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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/04/2021 TO 14/04/2021

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
2021/04/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	2025	06/05/2021		Bond Future	151.0331	151.0331	151.9915	151.9915	0.635	0.0000	0.0000	5,514
2021/04/14	2025	05/08/2021		Bond Future	151.1296	151.1296	152.0834	152.0834	0.631	0.0000	0.0000	0
2021/04/14	2025	04/11/2021		Bond Future	152.8282	152.8282	153.8334	153.8334	0.658	0.0000	0.0000	0
2021/04/14	2025	03/02/2022		Bond Future	153.0205	153.0205	154.0718	154.0718	0.687	0.0000	0.0000	0
2021/04/14	2025	05/05/2022		Bond Future	154.6700	154.6700	155.7519	155.7519	0.699	0.0000	0.0000	0
2021/04/14	2029	06/05/2021		Bond Future	109.3089	109.3089	110.6167	110.6167	1.196	0.0000	0.0000	2,899
2021/04/14	2029	05/08/2021		Bond Future	110.4832	110.4832	111.7942	111.7942	1.187	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
2021/04/14	2029	04/11/2021			Bond Future	110.5776	110.5776	111.9331	111.9331	1.226	0.0000	0.0000	0
2021/04/14	2029	03/02/2022			Bond Future	111.8406	111.8406	113.2367	113.2367	1.248	0.0000	0.0000	0
2021/04/14	2029	05/05/2022			Bond Future	111.8755	111.8755	113.3007	113.3007	1.274	0.0000	0.0000	0
2021/04/14	2030	06/05/2021	11.70	Call	Bond Future	11,683.5300	11.6835	12,456.9100	12.4569	6.619	0	0	0
2021/04/14	2030	06/05/2021	11.70	Put	Bond Future	0.6000	0.0006	0.2000	0.0002	(66.667)	0	0	0
2021/04/14	2030	06/05/2021	11.69	Call	Bond Future	11,637.0800	11.6371	12,410.4400	12.4104	6.646	0	0	0
2021/04/14	2030	06/05/2021	11.69	Put	Bond Future	0.6300	0.0006	0.2100	0.0002	(66.667)	0	0	0
2021/04/14	2030	06/05/2021	8.90	Call	Bond Future	426.7100	0.4267	595.0800	0.5951	39.458	0	0	0
2021/04/14	2030	06/05/2021	9.00	Call	Bond Future	564.4500	0.5645	772.6100	0.7726	36.878	0	0	0
2021/04/14	2030	06/05/2021	9.00	Put	Bond Future	2,827.7300	2.8277	2,262.1100	2.2621	(20.003)	0	0	5,000
2021/04/14	2030	06/05/2021	9.25	Call	Bond Future	1,041.4600	1.0415	1,363.3200	1.3633	30.905	0	0	0
2021/04/14	2030	06/05/2021	9.25	Put	Bond Future	1,886.9100	1.8869	1,434.9900	1.4350	(23.950)	0	0	0
2021/04/14	2030	06/05/2021	9.35	Call	Bond Future	1,287.4200	1.2874	1,657.6300	1.6576	28.756	0	0	0
2021/04/14	2030	06/05/2021	9.27	Put	Bond Future	1,821.2600	1.8213	1,378.9600	1.3790	(24.285)	0	0	0
2021/04/14	2030	06/05/2021	9.27	Call	Bond Future	1,088.0400	1.0880	1,419.5200	1.4195	30.466	0	0	300
2021/04/14	2030	06/05/2021	10.95	Call	Bond Future	8,114.9000	8.1149	8,878.8400	8.8788	9.414	0	0	0
2021/04/14	2030	06/05/2021	10.95	Put	Bond Future	18.4200	0.0184	8.5800	0.0086	(53.420)	0	0	300
2021/04/14	2030	06/05/2021	9.92	Call	Bond Future	3,272.8000	3.2728	3,885.0200	3.8850	18.706	0	0	0
2021/04/14	2030	06/05/2021	7.97	Call	Bond Future	11.8200	0.0118	19.3000	0.0193	63.283	0	0	700
2021/04/14	2030	06/05/2021	10.04	Call	Bond Future	3,791.6000	3.7916	4,439.1000	4.4391	17.077	0	0	0
2021/04/14	2030	06/05/2021	10.04	Put	Bond Future	334.5900	0.3346	208.3100	0.2083	(37.742)	0	0	0
2021/04/14	2030	06/05/2021	9.15	Put	Bond Future	2,236.2100	2.2362	1,736.9900	1.7370	(22.324)	0	0	0
2021/04/14	2030	06/05/2021	9.15	Call	Bond Future	826.9600	0.8270	1,101.5200	1.1015	33.201	0	0	0
2021/04/14	2030	06/05/2021			Bond Future	9.4014	93.9687	9.2628	94.7425	(1.475)	0.0000	0.0000	114,951
2021/04/14	2030	06/05/2021	11.71	Call	Bond Future	11,729.9400	11.7299	12,503.3400	12.5033	6.593	0	0	0
2021/04/14	2030	06/05/2021	11.71	Put	Bond Future	0.5700	0.0006	0.1900	0.0002	(66.667)	0	0	0
2021/04/14	2030	06/05/2021	8.95	Call	Bond Future	492.0800	0.4921	679.8300	0.6798	38.154	0	0	0
2021/04/14	2030	06/05/2021	8.95	Put	Bond Future	3,042.2700	3.0423	2,456.2400	2.4562	(19.263)	0	0	2,500
2021/04/14	2030	06/05/2021	8.36	Put	Bond Future	6,088.3900	6.0884	5,350.1600	5.3502	(12.125)	0	0	0
2021/04/14	2030	06/05/2021	8.36	Call	Bond Future	66.0000	0.0660	101.5500	0.1015	53.864	0	0	0
2021/04/14	2030	06/05/2021	8.86	Put	Bond Future	3,448.7300	3.4487	2,828.6200	2.8286	(17.981)	0	0	0
2021/04/14	2030	06/05/2021	8.86	Call	Bond Future	379.2400	0.3792	532.9100	0.5329	40.521	0	0	0
2021/04/14	2030	06/05/2021	8.90	Put	Bond Future	3,264.9500	3.2650	2,659.5400	2.6595	(18.543)	0	0	2,500
2021/04/14	2030	06/05/2021	9.35	Put	Bond Future	1,573.4800	1.5735	1,169.9100	1.1699	(25.648)	0	0	0
2021/04/14	2030	06/05/2021	8.77	Put	Bond Future	3,879.4400	3.8794	3,228.9700	3.2290	(16.767)	0	0	0
2021/04/14	2030	06/05/2021	8.77	Call	Bond Future	286.9700	0.2870	410.2800	0.4103	42.970	0	0	300
2021/04/14	2030	06/05/2021	9.92	Put	Bond Future	452.3900	0.4524	290.8300	0.2908	(35.713)	0	0	700
2021/04/14	2030	06/05/2021	9.22	Call	Bond Future	973.6700	0.9737	1,281.1700	1.2812	31.582	0	0	0
2021/04/14	2030	06/05/2021	9.22	Put	Bond Future	1,987.8000	1.9878	1,521.5200	1.5215	(23.457)	0	0	700
2021/04/14	2030	06/05/2021	7.97	Put	Bond Future	8,419.7400	8.4197	7,653.4400	7.6534	(9.101)	0	0	0
2021/04/14	2030	06/05/2021	10.74	Call	Bond Future	7,095.7700	7.0958	7,849.1700	7.8492	10.618	0	0	0
2021/04/14	2030	06/05/2021	10.74	Put	Bond Future	41.1400	0.0411	20.7600	0.0208	(49.538)	0	0	0
2021/04/14	2030	05/08/2021	8.83	Call	Bond Future	1,251.2600	1.2513	1,477.2000	1.4772	18.057	0	0	479
2021/04/14	2030	05/08/2021	10.15	Call	Bond Future	4,565.7000	4.5657	5,076.2600	5.0763	11.183	0	0	0
2021/04/14	2030	05/08/2021	10.30	Put	Bond Future	1,582.7900	1.5828	1,347.9900	1.3480	(14.835)	0	0	200
2021/04/14	2030	05/08/2021	8.78	Put	Bond Future	5,865.8100	5.8658	5,308.9300	5.3089	(9.494)	0	0	0
2021/04/14	2030	05/08/2021	8.78	Call	Bond Future	1,174.4800	1.1745	1,390.2600	1.3903	18.372	0	0	200

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2021/04/14	2030	05/08/2021	7.70	Put	Bond Future	11,371.4100		11.3714	10,659.8600	10.6599	(6.257)	0	0	0
2021/04/14	2030	05/08/2021	9.45	Call	Bond Future	2,504.0300		2.5040	2,866.0700	2.8661	14.458	0	0	600
2021/04/14	2030	05/08/2021	12.10	Call	Bond Future	12,242.4700		12.2425	12,978.0700	12.9781	6.009	0	0	0
2021/04/14	2030	05/08/2021	12.10	Put	Bond Future	167.8800		0.1679	130.8200	0.1308	(22.075)	0	0	600
2021/04/14	2030	05/08/2021	10.42	Call	Bond Future	5,530.0100		5.5300	6,088.1000	6.0881	10.092	0	0	0
2021/04/14	2030	05/08/2021	10.42	Put	Bond Future	1,413.3600		1.4134	1,198.7900	1.1988	(15.182)	0	0	0
2021/04/14	2030	05/08/2021	10.41	Call	Bond Future	5,493.0000		5.4930	6,049.4600	6.0495	10.130	0	0	0
2021/04/14	2030	05/08/2021	10.41	Put	Bond Future	1,426.8000		1.4268	1,210.6000	1.2106	(15.153)	0	0	0
2021/04/14	2030	05/08/2021			Bond Future	9.6279		90.9497	9.4844	91.7224	(1.490)	0.0000	0.0000	0
2021/04/14	2030	05/08/2021	8.83	Put	Bond Future	5,657.4200		5.6574	5,110.7000	5.1107	(9.664)	0	0	0
2021/04/14	2030	05/08/2021	10.15	Put	Bond Future	1,824.6100		1.8246	1,562.5100	1.5625	(14.365)	0	0	479
2021/04/14	2030	05/08/2021	9.75	Call	Bond Future	3,303.9800		3.3040	3,732.6500	3.7326	12.974	0	0	0
2021/04/14	2030	05/08/2021	9.75	Put	Bond Future	2,653.2800		2.6533	2,309.2900	2.3093	(12.965)	0	0	479
2021/04/14	2030	05/08/2021	10.30	Call	Bond Future	5,091.5500		5.0915	5,629.4100	5.6294	10.564	0	0	0
2021/04/14	2030	05/08/2021	7.70	Call	Bond Future	244.6100		0.2446	305.7200	0.3057	24.983	0	0	200
2021/04/14	2030	05/08/2021	8.95	Put	Bond Future	5,175.6100		5.1756	4,653.9600	4.6540	(10.079)	0	0	0
2021/04/14	2030	05/08/2021	8.95	Call	Bond Future	1,449.4000		1.4494	1,700.4100	1.7004	17.318	0	0	600
2021/04/14	2030	05/08/2021	9.45	Put	Bond Future	3,463.4100		3.4634	3,052.7900	3.0528	(11.856)	0	0	0
2021/04/14	2030	05/08/2021	10.43	Call	Bond Future	5,567.1000		5.5671	6,126.8200	6.1268	10.054	0	0	0
2021/04/14	2030	05/08/2021	10.43	Put	Bond Future	1,400.0400		1.4000	1,187.1000	1.1871	(15.210)	0	0	0
2021/04/14	2030	04/11/2021	9.20	Call	Bond Future	2,265.0300		2.2650	2,573.3000	2.5733	13.610	0	0	1,102
2021/04/14	2030	04/11/2021	11.26	Call	Bond Future	8,332.7600		8.3328	8,963.5300	8.9635	7.570	0	0	0
2021/04/14	2030	04/11/2021	8.27	Put	Bond Future	9,579.6500		9.5797	8,934.6000	8.9346	(6.734)	0	0	0
2021/04/14	2030	04/11/2021	8.27	Call	Bond Future	943.7500		0.9438	1,104.9300	1.1049	17.079	0	0	300
2021/04/14	2030	04/11/2021	8.77	Put	Bond Future	7,319.5100		7.3195	6,747.9400	6.7479	(7.809)	0	0	0
2021/04/14	2030	04/11/2021	11.44	Put	Bond Future	1,155.8100		1.1558	1,000.8400	1.0008	(13.408)	0	0	300
2021/04/14	2030	04/11/2021	10.60	Call	Bond Future	6,040.1500		6.0401	6,587.0000	6.5870	9.054	0	0	0
2021/04/14	2030	04/11/2021	10.60	Put	Bond Future	2,218.7500		2.2188	1,959.3700	1.9594	(11.690)	0	0	0
2021/04/14	2030	04/11/2021	10.59	Put	Bond Future	2,233.7000		2.2337	1,972.9200	1.9729	(11.675)	0	0	0
2021/04/14	2030	04/11/2021			Bond Future	9.8413		91.9513	9.6866	92.7575	(1.572)	0.0000	0.0000	0
2021/04/14	2030	04/11/2021	9.20	Put	Bond Future	5,667.7600		5.6678	5,169.8000	5.1698	(8.786)	0	0	0
2021/04/14	2030	04/11/2021	11.26	Put	Bond Future	1,356.4900		1.3565	1,181.0300	1.1810	(12.935)	0	0	1,102
2021/04/14	2030	04/11/2021	9.90	Put	Bond Future	3,604.4700		3.6045	3,232.6400	3.2326	(10.316)	0	0	0
2021/04/14	2030	04/11/2021	9.90	Call	Bond Future	3,907.6200		3.9076	4,342.0200	4.3420	11.117	0	0	1,102
2021/04/14	2030	04/11/2021	8.77	Call	Bond Future	1,542.4500		1.5425	1,777.1100	1.7771	15.213	0	0	300
2021/04/14	2030	04/11/2021	11.44	Call	Bond Future	8,966.2900		8.9663	9,617.5500	9.6175	7.263	0	0	0
2021/04/14	2030	04/11/2021	10.61	Call	Bond Future	6,074.2500		6.0742	6,622.5000	6.6225	9.026	0	0	0
2021/04/14	2030	04/11/2021	10.61	Put	Bond Future	2,203.8900		2.2039	1,945.9100	1.9459	(11.706)	0	0	0
2021/04/14	2030	04/11/2021	10.59	Call	Bond Future	6,006.1100		6.0061	6,551.5600	6.5516	9.082	0	0	0
2021/04/14	2030	03/02/2022	8.39	Put	Bond Future	9,935.8300		9.9358	9,269.4300	9.2694	(6.707)	0	0	0
2021/04/14	2030	03/02/2022	8.39	Call	Bond Future	974.2100		0.9742	1,143.9200	1.1439	17.420	0	0	101
2021/04/14	2030	03/02/2022	9.35	Call	Bond Future	2,267.0700		2.2671	2,583.8700	2.5839	13.974	0	0	0
