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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/04/2021 TO 13/04/2021

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
2021/04/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	2025	06/05/2021		Bond Future	151.0232	151.0232	151.0331	151.0331	0.007	0.0000	0.0000	5,536
2021/04/13	2025	05/08/2021		Bond Future	151.1202	151.1202	151.1296	151.1296	0.006	0.0000	0.0000	0
2021/04/13	2025	04/11/2021		Bond Future	152.8192	152.8192	152.8282	152.8282	0.006	0.0000	0.0000	0
2021/04/13	2025	03/02/2022		Bond Future	153.0117	153.0117	153.0205	153.0205	0.006	0.0000	0.0000	0
2021/04/13	2025	05/05/2022		Bond Future	154.6609	154.6609	154.6700	154.6700	0.006	0.0000	0.0000	0
2021/04/13	2029	06/05/2021		Bond Future	108.6652	108.6652	109.3089	109.3089	0.592	0.0000	0.0000	2,899
2021/04/13	2029	05/08/2021		Bond Future	109.8331	109.8331	110.4832	110.4832	0.592	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
2021/04/13	2029	04/11/2021			Bond Future	109.9206	109.9206	110.5776	110.5776	0.598	0.0000	0.0000	0
2021/04/13	2029	03/02/2022			Bond Future	111.1763	111.1763	111.8406	111.8406	0.598	0.0000	0.0000	0
2021/04/13	2029	05/05/2022			Bond Future	111.2038	111.2038	111.8755	111.8755	0.604	0.0000	0.0000	0
2021/04/13	2030	06/05/2021	11.70	Call	Bond Future	11,782.4400	11.7824	11,683.5300	11.6835	(0.839)	0	0	0
2021/04/13	2030	06/05/2021	11.70	Put	Bond Future	0.7100	0.0007	0.6000	0.0006	(15.493)	0	0	0
2021/04/13	2030	06/05/2021	11.69	Call	Bond Future	11,736.0000	11.7360	11,637.0800	11.6371	(0.843)	0	0	0
2021/04/13	2030	06/05/2021	11.69	Put	Bond Future	0.7500	0.0008	0.6300	0.0006	(16.000)	0	0	0
2021/04/13	2030	06/05/2021	8.90	Call	Bond Future	471.3600	0.4714	426.7100	0.4267	(9.473)	0	0	0
2021/04/13	2030	06/05/2021	9.00	Call	Bond Future	616.8700	0.6169	564.4500	0.5645	(8.498)	0	0	0
2021/04/13	2030	06/05/2021	9.00	Put	Bond Future	2,781.3500	2.7813	2,827.7300	2.8277	1.668	0	0	5,000
2021/04/13	2030	06/05/2021	9.25	Call	Bond Future	1,112.8800	1.1129	1,041.4600	1.0415	(6.418)	0	0	0
2021/04/13	2030	06/05/2021	9.25	Put	Bond Future	1,859.5300	1.8595	1,886.9100	1.8869	1.472	0	0	0
2021/04/13	2030	06/05/2021	9.35	Call	Bond Future	1,365.6000	1.3656	1,287.4200	1.2874	(5.725)	0	0	0
2021/04/13	2030	06/05/2021	9.27	Put	Bond Future	1,795.2800	1.7953	1,821.2600	1.8213	1.447	0	0	0
2021/04/13	2030	06/05/2021	9.27	Call	Bond Future	1,160.8600	1.1609	1,088.0400	1.0880	(6.273)	0	0	300
2021/04/13	2030	06/05/2021	10.95	Call	Bond Future	8,215.2600	8.2153	8,114.9000	8.1149	(1.222)	0	0	0
2021/04/13	2030	06/05/2021	10.95	Put	Bond Future	19.9800	0.0200	18.4200	0.0184	(7.808)	0	0	300
