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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/04/2021 TO 29/04/2021

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
2021/04/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	2025	06/05/2021		Bond Future	151.8819	151.8819	151.9075	151.9075	0.017	0.0000	0.0000	1,355
2021/04/29	2025	05/08/2021		Bond Future	151.9680	151.9680	151.9932	151.9932	0.017	0.0000	0.0000	4,330
2021/04/29	2025	04/11/2021		Bond Future	153.7252	153.7252	153.7498	153.7498	0.016	0.0000	0.0000	0
2021/04/29	2025	03/02/2022		Bond Future	153.9157	153.9157	153.9405	153.9405	0.016	0.0000	0.0000	0
2021/04/29	2025	05/05/2022		Bond Future	155.5908	155.5908	155.6161	155.6161	0.016	0.0000	0.0000	0
2021/04/29	2029	06/05/2021		Bond Future	110.4589	110.4589	110.4806	110.4806	0.020	0.0000	0.0000	1,504
2021/04/29	2029	05/08/2021		Bond Future	111.6314	111.6314	111.6528	111.6528	0.019	0.0000	0.0000	2,898

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
2021/04/29	2029	04/11/2021			Bond Future	111.7746	111.7746	111.7957	111.7957	0.019	0.0000	0.0000	0
2021/04/29	2029	03/02/2022			Bond Future	113.0424	113.0424	113.0637	113.0637	0.019	0.0000	0.0000	0
2021/04/29	2029	05/05/2022			Bond Future	113.1019	113.1019	113.1236	113.1236	0.019	0.0000	0.0000	0
2021/04/29	2030	06/05/2021	11.70	Call	Bond Future	12,701.5600	12.7016	12,433.1500	12.4332	(2.113)	0	0	0
2021/04/29	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2030	06/05/2021	11.69	Call	Bond Future	12,655.0800	12.6551	12,386.6700	12.3867	(2.121)	0	0	0
2021/04/29	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2030	06/05/2021	8.90	Call	Bond Future	181.8300	0.1818	112.1600	0.1122	(38.316)	0	0	0
2021/04/29	2030	06/05/2021	9.00	Call	Bond Future	306.7600	0.3068	205.6200	0.2056	(32.970)	0	0	0
2021/04/29	2030	06/05/2021	9.00	Put	Bond Future	1,551.4100	1.5514	1,718.6800	1.7187	10.782	0	0	5,000
2021/04/29	2030	06/05/2021	9.25	Call	Bond Future	869.2900	0.8693	681.6400	0.6816	(21.587)	0	0	0
2021/04/29	2030	06/05/2021	9.25	Put	Bond Future	696.1100	0.6961	776.8700	0.7769	11.602	0	0	0
2021/04/29	2030	06/05/2021	9.35	Call	Bond Future	1,203.7700	1.2038	987.3400	0.9873	(17.979)	0	0	0
2021/04/29	2030	06/05/2021	9.27	Put	Bond Future	646.0000	0.6460	720.5200	0.7205	11.536	0	0	0
2021/04/29	2030	06/05/2021	9.27	Call	Bond Future	931.4100	0.9314	737.5200	0.7375	(20.817)	0	0	300
2021/04/29	2030	06/05/2021	10.95	Call	Bond Future	9,115.1100	9.1151	8,846.7000	8.8467	(2.945)	0	0	0
2021/04/29	2030	06/05/2021	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/04/29	2030	06/05/2021	9.92	Call	Bond Future	3,862.1400	3.8621	3,592.6700	3.5927	(6.977)	0	0	0
2021/04/29	2030	06/05/2021	7.97	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	700
2021/04/29	2030	06/05/2021	10.04	Call	Bond Future	4,485.7800	4.4858	4,216.3400	4.2163	(6.007)	0	0	0
2021/04/29	2030	06/05/2021	10.04	Put	Bond Future	10.1400	0.0101	9.1100	0.0091	(10.158)	0	0	0
2021/04/29	2030	06/05/2021	9.15	Call	Bond Future	988.7800	0.9888	1,103.2100	1.1032	11.573	0	0	0
2021/04/29	2030	06/05/2021	9.15	Call	Bond Future	598.1600	0.5982	444.1800	0.4442	(25.742)	0	0	0
2021/04/29	2030	06/05/2021			Bond Future	9.2192	94.9874	9.2670	94.7190	0.518	0.0000	0.0000	62,145
2021/04/29	2030	06/05/2021	11.71	Call	Bond Future	12,748.0000	12.7480	12,479.5900	12.4796	(2.106)	0	0	0
2021/04/29	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2030	06/05/2021	8.95	Call	Bond Future	238.1600	0.2382	153.3800	0.1534	(35.598)	0	0	0
2021/04/29	2030	06/05/2021	8.95	Put	Bond Future	1,769.7200	1.7697	1,953.3500	1.9534	10.376	0	0	2,500
2021/04/29	2030	06/05/2021	8.36	Put	Bond Future	5,006.4800	5.0065	5,273.0000	5.2730	5.324	0	0	0
2021/04/29	2030	06/05/2021	8.36	Call	Bond Future	2.7200	0.0027	0.8300	0.0008	(69.485)	0	0	0
2021/04/29	2030	06/05/2021	8.86	Put	Bond Future	2,195.5600	2.1956	2,405.3100	2.4053	9.553	0	0	0
2021/04/29	2030	06/05/2021	8.86	Call	Bond Future	144.7000	0.1447	86.0400	0.0860	(40.539)	0	0	0
2021/04/29	2030	06/05/2021	8.90	Put	Bond Future	2,001.4400	2.0014	2,200.1800	2.2002	9.930	0	0	2,500
2021/04/29	2030	06/05/2021	9.35	Put	Bond Future	471.2000	0.4712	523.1800	0.5232	11.031	0	0	0
2021/04/29	2030	06/05/2021	8.77	Put	Bond Future	2,656.7900	2.6568	2,887.2900	2.8873	8.676	0	0	0
2021/04/29	2030	06/05/2021	8.77	Call	Bond Future	82.9500	0.0829	45.0400	0.0450	(45.702)	0	0	300
2021/04/29	2030	06/05/2021	9.92	Put	Bond Future	23.1000	0.0231	22.0400	0.0220	(4.589)	0	0	700
2021/04/29	2030	06/05/2021	9.22	Call	Bond Future	781.3600	0.7814	603.4000	0.6034	(22.776)	0	0	0
2021/04/29	2030	06/05/2021	9.22	Put	Bond Future	776.8600	0.7769	867.3100	0.8673	11.643	0	0	700
2021/04/29	2030	06/05/2021	7.97	Put	Bond Future	7,389.3200	7.3893	7,657.7000	7.6577	3.632	0	0	0
2021/04/29	2030	06/05/2021	10.74	Call	Bond Future	8,073.2700	8.0733	7,804.8600	7.8049	(3.325)	0	0	0
2021/04/29	2030	06/05/2021	10.74	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/04/29	2030	05/08/2021	8.50	Put	Bond Future	5,998.2700	5.9983	6,205.9800	6.2060	3.463	0	0	0
2021/04/29	2030	05/08/2021	8.83	Call	Bond Future	1,187.7000	1.1877	1,095.2000	1.0952	(7.788)	0	0	479
2021/04/29	2030	05/08/2021	10.15	Call	Bond Future	4,945.5500	4.9456	4,738.3800	4.7384	(4.189)	0	0	0
2021/04/29	2030	05/08/2021	10.30	Put	Bond Future	993.5300	0.9935	1,048.7800	1.0488	5.561	0	0	200
2021/04/29	2030	05/08/2021	8.78	Put	Bond Future	4,777.5800	4.7776	4,961.3200	4.9613	3.846	0	0	0

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2021/04/29	2030	05/08/2021	8.78	Call	Bond Future	1,103.3000	1.1033	1,015.3700	1.0154	(7.970)	0	0	200
2021/04/29	2030	05/08/2021	7.70	Put	Bond Future	10,265.8000	10.2658	10,518.1800	10.5182	2.458	0	0	0
2021/04/29	2030	05/08/2021	9.45	Call	Bond Future	2,585.4100	2.5854	2,434.2000	2.4342	(5.849)	0	0	600
2021/04/29	2030	05/08/2021	12.10	Call	Bond Future	13,137.5900	13.1376	12,869.4100	12.8694	(2.041)	0	0	0
2021/04/29	2030	05/08/2021	12.10	Put	Bond Future	45.9500	0.0459	49.4400	0.0494	7.595	0	0	600
2021/04/29	2030	05/08/2021	10.42	Call	Bond Future	5,977.4400	5.9774	5,754.0300	5.7540	(3.738)	0	0	0
2021/04/29	2030	05/08/2021	10.42	Put	Bond Future	843.7400	0.8437	892.0000	0.8920	5.720	0	0	0
2021/04/29	2030	05/08/2021	10.41	Call	Bond Future	5,938.7400	5.9387	5,715.9000	5.7159	(3.752)	0	0	0
2021/04/29	2030	05/08/2021	10.41	Put	Bond Future	855.4900	0.8555	904.3200	0.9043	5.708	0	0	0
2021/04/29	2030	05/08/2021			Bond Future	9.4394	91.9668	9.4895	91.6951	0.531	0.0000	0.0000	97,389
2021/04/29	2030	05/08/2021	8.50	Call	Bond Future	706.6400	0.7066	642.6800	0.6427	(9.051)	0	0	5,000
2021/04/29	2030	05/08/2021	9.50	Call	Bond Future	2,726.8200	2.7268	2,571.0200	2.5710	(5.714)	0	0	0
2021/04/29	2030	05/08/2021	9.50	Put	Bond Future	2,398.2400	2.3982	2,514.1100	2.5141	4.831	0	0	5,000
2021/04/29	2030	05/08/2021	8.83	Put	Bond Future	4,576.8100	4.5768	4,755.9800	4.7560	3.915	0	0	0
2021/04/29	2030	05/08/2021	10.15	Put	Bond Future	1,187.4100	1.1874	1,251.9100	1.2519	5.432	0	0	479
2021/04/29	2030	05/08/2021	9.75	Call	Bond Future	3,508.5100	3.5085	3,330.8000	3.3308	(5.065)	0	0	0
2021/04/29	2030	05/08/2021	9.75	Put	Bond Future	1,840.7600	1.8408	1,934.7200	1.9347	5.104	0	0	479
2021/04/29	2030	05/08/2021	10.30	Call	Bond Future	5,519.3400	5.5193	5,302.9200	5.3029	(3.921)	0	0	0
2021/04/29	2030	05/08/2021	7.70	Call	Bond Future	156.0500	0.1561	136.7600	0.1368	(12.361)	0	0	200
2021/04/29	2030	05/08/2021	8.95	Put	Bond Future	4,116.6100	4.1166	4,284.5900	4.2846	4.081	0	0	0
2021/04/29	2030	05/08/2021	8.95	Call	Bond Future	1,407.4500	1.4075	1,303.7600	1.3038	(7.367)	0	0	600
2021/04/29	2030	05/08/2021	9.45	Put	Bond Future	2,527.7400	2.5277	2,648.2000	2.6482	4.766	0	0	0
2021/04/29	2030	05/08/2021	10.43	Call	Bond Future	6,016.2200	6.0162	5,792.2600	5.7923	(3.723)	0	0	0
2021/04/29	2030	05/08/2021	10.43	Put	Bond Future	832.1100	0.8321	879.8200	0.8798	5.734	0	0	0
2021/04/29	2030	04/11/2021	9.20	Call	Bond Future	2,234.0500	2.2341	2,116.3700	2.1164	(5.268)	0	0	1,102
2021/04/29	2030	04/11/2021	11.26	Call	Bond Future	8,809.6200	8.8096	8,573.4500	8.5735	(2.681)	0	0	0
2021/04/29	2030	04/11/2021	8.27	Put	Bond Future	8,354.3000	8.3543	8,573.8300	8.5738	2.628	0	0	0
2021/04/29	2030	04/11/2021	8.27	Call	Bond Future	776.8000	0.7768	721.0500	0.7211	(7.177)	0	0	300
2021/04/29	2030	04/11/2021	8.77	Put	Bond Future	6,136.3900	6.1364	6,324.8700	6.3249	3.072	0	0	0
2021/04/29	2030	04/11/2021	11.44	Put	Bond Future	632.9100	0.6329	665.9300	0.6659	5.217	0	0	300
2021/04/29	2030	04/11/2021	10.60	Call	Bond Future	6,413.4200	6.4134	6,205.9700	6.2060	(3.235)	0	0	0
2021/04/29	2030	04/11/2021	10.60	Put	Bond Future	1,533.6200	1.5336	1,601.4500	1.6015	4.423	0	0	0
2021/04/29	2030	04/11/2021	10.59	Put	Bond Future	1,548.4600	1.5485	1,616.8000	1.6168	4.413	0	0	0
2021/04/29	2030	04/11/2021			Bond Future	9.6386	93.0097	9.6910	92.7344	0.544	0.0000	0.0000	0
2021/04/29	2030	04/11/2021	9.20	Put	Bond Future	4,578.3800	4.5784	4,735.9800	4.7360	3.442	0	0	0
2021/04/29	2030	04/11/2021	11.26	Put	Bond Future	774.9500	0.7750	814.0600	0.8141	5.047	0	0	1,102
2021/04/29	2030	04/11/2021	9.90	Put	Bond Future	2,692.6500	2.6926	2,800.6700	2.8007	4.012	0	0	0
2021/04/29	2030	04/11/2021	9.90	Call	Bond Future	4,054.2000	4.0542	3,886.9400	3.8869	(4.126)	0	0	1,102
2021/04/29	2030	04/11/2021	8.77	Call	Bond Future	1,417.7300	1.4177	1,330.9300	1.3309	(6.122)	0	0	300
2021/04/29	2030	04/11/2021	11.44	Call	Bond Future	9,501.7900	9.5018	9,259.5300	9.2595	(2.550)	0	0	0
2021/04/29	2030	04/11/2021	10.61	Call	Bond Future	6,447.6400	6.4476	6,239.6800	6.2397	(3.225)	0	0	0
2021/04/29	2030	04/11/2021	10.61	Put	Bond Future	1,518.8800	1.5189	1,586.2000	1.5862	4.432	0	0	0
2021/04/29	2030	04/11/2021	10.59	Call	Bond Future	6,379.2700	6.3793	6,172.3300	6.1723	(3.244)	0	0	0
2021/04/29	2030	03/02/2022	8.85	Put	Bond Future	6,753.5200	6.7535	6,949.6200	6.9496	2.904	0	0	0
2021/04/29	2030	03/02/2022	8.85	Call	Bond Future	1,410.4000	1.4104	1,328.0900	1.3281	(5.836)	0	0	1,000
2021/04/29	2030	03/02/2022	8.39	Put	Bond Future	8,758.1300	8.7581	8,979.7600	8.9798	2.531	0	0	0
2021/04/29	2030	03/02/2022	8.39	Call	Bond Future	859.0000	0.8590	802.2200	0.8022	(6.610)	0	0	101
2021/04/29	2030	03/02/2022	9.35	Call	Bond Future	2,325.0400	2.3250	2,209.7800	2.2098	(4.957)	0	0	0