2021/04/14	2030	03/02/2022	9.35	Put	Bond Future	5,990.1400		5.9901	5,470.8300	5.4708	(8.669)	0	0	101
2021/04/14	2030	03/02/2022	9.45	Call	Bond Future	2,463.9900		2.4640	2,798.4700	2.7985	13.575	0	0	0
2021/04/14	2030	03/02/2022	9.45	Put	Bond Future	5,662.1700		5.6622	5,160.5400	5.1605	(8.859)	0	0	0
2021/04/14	2030	03/02/2022			Bond Future	10.0755		88.9762	9.9092	89.8124	(1.650)	0.0000	0.0000	0
2021/04/14	2030	03/02/2022	9.78	Call	Bond Future	3,184.1900		3.1842	3,577.0800	3.5771	12.339	0	0	0
2021/04/14	2030	03/02/2022	9.78	Put	Bond Future	4,677.0700		4.6771	4,233.8500	4.2338	(9.476)	0	0	101

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2021/04/14	2030	03/02/2022	9.43	Call	Bond Future	2,423.8400	2.4238	2,754.7800	2.7548	13.654	0	0	0
2021/04/14	2030	03/02/2022	9.43	Put	Bond Future	5,726.6900	5.7267	5,221.5200	5.2215	(8.821)	0	0	0
2021/04/14	2030	03/02/2022	9.44	Call	Bond Future	2,443.8600	2.4439	2,776.5800	2.7766	13.615	0	0	0
2021/04/14	2030	03/02/2022	9.44	Put	Bond Future	5,694.3600	5.6944	5,190.9700	5.1910	(8.840)	0	0	0
2021/04/14	2030	05/05/2022	10.21	Call	Bond Future	0.0000	0.0000	223.5000	0.2235	100.000	0	0	0
2021/04/14	2030	05/05/2022	10.21	Put	Bond Future	632.7200	0.6327	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2030	05/05/2022			Bond Future	10.3408	89.9131	10.1641	90.7693	(1.709)	0.0000	0.0000	0
2021/04/14	2030	05/05/2022	10.19	Call	Bond Future	0.0000	0.0000	126.2700	0.1263	100.000	0	0	0
2021/04/14	2030	05/05/2022	10.19	Put	Bond Future	729.9500	0.7300	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2030	05/05/2022	10.20	Call	Bond Future	0.0000	0.0000	174.9000	0.1749	100.000	0	0	0
2021/04/14	2030	05/05/2022	10.20	Put	Bond Future	681.3200	0.6813	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2032	06/05/2021	12.12	Call	Bond Future	10,541.9200	10.5419	11,394.4400	11.3944	8.087	0	0	0
2021/04/14	2032	06/05/2021	12.12	Put	Bond Future	6.7000	0.0067	2.8400	0.0028	(57.612)	0	0	0
2021/04/14	2032	06/05/2021	12.57	Call	Bond Future	12,727.4400	12.7274	13,583.2300	13.5832	6.724	0	0	0
2021/04/14	2032	06/05/2021			Bond Future	10.1806	88.3751	10.0371	89.2315	(1.410)	0.0000	0.0000	137,085
2021/04/14	2032	06/05/2021	12.11	Call	Bond Future	10,492.5000	10.4925	11,344.8700	11.3449	8.124	0	0	0
2021/04/14	2032	06/05/2021	12.11	Put	Bond Future	6.9800	0.0070	2.9700	0.0030	(57.450)	0	0	0
2021/04/14	2032	06/05/2021	12.10	Call	Bond Future	10,443.0300	10.4430	11,295.2500	11.2953	8.161	0	0	0
2021/04/14	2032	06/05/2021	12.10	Put	Bond Future	7.2700	0.0073	3.1100	0.0031	(57.221)	0	0	0
2021/04/14	2032	06/05/2021	12.57	Put	Bond Future	0.9200	0.0009	0.3300	0.0003	(64.130)	0	0	736
2021/04/14	2032	06/05/2021	10.33	Put	Bond Future	1,210.3300	1.2103	865.3100	0.8653	(28.506)	0	0	0
2021/04/14	2032	06/05/2021	10.33	Call	Bond Future	2,089.7400	2.0897	2,601.1000	2.6011	24.470	0	0	736
2021/04/14	2032	05/08/2021	11.37	Call	Bond Future	6,754.0600	6.7541	7,393.0400	7.3930	9.461	0	0	0
2021/04/14	2032	05/08/2021	11.37	Put	Bond Future	1,449.8000	1.4498	1,232.1100	1.2321	(15.015)	0	0	0
2021/04/14	2032	05/08/2021			Bond Future	10.4058	89.3024	10.2576	90.1591	(1.424)	0.0000	0.0000	0
2021/04/14	2032	05/08/2021	11.35	Call	Bond Future	6,673.9300	6.6739	7,309.7900	7.3098	9.528	0	0	0
2021/04/14	2032	05/08/2021	11.35	Put	Bond Future	1,475.1000	1.4751	1,254.2900	1.2543	(14.969)	0	0	0
2021/04/14	2032	05/08/2021	11.36	Call	Bond Future	6,713.8800	6.7139	7,351.3200	7.3513	9.494	0	0	0
2021/04/14	2032	05/08/2021	11.36	Put	Bond Future	1,462.3100	1.4623	1,243.0800	1.2431	(14.992)	0	0	0
2021/04/14	2032	04/11/2021	9.83	Call	Bond Future	2,304.7100	2.3047	2,623.8700	2.6239	13.848	0	0	700
2021/04/14	2032	04/11/2021	11.71	Put	Bond Future	2,136.6100	2.1366	1,889.9900	1.8900	(11.543)	0	0	0
2021/04/14	2032	04/11/2021	11.69	Call	Bond Future	7,804.9000	7.8049	8,445.6200	8.4456	8.209	0	0	0
2021/04/14	2032	04/11/2021	11.70	Call	Bond Future	7,842.2100	7.8422	8,484.2100	8.4842	8.186	0	0	0
2021/04/14	2032	04/11/2021			Bond Future	10.6286	86.1399	10.4698	87.0298	(1.493)	0.0000	0.0000	21
2021/04/14	2032	04/11/2021	9.83	Put	Bond Future	6,911.7900	6.9118	6,341.0500	6.3411	(8.257)	0	0	0
2021/04/14	2032	04/11/2021	12.81	Call	Bond Future	11,907.6200	11.9076	12,676.9100	12.6769	6.460	0	0	0
2021/04/14	2032	04/11/2021	12.81	Put	Bond Future	853.3100	0.8533	732.7000	0.7327	(14.134)	0	0	700
2021/04/14	2032	04/11/2021	11.71	Call	Bond Future	7,879.7700	7.8798	8,523.0500	8.5230	8.164	0	0	0
2021/04/14	2032	04/11/2021	11.69	Put	Bond Future	2,163.0800	2.1631	1,913.9000	1.9139	(11.520)	0	0	0
2021/04/14	2032	04/11/2021	9.33	Put	Bond Future	9,150.9400	9.1509	8,492.7700	8.4928	(7.192)	0	0	0
2021/04/14	2032	04/11/2021	9.33	Call	Bond Future	1,487.7700	1.4878	1,719.5000	1.7195	15.576	0	0	700
2021/04/14	2032	04/11/2021	11.70	Put	Bond Future	2,149.7000	2.1497	1,901.8000	1.9018	(11.532)	0	0	0
2021/04/14	2032	03/02/2022	9.81	Call	Bond Future	2,026.8300	2.0268	2,323.9300	2.3239	14.658	0	0	0
2021/04/14	2032	03/02/2022	9.81	Put	Bond Future	7,991.1900	7.9912	7,368.6900	7.3687	(7.790)	0	0	198
2021/04/14	2032	03/02/2022	8.91	Put	Bond Future	12,410.0700	12.4101	11,651.7100	11.6517	(6.111)	0	0	0
2021/04/14	2032	03/02/2022	10.66	Call	Bond Future	3,872.5900	3.8726	4,326.1500	4.3262	11.712	0	0	0
2021/04/14	2032	03/02/2022	10.66	Put	Bond Future	4,994.7800	4.9948	4,528.7400	4.5287	(9.331)	0	0	97

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/14	2032	03/02/2022	10.42	Call	Bond Future	3,271.7900	3.2718	3,680.9200	3.6809	12.505	0	0	0
2021/04/14	2032	03/02/2022	10.42	Put	Bond Future	5,725.0700	5.7251	5,214.6000	5.2146	(8.916)	0	0	0
2021/04/14	2032	03/02/2022	10.45	Put	Bond Future	5,629.2500	5.6292	5,124.3900	5.1244	(8.969)	0	0	198
2021/04/14	2032	03/02/2022	10.43	Call	Bond Future	3,295.7300	3.2957	3,706.7300	3.7067	12.471	0	0	0
2021/04/14	2032	03/02/2022	10.43	Put	Bond Future	5,692.9900	5.6930	5,184.3900	5.1844	(8.934)	0	0	0
2021/04/14	2032	03/02/2022			Bond Future	10.8663	87.1041	10.6970	88.0237	(1.558)	0.0000	0.0000	0
2021/04/14	2032	03/02/2022	10.14	Call	Bond Future	2,637.8900	2.6379	2,994.5000	2.9945	13.519	0	0	0
2021/04/14	2032	03/02/2022	10.14	Put	Bond Future	6,679.6300	6.6796	6,116.6400	6.1166	(8.428)	0	0	97
2021/04/14	2032	03/02/2022	9.14	Put	Bond Future	11,178.8100	11.1788	10,451.0800	10.4511	(6.510)	0	0	0
2021/04/14	2032	03/02/2022	9.14	Call	Bond Future	1,135.6200	1.1356	1,327.4900	1.3275	16.896	0	0	97
2021/04/14	2032	03/02/2022	8.91	Call	Bond Future	910.2800	0.9103	1,071.5200	1.0715	17.713	0	0	198
2021/04/14	2032	03/02/2022	10.44	Call	Bond Future	3,319.7600	3.3198	3,732.6300	3.7326	12.437	0	0	0
2021/04/14	2032	03/02/2022	10.44	Put	Bond Future	5,661.0500	5.6611	5,154.3200	5.1543	(8.951)	0	0	0
2021/04/14	2032	03/02/2022	10.45	Call	Bond Future	3,343.8800	3.3439	3,758.6200	3.7586	12.403	0	0	0
2021/04/14	2032	05/05/2022	11.02	Put	Bond Future	569.1700	0.5692	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2032	05/05/2022	11.03	Call	Bond Future	0.0000	0.0000	423.5200	0.4235	100.000	0	0	0
2021/04/14	2032	05/05/2022	11.03	Put	Bond Future	516.6000	0.5166	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2032	05/05/2022			Bond Future	11.1287	83.8775	10.9497	84.8176	(1.609)	0.0000	0.0000	0
2021/04/14	2032	05/05/2022	11.04	Call	Bond Future	0.0000	0.0000	476.0400	0.4760	100.000	0	0	0
2021/04/14	2032	05/05/2022	11.04	Put	Bond Future	464.0800	0.4641	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2032	05/05/2022	11.02	Call	Bond Future	0.0000	0.0000	370.9500	0.3709	100.000	0	0	0
2021/04/14	2033	06/05/2021			Bond Future	103.8055	103.8055	105.1291	105.1291	1.275	0.0000	0.0000	9,985
2021/04/14	2033	05/08/2021			Bond Future	104.9206	104.9206	106.2482	106.2482	1.265	0.0000	0.0000	0
2021/04/14	2033	04/11/2021			Bond Future	104.8785	104.8785	106.2492	106.2492	1.307	0.0000	0.0000	0
2021/04/14	2033	03/02/2022			Bond Future	106.0764	106.0764	107.4866	107.4866	1.329	0.0000	0.0000	0
2021/04/14	2033	05/05/2022			Bond Future	105.9692	105.9692	107.4079	107.4079	1.358	0.0000	0.0000	0
2021/04/14	2037	06/05/2021	12.43	Call	Bond Future	8,645.0800	8.6451	9,603.2200	9.6032	11.083	0	0	0
2021/04/14	2037	06/05/2021	12.44	Put	Bond Future	62.6400	0.0626	32.4600	0.0325	(48.180)	0	0	0
2021/04/14	2037	06/05/2021	12.42	Call	Bond Future	8,593.2600	8.5933	9,550.5500	9.5505	11.140	0	0	0
2021/04/14	2037	06/05/2021			Bond Future	10.9663	84.0270	10.8126	85.0162	(1.402)	0.0000	0.0000	128,440
2021/04/14	2037	06/05/2021	12.43	Put	Bond Future	64.6000	0.0646	33.5800	0.0336	(48.019)	0	0	0
2021/04/14	2037	06/05/2021	12.44	Call	Bond Future	8,696.9000	8.6969	9,655.8800	9.6559	11.027	0	0	0
2021/04/14	2037	06/05/2021	12.42	Put	Bond Future	66.6100	0.0666	34.7400	0.0347	(47.846)	0	0	0
2021/04/14	2037	05/08/2021	12.27	Call	Bond Future	7,801.5900	7.8016	8,555.8100	8.5558	9.668	0	0	0
2021/04/14	2037	05/08/2021	12.27	Put	Bond Future	1,538.7300	1.5387	1,301.6800	1.3017	(15.406)	0	0	0
2021/04/14	2037	05/08/2021	12.28	Call	Bond Future	7,843.9300	7.8439	8,599.7300	8.5997	9.635	0	0	0
2021/04/14	2037	05/08/2021	12.26	Put	Bond Future	1,551.0800	1.5511	1,312.4300	1.3124	(15.386)	0	0	0
2021/04/14	2037	05/08/2021			Bond Future	11.1925	80.6534	11.0336	81.6446	(1.420)	0.0000	0.0000	0
2021/04/14	2037	05/08/2021	12.28	Put	Bond Future	1,526.4900	1.5265	1,291.0200	1.2910	(15.426)	0	0	0
2021/04/14	2037	05/08/2021	12.26	Call	Bond Future	7,759.2900	7.7593	8,511.9100	8.5119	9.700	0	0	0
2021/04/14	2037	04/11/2021	12.30	Call	Bond Future	7,878.5100	7.8785	8,588.4300	8.5884	9.011	0	0	0
2021/04/14	2037	04/11/2021	12.30	Put	Bond Future	2,762.4900	2.7625	2,447.8700	2.4479	(11.389)	0	0	600
2021/04/14	2037	04/11/2021	11.49	Put	Bond Future	4,565.6200	4.5656	4,106.2200	4.1062	(10.062)	0	0	0
2021/04/14	2037	04/11/2021	11.49	Call	Bond Future	5,077.4800	5.0775	5,642.6200	5.6426	11.130	0	0	600
2021/04/14	2037	04/11/2021	12.82	Put	Bond Future	2,024.8000	2.0248	1,781.6200	1.7816	(12.010)	0	0	0