2021/04/13	2030	06/05/2021	9.92	Call	Bond Future	3,373.6300	3.3736	3,272.8000	3.2728	(2.989)	0	0	0
2021/04/13	2030	06/05/2021	7.97	Call	Bond Future	15.1500	0.0151	11.8200	0.0118	(21.980)	0	0	700
2021/04/13	2030	06/05/2021	10.04	Call	Bond Future	3,893.9200	3.8939	3,791.6000	3.7916	(2.628)	0	0	0
2021/04/13	2030	06/05/2021	10.04	Put	Bond Future	338.1100	0.3381	334.5900	0.3346	(1.041)	0	0	0
2021/04/13	2030	06/05/2021	9.15	Put	Bond Future	2,201.4600	2.2015	2,236.2100	2.2362	1.578	0	0	0
2021/04/13	2030	06/05/2021	9.15	Call	Bond Future	891.0100	0.8910	826.9600	0.8270	(7.188)	0	0	0
2021/04/13	2030	06/05/2021			Bond Future	9.3837	94.0675	9.4014	93.9687	0.190	0.0000	0.0000	114,979
2021/04/13	2030	06/05/2021	11.71	Call	Bond Future	11,828.8500	11.8288	11,729.9400	11.7299	(0.836)	0	0	0
2021/04/13	2030	06/05/2021	11.71	Put	Bond Future	0.6800	0.0007	0.5700	0.0006	(16.176)	0	0	0
2021/04/13	2030	06/05/2021	8.95	Call	Bond Future	540.5900	0.5406	492.0800	0.4921	(8.974)	0	0	0
2021/04/13	2030	06/05/2021	8.95	Put	Bond Future	2,991.9800	2.9920	3,042.2700	3.0423	1.681	0	0	2,500
2021/04/13	2030	06/05/2021	8.36	Put	Bond Future	6,002.2200	6.0022	6,088.3900	6.0884	1.436	0	0	0
2021/04/13	2030	06/05/2021	8.36	Call	Bond Future	78.6300	0.0786	66.0000	0.0660	(16.063)	0	0	0
2021/04/13	2030	06/05/2021	8.86	Put	Bond Future	3,391.5400	3.3915	3,448.7300	3.4487	1.686	0	0	0
2021/04/13	2030	06/05/2021	8.86	Call	Bond Future	420.8500	0.4209	379.2400	0.3792	(9.887)	0	0	0
2021/04/13	2030	06/05/2021	8.90	Put	Bond Future	3,210.8000	3.2108	3,264.9500	3.2650	1.686	0	0	2,500
2021/04/13	2030	06/05/2021	9.35	Put	Bond Future	1,552.8600	1.5529	1,573.4800	1.5735	1.328	0	0	0
2021/04/13	2030	06/05/2021	8.77	Put	Bond Future	3,815.6400	3.8156	3,879.4400	3.8794	1.672	0	0	0
2021/04/13	2030	06/05/2021	8.77	Call	Bond Future	321.9700	0.3220	286.9700	0.2870	(10.871)	0	0	300
2021/04/13	2030	06/05/2021	9.92	Put	Bond Future	454.4200	0.4544	452.3900	0.4524	(0.447)	0	0	700
2021/04/13	2030	06/05/2021	9.22	Call	Bond Future	1,042.9200	1.0429	973.6700	0.9737	(6.640)	0	0	0
2021/04/13	2030	06/05/2021	9.22	Put	Bond Future	1,958.2500	1.9582	1,987.8000	1.9878	1.509	0	0	700
2021/04/13	2030	06/05/2021	7.97	Put	Bond Future	8,324.2700	8.3243	8,419.7400	8.4197	1.147	0	0	0
2021/04/13	2030	06/05/2021	10.74	Call	Bond Future	7,197.1300	7.1971	7,095.7700	7.0958	(1.408)	0	0	0
2021/04/13	2030	06/05/2021	10.74	Put	Bond Future	43.7000	0.0437	41.1400	0.0411	(5.858)	0	0	0
2021/04/13	2030	05/08/2021	8.83	Call	Bond Future	1,291.3300	1.2913	1,251.2600	1.2513	(3.103)	0	0	479
2021/04/13	2030	05/08/2021	10.15	Call	Bond Future	4,644.1300	4.6441	4,565.7000	4.5657	(1.689)	0	0	0
2021/04/13	2030	05/08/2021	10.30	Put	Bond Future	1,564.0900	1.5641	1,582.7900	1.5828	1.196	0	0	200
