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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/04/2021 TO 22/04/2021

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
2021/04/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	2025	06/05/2021		Bond Future	152.2859	152.2859	152.2482	152.2482	(0.025)	0.0000	0.0000	4,993
2021/04/22	2025	05/08/2021		Bond Future	152.4714	152.4714	152.4314	152.4314	(0.026)	0.0000	0.0000	1,347
2021/04/22	2025	04/11/2021		Bond Future	154.2313	154.2313	154.1901	154.1901	(0.027)	0.0000	0.0000	0
2021/04/22	2025	03/02/2022		Bond Future	154.5405	154.5405	154.4983	154.4983	(0.027)	0.0000	0.0000	0
2021/04/22	2025	05/05/2022		Bond Future	156.2834	156.2834	156.2411	156.2411	(0.027)	0.0000	0.0000	0
2021/04/22	2029	06/05/2021		Bond Future	111.3378	111.3378	111.3563	111.3563	0.017	0.0000	0.0000	1,740
2021/04/22	2029	05/08/2021		Bond Future	112.5892	112.5892	112.6065	112.6065	0.015	0.0000	0.0000	2,601

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/22	2029	04/11/2021			Bond Future	112.7414	112.7414	112.7584	112.7584	0.015	0.0000	0.0000	0
2021/04/22	2029	03/02/2022			Bond Future	114.1030	114.1030	114.1197	114.1197	0.015	0.0000	0.0000	0
2021/04/22	2029	05/05/2022			Bond Future	114.2188	114.2188	114.2361	114.2361	0.015	0.0000	0.0000	0
2021/04/22	2030	06/05/2021	11.70	Call	Bond Future	13,297.1400	13.2971	13,180.0800	13.1801	(0.880)	0	0	0
2021/04/22	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2030	06/05/2021	11.69	Call	Bond Future	13,250.6600	13.2507	13,133.6000	13.1336	(0.883)	0	0	0
2021/04/22	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2030	06/05/2021	8.90	Call	Bond Future	561.6100	0.5616	492.5300	0.4925	(12.300)	0	0	0
2021/04/22	2030	06/05/2021	9.00	Call	Bond Future	771.7100	0.7717	690.2100	0.6902	(10.561)	0	0	0
2021/04/22	2030	06/05/2021	9.00	Put	Bond Future	1,420.7800	1.4208	1,456.3400	1.4563	2.503	0	0	5,000
2021/04/22	2030	06/05/2021	9.25	Call	Bond Future	1,498.9000	1.4989	1,392.3200	1.3923	(7.111)	0	0	0
2021/04/22	2030	06/05/2021	9.25	Put	Bond Future	730.1400	0.7301	740.6200	0.7406	1.435	0	0	0
2021/04/22	2030	06/05/2021	9.35	Call	Bond Future	1,868.2600	1.8683	1,755.0900	1.7551	(6.058)	0	0	0
2021/04/22	2030	06/05/2021	9.27	Put	Bond Future	688.5700	0.6886	697.5700	0.6976	1.307	0	0	0
2021/04/22	2030	06/05/2021	9.27	Call	Bond Future	1,569.5600	1.5696	1,461.5000	1.4615	(6.885)	0	0	300
2021/04/22	2030	06/05/2021	10.95	Call	Bond Future	9,710.8200	9.7108	9,593.7200	9.5937	(1.206)	0	0	0
2021/04/22	2030	06/05/2021	10.95	Put	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	300
2021/04/22	2030	06/05/2021	9.92	Call	Bond Future	4,501.2400	4.5012	4,379.9000	4.3799	(2.696)	0	0	0
2021/04/22	2030	06/05/2021	7.97	Call	Bond Future	4.0500	0.0041	2.5000	0.0025	(38.272)	0	0	700
2021/04/22	2030	06/05/2021	10.04	Call	Bond Future	5,110.2500	5.1102	4,989.8600	4.9899	(2.356)	0	0	0
2021/04/22	2030	06/05/2021	10.04	Put	Bond Future	39.0300	0.0390	35.7000	0.0357	(8.532)	0	0	0
2021/04/22	2030	06/05/2021	9.15	Put	Bond Future	969.1700	0.9692	988.3100	0.9883	1.975	0	0	0
2021/04/22	2030	06/05/2021	9.15	Call	Bond Future	1,174.1300	1.1741	1,076.2100	1.0762	(8.340)	0	0	0
2021/04/22	2030	06/05/2021			Bond Future	9.1138	95.5830	9.1345	95.4659	0.226	0.0000	0.0000	94,695
2021/04/22	2030	06/05/2021	11.71	Call	Bond Future	13,343.5800	13.3436	13,226.5200	13.2265	(0.877)	0	0	0
2021/04/22	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2030	06/05/2021	8.95	Call	Bond Future	661.0300	0.6610	585.6500	0.5856	(11.403)	0	0	0
2021/04/22	2030	06/05/2021	8.95	Put	Bond Future	1,597.0100	1.5970	1,638.6900	1.6387	2.610	0	0	2,500
2021/04/22	2030	06/05/2021	8.36	Put	Bond Future	4,459.5200	4.4595	4,563.4600	4.5635	2.331	0	0	0
2021/04/22	2030	06/05/2021	8.36	Call	Bond Future	51.3400	0.0513	38.2200	0.0382	(25.555)	0	0	0
2021/04/22	2030	06/05/2021	8.86	Put	Bond Future	1,945.2200	1.9452	1,998.3100	1.9983	2.729	0	0	0
2021/04/22	2030	06/05/2021	8.86	Call	Bond Future	489.9400	0.4899	425.9700	0.4260	(13.057)	0	0	0
2021/04/22	2030	06/05/2021	8.90	Put	Bond Future	1,785.6400	1.7856	1,833.6200	1.8336	2.687	0	0	2,500
2021/04/22	2030	06/05/2021	9.35	Put	Bond Future	540.1100	0.5401	544.0000	0.5440	0.720	0	0	0
2021/04/22	2030	06/05/2021	8.77	Put	Bond Future	2,331.2000	2.3312	2,395.7100	2.3957	2.767	0	0	0
2021/04/22	2030	06/05/2021	8.77	Call	Bond Future	352.9400	0.3529	300.3900	0.3004	(14.889)	0	0	300
2021/04/22	2030	06/05/2021	9.92	Put	Bond Future	66.6200	0.0666	62.3400	0.0623	(6.424)	0	0	700
2021/04/22	2030	06/05/2021	9.22	Call	Bond Future	1,396.8600	1.3969	1,292.6600	1.2927	(7.460)	0	0	0
2021/04/22	2030	06/05/2021	9.22	Put	Bond Future	796.7800	0.7968	809.6400	0.8096	1.614	0	0	700
2021/04/22	2030	06/05/2021	7.97	Put	Bond Future	6,797.7600	6.7978	6,913.2700	6.9133	1.699	0	0	0
2021/04/22	2030	06/05/2021	10.74	Call	Bond Future	8,669.4400	8.6694	8,552.2300	8.5522	(1.352)	0	0	0
2021/04/22	2030	06/05/2021	10.74	Put	Bond Future	0.6000	0.0006	0.4500	0.0005	(25.000)	0	0	0
2021/04/22	2030	05/08/2021	8.50	Put	Bond Future	0.0000	0.0000	5,634.6500	5.6347	100.000	0	0	0
2021/04/22	2030	05/08/2021	8.83	Call	Bond Future	1,484.7700	1.4848	1,431.8100	1.4318	(3.567)	0	0	479
2021/04/22	2030	05/08/2021	10.15	Call	Bond Future	5,511.1400	5.5111	5,411.0400	5.4110	(1.816)	0	0	0
2021/04/22	2030	05/08/2021	10.30	Put	Bond Future	915.6900	0.9157	931.7900	0.9318	1.758	0	0	200
2021/04/22	2030	05/08/2021	8.78	Put	Bond Future	4,401.0500	4.4011	4,469.6900	4.4697	1.560	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
2021/04/22	2030	05/08/2021	8.78	Call	Bond Future	1,387.9800	1.3880	1,337.1800	1.3372	(3.660)	0	0	200
2021/04/22	2030	05/08/2021	7.70	Put	Bond Future	9,680.8000	9.6808	9,786.1200	9.7861	1.088	0	0	0
2021/04/22	2030	05/08/2021	9.45	Call	Bond Future	3,029.6700	3.0297	2,951.0400	2.9510	(2.595)	0	0	600
2021/04/22	2030	05/08/2021	12.10	Call	Bond Future	13,797.5700	13.7976	13,678.7400	13.6787	(0.861)	0	0	0
2021/04/22	2030	05/08/2021	12.10	Put	Bond Future	44.7200	0.0447	45.3300	0.0453	1.364	0	0	600
2021/04/22	2030	05/08/2021	10.42	Call	Bond Future	6,573.3900	6.5734	6,467.6900	6.4677	(1.608)	0	0	0
2021/04/22	2030	05/08/2021	10.42	Put	Bond Future	778.4800	0.7785	792.2200	0.7922	1.765	0	0	0
2021/04/22	2030	05/08/2021	10.41	Call	Bond Future	6,533.7100	6.5337	6,428.1900	6.4282	(1.615)	0	0	0
2021/04/22	2030	05/08/2021	10.41	Put	Bond Future	789.2500	0.7892	803.1700	0.8032	1.764	0	0	0
2021/04/22	2030	05/08/2021			Bond Future	9.3182	92.6280	9.3400	92.5086	0.234	0.0000	0.0000	64,569
2021/04/22	2030	05/08/2021	8.50	Call	Bond Future	0.0000	0.0000	884.7900	0.8848	100.000	0	0	5,000
2021/04/22	2030	05/08/2021	9.50	Call	Bond Future	0.0000	0.0000	3,101.2500	3.1013	100.000	0	0	0
2021/04/22	2030	05/08/2021	9.50	Put	Bond Future	0.0000	0.0000	2,230.9000	2.2309	100.000	0	0	5,000
2021/04/22	2030	05/08/2021	8.83	Put	Bond Future	4,212.6700	4.2127	4,279.1500	4.2792	1.578	0	0	0
2021/04/22	2030	05/08/2021	10.15	Put	Bond Future	1,091.7900	1.0918	1,111.1300	1.1111	1.771	0	0	479
2021/04/22	2030	05/08/2021	9.75	Call	Bond Future	4,012.6400	4.0126	3,923.5000	3.9235	(2.221)	0	0	0
2021/04/22	2030	05/08/2021	9.75	Put	Bond Future	1,683.6800	1.6837	1,713.9800	1.7140	1.800	0	0	479
2021/04/22	2030	05/08/2021	10.30	Call	Bond Future	6,102.7100	6.1027	5,999.3700	5.9994	(1.693)	0	0	0
2021/04/22	2030	05/08/2021	7.70	Call	Bond Future	232.2600	0.2323	218.1400	0.2181	(6.079)	0	0	200
2021/04/22	2030	05/08/2021	8.95	Put	Bond Future	3,782.2500	3.7823	3,843.5500	3.8436	1.621	0	0	0
2021/04/22	2030	05/08/2021	8.95	Call	Bond Future	1,734.3000	1.7343	1,676.1600	1.6762	(3.352)	0	0	600
2021/04/22	2030	05/08/2021	9.45	Put	Bond Future	2,310.7900	2.3108	2,351.6000	2.3516	1.766	0	0	0
2021/04/22	2030	05/08/2021	10.43	Call	Bond Future	6,613.1600	6.6132	6,507.2700	6.5073	(1.601)	0	0	0
2021/04/22	2030	05/08/2021	10.43	Put	Bond Future	767.8400	0.7678	781.3900	0.7814	1.765	0	0	0
2021/04/22	2030	04/11/2021	9.20	Call	Bond Future	2,572.7500	2.5727	2,511.6700	2.5117	(2.374)	0	0	1,102
2021/04/22	2030	04/11/2021	11.26	Call	Bond Future	9,412.3400	9.4123	9,303.5900	9.3036	(1.155)	0	0	0
2021/04/22	2030	04/11/2021	8.27	Put	Bond Future	7,863.0100	7.8630	7,952.4700	7.9525	1.138	0	0	0
2021/04/22	2030	04/11/2021	8.27	Call	Bond Future	951.5900	0.9516	919.7600	0.9198	(3.345)	0	0	300
2021/04/22	2030	04/11/2021	8.77	Put	Bond Future	5,729.6300	5.7296	5,803.9800	5.8040	1.298	0	0	0
2021/04/22	2030	04/11/2021	11.44	Put	Bond Future	580.8300	0.5808	591.2400	0.5912	1.792	0	0	300
2021/04/22	2030	04/11/2021	10.60	Call	Bond Future	6,959.4200	6.9594	6,861.2000	6.8612	(1.411)	0	0	0
2021/04/22	2030	04/11/2021	10.60	Put	Bond Future	1,413.5400	1.4135	1,436.6100	1.4366	1.632	0	0	0
2021/04/22	2030	04/11/2021	10.59	Put	Bond Future	1,427.3300	1.4273	1,450.5900	1.4506	1.630	0	0	0
2021/04/22	2030	04/11/2021			Bond Future	9.5125	93.6757	9.5354	93.5544	0.240	0.0000	0.0000	0
2021/04/22	2030	04/11/2021	9.20	Put	Bond Future	4,251.0000	4.2510	4,311.2100	4.3112	1.416	0	0	0
2021/04/22	2030	04/11/2021	11.26	Put	Bond Future	711.5900	0.7116	724.1300	0.7241	1.762	0	0	1,102
2021/04/22	2030	04/11/2021	9.90	Put	Bond Future	2,484.0000	2.4840	2,523.0100	2.5230	1.570	0	0	0
2021/04/22	2030	04/11/2021	9.90	Call	Bond Future	4,511.6300	4.5116	4,429.3500	4.4294	(1.824)	0	0	1,102
2021/04/22	2030	04/11/2021	8.77	Call	Bond Future	1,677.0500	1.6771	1,630.1100	1.6301	(2.799)	0	0	300
2021/04/22	2030	04/11/2021	11.44	Call	Bond Future	10,115.7900	10.1158	10,004.9100	10.0049	(1.096)	0	0	0
2021/04/22	2030	04/11/2021	10.61	Call	Bond Future	6,994.6900	6.9947	6,896.2800	6.8963	(1.407)	0	0	0
2021/04/22	2030	04/11/2021	10.61	Put	Bond Future	1,399.8500	1.3999	1,422.7300	1.4227	1.634	0	0	0
2021/04/22	2030	04/11/2021	10.59	Call	Bond Future	6,924.2200	6.9242	6,826.1900	6.8262	(1.416)	0	0	0
2021/04/22	2030	03/02/2022	8.39	Put	Bond Future	8,200.0600	8.2001	8,291.6800	8.2917	1.117	0	0	0
2021/04/22	2030	03/02/2022	8.39	Call	Bond Future	1,043.4700	1.0435	1,011.9600	1.0120	(3.020)	0	0	101