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2021/04/29	2030	03/02/2022	9.35	Put	Bond Future	4,985.6200		4.9856	5,148.7700	5.1488	3.272	0	0	101
2021/04/29	2030	03/02/2022	9.45	Call	Bond Future	2,541.0100		2.5410	2,419.0500	2.4191	(4.800)	0	0	0
2021/04/29	2030	03/02/2022	9.45	Put	Bond Future	4,676.7000		4.6767	4,833.1500	4.8331	3.345	0	0	0
2021/04/29	2030	03/02/2022			Bond Future	9.8646		90.0387	9.9195	89.7603	0.557	0.0000	0.0000	0
2021/04/29	2030	03/02/2022	10.85	Call	Bond Future	6,592.5100		6.5925	6,388.4000	6.3884	(3.096)	0	0	0
2021/04/29	2030	03/02/2022	10.85	Put	Bond Future	1,765.4500		1.7654	1,839.7500	1.8397	4.209	0	0	1,000
2021/04/29	2030	03/02/2022	9.60	Put	Bond Future	4,239.2900		4.2393	4,385.7400	4.3857	3.455	0	0	0
2021/04/29	2030	03/02/2022	9.60	Call	Bond Future	2,883.8000		2.8838	2,751.8400	2.7518	(4.576)	0	0	1,000
2021/04/29	2030	03/02/2022	9.78	Call	Bond Future	3,325.2700		3.3253	3,181.4800	3.1815	(4.324)	0	0	0
2021/04/29	2030	03/02/2022	9.78	Put	Bond Future	3,755.6600		3.7557	3,890.2800	3.8903	3.584	0	0	101
2021/04/29	2030	03/02/2022	9.43	Call	Bond Future	2,496.8900		2.4969	2,376.2700	2.3763	(4.831)	0	0	0
2021/04/29	2030	03/02/2022	9.43	Put	Bond Future	4,737.2500		4.7373	4,895.0400	4.8950	3.331	0	0	0
2021/04/29	2030	03/02/2022	9.44	Call	Bond Future	2,518.7400		2.5187	2,397.4500	2.3975	(4.816)	0	0	0
2021/04/29	2030	03/02/2022	9.44	Put	Bond Future	4,706.7500		4.7068	4,863.8700	4.8639	3.338	0	0	0
2021/04/29	2030	05/05/2022	10.21	Call	Bond Future	450.3800		0.4504	169.1800	0.1692	(62.436)	0	0	0
2021/04/29	2030	05/05/2022	10.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2030	05/05/2022			Bond Future	10.1176		90.9962	10.1752	90.7150	0.570	0.0000	0.0000	0
2021/04/29	2030	05/05/2022	10.19	Call	Bond Future	353.1500		0.3531	71.9500	0.0720	(79.626)	0	0	0
2021/04/29	2030	05/05/2022	10.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2030	05/05/2022	10.20	Call	Bond Future	401.7800		0.4018	120.5800	0.1206	(69.989)	0	0	0
2021/04/29	2030	05/05/2022	10.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2032	06/05/2021	12.12	Call	Bond Future	11,530.4500		11.5305	11,183.3700	11.1834	(3.010)	0	0	0
2021/04/29	2032	06/05/2021	12.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2032	06/05/2021	12.57	Call	Bond Future	13,721.7500		13.7217	13,374.6700	13.3747	(2.529)	0	0	0
2021/04/29	2032	06/05/2021			Bond Future	10.0140		89.3704	10.0718	89.0233	0.577	0.0000	0.0000	71,671
2021/04/29	2032	06/05/2021	12.11	Call	Bond Future	11,480.7500		11.4808	11,133.6700	11.1337	(3.023)	0	0	0
2021/04/29	2032	06/05/2021	12.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2032	06/05/2021	12.10	Call	Bond Future	11,430.9900		11.4310	11,083.9100	11.0839	(3.036)	0	0	0
2021/04/29	2032	06/05/2021	12.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2032	06/05/2021	12.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	736
2021/04/29	2032	06/05/2021	10.33	Put	Bond Future	242.5900		0.2426	273.9300	0.2739	12.919	0	0	0
2021/04/29	2032	06/05/2021	10.33	Call	Bond Future	2,117.2300		2.1172	1,801.4900	1.8015	(14.913)	0	0	736
2021/04/29	2032	05/08/2021	11.37	Call	Bond Future	7,151.5300		7.1515	6,858.2000	6.8582	(4.102)	0	0	0
2021/04/29	2032	05/08/2021	11.37	Put	Bond Future	853.1400		0.8531	910.9300	0.9109	6.774	0	0	0
2021/04/29	2032	05/08/2021			Bond Future	10.2340		90.2965	10.2944	89.9454	0.590	0.0000	0.0000	131,970
2021/04/29	2032	05/08/2021	11.35	Call	Bond Future	7,068.9400		7.0689	6,776.8900	6.7769	(4.131)	0	0	0
2021/04/29	2032	05/08/2021	11.35	Put	Bond Future	875.9800		0.8760	935.0500	0.9350	6.743	0	0	0
2021/04/29	2032	05/08/2021	11.36	Call	Bond Future	7,110.2000		7.1102	6,817.5100	6.8175	(4.116)	0	0	0
2021/04/29	2032	05/08/2021	11.36	Put	Bond Future	864.5000		0.8645	922.9300	0.9229	6.759	0	0	0
2021/04/29	2032	04/11/2021	9.83	Call	Bond Future	2,221.6000		2.2216	2,083.1600	2.0832	(6.232)	0	0	700
2021/04/29	2032	04/11/2021	11.71	Put	Bond Future	1,401.5400		1.4015	1,475.4300	1.4754	5.272	0	0	0
2021/04/29	2032	04/11/2021	11.69	Call	Bond Future	8,103.9100		8.1039	7,823.3300	7.8233	(3.462)	0	0	0
2021/04/29	2032	04/11/2021	11.70	Call	Bond Future	8,141.1800		8.1412	7,860.0500	7.8600	(3.453)	0	0	0
2021/04/29	2032	04/11/2021			Bond Future	10.4444		87.1737	10.5074	86.8182	0.603	0.0000	0.0000	21
2021/04/29	2032	04/11/2021	9.83	Put	Bond Future	5,794.8600		5.7949	6,012.0000	6.0120	3.747	0	0	0
2021/04/29	2032	04/11/2021	12.81	Call	Bond Future	12,532.3000		12.5323	12,205.2200	12.2052	(2.610)	0	0	0
2021/04/29	2032	04/11/2021	12.81	Put	Bond Future	444.1700		0.4442	472.6700	0.4727	6.416	0	0	700

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
2021/04/29	2032	04/11/2021	11.71	Call	Bond Future	8,178.5200	8.1785	7,896.8300	7.8968	(3.444)	0	0	0
2021/04/29	2032	04/11/2021	11.69	Put	Bond Future	1,428.2700	1.4283	1,503.2700	1.5033	5.251	0	0	0
2021/04/29	2032	04/11/2021	9.33	Put	Bond Future	7,917.4900	7.9175	8,177.9700	8.1780	3.290	0	0	0
2021/04/29	2032	04/11/2021	9.33	Call	Bond Future	1,288.1400	1.2881	1,193.0400	1.1930	(7.383)	0	0	700
2021/04/29	2032	04/11/2021	11.70	Put	Bond Future	1,414.8500	1.4149	1,489.3000	1.4893	5.262	0	0	0
2021/04/29	2032	03/02/2022	10.53	Call	Bond Future	3,672.6400	3.6726	3,491.2700	3.4913	(4.938)	0	0	0
2021/04/29	2032	03/02/2022	10.53	Put	Bond Future	4,474.5000	4.4745	4,652.7200	4.6527	3.983	0	0	210
2021/04/29	2032	03/02/2022	10.35	Put	Bond Future	5,014.6200	5.0146	5,207.3000	5.2073	3.842	0	0	400
2021/04/29	2032	03/02/2022	9.58	Put	Bond Future	7,887.8400	7.8878	8,142.8600	8.1429	3.233	0	0	0
2021/04/29	2032	03/02/2022	9.58	Call	Bond Future	1,588.1500	1.5881	1,483.5800	1.4836	(6.584)	0	0	400
2021/04/29	2032	03/02/2022	11.13	Call	Bond Future	5,480.4600	5.4805	5,254.1100	5.2541	(4.130)	0	0	0
2021/04/29	2032	03/02/2022	11.13	Put	Bond Future	3,036.8800	3.0369	3,170.1200	3.1701	4.387	0	0	210
2021/04/29	2032	03/02/2022	9.81	Call	Bond Future	2,002.6300	2.0026	1,879.8000	1.8798	(6.133)	0	0	0
2021/04/29	2032	03/02/2022	9.81	Put	Bond Future	6,929.1000	6.9291	7,165.8600	7.1659	3.417	0	0	198
2021/04/29	2032	03/02/2022	8.91	Put	Bond Future	11,251.9100	11.2519	11,550.2300	11.5502	2.651	0	0	0
2021/04/29	2032	03/02/2022	10.66	Call	Bond Future	4,029.9800	4.0300	3,838.3700	3.8384	(4.755)	0	0	0
2021/04/29	2032	03/02/2022	10.66	Put	Bond Future	4,114.2800	4.1143	4,282.2600	4.2823	4.083	0	0	97
2021/04/29	2032	03/02/2022	10.42	Call	Bond Future	3,383.5900	3.3836	3,211.0300	3.2110	(5.100)	0	0	0
2021/04/29	2032	03/02/2022	10.42	Put	Bond Future	4,798.9800	4.7990	4,986.0100	4.9860	3.897	0	0	0
2021/04/29	2032	03/02/2022	10.45	Put	Bond Future	4,708.6500	4.7087	4,893.2600	4.8933	3.921	0	0	198
2021/04/29	2032	03/02/2022	10.43	Call	Bond Future	3,409.1500	3.4092	3,235.7800	3.2358	(5.085)	0	0	0
2021/04/29	2032	03/02/2022	10.43	Put	Bond Future	4,768.5200	4.7685	4,954.7400	4.9547	3.905	0	0	0
2021/04/29	2032	03/02/2022			Bond Future	10.6754	88.1420	10.7412	87.7824	0.616	0.0000	0.0000	0
2021/04/29	2032	03/02/2022	9.62	Put	Bond Future	7,714.7900	7.7148	7,966.7000	7.9667	3.265	0	0	0
2021/04/29	2032	03/02/2022	9.62	Call	Bond Future	1,655.9100	1.6559	1,548.2300	1.5482	(6.503)	0	0	210
2021/04/29	2032	03/02/2022	10.35	Call	Bond Future	3,205.7400	3.2057	3,038.8300	3.0388	(5.207)	0	0	0
2021/04/29	2032	03/02/2022	10.95	Call	Bond Future	4,896.9600	4.8970	4,683.3900	4.6834	(4.361)	0	0	0
2021/04/29	2032	03/02/2022	10.95	Put	Bond Future	3,409.3900	3.4094	3,555.4100	3.5554	4.283	0	0	400
2021/04/29	2032	03/02/2022	10.14	Call	Bond Future	2,701.9400	2.7019	2,552.1600	2.5522	(5.543)	0	0	0
2021/04/29	2032	03/02/2022	10.14	Put	Bond Future	5,705.7900	5.7058	5,915.6000	5.9156	3.677	0	0	97
2021/04/29	2032	03/02/2022	9.14	Put	Bond Future	10,019.9500	10.0200	10,304.9400	10.3049	2.844	0	0	0
2021/04/29	2032	03/02/2022	9.14	Call	Bond Future	1,014.6500	1.0147	940.0500	0.9400	(7.352)	0	0	97
2021/04/29	2032	03/02/2022	8.91	Call	Bond Future	790.0100	0.7900	728.7400	0.7287	(7.756)	0	0	198
2021/04/29	2032	03/02/2022	10.44	Call	Bond Future	3,435.1100	3.4351	3,260.9300	3.2609	(5.071)	0	0	0
2021/04/29	2032	03/02/2022	10.44	Put	Bond Future	4,738.5100	4.7385	4,923.9200	4.9239	3.913	0	0	0
2021/04/29	2032	03/02/2022	10.45	Call	Bond Future	3,461.1700	3.4612	3,286.1900	3.2862	(5.056)	0	0	0
2021/04/29	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2032	05/05/2022	11.03	Call	Bond Future	541.2900	0.5413	177.9800	0.1780	(67.119)	0	0	0
2021/04/29	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2032	05/05/2022			Bond Future	10.9274	84.9354	10.9962	84.5721	0.629	0.0000	0.0000	0
2021/04/29	2032	05/05/2022	11.04	Call	Bond Future	593.8100	0.5938	230.5000	0.2305	(61.183)	0	0	0
2021/04/29	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2032	05/05/2022	11.02	Call	Bond Future	488.7200	0.4887	125.4100	0.1254	(74.339)	0	0	0
2021/04/29	2033	06/05/2021			Bond Future	104.9875	104.9875	103.6216	103.6216	(1.301)	0.0000	0.0000	1,149
2021/04/29	2033	05/08/2021			Bond Future	106.1020	106.1020	104.7210	104.7210	(1.302)	0.0000	0.0000	9,625
2021/04/29	2033	04/11/2021			Bond Future	106.1072	106.1072	104.7097	104.7097	(1.317)	0.0000	0.0000	0
2021/04/29	2033	03/02/2022			Bond Future	107.3107	107.3107	105.8974	105.8974	(1.317)	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
2021/04/29	2033	05/05/2022			Bond Future	107.2279	107.2279	105.7993	105.7993	(1.332)	0.0000	0.0000	0
2021/04/29	2037	06/05/2021	12.43	Call	Bond Future	8,718.4000	8.7184	8,414.2800	8.4143	(3.488)	0	0	0
2021/04/29	2037	06/05/2021	12.44	Put	Bond Future	0.1800	0.0002	0.1100	0.0001	(38.889)	0	0	0
2021/04/29	2037	06/05/2021	12.42	Call	Bond Future	8,664.5900	8.6646	8,360.4600	8.3605	(3.510)	0	0	0
2021/04/29	2037	06/05/2021			Bond Future	10.9447	84.1648	10.9924	83.8607	0.436	0.0000	0.0000	56,508
2021/04/29	2037	06/05/2021	12.43	Put	Bond Future	0.2000	0.0002	0.1200	0.0001	(40.000)	0	0	0
2021/04/29	2037	06/05/2021	12.44	Call	Bond Future	8,772.1600	8.7722	8,468.0500	8.4680	(3.467)	0	0	0
2021/04/29	2037	06/05/2021	12.42	Put	Bond Future	0.2200	0.0002	0.1300	0.0001	(40.909)	0	0	0
2021/04/29	2037	05/08/2021	12.27	Call	Bond Future	7,501.4200	7.5014	7,246.7400	7.2467	(3.395)	0	0	0
2021/04/29	2037	05/08/2021	12.27	Put	Bond Future	1,110.2200	1.1102	1,163.1400	1.1631	4.767	0	0	0
2021/04/29	2037	05/08/2021	12.28	Call	Bond Future	7,542.8000	7.5428	7,287.5900	7.2876	(3.383)	0	0	0
2021/04/29	2037	05/08/2021	12.26	Put	Bond Future	1,123.5500	1.1236	1,177.0100	1.1770	4.758	0	0	0