2021/04/13	2030	05/08/2021	8.78	Put	Bond Future	5,804.0400	5.8040	5,865.8100	5.8658	1.064	0	0	0
2021/04/13	2030	05/08/2021	8.78	Call	Bond Future	1,212.9800	1.2130	1,174.4800	1.1745	(3.174)	0	0	200

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2021/04/13	2030	05/08/2021	7.70	Put	Bond Future	11,283.7400	11.2837	11,371.4100	11.3714	0.777	0	0	0
2021/04/13	2030	05/08/2021	9.45	Call	Bond Future	2,563.7500	2.5638	2,504.0300	2.5040	(2.329)	0	0	600
2021/04/13	2030	05/08/2021	12.10	Call	Bond Future	12,341.4200	12.3414	12,242.4700	12.2425	(0.802)	0	0	0
2021/04/13	2030	05/08/2021	12.10	Put	Bond Future	166.5600	0.1666	167.8800	0.1679	0.793	0	0	600
2021/04/13	2030	05/08/2021	10.42	Call	Bond Future	5,613.8500	5.6138	5,530.0100	5.5300	(1.493)	0	0	0
2021/04/13	2030	05/08/2021	10.42	Put	Bond Future	1,396.9300	1.3969	1,413.3600	1.4134	1.176	0	0	0
2021/04/13	2030	05/08/2021	10.41	Call	Bond Future	5,576.6600	5.5767	5,493.0000	5.4930	(1.500)	0	0	0
2021/04/13	2030	05/08/2021	10.41	Put	Bond Future	1,410.1900	1.4102	1,426.8000	1.4268	1.178	0	0	0
2021/04/13	2030	05/08/2021			Bond Future	9.6092	91.0500	9.6279	90.9497	0.195	0.0000	0.0000	0
2021/04/13	2030	05/08/2021	8.83	Put	Bond Future	5,597.2200	5.5972	5,657.4200	5.6574	1.076	0	0	0
2021/04/13	2030	05/08/2021	10.15	Put	Bond Future	1,802.7700	1.8028	1,824.6100	1.8246	1.211	0	0	479
2021/04/13	2030	05/08/2021	9.75	Call	Bond Future	3,372.4300	3.3724	3,303.9800	3.3040	(2.030)	0	0	0
2021/04/13	2030	05/08/2021	9.75	Put	Bond Future	2,621.4600	2.6215	2,653.2800	2.6533	1.214	0	0	479
2021/04/13	2030	05/08/2021	10.30	Call	Bond Future	5,173.1200	5.1731	5,091.5500	5.0915	(1.577)	0	0	0
2021/04/13	2030	05/08/2021	7.70	Call	Bond Future	257.2100	0.2572	244.6100	0.2446	(4.899)	0	0	200
2021/04/13	2030	05/08/2021	8.95	Put	Bond Future	5,119.2100	5.1192	5,175.6100	5.1756	1.102	0	0	0
2021/04/13	2030	05/08/2021	8.95	Call	Bond Future	1,493.2700	1.4933	1,449.4000	1.4494	(2.938)	0	0	600
2021/04/13	2030	05/08/2021	9.45	Put	Bond Future	3,422.8600	3.4229	3,463.4100	3.4634	1.185	0	0	0
2021/04/13	2030	05/08/2021	10.43	Call	Bond Future	5,651.1200	5.6511	5,567.1000	5.5671	(1.487)	0	0	0
2021/04/13	2030	05/08/2021	10.43	Put	Bond Future	1,383.7900	1.3838	1,400.0400	1.4000	1.174	0	0	0
2021/04/13	2030	04/11/2021	9.20	Call	Bond Future	2,312.0600	2.3121	2,265.0300	2.2650	(2.034)	0	0	1,102
2021/04/13	2030	04/11/2021	11.26	Call	Bond Future	8,419.5100	8.4195	8,332.7600	8.3328	(1.030)	0	0	0
2021/04/13	2030	04/11/2021	8.27	Put	Bond Future	9,504.1700	9.5042	9,579.6500	9.5797	0.794	0	0	0
2021/04/13	2030	04/11/2021	8.27	Call	Bond Future	970.0200	0.9700	943.7500	0.9438	(2.708)	0	0	300