2021/04/22	2030	03/02/2022	9.35	Call	Bond Future	2,676.1900	2.6762	2,617.1100	2.6171	(2.208)	0	0	0
2021/04/22	2030	03/02/2022	9.35	Put	Bond Future	4,594.2300	4.5942	4,658.2800	4.6583	1.394	0	0	101
2021/04/22	2030	03/02/2022	9.45	Call	Bond Future	2,910.4300	2.9104	2,848.3600	2.8484	(2.133)	0	0	0

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2021/04/22	2030	03/02/2022	9.45	Put	Bond Future	4,303.5800	4.3036	4,364.6400	4.3646	1.419	0	0	0
2021/04/22	2030	03/02/2022			Bond Future	9.7190	90.7813	9.7430	90.6581	0.247	0.0000	0.0000	0
2021/04/22	2030	03/02/2022	9.78	Call	Bond Future	3,753.0000	3.7530	3,681.4000	3.6814	(1.908)	0	0	0
2021/04/22	2030	03/02/2022	9.78	Put	Bond Future	3,440.8500	3.4408	3,492.3800	3.4924	1.498	0	0	101
2021/04/22	2030	03/02/2022	9.43	Call	Bond Future	2,862.6700	2.8627	2,801.1900	2.8012	(2.148)	0	0	0
2021/04/22	2030	03/02/2022	9.43	Put	Bond Future	4,360.4900	4.3605	4,422.1400	4.4221	1.414	0	0	0
2021/04/22	2030	03/02/2022	9.44	Call	Bond Future	2,886.3300	2.8863	2,824.5600	2.8246	(2.140)	0	0	0
2021/04/22	2030	03/02/2022	9.44	Put	Bond Future	4,331.8000	4.3318	4,393.1600	4.3932	1.417	0	0	0
2021/04/22	2030	05/05/2022	10.21	Call	Bond Future	1,236.5800	1.2366	1,112.3600	1.1124	(10.045)	0	0	0
2021/04/22	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2030	05/05/2022			Bond Future	9.9577	91.7824	9.9829	91.6582	0.252	0.0000	0.0000	0
2021/04/22	2030	05/05/2022	10.19	Call	Bond Future	1,139.3500	1.1394	1,015.1300	1.0151	(10.903)	0	0	0
2021/04/22	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2030	05/05/2022	10.20	Call	Bond Future	1,187.9800	1.1880	1,063.7600	1.0638	(10.456)	0	0	0
2021/04/22	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2032	06/05/2021	12.12	Call	Bond Future	12,259.1100	12.2591	12,041.9100	12.0419	(1.772)	0	0	0
2021/04/22	2032	06/05/2021	12.12	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/04/22	2032	06/05/2021	12.57	Call	Bond Future	14,450.3900	14.4504	14,233.2000	14.2332	(1.503)	0	0	0
2021/04/22	2032	06/05/2021			Bond Future	9.8937	90.0990	9.9294	89.8818	0.361	0.0000	0.0000	76,871
2021/04/22	2032	06/05/2021	12.11	Call	Bond Future	12,209.4100	12.2094	11,992.2200	11.9922	(1.779)	0	0	0
2021/04/22	2032	06/05/2021	12.11	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/22	2032	06/05/2021	12.10	Call	Bond Future	12,159.6500	12.1596	11,942.4600	11.9425	(1.786)	0	0	0
2021/04/22	2032	06/05/2021	12.10	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/22	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	736
2021/04/22	2032	06/05/2021	10.33	Put	Bond Future	328.4400	0.3284	342.2600	0.3423	4.208	0	0	0
2021/04/22	2032	06/05/2021	10.33	Call	Bond Future	2,931.7200	2.9317	2,728.3500	2.7283	(6.937)	0	0	736
2021/04/22	2032	05/08/2021	11.37	Call	Bond Future	7,872.7500	7.8727	7,680.7100	7.6807	(2.439)	0	0	0
2021/04/22	2032	05/08/2021	11.37	Put	Bond Future	781.8600	0.7819	810.4000	0.8104	3.650	0	0	0
2021/04/22	2032	05/08/2021			Bond Future	10.0990	91.0890	10.1364	90.8684	0.371	0.0000	0.0000	89,871
2021/04/22	2032	05/08/2021	11.35	Call	Bond Future	7,788.1000	7.7881	7,596.7400	7.5967	(2.457)	0	0	0
2021/04/22	2032	05/08/2021	11.35	Put	Bond Future	802.6400	0.8026	831.8600	0.8319	3.640	0	0	0
2021/04/22	2032	05/08/2021	11.36	Call	Bond Future	7,830.4000	7.8304	7,638.6900	7.6387	(2.448)	0	0	0
2021/04/22	2032	05/08/2021	11.36	Put	Bond Future	792.2000	0.7922	821.0700	0.8211	3.644	0	0	0
2021/04/22	2032	04/11/2021	9.83	Call	Bond Future	2,597.3400	2.5973	2,498.1400	2.4981	(3.819)	0	0	700
2021/04/22	2032	04/11/2021	11.71	Put	Bond Future	1,283.5000	1.2835	1,322.6600	1.3227	3.051	0	0	0
2021/04/22	2032	04/11/2021	11.69	Call	Bond Future	8,783.2300	8.7832	8,599.4200	8.5994	(2.093)	0	0	0
2021/04/22	2032	04/11/2021	11.70	Call	Bond Future	8,821.5300	8.8215	8,637.4100	8.6374	(2.087)	0	0	0
2021/04/22	2032	04/11/2021			Bond Future	10.3040	87.9732	10.3431	87.7496	0.379	0.0000	0.0000	21
2021/04/22	2032	04/11/2021	9.83	Put	Bond Future	5,371.1800	5.3712	5,495.5700	5.4956	2.316	0	0	0
2021/04/22	2032	04/11/2021	12.81	Call	Bond Future	13,292.3900	13.2924	13,083.2700	13.0833	(1.573)	0	0	0
2021/04/22	2032	04/11/2021	12.81	Put	Bond Future	404.8400	0.4048	419.3100	0.4193	3.574	0	0	700
2021/04/22	2032	04/11/2021	11.71	Call	Bond Future	8,859.9000	8.8599	8,675.4700	8.6755	(2.082)	0	0	0
2021/04/22	2032	04/11/2021	11.69	Put	Bond Future	1,308.1700	1.3082	1,347.9500	1.3479	3.041	0	0	0
2021/04/22	2032	04/11/2021	9.33	Put	Bond Future	7,387.9800	7.3880	7,540.5800	7.5406	2.066	0	0	0
2021/04/22	2032	04/11/2021	9.33	Call	Bond Future	1,558.0500	1.5581	1,487.0600	1.4871	(4.556)	0	0	700
2021/04/22	2032	04/11/2021	11.70	Put	Bond Future	1,295.7800	1.2958	1,335.2500	1.3353	3.046	0	0	0
2021/04/22	2032	03/02/2022	10.35	Put	Bond Future	4,600.6900	4.6007	4,710.8500	4.7108	2.394	0	0	400

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
2021/04/22	2032	03/02/2022	9.58	Put	Bond Future	7,316.2100	7.3162	7,466.2700	7.4663	2.051	0	0	0
2021/04/22	2032	03/02/2022	9.58	Call	Bond Future	1,890.2500	1.8903	1,813.7600	1.8138	(4.047)	0	0	400
2021/04/22	2032	03/02/2022	9.81	Call	Bond Future	2,352.0300	2.3520	2,263.6000	2.2636	(3.760)	0	0	0
2021/04/22	2032	03/02/2022	9.81	Put	Bond Future	6,404.7700	6.4048	6,542.8900	6.5429	2.157	0	0	198
2021/04/22	2032	03/02/2022	8.91	Put	Bond Future	10,563.7100	10.5637	10,743.3000	10.7433	1.700	0	0	0
2021/04/22	2032	03/02/2022	10.66	Call	Bond Future	4,549.4000	4.5494	4,417.8100	4.4178	(2.892)	0	0	0
2021/04/22	2032	03/02/2022	10.66	Put	Bond Future	3,759.9700	3.7600	3,854.9300	3.8549	2.526	0	0	97
2021/04/22	2032	03/02/2022	10.42	Call	Bond Future	3,857.2000	3.8572	3,737.2900	3.7373	(3.109)	0	0	0
2021/04/22	2032	03/02/2022	10.42	Put	Bond Future	4,398.8600	4.3989	4,505.5000	4.5055	2.424	0	0	0
2021/04/22	2032	03/02/2022	10.45	Put	Bond Future	4,314.3900	4.3144	4,419.5300	4.4195	2.437	0	0	198
2021/04/22	2032	03/02/2022	10.43	Call	Bond Future	3,884.7100	3.8847	3,764.3000	3.7643	(3.100)	0	0	0
2021/04/22	2032	03/02/2022	10.43	Put	Bond Future	4,370.3500	4.3704	4,476.4900	4.4765	2.429	0	0	0
2021/04/22	2032	03/02/2022			Bond Future	10.5171	89.0157	10.5579	88.7892	0.388	0.0000	0.0000	0
2021/04/22	2032	03/02/2022	10.35	Call	Bond Future	3,665.5400	3.6655	3,549.1500	3.5492	(3.175)	0	0	0
2021/04/22	2032	03/02/2022	10.95	Call	Bond Future	5,468.1800	5.4682	5,323.3400	5.3233	(2.649)	0	0	0
2021/04/22	2032	03/02/2022	10.95	Put	Bond Future	3,106.8800	3.1069	3,188.5900	3.1886	2.630	0	0	400
2021/04/22	2032	03/02/2022	10.14	Call	Bond Future	3,119.4700	3.1195	3,013.8100	3.0138	(3.387)	0	0	0
2021/04/22	2032	03/02/2022	10.14	Put	Bond Future	5,249.5900	5.2496	5,370.4800	5.3705	2.303	0	0	97
2021/04/22	2032	03/02/2022	9.14	Put	Bond Future	9,368.4100	9.3684	9,538.7200	9.5387	1.818	0	0	0
2021/04/22	2032	03/02/2022	9.14	Call	Bond Future	1,236.8400	1.2368	1,180.6000	1.1806	(4.547)	0	0	97
2021/04/22	2032	03/02/2022	8.91	Call	Bond Future	975.5400	0.9755	928.5800	0.9286	(4.814)	0	0	198
2021/04/22	2032	03/02/2022	10.44	Call	Bond Future	3,912.6200	3.9126	3,791.7200	3.7917	(3.090)	0	0	0
2021/04/22	2032	03/02/2022	10.44	Put	Bond Future	4,342.2900	4.3423	4,447.9400	4.4479	2.433	0	0	0
2021/04/22	2032	03/02/2022	10.45	Call	Bond Future	3,940.6400	3.9406	3,819.2300	3.8192	(3.081)	0	0	0
2021/04/22	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2032	05/05/2022	11.03	Call	Bond Future	1,458.7000	1.4587	1,229.8700	1.2299	(15.687)	0	0	0
2021/04/22	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2032	05/05/2022			Bond Future	10.7556	85.8528	10.7983	85.6240	0.396	0.0000	0.0000	0
2021/04/22	2032	05/05/2022	11.04	Call	Bond Future	1,511.2200	1.5112	1,282.3900	1.2824	(15.142)	0	0	0
2021/04/22	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2032	05/05/2022	11.02	Call	Bond Future	1,406.1300	1.4061	1,177.3000	1.1773	(16.274)	0	0	0
2021/04/22	2033	06/05/2021			Bond Future	105.6499	105.6499	104.8070	104.8070	(0.798)	0.0000	0.0000	1,349
2021/04/22	2033	05/08/2021			Bond Future	106.8373	106.8373	105.9838	105.9838	(0.799)	0.0000	0.0000	9,047
2021/04/22	2033	04/11/2021			Bond Future	106.8489	106.8489	105.9850	105.9850	(0.808)	0.0000	0.0000	0
2021/04/22	2033	03/02/2022			Bond Future	108.1392	108.1392	107.2645	107.2645	(0.809)	0.0000	0.0000	0
2021/04/22	2033	05/05/2022			Bond Future	108.1077	108.1077	107.2235	107.2235	(0.818)	0.0000	0.0000	0
2021/04/22	2037	06/05/2021	12.43	Call	Bond Future	9,949.5000	9.9495	9,716.8800	9.7169	(2.338)	0	0	0
2021/04/22	2037	06/05/2021	12.44	Put	Bond Future	2.2500	0.0023	1.9300	0.0019	(14.222)	0	0	0
2021/04/22	2037	06/05/2021	12.42	Call	Bond Future	9,895.8100	9.8958	9,663.1700	9.6632	(2.351)	0	0	0
2021/04/22	2037	06/05/2021			Bond Future	10.7547	85.3937	10.7903	85.1614	0.331	0.0000	0.0000	72,473
2021/04/22	2037	06/05/2021	12.43	Put	Bond Future	2.3800	0.0024	2.0400	0.0020	(14.286)	0	0	0
2021/04/22	2037	06/05/2021	12.44	Call	Bond Future	10,003.1500	10.0032	9,770.5500	9.7705	(2.325)	0	0	0
2021/04/22	2037	06/05/2021	12.42	Put	Bond Future	2.5200	0.0025	2.1600	0.0022	(14.286)	0	0	0
2021/04/22	2037	05/08/2021	12.27	Call	Bond Future	8,630.7900	8.6308	8,426.0100	8.4260	(2.373)	0	0	0
2021/04/22	2037	05/08/2021	12.27	Put	Bond Future	944.8500	0.9448	975.9000	0.9759	3.286	0	0	0
2021/04/22	2037	05/08/2021	12.28	Call	Bond Future	8,674.0200	8.6740	8,468.9100	8.4689	(2.365)	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
2021/04/22	2037	05/08/2021	12.26	Put	Bond Future	956.3200	0.9563	987.7100	0.9877	3.282	0	0	0
2021/04/22	2037	05/08/2021			Bond Future	10.9653	82.0765	11.0025	81.8406	0.340	0.0000	0.0000	96,119
2021/04/22	2037	05/08/2021	12.28	Put	Bond Future	933.5000	0.9335	964.2200	0.9642	3.291	0	0	0
2021/04/22	2037	05/08/2021	12.26	Call	Bond Future	8,587.6100	8.5876	8,383.1700	8.3832	(2.381)	0	0	0
2021/04/22	2037	04/11/2021	12.30	Call	Bond Future	8,587.6600	8.5877	8,401.4900	8.4015	(2.168)	0	0	0
2021/04/22	2037	04/11/2021	12.30	Put	Bond Future	2,008.4900	2.0085	2,061.2300	2.0612	2.626	0	0	600
2021/04/22	2037	04/11/2021	11.49	Put	Bond Future	3,483.1200	3.4831	3,569.3200	3.5693	2.475	0	0	0