2021/04/29	2037	05/08/2021			Bond Future	11.1718	80.7817	11.2216	80.4741	0.446	0.0000	0.0000	112,691
2021/04/29	2037	05/08/2021	12.28	Put	Bond Future	1,097.0200	1.0970	1,149.4100	1.1494	4.776	0	0	0
2021/04/29	2037	05/08/2021	12.26	Call	Bond Future	7,460.1000	7.4601	7,205.9600	7.2060	(3.407)	0	0	0
2021/04/29	2037	04/11/2021	12.30	Call	Bond Future	7,570.5100	7.5705	7,341.2600	7.3413	(3.028)	0	0	0
2021/04/29	2037	04/11/2021	12.30	Put	Bond Future	2,298.1700	2.2982	2,380.5000	2.3805	3.582	0	0	600
2021/04/29	2037	04/11/2021	11.49	Put	Bond Future	3,961.4600	3.9615	4,091.8900	4.0919	3.292	0	0	0
2021/04/29	2037	04/11/2021	11.49	Call	Bond Future	4,629.6400	4.6296	4,448.4900	4.4485	(3.913)	0	0	600
2021/04/29	2037	04/11/2021	12.82	Put	Bond Future	1,480.2800	1.4803	1,538.3800	1.5384	3.925	0	0	0
2021/04/29	2037	04/11/2021	12.83	Call	Bond Future	9,532.7800	9.5328	9,278.8900	9.2789	(2.663)	0	0	0
2021/04/29	2037	04/11/2021			Bond Future	11.3784	81.6981	11.4303	81.3865	0.456	0.0000	0.0000	0
2021/04/29	2037	04/11/2021	12.82	Call	Bond Future	9,494.5700	9.4946	9,241.0900	9.2411	(2.670)	0	0	0
2021/04/29	2037	04/11/2021	12.83	Put	Bond Future	1,467.3000	1.4673	1,524.9900	1.5250	3.932	0	0	0
2021/04/29	2037	04/11/2021	12.81	Call	Bond Future	9,456.4000	9.4564	9,203.3400	9.2033	(2.676)	0	0	0
2021/04/29	2037	04/11/2021	12.81	Put	Bond Future	1,493.3500	1.4934	1,551.8700	1.5519	3.919	0	0	0
2021/04/29	2037	03/02/2022	11.46	Call	Bond Future	4,151.3300	4.1513	3,987.8100	3.9878	(3.939)	0	0	0
2021/04/29	2037	03/02/2022	11.47	Put	Bond Future	4,989.8600	4.9899	5,140.7800	5.1408	3.025	0	0	0
2021/04/29	2037	03/02/2022	11.45	Call	Bond Future	4,122.9800	4.1230	3,960.1200	3.9601	(3.950)	0	0	0
2021/04/29	2037	03/02/2022			Bond Future	11.6075	78.3514	11.6616	78.0363	0.466	0.0000	0.0000	0
2021/04/29	2037	03/02/2022	11.46	Put	Bond Future	5,020.5300	5.0205	5,172.1100	5.1721	3.019	0	0	0
2021/04/29	2037	03/02/2022	11.47	Call	Bond Future	4,180.0500	4.1800	4,015.8700	4.0159	(3.928)	0	0	0
2021/04/29	2037	03/02/2022	11.45	Put	Bond Future	5,051.6400	5.0516	5,203.8800	5.2039	3.014	0	0	0
2021/04/29	2037	05/05/2022	11.84	Put	Bond Future	85.2400	0.0852	403.5700	0.4036	373.451	0	0	0
2021/04/29	2037	05/05/2022	11.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2037	05/05/2022	11.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2037	05/05/2022			Bond Future	11.8550	79.1842	11.9114	78.8659	0.476	0.0000	0.0000	0
2021/04/29	2037	05/05/2022	11.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2037	05/05/2022	11.82	Put	Bond Future	198.8200	0.1988	517.1500	0.5172	160.110	0	0	0
2021/04/29	2037	05/05/2022	11.83	Put	Bond Future	142.0000	0.1420	460.3300	0.4603	224.176	0	0	0
2021/04/29	2038	06/05/2021			Bond Future	117.6473	117.6473	117.2090	117.2090	(0.373)	0.0000	0.0000	6,188
2021/04/29	2038	05/08/2021			Bond Future	117.1792	117.1792	116.7358	116.7358	(0.378)	0.0000	0.0000	7,640
2021/04/29	2038	04/11/2021			Bond Future	118.5343	118.5343	118.0851	118.0851	(0.379)	0.0000	0.0000	0
2021/04/29	2038	03/02/2022			Bond Future	118.1317	118.1317	117.6773	117.6773	(0.385)	0.0000	0.0000	0
2021/04/29	2038	05/05/2022			Bond Future	119.4170	119.4170	118.9579	118.9579	(0.384)	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
2021/04/29	2040	06/05/2021	12.44	Call	Bond Future	8,392.2200	8.3922	8,035.0900	8.0351	(4.255)	0	0	0
2021/04/29	2040	06/05/2021	12.44	Put	Bond Future	0.6500	0.0007	0.4500	0.0005	(30.769)	0	0	0
2021/04/29	2040	06/05/2021	10.83	Put	Bond Future	2,181.2300	2.1812	2,415.3000	2.4153	10.731	0	0	0
2021/04/29	2040	06/05/2021	10.83	Call	Bond Future	354.6500	0.3547	231.7900	0.2318	(34.643)	0	0	300
2021/04/29	2040	06/05/2021	11.58	Put	Bond Future	146.1400	0.1461	153.6400	0.1536	5.132	0	0	0
2021/04/29	2040	06/05/2021	11.58	Call	Bond Future	3,341.8400	3.3418	2,992.4100	2.9924	(10.456)	0	0	300
2021/04/29	2040	06/05/2021			Bond Future	11.0944	86.0780	11.1472	85.7210	0.475	0.0000	0.0000	42,054
2021/04/29	2040	06/05/2021	12.43	Call	Bond Future	8,335.0400	8.3350	7,977.8900	7.9779	(4.285)	0	0	0
2021/04/29	2040	06/05/2021	12.43	Put	Bond Future	0.7100	0.0007	0.4900	0.0005	(30.986)	0	0	0
2021/04/29	2040	06/05/2021	12.42	Call	Bond Future	8,277.8000	8.2778	7,920.6400	7.9206	(4.315)	0	0	0
2021/04/29	2040	06/05/2021	12.42	Put	Bond Future	0.7700	0.0008	0.5400	0.0005	(29.870)	0	0	0
2021/04/29	2040	06/05/2021	13.38	Call	Bond Future	13,466.8900	13.4669	13,109.9600	13.1100	(2.650)	0	0	0
2021/04/29	2040	06/05/2021	13.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/04/29	2040	05/08/2021	11.05	Put	Bond Future	4,395.0100	4.3950	4,584.3100	4.5843	4.307	0	0	0
2021/04/29	2040	05/08/2021	11.05	Call	Bond Future	2,604.4900	2.6045	2,432.7400	2.4327	(6.594)	0	0	900
2021/04/29	2040	05/08/2021	12.48	Call	Bond Future	8,180.6600	8.1807	7,879.0900	7.8791	(3.686)	0	0	0
2021/04/29	2040	05/08/2021	12.49	Put	Bond Future	1,060.5100	1.0605	1,119.3900	1.1194	5.552	0	0	0
2021/04/29	2040	05/08/2021	12.47	Call	Bond Future	8,136.9100	8.1369	7,835.9500	7.8360	(3.699)	0	0	0
2021/04/29	2040	05/08/2021			Bond Future	11.3176	82.4644	11.3727	82.1034	0.487	0.0000	0.0000	64,330
2021/04/29	2040	05/08/2021	11.55	Put	Bond Future	2,802.4200	2.8024	2,936.1300	2.9361	4.771	0	0	0
2021/04/29	2040	05/08/2021	11.55	Call	Bond Future	4,307.9200	4.3079	4,080.5800	4.0806	(5.277)	0	0	900
2021/04/29	2040	05/08/2021	14.80	Call	Bond Future	18,622.5600	18.6226	18,264.0300	18.2640	(1.925)	0	0	0
2021/04/29	2040	05/08/2021	14.80	Put	Bond Future	33.5600	0.0336	36.0800	0.0361	7.509	0	0	900
2021/04/29	2040	05/08/2021	12.48	Put	Bond Future	1,073.4700	1.0735	1,132.9500	1.1330	5.541	0	0	0
2021/04/29	2040	05/08/2021	12.49	Call	Bond Future	8,224.4600	8.2245	7,922.2900	7.9223	(3.674)	0	0	0
2021/04/29	2040	05/08/2021	12.47	Put	Bond Future	1,086.5500	1.0866	1,146.6400	1.1466	5.530	0	0	0
2021/04/29	2040	04/11/2021	12.90	Call	Bond Future	9,750.2100	9.7502	9,456.9300	9.4569	(3.008)	0	0	0
2021/04/29	2040	04/11/2021	12.90	Put	Bond Future	1,650.1800	1.6502	1,722.5100	1.7225	4.383	0	0	0
2021/04/29	2040	04/11/2021	12.89	Call	Bond Future	9,710.6500	9.7107	9,417.8700	9.4179	(3.015)	0	0	0
2021/04/29	2040	04/11/2021	12.89	Put	Bond Future	1,664.5300	1.6645	1,737.3600	1.7374	4.375	0	0	0
2021/04/29	2040	04/11/2021			Bond Future	11.5207	83.4000	11.5781	83.0344	0.498	0.0000	0.0000	0
2021/04/29	2040	04/11/2021	12.91	Call	Bond Future	9,789.8100	9.7898	9,496.0300	9.4960	(3.001)	0	0	0
2021/04/29	2040	04/11/2021	12.91	Put	Bond Future	1,635.9400	1.6359	1,707.7700	1.7078	4.391	0	0	0
2021/04/29	2040	03/02/2022	11.58	Put	Bond Future	5,370.1000	5.3701	5,550.1600	5.5502	3.353	0	0	0
2021/04/29	2040	03/02/2022	11.59	Call	Bond Future	4,364.0100	4.3640	4,173.6000	4.1736	(4.363)	0	0	0
2021/04/29	2040	03/02/2022	11.57	Put	Bond Future	5,403.6200	5.4036	5,584.4600	5.5845	3.347	0	0	0
2021/04/29	2040	03/02/2022			Bond Future	11.7455	79.8219	11.8054	79.4522	0.510	0.0000	0.0000	0
2021/04/29	2040	03/02/2022	11.58	Call	Bond Future	4,333.8700	4.3339	4,144.2400	4.1442	(4.376)	0	0	0
2021/04/29	2040	03/02/2022	11.59	Put	Bond Future	5,337.0300	5.3370	5,516.3100	5.5163	3.359	0	0	0
2021/04/29	2040	03/02/2022	11.57	Call	Bond Future	4,304.1000	4.3041	4,115.2500	4.1152	(4.388)	0	0	0
2021/04/29	2040	05/05/2022	11.91	Put	Bond Future	468.5200	0.4685	842.0500	0.8420	79.726	0	0	0
2021/04/29	2040	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2040	05/05/2022	11.92	Put	Bond Future	407.9900	0.4080	781.5200	0.7815	91.554	0	0	0
2021/04/29	2040	05/05/2022			Bond Future	11.9877	80.6703	12.0502	80.2968	0.521	0.0000	0.0000	0
2021/04/29	2040	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2040	05/05/2022	11.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2040	05/05/2022	11.90	Put	Bond Future	529.1300	0.5291	902.6600	0.9027	70.593	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
2021/04/29	2044	06/05/2021	12.44	Call	Bond Future	8,137.8200	8.1378	7,777.0100	7.7770	(4.434)	0	0	0
2021/04/29	2044	06/05/2021	12.44	Put	Bond Future	1.0200	0.0010	0.7300	0.0007	(28.431)	0	0	0
2021/04/29	2044	06/05/2021	12.43	Call	Bond Future	8,080.8500	8.0809	7,720.0300	7.7200	(4.465)	0	0	0
2021/04/29	2044	06/05/2021	12.43	Put	Bond Future	1.1000	0.0011	0.8000	0.0008	(27.273)	0	0	0
2021/04/29	2044	06/05/2021	11.40	Call	Bond Future	2,156.5800	2.1566	1,834.9300	1.8349	(14.915)	0	0	0
2021/04/29	2044	06/05/2021	11.40	Put	Bond Future	400.0100	0.4000	438.8800	0.4389	9.717	0	0	3,100
2021/04/29	2044	06/05/2021	11.79	Call	Bond Future	4,326.7100	4.3267	3,966.2800	3.9663	(8.330)	0	0	0
2021/04/29	2044	06/05/2021	11.79	Put	Bond Future	67.7900	0.0678	67.8800	0.0679	0.133	0	0	3,100
2021/04/29	2044	06/05/2021	11.10	Call	Bond Future	910.7500	0.9108	687.9400	0.6879	(24.464)	0	0	0
2021/04/29	2044	06/05/2021	12.50	Call	Bond Future	8,478.1000	8.4781	8,117.3800	8.1174	(4.255)	0	0	0
2021/04/29	2044	06/05/2021	12.50	Put	Bond Future	0.6300	0.0006	0.4300	0.0004	(31.746)	0	0	3,100
2021/04/29	2044	06/05/2021			Bond Future	11.1386	82.7696	11.1915	82.4091	0.474	0.0000	0.0000	44,733
2021/04/29	2044	06/05/2021	12.45	Call	Bond Future	8,194.7100	8.1947	7,833.9200	7.8339	(4.403)	0	0	0
2021/04/29	2044	06/05/2021	12.45	Put	Bond Future	0.9400	0.0009	0.6700	0.0007	(28.723)	0	0	0
2021/04/29	2044	06/05/2021	10.70	Put	Bond Future	3,241.9600	3.2420	3,540.5900	3.5406	9.211	0	0	0
2021/04/29	2044	06/05/2021	10.70	Call	Bond Future	140.9800	0.1410	79.0900	0.0791	(43.900)	0	0	3,100
2021/04/29	2044	06/05/2021	11.10	Put	Bond Future	1,176.0100	1.1760	1,313.7200	1.3137	11.710	0	0	3,100
2021/04/29	2044	06/05/2021	11.90	Call	Bond Future	4,978.5500	4.9786	4,616.5900	4.6166	(7.270)	0	0	0
2021/04/29	2044	06/05/2021	11.90	Put	Bond Future	38.4100	0.0384	36.9700	0.0370	(3.749)	0	0	0
2021/04/29	2044	06/05/2021	11.35	Put	Bond Future	487.6200	0.4876	538.2400	0.5382	10.381	0	0	0
2021/04/29	2044	06/05/2021	11.35	Call	Bond Future	1,913.2300	1.9132	1,603.3300	1.6033	(16.198)	0	0	3,100
2021/04/29	2044	05/08/2021	12.60	Put	Bond Future	983.1300	0.9831	1,038.4200	1.0384	5.624	0	0	0
2021/04/29	2044	05/08/2021	12.61	Call	Bond Future	8,613.4400	8.6134	8,303.5100	8.3035	(3.598)	0	0	0
2021/04/29	2044	05/08/2021	12.61	Put	Bond Future	971.2200	0.9712	1,025.9400	1.0259	5.634	0	0	0
2021/04/29	2044	05/08/2021			Bond Future	11.3526	79.2470	11.4079	78.8823	0.486	0.0000	0.0000	48,301