2021/04/13	2030	04/11/2021	8.77	Put	Bond Future	7,254.6200	7.2546	7,319.5100	7.3195	0.894	0	0	0
2021/04/13	2030	04/11/2021	11.44	Put	Bond Future	1,142.8800	1.1429	1,155.8100	1.1558	1.131	0	0	300
2021/04/13	2030	04/11/2021	10.60	Call	Bond Future	6,117.5100	6.1175	6,040.1500	6.0401	(1.265)	0	0	0
2021/04/13	2030	04/11/2021	10.60	Put	Bond Future	2,194.3600	2.1944	2,218.7500	2.2188	1.111	0	0	0
2021/04/13	2030	04/11/2021	10.59	Put	Bond Future	2,209.1400	2.2091	2,233.7000	2.2337	1.112	0	0	0
2021/04/13	2030	04/11/2021			Bond Future	9.8217	92.0530	9.8413	91.9513	0.200	0.0000	0.0000	0
2021/04/13	2030	04/11/2021	9.20	Put	Bond Future	5,613.0400	5.6130	5,667.7600	5.6678	0.975	0	0	0
2021/04/13	2030	04/11/2021	11.26	Put	Bond Future	1,341.4900	1.3415	1,356.4900	1.3565	1.118	0	0	1,102
2021/04/13	2030	04/11/2021	9.90	Put	Bond Future	3,566.3300	3.5663	3,604.4700	3.6045	1.069	0	0	0
2021/04/13	2030	04/11/2021	9.90	Call	Bond Future	3,971.2300	3.9712	3,907.6200	3.9076	(1.602)	0	0	1,102
2021/04/13	2030	04/11/2021	8.77	Call	Bond Future	1,579.3100	1.5793	1,542.4500	1.5425	(2.334)	0	0	300
2021/04/13	2030	04/11/2021	11.44	Call	Bond Future	9,055.1100	9.0551	8,966.2900	8.9663	(0.981)	0	0	0
2021/04/13	2030	04/11/2021	10.61	Call	Bond Future	6,151.7700	6.1518	6,074.2500	6.0742	(1.260)	0	0	0
2021/04/13	2030	04/11/2021	10.61	Put	Bond Future	2,179.6600	2.1797	2,203.8900	2.2039	1.112	0	0	0
2021/04/13	2030	04/11/2021	10.59	Call	Bond Future	6,083.3000	6.0833	6,006.1100	6.0061	(1.269)	0	0	0
2021/04/13	2030	03/02/2022	8.39	Put	Bond Future	9,857.6400	9.8576	9,935.8300	9.9358	0.793	0	0	0
2021/04/13	2030	03/02/2022	8.39	Call	Bond Future	999.0000	0.9990	974.2100	0.9742	(2.481)	0	0	101
2021/04/13	2030	03/02/2022	9.35	Call	Bond Future	2,311.3800	2.3114	2,267.0700	2.2671	(1.917)	0	0	0
2021/04/13	2030	03/02/2022	9.35	Put	Bond Future	5,931.4700	5.9315	5,990.1400	5.9901	0.989	0	0	101
2021/04/13	2030	03/02/2022	9.45	Call	Bond Future	2,510.6100	2.5106	2,463.9900	2.4640	(1.857)	0	0	0
2021/04/13	2030	03/02/2022	9.45	Put	Bond Future	5,605.8100	5.6058	5,662.1700	5.6622	1.005	0	0	0
2021/04/13	2030	03/02/2022			Bond Future	10.0549	89.0792	10.0755	88.9762	0.205	0.0000	0.0000	0
2021/04/13	2030	03/02/2022	9.78	Call	Bond Future	3,238.3300	3.2383	3,184.1900	3.1842	(1.672)	0	0	0
2021/04/13	2030	03/02/2022	9.78	Put	Bond Future	4,628.2300	4.6282	4,677.0700	4.6771	1.055	0	0	101

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2021/04/13	2030	03/02/2022	9.43	Call	Bond Future	2,470.0000	2.4700	2,423.8400	2.4238	(1.869)	0	0	0
2021/04/13	2030	03/02/2022	9.43	Put	Bond Future	5,669.8700	5.6699	5,726.6900	5.7267	1.002	0	0	0
2021/04/13	2030	03/02/2022	9.44	Call	Bond Future	2,490.2600	2.4903	2,443.8600	2.4439	(1.863)	0	0	0