2021/04/22	2037	04/11/2021	11.49	Call	Bond Future	5,458.1300	5.4581	5,305.4200	5.3054	(2.798)	0	0	600
2021/04/22	2037	04/11/2021	12.82	Put	Bond Future	1,281.4000	1.2814	1,317.7900	1.3178	2.840	0	0	0
2021/04/22	2037	04/11/2021	12.83	Call	Bond Future	10,642.2500	10.6422	10,439.4600	10.4395	(1.906)	0	0	0
2021/04/22	2037	04/11/2021			Bond Future	11.1642	83.0050	11.2030	82.7660	0.347	0.0000	0.0000	0
2021/04/22	2037	04/11/2021	12.82	Call	Bond Future	10,602.5200	10.6025	10,400.0000	10.4000	(1.910)	0	0	0
2021/04/22	2037	04/11/2021	12.83	Put	Bond Future	1,269.9400	1.2699	1,306.0600	1.3061	2.844	0	0	0
2021/04/22	2037	04/11/2021	12.81	Call	Bond Future	10,562.8200	10.5628	10,360.5800	10.3606	(1.915)	0	0	0
2021/04/22	2037	04/11/2021	12.81	Put	Bond Future	1,292.9400	1.2929	1,329.6100	1.3296	2.836	0	0	0
2021/04/22	2037	03/02/2022	11.46	Call	Bond Future	4,931.1600	4.9312	4,791.6800	4.7917	(2.829)	0	0	0
2021/04/22	2037	03/02/2022	11.47	Put	Bond Future	4,389.9100	4.3899	4,492.0500	4.4920	2.327	0	0	0
2021/04/22	2037	03/02/2022	11.45	Call	Bond Future	4,899.9500	4.9000	4,760.9700	4.7610	(2.836)	0	0	0
2021/04/22	2037	03/02/2022			Bond Future	11.3740	79.7340	11.4145	79.4919	0.356	0.0000	0.0000	0
2021/04/22	2037	03/02/2022	11.46	Put	Bond Future	4,417.7300	4.4177	4,520.3600	4.5204	2.323	0	0	0
2021/04/22	2037	03/02/2022	11.47	Call	Bond Future	4,962.7300	4.9627	4,822.7600	4.8228	(2.820)	0	0	0
2021/04/22	2037	03/02/2022	11.45	Put	Bond Future	4,445.9800	4.4460	4,549.1100	4.5491	2.320	0	0	0
2021/04/22	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2037	05/05/2022	11.82	Call	Bond Future	1,229.9400	1.2299	985.3600	0.9854	(19.886)	0	0	0
2021/04/22	2037	05/05/2022	11.83	Call	Bond Future	1,286.7600	1.2868	1,042.1800	1.0422	(19.007)	0	0	0
2021/04/22	2037	05/05/2022			Bond Future	11.6062	80.6130	11.6483	80.3684	0.363	0.0000	0.0000	0
2021/04/22	2037	05/05/2022	11.84	Call	Bond Future	1,343.5200	1.3435	1,098.9400	1.0989	(18.204)	0	0	0
2021/04/22	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2038	06/05/2021			Bond Future	119.0990	119.0990	119.1254	119.1254	0.022	0.0000	0.0000	7,851
2021/04/22	2038	05/08/2021			Bond Future	118.7207	118.7207	118.7461	118.7461	0.021	0.0000	0.0000	4,949
2021/04/22	2038	04/11/2021			Bond Future	120.0912	120.0912	120.1162	120.1162	0.021	0.0000	0.0000	0
2021/04/22	2038	03/02/2022			Bond Future	119.7941	119.7941	119.8191	119.8191	0.021	0.0000	0.0000	0
2021/04/22	2038	05/05/2022			Bond Future	121.1449	121.1449	121.1704	121.1704	0.021	0.0000	0.0000	0
2021/04/22	2040	06/05/2021	12.44	Call	Bond Future	9,740.1000	9.7401	9,491.5400	9.4915	(2.552)	0	0	0
2021/04/22	2040	06/05/2021	12.44	Put	Bond Future	4.9500	0.0050	4.3800	0.0044	(11.515)	0	0	0
2021/04/22	2040	06/05/2021	10.83	Put	Bond Future	1,658.9200	1.6589	1,751.4500	1.7515	5.578	0	0	0
2021/04/22	2040	06/05/2021	10.83	Call	Bond Future	1,175.9200	1.1759	1,020.4600	1.0205	(13.220)	0	0	300
2021/04/22	2040	06/05/2021	11.58	Put	Bond Future	187.4200	0.1874	190.4000	0.1904	1.590	0	0	0
2021/04/22	2040	06/05/2021	11.58	Call	Bond Future	4,726.7000	4.7267	4,481.6900	4.4817	(5.184)	0	0	300
2021/04/22	2040	06/05/2021			Bond Future	10.8990	87.4215	10.9347	87.1735	0.327	0.0000	0.0000	53,355
2021/04/22	2040	06/05/2021	12.43	Call	Bond Future	9,683.1300	9.6831	9,434.5500	9.4346	(2.567)	0	0	0
2021/04/22	2040	06/05/2021	12.43	Put	Bond Future	5.2200	0.0052	4.6300	0.0046	(11.303)	0	0	0
2021/04/22	2040	06/05/2021	12.42	Call	Bond Future	9,626.1100	9.6261	9,377.5100	9.3775	(2.583)	0	0	0
2021/04/22	2040	06/05/2021	12.42	Put	Bond Future	5.5000	0.0055	4.8900	0.0049	(11.091)	0	0	0
2021/04/22	2040	06/05/2021	13.38	Call	Bond Future	14,810.4800	14.8105	14,562.4900	14.5625	(1.674)	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
2021/04/22	2040	06/05/2021	13.38	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	300
2021/04/22	2040	05/08/2021	11.05	Put	Bond Future	3,767.1900	3.7672	3,876.5200	3.8765	2.902	0	0	0
2021/04/22	2040	05/08/2021	11.05	Call	Bond Future	3,388.4500	3.3885	3,246.0800	3.2461	(4.202)	0	0	900
2021/04/22	2040	05/08/2021	12.48	Call	Bond Future	9,423.7700	9.4238	9,202.6400	9.2026	(2.347)	0	0	0
2021/04/22	2040	05/08/2021	12.49	Put	Bond Future	893.7600	0.8938	923.9900	0.9240	3.382	0	0	0
2021/04/22	2040	05/08/2021	12.47	Call	Bond Future	9,378.1000	9.3781	9,157.3100	9.1573	(2.354)	0	0	0
2021/04/22	2040	05/08/2021			Bond Future	11.1059	83.8762	11.1432	83.6245	0.336	0.0000	0.0000	52,571
2021/04/22	2040	05/08/2021	11.55	Put	Bond Future	2,381.5300	2.3815	2,455.4500	2.4554	3.104	0	0	0
2021/04/22	2040	05/08/2021	11.55	Call	Bond Future	5,298.8100	5.2988	5,121.0300	5.1210	(3.355)	0	0	900
2021/04/22	2040	05/08/2021	14.80	Call	Bond Future	20,029.3800	20.0294	19,778.7600	19.7788	(1.251)	0	0	0
2021/04/22	2040	05/08/2021	14.80	Put	Bond Future	28.6000	0.0286	29.6800	0.0297	3.776	0	0	900
2021/04/22	2040	05/08/2021	12.48	Put	Bond Future	904.8000	0.9048	935.3700	0.9354	3.379	0	0	0
2021/04/22	2040	05/08/2021	12.49	Call	Bond Future	9,469.4900	9.4695	9,248.0200	9.2480	(2.339)	0	0	0
2021/04/22	2040	05/08/2021	12.47	Put	Bond Future	915.9600	0.9160	946.8700	0.9469	3.375	0	0	0
2021/04/22	2040	04/11/2021	12.90	Call	Bond Future	10,947.0500	10.9470	10,732.4700	10.7325	(1.960)	0	0	0
2021/04/22	2040	04/11/2021	12.90	Put	Bond Future	1,421.8600	1.4219	1,462.3500	1.4624	2.848	0	0	0
2021/04/22	2040	04/11/2021	12.89	Call	Bond Future	10,905.7700	10.9058	10,691.4900	10.6915	(1.965)	0	0	0
2021/04/22	2040	04/11/2021	12.89	Put	Bond Future	1,434.4900	1.4345	1,475.2800	1.4753	2.844	0	0	0
2021/04/22	2040	04/11/2021			Bond Future	11.3008	84.8252	11.3397	84.5701	0.344	0.0000	0.0000	0
2021/04/22	2040	04/11/2021	12.91	Call	Bond Future	10,988.3600	10.9884	10,773.4700	10.7735	(1.956)	0	0	0
2021/04/22	2040	04/11/2021	12.91	Put	Bond Future	1,409.3300	1.4093	1,449.5100	1.4495	2.851	0	0	0
2021/04/22	2040	03/02/2022	11.58	Put	Bond Future	4,709.7100	4.7097	4,819.6900	4.8197	2.335	0	0	0
2021/04/22	2040	03/02/2022	11.59	Call	Bond Future	5,210.4200	5.2104	5,061.4700	5.0615	(2.859)	0	0	0
2021/04/22	2040	03/02/2022	11.57	Put	Bond Future	4,740.1000	4.7401	4,850.6100	4.8506	2.331	0	0	0
2021/04/22	2040	03/02/2022			Bond Future	11.5064	81.3256	11.5470	81.0672	0.353	0.0000	0.0000	0
2021/04/22	2040	03/02/2022	11.58	Call	Bond Future	5,177.1600	5.1772	5,028.7300	5.0287	(2.867)	0	0	0
2021/04/22	2040	03/02/2022	11.59	Put	Bond Future	4,679.7600	4.6798	4,789.2200	4.7892	2.339	0	0	0
2021/04/22	2040	03/02/2022	11.57	Call	Bond Future	5,144.2600	5.1443	4,996.3600	4.9964	(2.875)	0	0	0
2021/04/22	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2040	05/05/2022	11.92	Call	Bond Future	1,143.6200	1.1436	882.6800	0.8827	(22.817)	0	0	0
2021/04/22	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2040	05/05/2022			Bond Future	11.7331	82.2219	11.7754	81.9610	0.360	0.0000	0.0000	0
2021/04/22	2040	05/05/2022	11.91	Call	Bond Future	1,083.0900	1.0831	822.1500	0.8222	(24.092)	0	0	0
2021/04/22	2040	05/05/2022	11.90	Call	Bond Future	1,022.4800	1.0225	761.5400	0.7615	(25.520)	0	0	0
2021/04/22	2040	05/05/2022	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2044	06/05/2021	12.44	Call	Bond Future	9,504.9100	9.5049	9,217.0700	9.2171	(3.028)	0	0	0
2021/04/22	2044	06/05/2021	12.44	Put	Bond Future	6.6000	0.0066	6.0900	0.0061	(7.727)	0	0	0
2021/04/22	2044	06/05/2021	12.43	Call	Bond Future	9,448.2000	9.4482	9,160.3500	9.1603	(3.047)	0	0	0
2021/04/22	2044	06/05/2021	12.43	Put	Bond Future	6.9400	0.0069	6.4200	0.0064	(7.493)	0	0	0
2021/04/22	2044	06/05/2021	11.40	Call	Bond Future	3,515.1300	3.5151	3,249.5300	3.2495	(7.556)	0	0	0
2021/04/22	2044	06/05/2021	11.40	Put	Bond Future	397.0500	0.3970	418.7800	0.4188	5.473	0	0	3,100
2021/04/22	2044	06/05/2021	11.79	Call	Bond Future	5,730.2200	5.7302	5,444.9600	5.4450	(4.978)	0	0	0
2021/04/22	2044	06/05/2021	11.79	Put	Bond Future	109.7900	0.1098	111.8600	0.1119	1.885	0	0	3,100
2021/04/22	2044	06/05/2021	11.10	Call	Bond Future	2,047.2800	2.0473	1,823.9400	1.8239	(10.909)	0	0	0
2021/04/22	2044	06/05/2021	12.50	Call	Bond Future	9,843.8200	9.8438	9,556.0600	9.5561	(2.923)	0	0	0
2021/04/22	2044	06/05/2021	12.50	Put	Bond Future	4.8400	0.0048	4.4100	0.0044	(8.884)	0	0	3,100
2021/04/22	2044	06/05/2021			Bond Future	10.9426	84.1311	10.9835	83.8438	0.374	0.0000	0.0000	57,059

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
2021/04/22	2044	06/05/2021	12.45	Call	Bond Future	9,561.5500	9.5615	9,273.7200	9.2737	(3.010)	0	0	0
2021/04/22	2044	06/05/2021	12.45	Put	Bond Future	6.2700	0.0063	5.7700	0.0058	(7.974)	0	0	0
2021/04/22	2044	06/05/2021	10.70	Put	Bond Future	2,448.6500	2.4487	2,608.2000	2.6082	6.516	0	0	0
2021/04/22	2044	06/05/2021	10.70	Call	Bond Future	709.1800	0.7092	581.4000	0.5814	(18.018)	0	0	3,100
2021/04/22	2044	06/05/2021	11.10	Put	Bond Future	951.0300	0.9510	1,015.0200	1.0150	6.728	0	0	3,100
2021/04/22	2044	06/05/2021	11.90	Call	Bond Future	6,376.0700	6.3761	6,089.1500	6.0891	(4.500)	0	0	0
2021/04/22	2044	06/05/2021	11.90	Put	Bond Future	74.4200	0.0744	74.8300	0.0748	0.551	0	0	0
2021/04/22	2044	06/05/2021	11.35	Put	Bond Future	462.7500	0.4627	489.5100	0.4895	5.783	0	0	0
2021/04/22	2044	06/05/2021	11.35	Call	Bond Future	3,249.8700	3.2499	2,989.3000	2.9893	(8.018)	0	0	3,100
2021/04/22	2044	05/08/2021	12.60	Put	Bond Future	827.5700	0.8276	861.6500	0.8617	4.118	0	0	0
2021/04/22	2044	05/08/2021	12.61	Call	Bond Future	9,887.5300	9.8875	9,629.7500	9.6298	(2.607)	0	0	0
2021/04/22	2044	05/08/2021	12.61	Put	Bond Future	817.4300	0.8174	851.1500	0.8511	4.125	0	0	0
2021/04/22	2044	05/08/2021			Bond Future	11.1405	80.6749	11.1833	80.3834	0.384	0.0000	0.0000	21,606
2021/04/22	2044	05/08/2021	12.60	Call	Bond Future	9,841.9800	9.8420	9,584.5600	9.5846	(2.616)	0	0	0
2021/04/22	2044	05/08/2021	12.59	Call	Bond Future	9,796.4500	9.7964	9,539.4100	9.5394	(2.624)	0	0	0
2021/04/22	2044	05/08/2021	12.59	Put	Bond Future	837.8100	0.8378	872.2700	0.8723	4.113	0	0	0
2021/04/22	2044	04/11/2021	12.91	Call	Bond Future	10,909.3500	10.9093	10,663.0300	10.6630	(2.258)	0	0	0