2021/04/29	2044	05/08/2021	12.60	Call	Bond Future	8,569.6600	8.5697	8,260.3000	8.2603	(3.610)	0	0	0
2021/04/29	2044	05/08/2021	12.59	Call	Bond Future	8,525.9200	8.5259	8,217.1400	8.2171	(3.622)	0	0	0
2021/04/29	2044	05/08/2021	12.59	Put	Bond Future	995.1600	0.9952	1,051.0300	1.0510	5.614	0	0	0
2021/04/29	2044	04/11/2021	12.91	Call	Bond Future	9,702.1900	9.7022	9,407.0400	9.4070	(3.042)	0	0	0
2021/04/29	2044	04/11/2021	12.91	Put	Bond Future	1,698.7000	1.6987	1,772.7500	1.7728	4.359	0	0	0
2021/04/29	2044	04/11/2021			Bond Future	11.5471	80.1460	11.6046	79.7768	0.498	0.0000	0.0000	0
2021/04/29	2044	04/11/2021	12.90	Call	Bond Future	9,663.2400	9.6632	9,368.5900	9.3686	(3.049)	0	0	0
2021/04/29	2044	04/11/2021	12.90	Put	Bond Future	1,713.2300	1.7132	1,787.7800	1.7878	4.351	0	0	0
2021/04/29	2044	04/11/2021	12.89	Call	Bond Future	9,624.3200	9.6243	9,330.1800	9.3302	(3.056)	0	0	0
2021/04/29	2044	04/11/2021	12.89	Put	Bond Future	1,727.8600	1.7279	1,802.9200	1.8029	4.344	0	0	0
2021/04/29	2044	03/02/2022	11.59	Call	Bond Future	4,347.9000	4.3479	4,156.3600	4.1564	(4.405)	0	0	0
2021/04/29	2044	03/02/2022	11.59	Put	Bond Future	5,435.2000	5.4352	5,617.0700	5.6171	3.346	0	0	0
2021/04/29	2044	03/02/2022	11.60	Call	Bond Future	4,378.0600	4.3781	4,185.7300	4.1857	(4.393)	0	0	0
2021/04/29	2044	03/02/2022	11.60	Put	Bond Future	5,401.4600	5.4015	5,582.5400	5.5825	3.352	0	0	0
2021/04/29	2044	03/02/2022			Bond Future	11.7621	76.6569	11.8221	76.2835	0.511	0.0000	0.0000	0
2021/04/29	2044	03/02/2022	11.61	Call	Bond Future	4,408.3200	4.4083	4,215.2000	4.2152	(4.381)	0	0	0
2021/04/29	2044	03/02/2022	11.61	Put	Bond Future	5,367.9100	5.3679	5,548.2000	5.5482	3.359	0	0	0
2021/04/29	2044	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2044	05/05/2022	11.91	Put	Bond Future	506.2400	0.5062	883.5000	0.8835	74.522	0	0	0
2021/04/29	2044	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	2044	05/05/2022	11.92	Put	Bond Future	445.1600	0.4452	822.4200	0.8224	84.747	0	0	0
2021/04/29	2044	05/05/2022			Bond Future	11.9933	77.4717	12.0560	77.0944	0.523	0.0000	0.0000	0
2021/04/29	2044	05/05/2022	11.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/29	2044	05/05/2022	11.93	Put	Bond Future	384.1700	0.3842	761.4300	0.7614	98.201	0	0	0
2021/04/29	2046	06/05/2021			Bond Future	104.9808	104.9808	105.3625	105.3625	0.364	0.0000	0.0000	14,566
2021/04/29	2046	05/08/2021			Bond Future	106.0951	106.0951	106.4804	106.4804	0.363	0.0000	0.0000	14,358
2021/04/29	2046	04/11/2021			Bond Future	105.5193	105.5193	105.9083	105.9083	0.369	0.0000	0.0000	0
2021/04/29	2046	03/02/2022			Bond Future	106.7162	106.7162	107.1096	107.1096	0.369	0.0000	0.0000	0
2021/04/29	2046	05/05/2022			Bond Future	106.0375	106.0375	106.4354	106.4354	0.375	0.0000	0.0000	0
2021/04/29	2050	06/05/2021			Bond Future	108.4488	108.4488	108.4734	108.4734	0.023	0.0000	0.0000	9,841
2021/04/29	2050	05/08/2021			Bond Future	107.6778	107.6778	107.7023	107.7023	0.023	0.0000	0.0000	10,266
2021/04/29	2050	04/11/2021			Bond Future	108.9232	108.9232	108.9471	108.9471	0.022	0.0000	0.0000	0
2021/04/29	2050	03/02/2022			Bond Future	108.2164	108.2164	108.2406	108.2406	0.022	0.0000	0.0000	0
2021/04/29	2050	05/05/2022			Bond Future	109.3940	109.3940	109.4185	109.4185	0.022	0.0000	0.0000	0
2021/04/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	AL37	06/05/2021			Index Future	785.2100	785.2100	783.1540	783.1540	(0.262)	0.0000	0.0000	0
2021/04/29	AL37	05/08/2021			Index Future	793.2590	793.2590	791.1780	791.1780	(0.262)	0.0000	0.0000	0
2021/04/29	AL37	04/11/2021			Index Future	802.3250	802.3250	800.2160	800.2160	(0.263)	0.0000	0.0000	0
2021/04/29	AL37	03/02/2022			Index Future	811.2340	811.2340	809.1020	809.1020	(0.263)	0.0000	0.0000	0
2021/04/29	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/29	AL7T	06/05/2021			Index Future	870.8170	870.8170	868.0070	868.0070	(0.323)	0.0000	0.0000	0
2021/04/29	AL7T	05/08/2021			Index Future	879.7430	879.7430	876.9010	876.9010	(0.323)	0.0000	0.0000	0
2021/04/29	AL7T	04/11/2021			Index Future	889.7980	889.7980	886.9180	886.9180	(0.324)	0.0000	0.0000	0
2021/04/29	AL7T	03/02/2022			Index Future	899.6780	899.6780	896.7660	896.7660	(0.324)	0.0000	0.0000	0
2021/04/29	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/29	ALBI	06/05/2021			Index Future	765.2140	765.2140	762.7110	762.7110	(0.327)	0.0000	0.0000	238
2021/04/29	ALBI	05/08/2021			Index Future	773.0580	773.0580	770.5260	770.5260	(0.328)	0.0000	0.0000	134
2021/04/29	ALBI	04/11/2021			Index Future	781.8940	781.8940	779.3280	779.3280	(0.328)	0.0000	0.0000	0
2021/04/29	ALBI	03/02/2022			Index Future	790.5760	790.5760	787.9810	787.9810	(0.328)	0.0000	0.0000	0
2021/04/29	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	CS23	25/01/2023			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
2021/04/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/29	ES33	06/05/2021			Bond Future	11.6326	74.4099	11.6749	74.1905	0.364	0.0000	0.0000	0
2021/04/29	ES33	05/08/2021			Bond Future	11.8961	75.1998	11.9403	74.9777	0.372	0.0000	0.0000	350
2021/04/29	ES33	04/11/2021			Bond Future	12.1525	72.2938	12.1987	72.0686	0.380	0.0000	0.0000	0
2021/04/29	ES33	03/02/2022			Bond Future	12.4357	73.1139	12.4840	72.8862	0.389	0.0000	0.0000	0
2021/04/29	ES33	05/05/2022			Bond Future	12.7357	70.1333	12.7862	69.9032	0.397	0.0000	0.0000	0
2021/04/29	ES42	06/05/2021			Bond Future	12.0963	73.1683	12.1438	72.8928	0.393	0.0000	0.0000	0
2021/04/29	ES42	05/08/2021			Bond Future	12.3439	73.9449	12.3937	73.6662	0.403	0.0000	0.0000	4,779
2021/04/29	ES42	04/11/2021			Bond Future	12.5872	70.5418	12.6393	70.2594	0.414	0.0000	0.0000	0
2021/04/29	ES42	03/02/2022			Bond Future	12.8464	71.3421	12.9009	71.0566	0.424	0.0000	0.0000	0
2021/04/29	ES42	05/05/2022			Bond Future	13.1303	67.8600	13.1875	67.5714	0.436	0.0000	0.0000	0
2021/04/29	GOVI	06/05/2021	678.68	Call	GOVI	775,430.0000	77.5430	750,610.0000	75.0610	(3.201)	0	0	0
2021/04/29	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	06/05/2021	678.67	Call	GOVI	775,530.0000	77.5530	750,710.0000	75.0710	(3.200)	0	0	0
2021/04/29	GOVI	06/05/2021			GOVI	756.2230	756.2230	753.7410	753.7410	(0.328)	0.0000	0.0000	67
2021/04/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	06/05/2021	678.69	Call	GOVI	775,330.0000	77.5330	750,510.0000	75.0510	(3.201)	0	0	0
2021/04/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	05/08/2021	719.14	Call	GOVI	448,350.0000	44.8350	423,240.0000	42.3240	(5.601)	0	0	0
2021/04/29	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	05/08/2021	719.13	Call	GOVI	448,450.0000	44.8450	423,340.0000	42.3340	(5.599)	0	0	0
2021/04/29	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	05/08/2021			GOVI	763.9750	763.9750	761.4640	761.4640	(0.329)	0.0000	0.0000	928
2021/04/29	GOVI	05/08/2021	719.15	Call	GOVI	448,250.0000	44.8250	423,140.0000	42.3140	(5.602)	0	0	0
2021/04/29	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	04/11/2021	728.41	Call	GOVI	442,970.0000	44.2970	417,530.0000	41.7530	(5.743)	0	0	0
2021/04/29	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	04/11/2021	728.40	Call	GOVI	443,070.0000	44.3070	417,630.0000	41.7630	(5.742)	0	0	0
2021/04/29	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	04/11/2021			GOVI	772.7070	772.7070	770.1630	770.1630	(0.329)	0.0000	0.0000	0
2021/04/29	GOVI	04/11/2021	728.42	Call	GOVI	442,870.0000	44.2870	417,430.0000	41.7430	(5.744)	0	0	0
2021/04/29	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	03/02/2022	792.76	Put	GOVI	114,730.0000	11.4730	140,460.0000	14.0460	22.427	0	0	0
2021/04/29	GOVI	03/02/2022			GOVI	781.2870	781.2870	778.7140	778.7140	(0.329)	0.0000	0.0000	0
2021/04/29	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	03/02/2022	792.75	Put	GOVI	114,630.0000	11.4630	140,360.0000	14.0360	22.446	0	0	0
2021/04/29	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	03/02/2022	792.74	Put	GOVI	114,530.0000	11.4530	140,260.0000	14.0260	22.466	0	0	0
2021/04/29	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/29	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	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
2021/04/29	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/29	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/29	IGOV	06/05/2021			Index Future	283.9220	283.9220	283.6220	283.6220	(0.106)	0.0000	0.0000	304
2021/04/29	IGOV	05/08/2021			Index Future	286.9030	286.9030	286.5980	286.5980	(0.106)	0.0000	0.0000	578
2021/04/29	IGOV	04/11/2021			Index Future	290.2520	290.2520	289.9420	289.9420	(0.107)	0.0000	0.0000	16
2021/04/29	IGOV	03/02/2022			Index Future	293.5440	293.5440	293.2300	293.2300	(0.107)	0.0000	0.0000	0
2021/04/29	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/29	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/29	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/29	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/04/29	IS05	15/03/2022			Interest Rate Swap	90.1200	90.1200	90.1400	90.1400	0.022	0.0000	0.0000	0
2021/04/29	IS05	21/06/2022			Interest Rate Swap	90.2700	90.2700	90.3000	90.3000	0.033	0.0000	0.0000	0
2021/04/29	IS05	20/09/2022			Interest Rate Swap	93.4500	93.4500	93.4900	93.4900	0.043	0.0000	0.0000	0
2021/04/29	IS05	20/12/2022			Interest Rate Swap	94.0000	94.0000	94.0500	94.0500	0.053	0.0000	0.0000	0
2021/04/29	IS05	22/03/2023			Interest Rate Swap	86.4400	86.4400	86.5100	86.5100	0.081	0.0000	0.0000	0
2021/04/29	IS05	20/06/2023			Interest Rate Swap	92.0400	92.0400	92.1200	92.1200	0.087	0.0000	0.0000	0
2021/04/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/29	IS10	17/12/2025			Interest Rate Swap	80.5500	80.5500	80.5200	80.5200	(0.037)	0.0000	0.0000	0
2021/04/29	IS10	16/03/2026			Interest Rate Swap	77.1700	77.1700	77.1500	77.1500	(0.026)	0.0000	0.0000	0
2021/04/29	IS10	15/06/2026			Interest Rate Swap	75.6800	75.6800	75.6600	75.6600	(0.026)	0.0000	0.0000	0
2021/04/29	IS10	21/09/2026			Interest Rate Swap	77.8100	77.8100	77.7800	77.7800	(0.039)	0.0000	0.0000	0
2021/04/29	IS10	21/12/2026			Interest Rate Swap	81.9200	81.9200	81.8800	81.8800	(0.049)	0.0000	0.0000	0
2021/04/29	IS10	15/03/2027			Interest Rate Swap	80.5200	80.5200	80.4800	80.4800	(0.050)	0.0000	0.0000	0
2021/04/29	IS10	21/06/2027			Interest Rate Swap	82.6900	82.6900	82.6700	82.6700	(0.024)	0.0000	0.0000	0