2021/04/13	2030	03/02/2022	9.44	Put	Bond Future	5,637.7800	5.6378	5,694.3600	5.6944	1.004	0	0	0
2021/04/13	2030	05/05/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2030	05/05/2022	10.21	Put	Bond Future	528.7500	0.5288	632.7200	0.6327	19.663	0	0	0
2021/04/13	2030	05/05/2022			Bond Future	10.3192	90.0171	10.3408	89.9131	0.209	0.0000	0.0000	0
2021/04/13	2030	05/05/2022	10.19	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2030	05/05/2022	10.19	Put	Bond Future	625.9800	0.6260	729.9500	0.7300	16.609	0	0	0
2021/04/13	2030	05/05/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2030	05/05/2022	10.20	Put	Bond Future	577.3500	0.5773	681.3200	0.6813	18.008	0	0	0
2021/04/13	2032	06/05/2021	12.12	Call	Bond Future	10,768.0400	10.7680	10,541.9200	10.5419	(2.100)	0	0	0
2021/04/13	2032	06/05/2021	12.12	Put	Bond Future	6.9300	0.0069	6.7000	0.0067	(3.319)	0	0	0
2021/04/13	2032	06/05/2021	12.57	Call	Bond Future	12,953.4100	12.9534	12,727.4400	12.7274	(1.744)	0	0	0
2021/04/13	2032	06/05/2021			Bond Future	10.1426	88.6010	10.1806	88.3751	0.375	0.0000	0.0000	137,164
2021/04/13	2032	06/05/2021	12.11	Call	Bond Future	10,718.6200	10.7186	10,492.5000	10.4925	(2.110)	0	0	0
2021/04/13	2032	06/05/2021	12.11	Put	Bond Future	7.2100	0.0072	6.9800	0.0070	(3.190)	0	0	0
2021/04/13	2032	06/05/2021	12.10	Call	Bond Future	10,669.1500	10.6691	10,443.0300	10.4430	(2.119)	0	0	0
2021/04/13	2032	06/05/2021	12.10	Put	Bond Future	7.5000	0.0075	7.2700	0.0073	(3.067)	0	0	0
2021/04/13	2032	06/05/2021	12.57	Put	Bond Future	1.0000	0.0010	0.9200	0.0009	(8.000)	0	0	736
2021/04/13	2032	06/05/2021	10.33	Put	Bond Future	1,154.7400	1.1547	1,210.3300	1.2103	4.814	0	0	0
2021/04/13	2032	06/05/2021	10.33	Call	Bond Future	2,260.0400	2.2600	2,089.7400	2.0897	(7.535)	0	0	736
2021/04/13	2032	05/08/2021	11.37	Call	Bond Future	6,937.7700	6.9378	6,754.0600	6.7541	(2.648)	0	0	0
2021/04/13	2032	05/08/2021	11.37	Put	Bond Future	1,404.8700	1.4049	1,449.8000	1.4498	3.198	0	0	0
2021/04/13	2032	05/08/2021			Bond Future	10.3661	89.5310	10.4058	89.3024	0.383	0.0000	0.0000	0
2021/04/13	2032	05/08/2021	11.35	Call	Bond Future	6,856.8800	6.8569	6,673.9300	6.6739	(2.668)	0	0	0
2021/04/13	2032	05/08/2021	11.35	Put	Bond Future	1,429.4100	1.4294	1,475.1000	1.4751	3.196	0	0	0
2021/04/13	2032	05/08/2021	11.36	Call	Bond Future	6,897.2200	6.8972	6,713.8800	6.7139	(2.658)	0	0	0
2021/04/13	2032	05/08/2021	11.36	Put	Bond Future	1,417.0100	1.4170	1,462.3100	1.4623	3.197	0	0	0
2021/04/13	2032	04/11/2021	9.83	Call	Bond Future	2,396.9000	2.3969	2,304.7100	2.3047	(3.846)	0	0	700
2021/04/13	2032	04/11/2021	11.71	Put	Bond Future	2,081.9900	2.0820	2,136.6100	2.1366	2.623	0	0	0