2021/04/14	2037	04/11/2021	12.83	Call	Bond Future	9,919.0100	9.9190	10,701.7200	10.7017	7.891	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
2021/04/14	2037	04/11/2021			Bond Future	11.4044	81.5418	11.2355	82.5663	(1.481)	0.0000	0.0000	0
2021/04/14	2037	04/11/2021	12.82	Call	Bond Future	9,882.7700	9.8828	10,664.1300	10.6641	7.906	0	0	0
2021/04/14	2037	04/11/2021	12.83	Put	Bond Future	2,009.8500	2.0099	1,768.0200	1.7680	(12.032)	0	0	0
2021/04/14	2037	04/11/2021	12.81	Call	Bond Future	9,846.5800	9.8466	10,626.5700	10.6266	7.921	0	0	0
2021/04/14	2037	04/11/2021	12.81	Put	Bond Future	2,039.8500	2.0399	1,795.3000	1.7953	(11.989)	0	0	0
2021/04/14	2037	03/02/2022	11.46	Call	Bond Future	4,515.6700	4.5157	5,051.5800	5.0516	11.868	0	0	0
2021/04/14	2037	03/02/2022	11.47	Put	Bond Future	5,505.1700	5.5052	4,988.4900	4.9885	(9.385)	0	0	0
2021/04/14	2037	03/02/2022	11.45	Call	Bond Future	4,486.9900	4.4870	5,020.9000	5.0209	11.899	0	0	0
2021/04/14	2037	03/02/2022			Bond Future	11.6334	78.2002	11.4542	79.2547	(1.540)	0.0000	0.0000	0
2021/04/14	2037	03/02/2022	11.46	Put	Bond Future	5,536.0800	5.5361	5,017.4000	5.0174	(9.369)	0	0	0
2021/04/14	2037	03/02/2022	11.47	Call	Bond Future	4,544.1500	4.5442	5,082.0600	5.0821	11.837	0	0	0
2021/04/14	2037	03/02/2022	11.45	Put	Bond Future	5,566.8600	5.5669	5,046.1800	5.0462	(9.353)	0	0	0
2021/04/14	2037	05/05/2022	11.84	Put	Bond Future	246.2000	0.2462	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2037	05/05/2022	11.82	Call	Bond Future	0.0000	0.0000	715.8600	0.7159	100.000	0	0	0
2021/04/14	2037	05/05/2022	11.83	Call	Bond Future	0.0000	0.0000	772.6800	0.7727	100.000	0	0	0
2021/04/14	2037	05/05/2022			Bond Future	11.8835	79.0232	11.6949	80.0989	(1.587)	0.0000	0.0000	0
2021/04/14	2037	05/05/2022	11.84	Call	Bond Future	0.0000	0.0000	829.4400	0.8294	100.000	0	0	0
2021/04/14	2037	05/05/2022	11.82	Put	Bond Future	359.7800	0.3598	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2037	05/05/2022	11.83	Put	Bond Future	302.9600	0.3030	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2038	06/05/2021			Bond Future	117.3873	117.3873	119.4691	119.4691	1.773	0.0000	0.0000	8,039
2021/04/14	2038	05/08/2021			Bond Future	116.9316	116.9316	119.0240	119.0240	1.789	0.0000	0.0000	0
2021/04/14	2038	04/11/2021			Bond Future	118.2460	118.2460	120.3939	120.3939	1.817	0.0000	0.0000	0
2021/04/14	2038	03/02/2022			Bond Future	117.8494	117.8494	120.0488	120.0488	1.866	0.0000	0.0000	0
2021/04/14	2038	05/05/2022			Bond Future	119.1193	119.1193	121.3576	121.3576	1.879	0.0000	0.0000	0
2021/04/14	2040	06/05/2021	12.44	Call	Bond Future	8,609.8000	8.6098	9,659.4500	9.6595	12.191	0	0	0
2021/04/14	2040	06/05/2021	12.44	Put	Bond Future	85.0400	0.0850	43.9600	0.0440	(48.307)	0	0	0
2021/04/14	2040	06/05/2021	10.83	Put	Bond Future	2,826.8700	2.8269	2,146.4300	2.1464	(24.070)	0	0	0
2021/04/14	2040	06/05/2021	10.83	Call	Bond Future	1,133.4800	1.1335	1,543.7700	1.5438	36.197	0	0	300
2021/04/14	2040	06/05/2021	11.58	Put	Bond Future	686.3700	0.6864	438.7200	0.4387	(36.081)	0	0	0
2021/04/14	2040	06/05/2021	11.58	Call	Bond Future	4,015.2600	4.0153	4,858.3400	4.8583	20.997	0	0	300
2021/04/14	2040	06/05/2021			Bond Future	11.0748	86.2111	10.9162	87.3019	(1.432)	0.0000	0.0000	84,838
2021/04/14	2040	06/05/2021	12.43	Call	Bond Future	8,555.1700	8.5552	9,603.7100	9.6037	12.256	0	0	0
2021/04/14	2040	06/05/2021	12.43	Put	Bond Future	87.6500	0.0877	45.4600	0.0455	(48.135)	0	0	0
2021/04/14	2040	06/05/2021	12.42	Call	Bond Future	8,500.5600	8.5006	9,547.9500	9.5479	12.321	0	0	0
2021/04/14	2040	06/05/2021	12.42	Put	Bond Future	90.3400	0.0903	47.0000	0.0470	(47.974)	0	0	0
2021/04/14	2040	06/05/2021	13.38	Call	Bond Future	13,603.2100	13.6032	14,691.9700	14.6920	8.004	0	0	0
2021/04/14	2040	06/05/2021	13.38	Put	Bond Future	3.1300	0.0031	1.1600	0.0012	(62.939)	0	0	300
2021/04/14	2040	05/08/2021	11.05	Put	Bond Future	4,797.5300	4.7975	4,210.5400	4.2105	(12.235)	0	0	0
2021/04/14	2040	05/08/2021	11.05	Call	Bond Future	3,152.6800	3.1527	3,659.3800	3.6594	16.072	0	0	900
2021/04/14	2040	05/08/2021	12.48	Call	Bond Future	8,742.4300	8.7424	9,595.2300	9.5952	9.755	0	0	0
2021/04/14	2040	05/08/2021	12.49	Put	Bond Future	1,477.8000	1.4778	1,238.5400	1.2385	(16.190)	0	0	0
2021/04/14	2040	05/08/2021	12.47	Call	Bond Future	8,697.3300	8.6973	9,548.5100	9.5485	9.787	0	0	0
2021/04/14	2040	05/08/2021			Bond Future	11.2955	82.6101	11.1314	83.7038	(1.453)	0.0000	0.0000	0
2021/04/14	2040	05/08/2021	11.55	Put	Bond Future	3,197.0600	3.1971	2,754.2400	2.7542	(13.851)	0	0	0
2021/04/14	2040	05/08/2021	11.55	Call	Bond Future	4,848.2300	4.8482	5,499.1000	5.4991	13.425	0	0	900
2021/04/14	2040	05/08/2021	14.80	Call	Bond Future	18,827.9000	18.8279	19,898.1700	19.8982	5.684	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
2021/04/14	2040	05/08/2021	14.80	Put	Bond Future	93.2300	0.0932	69.8100	0.0698	(25.121)	0	0	900
2021/04/14	2040	05/08/2021	12.48	Put	Bond Future	1,489.5700	1.4896	1,248.6800	1.2487	(16.172)	0	0	0
2021/04/14	2040	05/08/2021	12.49	Call	Bond Future	8,787.4200	8.7874	9,641.8500	9.6418	9.723	0	0	0
2021/04/14	2040	05/08/2021	12.47	Put	Bond Future	1,501.3000	1.5013	1,258.7900	1.2588	(16.153)	0	0	0
2021/04/14	2040	04/11/2021	12.90	Call	Bond Future	10,352.6000	10.3526	11,214.5200	11.2145	8.326	0	0	0
2021/04/14	2040	04/11/2021	12.90	Put	Bond Future	2,132.5000	2.1325	1,865.7200	1.8657	(12.510)	0	0	0
2021/04/14	2040	04/11/2021	12.89	Call	Bond Future	10,314.6000	10.3146	11,175.0100	11.1750	8.342	0	0	0
2021/04/14	2040	04/11/2021	12.89	Put	Bond Future	2,148.4100	2.1484	1,880.1200	1.8801	(12.488)	0	0	0
2021/04/14	2040	04/11/2021			Bond Future	11.5019	83.5201	11.3277	84.6488	(1.515)	0.0000	0.0000	0
2021/04/14	2040	04/11/2021	12.91	Call	Bond Future	10,390.6400	10.3906	11,254.0500	11.2540	8.309	0	0	0
2021/04/14	2040	04/11/2021	12.91	Put	Bond Future	2,116.7000	2.1167	1,851.4100	1.8514	(12.533)	0	0	0
2021/04/14	2040	03/02/2022	11.58	Put	Bond Future	5,770.5300	5.7705	5,208.2300	5.2082	(9.744)	0	0	0
2021/04/14	2040	03/02/2022	11.59	Call	Bond Future	4,893.2500	4.8932	5,493.5900	5.4936	12.269	0	0	0
2021/04/14	2040	03/02/2022	11.57	Put	Bond Future	5,803.4500	5.8035	5,238.9400	5.2389	(9.727)	0	0	0
2021/04/14	2040	03/02/2022			Bond Future	11.7248	79.9504	11.5402	81.1108	(1.575)	0.0000	0.0000	0
2021/04/14	2040	03/02/2022	11.58	Call	Bond Future	4,862.7900	4.8628	5,460.9300	5.4609	12.300	0	0	0
2021/04/14	2040	03/02/2022	11.59	Put	Bond Future	5,737.7800	5.7378	5,177.6800	5.1777	(9.762)	0	0	0
2021/04/14	2040	03/02/2022	11.57	Call	Bond Future	4,832.4200	4.8324	5,428.3500	5.4284	12.332	0	0	0
2021/04/14	2040	05/05/2022	11.91	Put	Bond Future	347.0600	0.3471	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2040	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	896.2900	0.8963	100.000	0	0	0
2021/04/14	2040	05/05/2022	11.92	Put	Bond Future	286.5300	0.2865	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2040	05/05/2022			Bond Future	11.9675	80.7918	11.7732	81.9746	(1.624)	0.0000	0.0000	0
2021/04/14	2040	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	835.7600	0.8358	100.000	0	0	0
2021/04/14	2040	05/05/2022	11.90	Call	Bond Future	0.0000	0.0000	775.1500	0.7752	100.000	0	0	0
2021/04/14	2040	05/05/2022	11.90	Put	Bond Future	407.6700	0.4077	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2044	06/05/2021	12.44	Call	Bond Future	8,346.7500	8.3467	9,398.8600	9.3989	12.605	0	0	0
2021/04/14	2044	06/05/2021	12.44	Put	Bond Future	98.8900	0.0989	51.8400	0.0518	(47.578)	0	0	0
2021/04/14	2044	06/05/2021	12.43	Call	Bond Future	8,292.1600	8.2922	9,343.2200	9.3432	12.675	0	0	0
2021/04/14	2044	06/05/2021	12.43	Put	Bond Future	101.3500	0.1013	53.2500	0.0533	(47.459)	0	0	0
2021/04/14	2044	06/05/2021	11.40	Call	Bond Future	2,961.3200	2.9613	3,701.8700	3.7019	25.007	0	0	0
2021/04/14	2044	06/05/2021	11.40	Put	Bond Future	1,093.6900	1.0937	735.0800	0.7351	(32.789)	0	0	3,100
2021/04/14	2044	06/05/2021	11.79	Call	Bond Future	4,834.0700	4.8341	5,751.6200	5.7516	18.981	0	0	0
2021/04/14	2044	06/05/2021	11.79	Put	Bond Future	464.0900	0.4641	282.4800	0.2825	(39.132)	0	0	3,100
2021/04/14	2044	06/05/2021	11.10	Call	Bond Future	1,785.7800	1.7858	2,344.0900	2.3441	31.264	0	0	0
2021/04/14	2044	06/05/2021	12.50	Call	Bond Future	8,673.8400	8.6738	9,731.8400	9.7318	12.198	0	0	0
2021/04/14	2044	06/05/2021	12.50	Put	Bond Future	85.3100	0.0853	44.1500	0.0442	(48.248)	0	0	3,100
2021/04/14	2044	06/05/2021			Bond Future	11.1224	82.8807	10.9641	83.9798	(1.423)	0.0000	0.0000	61,307
2021/04/14	2044	06/05/2021	12.45	Call	Bond Future	8,401.3200	8.4013	9,454.4600	9.4545	12.535	0	0	0
2021/04/14	2044	06/05/2021	12.45	Put	Bond Future	96.4900	0.0965	50.4700	0.0505	(47.694)	0	0	0
2021/04/14	2044	06/05/2021	10.70	Put	Bond Future	3,692.7000	3.6927	2,893.8800	2.8939	(21.632)	0	0	0
2021/04/14	2044	06/05/2021	10.70	Call	Bond Future	702.7800	0.7028	1,003.1200	1.0031	42.736	0	0	3,100
2021/04/14	2044	06/05/2021	11.10	Put	Bond Future	1,939.9800	1.9400	1,399.1300	1.3991	(27.879)	0	0	3,100
2021/04/14	2044	06/05/2021	11.90	Call	Bond Future	5,411.5400	5.4115	6,363.9300	6.3639	17.599	0	0	0
2021/04/14	2044	06/05/2021	11.90	Put	Bond Future	360.3400	0.3603	213.5700	0.2136	(40.731)	0	0	0
2021/04/14	2044	06/05/2021	11.35	Put	Bond Future	1,210.5700	1.2106	823.7500	0.8238	(31.954)	0	0	0
2021/04/14	2044	06/05/2021	11.35	Call	Bond Future	2,747.2400	2.7472	3,459.5800	3.4596	25.929	0	0	3,100
2021/04/14	2044	05/08/2021	12.60	Put	Bond Future	1,398.3300	1.3983	1,169.3900	1.1694	(16.372)	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
2021/04/14	2044	05/08/2021	12.61	Call	Bond Future	9,149.3800	9.1494	10,024.7600	10.0248	9.568	0	0	0
2021/04/14	2044	05/08/2021	12.61	Put	Bond Future	1,384.3500	1.3844	1,157.1800	1.1572	(16.410)	0	0	0
2021/04/14	2044	05/08/2021			Bond Future	11.3341	79.3698	11.1702	80.4723	(1.446)	0.0000	0.0000	0
2021/04/14	2044	05/08/2021	12.60	Call	Bond Future	9,107.6700	9.1077	9,981.2800	9.9813	9.592	0	0	0
2021/04/14	2044	05/08/2021	12.59	Call	Bond Future	9,066.0100	9.0660	9,937.8400	9.9378	9.616	0	0	0
