624	(3.028)	0	0	430
2021/04/21	R213	03/02/2022	9.22	Put	Bond Future	6,670.6700	6.6707	6,562.5600	6.5626	(1.621)	0	0	0
2021/04/21	R213	03/02/2022	8.80	Put	Bond Future	8,443.7400	8.4437	8,354.1700	8.3542	(1.061)	0	0	0
2021/04/21	R213	03/02/2022	8.80	Call	Bond Future	1,263.2100	1.2632	1,149.7700	1.1498	(8.980)	0	0	102
2021/04/21	R213	03/02/2022	9.58	Put	Bond Future	5,414.8200	5.4148	5,293.8500	5.2938	(2.234)	0	0	200
2021/04/21	R213	03/02/2022	8.63	Put	Bond Future	9,228.0100	9.2280	9,146.9600	9.1470	(0.878)	0	0	0
2021/04/21	R213	03/02/2022	8.63	Call	Bond Future	1,070.1300	1.0701	965.2100	0.9652	(9.804)	0	0	200
2021/04/21	R213	03/02/2022	9.98	Call	Bond Future	3,483.9300	3.4839	3,333.3600	3.3334	(4.322)	0	0	0
2021/04/21	R213	03/02/2022	9.98	Put	Bond Future	4,242.1400	4.2421	4,115.4400	4.1154	(2.987)	0	0	0
2021/04/21	R213	03/02/2022			Bond Future	10.1271	84.8488	10.1317	84.8250	0.046	0.0000	0.0000	0
2021/04/21	R213	03/02/2022	10.60	Call	Bond Future	5,215.4600	5.2155	5,063.7500	5.0638	(2.909)	0	0	0
2021/04/21	R213	03/02/2022	9.22	Call	Bond Future	1,847.2300	1.8472	1,715.2500	1.7153	(7.145)	0	0	430
2021/04/21	R213	03/02/2022	10.25	Call	Bond Future	4,196.4100	4.1964	4,042.3400	4.0423	(3.671)	0	0	0
2021/04/21	R213	03/02/2022	10.25	Put	Bond Future	3,569.7400	3.5697	3,439.5400	3.4395	(3.647)	0	0	102
2021/04/21	R213	03/02/2022	9.76	Call	Bond Future	2,952.5500	2.9525	2,801.7400	2.8017	(5.108)	0	0	0
2021/04/21	R213	03/02/2022	9.76	Put	Bond Future	4,861.8100	4.8618	4,734.8700	4.7349	(2.611)	0	0	102
2021/04/21	R213	03/02/2022	10.15	Call	Bond Future	3,925.2000	3.9252	3,772.1600	3.7722	(3.899)	0	0	0
2021/04/21	R213	03/02/2022	10.15	Put	Bond Future	3,807.9200	3.8079	3,678.7500	3.6788	(3.392)	0	0	200
2021/04/21	R213	03/02/2022	9.58	Call	Bond Future	2,548.3700	2.5484	2,403.5300	2.4035	(5.684)	0	0	0
2021/04/21	R213	03/02/2022	9.97	Call	Bond Future	3,459.0300	3.4590	3,307.9400	3.3079	(4.368)	0	0	0
2021/04/21	R213	03/02/2022	9.97	Put	Bond Future	4,269.1100	4.2691	4,141.8900	4.1419	(2.980)	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
2021/04/21	R213	03/02/2022	9.96	Call	Bond Future	3,433.9200	3.4339	3,282.9100	3.2829	(4.398)	0	0	0
2021/04/21	R213	03/02/2022	9.96	Put	Bond Future	4,295.9200	4.2959	4,168.7800	4.1688	(2.960)	0	0	0
2021/04/21	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R213	05/05/2022	10.63	Call	Bond Future	1,357.7800	1.3578	1,334.0100	1.3340	(1.751)	0	0	0
2021/04/21	R213	05/05/2022			Bond Future	10.3534	82.2542	10.3582	82.2305	0.046	0.0000	0.0000	0
2021/04/21	R213	05/05/2022	10.64	Call	Bond Future	1,406.3200	1.4063	1,382.5500	1.3825	(1.690)	0	0	0
2021/04/21	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R213	05/05/2022	10.65	Call	Bond Future	1,454.8100	1.4548	1,431.0400	1.4310	(1.634)	0	0	0
2021/04/21	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R214	06/05/2021	12.26	Call	Bond Future	7,605.2200	7.6052	7,601.9500	7.6020	(0.043)	0	0	0