2021/04/13	2032	04/11/2021	11.69	Call	Bond Future	7,981.1100	7.9811	7,804.9000	7.8049	(2.208)	0	0	0
2021/04/13	2032	04/11/2021	11.70	Call	Bond Future	8,018.7400	8.0187	7,842.2100	7.8422	(2.201)	0	0	0
2021/04/13	2032	04/11/2021			Bond Future	10.5870	86.3714	10.6286	86.1399	0.392	0.0000	0.0000	21
2021/04/13	2032	04/11/2021	9.83	Put	Bond Future	6,772.5000	6.7725	6,911.7900	6.9118	2.057	0	0	0
2021/04/13	2032	04/11/2021	12.81	Call	Bond Future	12,113.8900	12.1139	11,907.6200	11.9076	(1.703)	0	0	0
2021/04/13	2032	04/11/2021	12.81	Put	Bond Future	828.1000	0.8281	853.3100	0.8533	3.044	0	0	700
2021/04/13	2032	04/11/2021	11.71	Call	Bond Future	8,056.6300	8.0566	7,879.7700	7.8798	(2.195)	0	0	0
2021/04/13	2032	04/11/2021	11.69	Put	Bond Future	2,107.8100	2.1078	2,163.0800	2.1631	2.622	0	0	0
2021/04/13	2032	04/11/2021	9.33	Put	Bond Future	8,987.7200	8.9877	9,150.9400	9.1509	1.816	0	0	0
2021/04/13	2032	04/11/2021	9.33	Call	Bond Future	1,556.0300	1.5560	1,487.7700	1.4878	(4.387)	0	0	700
2021/04/13	2032	04/11/2021	11.70	Put	Bond Future	2,094.7500	2.0947	2,149.7000	2.1497	2.623	0	0	0
2021/04/13	2032	03/02/2022	9.81	Call	Bond Future	2,107.9200	2.1079	2,026.8300	2.0268	(3.847)	0	0	0
2021/04/13	2032	03/02/2022	9.81	Put	Bond Future	7,838.1200	7.8381	7,991.1900	7.9912	1.953	0	0	198
2021/04/13	2032	03/02/2022	8.91	Put	Bond Future	12,220.9000	12.2209	12,410.0700	12.4101	1.548	0	0	0
2021/04/13	2032	03/02/2022	10.66	Call	Bond Future	3,994.5100	3.9945	3,872.5900	3.8726	(3.052)	0	0	0
2021/04/13	2032	03/02/2022	10.66	Put	Bond Future	4,882.5400	4.8825	4,994.7800	4.9948	2.299	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
2021/04/13	2032	03/02/2022	10.42	Call	Bond Future	3,382.1900	3.3822	3,271.7900	3.2718	(3.264)	0	0	0
2021/04/13	2032	03/02/2022	10.42	Put	Bond Future	5,601.3100	5.6013	5,725.0700	5.7251	2.209	0	0	0
2021/04/13	2032	03/02/2022	10.45	Put	Bond Future	5,506.9500	5.5070	5,629.2500	5.6292	2.221	0	0	198
2021/04/13	2032	03/02/2022	10.43	Call	Bond Future	3,406.6200	3.4066	3,295.7300	3.2957	(3.255)	0	0	0
2021/04/13	2032	03/02/2022	10.43	Put	Bond Future	5,569.7200	5.5697	5,692.9900	5.6930	2.213	0	0	0
2021/04/13	2032	03/02/2022			Bond Future	10.8229	87.3383	10.8663	87.1041	0.401	0.0000	0.0000	0
2021/04/13	2032	03/02/2022	10.14	Call	Bond Future	2,734.5700	2.7346	2,637.8900	2.6379	(3.535)	0	0	0
2021/04/13	2032	03/02/2022	10.14	Put	Bond Future	6,542.1500	6.5422	6,679.6300	6.6796	2.101	0	0	97
2021/04/13	2032	03/02/2022	9.14	Put	Bond Future	10,997.8800	10.9979	11,178.8100	11.1788	1.645	0	0	0
2021/04/13	2032	03/02/2022	9.14	Call	Bond Future	1,188.8500	1.1889	1,135.6200	1.1356	(4.477)	0	0	97
2021/04/13	2032	03/02/2022	8.91	Call	Bond Future	955.2700	0.9553	910.2800	0.9103	(4.710)	0	0	198