2021/04/14	2044	05/08/2021	12.59	Put	Bond Future	1,412.4400	1.4124	1,181.7200	1.1817	(16.335)	0	0	0
2021/04/14	2044	04/11/2021	12.91	Call	Bond Future	10,290.4200	10.2904	11,155.5100	11.1555	8.407	0	0	0
2021/04/14	2044	04/11/2021	12.91	Put	Bond Future	2,188.8200	2.1888	1,917.1100	1.9171	(12.414)	0	0	0
2021/04/14	2044	04/11/2021			Bond Future	11.5319	80.2441	11.3580	81.3809	(1.508)	0.0000	0.0000	0
2021/04/14	2044	04/11/2021	12.90	Call	Bond Future	10,253.0200	10.2530	11,116.6100	11.1166	8.423	0	0	0
2021/04/14	2044	04/11/2021	12.90	Put	Bond Future	2,204.9000	2.2049	1,931.6900	1.9317	(12.391)	0	0	0
2021/04/14	2044	04/11/2021	12.89	Call	Bond Future	10,215.6600	10.2157	11,077.7400	11.0777	8.439	0	0	0
2021/04/14	2044	04/11/2021	12.89	Put	Bond Future	2,221.0900	2.2211	1,946.3700	1.9464	(12.369)	0	0	0
2021/04/14	2044	03/02/2022	11.59	Call	Bond Future	4,867.0500	4.8670	5,468.5600	5.4686	12.359	0	0	0
2021/04/14	2044	03/02/2022	11.59	Put	Bond Future	5,848.4000	5.8484	5,282.0300	5.2820	(9.684)	0	0	0
2021/04/14	2044	03/02/2022	11.60	Call	Bond Future	4,897.4800	4.8975	5,501.2100	5.5012	12.327	0	0	0
2021/04/14	2044	03/02/2022	11.60	Put	Bond Future	5,814.9300	5.8149	5,250.7800	5.2508	(9.702)	0	0	0
2021/04/14	2044	03/02/2022			Bond Future	11.7451	76.7629	11.5609	77.9308	(1.569)	0.0000	0.0000	0
2021/04/14	2044	03/02/2022	11.61	Call	Bond Future	4,928.2700	4.9283	5,534.2200	5.5342	12.295	0	0	0
2021/04/14	2044	03/02/2022	11.61	Put	Bond Future	5,781.9100	5.7819	5,219.9800	5.2200	(9.719)	0	0	0
2021/04/14	2044	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	782.6900	0.7827	100.000	0	0	0
2021/04/14	2044	05/05/2022	11.91	Put	Bond Future	407.1500	0.4072	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2044	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	843.7700	0.8438	100.000	0	0	0
2021/04/14	2044	05/05/2022	11.92	Put	Bond Future	346.0700	0.3461	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2044	05/05/2022			Bond Future	11.9769	77.5708	11.7831	78.7606	(1.619)	0.0000	0.0000	0
2021/04/14	2044	05/05/2022	11.93	Call	Bond Future	0.0000	0.0000	904.7600	0.9048	100.000	0	0	0
2021/04/14	2044	05/05/2022	11.93	Put	Bond Future	285.0800	0.2851	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	2046	06/05/2021			Bond Future	105.6457	105.6457	105.6823	105.6823	0.035	0.0000	0.0000	15,133
2021/04/14	2046	05/08/2021			Bond Future	106.7805	106.7805	106.8074	106.8074	0.025	0.0000	0.0000	0
2021/04/14	2046	04/11/2021			Bond Future	106.1782	106.1782	106.2337	106.2337	0.052	0.0000	0.0000	0
2021/04/14	2046	03/02/2022			Bond Future	107.3911	107.3911	107.4711	107.4711	0.074	0.0000	0.0000	0
2021/04/14	2046	05/05/2022			Bond Future	106.7089	106.7089	106.8030	106.8030	0.088	0.0000	0.0000	0
2021/04/14	2050	06/05/2021			Bond Future	109.2210	109.2210	109.8745	109.8745	0.598	0.0000	0.0000	11,044
2021/04/14	2050	05/08/2021			Bond Future	108.4724	108.4724	109.1223	109.1223	0.599	0.0000	0.0000	0
2021/04/14	2050	04/11/2021			Bond Future	109.6915	109.6915	110.3780	110.3780	0.626	0.0000	0.0000	0
2021/04/14	2050	03/02/2022			Bond Future	109.0025	109.0025	109.7213	109.7213	0.659	0.0000	0.0000	0
2021/04/14	2050	05/05/2022			Bond Future	110.1771	110.1771	110.9175	110.9175	0.672	0.0000	0.0000	0
2021/04/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	AL37	06/05/2021			Index Future	777.9720	777.9720	781.7170	781.7170	0.481	0.0000	0.0000	0
2021/04/14	AL37	05/08/2021			Index Future	786.0400	786.0400	789.7550	789.7550	0.473	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
2021/04/14	AL37	04/11/2021			Index Future	794.7660	794.7660	798.7370	798.7370	0.500	0.0000	0.0000	0
2021/04/14	AL37	03/02/2022			Index Future	803.6520	803.6520	807.8480	807.8480	0.522	0.0000	0.0000	0
2021/04/14	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/14	AL7T	06/05/2021			Index Future	861.3510	861.3510	868.7270	868.7270	0.856	0.0000	0.0000	0
2021/04/14	AL7T	05/08/2021			Index Future	870.2840	870.2840	877.6590	877.6590	0.847	0.0000	0.0000	0
2021/04/14	AL7T	04/11/2021			Index Future	879.9450	879.9450	887.6410	887.6410	0.875	0.0000	0.0000	0
2021/04/14	AL7T	03/02/2022			Index Future	889.7830	889.7830	897.7660	897.7660	0.897	0.0000	0.0000	0
2021/04/14	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/14	ALBI	06/05/2021			Index Future	761.3970	761.3970	768.3180	768.3180	0.909	0.0000	0.0000	299
2021/04/14	ALBI	05/08/2021			Index Future	769.2930	769.2930	776.2190	776.2190	0.900	0.0000	0.0000	0
2021/04/14	ALBI	04/11/2021			Index Future	777.8330	777.8330	785.0470	785.0470	0.927	0.0000	0.0000	0
2021/04/14	ALBI	03/02/2022			Index Future	786.5290	786.5290	794.0020	794.0020	0.950	0.0000	0.0000	0
2021/04/14	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/14	ES33	06/05/2021			Bond Future	11.6552	74.2926	11.5055	75.0750	(1.285)	0.0000	0.0000	350
2021/04/14	ES33	05/08/2021			Bond Future	11.9178	75.0907	11.7630	75.8742	(1.299)	0.0000	0.0000	0
2021/04/14	ES33	04/11/2021			Bond Future	12.1800	72.1595	12.0145	72.9719	(1.359)	0.0000	0.0000	0
2021/04/14	ES33	03/02/2022			Bond Future	12.4632	72.9843	12.2867	73.8225	(1.416)	0.0000	0.0000	0
2021/04/14	ES33	05/05/2022			Bond Future	12.7661	69.9948	12.5797	70.8510	(1.460)	0.0000	0.0000	0
2021/04/14	ES42	06/05/2021			Bond Future	12.0757	73.2878	11.9163	74.2274	(1.320)	0.0000	0.0000	4,779
2021/04/14	ES42	05/08/2021			Bond Future	12.3208	74.0751	12.1555	75.0176	(1.342)	0.0000	0.0000	0
2021/04/14	ES42	04/11/2021			Bond Future	12.5674	70.6497	12.3910	71.6227	(1.403)	0.0000	0.0000	0
2021/04/14	ES42	03/02/2022			Bond Future	12.8245	71.4574	12.6370	72.4580	(1.462)	0.0000	0.0000	0
2021/04/14	ES42	05/05/2022			Bond Future	13.1088	67.9692	12.9104	68.9894	(1.514)	0.0000	0.0000	0
2021/04/14	GOVI	06/05/2021	678.68	Call	GOVI	735,110.0000	73.5110	802,750.0000	80.2750	9.201	0	0	0
2021/04/14	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	06/05/2021	678.67	Call	GOVI	735,210.0000	73.5210	802,850.0000	80.2850	9.200	0	0	0
2021/04/14	GOVI	06/05/2021			GOVI	752.1910	752.1910	758.9550	758.9550	0.899	0.0000	0.0000	988
2021/04/14	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	06/05/2021	678.69	Call	GOVI	735,010.0000	73.5010	802,650.0000	80.2650	9.203	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
2021/04/14	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	05/08/2021	719.14	Call	GOVI	408,520.0000	40.8520	476,200.0000	47.6200	16.567	0	0	0
2021/04/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	05/08/2021	719.13	Call	GOVI	408,620.0000	40.8620	476,300.0000	47.6300	16.563	0	0	0
2021/04/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	05/08/2021			GOVI	759.9920	759.9920	766.7600	766.7600	0.891	0.0000	0.0000	0
2021/04/14	GOVI	05/08/2021	719.15	Call	GOVI	408,420.0000	40.8420	476,100.0000	47.6100	16.571	0	0	0
2021/04/14	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	04/11/2021	728.41	Call	GOVI	400,180.0000	40.0180	470,700.0000	47.0700	17.622	0	0	0
2021/04/14	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	04/11/2021	728.40	Call	GOVI	400,280.0000	40.0280	470,800.0000	47.0800	17.618	0	0	0
2021/04/14	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	04/11/2021			GOVI	768.4280	768.4280	775.4800	775.4800	0.918	0.0000	0.0000	0
2021/04/14	GOVI	04/11/2021	728.42	Call	GOVI	400,080.0000	40.0080	470,600.0000	47.0600	17.626	0	0	0
2021/04/14	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	03/02/2022	792.76	Put	GOVI	157,400.0000	15.7400	84,340.0000	8.4340	(46.417)	0	0	0
2021/04/14	GOVI	03/02/2022			GOVI	777.0200	777.0200	784.3260	784.3260	0.940	0.0000	0.0000	0
2021/04/14	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	03/02/2022	792.75	Put	GOVI	157,300.0000	15.7300	84,240.0000	8.4240	(46.446)	0	0	0
2021/04/14	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	03/02/2022	792.74	Put	GOVI	157,200.0000	15.7200	84,140.0000	8.4140	(46.476)	0	0	0
2021/04/14	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/14	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/14	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/14	IGOV	06/05/2021			Index Future	283.3830	283.3830	285.5820	285.5820	0.776	0.0000	0.0000	897
2021/04/14	IGOV	05/08/2021			Index Future	286.3920	286.3920	288.5900	288.5900	0.767	0.0000	0.0000	0
2021/04/14	IGOV	04/11/2021			Index Future	289.6410	289.6410	291.9420	291.9420	0.794	0.0000	0.0000	0
2021/04/14	IGOV	03/02/2022			Index Future	292.9480	292.9480	295.3410	295.3410	0.817	0.0000	0.0000	0
2021/04/14	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/14	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/14	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4200	89.4200	(0.011)	0.0000	0.0000	0
2021/04/14	IS05	21/12/2021			Interest Rate Swap	90.7300	90.7300	90.7100	90.7100	(0.022)	0.0000	0.0000	51
2021/04/14	IS05	15/03/2022			Interest Rate Swap	90.2000	90.2000	90.1600	90.1600	(0.044)	0.0000	0.0000	0
2021/04/14	IS05	21/06/2022			Interest Rate Swap	90.3900	90.3900	90.3300	90.3300	(0.066)	0.0000	0.0000	0
2021/04/14	IS05	20/09/2022			Interest Rate Swap	93.6200	93.6200	93.5300	93.5300	(0.096)	0.0000	0.0000	0
2021/04/14	IS05	20/12/2022			Interest Rate Swap	94.2200	94.2200	94.1100	94.1100	(0.117)	0.0000	0.0000	0
2021/04/14	IS05	22/03/2023			Interest Rate Swap	86.7000	86.7000	86.5800	86.5800	(0.138)	0.0000	0.0000	0
2021/04/14	IS05	20/06/2023			Interest Rate Swap	92.3300	92.3300	92.2000	92.2000	(0.141)	0.0000	0.0000	0
2021/04/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2021/04/14	IS10	17/12/2025			Interest Rate Swap	81.3400	81.3400	80.8100	80.8100	(0.652)	0.0000	0.0000	0
2021/04/14	IS10	16/03/2026			Interest Rate Swap	78.0000	78.0000	77.4300	77.4300	(0.731)	0.0000	0.0000	0
2021/04/14	IS10	15/06/2026			Interest Rate Swap	76.5500	76.5500	75.9400	75.9400	(0.797)	0.0000	0.0000	0
2021/04/14	IS10	21/09/2026			Interest Rate Swap	78.7000	78.7000	78.0600	78.0600	(0.813)	0.0000	0.0000	0