2021/04/21	R214	06/05/2021	12.26	Put	Bond Future	19.9400	0.0199	11.2200	0.0112	(43.731)	0	0	0
2021/04/21	R214	06/05/2021	12.25	Call	Bond Future	7,558.5400	7.5585	7,554.9600	7.5550	(0.047)	0	0	0
2021/04/21	R214	06/05/2021	12.25	Put	Bond Future	20.7700	0.0208	11.7400	0.0117	(43.476)	0	0	0
2021/04/21	R214	06/05/2021			Bond Future	10.8158	66.3036	10.8148	66.3090	(0.009)	0.0000	0.0000	15,718
2021/04/21	R214	06/05/2021	12.27	Call	Bond Future	7,651.8700	7.6519	7,648.8800	7.6489	(0.039)	0	0	0
2021/04/21	R214	06/05/2021	12.27	Put	Bond Future	19.1500	0.0192	10.7100	0.0107	(44.073)	0	0	0
2021/04/21	R214	05/08/2021	12.03	Put	Bond Future	1,414.8300	1.4148	1,269.0900	1.2691	(10.301)	0	0	0
2021/04/21	R214	05/08/2021	12.01	Call	Bond Future	6,778.1400	6.7781	6,635.5100	6.6355	(2.104)	0	0	0
2021/04/21	R214	05/08/2021			Bond Future	10.9975	67.0333	10.9968	67.0376	(0.007)	0.0000	0.0000	1,764
2021/04/21	R214	05/08/2021	12.02	Call	Bond Future	6,812.8700	6.8129	6,670.8600	6.6709	(2.084)	0	0	0
2021/04/21	R214	05/08/2021	12.02	Put	Bond Future	1,429.0700	1.4291	1,282.7100	1.2827	(10.242)	0	0	0
2021/04/21	R214	05/08/2021	12.03	Call	Bond Future	6,847.6500	6.8476	6,706.2600	6.7063	(2.065)	0	0	0
2021/04/21	R214	05/08/2021	12.01	Put	Bond Future	1,443.4200	1.4434	1,296.4400	1.2964	(10.183)	0	0	0
2021/04/21	R214	04/11/2021	12.47	Call	Bond Future	8,378.0900	8.3781	8,204.4100	8.2044	(2.073)	0	0	0
2021/04/21	R214	04/11/2021	12.46	Call	Bond Future	8,346.0700	8.3461	8,171.8200	8.1718	(2.088)	0	0	0
2021/04/21	R214	04/11/2021	12.46	Put	Bond Future	1,870.2500	1.8703	1,692.1500	1.6922	(9.523)	0	0	0
2021/04/21	R214	04/11/2021			Bond Future	11.1776	64.5135	11.1769	64.5173	(0.006)	0.0000	0.0000	0
2021/04/21	R214	04/11/2021	12.47	Put	Bond Future	1,856.0400	1.8560	1,678.5100	1.6785	(9.565)	0	0	0
2021/04/21	R214	04/11/2021	12.48	Call	Bond Future	8,410.1500	8.4101	8,237.0300	8.2370	(2.058)	0	0	0
2021/04/21	R214	04/11/2021	12.48	Put	Bond Future	1,841.9400	1.8419	1,664.9700	1.6650	(9.608)	0	0	0
2021/04/21	R214	03/02/2022	11.40	Put	Bond Future	4,308.3200	4.3083	4,285.2800	4.2853	(0.535)	0	0	0
2021/04/21	R214	03/02/2022	11.41	Call	Bond Future	4,517.3000	4.5173	4,497.8200	4.4978	(0.431)	0	0	0
2021/04/21	R214	03/02/2022	11.39	Put	Bond Future	4,334.2100	4.3342	4,311.1600	4.3112	(0.532)	0	0	0
2021/04/21	R214	03/02/2022			Bond Future	11.3661	65.2783	11.3654	65.2818	(0.006)	0.0000	0.0000	0
2021/04/21	R214	03/02/2022	11.40	Call	Bond Future	4,489.7400	4.4897	4,470.2400	4.4702	(0.434)	0	0	0
2021/04/21	R214	03/02/2022	11.41	Put	Bond Future	4,282.5700	4.2826	4,259.5500	4.2595	(0.538)	0	0	0
2021/04/21	R214	03/02/2022	11.39	Call	Bond Future	4,462.2500	4.4623	4,442.7400	4.4427	(0.437)	0	0	0
2021/04/21	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R214	05/05/2022	11.75	Call	Bond Future	950.0900	0.9501	953.9500	0.9539	0.406	0	0	0