2021/04/13	2032	03/02/2022	10.44	Call	Bond Future	3,431.1400	3.4311	3,319.7600	3.3198	(3.246)	0	0	0
2021/04/13	2032	03/02/2022	10.44	Put	Bond Future	5,538.2700	5.5383	5,661.0500	5.6611	2.217	0	0	0
2021/04/13	2032	03/02/2022	10.45	Call	Bond Future	3,455.7400	3.4557	3,343.8800	3.3439	(3.237)	0	0	0
2021/04/13	2032	05/05/2022	11.02	Put	Bond Future	332.6000	0.3326	569.1700	0.5692	71.127	0	0	0
2021/04/13	2032	05/05/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2032	05/05/2022	11.03	Put	Bond Future	280.0300	0.2800	516.6000	0.5166	84.480	0	0	0
2021/04/13	2032	05/05/2022			Bond Future	11.0834	84.1141	11.1287	83.8775	0.409	0.0000	0.0000	0
2021/04/13	2032	05/05/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2032	05/05/2022	11.04	Put	Bond Future	227.5100	0.2275	464.0800	0.4641	103.982	0	0	0
2021/04/13	2032	05/05/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2033	06/05/2021			Bond Future	103.1554	103.1554	103.8055	103.8055	0.630	0.0000	0.0000	9,985
2021/04/13	2033	05/08/2021			Bond Future	104.2641	104.2641	104.9206	104.9206	0.630	0.0000	0.0000	0
2021/04/13	2033	04/11/2021			Bond Future	104.2150	104.2150	104.8785	104.8785	0.637	0.0000	0.0000	0
2021/04/13	2033	03/02/2022			Bond Future	105.4054	105.4054	106.0764	106.0764	0.637	0.0000	0.0000	0
2021/04/13	2033	05/05/2022			Bond Future	105.2908	105.2908	105.9692	105.9692	0.644	0.0000	0.0000	0
2021/04/13	2037	06/05/2021	12.43	Call	Bond Future	8,762.7300	8.7627	8,645.0800	8.6451	(1.343)	0	0	0
2021/04/13	2037	06/05/2021	12.44	Put	Bond Future	66.7100	0.0667	62.6400	0.0626	(6.101)	0	0	0
2021/04/13	2037	06/05/2021	12.42	Call	Bond Future	8,710.9900	8.7110	8,593.2600	8.5933	(1.352)	0	0	0
2021/04/13	2037	06/05/2021			Bond Future	10.9485	84.1405	10.9663	84.0270	0.162	0.0000	0.0000	128,524
2021/04/13	2037	06/05/2021	12.43	Put	Bond Future	68.7500	0.0688	64.6000	0.0646	(6.036)	0	0	0
2021/04/13	2037	06/05/2021	12.44	Call	Bond Future	8,814.4700	8.8145	8,696.9000	8.6969	(1.334)	0	0	0
2021/04/13	2037	06/05/2021	12.42	Put	Bond Future	70.8400	0.0708	66.6100	0.0666	(5.971)	0	0	0
2021/04/13	2037	05/08/2021	12.27	Call	Bond Future	7,902.9600	7.9030	7,801.5900	7.8016	(1.283)	0	0	0
2021/04/13	2037	05/08/2021	12.27	Put	Bond Future	1,525.0100	1.5250	1,538.7300	1.5387	0.900	0	0	0
2021/04/13	2037	05/08/2021	12.28	Call	Bond Future	7,945.4500	7.9454	7,843.9300	7.8439	(1.278)	0	0	0
2021/04/13	2037	05/08/2021	12.26	Put	Bond Future	1,537.2100	1.5372	1,551.0800	1.5511	0.902	0	0	0
2021/04/13	2037	05/08/2021			Bond Future	11.1739	80.7685	11.1925	80.6534	0.166	0.0000	0.0000	0
2021/04/13	2037	05/08/2021	12.28	Put	Bond Future	1,512.9200	1.5129	1,526.4900	1.5265	0.897	0	0	0