2021/04/14	IS10	21/12/2026			Interest Rate Swap	82.8300	82.8300	82.1500	82.1500	(0.821)	0.0000	0.0000	0
2021/04/14	IS10	15/03/2027			Interest Rate Swap	81.4500	81.4500	80.7300	80.7300	(0.884)	0.0000	0.0000	0
2021/04/14	IS10	21/06/2027			Interest Rate Swap	83.6400	83.6400	82.8900	82.8900	(0.897)	0.0000	0.0000	0
2021/04/14	IS10	20/09/2027			Interest Rate Swap	89.5500	89.5500	88.7700	88.7700	(0.871)	0.0000	0.0000	0
2021/04/14	IS10	20/12/2027			Interest Rate Swap	90.0700	90.0700	89.2500	89.2500	(0.910)	0.0000	0.0000	0
2021/04/14	IS10	22/03/2028			Interest Rate Swap	83.2400	83.2400	82.3700	82.3700	(1.045)	0.0000	0.0000	0
2021/04/14	IS10	20/06/2028			Interest Rate Swap	91.1300	91.1300	90.2700	90.2700	(0.944)	0.0000	0.0000	0
2021/04/14	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/14	JBAF	21/04/2021			Jibar Tradeable Future	3.6750	96.3250	3.6550	96.3450	(0.544)	0.0000	0.0000	0
2021/04/14	JBAF	19/05/2021			Jibar Tradeable Future	3.7000	96.3000	3.6900	96.3100	(0.270)	0.0000	0.0000	0
2021/04/14	JBAF	15/06/2021			Jibar Tradeable Future	3.7350	96.2650	3.7050	96.2950	(0.803)	0.0000	0.0000	0
2021/04/14	JBAF	21/07/2021			Jibar Tradeable Future	3.7700	96.2300	3.7300	96.2700	(1.061)	0.0000	0.0000	0
2021/04/14	JBAF	18/08/2021			Jibar Tradeable Future	3.8300	96.1700	3.7800	96.2200	(1.305)	0.0000	0.0000	0
2021/04/14	JBAF	15/09/2021			Jibar Tradeable Future	3.8650	96.1350	3.8150	96.1850	(1.294)	0.0000	0.0000	30,000
2021/04/14	JBAF	15/12/2021			Jibar Tradeable Future	4.1200	95.8800	4.0400	95.9600	(1.942)	0.0000	0.0000	0
2021/04/14	JBAF	16/03/2022			Jibar Tradeable Future	4.2400	95.7600	4.1750	95.8250	(1.533)	0.0000	0.0000	0
2021/04/14	JBAF	15/06/2022			Jibar Tradeable Future	4.6800	95.3200	4.6000	95.4000	(1.709)	0.0000	0.0000	471
2021/04/14	JBAF	21/09/2022			Jibar Tradeable Future	4.8100	95.1900	4.7200	95.2800	(1.871)	0.0000	0.0000	0
2021/04/14	JBAF	21/12/2022			Jibar Tradeable Future	5.1850	94.8150	5.0950	94.9050	(1.736)	0.0000	0.0000	0
2021/04/14	JBAF	15/03/2023			Jibar Tradeable Future	5.2950	94.7050	5.2050	94.7950	(1.700)	0.0000	0.0000	0
2021/04/14	R023	06/05/2021	7.58	Call	Bond Future	4,121.4700	4.1215	4,312.1900	4.3122	4.627	0	0	0
2021/04/14	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	R023	06/05/2021			Bond Future	5.1660	105.9024	5.0573	106.0931	(2.103)	0.0000	0.0000	33,788
2021/04/14	R023	06/05/2021	7.57	Call	Bond Future	4,104.8400	4.1048	4,295.5600	4.2956	4.646	0	0	0
2021/04/14	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	R023	06/05/2021	7.56	Call	Bond Future	4,088.2100	4.0882	4,278.9300	4.2789	4.665	0	0	0
2021/04/14	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	R023	05/08/2021	5.30	Call	Bond Future	441.1900	0.4412	533.6000	0.5336	20.946	0	0	0
2021/04/14	R023	05/08/2021	5.30	Put	Bond Future	486.3900	0.4864	396.4600	0.3965	(18.489)	0	0	0
2021/04/14	R023	05/08/2021	5.29	Call	Bond Future	432.9900	0.4330	524.4600	0.5245	21.125	0	0	0
2021/04/14	R023	05/08/2021	5.29	Put	Bond Future	493.3000	0.4933	402.4300	0.4024	(18.421)	0	0	0
2021/04/14	R023	05/08/2021			Bond Future	5.3299	107.0135	5.2093	107.1958	(2.264)	0.0000	0.0000	0
2021/04/14	R023	05/08/2021	5.31	Call	Bond Future	449.4700	0.4495	542.8100	0.5428	20.767	0	0	0
2021/04/14	R023	05/08/2021	5.31	Put	Bond Future	479.5700	0.4796	390.5700	0.3906	(18.558)	0	0	0
2021/04/14	R023	04/11/2021	4.91	Call	Bond Future	213.8700	0.2139	277.7900	0.2778	29.887	0	0	0
2021/04/14	R023	04/11/2021	4.91	Put	Bond Future	970.3200	0.9703	821.6400	0.8216	(15.323)	0	0	0
2021/04/14	R023	04/11/2021	4.90	Call	Bond Future	207.2700	0.2073	270.1600	0.2702	30.342	0	0	0
2021/04/14	R023	04/11/2021	4.90	Put	Bond Future	976.5600	0.9766	826.8500	0.8269	(15.330)	0	0	0
2021/04/14	R023	04/11/2021			Bond Future	5.5021	104.2833	5.3351	104.4959	(3.036)	0.0000	0.0000	0

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2021/04/14	R023	04/11/2021	4.92	Call	Bond Future	220.5500	0.2205	285.5000	0.2855	29.449	0	0	0
2021/04/14	R023	04/11/2021	4.92	Put	Bond Future	964.1600	0.9642	816.5100	0.8165	(15.314)	0	0	0
2021/04/14	R023	03/02/2022	5.08	Call	Bond Future	266.1800	0.2662	345.9700	0.3460	29.976	0	0	0
2021/04/14	R023	03/02/2022	5.08	Put	Bond Future	968.0200	0.9680	809.2400	0.8092	(16.403)	0	0	0
2021/04/14	R023	03/02/2022			Bond Future	5.7607	105.4501	5.5285	105.6887	(4.030)	0.0000	0.0000	0
2021/04/14	R023	03/02/2022	5.07	Call	Bond Future	262.4000	0.2624	341.4800	0.3415	30.137	0	0	0
2021/04/14	R023	03/02/2022	5.07	Put	Bond Future	974.6100	0.9746	815.1200	0.8151	(16.364)	0	0	0
2021/04/14	R023	03/02/2022	5.06	Call	Bond Future	258.3200	0.2583	336.6700	0.3367	30.331	0	0	0
2021/04/14	R023	03/02/2022	5.06	Put	Bond Future	980.8900	0.9809	820.6700	0.8207	(16.334)	0	0	0
2021/04/14	R023	05/05/2022	6.31	Call	Bond Future	57.1800	0.0572	311.1100	0.3111	444.089	0	0	0
2021/04/14	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	R023	05/05/2022			Bond Future	6.2371	102.6542	5.9143	102.9081	(5.176)	0.0000	0.0000	0
2021/04/14	R023	05/05/2022	6.30	Call	Bond Future	49.3400	0.0493	303.2700	0.3033	514.653	0	0	0
2021/04/14	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	R023	05/05/2022	6.29	Call	Bond Future	41.4900	0.0415	295.4200	0.2954	612.027	0	0	0
2021/04/14	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	R035	06/05/2021	12.36	Put	Bond Future	35.9600	0.0360	17.0700	0.0171	(52.531)	0	0	0
2021/04/14	R035	06/05/2021	12.37	Call	Bond Future	9,470.6600	9.4707	10,476.5400	10.4765	10.621	0	0	0
2021/04/14	R035	06/05/2021	12.35	Put	Bond Future	37.1900	0.0372	17.7200	0.0177	(52.353)	0	0	0
2021/04/14	R035	06/05/2021	10.55	Call	Bond Future	1,142.1600	1.1422	1,544.1600	1.5442	35.196	0	0	0
2021/04/14	R035	06/05/2021	10.55	Put	Bond Future	2,539.4000	2.5394	1,917.2000	1.9172	(24.502)	0	0	500
2021/04/14	R035	06/05/2021	10.05	Put	Bond Future	5,055.8000	5.0558	4,178.8600	4.1789	(17.345)	0	0	0
2021/04/14	R035	06/05/2021	10.05	Call	Bond Future	292.6000	0.2926	439.8600	0.4399	50.328	0	0	500
2021/04/14	R035	06/05/2021	10.40	Put	Bond Future	3,189.5000	3.1895	2,480.3500	2.4803	(22.234)	0	0	0
2021/04/14	R035	06/05/2021	12.91	Put	Bond Future	4.7000	0.0047	1.8200	0.0018	(61.277)	0	0	600
2021/04/14	R035	06/05/2021	11.55	Call	Bond Future	5,151.5800	5.1516	6,039.0000	6.0390	17.226	0	0	0
2021/04/14	R035	06/05/2021	11.55	Put	Bond Future	337.7900	0.3378	201.0100	0.2010	(40.493)	0	0	1,650
2021/04/14	R035	06/05/2021	12.77	Call	Bond Future	11,558.2600	11.5583	12,577.6400	12.5776	8.819	0	0	0
2021/04/14	R035	06/05/2021	12.77	Put	Bond Future	8.1600	0.0082	3.3400	0.0033	(59.069)	0	0	1,650
2021/04/14	R035	06/05/2021	10.24	Put	Bond Future	3,983.9700	3.9840	3,190.1500	3.1901	(19.925)	0	0	0
2021/04/14	R035	06/05/2021	10.24	Call	Bond Future	521.4200	0.5214	751.8000	0.7518	44.183	0	0	223
2021/04/14	R035	06/05/2021			Bond Future	10.7658	88.2758	10.6071	89.3000	(1.474)	0.0000	0.0000	98,309
2021/04/14	R035	06/05/2021	12.36	Call	Bond Future	9,417.8600	9.4179	10,423.1700	10.4232	10.675	0	0	0
2021/04/14	R035	06/05/2021	12.37	Put	Bond Future	34.7600	0.0348	16.4400	0.0164	(52.704)	0	0	0
2021/04/14	R035	06/05/2021	12.35	Call	Bond Future	9,365.0400	9.3650	10,369.7700	10.3698	10.729	0	0	0
2021/04/14	R035	06/05/2021	11.05	Call	Bond Future	2,814.5900	2.8146	3,504.9100	3.5049	24.526	0	0	0
2021/04/14	R035	06/05/2021	11.05	Put	Bond Future	1,023.0600	1.0231	689.1800	0.6892	(32.635)	0	0	500
2021/04/14	R035	06/05/2021	10.40	Call	Bond Future	801.5900	0.8016	1,116.6400	1.1166	39.303	0	0	600
2021/04/14	R035	06/05/2021	11.15	Put	Bond Future	829.8100	0.8298	545.1800	0.5452	(34.301)	0	0	0
2021/04/14	R035	06/05/2021	11.15	Call	Bond Future	3,238.7800	3.2388	3,978.3500	3.9783	22.835	0	0	600
2021/04/14	R035	06/05/2021	12.91	Call	Bond Future	12,274.1900	12.2742	13,295.5100	13.2955	8.321	0	0	0
2021/04/14	R035	06/05/2021	10.81	Put	Bond Future	1,630.7400	1.6307	1,163.7200	1.1637	(28.639)	0	0	0
2021/04/14	R035	06/05/2021	10.81	Call	Bond Future	1,913.0800	1.9131	2,470.2600	2.4703	29.125	0	0	1,650
2021/04/14	R035	06/05/2021	12.02	Call	Bond Future	7,618.2800	7.6183	8,592.6900	8.5927	12.790	0	0	0
2021/04/14	R035	06/05/2021	12.02	Put	Bond Future	106.4100	0.1064	56.6200	0.0566	(46.791)	0	0	223
2021/04/14	R035	06/05/2021	11.32	Call	Bond Future	4,015.6300	4.0156	4,827.9100	4.8279	20.228	0	0	0
2021/04/14	R035	06/05/2021	11.32	Put	Bond Future	572.0600	0.5721	360.1400	0.3601	(37.045)	0	0	223

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/14	R035	05/08/2021	11.37	Call	Bond Future	4,989.9700	4.9900	5,629.2100	5.6292	12.810	0	0	0
2021/04/14	R035	05/08/2021	11.37	Put	Bond Future	2,689.0400	2.6890	2,302.0900	2.3021	(14.390)	0	0	100
2021/04/14	R035	05/08/2021	5.31	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/04/14	R035	05/08/2021	5.31	Put	Bond Future	48,888.6700	48.8887	47,862.4900	47.8625	(2.099)	0	0	0
2021/04/14	R035	05/08/2021			Bond Future	10.9917	89.2020	10.8277	90.2282	(1.492)	0.0000	0.0000	0
2021/04/14	R035	05/08/2021	10.77	Call	Bond Future	3,022.8000	3.0228	3,501.7700	3.5018	15.845	0	0	0
2021/04/14	R035	05/08/2021	10.77	Put	Bond Future	4,414.5300	4.4145	3,867.3100	3.8673	(12.396)	0	0	100
2021/04/14	R035	05/08/2021	10.02	Put	Bond Future	7,666.2300	7.6662	6,912.1100	6.9121	(9.837)	0	0	0
2021/04/14	R035	05/08/2021	10.02	Call	Bond Future	1,314.1200	1.3141	1,586.1900	1.5862	20.704	0	0	100
2021/04/14	R035	05/08/2021	5.30	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/04/14	R035	05/08/2021	5.30	Put	Bond Future	49,005.2500	49.0052	47,979.0700	47.9791	(2.094)	0	0	0
2021/04/14	R035	05/08/2021	5.29	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/04/14	R035	05/08/2021	5.29	Put	Bond Future	49,121.9600	49.1220	48,095.7800	48.0958	(2.089)	0	0	0
2021/04/14	R035	04/11/2021	10.12	Put	Bond Future	9,021.8200	9.0218	8,286.9600	8.2870	(8.145)	0	0	0
2021/04/14	R035	04/11/2021	10.12	Call	Bond Future	2,035.5500	2.0356	2,361.8400	2.3618	16.030	0	0	400
2021/04/14	R035	04/11/2021	10.62	Put	Bond Future	6,755.7500	6.7558	6,129.1000	6.1291	(9.276)	0	0	0