2021/04/21	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R214	05/05/2022			Bond Future	11.5655	62.7198	11.5648	62.7236	(0.006)	0.0000	0.0000	0
2021/04/21	R214	05/05/2022	11.74	Call	Bond Future	899.1900	0.8992	903.0500	0.9031	0.429	0	0	0
2021/04/21	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R214	05/05/2022	11.73	Call	Bond Future	848.2200	0.8482	852.0800	0.8521	0.455	0	0	0
2021/04/21	R248	06/05/2021	12.36	Call	Bond Future	9,861.8400	9.8618	9,827.7000	9.8277	(0.346)	0	0	0
2021/04/21	R248	06/05/2021	12.36	Put	Bond Future	10.0700	0.0101	5.4500	0.0055	(45.879)	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
2021/04/21	R248	06/05/2021	10.20	Call	Bond Future	176.6300		0.1766	127.0300	0.1270	(28.081)	0	0	0
2021/04/21	R248	06/05/2021	10.80	Put	Bond Future	1,743.4700		1.7435	1,644.2500	1.6443	(5.691)	0	0	0
2021/04/21	R248	06/05/2021	10.80	Call	Bond Future	1,406.9100		1.4069	1,278.1700	1.2782	(9.151)	0	0	0
2021/04/21	R248	06/05/2021			Bond Future	10.8460		83.4986	10.8500	83.4691	0.037	0.0000	0.0000	120,721
2021/04/21	R248	06/05/2021	12.35	Call	Bond Future	9,804.3200		9.8043	9,770.0000	9.7700	(0.350)	0	0	0
2021/04/21	R248	06/05/2021	12.35	Put	Bond Future	10.5500		0.0105	5.7500	0.0057	(45.498)	0	0	0
2021/04/21	R248	06/05/2021	12.34	Call	Bond Future	9,746.7300		9.7467	9,712.2200	9.7122	(0.354)	0	0	0
2021/04/21	R248	06/05/2021	12.34	Put	Bond Future	11.0500		0.0110	6.0600	0.0061	(45.158)	0	0	0
2021/04/21	R248	06/05/2021	10.90	Put	Bond Future	1,385.4200		1.3854	1,284.4300	1.2844	(7.289)	0	0	0
2021/04/21	R248	06/05/2021	10.90	Call	Bond Future	1,777.5900		1.7776	1,647.0800	1.6471	(7.342)	0	0	1,030
2021/04/21	R248	06/05/2021	11.40	Put	Bond Future	368.4400		0.3684	302.7700	0.3028	(17.824)	0	0	0
2021/04/21	R248	06/05/2021	11.40	Call	Bond Future	4,239.1100		4.2391	4,143.9200	4.1439	(2.246)	0	0	1,030
2021/04/21	R248	06/05/2021	10.20	Put	Bond Future	5,136.2100		5.1362	5,116.1300	5.1161	(0.391)	0	0	0
2021/04/21	R248	05/08/2021	11.20	Put	Bond Future	3,245.5100		3.2455	3,093.1200	3.0931	(4.695)	0	0	0
2021/04/21	R248	05/08/2021	11.20	Call	Bond Future	4,439.2200		4.4392	4,255.4100	4.2554	(4.141)	0	0	1,000
2021/04/21	R248	05/08/2021	10.50	Put	Bond Future	5,998.7300		5.9987	5,861.2000	5.8612	(2.293)	0	0	0
2021/04/21	R248	05/08/2021	10.30	Call	Bond Future	1,571.9100		1.5719	1,418.0900	1.4181	(9.786)	0	0	1,300
2021/04/21	R248	05/08/2021	10.90	Put	Bond Future	4,262.8600		4.2629	4,111.1000	4.1111	(3.560)	0	0	0
2021/04/21	R248	05/08/2021	10.90	Call	Bond Future	3,339.4500		3.3394	3,156.2700	3.1563	(5.485)	0	0	1,300
2021/04/21	R248	05/08/2021	10.60	Put	Bond Future	5,521.0600		5.5211	5,378.4700	5.3785	(2.583)	0	0	0
2021/04/21	R248	05/08/2021	10.60	Call	Bond Future	2,379.2200		2.3792	2,205.2100	2.2052	(7.314)	0	0	0
2021/04/21	R248	05/08/2021	12.51	Put	Bond Future	893.1500		0.8931	799.1500	0.7992	(10.525)	0	0	0
2021/04/21	R248	05/08/2021	12.52	Call	Bond Future	10,328.1500		10.3282	10,203.3200	10.2033	(1.209)	0	0	0