2021/04/29	IS10	20/09/2027			Interest Rate Swap	88.5800	88.5800	88.5900	88.5900	0.011	0.0000	0.0000	0
2021/04/29	IS10	20/12/2027			Interest Rate Swap	89.0800	89.0800	89.1200	89.1200	0.045	0.0000	0.0000	0
2021/04/29	IS10	22/03/2028			Interest Rate Swap	82.2000	82.2000	82.2600	82.2600	0.073	0.0000	0.0000	0
2021/04/29	IS10	20/06/2028			Interest Rate Swap	90.1100	90.1100	90.1700	90.1700	0.067	0.0000	0.0000	0
2021/04/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/29	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6950	96.3050	0.271	0.0000	0.0000	0
2021/04/29	JBAF	15/06/2021			Jibar Tradeable Future	3.6950	96.3050	3.7150	96.2850	0.541	0.0000	0.0000	0
2021/04/29	JBAF	21/07/2021			Jibar Tradeable Future	3.7100	96.2900	3.7400	96.2600	0.809	0.0000	0.0000	0
2021/04/29	JBAF	18/08/2021			Jibar Tradeable Future	3.7500	96.2500	3.7800	96.2200	0.800	0.0000	0.0000	0
2021/04/29	JBAF	15/09/2021			Jibar Tradeable Future	3.7650	96.2350	3.8050	96.1950	1.062	0.0000	0.0000	30,000
2021/04/29	JBAF	20/10/2021			Jibar Tradeable Future	3.8200	96.1800	3.8600	96.1400	1.047	0.0000	0.0000	0
2021/04/29	JBAF	15/12/2021			Jibar Tradeable Future	3.9400	96.0600	3.9900	96.0100	1.269	0.0000	0.0000	0
2021/04/29	JBAF	16/03/2022			Jibar Tradeable Future	4.1150	95.8850	4.1750	95.8250	1.458	0.0000	0.0000	0
2021/04/29	JBAF	15/06/2022			Jibar Tradeable Future	4.4600	95.5400	4.5250	95.4750	1.457	0.0000	0.0000	471

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
2021/04/29	JBAF	21/09/2022			Jibar Tradeable Future	4.6300	95.3700	4.7000	95.3000	1.512	0.0000	0.0000	0
2021/04/29	JBAF	21/12/2022			Jibar Tradeable Future	4.9700	95.0300	5.0500	94.9500	1.610	0.0000	0.0000	0
2021/04/29	JBAF	15/03/2023			Jibar Tradeable Future	5.1550	94.8450	5.2450	94.7550	1.746	0.0000	0.0000	0
2021/04/29	R023	06/05/2021	7.58	Call	Bond Future	4,979.2700	4.9793	4,918.6200	4.9186	(1.218)	0	0	0
2021/04/29	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R023	06/05/2021			Bond Future	4.6793	106.7602	4.7135	106.6995	0.732	0.0000	0.0000	27,376
2021/04/29	R023	06/05/2021	7.57	Call	Bond Future	4,962.6400	4.9626	4,901.9900	4.9020	(1.222)	0	0	0
2021/04/29	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R023	06/05/2021	7.56	Call	Bond Future	4,946.0100	4.9460	4,885.3600	4.8854	(1.226)	0	0	0
2021/04/29	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R023	05/08/2021	5.30	Call	Bond Future	869.0700	0.8691	816.1400	0.8161	(6.090)	0	0	0
2021/04/29	R023	05/08/2021	5.30	Put	Bond Future	61.2500	0.0613	70.1100	0.0701	14.465	0	0	0
2021/04/29	R023	05/08/2021	5.29	Call	Bond Future	855.7600	0.8558	803.0600	0.8031	(6.158)	0	0	0
2021/04/29	R023	05/08/2021	5.29	Put	Bond Future	63.0500	0.0630	72.1400	0.0721	14.417	0	0	0
2021/04/29	R023	05/08/2021			Bond Future	4.7679	107.8665	4.8084	107.8047	0.849	0.0000	0.0000	15,252
2021/04/29	R023	05/08/2021	5.31	Call	Bond Future	882.4300	0.8824	829.2600	0.8293	(6.025)	0	0	0
2021/04/29	R023	05/08/2021	5.31	Put	Bond Future	59.5100	0.0595	68.1300	0.0681	14.485	0	0	0
2021/04/29	R023	04/11/2021	4.91	Call	Bond Future	452.6800	0.4527	417.1500	0.4172	(7.849)	0	0	0
2021/04/29	R023	04/11/2021	4.91	Put	Bond Future	312.5200	0.3125	340.0800	0.3401	8.819	0	0	0
2021/04/29	R023	04/11/2021	4.90	Call	Bond Future	444.6600	0.4447	409.4700	0.4095	(7.914)	0	0	0
2021/04/29	R023	04/11/2021	4.90	Put	Bond Future	317.3400	0.3173	345.2400	0.3452	8.792	0	0	0
2021/04/29	R023	04/11/2021			Bond Future	4.8010	105.1799	4.8500	105.1168	1.022	0.0000	0.0000	0
2021/04/29	R023	04/11/2021	4.92	Call	Bond Future	460.7600	0.4608	424.9000	0.4249	(7.783)	0	0	0
2021/04/29	R023	04/11/2021	4.92	Put	Bond Future	307.7600	0.3078	334.9900	0.3350	8.848	0	0	0
2021/04/29	R023	03/02/2022	5.08	Call	Bond Future	536.5000	0.5365	499.8400	0.4998	(6.833)	0	0	0
2021/04/29	R023	03/02/2022	5.08	Put	Bond Future	340.4800	0.3405	367.6600	0.3677	7.983	0	0	0
2021/04/29	R023	03/02/2022			Bond Future	4.8911	106.3480	4.9526	106.2842	1.256	0.0000	0.0000	0
2021/04/29	R023	03/02/2022	5.07	Call	Bond Future	529.8800	0.5299	493.4500	0.4934	(6.875)	0	0	0
2021/04/29	R023	03/02/2022	5.07	Put	Bond Future	344.2300	0.3442	371.6400	0.3716	7.963	0	0	0
2021/04/29	R023	03/02/2022	5.06	Call	Bond Future	523.6600	0.5237	487.4800	0.4875	(6.909)	0	0	0
2021/04/29	R023	03/02/2022	5.06	Put	Bond Future	348.3700	0.3484	376.0300	0.3760	7.940	0	0	0
2021/04/29	R023	05/05/2022	6.31	Call	Bond Future	975.2600	0.9753	910.8600	0.9109	(6.603)	0	0	0
2021/04/29	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R023	05/05/2022			Bond Future	5.0761	103.5723	5.1570	103.5079	1.593	0.0000	0.0000	0
2021/04/29	R023	05/05/2022	6.30	Call	Bond Future	967.4200	0.9674	903.0200	0.9030	(6.657)	0	0	0
2021/04/29	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R023	05/05/2022	6.29	Call	Bond Future	959.5700	0.9596	895.1700	0.8952	(6.711)	0	0	0
2021/04/29	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R035	06/05/2021	12.36	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/04/29	R035	06/05/2021	12.37	Call	Bond Future	9,636.1500	9.6362	9,330.5400	9.3305	(3.171)	0	0	0
2021/04/29	R035	06/05/2021	12.35	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/04/29	R035	06/05/2021	10.55	Call	Bond Future	487.7200	0.4877	346.7500	0.3467	(28.904)	0	0	0
2021/04/29	R035	06/05/2021	10.55	Put	Bond Future	1,684.7400	1.6847	1,849.3700	1.8494	9.772	0	0	500
2021/04/29	R035	06/05/2021	10.05	Put	Bond Future	4,588.6000	4.5886	4,879.9800	4.8800	6.350	0	0	0
2021/04/29	R035	06/05/2021	10.05	Call	Bond Future	25.6200	0.0256	11.4000	0.0114	(55.504)	0	0	500
2021/04/29	R035	06/05/2021	10.40	Put	Bond Future	2,429.9700	2.4300	2,648.1200	2.6481	8.977	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
2021/04/29	R035	06/05/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/04/29	R035	06/05/2021	11.55	Call	Bond Future	5,038.6500	5.0387	4,730.7600	4.7308	(6.111)	0	0	0
2021/04/29	R035	06/05/2021	11.55	Put	Bond Future	24.6400	0.0246	22.3500	0.0223	(9.294)	0	0	1,650
2021/04/29	R035	06/05/2021	12.77	Call	Bond Future	11,750.3200	11.7503	11,444.7200	11.4447	(2.601)	0	0	0
2021/04/29	R035	06/05/2021	12.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,650
2021/04/29	R035	06/05/2021	10.24	Put	Bond Future	3,360.4300	3.3604	3,622.2700	3.6223	7.792	0	0	0
2021/04/29	R035	06/05/2021	10.24	Call	Bond Future	98.1000	0.0981	54.3400	0.0543	(44.608)	0	0	223
2021/04/29	R035	06/05/2021			Bond Future	10.7345	88.4760	10.7823	88.1704	0.444	0.0000	0.0000	68,919
2021/04/29	R035	06/05/2021	12.36	Call	Bond Future	9,582.1600	9.5822	9,276.5400	9.2765	(3.189)	0	0	0
2021/04/29	R035	06/05/2021	12.37	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/04/29	R035	06/05/2021	12.35	Call	Bond Future	9,528.1100	9.5281	9,222.4900	9.2225	(3.208)	0	0	0
2021/04/29	R035	06/05/2021	11.05	Call	Bond Future	2,292.0400	2.2920	2,005.3400	2.0053	(12.509)	0	0	0
2021/04/29	R035	06/05/2021	11.05	Put	Bond Future	300.2900	0.3003	319.1900	0.3192	6.294	0	0	500
2021/04/29	R035	06/05/2021	10.40	Call	Bond Future	242.2800	0.2423	154.8300	0.1548	(36.095)	0	0	600
2021/04/29	R035	06/05/2021	11.15	Put	Bond Future	194.0200	0.1940	201.9100	0.2019	4.067	0	0	0
2021/04/29	R035	06/05/2021	11.15	Call	Bond Future	2,803.2100	2.8032	2,505.5000	2.5055	(10.620)	0	0	600
2021/04/29	R035	06/05/2021	12.91	Call	Bond Future	12,469.7100	12.4697	12,164.1100	12.1641	(2.451)	0	0	0
2021/04/29	R035	06/05/2021	10.81	Put	Bond Future	757.6800	0.7577	829.4700	0.8295	9.475	0	0	0
2021/04/29	R035	06/05/2021	10.81	Call	Bond Future	1,240.2400	1.2402	1,006.4300	1.0064	(18.852)	0	0	1,650
2021/04/29	R035	06/05/2021	12.02	Call	Bond Future	7,712.8800	7.7129	7,407.0300	7.4070	(3.965)	0	0	0
2021/04/29	R035	06/05/2021	12.02	Put	Bond Future	0.7900	0.0008	0.5400	0.0005	(31.646)	0	0	223
2021/04/29	R035	06/05/2021	11.32	Call	Bond Future	3,730.0700	3.7301	3,423.7500	3.4238	(8.212)	0	0	0
2021/04/29	R035	06/05/2021	11.32	Put	Bond Future	86.2800	0.0863	85.5600	0.0856	(0.834)	0	0	223
2021/04/29	R035	05/08/2021	11.37	Call	Bond Future	4,690.8900	4.6909	4,480.2700	4.4803	(4.490)	0	0	0
2021/04/29	R035	05/08/2021	11.37	Put	Bond Future	2,199.1100	2.1991	2,297.6600	2.2977	4.481	0	0	100
2021/04/29	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R035	05/08/2021	5.31	Put	Bond Future	48,697.8100	48.6978	49,006.9800	49.0070	0.635	0	0	0
2021/04/29	R035	05/08/2021			Bond Future	10.9610	89.3929	11.0108	89.0837	0.454	0.0000	0.0000	83,331
2021/04/29	R035	05/08/2021	10.77	Call	Bond Future	2,641.2200	2.6412	2,486.0000	2.4860	(5.877)	0	0	0
2021/04/29	R035	05/08/2021	10.77	Put	Bond Future	3,842.1000	3.8421	3,996.0500	3.9961	4.007	0	0	100
2021/04/29	R035	05/08/2021	10.02	Put	Bond Future	7,118.8000	7.1188	7,348.3200	7.3483	3.224	0	0	0
2021/04/29	R035	05/08/2021	10.02	Call	Bond Future	957.5400	0.9575	877.8900	0.8779	(8.318)	0	0	100
2021/04/29	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R035	05/08/2021	5.30	Put	Bond Future	48,814.3900	48.8144	49,123.5600	49.1236	0.633	0	0	0
2021/04/29	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R035	05/08/2021	5.29	Put	Bond Future	48,931.1000	48.9311	49,240.2700	49.2403	0.632	0	0	0
2021/04/29	R035	04/11/2021	11.20	Put	Bond Future	4,158.0800	4.1581	4,296.1400	4.2961	3.320	0	0	350
2021/04/29	R035	04/11/2021	10.60	Call	Bond Future	2,613.5700	2.6136	2,483.7400	2.4837	(4.968)	0	0	0
2021/04/29	R035	04/11/2021	10.60	Put	Bond Future	6,216.1200	6.2161	6,399.4400	6.3994	2.949	0	0	350
2021/04/29	R035	04/11/2021	10.11	Put	Bond Future	8,391.0800	8.3911	8,612.2400	8.6122	2.636	0	0	0
2021/04/29	R035	04/11/2021	10.11	Call	Bond Future	1,558.3400	1.5583	1,466.3500	1.4663	(5.903)	0	0	350
2021/04/29	R035	04/11/2021	10.12	Put	Bond Future	8,341.9100	8.3419	8,562.3200	8.5623	2.642	0	0	0
2021/04/29	R035	04/11/2021	10.12	Call	Bond Future	1,576.7800	1.5768	1,484.0400	1.4840	(5.882)	0	0	400
2021/04/29	R035	04/11/2021	10.62	Put	Bond Future	6,137.1100	6.1371	6,318.8700	6.3189	2.962	0	0	0
2021/04/29	R035	04/11/2021	10.62	Call	Bond Future	2,662.8900	2.6629	2,531.5000	2.5315	(4.934)	0	0	400
2021/04/29	R035	04/11/2021	11.75	Put	Bond Future	2,859.3200	2.8593	2,961.0200	2.9610	3.557	0	0	782
2021/04/29	R035	04/11/2021	11.08	Call	Bond Future	3,922.1600	3.9222	3,755.8000	3.7558	(4.242)	0	0	0
2021/04/29	R035	04/11/2021	11.08	Put	Bond Future	4,518.0300	4.5180	4,664.8200	4.6648	3.249	0	0	782