2021/04/14	R035	04/11/2021	10.62	Call	Bond Future	3,060.3900	3.0604	3,494.8900	3.4949	14.198	0	0	400
2021/04/14	R035	04/11/2021	11.75	Put	Bond Future	3,370.4500	3.3705	2,984.4100	2.9844	(11.454)	0	0	782
2021/04/14	R035	04/11/2021	11.08	Call	Bond Future	4,326.1800	4.3262	4,864.0700	4.8641	12.433	0	0	0
2021/04/14	R035	04/11/2021	11.08	Put	Bond Future	5,143.1900	5.1432	4,619.9300	4.6199	(10.174)	0	0	782
2021/04/14	R035	04/11/2021	10.23	Put	Bond Future	8,479.3400	8.4793	7,767.2700	7.7673	(8.398)	0	0	0
2021/04/14	R035	04/11/2021	12.53	Call	Bond Future	9,500.5500	9.5005	10,299.8400	10.2998	8.413	0	0	0
2021/04/14	R035	04/11/2021	12.53	Put	Bond Future	2,094.9800	2.0950	1,833.1200	1.8331	(12.499)	0	0	0
2021/04/14	R035	04/11/2021			Bond Future	11.2147	85.7089	11.0401	86.7700	(1.557)	0.0000	0.0000	0
2021/04/14	R035	04/11/2021	13.82	Call	Bond Future	14,489.3900	14.4894	15,437.5600	15.4376	6.544	0	0	0
2021/04/14	R035	04/11/2021	13.82	Put	Bond Future	725.0000	0.7250	612.0200	0.6120	(15.583)	0	0	400
2021/04/14	R035	04/11/2021	11.75	Call	Bond Future	6,506.1300	6.5061	7,181.2400	7.1812	10.377	0	0	0
2021/04/14	R035	04/11/2021	10.23	Call	Bond Future	2,232.0800	2.2321	2,581.1600	2.5812	15.639	0	0	782
2021/04/14	R035	04/11/2021	12.52	Call	Bond Future	9,463.8100	9.4638	10,261.6100	10.2616	8.430	0	0	0
2021/04/14	R035	04/11/2021	12.52	Put	Bond Future	2,110.8500	2.1109	1,847.5000	1.8475	(12.476)	0	0	0
2021/04/14	R035	04/11/2021	12.51	Call	Bond Future	9,427.1100	9.4271	10,223.4100	10.2234	8.447	0	0	0
2021/04/14	R035	04/11/2021	12.51	Put	Bond Future	2,126.8200	2.1268	1,861.9700	1.8620	(12.453)	0	0	0
2021/04/14	R035	03/02/2022	11.39	Call	Bond Future	4,752.2100	4.7522	5,326.8800	5.3269	12.093	0	0	0
2021/04/14	R035	03/02/2022	11.39	Put	Bond Future	5,137.6200	5.1376	4,619.5500	4.6195	(10.084)	0	0	683
2021/04/14	R035	03/02/2022	10.65	Call	Bond Future	2,842.9700	2.8430	3,259.4800	3.2595	14.651	0	0	0
2021/04/14	R035	03/02/2022	11.23	Call	Bond Future	4,291.5100	4.2915	4,832.7300	4.8327	12.611	0	0	0
2021/04/14	R035	03/02/2022	11.23	Put	Bond Future	5,624.4300	5.6244	5,072.9100	5.0729	(9.806)	0	0	0
2021/04/14	R035	03/02/2022	11.22	Call	Bond Future	4,263.4400	4.2634	4,802.5500	4.8025	12.645	0	0	0
2021/04/14	R035	03/02/2022	11.22	Put	Bond Future	5,656.1000	5.6561	5,102.4700	5.1025	(9.788)	0	0	0
2021/04/14	R035	03/02/2022			Bond Future	11.4558	86.6681	11.2703	87.7608	(1.620)	0.0000	0.0000	0
2021/04/14	R035	03/02/2022	10.65	Put	Bond Future	7,744.7200	7.7447	7,068.4900	7.0685	(8.731)	0	0	683
2021/04/14	R035	03/02/2022	9.70	Put	Bond Future	12,553.5900	12.5536	11,696.6800	11.6967	(6.826)	0	0	0
2021/04/14	R035	03/02/2022	9.70	Call	Bond Future	1,320.4200	1.3204	1,556.2500	1.5563	17.860	0	0	683
2021/04/14	R035	03/02/2022	11.24	Call	Bond Future	4,319.6700	4.3197	4,863.0000	4.8630	12.578	0	0	0
2021/04/14	R035	03/02/2022	11.24	Put	Bond Future	5,592.9200	5.5929	5,043.5100	5.0435	(9.823)	0	0	0
2021/04/14	R035	05/05/2022	11.64	Call	Bond Future	0.0000	0.0000	715.2700	0.7153	100.000	0	0	0
2021/04/14	R035	05/05/2022	11.64	Put	Bond Future	399.5400	0.3995	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R035	05/05/2022	11.63	Call	Bond Future	0.0000	0.0000	658.3400	0.6583	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
2021/04/14	R035	05/05/2022	11.63	Put	Bond Future	456.4700	0.4565	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R035	05/05/2022			Bond Future	11.7105	83.1066	11.5151	84.2214	(1.669)	0.0000	0.0000	0
2021/04/14	R035	05/05/2022	11.65	Call	Bond Future	0.0000	0.0000	772.1400	0.7721	100.000	0	0	0
2021/04/14	R035	05/05/2022	11.65	Put	Bond Future	342.6700	0.3427	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R186	06/05/2021	10.77	Call	Bond Future	14,556.5000	14.5565	15,135.9500	15.1360	3.981	0	0	0
2021/04/14	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	R186	06/05/2021	10.76	Call	Bond Future	14,515.4500	14.5155	15,094.9000	15.0949	3.992	0	0	0
2021/04/14	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	R186	06/05/2021	7.60	Put	Bond Future	883.9300	0.8839	632.1800	0.6322	(28.481)	0	0	5,000
2021/04/14	R186	06/05/2021	7.60	Call	Bond Future	1,265.2200	1.2652	1,592.9200	1.5929	25.901	0	0	5,000
2021/04/14	R186	06/05/2021			Bond Future	7.5218	117.4841	7.4035	118.0635	(1.572)	0.0000	0.0000	107,032
2021/04/14	R186	06/05/2021	10.78	Call	Bond Future	14,597.5300	14.5975	15,176.9800	15.1770	3.970	0	0	0
2021/04/14	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/14	R186	06/05/2021	7.30	Call	Bond Future	602.6700	0.6027	803.5900	0.8036	33.338	0	0	0
2021/04/14	R186	06/05/2021	7.30	Put	Bond Future	1,692.2200	1.6922	1,313.6900	1.3137	(22.369)	0	0	15,177
2021/04/14	R186	05/08/2021	8.62	Call	Bond Future	4,840.3000	4.8403	5,284.6800	5.2847	9.181	0	0	0
2021/04/14	R186	05/08/2021	8.62	Put	Bond Future	781.3300	0.7813	651.5400	0.6515	(16.611)	0	0	0
2021/04/14	R186	05/08/2021	8.61	Call	Bond Future	4,805.4900	4.8055	5,248.5800	5.2486	9.220	0	0	0
2021/04/14	R186	05/08/2021	8.61	Put	Bond Future	790.8600	0.7909	659.7800	0.6598	(16.574)	0	0	0
2021/04/14	R186	05/08/2021			Bond Future	7.7252	113.4366	7.6019	114.0107	(1.596)	0.0000	0.0000	110
2021/04/14	R186	05/08/2021	8.63	Call	Bond Future	4,875.3700	4.8754	5,321.0100	5.3210	9.141	0	0	0
2021/04/14	R186	05/08/2021	8.63	Put	Bond Future	772.1000	0.7721	643.5700	0.6436	(16.647)	0	0	0
2021/04/14	R186	04/11/2021	8.10	Call	Bond Future	3,101.8300	3.1018	3,446.6000	3.4466	11.115	0	0	0
2021/04/14	R186	04/11/2021	8.10	Put	Bond Future	2,332.9400	2.3329	2,066.4100	2.0664	(11.425)	0	0	0
2021/04/14	R186	04/11/2021	8.09	Call	Bond Future	3,077.5300	3.0775	3,420.7500	3.4207	11.152	0	0	0
2021/04/14	R186	04/11/2021	8.09	Put	Bond Future	2,352.3800	2.3524	2,084.3000	2.0843	(11.396)	0	0	0
2021/04/14	R186	04/11/2021			Bond Future	7.9250	114.6851	7.7869	115.2964	(1.742)	0.0000	0.0000	0
2021/04/14	R186	04/11/2021	8.11	Call	Bond Future	3,126.2300	3.1262	3,472.5500	3.4725	11.078	0	0	0
2021/04/14	R186	04/11/2021	8.11	Put	Bond Future	2,313.6100	2.3136	2,048.6300	2.0486	(11.453)	0	0	0
2021/04/14	R186	03/02/2022	7.30	Call	Bond Future	1,286.9300	1.2869	1,492.3900	1.4924	15.965	0	0	0
2021/04/14	R186	03/02/2022	7.30	Put	Bond Future	4,904.2500	4.9043	4,466.0100	4.4660	(8.936)	0	0	0
2021/04/14	R186	03/02/2022			Bond Future	8.1480	110.6872	7.9945	111.3308	(1.883)	0.0000	0.0000	0
2021/04/14	R186	03/02/2022	7.28	Call	Bond Future	1,259.9700	1.2600	1,462.4500	1.4625	16.070	0	0	0
2021/04/14	R186	03/02/2022	7.28	Put	Bond Future	4,964.4000	4.9644	4,523.1800	4.5232	(8.888)	0	0	0
2021/04/14	R186	03/02/2022	7.29	Call	Bond Future	1,273.4000	1.2734	1,477.3700	1.4774	16.018	0	0	0
2021/04/14	R186	03/02/2022	7.29	Put	Bond Future	4,934.2700	4.9343	4,494.5400	4.4945	(8.912)	0	0	0
2021/04/14	R186	05/05/2022	8.32	Call	Bond Future	0.0000	0.0000	282.3500	0.2823	100.000	0	0	0
2021/04/14	R186	05/05/2022	8.32	Put	Bond Future	382.0700	0.3821	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R186	05/05/2022			Bond Future	8.4167	111.8531	8.2488	112.5175	(1.994)	0.0000	0.0000	0
2021/04/14	R186	05/05/2022	8.30	Call	Bond Future	0.0000	0.0000	203.0900	0.2031	100.000	0	0	0
2021/04/14	R186	05/05/2022	8.30	Put	Bond Future	461.3300	0.4613	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R186	05/05/2022	8.31	Call	Bond Future	0.0000	0.0000	242.7300	0.2427	100.000	0	0	0
2021/04/14	R186	05/05/2022	8.31	Put	Bond Future	421.6900	0.4217	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R197	06/05/2021			Bond Future	321.3353	321.3353	321.8072	321.8072	0.147	0.0000	0.0000	2,993
2021/04/14	R197	05/08/2021			Bond Future	316.8075	316.8075	317.2535	317.2535	0.141	0.0000	0.0000	13
2021/04/14	R197	04/11/2021			Bond Future	320.3683	320.3683	320.9043	320.9043	0.167	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
2021/04/14	R197	03/02/2022			Bond Future	315.9518	315.9518	316.5651	316.5651	0.194	0.0000	0.0000	0
2021/04/14	R197	05/05/2022			Bond Future	319.3562	319.3562	320.0156	320.0156	0.207	0.0000	0.0000	0
2021/04/14	R202	06/05/2021			Bond Future	232.6314	232.6314	235.2694	235.2694	1.134	0.0000	0.0000	9,281
2021/04/14	R202	05/08/2021			Bond Future	230.8920	230.8920	233.5356	233.5356	1.145	0.0000	0.0000	0
2021/04/14	R202	04/11/2021			Bond Future	233.4869	233.4869	236.2227	236.2227	1.172	0.0000	0.0000	0
2021/04/14	R202	03/02/2022			Bond Future	231.8642	231.8642	234.6837	234.6837	1.216	0.0000	0.0000	0
2021/04/14	R202	05/05/2022			Bond Future	234.3632	234.3632	237.2424	237.2424	1.229	0.0000	0.0000	0
2021/04/14	R209	06/05/2021	12.23	Call	Bond Future	7,881.0300	7.8810	8,684.9500	8.6850	10.201	0	0	0
2021/04/14	R209	06/05/2021	12.23	Put	Bond Future	50.1300	0.0501	26.6500	0.0267	(46.838)	0	0	0
2021/04/14	R209	06/05/2021	12.22	Call	Bond Future	7,836.1900	7.8362	8,639.4600	8.6395	10.251	0	0	0
2021/04/14	R209	06/05/2021	12.22	Put	Bond Future	51.6900	0.0517	27.5600	0.0276	(46.682)	0	0	0
2021/04/14	R209	06/05/2021	9.50	Put	Bond Future	7,176.8300	7.1768	6,387.0500	6.3871	(11.005)	0	0	0
2021/04/14	R209	06/05/2021	9.50	Call	Bond Future	78.5700	0.0786	116.1900	0.1162	47.881	0	0	2,150
2021/04/14	R209	06/05/2021	10.35	Call	Bond Future	848.1200	0.8481	1,117.8000	1.1178	31.797	0	0	500
2021/04/14	R209	06/05/2021	9.75	Put	Bond Future	5,697.9100	5.6979	4,947.4400	4.9474	(13.171)	0	0	0
2021/04/14	R209	06/05/2021	9.75	Call	Bond Future	177.7600	0.1778	254.6900	0.2547	43.277	0	0	4,050
2021/04/14	R209	06/05/2021	11.00	Call	Bond Future	2,619.5900	2.6196	3,174.5400	3.1745	21.185	0	0	0
2021/04/14	R209	06/05/2021	11.00	Put	Bond Future	922.1600	0.9222	649.7100	0.6497	(29.545)	0	0	3,500
2021/04/14	R209	06/05/2021	10.00	Put	Bond Future	4,350.9600	4.3510	3,663.3700	3.6634	(15.803)	0	0	0
2021/04/14	R209	06/05/2021	10.00	Call	Bond Future	362.0000	0.3620	501.8100	0.5018	38.622	0	0	0
2021/04/14	R209	06/05/2021	12.25	Call	Bond Future	7,970.6900	7.9707	8,775.8600	8.7759	10.102	0	0	0
2021/04/14	R209	06/05/2021	12.25	Put	Bond Future	47.1400	0.0471	24.9100	0.0249	(47.157)	0	0	8,350