2021/04/21	R248	05/08/2021	12.50	Put	Bond Future	903.7600		0.9038	809.1700	0.8092	(10.466)	0	0	0
2021/04/21	R248	05/08/2021			Bond Future	11.0291		84.4177	11.0336	84.3862	0.040	0.0000	0.0000	121,794
2021/04/21	R248	05/08/2021	10.50	Call	Bond Future	2,093.8300		2.0938	1,924.8800	1.9249	(8.069)	0	0	1,000
2021/04/21	R248	05/08/2021	10.00	Put	Bond Future	8,852.9200		8.8529	8,759.5300	8.7595	(1.055)	0	0	0
2021/04/21	R248	05/08/2021	10.00	Call	Bond Future	944.8800		0.9449	820.0700	0.8201	(13.209)	0	0	0
2021/04/21	R248	05/08/2021	10.30	Put	Bond Future	7,039.7300		7.0397	6,917.3300	6.9173	(1.739)	0	0	0
2021/04/21	R248	05/08/2021	12.51	Call	Bond Future	10,282.0100		10.2820	10,156.5900	10.1566	(1.220)	0	0	0
2021/04/21	R248	05/08/2021	12.52	Put	Bond Future	882.6500		0.8827	789.2400	0.7892	(10.583)	0	0	0
2021/04/21	R248	05/08/2021	12.50	Call	Bond Future	10,235.8900		10.2359	10,109.8800	10.1099	(1.231)	0	0	0
2021/04/21	R248	04/11/2021	12.85	Call	Bond Future	11,521.3600		11.5214	11,351.9900	11.3520	(1.470)	0	0	0
2021/04/21	R248	04/11/2021	12.85	Put	Bond Future	1,519.9000		1.5199	1,382.9200	1.3829	(9.012)	0	0	0
2021/04/21	R248	04/11/2021			Bond Future	11.2107		80.9597	11.2154	80.9273	0.042	0.0000	0.0000	0
2021/04/21	R248	04/11/2021	12.84	Call	Bond Future	11,480.2300		11.4802	11,310.3000	11.3103	(1.480)	0	0	0
2021/04/21	R248	04/11/2021	12.84	Put	Bond Future	1,532.8000		1.5328	1,395.2600	1.3953	(8.973)	0	0	0
2021/04/21	R248	04/11/2021	12.83	Call	Bond Future	11,439.1200		11.4391	11,268.6400	11.2686	(1.490)	0	0	0
2021/04/21	R248	04/11/2021	12.83	Put	Bond Future	1,545.8000		1.5458	1,407.7100	1.4077	(8.933)	0	0	0
2021/04/21	R248	03/02/2022	11.48	Call	Bond Future	5,331.8300		5.3318	5,252.9900	5.2530	(1.479)	0	0	0
2021/04/21	R248	03/02/2022	11.49	Put	Bond Future	4,777.1300		4.7771	4,731.5600	4.7316	(0.954)	0	0	0
2021/04/21	R248	03/02/2022	11.47	Call	Bond Future	5,297.5400		5.2975	5,218.7400	5.2187	(1.487)	0	0	0
2021/04/21	R248	03/02/2022			Bond Future	11.4012		81.9196	11.4062	81.8863	0.044	0.0000	0.0000	0
2021/04/21	R248	03/02/2022	11.48	Put	Bond Future	4,808.6800		4.8087	4,763.1400	4.7631	(0.947)	0	0	0
2021/04/21	R248	03/02/2022	11.49	Call	Bond Future	5,366.2000		5.3662	5,287.3300	5.2873	(1.470)	0	0	0
2021/04/21	R248	03/02/2022	11.47	Put	Bond Future	4,840.4200		4.8404	4,794.9200	4.7949	(0.940)	0	0	0
2021/04/21	R248	05/05/2022	11.79	Call	Bond Future	1,194.6500		1.1947	1,161.3800	1.1614	(2.785)	0	0	0
2021/04/21	R248	05/05/2022	11.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/21	R248	05/05/2022	11.80	Call	Bond Future	1,257.5600	1.2576	1,224.2900	1.2243	(2.646)	0	0	0
2021/04/21	R248	05/05/2022			Bond Future	11.6029	78.4097	11.6080	78.3764	0.044	0.0000	0.0000	0
2021/04/21	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/21	R248	05/05/2022	11.81	Call	Bond Future	1,320.3900	1.3204	1,287.1200	1.2871	(2.520)	0	0	0
2021/04/21	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **1570410**