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2021/04/29	R035	04/11/2021	10.23	Put	Bond Future	7,814.6800	7.8147	8,026.7200	8.0267	2.713	0	0	0
2021/04/29	R035	04/11/2021	12.53	Call	Bond Future	9,163.7900	9.1638	8,912.0400	8.9120	(2.747)	0	0	0
2021/04/29	R035	04/11/2021	12.53	Put	Bond Future	1,537.0800	1.5371	1,598.4800	1.5985	3.995	0	0	0
2021/04/29	R035	04/11/2021			Bond Future	11.1781	85.9300	11.2300	85.6168	0.465	0.0000	0.0000	0
2021/04/29	R035	04/11/2021	11.20	Call	Bond Future	4,290.5600	4.2906	4,115.4700	4.1155	(4.081)	0	0	0
2021/04/29	R035	04/11/2021	13.82	Call	Bond Future	14,414.5900	14.4146	14,122.3200	14.1223	(2.028)	0	0	0
2021/04/29	R035	04/11/2021	13.82	Put	Bond Future	429.0600	0.4291	449.9400	0.4499	4.866	0	0	400
2021/04/29	R035	04/11/2021	11.75	Call	Bond Future	6,216.1400	6.2161	6,004.6900	6.0047	(3.402)	0	0	0
2021/04/29	R035	04/11/2021	10.23	Call	Bond Future	1,788.5600	1.7886	1,687.4500	1.6875	(5.653)	0	0	782
2021/04/29	R035	04/11/2021	12.52	Call	Bond Future	9,125.0000	9.1250	8,873.7000	8.8737	(2.754)	0	0	0
2021/04/29	R035	04/11/2021	12.52	Put	Bond Future	1,550.9000	1.5509	1,612.7500	1.6128	3.988	0	0	0
2021/04/29	R035	04/11/2021	12.51	Call	Bond Future	9,086.2600	9.0863	8,835.4000	8.8354	(2.761)	0	0	0
2021/04/29	R035	04/11/2021	12.51	Put	Bond Future	1,564.8300	1.5648	1,627.1200	1.6271	3.981	0	0	0
2021/04/29	R035	03/02/2022	11.28	Call	Bond Future	4,122.4500	4.1225	3,958.7800	3.9588	(3.970)	0	0	0
2021/04/29	R035	03/02/2022	11.28	Put	Bond Future	4,941.2200	4.9412	5,094.3000	5.0943	3.098	0	0	200
2021/04/29	R035	03/02/2022	10.26	Put	Bond Future	8,937.8900	8.9379	9,161.7200	9.1617	2.504	0	0	0
2021/04/29	R035	03/02/2022	10.26	Call	Bond Future	1,729.1600	1.7292	1,636.2400	1.6362	(5.374)	0	0	200
2021/04/29	R035	03/02/2022	11.73	Call	Bond Future	5,524.1600	5.5242	5,331.4700	5.3315	(3.488)	0	0	0
2021/04/29	R035	03/02/2022	11.73	Put	Bond Future	3,730.5900	3.7306	3,854.6500	3.8546	3.325	0	0	280
2021/04/29	R035	03/02/2022	11.03	Call	Bond Future	3,436.2700	3.4363	3,289.7200	3.2897	(4.265)	0	0	0
2021/04/29	R035	03/02/2022	11.39	Call	Bond Future	4,444.7600	4.4448	4,273.7400	4.2737	(3.848)	0	0	0
2021/04/29	R035	03/02/2022	11.39	Put	Bond Future	4,613.7900	4.6138	4,759.5200	4.7595	3.159	0	0	683
2021/04/29	R035	03/02/2022	10.65	Call	Bond Future	2,511.2500	2.5113	2,391.3800	2.3914	(4.773)	0	0	0
2021/04/29	R035	03/02/2022	11.23	Call	Bond Future	3,980.0900	3.9801	3,819.8000	3.8198	(4.027)	0	0	0
2021/04/29	R035	03/02/2022	11.23	Put	Bond Future	5,096.6300	5.0966	5,253.0900	5.2531	3.070	0	0	0
2021/04/29	R035	03/02/2022	11.22	Call	Bond Future	3,951.7200	3.9517	3,792.1200	3.7921	(4.039)	0	0	0
2021/04/29	R035	03/02/2022	11.22	Put	Bond Future	5,128.0000	5.1280	5,285.1500	5.2851	3.065	0	0	0
2021/04/29	R035	03/02/2022			Bond Future	11.4188	86.8845	11.4731	86.5677	0.475	0.0000	0.0000	0
2021/04/29	R035	03/02/2022	11.88	Call	Bond Future	6,041.7100	6.0417	5,840.1100	5.8401	(3.337)	0	0	0
2021/04/29	R035	03/02/2022	11.88	Put	Bond Future	3,403.7400	3.4037	3,518.8900	3.5189	3.383	0	0	200
2021/04/29	R035	03/02/2022	11.03	Put	Bond Future	5,759.3600	5.7594	5,929.5600	5.9296	2.955	0	0	280
2021/04/29	R035	03/02/2022	10.10	Put	Bond Future	9,761.6100	9.7616	9,995.2400	9.9952	2.393	0	0	0
2021/04/29	R035	03/02/2022	10.10	Call	Bond Future	1,487.5900	1.4876	1,404.4700	1.4045	(5.588)	0	0	280
2021/04/29	R035	03/02/2022	10.65	Put	Bond Future	7,196.6200	7.1966	7,393.5000	7.3935	2.736	0	0	683
2021/04/29	R035	03/02/2022	9.70	Put	Bond Future	12,011.2100	12.0112	12,266.9100	12.2669	2.129	0	0	0
2021/04/29	R035	03/02/2022	9.70	Call	Bond Future	994.4200	0.9944	933.3700	0.9334	(6.139)	0	0	683
2021/04/29	R035	03/02/2022	11.24	Call	Bond Future	4,008.2400	4.0082	3,847.2800	3.8473	(4.016)	0	0	0
2021/04/29	R035	03/02/2022	11.24	Put	Bond Future	5,065.1100	5.0651	5,220.9000	5.2209	3.076	0	0	0
2021/04/29	R035	05/05/2022	11.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R035	05/05/2022	11.64	Put	Bond Future	172.1900	0.1722	492.2200	0.4922	185.859	0	0	0
2021/04/29	R035	05/05/2022	11.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R035	05/05/2022	11.63	Put	Bond Future	229.1200	0.2291	549.1500	0.5491	139.678	0	0	0
2021/04/29	R035	05/05/2022			Bond Future	11.6703	83.3339	11.7269	83.0139	0.485	0.0000	0.0000	0
2021/04/29	R035	05/05/2022	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R035	05/05/2022	11.65	Put	Bond Future	115.3200	0.1153	435.3500	0.4353	277.515	0	0	0
2021/04/29	R186	06/05/2021	10.77	Call	Bond Future	15,659.3400	15.6593	15,347.7500	15.3478	(1.990)	0	0	0
2021/04/29	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/04/29	R186	06/05/2021	10.76	Call	Bond Future	15,618.2900	15.6183	15,306.7000	15.3067	(1.995)	0	0	0
2021/04/29	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R186	06/05/2021	7.60	Put	Bond Future	105.3000	0.1053	133.7200	0.1337	26.990	0	0	5,000
2021/04/29	R186	06/05/2021	7.60	Call	Bond Future	1,589.4300	1.5894	1,306.2600	1.3063	(17.816)	0	0	5,000
2021/04/29	R186	06/05/2021			Bond Future	7.2973	118.5869	7.3604	118.2753	0.865	0.0000	0.0000	43,928
2021/04/29	R186	06/05/2021	10.78	Call	Bond Future	15,700.3700	15.7004	15,388.7800	15.3888	(1.985)	0	0	0
2021/04/29	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R186	06/05/2021	7.30	Call	Bond Future	561.9200	0.5619	383.1400	0.3831	(31.816)	0	0	0
2021/04/29	R186	06/05/2021	7.30	Put	Bond Future	548.6300	0.5486	681.4400	0.6814	24.208	0	0	15,177
2021/04/29	R186	05/08/2021	8.62	Call	Bond Future	5,497.3700	5.4974	5,221.1000	5.2211	(5.025)	0	0	0
2021/04/29	R186	05/08/2021	8.62	Put	Bond Future	339.1700	0.3392	378.3000	0.3783	11.537	0	0	0
2021/04/29	R186	05/08/2021	8.61	Call	Bond Future	5,459.4800	5.4595	5,183.8400	5.1838	(5.049)	0	0	0
2021/04/29	R186	05/08/2021	8.61	Put	Bond Future	345.6200	0.3456	385.3800	0.3854	11.504	0	0	0
2021/04/29	R186	05/08/2021			Bond Future	7.4899	114.5358	7.5571	114.2204	0.898	0.0000	0.0000	88,985
2021/04/29	R186	05/08/2021	8.63	Call	Bond Future	5,535.3100	5.5353	5,258.4300	5.2584	(5.002)	0	0	0
2021/04/29	R186	05/08/2021	8.63	Put	Bond Future	332.8100	0.3328	371.3300	0.3713	11.574	0	0	0
2021/04/29	R186	04/11/2021	8.10	Call	Bond Future	3,457.7300	3.4577	3,251.6200	3.2516	(5.961)	0	0	0
2021/04/29	R186	04/11/2021	8.10	Put	Bond Future	1,540.3800	1.5404	1,653.9300	1.6539	7.372	0	0	0
2021/04/29	R186	04/11/2021	8.09	Call	Bond Future	3,428.9500	3.4289	3,223.7000	3.2237	(5.986)	0	0	0
2021/04/29	R186	04/11/2021	8.09	Put	Bond Future	1,555.3400	1.5553	1,669.7500	1.6697	7.356	0	0	0
2021/04/29	R186	04/11/2021			Bond Future	7.6663	115.8335	7.7380	115.5139	0.935	0.0000	0.0000	0
2021/04/29	R186	04/11/2021	8.11	Call	Bond Future	3,486.6200	3.4866	3,279.6500	3.2796	(5.936)	0	0	0
2021/04/29	R186	04/11/2021	8.11	Put	Bond Future	1,525.5400	1.5255	1,638.2300	1.6382	7.387	0	0	0
2021/04/29	R186	03/02/2022	7.30	Call	Bond Future	1,370.7700	1.3708	1,256.6600	1.2567	(8.325)	0	0	0
2021/04/29	R186	03/02/2022	7.30	Put	Bond Future	3,836.5600	3.8366	4,045.7000	4.0457	5.451	0	0	0
2021/04/29	R186	03/02/2022			Bond Future	7.8743	111.8387	7.9507	111.5154	0.971	0.0000	0.0000	0
2021/04/29	R186	03/02/2022	7.28	Call	Bond Future	1,339.5800	1.3396	1,227.2500	1.2272	(8.385)	0	0	0
2021/04/29	R186	03/02/2022	7.28	Put	Bond Future	3,892.4800	3.8925	4,103.4000	4.1034	5.419	0	0	0
2021/04/29	R186	03/02/2022	7.29	Call	Bond Future	1,354.9400	1.3549	1,241.7200	1.2417	(8.356)	0	0	0
2021/04/29	R186	03/02/2022	7.29	Put	Bond Future	3,864.2800	3.8643	4,074.3100	4.0743	5.435	0	0	0
2021/04/29	R186	05/05/2022	8.32	Call	Bond Future	793.3300	0.7933	466.7600	0.4668	(41.164)	0	0	0
2021/04/29	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R186	05/05/2022			Bond Future	8.1207	113.0284	8.2025	112.7019	1.008	0.0000	0.0000	0
2021/04/29	R186	05/05/2022	8.30	Call	Bond Future	714.0700	0.7141	387.5000	0.3875	(45.734)	0	0	0
2021/04/29	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R186	05/05/2022	8.31	Call	Bond Future	753.7100	0.7537	427.1400	0.4271	(43.328)	0	0	0
2021/04/29	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R197	06/05/2021			Bond Future	322.2636	322.2636	322.3117	322.3117	0.015	0.0000	0.0000	2,744
2021/04/29	R197	05/08/2021			Bond Future	317.7048	317.7048	317.7518	317.7518	0.015	0.0000	0.0000	970
2021/04/29	R197	04/11/2021			Bond Future	321.3783	321.3783	321.4241	321.4241	0.014	0.0000	0.0000	0
2021/04/29	R197	03/02/2022			Bond Future	316.9473	316.9473	316.9934	316.9934	0.015	0.0000	0.0000	0
2021/04/29	R197	05/05/2022			Bond Future	320.3956	320.3956	320.4426	320.4426	0.015	0.0000	0.0000	0
2021/04/29	R202	06/05/2021			Bond Future	232.6615	232.6615	232.2526	232.2526	(0.176)	0.0000	0.0000	7,827
2021/04/29	R202	05/08/2021			Bond Future	230.8929	230.8929	230.4784	230.4784	(0.180)	0.0000	0.0000	9,284
2021/04/29	R202	04/11/2021			Bond Future	233.5624	233.5624	233.1418	233.1418	(0.180)	0.0000	0.0000	0
2021/04/29	R202	03/02/2022			Bond Future	231.9217	231.9217	231.4963	231.4963	(0.183)	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	
2021/04/29	R202	05/05/2022			Bond Future		234.4454	234.4454	234.0156	234.0156	(0.183)	0.0000	0.0000	0
2021/04/29	R209	06/05/2021	12.23	Call	Bond Future	7,894.8000	7.8948	7,656.3300	7.6563	(3.021)	0	0	0	
2021/04/29	R209	06/05/2021	12.23	Put	Bond Future	0.1300	0.0001	0.0700	0.0001	(46.154)	0	0	0	
2021/04/29	R209	06/05/2021	12.22	Call	Bond Future	7,848.4100	7.8484	7,609.9400	7.6099	(3.038)	0	0	0	
2021/04/29	R209	06/05/2021	12.22	Put	Bond Future	0.1400	0.0001	0.0800	0.0001	(42.857)	0	0	0	
2021/04/29	R209	06/05/2021	9.50	Put	Bond Future	7,034.9400	7.0349	7,273.0100	7.2730	3.384	0	0	0	
2021/04/29	R209	06/05/2021	9.50	Call	Bond Future	0.4500	0.0005	0.1100	0.0001	(75.556)	0	0	2,150	
2021/04/29	R209	06/05/2021	10.35	Call	Bond Future	251.3100	0.2513	170.1300	0.1701	(32.303)	0	0	500	
2021/04/29	R209	06/05/2021	9.75	Put	Bond Future	5,461.2400	5.4612	5,696.5800	5.6966	4.309	0	0	0	
2021/04/29	R209	06/05/2021	9.75	Call	Bond Future	4.8600	0.0049	1.7900	0.0018	(63.169)	0	0	4,050	
2021/04/29	R209	06/05/2021	11.00	Call	Bond Future	2,041.3200	2.0413	1,811.8800	1.8119	(11.240)	0	0	0	
2021/04/29	R209	06/05/2021	11.00	Put	Bond Future	280.1200	0.2801	289.0900	0.2891	3.202	0	0	3,500	
2021/04/29	R209	06/05/2021	10.00	Put	Bond Future	3,959.0900	3.9591	4,180.5500	4.1806	5.594	0	0	0	
2021/04/29	R209	06/05/2021	10.00	Call	Bond Future	33.9000	0.0339	16.9500	0.0170	(50.000)	0	0	0	