2021/04/14	R209	06/05/2021			Bond Future	10.6888	67.9700	10.5412	68.7974	(1.381)	0.0000	0.0000	26,085
2021/04/14	R209	06/05/2021	12.24	Call	Bond Future	7,925.8700	7.9259	8,730.4200	8.7304	10.151	0	0	0
2021/04/14	R209	06/05/2021	12.24	Put	Bond Future	48.6100	0.0486	25.7600	0.0258	(47.007)	0	0	0
2021/04/14	R209	06/05/2021	10.35	Put	Bond Future	2,769.2300	2.7692	2,211.5100	2.2115	(20.140)	0	0	0
2021/04/14	R209	06/05/2021	10.60	Call	Bond Future	1,396.2800	1.3963	1,777.2400	1.7772	27.284	0	0	0
2021/04/14	R209	06/05/2021	10.60	Put	Bond Future	1,892.4500	1.8925	1,446.0100	1.4460	(23.591)	0	0	5,250
2021/04/14	R209	06/05/2021	11.60	Call	Bond Future	5,053.5600	5.0536	5,783.8900	5.7839	14.452	0	0	0
2021/04/14	R209	06/05/2021	11.60	Put	Bond Future	253.9700	0.2540	156.9000	0.1569	(38.221)	0	0	3,750
2021/04/14	R209	06/05/2021	10.25	Put	Bond Future	3,179.9700	3.1800	2,580.9000	2.5809	(18.839)	0	0	0
2021/04/14	R209	06/05/2021	10.25	Call	Bond Future	676.8700	0.6769	905.2000	0.9052	33.733	0	0	5,325
2021/04/14	R209	06/05/2021	11.25	Call	Bond Future	3,567.1600	3.5672	4,210.9800	4.2110	18.049	0	0	0
2021/04/14	R209	06/05/2021	11.25	Put	Bond Future	550.5100	0.5505	366.9300	0.3669	(33.347)	0	0	9,150
2021/04/14	R209	05/08/2021	11.81	Call	Bond Future	6,293.8600	6.2939	6,900.2800	6.9003	9.635	0	0	0
2021/04/14	R209	05/08/2021	11.81	Put	Bond Future	1,564.1100	1.5641	1,341.2100	1.3412	(14.251)	0	0	0
2021/04/14	R209	05/08/2021			Bond Future	10.8879	68.6832	10.7359	69.5125	(1.396)	0.0000	0.0000	0
2021/04/14	R209	05/08/2021	11.80	Call	Bond Future	6,258.1000	6.2581	6,863.0400	6.8630	9.667	0	0	0
2021/04/14	R209	05/08/2021	11.80	Put	Bond Future	1,576.9800	1.5770	1,352.6000	1.3526	(14.228)	0	0	0
2021/04/14	R209	05/08/2021	11.79	Call	Bond Future	6,222.2600	6.2223	6,825.7200	6.8257	9.698	0	0	0
2021/04/14	R209	05/08/2021	11.79	Put	Bond Future	1,589.8300	1.5898	1,363.9700	1.3640	(14.207)	0	0	0
2021/04/14	R209	04/11/2021	10.50	Call	Bond Future	2,908.9800	2.9090	3,267.9700	3.2680	12.341	0	0	0
2021/04/14	R209	04/11/2021	12.00	Call	Bond Future	7,064.5400	7.0645	7,659.1300	7.6591	8.417	0	0	0
2021/04/14	R209	04/11/2021	12.00	Put	Bond Future	2,477.8300	2.4778	2,215.6100	2.2156	(10.583)	0	0	6,500
2021/04/14	R209	04/11/2021	12.19	Call	Bond Future	7,703.5800	7.7036	8,320.7600	8.3208	8.012	0	0	0
2021/04/14	R209	04/11/2021	12.19	Put	Bond Future	2,224.7400	2.2247	1,985.1100	1.9851	(10.771)	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
2021/04/14	R209	04/11/2021	12.17	Call	Bond Future	7,635.8800	7.6359	8,250.7700	8.2508	8.053	0	0	0
2021/04/14	R209	04/11/2021			Bond Future	11.0833	66.2986	10.9222	67.1555	(1.453)	0.0000	0.0000	2,255
2021/04/14	R209	04/11/2021	10.50	Put	Bond Future	6,089.3300	6.0893	5,591.5100	5.5915	(8.175)	0	0	6,500
2021/04/14	R209	04/11/2021	9.50	Put	Bond Future	10,461.2200	10.4612	9,803.7500	9.8038	(6.285)	0	0	0
2021/04/14	R209	04/11/2021	9.50	Call	Bond Future	1,298.4600	1.2985	1,497.8000	1.4978	15.352	0	0	4,750
2021/04/14	R209	04/11/2021	12.18	Call	Bond Future	7,669.7100	7.6697	8,285.7600	8.2858	8.032	0	0	0
2021/04/14	R209	04/11/2021	12.18	Put	Bond Future	2,237.3500	2.2374	1,996.5900	1.9966	(10.761)	0	0	0
2021/04/14	R209	04/11/2021	12.17	Put	Bond Future	2,250.0500	2.2500	2,008.1300	2.0081	(10.752)	0	0	0
2021/04/14	R209	03/02/2022	11.03	Call	Bond Future	3,835.0500	3.8350	4,269.0500	4.2690	11.317	0	0	0
2021/04/14	R209	03/02/2022	11.03	Put	Bond Future	5,185.8500	5.1859	4,738.2500	4.7382	(8.631)	0	0	0
2021/04/14	R209	03/02/2022	11.02	Call	Bond Future	3,810.5100	3.8105	4,242.8400	4.2428	11.346	0	0	0
2021/04/14	R209	03/02/2022	11.02	Put	Bond Future	5,214.1900	5.2142	4,764.9200	4.7649	(8.616)	0	0	0
2021/04/14	R209	03/02/2022			Bond Future	11.2893	67.0408	11.1192	67.9224	(1.507)	0.0000	0.0000	0
2021/04/14	R209	03/02/2022	11.04	Call	Bond Future	3,859.6700	3.8597	4,295.3300	4.2953	11.287	0	0	0
2021/04/14	R209	03/02/2022	11.04	Put	Bond Future	5,157.6400	5.1576	4,711.7000	4.7117	(8.646)	0	0	0
2021/04/14	R209	05/05/2022	11.43	Call	Bond Future	0.0000	0.0000	480.9500	0.4809	100.000	0	0	0
2021/04/14	R209	05/05/2022	11.43	Put	Bond Future	418.3300	0.4183	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R209	05/05/2022	11.44	Call	Bond Future	0.0000	0.0000	531.2700	0.5313	100.000	0	0	0
2021/04/14	R209	05/05/2022	11.44	Put	Bond Future	368.0100	0.3680	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R209	05/05/2022			Bond Future	11.5135	64.6075	11.3350	65.5068	(1.550)	0.0000	0.0000	0
2021/04/14	R209	05/05/2022	11.45	Call	Bond Future	0.0000	0.0000	581.5400	0.5815	100.000	0	0	0
2021/04/14	R209	05/05/2022	11.45	Put	Bond Future	317.7400	0.3177	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R210	06/05/2021			Bond Future	201.5114	201.5114	203.7297	203.7297	1.101	0.0000	0.0000	1,487
2021/04/14	R210	05/08/2021			Bond Future	203.6763	203.6763	205.8984	205.8984	1.091	0.0000	0.0000	0
2021/04/14	R210	04/11/2021			Bond Future	203.2328	203.2328	205.5347	205.5347	1.133	0.0000	0.0000	0
2021/04/14	R210	03/02/2022			Bond Future	205.5542	205.5542	207.9285	207.9285	1.155	0.0000	0.0000	0
2021/04/14	R210	05/05/2022			Bond Future	204.9810	204.9810	207.4068	207.4068	1.183	0.0000	0.0000	0
2021/04/14	R212	06/05/2021			Bond Future	171.8627	171.8627	171.9469	171.9469	0.049	0.0000	0.0000	3,405
2021/04/14	R212	05/08/2021			Bond Future	171.3838	171.3838	171.4521	171.4521	0.040	0.0000	0.0000	0
2021/04/14	R212	04/11/2021			Bond Future	173.3102	173.3102	173.4252	173.4252	0.066	0.0000	0.0000	0
2021/04/14	R213	06/05/2021	11.91	Call	Bond Future	10,373.6300	10.3736	11,131.3800	11.1314	7.305	0	0	0
2021/04/14	R213	06/05/2021	11.91	Put	Bond Future	3.2500	0.0033	1.3300	0.0013	(59.077)	0	0	0
2021/04/14	R213	06/05/2021			Bond Future	9.8384	83.7509	9.7002	84.5105	(1.404)	0.0000	0.0000	9,521
2021/04/14	R213	06/05/2021	11.90	Call	Bond Future	10,327.9900	10.3280	11,085.6600	11.0857	7.336	0	0	0
2021/04/14	R213	06/05/2021	11.90	Put	Bond Future	3.3900	0.0034	1.3900	0.0014	(58.997)	0	0	0
2021/04/14	R213	06/05/2021	11.89	Call	Bond Future	10,282.3200	10.2823	11,039.9100	11.0399	7.368	0	0	0
2021/04/14	R213	06/05/2021	11.89	Put	Bond Future	3.5400	0.0035	1.4600	0.0015	(58.757)	0	0	0
2021/04/14	R213	05/08/2021	10.14	Put	Bond Future	2,851.3400	2.8513	2,504.4000	2.5044	(12.168)	0	0	0
2021/04/14	R213	05/08/2021	9.34	Put	Bond Future	5,398.7900	5.3988	4,884.8300	4.8848	(9.520)	0	0	0
2021/04/14	R213	05/08/2021	9.34	Call	Bond Future	1,496.5900	1.4966	1,742.0500	1.7421	16.401	0	0	0
2021/04/14	R213	05/08/2021	10.85	Call	Bond Future	5,578.2300	5.5782	6,121.3100	6.1213	9.736	0	0	0
2021/04/14	R213	05/08/2021	10.85	Put	Bond Future	1,505.6500	1.5056	1,289.3100	1.2893	(14.369)	0	0	0
2021/04/14	R213	05/08/2021	10.84	Call	Bond Future	5,542.1100	5.5421	6,083.6400	6.0836	9.771	0	0	0
2021/04/14	R213	05/08/2021	10.84	Put	Bond Future	1,519.0700	1.5191	1,301.1800	1.3012	(14.344)	0	0	0
2021/04/14	R213	05/08/2021			Bond Future	10.0548	84.6296	9.9123	85.3890	(1.418)	0.0000	0.0000	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/14	R213	05/08/2021	10.78	Call	Bond Future	5,327.5600	5.3276	5,859.5900	5.8596	9.986	0	0	0
2021/04/14	R213	05/08/2021	10.78	Put	Bond Future	1,602.6400	1.6026	1,375.2500	1.3753	(14.188)	0	0	0
2021/04/14	R213	05/08/2021	10.14	Call	Bond Future	3,300.8200	3.3008	3,713.3000	3.7133	12.496	0	0	0
2021/04/14	R213	05/08/2021	10.86	Call	Bond Future	5,614.2500	5.6142	6,158.8800	6.1589	9.701	0	0	0
2021/04/14	R213	05/08/2021	10.86	Put	Bond Future	1,492.1700	1.4922	1,277.3800	1.2774	(14.394)	0	0	0
2021/04/14	R213	04/11/2021	11.10	Put	Bond Future	2,232.4900	2.2325	1,984.5000	1.9845	(11.108)	0	0	0
2021/04/14	R213	04/11/2021	11.11	Call	Bond Future	6,387.8700	6.3879	6,931.4300	6.9314	8.509	0	0	0
2021/04/14	R213	04/11/2021	11.09	Put	Bond Future	2,247.0500	2.2471	1,997.7600	1.9978	(11.094)	0	0	0
2021/04/14	R213	04/11/2021			Bond Future	10.2696	82.0313	10.1167	82.8216	(1.489)	0.0000	0.0000	0
2021/04/14	R213	04/11/2021	11.10	Call	Bond Future	6,354.1700	6.3542	6,896.4400	6.8964	8.534	0	0	0
2021/04/14	R213	04/11/2021	11.11	Put	Bond Future	2,218.2400	2.2182	1,971.5400	1.9715	(11.121)	0	0	0
2021/04/14	R213	04/11/2021	11.09	Call	Bond Future	6,320.7500	6.3208	6,861.7200	6.8617	8.559	0	0	0
2021/04/14	R213	03/02/2022	8.80	Put	Bond Future	10,145.1700	10.1452	9,499.9300	9.4999	(6.360)	0	0	0
2021/04/14	R213	03/02/2022	8.80	Call	Bond Future	1,065.0600	1.0651	1,237.6300	1.2376	16.203	0	0	102
2021/04/14	R213	03/02/2022	9.58	Put	Bond Future	6,829.6900	6.8297	6,295.2700	6.2953	(7.825)	0	0	200
2021/04/14	R213	03/02/2022	8.63	Put	Bond Future	10,964.1400	10.9641	10,298.4300	10.2984	(6.072)	0	0	0
2021/04/14	R213	03/02/2022	8.63	Call	Bond Future	906.6800	0.9067	1,058.7800	1.0588	16.775	0	0	200
2021/04/14	R213	03/02/2022	9.98	Call	Bond Future	2,812.8900	2.8129	3,161.8700	3.1619	12.406	0	0	0
2021/04/14	R213	03/02/2022	9.98	Put	Bond Future	5,470.6800	5.4707	5,001.8500	5.0019	(8.570)	0	0	0
2021/04/14	R213	03/02/2022			Bond Future	10.5035	82.9492	10.3400	83.7671	(1.556)	0.0000	0.0000	0
2021/04/14	R213	03/02/2022	10.25	Call	Bond Future	3,419.9100	3.4199	3,813.8400	3.8138	11.519	0	0	0
2021/04/14	R213	03/02/2022	10.25	Put	Bond Future	4,692.8200	4.6928	4,268.9400	4.2689	(9.033)	0	0	102
2021/04/14	R213	03/02/2022	9.76	Call	Bond Future	2,365.4200	2.3654	2,677.5200	2.6775	13.194	0	0	0
2021/04/14	R213	03/02/2022	9.76	Put	Bond Future	6,174.2600	6.1743	5,668.5500	5.6686	(8.191)	0	0	102
2021/04/14	R213	03/02/2022	10.15	Call	Bond Future	3,187.7400	3.1877	3,565.1100	3.5651	11.838	0	0	0
2021/04/14	R213	03/02/2022	10.15	Put	Bond Future	4,970.0400	4.9700	4,529.6000	4.5296	(8.862)	0	0	200
2021/04/14	R213	03/02/2022	9.58	Call	Bond Future	2,063.6600	2.0637	2,347.0500	2.3471	13.732	0	0	0
2021/04/14	R213	03/02/2022	9.97	Call	Bond Future	2,791.5600	2.7916	3,138.8600	3.1389	12.441	0	0	0
2021/04/14	R213	03/02/2022	9.97	Put	Bond Future	5,501.2200	5.5012	5,030.7100	5.0307	(8.553)	0	0	0
2021/04/14	R213	03/02/2022	9.96	Call	Bond Future	2,770.3200	2.7703	3,115.9400	3.1159	12.476	0	0	0