2021/04/22	2044	04/11/2021	12.91	Put	Bond Future	1,464.2900	1.4643	1,513.2200	1.5132	3.342	0	0	0
2021/04/22	2044	04/11/2021			Bond Future	11.3268	81.5876	11.3714	81.2923	0.393	0.0000	0.0000	0
2021/04/22	2044	04/11/2021	12.90	Call	Bond Future	10,868.6600	10.8687	10,622.7000	10.6227	(2.263)	0	0	0
2021/04/22	2044	04/11/2021	12.90	Put	Bond Future	1,477.0800	1.4771	1,526.3700	1.5264	3.337	0	0	0
2021/04/22	2044	04/11/2021	12.89	Call	Bond Future	10,828.0100	10.8280	10,582.4000	10.5824	(2.268)	0	0	0
2021/04/22	2044	04/11/2021	12.89	Put	Bond Future	1,489.9800	1.4900	1,539.6200	1.5396	3.332	0	0	0
2021/04/22	2044	03/02/2022	11.59	Call	Bond Future	5,199.1900	5.1992	5,028.8500	5.0288	(3.276)	0	0	0
2021/04/22	2044	03/02/2022	11.59	Put	Bond Future	4,768.7300	4.7687	4,897.3800	4.8974	2.698	0	0	0
2021/04/22	2044	03/02/2022	11.60	Call	Bond Future	5,232.5200	5.2325	5,061.5700	5.0616	(3.267)	0	0	0
2021/04/22	2044	03/02/2022	11.60	Put	Bond Future	4,738.1600	4.7382	4,866.2000	4.8662	2.702	0	0	0
2021/04/22	2044	03/02/2022			Bond Future	11.5230	78.1747	11.5695	77.8757	0.403	0.0000	0.0000	0
2021/04/22	2044	03/02/2022	11.61	Call	Bond Future	5,265.9300	5.2659	5,094.3700	5.0944	(3.258)	0	0	0
2021/04/22	2044	03/02/2022	11.61	Put	Bond Future	4,707.7600	4.7078	4,835.1900	4.8352	2.707	0	0	0
2021/04/22	2044	05/05/2022	11.91	Call	Bond Future	1,058.4500	1.0584	756.3300	0.7563	(28.544)	0	0	0
2021/04/22	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2044	05/05/2022	11.92	Call	Bond Future	1,119.5300	1.1195	817.4100	0.8174	(26.986)	0	0	0
2021/04/22	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2044	05/05/2022			Bond Future	11.7389	79.0364	11.7873	78.7343	0.413	0.0000	0.0000	0
2021/04/22	2044	05/05/2022	11.93	Call	Bond Future	1,180.5200	1.1805	878.4000	0.8784	(25.592)	0	0	0
2021/04/22	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	2046	06/05/2021			Bond Future	108.9050	108.9050	108.9286	108.9286	0.022	0.0000	0.0000	14,973
2021/04/22	2046	05/08/2021			Bond Future	110.1290	110.1290	110.1517	110.1517	0.021	0.0000	0.0000	13,135
2021/04/22	2046	04/11/2021			Bond Future	109.5975	109.5975	109.6199	109.6199	0.020	0.0000	0.0000	0
2021/04/22	2046	03/02/2022			Bond Future	110.9213	110.9213	110.9435	110.9435	0.020	0.0000	0.0000	0
2021/04/22	2046	05/05/2022			Bond Future	110.3319	110.3319	110.3546	110.3546	0.021	0.0000	0.0000	0
2021/04/22	2050	06/05/2021			Bond Future	112.2693	112.2693	112.0828	112.0828	(0.166)	0.0000	0.0000	10,994
2021/04/22	2050	05/08/2021			Bond Future	111.6087	111.6087	111.4187	111.4187	(0.170)	0.0000	0.0000	9,170
2021/04/22	2050	04/11/2021			Bond Future	112.8969	112.8969	112.7043	112.7043	(0.171)	0.0000	0.0000	0
2021/04/22	2050	03/02/2022			Bond Future	112.3179	112.3179	112.1224	112.1224	(0.174)	0.0000	0.0000	0



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2021/04/22	2050	05/05/2022			Bond Future	113.5843	113.5843	113.3869	113.3869	(0.174)	0.0000	0.0000	0
2021/04/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	AL37	06/05/2021			Index Future	787.3980	787.3980	785.9800	785.9800	(0.180)	0.0000	0.0000	0
2021/04/22	AL37	05/08/2021			Index Future	795.9570	795.9570	794.5190	794.5190	(0.181)	0.0000	0.0000	0
2021/04/22	AL37	04/11/2021			Index Future	805.0460	805.0460	803.5890	803.5890	(0.181)	0.0000	0.0000	0
2021/04/22	AL37	03/02/2022			Index Future	814.5750	814.5750	813.0990	813.0990	(0.181)	0.0000	0.0000	0
2021/04/22	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/22	AL7T	06/05/2021			Index Future	877.0350	877.0350	875.4240	875.4240	(0.184)	0.0000	0.0000	0
2021/04/22	AL7T	05/08/2021			Index Future	886.5680	886.5680	884.9350	884.9350	(0.184)	0.0000	0.0000	0
2021/04/22	AL7T	04/11/2021			Index Future	896.6910	896.6910	895.0370	895.0370	(0.184)	0.0000	0.0000	0
2021/04/22	AL7T	03/02/2022			Index Future	907.3050	907.3050	905.6300	905.6300	(0.185)	0.0000	0.0000	0
2021/04/22	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/22	ALBI	06/05/2021			Index Future	772.4800	772.4800	770.7670	770.7670	(0.222)	0.0000	0.0000	299
2021/04/22	ALBI	05/08/2021			Index Future	780.8760	780.8760	779.1410	779.1410	(0.222)	0.0000	0.0000	134
2021/04/22	ALBI	04/11/2021			Index Future	789.7930	789.7930	788.0350	788.0350	(0.223)	0.0000	0.0000	0
2021/04/22	ALBI	03/02/2022			Index Future	799.1410	799.1410	797.3620	797.3620	(0.223)	0.0000	0.0000	0
2021/04/22	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/04/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/22	ES33	06/05/2021			Bond Future	11.4500	75.3681	11.4849	75.1836	0.305	0.0000	0.0000	0
2021/04/22	ES33	05/08/2021			Bond Future	11.6964	76.2151	11.7329	76.0278	0.312	0.0000	0.0000	350
2021/04/22	ES33	04/11/2021			Bond Future	11.9446	73.3189	11.9828	73.1290	0.320	0.0000	0.0000	0
2021/04/22	ES33	03/02/2022			Bond Future	12.2072	74.2051	12.2471	74.0126	0.327	0.0000	0.0000	0
2021/04/22	ES33	05/05/2022			Bond Future	12.4908	71.2646	12.5325	71.0702	0.334	0.0000	0.0000	0
2021/04/22	ES42	06/05/2021			Bond Future	11.8924	74.3703	11.9377	74.1003	0.381	0.0000	0.0000	0
2021/04/22	ES42	05/08/2021			Bond Future	12.1229	75.2062	12.1703	74.9323	0.391	0.0000	0.0000	4,779

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
2021/04/22	ES42	04/11/2021			Bond Future	12.3564	71.8161	12.4061	71.5386	0.402	0.0000	0.0000	0
2021/04/22	ES42	03/02/2022			Bond Future	12.5951	72.6847	12.6471	72.4035	0.412	0.0000	0.0000	0
2021/04/22	ES42	05/05/2022			Bond Future	12.8614	69.2455	12.9158	68.9614	0.423	0.0000	0.0000	0
2021/04/22	GOVI	06/05/2021	678.68	Call	GOVI	845,130.0000	84.5130	828,660.0000	82.8660	(1.949)	0	0	0
2021/04/22	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	06/05/2021	678.67	Call	GOVI	845,230.0000	84.5230	828,760.0000	82.8760	(1.949)	0	0	0
2021/04/22	GOVI	06/05/2021			GOVI	763.1930	763.1930	761.5460	761.5460	(0.216)	0.0000	0.0000	73
2021/04/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	06/05/2021	678.69	Call	GOVI	845,030.0000	84.5030	828,560.0000	82.8560	(1.949)	0	0	0
2021/04/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	05/08/2021	719.14	Call	GOVI	523,490.0000	52.3490	506,790.0000	50.6790	(3.190)	0	0	0
2021/04/22	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	05/08/2021	719.13	Call	GOVI	523,590.0000	52.3590	506,890.0000	50.6890	(3.190)	0	0	0
2021/04/22	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	05/08/2021			GOVI	771.4890	771.4890	769.8190	769.8190	(0.216)	0.0000	0.0000	913
2021/04/22	GOVI	05/08/2021	719.15	Call	GOVI	523,390.0000	52.3390	506,690.0000	50.6690	(3.191)	0	0	0
2021/04/22	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	04/11/2021	728.41	Call	GOVI	518,880.0000	51.8880	501,970.0000	50.1970	(3.259)	0	0	0
2021/04/22	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	04/11/2021	728.40	Call	GOVI	518,980.0000	51.8980	502,070.0000	50.2070	(3.258)	0	0	0
2021/04/22	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	04/11/2021			GOVI	780.2980	780.2980	778.6070	778.6070	(0.217)	0.0000	0.0000	0
2021/04/22	GOVI	04/11/2021	728.42	Call	GOVI	518,780.0000	51.8780	501,870.0000	50.1870	(3.260)	0	0	0
2021/04/22	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	03/02/2022	792.76	Put	GOVI	32,260.0000	3.2260	49,380.0000	4.9380	53.069	0	0	0
2021/04/22	GOVI	03/02/2022			GOVI	789.5340	789.5340	787.8220	787.8220	(0.217)	0.0000	0.0000	0
2021/04/22	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	03/02/2022	792.75	Put	GOVI	32,160.0000	3.2160	49,280.0000	4.9280	53.234	0	0	0
2021/04/22	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	03/02/2022	792.74	Put	GOVI	32,060.0000	3.2060	49,180.0000	4.9180	53.400	0	0	0
2021/04/22	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/22	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/22	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/22	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/22	IGOV	06/05/2021			Index Future	287.7420	287.7420	287.5320	287.5320	(0.073)	0.0000	0.0000	755
2021/04/22	IGOV	05/08/2021			Index Future	290.9410	290.9410	290.7270	290.7270	(0.074)	0.0000	0.0000	0
2021/04/22	IGOV	04/11/2021			Index Future	294.3340	294.3340	294.1170	294.1170	(0.074)	0.0000	0.0000	0
2021/04/22	IGOV	03/02/2022			Index Future	297.8880	297.8880	297.6670	297.6670	(0.074)	0.0000	0.0000	0
2021/04/22	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	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
2021/04/22	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/22	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/22	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.6900	90.6900	0.000	0.0000	0.0000	51
2021/04/22	IS05	15/03/2022			Interest Rate Swap	90.1100	90.1100	90.1100	90.1100	0.000	0.0000	0.0000	0
2021/04/22	IS05	21/06/2022			Interest Rate Swap	90.2600	90.2600	90.2500	90.2500	(0.011)	0.0000	0.0000	0
2021/04/22	IS05	20/09/2022			Interest Rate Swap	93.4200	93.4200	93.4100	93.4100	(0.011)	0.0000	0.0000	0
2021/04/22	IS05	20/12/2022			Interest Rate Swap	93.9600	93.9600	93.9500	93.9500	(0.011)	0.0000	0.0000	0
2021/04/22	IS05	22/03/2023			Interest Rate Swap	86.4000	86.4000	86.3900	86.3900	(0.012)	0.0000	0.0000	0
2021/04/22	IS05	20/06/2023			Interest Rate Swap	91.9900	91.9900	91.9800	91.9800	(0.011)	0.0000	0.0000	0
2021/04/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/22	IS10	17/12/2025			Interest Rate Swap	80.4700	80.4700	80.5600	80.5600	0.112	0.0000	0.0000	0
2021/04/22	IS10	16/03/2026			Interest Rate Swap	77.0700	77.0700	77.1800	77.1800	0.143	0.0000	0.0000	0
2021/04/22	IS10	15/06/2026			Interest Rate Swap	75.5600	75.5600	75.6900	75.6900	0.172	0.0000	0.0000	0
2021/04/22	IS10	21/09/2026			Interest Rate Swap	77.6800	77.6800	77.8200	77.8200	0.180	0.0000	0.0000	0
2021/04/22	IS10	21/12/2026			Interest Rate Swap	81.7800	81.7800	81.9400	81.9400	0.196	0.0000	0.0000	0
2021/04/22	IS10	15/03/2027			Interest Rate Swap	80.3600	80.3600	80.5400	80.5400	0.224	0.0000	0.0000	0
2021/04/22	IS10	21/06/2027			Interest Rate Swap	82.5200	82.5200	82.7200	82.7200	0.242	0.0000	0.0000	0
2021/04/22	IS10	20/09/2027			Interest Rate Swap	88.4100	88.4100	88.6200	88.6200	0.238	0.0000	0.0000	0