2021/04/29	R209	06/05/2021	12.25	Call	Bond Future	7,987.4300	7.9874	7,748.9700	7.7490	(2.985)	0	0	0	
2021/04/29	R209	06/05/2021	12.25	Put	Bond Future	0.1100	0.0001	0.0600	0.0001	(45.455)	0	0	8,350	
2021/04/29	R209	06/05/2021			Bond Future	10.6774	68.0338	10.7203	67.7954	0.402	0.0000	0.0000	12,751	
2021/04/29	R209	06/05/2021	12.24	Call	Bond Future	7,941.1500	7.9412	7,702.6800	7.7027	(3.003)	0	0	0	
2021/04/29	R209	06/05/2021	12.24	Put	Bond Future	0.1200	0.0001	0.0600	0.0001	(50.000)	0	0	0	
2021/04/29	R209	06/05/2021	10.35	Put	Bond Future	2,108.6500	2.1087	2,265.8800	2.2659	7.456	0	0	0	
2021/04/29	R209	06/05/2021	10.60	Call	Bond Future	689.5100	0.6895	537.5200	0.5375	(22.043)	0	0	0	
2021/04/29	R209	06/05/2021	10.60	Put	Bond Future	1,121.9100	1.1219	1,208.3300	1.2083	7.703	0	0	1,750	
2021/04/29	R209	06/05/2021	11.60	Call	Bond Future	4,877.8400	4.8778	4,637.0800	4.6371	(4.936)	0	0	0	
2021/04/29	R209	06/05/2021	11.60	Put	Bond Future	14.4800	0.0145	12.1300	0.0121	(16.229)	0	0	3,750	
2021/04/29	R209	06/05/2021	10.25	Put	Bond Future	2,592.7900	2.5928	2,774.3600	2.7744	7.003	0	0	0	
2021/04/29	R209	06/05/2021	10.25	Call	Bond Future	153.4600	0.1535	96.6200	0.0966	(37.039)	0	0	5,325	
2021/04/29	R209	06/05/2021	11.25	Call	Bond Future	3,173.8400	3.1738	2,932.3400	2.9323	(7.609)	0	0	0	
2021/04/29	R209	06/05/2021	11.25	Put	Bond Future	93.4200	0.0934	90.3300	0.0903	(3.308)	0	0	9,150	
2021/04/29	R209	05/08/2021	11.81	Call	Bond Future	6,002.4200	6.0024	5,808.9400	5.8089	(3.223)	0	0	0	
2021/04/29	R209	05/08/2021	11.81	Put	Bond Future	1,217.0800	1.2171	1,264.7900	1.2648	3.920	0	0	0	
2021/04/29	R209	05/08/2021			Bond Future	10.8776	68.7388	10.9223	68.4976	0.410	0.0000	0.0000	16,261	
2021/04/29	R209	05/08/2021	11.80	Call	Bond Future	5,967.6200	5.9676	5,774.6000	5.7746	(3.234)	0	0	0	
2021/04/29	R209	05/08/2021	11.80	Put	Bond Future	1,230.9100	1.2309	1,279.0800	1.2791	3.913	0	0	0	
2021/04/29	R209	05/08/2021	11.79	Call	Bond Future	5,932.8900	5.9329	5,740.3300	5.7403	(3.246)	0	0	0	
2021/04/29	R209	05/08/2021	11.79	Put	Bond Future	1,244.8700	1.2449	1,293.5000	1.2935	3.906	0	0	0	
2021/04/29	R209	04/11/2021	10.50	Call	Bond Future	2,451.4700	2.4515	2,345.7600	2.3458	(4.312)	0	0	0	
2021/04/29	R209	04/11/2021	12.00	Call	Bond Future	6,676.9900	6.6770	6,495.4000	6.4954	(2.720)	0	0	0	
2021/04/29	R209	04/11/2021	12.00	Put	Bond Future	2,012.1500	2.0122	2,074.8400	2.0748	3.116	0	0	6,500	
2021/04/29	R209	04/11/2021	12.19	Call	Bond Future	7,276.7200	7.2767	7,087.8300	7.0878	(2.596)	0	0	0	
2021/04/29	R209	04/11/2021	12.19	Put	Bond Future	1,719.7500	1.7197	1,775.1400	1.7751	3.221	0	0	0	
2021/04/29	R209	04/11/2021	12.17	Call	Bond Future	7,212.7700	7.2128	7,024.6300	7.0246	(2.608)	0	0	0	
2021/04/29	R209	04/11/2021			Bond Future	11.0685	66.3768	11.1148	66.1325	0.419	0.0000	0.0000	3,675	
2021/04/29	R209	04/11/2021	10.50	Put	Bond Future	5,553.6900	5.5537	5,692.2600	5.6923	2.495	0	0	10,000	
2021/04/29	R209	04/11/2021	9.50	Put	Bond Future	9,965.4600	9.9655	10,158.1000	10.1581	1.933	0	0	0	
2021/04/29	R209	04/11/2021	9.50	Call	Bond Future	880.8300	0.8808	829.1900	0.8292	(5.863)	0	0	4,750	
2021/04/29	R209	04/11/2021	12.18	Call	Bond Future	7,244.7200	7.2447	7,056.2000	7.0562	(2.602)	0	0	0	
2021/04/29	R209	04/11/2021	12.18	Put	Bond Future	1,734.2300	1.7342	1,789.9900	1.7900	3.215	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
2021/04/29	R209	04/11/2021	12.17	Put	Bond Future	1,748.8100	1.7488	1,804.9500	1.8050	3.210	0	0	0
2021/04/29	R209	03/02/2022	11.03	Call	Bond Future	3,493.6000	3.4936	3,368.8300	3.3688	(3.571)	0	0	0
2021/04/29	R209	03/02/2022	11.03	Put	Bond Future	4,771.1000	4.7711	4,893.3700	4.8934	2.563	0	0	0
2021/04/29	R209	03/02/2022	11.02	Call	Bond Future	3,469.0600	3.4691	3,344.8100	3.3448	(3.582)	0	0	0
2021/04/29	R209	03/02/2022	11.02	Put	Bond Future	4,799.4400	4.7994	4,922.2300	4.9222	2.558	0	0	0
2021/04/29	R209	03/02/2022			Bond Future	11.2751	67.1141	11.3233	66.8670	0.427	0.0000	0.0000	0
2021/04/29	R209	03/02/2022	11.04	Call	Bond Future	3,517.9900	3.5180	3,392.7000	3.3927	(3.561)	0	0	0
2021/04/29	R209	03/02/2022	11.04	Put	Bond Future	4,742.6600	4.7427	4,864.4100	4.8644	2.567	0	0	0
2021/04/29	R209	05/05/2022	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R209	05/05/2022	11.43	Put	Bond Future	337.4000	0.3374	586.9800	0.5870	73.972	0	0	0
2021/04/29	R209	05/05/2022	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R209	05/05/2022	11.44	Put	Bond Future	287.0800	0.2871	536.6600	0.5367	86.937	0	0	0
2021/04/29	R209	05/05/2022			Bond Future	11.4973	64.6884	11.5473	64.4388	0.436	0.0000	0.0000	0
2021/04/29	R209	05/05/2022	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R209	05/05/2022	11.45	Put	Bond Future	236.8100	0.2368	486.3900	0.4864	105.393	0	0	0
2021/04/29	R210	06/05/2021			Bond Future	203.6327	203.6327	203.7992	203.7992	0.082	0.0000	0.0000	948
2021/04/29	R210	05/08/2021			Bond Future	205.7941	205.7941	205.9614	205.9614	0.081	0.0000	0.0000	1,486
2021/04/29	R210	04/11/2021			Bond Future	205.4407	205.4407	205.6087	205.6087	0.082	0.0000	0.0000	0
2021/04/29	R210	03/02/2022			Bond Future	207.7710	207.7710	207.9408	207.9408	0.082	0.0000	0.0000	0
2021/04/29	R210	05/05/2022			Bond Future	207.2431	207.2431	207.4150	207.4150	0.083	0.0000	0.0000	0
2021/04/29	R212	06/05/2021			Bond Future	172.0988	172.0988	172.1207	172.1207	0.013	0.0000	0.0000	2,905
2021/04/29	R212	05/08/2021			Bond Future	171.6004	171.6004	171.6216	171.6216	0.012	0.0000	0.0000	750
2021/04/29	R212	04/11/2021			Bond Future	173.5849	173.5849	173.6054	173.6054	0.012	0.0000	0.0000	0
2021/04/29	R213	06/05/2021	11.91	Call	Bond Future	11,418.1800	11.4182	11,152.7800	11.1528	(2.324)	0	0	0
2021/04/29	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R213	06/05/2021			Bond Future	9.6482	84.7987	9.6961	84.5333	0.496	0.0000	0.0000	2,911
2021/04/29	R213	06/05/2021	11.90	Call	Bond Future	11,372.4000	11.3724	11,107.0000	11.1070	(2.334)	0	0	0
2021/04/29	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R213	06/05/2021	11.89	Call	Bond Future	11,326.5800	11.3266	11,061.1800	11.0612	(2.343)	0	0	0
2021/04/29	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R213	05/08/2021	10.14	Put	Bond Future	1,985.5300	1.9855	2,080.7500	2.0807	4.796	0	0	0
2021/04/29	R213	05/08/2021	9.34	Put	Bond Future	4,295.6100	4.2956	4,461.4400	4.4614	3.860	0	0	0
2021/04/29	R213	05/08/2021	9.34	Call	Bond Future	1,441.2900	1.4413	1,338.5400	1.3385	(7.129)	0	0	0
2021/04/29	R213	05/08/2021	10.85	Call	Bond Future	6,039.3000	6.0393	5,819.6100	5.8196	(3.638)	0	0	0
2021/04/29	R213	05/08/2021	10.85	Put	Bond Future	918.8400	0.9188	967.7300	0.9677	5.321	0	0	0
2021/04/29	R213	05/08/2021	10.84	Call	Bond Future	6,001.8100	6.0018	5,782.6500	5.7826	(3.652)	0	0	0
2021/04/29	R213	05/08/2021	10.84	Put	Bond Future	930.8900	0.9309	980.3100	0.9803	5.309	0	0	0
2021/04/29	R213	05/08/2021			Bond Future	9.8586	85.6774	9.9086	85.4089	0.507	0.0000	0.0000	8,402
2021/04/29	R213	05/08/2021	10.78	Call	Bond Future	5,778.6300	5.7786	5,562.7500	5.5627	(3.736)	0	0	0
2021/04/29	R213	05/08/2021	10.78	Put	Bond Future	1,005.8300	1.0058	1,058.5300	1.0585	5.239	0	0	0
2021/04/29	R213	05/08/2021	10.14	Call	Bond Future	3,482.8900	3.4829	3,309.5300	3.3095	(4.977)	0	0	0
2021/04/29	R213	05/08/2021	10.86	Call	Bond Future	6,076.8800	6.0769	5,856.6600	5.8567	(3.624)	0	0	0
2021/04/29	R213	05/08/2021	10.86	Put	Bond Future	906.9200	0.9069	955.2800	0.9553	5.332	0	0	0
2021/04/29	R213	04/11/2021	11.10	Put	Bond Future	1,540.7200	1.5407	1,605.1100	1.6051	4.179	0	0	0
2021/04/29	R213	04/11/2021	11.11	Call	Bond Future	6,782.6600	6.7827	6,574.4500	6.5745	(3.070)	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
2021/04/29	R213	04/11/2021	11.09	Put	Bond Future	1,555.0900	1.5551	1,619.9500	1.6200	4.171	0	0	0
2021/04/29	R213	04/11/2021			Bond Future	10.0599	83.1179	10.1121	82.8457	0.519	0.0000	0.0000	0
2021/04/29	R213	04/11/2021	11.10	Call	Bond Future	6,748.9700	6.7490	6,541.2300	6.5412	(3.078)	0	0	0
2021/04/29	R213	04/11/2021	11.11	Put	Bond Future	1,526.4600	1.5265	1,590.3800	1.5904	4.187	0	0	0
2021/04/29	R213	04/11/2021	11.09	Call	Bond Future	6,715.3600	6.7154	6,508.0900	6.5081	(3.087)	0	0	0
2021/04/29	R213	03/02/2022	10.67	Call	Bond Future	4,752.3500	4.7524	4,581.4300	4.5814	(3.597)	0	0	0
2021/04/29	R213	03/02/2022	10.67	Put	Bond Future	2,838.4500	2.8385	2,942.7300	2.9427	3.674	0	0	220
2021/04/29	R213	03/02/2022	10.60	Put	Bond Future	2,975.2100	2.9752	3,083.4000	3.0834	3.636	0	0	430
2021/04/29	R213	03/02/2022	10.00	Call	Bond Future	2,966.2600	2.9663	2,835.5300	2.8355	(4.407)	0	0	0
2021/04/29	R213	03/02/2022	10.00	Put	Bond Future	4,428.6700	4.4287	4,573.1400	4.5731	3.262	0	0	430
2021/04/29	R213	03/02/2022	9.22	Put	Bond Future	7,074.6800	7.0747	7,268.5800	7.2686	2.741	0	0	0
2021/04/29	R213	03/02/2022	8.80	Put	Bond Future	8,934.9200	8.9349	9,150.9800	9.1510	2.418	0	0	0
2021/04/29	R213	03/02/2022	8.80	Call	Bond Future	946.5600	0.9466	887.4200	0.8874	(6.248)	0	0	102
2021/04/29	R213	03/02/2022	9.58	Put	Bond Future	5,738.3900	5.7384	5,909.7800	5.9098	2.987	0	0	200
2021/04/29	R213	03/02/2022	8.63	Put	Bond Future	9,752.8400	9.7528	9,976.8000	9.9768	2.296	0	0	0
2021/04/29	R213	03/02/2022	8.63	Call	Bond Future	787.1300	0.7871	735.8900	0.7359	(6.510)	0	0	200
2021/04/29	R213	03/02/2022	9.98	Call	Bond Future	2,919.3500	2.9194	2,789.8900	2.7899	(4.435)	0	0	0
2021/04/29	R213	03/02/2022	9.98	Put	Bond Future	4,485.3900	4.4854	4,631.1300	4.6311	3.249	0	0	0
2021/04/29	R213	03/02/2022			Bond Future	10.2858	84.0410	10.3403	83.7658	0.530	0.0000	0.0000	0
2021/04/29	R213	03/02/2022	10.17	Call	Bond Future	3,377.6800	3.3777	3,236.3000	3.2363	(4.186)	0	0	0
2021/04/29	R213	03/02/2022	10.17	Put	Bond Future	3,966.0200	3.9660	4,099.8400	4.0998	3.374	0	0	220
2021/04/29	R213	03/02/2022	9.15	Put	Bond Future	7,368.2800	7.3683	7,566.1100	7.5661	2.685	0	0	0
2021/04/29	R213	03/02/2022	9.15	Call	Bond Future	1,349.7600	1.3498	1,272.3900	1.2724	(5.732)	0	0	220
2021/04/29	R213	03/02/2022	10.60	Call	Bond Future	4,544.8500	4.5449	4,377.8400	4.3778	(3.675)	0	0	0
2021/04/29	R213	03/02/2022	9.22	Call	Bond Future	1,443.4100	1.4434	1,362.1100	1.3621	(5.632)	0	0	430
2021/04/29	R213	03/02/2022	10.25	Call	Bond Future	3,580.6400	3.5806	3,434.3300	3.4343	(4.086)	0	0	0
2021/04/29	R213	03/02/2022	10.25	Put	Bond Future	3,761.8000	3.7618	3,890.6900	3.8907	3.426	0	0	102