2021/04/14	R213	03/02/2022	9.96	Put	Bond Future	5,531.9000	5.5319	5,059.7100	5.0597	(8.536)	0	0	0
2021/04/14	R213	05/05/2022	10.65	Put	Bond Future	505.3100	0.5053	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R213	05/05/2022	10.63	Call	Bond Future	0.0000	0.0000	234.2000	0.2342	100.000	0	0	0
2021/04/14	R213	05/05/2022			Bond Future	10.7547	80.2941	10.5819	81.1307	(1.607)	0.0000	0.0000	0
2021/04/14	R213	05/05/2022	10.64	Call	Bond Future	0.0000	0.0000	282.7400	0.2827	100.000	0	0	0
2021/04/14	R213	05/05/2022	10.64	Put	Bond Future	553.8000	0.5538	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R213	05/05/2022	10.65	Call	Bond Future	0.0000	0.0000	331.2300	0.3312	100.000	0	0	0
2021/04/14	R213	05/05/2022	10.63	Put	Bond Future	602.3400	0.6023	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R214	06/05/2021	12.26	Call	Bond Future	6,700.7300	6.7007	7,546.7700	7.5468	12.626	0	0	0
2021/04/14	R214	06/05/2021	12.26	Put	Bond Future	128.1300	0.1281	72.8000	0.0728	(43.183)	0	0	0
2021/04/14	R214	06/05/2021	12.25	Call	Bond Future	6,656.6600	6.6567	7,501.4100	7.5014	12.690	0	0	0
2021/04/14	R214	06/05/2021	12.25	Put	Bond Future	131.5700	0.1316	74.9500	0.0750	(43.034)	0	0	0
2021/04/14	R214	06/05/2021			Bond Future	10.9926	65.2909	10.8350	66.1923	(1.434)	0.0000	0.0000	15,544
2021/04/14	R214	06/05/2021	12.27	Call	Bond Future	6,744.8200	6.7448	7,592.1100	7.5921	12.562	0	0	0
2021/04/14	R214	06/05/2021	12.27	Put	Bond Future	124.7800	0.1248	70.7000	0.0707	(43.340)	0	0	0
2021/04/14	R214	05/08/2021	12.03	Put	Bond Future	1,773.1000	1.7731	1,515.3200	1.5153	(14.538)	0	0	0
2021/04/14	R214	05/08/2021	12.01	Call	Bond Future	6,078.3400	6.0783	6,721.6700	6.7217	10.584	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
2021/04/14	R214	05/08/2021			Bond Future	11.1873	65.9760	11.0247	66.8803	(1.453)	0.0000	0.0000	0
2021/04/14	R214	05/08/2021	12.02	Call	Bond Future	6,113.4300	6.1134	6,758.4000	6.7584	10.550	0	0	0
2021/04/14	R214	05/08/2021	12.02	Put	Bond Future	1,786.9700	1.7870	1,527.5700	1.5276	(14.516)	0	0	0
2021/04/14	R214	05/08/2021	12.03	Call	Bond Future	6,148.5800	6.1486	6,795.1700	6.7952	10.516	0	0	0
2021/04/14	R214	05/08/2021	12.01	Put	Bond Future	1,800.9600	1.8010	1,539.9200	1.5399	(14.494)	0	0	0
2021/04/14	R214	04/11/2021	12.47	Call	Bond Future	7,728.2900	7.7283	8,399.2300	8.3992	8.682	0	0	0
2021/04/14	R214	04/11/2021	12.46	Call	Bond Future	7,695.0100	7.6950	8,364.7200	8.3647	8.703	0	0	0
2021/04/14	R214	04/11/2021	12.46	Put	Bond Future	2,307.9800	2.3080	2,045.8500	2.0459	(11.358)	0	0	0
2021/04/14	R214	04/11/2021			Bond Future	11.3781	63.4247	11.2061	64.3565	(1.511)	0.0000	0.0000	0
2021/04/14	R214	04/11/2021	12.47	Put	Bond Future	2,295.0300	2.2950	2,034.1300	2.0341	(11.368)	0	0	0
2021/04/14	R214	04/11/2021	12.48	Call	Bond Future	7,761.4200	7.7614	8,433.6000	8.4336	8.661	0	0	0
2021/04/14	R214	04/11/2021	12.48	Put	Bond Future	2,282.0000	2.2820	2,022.3400	2.0223	(11.379)	0	0	0
2021/04/14	R214	03/02/2022	11.40	Put	Bond Future	5,077.2800	5.0773	4,608.9800	4.6090	(9.223)	0	0	0
2021/04/14	R214	03/02/2022	11.41	Call	Bond Future	4,140.4800	4.1405	4,630.8500	4.6308	11.843	0	0	0
2021/04/14	R214	03/02/2022	11.39	Put	Bond Future	5,105.3700	5.1054	4,635.2900	4.6353	(9.208)	0	0	0
2021/04/14	R214	03/02/2022			Bond Future	11.5827	64.1345	11.4010	65.0914	(1.568)	0.0000	0.0000	0
2021/04/14	R214	03/02/2022	11.40	Call	Bond Future	4,114.8900	4.1149	4,603.4900	4.6035	11.874	0	0	0
2021/04/14	R214	03/02/2022	11.41	Put	Bond Future	5,049.5600	5.0496	4,583.0300	4.5830	(9.239)	0	0	0
2021/04/14	R214	03/02/2022	11.39	Call	Bond Future	4,089.6000	4.0896	4,576.4200	4.5764	11.904	0	0	0
2021/04/14	R214	05/05/2022	11.74	Put	Bond Future	287.6200	0.2876	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R214	05/05/2022	11.75	Call	Bond Future	0.0000	0.0000	738.0800	0.7381	100.000	0	0	0
2021/04/14	R214	05/05/2022	11.73	Put	Bond Future	338.5900	0.3386	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R214	05/05/2022			Bond Future	11.7967	61.5330	11.6063	62.5078	(1.614)	0.0000	0.0000	0
2021/04/14	R214	05/05/2022	11.74	Call	Bond Future	0.0000	0.0000	687.1800	0.6872	100.000	0	0	0
2021/04/14	R214	05/05/2022	11.75	Put	Bond Future	236.7200	0.2367	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R214	05/05/2022	11.73	Call	Bond Future	0.0000	0.0000	636.2100	0.6362	100.000	0	0	0
2021/04/14	R248	06/05/2021	12.36	Call	Bond Future	8,634.2800	8.6343	9,757.7600	9.7578	13.012	0	0	0
2021/04/14	R248	06/05/2021	12.36	Put	Bond Future	91.5000	0.0915	46.2900	0.0463	(49.410)	0	0	0
2021/04/14	R248	06/05/2021	10.20	Call	Bond Future	176.6800	0.1767	287.0200	0.2870	62.452	0	0	0
2021/04/14	R248	06/05/2021	10.80	Put	Bond Future	2,812.5500	2.8125	2,096.0300	2.0960	(25.476)	0	0	0
2021/04/14	R248	06/05/2021	10.80	Call	Bond Future	1,167.0000	1.1670	1,619.1700	1.6192	38.746	0	0	0
2021/04/14	R248	06/05/2021			Bond Future	11.0281	82.1897	10.8653	83.3583	(1.476)	0.0000	0.0000	135,246
2021/04/14	R248	06/05/2021	12.35	Call	Bond Future	8,579.0700	8.5791	9,701.3300	9.7013	13.081	0	0	0
2021/04/14	R248	06/05/2021	12.35	Put	Bond Future	94.2900	0.0943	47.8600	0.0479	(49.242)	0	0	0
2021/04/14	R248	06/05/2021	12.34	Call	Bond Future	8,523.8500	8.5238	9,644.8600	9.6449	13.151	0	0	0
2021/04/14	R248	06/05/2021	12.34	Put	Bond Future	97.1600	0.0972	49.4800	0.0495	(49.074)	0	0	0
2021/04/14	R248	06/05/2021	10.90	Put	Bond Future	2,380.1600	2.3802	1,734.8000	1.7348	(27.114)	0	0	0
2021/04/14	R248	06/05/2021	10.90	Call	Bond Future	1,463.3400	1.4633	1,986.6700	1.9867	35.763	0	0	1,030
2021/04/14	R248	06/05/2021	11.40	Put	Bond Future	901.9700	0.9020	580.6800	0.5807	(35.621)	0	0	0
2021/04/14	R248	06/05/2021	11.40	Call	Bond Future	3,463.6500	3.4637	4,311.0500	4.3111	24.466	0	0	1,030
2021/04/14	R248	06/05/2021	10.20	Put	Bond Future	6,445.2500	6.4452	5,386.9000	5.3869	(16.421)	0	0	0
2021/04/14	R248	05/08/2021	11.20	Put	Bond Future	4,070.3500	4.0704	3,513.7100	3.5137	(13.675)	0	0	0
2021/04/14	R248	05/08/2021	11.20	Call	Bond Future	3,898.3800	3.8984	4,514.5600	4.5146	15.806	0	0	1,000
2021/04/14	R248	05/08/2021	10.50	Put	Bond Future	7,040.9300	7.0409	6,244.8300	6.2448	(11.307)	0	0	0
2021/04/14	R248	05/08/2021	10.30	Call	Bond Future	1,382.3800	1.3824	1,696.0500	1.6960	22.691	0	0	1,300
2021/04/14	R248	05/08/2021	10.90	Put	Bond Future	5,184.0500	5.1840	4,527.4300	4.5274	(12.666)	0	0	0
2021/04/14	R248	05/08/2021	10.90	Call	Bond Future	2,894.9600	2.8950	3,411.1600	3.4112	17.831	0	0	1,300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/14	R248	05/08/2021	10.60	Put	Bond Future	6,532.2400	6.5322	5,771.0700	5.7711	(11.653)	0	0	0
2021/04/14	R248	05/08/2021	10.60	Call	Bond Future	2,024.7200	2.0247	2,436.3700	2.4364	20.331	0	0	0
2021/04/14	R248	05/08/2021	12.51	Put	Bond Future	1,358.6600	1.3587	1,123.4000	1.1234	(17.316)	0	0	0
2021/04/14	R248	05/08/2021	12.52	Call	Bond Future	9,424.7100	9.4247	10,364.1200	10.3641	9.968	0	0	0
2021/04/14	R248	05/08/2021	12.50	Put	Bond Future	1,372.4300	1.3724	1,135.3100	1.1353	(17.277)	0	0	0
2021/04/14	R248	05/08/2021			Bond Future	11.2250	83.0520	11.0564	84.2248	(1.502)	0.0000	0.0000	30,000
2021/04/14	R248	05/08/2021	10.50	Call	Bond Future	1,770.3500	1.7703	2,147.0700	2.1471	21.279	0	0	1,000
2021/04/14	R248	05/08/2021	10.00	Put	Bond Future	10,191.3500	10.1913	9,247.4100	9.2474	(9.262)	0	0	0
2021/04/14	R248	05/08/2021	10.00	Call	Bond Future	917.6300	0.9176	1,146.5100	1.1465	24.943	0	0	0
2021/04/14	R248	05/08/2021	10.30	Put	Bond Future	8,215.8800	8.2159	7,356.7300	7.3567	(10.457)	0	0	0
2021/04/14	R248	05/08/2021	12.51	Call	Bond Future	9,381.8400	9.3818	10,319.4000	10.3194	9.993	0	0	0
2021/04/14	R248	05/08/2021	12.52	Put	Bond Future	1,344.8900	1.3449	1,111.4800	1.1115	(17.355)	0	0	0
2021/04/14	R248	05/08/2021	12.50	Call	Bond Future	9,338.8800	9.3389	10,274.5800	10.2746	10.019	0	0	0
2021/04/14	R248	04/11/2021	12.85	Call	Bond Future	10,686.2500	10.6863	11,619.3200	11.6193	8.732	0	0	0
2021/04/14	R248	04/11/2021	12.85	Put	Bond Future	2,090.3200	2.0903	1,815.5600	1.8156	(13.144)	0	0	0
2021/04/14	R248	04/11/2021			Bond Future	11.4182	79.5542	11.2394	80.7620	(1.565)	0.0000	0.0000	0
2021/04/14	R248	04/11/2021	12.84	Call	Bond Future	10,647.9000	10.6479	11,579.4100	11.5794	8.748	0	0	0
2021/04/14	R248	04/11/2021	12.84	Put	Bond Future	2,106.0000	2.1060	1,829.6800	1.8297	(13.121)	0	0	0
2021/04/14	R248	04/11/2021	12.83	Call	Bond Future	10,609.5800	10.6096	11,539.5000	11.5395	8.765	0	0	0
2021/04/14	R248	04/11/2021	12.83	Put	Bond Future	2,121.7900	2.1218	1,843.8800	1.8439	(13.098)	0	0	0
2021/04/14	R248	03/02/2022	11.48	Call	Bond Future	4,907.6800	4.9077	5,547.4000	5.5474	13.035	0	0	0
2021/04/14	R248	03/02/2022	11.49	Put	Bond Future	5,825.0000	5.8250	5,227.4400	5.2274	(10.259)	0	0	0
2021/04/14	R248	03/02/2022	11.47	Call	Bond Future	4,876.1700	4.8762	5,513.4500	5.5135	13.069	0	0	0
2021/04/14	R248	03/02/2022			Bond Future	11.6259	80.4445	11.4365	81.6842	(1.629)	0.0000	0.0000	0
2021/04/14	R248	03/02/2022	11.48	Put	Bond Future	5,859.6100	5.8596	5,259.6400	5.2596	(10.239)	0	0	0
2021/04/14	R248	03/02/2022	11.49	Call	Bond Future	4,938.9900	4.9390	5,581.1200	5.5811	13.001	0	0	0
2021/04/14	R248	03/02/2022	11.47	Put	Bond Future	5,894.1300	5.8941	5,291.7200	5.2917	(10.221)	0	0	0
2021/04/14	R248	05/05/2022	11.79	Call	Bond Future	0.0000	0.0000	927.8800	0.9279	100.000	0	0	0
2021/04/14	R248	05/05/2022	11.79	Put	Bond Future	334.6000	0.3346	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R248	05/05/2022	11.80	Call	Bond Future	0.0000	0.0000	990.7900	0.9908	100.000	0	0	0
2021/04/14	R248	05/05/2022			Bond Future	11.8434	76.8804	11.6442	78.1429	(1.681)	0.0000	0.0000	0
2021/04/14	R248	05/05/2022	11.80	Put	Bond Future	271.6900	0.2717	0.0000	0.0000	(100.000)	0	0	0
2021/04/14	R248	05/05/2022	11.81	Call	Bond Future	0.0000	0.0000	1,053.6200	1.0536	100.000	0	0	0
2021/04/14	R248	05/05/2022	11.81	Put	Bond Future	208.8600	0.2089	0.0000	0.0000	(100.000)	0	0	0

Total

1248895