2021/04/22	IS10	20/12/2027			Interest Rate Swap	88.8900	88.8900	89.1100	89.1100	0.247	0.0000	0.0000	0
2021/04/22	IS10	22/03/2028			Interest Rate Swap	82.0000	82.0000	82.2400	82.2400	0.293	0.0000	0.0000	0
2021/04/22	IS10	20/06/2028			Interest Rate Swap	89.9000	89.9000	90.1500	90.1500	0.278	0.0000	0.0000	0
2021/04/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/22	JBAF	19/05/2021			Jibar Tradeable Future	3.6900	96.3100	3.6850	96.3150	(0.136)	0.0000	0.0000	0
2021/04/22	JBAF	15/06/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/04/22	JBAF	21/07/2021			Jibar Tradeable Future	3.7000	96.3000	3.7000	96.3000	0.000	0.0000	0.0000	0
2021/04/22	JBAF	18/08/2021			Jibar Tradeable Future	3.7400	96.2600	3.7300	96.2700	(0.267)	0.0000	0.0000	0
2021/04/22	JBAF	15/09/2021			Jibar Tradeable Future	3.7450	96.2550	3.7350	96.2650	(0.267)	0.0000	0.0000	30,000
2021/04/22	JBAF	20/10/2021			Jibar Tradeable Future	3.8850	96.1150	3.8000	96.2000	(2.188)	0.0000	0.0000	0
2021/04/22	JBAF	15/12/2021			Jibar Tradeable Future	3.9200	96.0800	3.9100	96.0900	(0.255)	0.0000	0.0000	0
2021/04/22	JBAF	16/03/2022			Jibar Tradeable Future	4.0750	95.9250	4.0550	95.9450	(0.491)	0.0000	0.0000	0
2021/04/22	JBAF	15/06/2022			Jibar Tradeable Future	4.4800	95.5200	4.4200	95.5800	(1.339)	0.0000	0.0000	471
2021/04/22	JBAF	21/09/2022			Jibar Tradeable Future	4.5500	95.4500	4.5900	95.4100	0.879	0.0000	0.0000	0
2021/04/22	JBAF	21/12/2022			Jibar Tradeable Future	4.9400	95.0600	4.9300	95.0700	(0.202)	0.0000	0.0000	0
2021/04/22	JBAF	15/03/2023			Jibar Tradeable Future	5.1050	94.8950	5.1150	94.8850	0.196	0.0000	0.0000	0
2021/04/22	R023	06/05/2021	7.58	Call	Bond Future	4,755.5900	4.7556	4,985.1200	4.9851	4.827	0	0	0
2021/04/22	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R023	06/05/2021			Bond Future	4.8057	106.5365	4.6760	106.7660	(2.699)	0.0000	0.0000	30,418
2021/04/22	R023	06/05/2021	7.57	Call	Bond Future	4,738.9600	4.7390	4,968.4900	4.9685	4.843	0	0	0
2021/04/22	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R023	06/05/2021	7.56	Call	Bond Future	4,722.3300	4.7223	4,951.8600	4.9519	4.861	0	0	0
2021/04/22	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R023	05/08/2021	5.30	Call	Bond Future	745.4000	0.7454	935.5400	0.9355	25.508	0	0	0
2021/04/22	R023	05/08/2021	5.30	Put	Bond Future	96.9900	0.0970	56.3200	0.0563	(41.932)	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
2021/04/22	R023	05/08/2021	5.29	Call	Bond Future	732.8600	0.7329	922.0400	0.9220	25.814	0	0	0
2021/04/22	R023	05/08/2021	5.29	Put	Bond Future	99.5600	0.0996	57.9300	0.0579	(41.814)	0	0	0
2021/04/22	R023	05/08/2021			Bond Future	4.8724	107.7071	4.7211	107.9379	(3.106)	0.0000	0.0000	3,370
2021/04/22	R023	05/08/2021	5.31	Call	Bond Future	757.9900	0.7580	949.0800	0.9491	25.210	0	0	0
2021/04/22	R023	05/08/2021	5.31	Put	Bond Future	94.4800	0.0945	54.7600	0.0548	(42.041)	0	0	0
2021/04/22	R023	04/11/2021	4.91	Call	Bond Future	373.3500	0.3734	498.1200	0.4981	33.419	0	0	0
2021/04/22	R023	04/11/2021	4.91	Put	Bond Future	397.0600	0.3971	288.9800	0.2890	(27.220)	0	0	0
2021/04/22	R023	04/11/2021	4.90	Call	Bond Future	366.1900	0.3662	489.7500	0.4898	33.742	0	0	0
2021/04/22	R023	04/11/2021	4.90	Put	Bond Future	402.7400	0.4027	293.4500	0.2934	(27.137)	0	0	0
2021/04/22	R023	04/11/2021			Bond Future	4.9285	105.0160	4.7474	105.2489	(3.675)	0.0000	0.0000	0
2021/04/22	R023	04/11/2021	4.92	Call	Bond Future	380.5800	0.3806	506.5500	0.5066	33.099	0	0	0
2021/04/22	R023	04/11/2021	4.92	Put	Bond Future	391.4500	0.3915	284.5700	0.2846	(27.304)	0	0	0
2021/04/22	R023	03/02/2022	5.08	Call	Bond Future	492.7200	0.4927	629.2300	0.6292	27.705	0	0	0
2021/04/22	R023	03/02/2022	5.08	Put	Bond Future	384.6900	0.3847	286.0100	0.2860	(25.652)	0	0	0
2021/04/22	R023	03/02/2022			Bond Future	4.9758	106.2600	4.7496	106.4952	(4.546)	0.0000	0.0000	0
2021/04/22	R023	03/02/2022	5.07	Call	Bond Future	486.4200	0.4864	622.0800	0.6221	27.889	0	0	0
2021/04/22	R023	03/02/2022	5.07	Put	Bond Future	388.7600	0.3888	289.2300	0.2892	(25.602)	0	0	0
2021/04/22	R023	03/02/2022	5.06	Call	Bond Future	480.5400	0.4805	615.3400	0.6153	28.052	0	0	0
2021/04/22	R023	03/02/2022	5.06	Put	Bond Future	393.2400	0.3932	292.8500	0.2929	(25.529)	0	0	0
2021/04/22	R023	05/05/2022	6.31	Call	Bond Future	927.0200	0.9270	1,165.1000	1.1651	25.682	0	0	0
2021/04/22	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R023	05/05/2022			Bond Future	5.1367	103.5240	4.8382	103.7621	(5.812)	0.0000	0.0000	0
2021/04/22	R023	05/05/2022	6.30	Call	Bond Future	919.1800	0.9192	1,157.2600	1.1573	25.901	0	0	0
2021/04/22	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R023	05/05/2022	6.29	Call	Bond Future	911.3300	0.9113	1,149.4100	1.1494	26.124	0	0	0
2021/04/22	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R035	06/05/2021	12.36	Put	Bond Future	0.8700	0.0009	0.6900	0.0007	(20.690)	0	0	0
2021/04/22	R035	06/05/2021	12.37	Call	Bond Future	10,772.6100	10.7726	10,572.4400	10.5724	(1.858)	0	0	0
2021/04/22	R035	06/05/2021	12.35	Put	Bond Future	0.9200	0.0009	0.7400	0.0007	(19.565)	0	0	0
2021/04/22	R035	06/05/2021	10.55	Call	Bond Future	1,307.7800	1.3078	1,164.9400	1.1649	(10.922)	0	0	0
2021/04/22	R035	06/05/2021	10.55	Put	Bond Future	1,369.1300	1.3691	1,426.2900	1.4263	4.175	0	0	500
2021/04/22	R035	06/05/2021	10.05	Put	Bond Future	3,680.2400	3.6802	3,827.4200	3.8274	3.999	0	0	0
2021/04/22	R035	06/05/2021	10.05	Call	Bond Future	252.9300	0.2529	200.1100	0.2001	(20.883)	0	0	500
2021/04/22	R035	06/05/2021	10.40	Put	Bond Future	1,924.0500	1.9241	2,007.6900	2.0077	4.347	0	0	0
2021/04/22	R035	06/05/2021	12.91	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	600
2021/04/22	R035	06/05/2021	11.55	Call	Bond Future	6,208.4800	6.2085	6,005.8000	6.0058	(3.265)	0	0	0
2021/04/22	R035	06/05/2021	11.55	Put	Bond Future	58.8000	0.0588	56.1200	0.0561	(4.558)	0	0	1,650
2021/04/22	R035	06/05/2021	12.77	Call	Bond Future	12,886.0500	12.8861	12,686.0300	12.6860	(1.552)	0	0	0
2021/04/22	R035	06/05/2021	12.77	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	1,650
2021/04/22	R035	06/05/2021	10.24	Put	Bond Future	2,651.8100	2.6518	2,765.5300	2.7655	4.288	0	0	0
2021/04/22	R035	06/05/2021	10.24	Call	Bond Future	525.1500	0.5252	438.8700	0.4389	(16.430)	0	0	223
2021/04/22	R035	06/05/2021			Bond Future	10.5594	89.6117	10.5900	89.4117	0.290	0.0000	0.0000	89,074
2021/04/22	R035	06/05/2021	12.36	Call	Bond Future	10,718.6600	10.7187	10,518.4800	10.5185	(1.868)	0	0	0
2021/04/22	R035	06/05/2021	12.37	Put	Bond Future	0.8200	0.0008	0.6500	0.0007	(20.732)	0	0	0
2021/04/22	R035	06/05/2021	12.35	Call	Bond Future	10,664.6600	10.6647	10,464.4800	10.4645	(1.877)	0	0	0
2021/04/22	R035	06/05/2021	11.05	Call	Bond Future	3,466.0400	3.4660	3,270.9400	3.2709	(5.629)	0	0	0
2021/04/22	R035	06/05/2021	11.05	Put	Bond Future	338.6200	0.3386	343.5200	0.3435	1.447	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/22	R035	06/05/2021	10.40	Call	Bond Future	872.0300		0.8720	755.6700	0.7557	(13.344)	0	0	600
2021/04/22	R035	06/05/2021	11.15	Put	Bond Future	245.8300		0.2458	247.0200	0.2470	0.484	0	0	0
2021/04/22	R035	06/05/2021	11.15	Call	Bond Future	3,990.6900		3.9907	3,791.8800	3.7919	(4.982)	0	0	600
2021/04/22	R035	06/05/2021	12.91	Call	Bond Future	13,605.4000		13.6054	13,405.3900	13.4054	(1.470)	0	0	0
2021/04/22	R035	06/05/2021	10.81	Put	Bond Future	692.9400		0.6929	715.1800	0.7152	3.210	0	0	0
2021/04/22	R035	06/05/2021	10.81	Call	Bond Future	2,311.1700		2.3112	2,133.4100	2.1334	(7.691)	0	0	1,650
2021/04/22	R035	06/05/2021	12.02	Call	Bond Future	8,853.8700		8.8539	8,653.0800	8.6531	(2.268)	0	0	0
2021/04/22	R035	06/05/2021	12.02	Put	Bond Future	6.1100		0.0061	5.3200	0.0053	(12.930)	0	0	223
2021/04/22	R035	06/05/2021	11.32	Call	Bond Future	4,917.9100		4.9179	4,715.9100	4.7159	(4.107)	0	0	0
2021/04/22	R035	06/05/2021	11.32	Put	Bond Future	138.4500		0.1385	136.4500	0.1364	(1.445)	0	0	223
2021/04/22	R035	05/08/2021	11.37	Call	Bond Future	5,593.0200		5.5930	5,440.0100	5.4400	(2.736)	0	0	0
2021/04/22	R035	05/08/2021	11.37	Put	Bond Future	1,897.7600		1.8978	1,948.0000	1.9480	2.647	0	0	100
2021/04/22	R035	05/08/2021	5.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R035	05/08/2021	5.31	Put	Bond Future	47,494.3300		47.4943	47,697.5800	47.6976	0.428	0	0	0
2021/04/22	R035	05/08/2021			Bond Future	10.7696		90.5964	10.8016	90.3931	0.298	0.0000	0.0000	40,509
2021/04/22	R035	05/08/2021	10.77	Call	Bond Future	3,340.8100		3.3408	3,220.6400	3.2206	(3.597)	0	0	0
2021/04/22	R035	05/08/2021	10.77	Put	Bond Future	3,338.2100		3.3382	3,421.2900	3.4213	2.489	0	0	100
2021/04/22	R035	05/08/2021	10.02	Put	Bond Future	6,309.2100		6.3092	6,442.7300	6.4427	2.116	0	0	0
2021/04/22	R035	05/08/2021	10.02	Call	Bond Future	1,351.4300		1.3514	1,281.7000	1.2817	(5.160)	0	0	100
2021/04/22	R035	05/08/2021	5.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R035	05/08/2021	5.30	Put	Bond Future	47,610.9100		47.6109	47,814.1600	47.8142	0.427	0	0	0
2021/04/22	R035	05/08/2021	5.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R035	05/08/2021	5.29	Put	Bond Future	47,727.6200		47.7276	47,930.8700	47.9309	0.426	0	0	0
2021/04/22	R035	04/11/2021	11.20	Put	Bond Future	0.0000		0.0000	3,768.6700	3.7687	100.000	0	0	350
2021/04/22	R035	04/11/2021	10.60	Call	Bond Future	0.0000		0.0000	3,087.5500	3.0875	100.000	0	0	0
2021/04/22	R035	04/11/2021	10.60	Put	Bond Future	0.0000		0.0000	5,681.5500	5.6815	100.000	0	0	350
2021/04/22	R035	04/11/2021	10.11	Put	Bond Future	0.0000		0.0000	7,729.3900	7.7294	100.000	0	0	0
2021/04/22	R035	04/11/2021	10.11	Call	Bond Future	0.0000		0.0000	1,905.2000	1.9052	100.000	0	0	350
2021/04/22	R035	04/11/2021	10.12	Put	Bond Future	7,551.1500		7.5512	7,682.8000	7.6828	1.743	0	0	0
2021/04/22	R035	04/11/2021	10.12	Call	Bond Future	2,000.6200		2.0006	1,926.2200	1.9262	(3.719)	0	0	400
2021/04/22	R035	04/11/2021	10.62	Put	Bond Future	5,502.1100		5.5021	5,607.6400	5.6076	1.918	0	0	0