2021/04/29	R213	03/02/2022	9.76	Call	Bond Future	2,428.3900	2.4284	2,313.0200	2.3130	(4.751)	0	0	0
2021/04/29	R213	03/02/2022	9.76	Put	Bond Future	5,145.4800	5.1455	5,305.3100	5.3053	3.106	0	0	102
2021/04/29	R213	03/02/2022	10.15	Call	Bond Future	3,327.8000	3.3278	3,187.6600	3.1877	(4.211)	0	0	0
2021/04/29	R213	03/02/2022	10.15	Put	Bond Future	4,018.3500	4.0183	4,153.4100	4.1534	3.361	0	0	200
2021/04/29	R213	03/02/2022	9.58	Call	Bond Future	2,064.1100	2.0641	1,960.3000	1.9603	(5.029)	0	0	0
2021/04/29	R213	03/02/2022	9.97	Call	Bond Future	2,895.7500	2.8957	2,766.9300	2.7669	(4.449)	0	0	0
2021/04/29	R213	03/02/2022	9.97	Put	Bond Future	4,513.6600	4.5137	4,660.0400	4.6600	3.243	0	0	0
2021/04/29	R213	03/02/2022	9.96	Call	Bond Future	2,872.5500	2.8725	2,744.3600	2.7444	(4.463)	0	0	0
2021/04/29	R213	03/02/2022	9.96	Put	Bond Future	4,542.3800	4.5424	4,689.3900	4.6894	3.236	0	0	0
2021/04/29	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R213	05/05/2022	10.63	Call	Bond Future	509.3600	0.5094	231.3700	0.2314	(54.576)	0	0	0
2021/04/29	R213	05/05/2022			Bond Future	10.5255	81.4058	10.5824	81.1278	0.541	0.0000	0.0000	0
2021/04/29	R213	05/05/2022	10.64	Call	Bond Future	557.9000	0.5579	279.9100	0.2799	(49.828)	0	0	0
2021/04/29	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R213	05/05/2022	10.65	Call	Bond Future	606.3900	0.6064	328.4000	0.3284	(45.843)	0	0	0
2021/04/29	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R214	06/05/2021	12.26	Call	Bond Future	6,408.4700	6.4085	6,138.3600	6.1384	(4.215)	0	0	0
2021/04/29	R214	06/05/2021	12.26	Put	Bond Future	2.4400	0.0024	1.8000	0.0018	(26.230)	0	0	0
2021/04/29	R214	06/05/2021	12.25	Call	Bond Future	6,361.1400	6.3611	6,090.9900	6.0910	(4.247)	0	0	0
2021/04/29	R214	06/05/2021	12.25	Put	Bond Future	2.6200	0.0026	1.9400	0.0019	(25.954)	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
2021/04/29	R214	06/05/2021			Bond Future	11.0221	65.1243	11.0701	64.8549	0.435	0.0000	0.0000	9,157
2021/04/29	R214	06/05/2021	12.27	Call	Bond Future	6,455.7500	6.4558	6,185.6700	6.1857	(4.184)	0	0	0
2021/04/29	R214	06/05/2021	12.27	Put	Bond Future	2.2800	0.0023	1.6700	0.0017	(26.754)	0	0	0
2021/04/29	R214	05/08/2021	12.03	Put	Bond Future	1,493.2700	1.4933	1,556.2100	1.5562	4.215	0	0	0
2021/04/29	R214	05/08/2021	12.01	Call	Bond Future	5,625.5800	5.6256	5,416.9500	5.4170	(3.709)	0	0	0
2021/04/29	R214	05/08/2021			Bond Future	11.2195	65.7993	11.2694	65.5266	0.445	0.0000	0.0000	8,755
2021/04/29	R214	05/08/2021	12.02	Call	Bond Future	5,658.7900	5.6588	5,449.6200	5.4496	(3.696)	0	0	0
2021/04/29	R214	05/08/2021	12.02	Put	Bond Future	1,509.0200	1.5090	1,572.5000	1.5725	4.207	0	0	0
2021/04/29	R214	05/08/2021	12.03	Call	Bond Future	5,692.0600	5.6921	5,482.3500	5.4824	(3.684)	0	0	0
2021/04/29	R214	05/08/2021	12.01	Put	Bond Future	1,524.8900	1.5249	1,588.9100	1.5889	4.198	0	0	0
2021/04/29	R214	04/11/2021	12.47	Call	Bond Future	7,210.4300	7.2104	7,001.5200	7.0015	(2.897)	0	0	0
2021/04/29	R214	04/11/2021	12.46	Call	Bond Future	7,179.5400	7.1795	6,971.0400	6.9710	(2.904)	0	0	0
2021/04/29	R214	04/11/2021	12.46	Put	Bond Future	1,950.4100	1.9504	2,017.9700	2.0180	3.464	0	0	0
2021/04/29	R214	04/11/2021			Bond Future	11.4077	63.2668	11.4596	62.9907	0.455	0.0000	0.0000	0
2021/04/29	R214	04/11/2021	12.47	Put	Bond Future	1,935.0700	1.9351	2,002.2200	2.0022	3.470	0	0	0
2021/04/29	R214	04/11/2021	12.48	Call	Bond Future	7,241.3500	7.2413	7,032.0200	7.0320	(2.891)	0	0	0
2021/04/29	R214	04/11/2021	12.48	Put	Bond Future	1,919.8300	1.9198	1,986.5600	1.9866	3.476	0	0	0
2021/04/29	R214	03/02/2022	11.40	Put	Bond Future	4,867.4200	4.8674	5,003.3700	5.0034	2.793	0	0	0
2021/04/29	R214	03/02/2022	11.41	Call	Bond Future	3,764.9800	3.7650	3,621.1700	3.6212	(3.820)	0	0	0
2021/04/29	R214	03/02/2022	11.39	Put	Bond Future	4,895.9100	4.8959	5,032.4300	5.0324	2.788	0	0	0
2021/04/29	R214	03/02/2022			Bond Future	11.6144	63.9694	11.6685	63.6902	0.466	0.0000	0.0000	0
2021/04/29	R214	03/02/2022	11.40	Call	Bond Future	3,740.0100	3.7400	3,596.7700	3.5968	(3.830)	0	0	0
2021/04/29	R214	03/02/2022	11.41	Put	Bond Future	4,839.0800	4.8391	4,974.4600	4.9745	2.798	0	0	0
2021/04/29	R214	03/02/2022	11.39	Call	Bond Future	3,715.1200	3.7151	3,572.4500	3.5725	(3.840)	0	0	0
2021/04/29	R214	05/05/2022	11.74	Put	Bond Future	447.9800	0.4480	730.0700	0.7301	62.969	0	0	0
2021/04/29	R214	05/05/2022	11.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R214	05/05/2022	11.73	Put	Bond Future	498.9500	0.4990	781.0400	0.7810	56.537	0	0	0
2021/04/29	R214	05/05/2022			Bond Future	11.8285	61.3726	11.8847	61.0905	0.476	0.0000	0.0000	0
2021/04/29	R214	05/05/2022	11.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R214	05/05/2022	11.75	Put	Bond Future	397.0800	0.3971	679.1700	0.6792	71.041	0	0	0
2021/04/29	R214	05/05/2022	11.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R248	06/05/2021	12.36	Call	Bond Future	8,407.9800	8.4080	8,034.6200	8.0346	(4.441)	0	0	0
2021/04/29	R248	06/05/2021	12.36	Put	Bond Future	0.7900	0.0008	0.5600	0.0006	(29.114)	0	0	0
2021/04/29	R248	06/05/2021	10.20	Call	Bond Future	5.1600	0.0052	1.6300	0.0016	(68.411)	0	0	0
2021/04/29	R248	06/05/2021	10.80	Put	Bond Future	2,174.4500	2.1744	2,413.3100	2.4133	10.985	0	0	0
2021/04/29	R248	06/05/2021	10.80	Call	Bond Future	393.3100	0.3933	259.0400	0.2590	(34.138)	0	0	0
2021/04/29	R248	06/05/2021			Bond Future	11.0472	82.0541	11.1003	81.6809	0.480	0.0000	0.0000	89,252
2021/04/29	R248	06/05/2021	12.35	Call	Bond Future	8,350.0500	8.3500	7,976.6700	7.9767	(4.472)	0	0	0
2021/04/29	R248	06/05/2021	12.35	Put	Bond Future	0.8600	0.0009	0.6100	0.0006	(29.070)	0	0	0
2021/04/29	R248	06/05/2021	12.34	Call	Bond Future	8,292.0300	8.2920	7,918.6400	7.9186	(4.503)	0	0	0
2021/04/29	R248	06/05/2021	12.34	Put	Bond Future	0.9300	0.0009	0.6700	0.0007	(27.957)	0	0	0
2021/04/29	R248	06/05/2021	10.90	Put	Bond Future	1,664.7600	1.6648	1,858.1500	1.8581	11.617	0	0	0
2021/04/29	R248	06/05/2021	10.90	Call	Bond Future	612.3500	0.6123	432.6100	0.4326	(29.352)	0	0	1,030
2021/04/29	R248	06/05/2021	11.40	Put	Bond Future	279.6800	0.2797	302.9400	0.3029	8.317	0	0	0
2021/04/29	R248	06/05/2021	11.40	Call	Bond Future	2,705.7700	2.7058	2,355.9000	2.3559	(12.931)	0	0	1,030
2021/04/29	R248	06/05/2021	10.20	Put	Bond Future	6,409.3200	6.4093	6,778.9200	6.7789	5.767	0	0	0
2021/04/29	R248	05/08/2021	11.20	Put	Bond Future	3,653.5400	3.6535	3,825.4700	3.8255	4.706	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
2021/04/29	R248	05/08/2021	11.20	Call	Bond Future	3,334.0100	3.3340	3,128.5600	3.1286	(6.162)	0	0	1,000
2021/04/29	R248	05/08/2021	10.50	Put	Bond Future	6,775.7400	6.7757	7,037.0300	7.0370	3.856	0	0	0
2021/04/29	R248	05/08/2021	10.30	Call	Bond Future	958.4500	0.9584	867.4700	0.8675	(9.492)	0	0	1,300
2021/04/29	R248	05/08/2021	10.90	Put	Bond Future	4,815.6000	4.8156	5,025.1500	5.0251	4.351	0	0	0
2021/04/29	R248	05/08/2021	10.90	Call	Bond Future	2,378.9500	2.3790	2,211.1200	2.2111	(7.055)	0	0	1,300
2021/04/29	R248	05/08/2021	10.60	Put	Bond Future	6,239.4800	6.2395	6,487.9200	6.4879	3.982	0	0	0
2021/04/29	R248	05/08/2021	10.60	Call	Bond Future	1,584.4000	1.5844	1,455.4600	1.4555	(8.138)	0	0	0
2021/04/29	R248	05/08/2021	12.51	Put	Bond Future	956.6500	0.9567	1,012.4300	1.0124	5.831	0	0	0
2021/04/29	R248	05/08/2021	12.52	Call	Bond Future	8,877.1800	8.8772	8,555.0100	8.5550	(3.629)	0	0	0
2021/04/29	R248	05/08/2021	12.50	Put	Bond Future	968.5000	0.9685	1,024.8700	1.0249	5.820	0	0	0
2021/04/29	R248	05/08/2021			Bond Future	11.2465	82.9044	11.3019	82.5270	0.492	0.0000	0.0000	168,210
2021/04/29	R248	05/08/2021	10.50	Call	Bond Future	1,357.6000	1.3576	1,241.5100	1.2415	(8.551)	0	0	1,000
2021/04/29	R248	05/08/2021	10.00	Put	Bond Future	9,934.0100	9.9340	10,254.0900	10.2541	3.222	0	0	0
2021/04/29	R248	05/08/2021	10.00	Call	Bond Future	512.7300	0.5127	455.4300	0.4554	(11.175)	0	0	0
2021/04/29	R248	05/08/2021	10.30	Put	Bond Future	7,939.5100	7.9395	8,225.9100	8.2259	3.607	0	0	0
2021/04/29	R248	05/08/2021	12.51	Call	Bond Future	8,832.2700	8.8323	8,510.6700	8.5107	(3.641)	0	0	0
2021/04/29	R248	05/08/2021	12.52	Put	Bond Future	944.9200	0.9449	1,000.1300	1.0001	5.843	0	0	0
2021/04/29	R248	05/08/2021	12.50	Call	Bond Future	8,787.3900	8.7874	8,466.3800	8.4664	(3.653)	0	0	0
2021/04/29	R248	04/11/2021	12.85	Call	Bond Future	10,087.0100	10.0870	9,777.9500	9.7779	(3.064)	0	0	0
2021/04/29	R248	04/11/2021	12.85	Put	Bond Future	1,614.1500	1.6141	1,687.2100	1.6872	4.526	0	0	0
2021/04/29	R248	04/11/2021			Bond Future	11.4367	79.4311	11.4944	79.0490	0.505	0.0000	0.0000	0
2021/04/29	R248	04/11/2021	12.84	Call	Bond Future	10,047.0800	10.0471	9,738.5200	9.7385	(3.071)	0	0	0
2021/04/29	R248	04/11/2021	12.84	Put	Bond Future	1,628.2500	1.6282	1,701.8100	1.7018	4.518	0	0	0
2021/04/29	R248	04/11/2021	12.83	Call	Bond Future	10,007.1600	10.0072	9,699.1200	9.6991	(3.078)	0	0	0
2021/04/29	R248	04/11/2021	12.83	Put	Bond Future	1,642.4400	1.6424	1,716.5200	1.7165	4.510	0	0	0
2021/04/29	R248	03/02/2022	11.48	Call	Bond Future	4,373.0100	4.3730	4,175.5100	4.1755	(4.516)	0	0	0
2021/04/29	R248	03/02/2022	11.49	Put	Bond Future	5,421.1500	5.4212	5,609.2200	5.6092	3.469	0	0	0
2021/04/29	R248	03/02/2022	11.47	Call	Bond Future	4,342.1200	4.3421	4,145.4600	4.1455	(4.529)	0	0	0
2021/04/29	R248	03/02/2022			Bond Future	11.6462	80.3134	11.7065	79.9270	0.518	0.0000	0.0000	0
2021/04/29	R248	03/02/2022	11.48	Put	Bond Future	5,456.0900	5.4561	5,645.0000	5.6450	3.462	0	0	0
2021/04/29	R248	03/02/2022	11.49	Call	Bond Future	4,403.9900	4.4040	4,205.6500	4.2056	(4.504)	0	0	0
2021/04/29	R248	03/02/2022	11.47	Put	Bond Future	5,491.2300	5.4912	5,680.9800	5.6810	3.456	0	0	0
2021/04/29	R248	05/05/2022	11.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R248	05/05/2022	11.79	Put	Bond Future	459.1700	0.4592	849.6300	0.8496	85.036	0	0	0
2021/04/29	R248	05/05/2022	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R248	05/05/2022			Bond Future	11.8633	76.7558	11.9263	76.3654	0.531	0.0000	0.0000	0
2021/04/29	R248	05/05/2022	11.80	Put	Bond Future	396.2600	0.3963	786.7200	0.7867	98.536	0	0	0
2021/04/29	R248	05/05/2022	11.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/29	R248	05/05/2022	11.81	Put	Bond Future	333.4300	0.3334	723.8900	0.7239	117.104	0	0	0

Total

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