2021/04/22	R035	04/11/2021	10.62	Call	Bond Future	3,242.4900		3.2425	3,141.9700	3.1420	(3.100)	0	0	400
2021/04/22	R035	04/11/2021	11.75	Put	Bond Future	2,526.1200		2.5261	2,581.7000	2.5817	2.200	0	0	782
2021/04/22	R035	04/11/2021	11.08	Call	Bond Future	4,636.8400		4.6368	4,513.8500	4.5138	(2.652)	0	0	0
2021/04/22	R035	04/11/2021	11.08	Put	Bond Future	4,018.1100		4.0181	4,101.1700	4.1012	2.067	0	0	782
2021/04/22	R035	04/11/2021	10.23	Put	Bond Future	7,058.2900		7.0583	7,184.1600	7.1842	1.783	0	0	0
2021/04/22	R035	04/11/2021	12.53	Call	Bond Future	10,186.3700		10.1864	10,012.5400	10.0125	(1.706)	0	0	0
2021/04/22	R035	04/11/2021	12.53	Put	Bond Future	1,345.0600		1.3451	1,377.2800	1.3773	2.395	0	0	0
2021/04/22	R035	04/11/2021			Bond Future	10.9792		87.1446	11.0127	86.9385	0.305	0.0000	0.0000	0
2021/04/22	R035	04/11/2021	11.20	Call	Bond Future	0.0000		0.0000	4,909.7000	4.9097	100.000	0	0	0
2021/04/22	R035	04/11/2021	13.82	Call	Bond Future	15,569.1500		15.5691	15,373.3300	15.3733	(1.258)	0	0	0
2021/04/22	R035	04/11/2021	13.82	Put	Bond Future	369.0200		0.3690	379.2500	0.3792	2.772	0	0	400
2021/04/22	R035	04/11/2021	11.75	Call	Bond Future	7,097.5400		7.0975	6,947.0700	6.9471	(2.120)	0	0	0
2021/04/22	R035	04/11/2021	10.23	Call	Bond Future	2,246.7700		2.2468	2,166.5900	2.1666	(3.569)	0	0	782
2021/04/22	R035	04/11/2021	12.52	Call	Bond Future	10,146.0700		10.1461	9,972.5000	9.9725	(1.711)	0	0	0
2021/04/22	R035	04/11/2021	12.52	Put	Bond Future	1,357.3700		1.3574	1,389.8500	1.3899	2.393	0	0	0
2021/04/22	R035	04/11/2021	12.51	Call	Bond Future	10,105.8100		10.1058	9,932.4900	9.9325	(1.715)	0	0	0
2021/04/22	R035	04/11/2021	12.51	Put	Bond Future	1,369.7800		1.3698	1,402.5100	1.4025	2.389	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
2021/04/22	R035	03/02/2022	11.73	Call	Bond Future	6,367.2800	6.3673	6,228.6100	6.2286	(2.178)	0	0	0
2021/04/22	R035	03/02/2022	11.73	Put	Bond Future	3,280.9400	3.2809	3,351.0900	3.3511	2.138	0	0	280
2021/04/22	R035	03/02/2022	11.03	Call	Bond Future	4,095.3400	4.0953	3,985.8200	3.9858	(2.674)	0	0	0
2021/04/22	R035	03/02/2022	11.39	Call	Bond Future	5,202.3600	5.2024	5,077.1900	5.0772	(2.406)	0	0	0
2021/04/22	R035	03/02/2022	11.39	Put	Bond Future	4,078.6200	4.0786	4,162.2700	4.1623	2.051	0	0	683
2021/04/22	R035	03/02/2022	10.65	Call	Bond Future	3,060.3400	3.0603	2,968.4200	2.9684	(3.004)	0	0	0
2021/04/22	R035	03/02/2022	11.23	Call	Bond Future	4,694.7700	4.6948	4,576.4000	4.5764	(2.521)	0	0	0
2021/04/22	R035	03/02/2022	11.23	Put	Bond Future	4,518.5400	4.5185	4,608.9900	4.6090	2.002	0	0	0
2021/04/22	R035	03/02/2022	11.22	Call	Bond Future	4,663.6600	4.6637	4,545.7300	4.5457	(2.529)	0	0	0
2021/04/22	R035	03/02/2022	11.22	Put	Bond Future	4,547.1700	4.5472	4,638.0600	4.6381	1.999	0	0	0
2021/04/22	R035	03/02/2022			Bond Future	11.2005	88.1772	11.2355	87.9684	0.312	0.0000	0.0000	0
2021/04/22	R035	03/02/2022	11.03	Put	Bond Future	5,125.6600	5.1257	5,224.9600	5.2250	1.937	0	0	280
2021/04/22	R035	03/02/2022	10.10	Put	Bond Future	8,861.3400	8.8613	9,003.6300	9.0036	1.606	0	0	0
2021/04/22	R035	03/02/2022	10.10	Call	Bond Future	1,880.0900	1.8801	1,813.5600	1.8136	(3.539)	0	0	280
2021/04/22	R035	03/02/2022	10.65	Put	Bond Future	6,452.9400	6.4529	6,569.8400	6.5698	1.812	0	0	683
2021/04/22	R035	03/02/2022	9.70	Put	Bond Future	11,013.4200	11.0134	11,171.7900	11.1718	1.438	0	0	0
2021/04/22	R035	03/02/2022	9.70	Call	Bond Future	1,289.4000	1.2894	1,238.9500	1.2389	(3.913)	0	0	683
2021/04/22	R035	03/02/2022	11.24	Call	Bond Future	4,725.6400	4.7256	4,606.8400	4.6068	(2.514)	0	0	0
2021/04/22	R035	03/02/2022	11.24	Put	Bond Future	4,489.7400	4.4897	4,579.7600	4.5798	2.005	0	0	0
2021/04/22	R035	05/05/2022	11.64	Call	Bond Future	1,167.6400	1.1676	956.8000	0.9568	(18.057)	0	0	0
2021/04/22	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R035	05/05/2022	11.63	Call	Bond Future	1,110.7100	1.1107	899.8700	0.8999	(18.982)	0	0	0
2021/04/22	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R035	05/05/2022			Bond Future	11.4369	84.6737	11.4733	84.4629	0.318	0.0000	0.0000	0
2021/04/22	R035	05/05/2022	11.65	Call	Bond Future	1,224.5100	1.2245	1,013.6700	1.0137	(17.218)	0	0	0
2021/04/22	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R186	06/05/2021	10.77	Call	Bond Future	15,993.4900	15.9935	15,788.2600	15.7883	(1.283)	0	0	0
2021/04/22	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R186	06/05/2021	10.76	Call	Bond Future	15,952.4400	15.9524	15,747.2100	15.7472	(1.287)	0	0	0
2021/04/22	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R186	06/05/2021	7.60	Put	Bond Future	178.8500	0.1789	198.6100	0.1986	11.048	0	0	5,000
2021/04/22	R186	06/05/2021	7.60	Call	Bond Future	1,997.1300	1.9971	1,811.6600	1.8117	(9.287)	0	0	5,000
2021/04/22	R186	06/05/2021			Bond Future	7.2298	118.9211	7.2713	118.7158	0.573	0.0000	0.0000	84,252
2021/04/22	R186	06/05/2021	10.78	Call	Bond Future	16,034.5200	16.0345	15,829.2900	15.8293	(1.280)	0	0	0
2021/04/22	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R186	06/05/2021	7.30	Call	Bond Future	947.6600	0.9477	808.2100	0.8082	(14.715)	0	0	0
2021/04/22	R186	06/05/2021	7.30	Put	Bond Future	600.2200	0.6002	666.0000	0.6660	10.959	0	0	15,177
2021/04/22	R186	05/08/2021	8.62	Call	Bond Future	5,890.2200	5.8902	5,703.2900	5.7033	(3.174)	0	0	0
2021/04/22	R186	05/08/2021	8.62	Put	Bond Future	321.7400	0.3217	343.6700	0.3437	6.816	0	0	0
2021/04/22	R186	05/08/2021	8.61	Call	Bond Future	5,851.9000	5.8519	5,665.3300	5.6653	(3.188)	0	0	0
2021/04/22	R186	05/08/2021	8.61	Put	Bond Future	327.7600	0.3278	350.0500	0.3501	6.801	0	0	0
2021/04/22	R186	05/08/2021			Bond Future	7.4028	114.9461	7.4471	114.7372	0.598	0.0000	0.0000	40,302
2021/04/22	R186	05/08/2021	8.63	Call	Bond Future	5,928.6000	5.9286	5,741.3200	5.7413	(3.159)	0	0	0
2021/04/22	R186	05/08/2021	8.63	Put	Bond Future	315.8200	0.3158	337.4000	0.3374	6.833	0	0	0
2021/04/22	R186	04/11/2021	8.10	Call	Bond Future	3,765.4700	3.7655	3,621.4500	3.6214	(3.825)	0	0	0
2021/04/22	R186	04/11/2021	8.10	Put	Bond Future	1,435.9100	1.4359	1,503.7000	1.5037	4.721	0	0	0
2021/04/22	R186	04/11/2021	8.09	Call	Bond Future	3,735.6800	3.7357	3,592.1900	3.5922	(3.841)	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
2021/04/22	R186	04/11/2021	8.09	Put	Bond Future	1,449.8600	1.4499	1,518.1800	1.5182	4.712	0	0	0
2021/04/22	R186	04/11/2021			Bond Future	7.5743	116.2457	7.6215	116.0339	0.624	0.0000	0.0000	0
2021/04/22	R186	04/11/2021	8.11	Call	Bond Future	3,795.3600	3.7954	3,650.8100	3.6508	(3.809)	0	0	0
2021/04/22	R186	04/11/2021	8.11	Put	Bond Future	1,422.0700	1.4221	1,489.3300	1.4893	4.730	0	0	0
2021/04/22	R186	03/02/2022	7.30	Call	Bond Future	1,582.9600	1.5830	1,497.8900	1.4979	(5.374)	0	0	0
2021/04/22	R186	03/02/2022	7.30	Put	Bond Future	3,547.5300	3.5475	3,677.2300	3.6772	3.656	0	0	0
2021/04/22	R186	03/02/2022			Bond Future	7.7562	112.3399	7.8067	112.1251	0.651	0.0000	0.0000	0
2021/04/22	R186	03/02/2022	7.28	Call	Bond Future	1,548.8300	1.5488	1,464.9700	1.4650	(5.414)	0	0	0
2021/04/22	R186	03/02/2022	7.28	Put	Bond Future	3,600.5100	3.6005	3,731.4200	3.7314	3.636	0	0	0
2021/04/22	R186	03/02/2022	7.29	Call	Bond Future	1,565.6400	1.5656	1,481.1800	1.4812	(5.395)	0	0	0
2021/04/22	R186	03/02/2022	7.29	Put	Bond Future	3,573.7600	3.5738	3,704.0700	3.7041	3.646	0	0	0
2021/04/22	R186	05/05/2022	8.32	Call	Bond Future	1,344.1100	1.3441	1,127.3000	1.1273	(16.130)	0	0	0
2021/04/22	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R186	05/05/2022			Bond Future	7.9833	113.5792	8.0373	113.3624	0.676	0.0000	0.0000	0
2021/04/22	R186	05/05/2022	8.30	Call	Bond Future	1,264.8500	1.2648	1,048.0400	1.0480	(17.141)	0	0	0
2021/04/22	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R186	05/05/2022	8.31	Call	Bond Future	1,304.4900	1.3045	1,087.6800	1.0877	(16.620)	0	0	0
2021/04/22	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R197	06/05/2021			Bond Future	322.2003	322.2003	322.2248	322.2248	0.008	0.0000	0.0000	2,744
2021/04/22	R197	05/08/2021			Bond Future	317.8389	317.8389	317.8599	317.8599	0.007	0.0000	0.0000	970
2021/04/22	R197	04/11/2021			Bond Future	321.5076	321.5076	321.5273	321.5273	0.006	0.0000	0.0000	0
2021/04/22	R197	03/02/2022			Bond Future	317.3115	317.3115	317.3301	317.3301	0.006	0.0000	0.0000	0
2021/04/22	R197	05/05/2022			Bond Future	320.8887	320.8887	320.9084	320.9084	0.006	0.0000	0.0000	0
2021/04/22	R202	06/05/2021			Bond Future	235.4660	235.4660	235.5152	235.5152	0.021	0.0000	0.0000	7,836
2021/04/22	R202	05/08/2021			Bond Future	233.8723	233.8723	233.9194	233.9194	0.020	0.0000	0.0000	9,202
2021/04/22	R202	04/11/2021			Bond Future	236.5717	236.5717	236.6183	236.6183	0.020	0.0000	0.0000	0
2021/04/22	R202	03/02/2022			Bond Future	235.1375	235.1375	235.1835	235.1835	0.020	0.0000	0.0000	0
2021/04/22	R202	05/05/2022			Bond Future	237.7890	237.7890	237.8362	237.8362	0.020	0.0000	0.0000	0
2021/04/22	R209	06/05/2021	12.23	Call	Bond Future	8,948.0400	8.9480	8,742.6200	8.7426	(2.296)	0	0	0
2021/04/22	R209	06/05/2021	12.23	Put	Bond Future	1.7900	0.0018	1.5200	0.0015	(15.084)	0	0	0
2021/04/22	R209	06/05/2021	12.22	Call	Bond Future	8,901.7400	8.9017	8,696.3100	8.6963	(2.308)	0	0	0
2021/04/22	R209	06/05/2021	12.22	Put	Bond Future	1.8900	0.0019	1.6100	0.0016	(14.815)	0	0	0
2021/04/22	R209	06/05/2021	9.50	Put	Bond Future	6,012.0400	6.0120	6,207.2500	6.2073	3.247	0	0	0
2021/04/22	R209	06/05/2021	9.50	Call	Bond Future	29.1300	0.0291	19.1900	0.0192	(34.123)	0	0	2,150
2021/04/22	R209	06/05/2021	10.35	Call	Bond Future	863.5100	0.8635	743.9100	0.7439	(13.850)	0	0	500
2021/04/22	R209	06/05/2021	9.75	Put	Bond Future	4,505.9200	4.5059	4,683.6500	4.6837	3.944	0	0	0
2021/04/22	R209	06/05/2021	9.75	Call	Bond Future	101.1200	0.1011	73.7000	0.0737	(27.116)	0	0	4,050
2021/04/22	R209	06/05/2021	11.00	Call	Bond Future	3,122.8500	3.1229	2,926.5800	2.9266	(6.285)	0	0	0
2021/04/22	R209	06/05/2021	11.00	Put	Bond Future	310.0700	0.3101	318.9500	0.3189	2.864	0	0	3,500
2021/04/22	R209	06/05/2021	10.00	Put	Bond Future	3,158.4700	3.1585	3,304.3000	3.3043	4.617	0	0	0
2021/04/22	R209	06/05/2021	10.00	Call	Bond Future	284.8600	0.2849	225.5400	0.2255	(20.824)	0	0	0
2021/04/22	R209	06/05/2021	12.25	Call	Bond Future	9,040.5000	9.0405	8,835.1000	8.8351	(2.272)	0	0	0
2021/04/22	R209	06/05/2021	12.25	Put	Bond Future	1.6000	0.0016	1.3500	0.0014	(15.625)	0	0	8,350
2021/04/22	R209	06/05/2021			Bond Future	10.4905	69.0853	10.5266	68.8802	0.345	0.0000	0.0000	14,912
2021/04/22	R209	06/05/2021	12.24	Call	Bond Future	8,994.3000	8.9943	8,788.8900	8.7889	(2.284)	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
2021/04/22	R209	06/05/2021	12.24	Put	Bond Future	1.6900	0.0017	1.4300	0.0014	(15.385)	0	0	0
2021/04/22	R209	06/05/2021	10.35	Put	Bond Future	1,669.2700	1.6693	1,754.8200	1.7548	5.125	0	0	0
2021/04/22	R209	06/05/2021	10.60	Call	Bond Future	1,561.0600	1.5611	1,401.8500	1.4019	(10.199)	0	0	0
2021/04/22	R209	06/05/2021	10.60	Put	Bond Future	941.8800	0.9419	987.8200	0.9878	4.877	0	0	2,750
2021/04/22	R209	06/05/2021	11.60	Call	Bond Future	5,953.9200	5.9539	5,747.2600	5.7473	(3.471)	0	0	0
2021/04/22	R209	06/05/2021	11.60	Put	Bond Future	38.9800	0.0390	37.4700	0.0375	(3.874)	0	0	3,750
2021/04/22	R209	06/05/2021	10.25	Put	Bond Future	2,040.9000	2.0409	2,144.1100	2.1441	5.057	0	0	0
2021/04/22	R209	06/05/2021	10.25	Call	Bond Future	653.1500	0.6531	551.2100	0.5512	(15.607)	0	0	5,325
2021/04/22	R209	06/05/2021	11.25	Call	Bond Future	4,271.7800	4.2718	4,067.3900	4.0674	(4.785)	0	0	0
2021/04/22	R209	06/05/2021	11.25	Put	Bond Future	139.7800	0.1398	140.5400	0.1405	0.544	0	0	9,150
2021/04/22	R209	05/08/2021	11.81	Call	Bond Future	6,939.3200	6.9393	6,764.3000	6.7643	(2.522)	0	0	0
2021/04/22	R209	05/08/2021	11.81	Put	Bond Future	1,048.3000	1.0483	1,081.5000	1.0815	3.167	0	0	0
2021/04/22	R209	05/08/2021			Bond Future	10.6759	69.8445	10.7135	69.6362	0.352	0.0000	0.0000	10,466
2021/04/22	R209	05/08/2021	11.80	Call	Bond Future	6,902.7400	6.9027	6,728.0600	6.7281	(2.531)	0	0	0
2021/04/22	R209	05/08/2021	11.80	Put	Bond Future	1,060.3500	1.0603	1,093.8900	1.0939	3.163	0	0	0
2021/04/22	R209	05/08/2021	11.79	Call	Bond Future	6,866.2100	6.8662	6,691.8700	6.6919	(2.539)	0	0	0
2021/04/22	R209	05/08/2021	11.79	Put	Bond Future	1,072.5100	1.0725	1,106.3900	1.1064	3.159	0	0	0
2021/04/22	R209	04/11/2021	10.50	Call	Bond Future	2,991.7800	2.9918	2,888.5800	2.8886	(3.449)	0	0	0
2021/04/22	R209	04/11/2021	12.00	Call	Bond Future	7,550.5000	7.5505	7,385.7700	7.3858	(2.182)	0	0	0
2021/04/22	R209	04/11/2021	12.00	Put	Bond Future	1,769.0100	1.7690	1,815.2400	1.8152	2.613	0	0	6,500
2021/04/22	R209	04/11/2021	12.19	Call	Bond Future	8,180.4900	8.1805	8,010.1100	8.0101	(2.083)	0	0	0
2021/04/22	R209	04/11/2021	12.19	Put	Bond Future	1,506.8700	1.5069	1,547.4500	1.5475	2.693	0	0	0
2021/04/22	R209	04/11/2021	12.17	Call	Bond Future	8,113.4800	8.1135	7,943.6700	7.9437	(2.093)	0	0	0
2021/04/22	R209	04/11/2021			Bond Future	10.8595	67.4934	10.8986	67.2825	0.360	0.0000	0.0000	3,675
2021/04/22	R209	04/11/2021	10.50	Put	Bond Future	4,977.3500	4.9774	5,085.1100	5.0851	2.165	0	0	9,000
2021/04/22	R209	04/11/2021	9.50	Put	Bond Future	9,130.1700	9.1302	9,286.3900	9.2864	1.711	0	0	0
2021/04/22	R209	04/11/2021	9.50	Call	Bond Future	1,162.1900	1.1622	1,107.4500	1.1075	(4.710)	0	0	4,750
2021/04/22	R209	04/11/2021	12.18	Call	Bond Future	8,146.9700	8.1470	7,976.8700	7.9769	(2.088)	0	0	0
2021/04/22	R209	04/11/2021	12.18	Put	Bond Future	1,519.8300	1.5198	1,560.6900	1.5607	2.688	0	0	0
2021/04/22	R209	04/11/2021	12.17	Put	Bond Future	1,532.8700	1.5329	1,574.0200	1.5740	2.685	0	0	0
2021/04/22	R209	03/02/2022	11.03	Call	Bond Future	4,138.6700	4.1387	4,019.7200	4.0197	(2.874)	0	0	0
2021/04/22	R209	03/02/2022	11.03	Put	Bond Future	4,236.9900	4.2370	4,331.6800	4.3317	2.235	0	0	0
2021/04/22	R209	03/02/2022	11.02	Call	Bond Future	4,111.6900	4.1117	3,993.1700	3.9932	(2.883)	0	0	0
2021/04/22	R209	03/02/2022	11.02	Put	Bond Future	4,262.8900	4.2629	4,358.0100	4.3580	2.231	0	0	0
2021/04/22	R209	03/02/2022			Bond Future	11.0486	68.2932	11.0892	68.0796	0.367	0.0000	0.0000	0
2021/04/22	R209	03/02/2022	11.04	Call	Bond Future	4,165.5000	4.1655	4,046.1100	4.0461	(2.866)	0	0	0
2021/04/22	R209	03/02/2022	11.04	Put	Bond Future	4,210.9900	4.2110	4,305.2400	4.3052	2.238	0	0	0
2021/04/22	R209	05/05/2022	11.43	Call	Bond Future	880.7600	0.8808	664.8800	0.6649	(24.511)	0	0	0
2021/04/22	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R209	05/05/2022	11.44	Call	Bond Future	931.0800	0.9311	715.2000	0.7152	(23.186)	0	0	0
2021/04/22	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R209	05/05/2022			Bond Future	11.2568	65.9066	11.2989	65.6907	0.374	0.0000	0.0000	0
2021/04/22	R209	05/05/2022	11.45	Call	Bond Future	981.3500	0.9814	765.4700	0.7655	(21.998)	0	0	0
2021/04/22	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R210	06/05/2021			Bond Future	205.5353	205.5353	205.5668	205.5668	0.015	0.0000	0.0000	981
2021/04/22	R210	05/08/2021			Bond Future	207.8453	207.8453	207.8749	207.8749	0.014	0.0000	0.0000	1,434
2021/04/22	R210	04/11/2021			Bond Future	207.5115	207.5115	207.5404	207.5404	0.014	0.0000	0.0000	0

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2021/04/22	R210	03/02/2022			Bond Future	210.0178	210.0178	210.0463	210.0463	0.014	0.0000	0.0000	0
2021/04/22	R210	05/05/2022			Bond Future	209.5967	209.5967	209.6261	209.6261	0.014	0.0000	0.0000	0
2021/04/22	R212	06/05/2021			Bond Future	172.0764	172.0764	172.0300	172.0300	(0.027)	0.0000	0.0000	3,405
2021/04/22	R212	05/08/2021			Bond Future	171.6850	171.6850	171.6361	171.6361	(0.028)	0.0000	0.0000	250
2021/04/22	R212	04/11/2021			Bond Future	173.6669	173.6669	173.6165	173.6165	(0.029)	0.0000	0.0000	0
2021/04/22	R213	06/05/2021	11.91	Call	Bond Future	12,066.2800	12.0663	11,921.2000	11.9212	(1.202)	0	0	0
2021/04/22	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R213	06/05/2021			Bond Future	9.5322	85.4468	9.5580	85.3017	0.272	0.0000	0.0000	9,521
2021/04/22	R213	06/05/2021	11.90	Call	Bond Future	12,020.5000	12.0205	11,875.4200	11.8754	(1.207)	0	0	0
2021/04/22	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R213	06/05/2021	11.89	Call	Bond Future	11,974.6800	11.9747	11,829.6000	11.8296	(1.212)	0	0	0
2021/04/22	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R213	05/08/2021	10.14	Put	Bond Future	1,807.4000	1.8074	1,848.6300	1.8486	2.281	0	0	0
2021/04/22	R213	05/08/2021	9.34	Put	Bond Future	3,933.9600	3.9340	4,012.2100	4.0122	1.989	0	0	0
2021/04/22	R213	05/08/2021	9.34	Call	Bond Future	1,787.8500	1.7878	1,718.4600	1.7185	(3.881)	0	0	0
2021/04/22	R213	05/08/2021	10.85	Call	Bond Future	6,672.2600	6.6723	6,544.1500	6.5441	(1.920)	0	0	0
2021/04/22	R213	05/08/2021	10.85	Put	Bond Future	843.5900	0.8436	863.1200	0.8631	2.315	0	0	0
2021/04/22	R213	05/08/2021	10.84	Call	Bond Future	6,633.7200	6.6337	6,505.8400	6.5058	(1.928)	0	0	0
2021/04/22	R213	05/08/2021	10.84	Put	Bond Future	854.5900	0.8546	874.3500	0.8744	2.312	0	0	0
2021/04/22	R213	05/08/2021			Bond Future	9.7277	86.3857	9.7549	86.2380	0.279	0.0000	0.0000	744
2021/04/22	R213	05/08/2021	10.78	Call	Bond Future	6,404.0200	6.4040	6,277.6000	6.2776	(1.974)	0	0	0
2021/04/22	R213	05/08/2021	10.78	Put	Bond Future	923.0100	0.9230	944.2300	0.9442	2.299	0	0	0
2021/04/22	R213	05/08/2021	10.14	Call	Bond Future	4,012.9700	4.0130	3,906.5600	3.9066	(2.652)	0	0	0
2021/04/22	R213	05/08/2021	10.86	Call	Bond Future	6,710.8800	6.7109	6,582.5300	6.5825	(1.913)	0	0	0
2021/04/22	R213	05/08/2021	10.86	Put	Bond Future	832.7100	0.8327	852.0000	0.8520	2.317	0	0	0
2021/04/22	R213	04/11/2021	11.10	Put	Bond Future	1,415.5700	1.4156	1,444.3500	1.4444	2.033	0	0	0
2021/04/22	R213	04/11/2021	11.11	Call	Bond Future	7,372.4800	7.3725	7,251.3000	7.2513	(1.644)	0	0	0
2021/04/22	R213	04/11/2021	11.09	Put	Bond Future	1,428.8800	1.4289	1,457.8900	1.4579	2.030	0	0	0
2021/04/22	R213	04/11/2021			Bond Future	9.9240	83.8318	9.9524	83.6821	0.286	0.0000	0.0000	0
2021/04/22	R213	04/11/2021	11.10	Call	Bond Future	7,337.7500	7.3377	7,216.7900	7.2168	(1.648)	0	0	0
2021/04/22	R213	04/11/2021	11.11	Put	Bond Future	1,402.3500	1.4024	1,430.9100	1.4309	2.037	0	0	0
2021/04/22	R213	04/11/2021	11.09	Call	Bond Future	7,303.0800	7.3031	7,182.3500	7.1824	(1.653)	0	0	0
2021/04/22	R213	03/02/2022	10.60	Put	Bond Future	2,710.1500	2.7101	2,761.9500	2.7619	1.911	0	0	430
2021/04/22	R213	03/02/2022	10.00	Call	Bond Future	3,383.9000	3.3839	3,303.1600	3.3032	(2.386)	0	0	0
2021/04/22	R213	03/02/2022	10.00	Put	Bond Future	4,062.3500	4.0624	4,133.4500	4.1335	1.750	0	0	430
2021/04/22	R213	03/02/2022	9.22	Put	Bond Future	6,562.5600	6.5626	6,661.4800	6.6615	1.507	0	0	0
2021/04/22	R213	03/02/2022	8.80	Put	Bond Future	8,354.1700	8.3542	8,466.3100	8.4663	1.342	0	0	0
2021/04/22	R213	03/02/2022	8.80	Call	Bond Future	1,149.7700	1.1498	1,110.0700	1.1101	(3.453)	0	0	102
2021/04/22	R213	03/02/2022	9.58	Put	Bond Future	5,293.8500	5.2938	5,379.8600	5.3799	1.625	0	0	200
2021/04/22	R213	03/02/2022	8.63	Put	Bond Future	9,146.9600	9.1470	9,263.9500	9.2639	1.279	0	0	0
2021/04/22	R213	03/02/2022	8.63	Call	Bond Future	965.2100	0.9652	930.3600	0.9304	(3.611)	0	0	200
2021/04/22	R213	03/02/2022	9.98	Call	Bond Future	3,333.3600	3.3334	3,253.3200	3.2533	(2.401)	0	0	0
2021/04/22	R213	03/02/2022	9.98	Put	Bond Future	4,115.4400	4.1154	4,187.2400	4.1872	1.745	0	0	0
2021/04/22	R213	03/02/2022			Bond Future	10.1317	84.8250	10.1614	84.6731	0.293	0.0000	0.0000	0
2021/04/22	R213	03/02/2022	10.60	Call	Bond Future	5,063.7500	5.0638	4,963.7100	4.9637	(1.976)	0	0	0
2021/04/22	R213	03/02/2022	9.22	Call	Bond Future	1,715.2500	1.7153	1,662.3300	1.6623	(3.085)	0	0	430

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2021/04/22	R213	03/02/2022	10.25	Call	Bond Future	4,042.3400	4.0423	3,953.2000	3.9532	(2.205)	0	0	0
2021/04/22	R213	03/02/2022	10.25	Put	Bond Future	3,439.5400	3.4395	3,502.2400	3.5022	1.823	0	0	102
2021/04/22	R213	03/02/2022	9.76	Call	Bond Future	2,801.7400	2.8017	2,729.4400	2.7294	(2.581)	0	0	0
2021/04/22	R213	03/02/2022	9.76	Put	Bond Future	4,734.8700	4.7349	4,814.4100	4.8144	1.680	0	0	102
2021/04/22	R213	03/02/2022	10.15	Call	Bond Future	3,772.1600	3.7722	3,686.3300	3.6863	(2.275)	0	0	0
2021/04/22	R213	03/02/2022	10.15	Put	Bond Future	3,678.7500	3.6788	3,744.7600	3.7448	1.794	0	0	200
2021/04/22	R213	03/02/2022	9.58	Call	Bond Future	2,403.5300	2.4035	2,337.7000	2.3377	(2.739)	0	0	0
2021/04/22	R213	03/02/2022	9.97	Call	Bond Future	3,307.9400	3.3079	3,228.2400	3.2282	(2.409)	0	0	0
2021/04/22	R213	03/02/2022	9.97	Put	Bond Future	4,141.8900	4.1419	4,214.0300	4.2140	1.742	0	0	0
2021/04/22	R213	03/02/2022	9.96	Call	Bond Future	3,282.9100	3.2829	3,203.5600	3.2036	(2.417)	0	0	0
2021/04/22	R213	03/02/2022	9.96	Put	Bond Future	4,168.7800	4.1688	4,241.2700	4.2413	1.739	0	0	0
2021/04/22	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R213	05/05/2022	10.63	Call	Bond Future	1,334.0100	1.3340	1,180.7100	1.1807	(11.492)	0	0	0
2021/04/22	R213	05/05/2022			Bond Future	10.3582	82.2305	10.3891	82.0772	0.299	0.0000	0.0000	0
2021/04/22	R213	05/05/2022	10.64	Call	Bond Future	1,382.5500	1.3825	1,229.2500	1.2292	(11.088)	0	0	0
2021/04/22	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R213	05/05/2022	10.65	Call	Bond Future	1,431.0400	1.4310	1,277.7400	1.2777	(10.712)	0	0	0
2021/04/22	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R214	06/05/2021	12.26	Call	Bond Future	7,601.9500	7.6020	7,333.9500	7.3339	(3.525)	0	0	0
2021/04/22	R214	06/05/2021	12.26	Put	Bond Future	11.2200	0.0112	10.7700	0.0108	(4.011)	0	0	0
2021/04/22	R214	06/05/2021	12.25	Call	Bond Future	7,554.9600	7.5550	7,286.9600	7.2870	(3.547)	0	0	0
2021/04/22	R214	06/05/2021	12.25	Put	Bond Future	11.7400	0.0117	11.2900	0.0113	(3.833)	0	0	0
2021/04/22	R214	06/05/2021			Bond Future	10.8148	66.3090	10.8611	66.0415	0.428	0.0000	0.0000	15,718
2021/04/22	R214	06/05/2021	12.27	Call	Bond Future	7,648.8800	7.6489	7,380.8900	7.3809	(3.504)	0	0	0
2021/04/22	R214	06/05/2021	12.27	Put	Bond Future	10.7100	0.0107	10.2700	0.0103	(4.108)	0	0	0
2021/04/22	R214	05/08/2021	12.03	Put	Bond Future	1,269.0900	1.2691	1,321.4800	1.3215	4.128	0	0	0
2021/04/22	R214	05/08/2021	12.01	Call	Bond Future	6,635.5100	6.6355	6,417.6000	6.4176	(3.284)	0	0	0
2021/04/22	R214	05/08/2021			Bond Future	10.9968	67.0376	11.0449	66.7664	0.438	0.0000	0.0000	2,264
2021/04/22	R214	05/08/2021	12.02	Call	Bond Future	6,670.8600	6.6709	6,452.4700	6.4525	(3.274)	0	0	0
2021/04/22	R214	05/08/2021	12.02	Put	Bond Future	1,282.7100	1.2827	1,335.5600	1.3356	4.120	0	0	0
2021/04/22	R214	05/08/2021	12.03	Call	Bond Future	6,706.2600	6.7063	6,487.4100	6.4874	(3.263)	0	0	0
2021/04/22	R214	05/08/2021	12.01	Put	Bond Future	1,296.4400	1.2964	1,349.7700	1.3498	4.114	0	0	0
2021/04/22	R214	04/11/2021	12.47	Call	Bond Future	8,204.4100	8.2044	7,987.5200	7.9875	(2.644)	0	0	0
2021/04/22	R214	04/11/2021	12.46	Call	Bond Future	8,171.8200	8.1718	7,955.3000	7.9553	(2.650)	0	0	0
2021/04/22	R214	04/11/2021	12.46	Put	Bond Future	1,692.1500	1.6922	1,750.3100	1.7503	3.437	0	0	0
2021/04/22	R214	04/11/2021			Bond Future	11.1769	64.5173	11.2269	64.2426	0.448	0.0000	0.0000	0
2021/04/22	R214	04/11/2021	12.47	Put	Bond Future	1,678.5100	1.6785	1,736.3000	1.7363	3.443	0	0	0
2021/04/22	R214	04/11/2021	12.48	Call	Bond Future	8,237.0300	8.2370	8,019.7700	8.0198	(2.638)	0	0	0
2021/04/22	R214	04/11/2021	12.48	Put	Bond Future	1,664.9700	1.6650	1,722.3900	1.7224	3.449	0	0	0
2021/04/22	R214	03/02/2022	11.40	Put	Bond Future	4,285.2800	4.2853	4,407.0100	4.4070	2.841	0	0	0
2021/04/22	R214	03/02/2022	11.41	Call	Bond Future	4,497.8200	4.4978	4,340.8000	4.3408	(3.491)	0	0	0
2021/04/22	R214	03/02/2022	11.39	Put	Bond Future	4,311.1600	4.3112	4,433.4300	4.4334	2.836	0	0	0
2021/04/22	R214	03/02/2022			Bond Future	11.3654	65.2818	11.4175	65.0036	0.458	0.0000	0.0000	0
2021/04/22	R214	03/02/2022	11.40	Call	Bond Future	4,470.2400	4.4702	4,313.7700	4.3138	(3.500)	0	0	0
2021/04/22	R214	03/02/2022	11.41	Put	Bond Future	4,259.5500	4.2595	4,380.7300	4.3807	2.845	0	0	0
2021/04/22	R214	03/02/2022	11.39	Call	Bond Future	4,442.7400	4.4427	4,286.8100	4.2868	(3.510)	0	0	0
2021/04/22	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/22	R214	05/05/2022	11.75	Call	Bond Future	953.9500	0.9539	672.8400	0.6728	(29.468)	0	0	0
2021/04/22	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R214	05/05/2022			Bond Future	11.5648	62.7236	11.6189	62.4425	0.468	0.0000	0.0000	0
2021/04/22	R214	05/05/2022	11.74	Call	Bond Future	903.0500	0.9031	621.9400	0.6219	(31.129)	0	0	0
2021/04/22	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R214	05/05/2022	11.73	Call	Bond Future	852.0800	0.8521	570.9700	0.5710	(32.991)	0	0	0
2021/04/22	R248	06/05/2021	12.36	Call	Bond Future	9,827.7000	9.8277	9,527.6500	9.5276	(3.053)	0	0	0
2021/04/22	R248	06/05/2021	12.36	Put	Bond Future	5.4500	0.0055	5.0300	0.0050	(7.706)	0	0	0
2021/04/22	R248	06/05/2021	10.20	Call	Bond Future	127.0300	0.1270	89.2600	0.0893	(29.733)	0	0	0
2021/04/22	R248	06/05/2021	10.80	Put	Bond Future	1,644.2500	1.6443	1,760.0000	1.7600	7.040	0	0	0
2021/04/22	R248	06/05/2021	10.80	Call	Bond Future	1,278.1700	1.2782	1,094.2900	1.0943	(14.386)	0	0	0
2021/04/22	R248	06/05/2021			Bond Future	10.8500	83.4691	10.8913	83.1695	0.380	0.0000	0.0000	120,721
2021/04/22	R248	06/05/2021	12.35	Call	Bond Future	9,770.0000	9.7700	9,469.9300	9.4699	(3.071)	0	0	0
2021/04/22	R248	06/05/2021	12.35	Put	Bond Future	5.7500	0.0057	5.3100	0.0053	(7.652)	0	0	0
2021/04/22	R248	06/05/2021	12.34	Call	Bond Future	9,712.2200	9.7122	9,412.1400	9.4121	(3.090)	0	0	0
2021/04/22	R248	06/05/2021	12.34	Put	Bond Future	6.0600	0.0061	5.6100	0.0056	(7.426)	0	0	0
2021/04/22	R248	06/05/2021	10.90	Put	Bond Future	1,284.4300	1.2844	1,375.3300	1.3753	7.077	0	0	0
2021/04/22	R248	06/05/2021	10.90	Call	Bond Future	1,647.0800	1.6471	1,438.3500	1.4384	(12.673)	0	0	1,030
2021/04/22	R248	06/05/2021	11.40	Put	Bond Future	302.7700	0.3028	317.9200	0.3179	5.004	0	0	0
2021/04/22	R248	06/05/2021	11.40	Call	Bond Future	4,143.9200	4.1439	3,859.4400	3.8594	(6.865)	0	0	1,030
2021/04/22	R248	06/05/2021	10.20	Put	Bond Future	5,116.1300	5.1161	5,377.9900	5.3780	5.118	0	0	0
2021/04/22	R248	05/08/2021	11.20	Put	Bond Future	3,093.1200	3.0931	3,207.9900	3.2080	3.714	0	0	0
2021/04/22	R248	05/08/2021	11.20	Call	Bond Future	4,255.4100	4.2554	4,066.4600	4.0665	(4.440)	0	0	1,000
2021/04/22	R248	05/08/2021	10.50	Put	Bond Future	5,861.2000	5.8612	6,046.2700	6.0463	3.158	0	0	0
2021/04/22	R248	05/08/2021	10.30	Call	Bond Future	1,418.0900	1.4181	1,320.8600	1.3209	(6.856)	0	0	1,300
2021/04/22	R248	05/08/2021	10.90	Put	Bond Future	4,111.1000	4.1111	4,254.4700	4.2545	3.487	0	0	0
2021/04/22	R248	05/08/2021	10.90	Call	Bond Future	3,156.2700	3.1563	2,995.8200	2.9958	(5.084)	0	0	1,300
2021/04/22	R248	05/08/2021	10.60	Put	Bond Future	5,378.4700	5.3785	5,552.8800	5.5529	3.243	0	0	0
2021/04/22	R248	05/08/2021	10.60	Call	Bond Future	2,205.2100	2.2052	2,075.8000	2.0758	(5.868)	0	0	0
2021/04/22	R248	05/08/2021	12.51	Put	Bond Future	799.1500	0.7992	833.6700	0.8337	4.320	0	0	0
2021/04/22	R248	05/08/2021	12.52	Call	Bond Future	10,203.3200	10.2033	9,933.6400	9.9336	(2.643)	0	0	0
2021/04/22	R248	05/08/2021	12.50	Put	Bond Future	809.1700	0.8092	844.0700	0.8441	4.313	0	0	0
2021/04/22	R248	05/08/2021			Bond Future	11.0336	84.3862	11.0767	84.0824	0.391	0.0000	0.0000	124,794
2021/04/22	R248	05/08/2021	10.50	Call	Bond Future	1,924.8800	1.9249	1,806.1300	1.8061	(6.169)	0	0	1,000
2021/04/22	R248	05/08/2021	10.00	Put	Bond Future	8,759.5300	8.7595	8,996.9800	8.9970	2.711	0	0	0
2021/04/22	R248	05/08/2021	10.00	Call	Bond Future	820.0700	0.8201	753.7000	0.7537	(8.093)	0	0	0
2021/04/22	R248	05/08/2021	10.30	Put	Bond Future	6,917.3300	6.9173	7,123.9200	7.1239	2.987	0	0	0
2021/04/22	R248	05/08/2021	12.51	Call	Bond Future	10,156.5900	10.1566	9,887.2900	9.8873	(2.651)	0	0	0
2021/04/22	R248	05/08/2021	12.52	Put	Bond Future	789.2400	0.7892	823.3800	0.8234	4.326	0	0	0
2021/04/22	R248	05/08/2021	12.50	Call	Bond Future	10,109.8800	10.1099	9,840.9600	9.8410	(2.660)	0	0	0
2021/04/22	R248	04/11/2021	12.85	Call	Bond Future	11,351.9900	11.3520	11,092.6500	11.0927	(2.285)	0	0	0
2021/04/22	R248	04/11/2021	12.85	Put	Bond Future	1,382.9200	1.3829	1,431.2800	1.4313	3.497	0	0	0
2021/04/22	R248	04/11/2021			Bond Future	11.2154	80.9273	11.2603	80.6196	0.400	0.0000	0.0000	0
2021/04/22	R248	04/11/2021	12.84	Call	Bond Future	11,310.3000	11.3103	11,051.3300	11.0513	(2.290)	0	0	0
2021/04/22	R248	04/11/2021	12.84	Put	Bond Future	1,395.2600	1.3953	1,443.9900	1.4440	3.493	0	0	0
2021/04/22	R248	04/11/2021	12.83	Call	Bond Future	11,268.6400	11.2686	11,010.0200	11.0100	(2.295)	0	0	0
2021/04/22	R248	04/11/2021	12.83	Put	Bond Future	1,407.7100	1.4077	1,456.7900	1.4568	3.487	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
2021/04/22	R248	03/02/2022	11.48	Call	Bond Future	5,252.9900	5.2530	5,075.6500	5.0756	(3.376)	0	0	0
2021/04/22	R248	03/02/2022	11.49	Put	Bond Future	4,731.5600	4.7316	4,865.2400	4.8652	2.825	0	0	0
2021/04/22	R248	03/02/2022	11.47	Call	Bond Future	5,218.7400	5.2187	5,042.0500	5.0420	(3.386)	0	0	0
2021/04/22	R248	03/02/2022			Bond Future	11.4062	81.8863	11.4531	81.5747	0.411	0.0000	0.0000	0
2021/04/22	R248	03/02/2022	11.48	Put	Bond Future	4,763.1400	4.7631	4,897.4700	4.8975	2.820	0	0	0
2021/04/22	R248	03/02/2022	11.49	Call	Bond Future	5,287.3300	5.2873	5,109.3400	5.1093	(3.366)	0	0	0
2021/04/22	R248	03/02/2022	11.47	Put	Bond Future	4,794.9200	4.7949	4,929.9000	4.9299	2.815	0	0	0
2021/04/22	R248	05/05/2022	11.79	Call	Bond Future	1,161.3800	1.1614	846.5000	0.8465	(27.113)	0	0	0
2021/04/22	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R248	05/05/2022	11.80	Call	Bond Future	1,224.2900	1.2243	909.4100	0.9094	(25.719)	0	0	0
2021/04/22	R248	05/05/2022			Bond Future	11.6080	78.3764	11.6569	78.0615	0.421	0.0000	0.0000	0
2021/04/22	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/22	R248	05/05/2022	11.81	Call	Bond Future	1,287.1200	1.2871	972.2400	0.9722	(24.464)	0	0	0
2021/04/22	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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