2021/04/13	2037	05/08/2021	12.26	Call	Bond Future	7,860.5100	7.8605	7,759.2900	7.7593	(1.288)	0	0	0
2021/04/13	2037	04/11/2021	12.30	Call	Bond Future	7,969.9900	7.9700	7,878.5100	7.8785	(1.148)	0	0	0
2021/04/13	2037	04/11/2021	12.30	Put	Bond Future	2,737.3400	2.7373	2,762.4900	2.7625	0.919	0	0	600
2021/04/13	2037	04/11/2021	11.49	Put	Bond Future	4,524.6500	4.5246	4,565.6200	4.5656	0.905	0	0	0
2021/04/13	2037	04/11/2021	11.49	Call	Bond Future	5,153.1400	5.1531	5,077.4800	5.0775	(1.468)	0	0	600
2021/04/13	2037	04/11/2021	12.82	Put	Bond Future	2,006.9400	2.0069	2,024.8000	2.0248	0.890	0	0	0
2021/04/13	2037	04/11/2021	12.83	Call	Bond Future	10,017.9000	10.0179	9,919.0100	9.9190	(0.987)	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
2021/04/13	2037	04/11/2021			Bond Future	11.3850	81.6584	11.4044	81.5418	0.170	0.0000	0.0000	0
2021/04/13	2037	04/11/2021	12.82	Call	Bond Future	9,981.5400	9.9815	9,882.7700	9.8828	(0.990)	0	0	0
2021/04/13	2037	04/11/2021	12.83	Put	Bond Future	1,992.1100	1.9921	2,009.8500	2.0099	0.891	0	0	0
2021/04/13	2037	04/11/2021	12.81	Call	Bond Future	9,945.2200	9.9452	9,846.5800	9.8466	(0.992)	0	0	0
2021/04/13	2037	04/11/2021	12.81	Put	Bond Future	2,021.8600	2.0219	2,039.8500	2.0399	0.890	0	0	0
2021/04/13	2037	03/02/2022	11.46	Call	Bond Future	4,583.2600	4.5833	4,515.6700	4.5157	(1.475)	0	0	0
2021/04/13	2037	03/02/2022	11.47	Put	Bond Future	5,454.9700	5.4550	5,505.1700	5.5052	0.920	0	0	0
2021/04/13	2037	03/02/2022	11.45	Call	Bond Future	4,554.3500	4.5544	4,486.9900	4.4870	(1.479)	0	0	0
2021/04/13	2037	03/02/2022			Bond Future	11.6132	78.3182	11.6334	78.2002	0.174	0.0000	0.0000	0
2021/04/13	2037	03/02/2022	11.46	Put	Bond Future	5,485.6500	5.4857	5,536.0800	5.5361	0.919	0	0	0
2021/04/13	2037	03/02/2022	11.47	Call	Bond Future	4,611.9700	4.6120	4,544.1500	4.5442	(1.471)	0	0	0
2021/04/13	2037	03/02/2022	11.45	Put	Bond Future	5,516.2000	5.5162	5,566.8600	5.5669	0.918	0	0	0
2021/04/13	2037	05/05/2022	11.84	Put	Bond Future	127.0100	0.1270	246.2000	0.2462	93.843	0	0	0
2021/04/13	2037	05/05/2022	11.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2037	05/05/2022	11.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2037	05/05/2022			Bond Future	11.8624	79.1424	11.8835	79.0232	0.178	0.0000	0.0000	0
2021/04/13	2037	05/05/2022	11.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2037	05/05/2022	11.82	Put	Bond Future	240.5900	0.2406	359.7800	0.3598	49.541	0	0	0
2021/04/13	2037	05/05/2022	11.83	Put	Bond Future	183.7700	0.1838	302.9600	0.3030	64.858	0	0	0
2021/04/13	2038	06/05/2021			Bond Future	115.6782	115.6782	117.3873	117.3873	1.478	0.0000	0.0000	8,039
2021/04/13	2038	05/08/2021			Bond Future	115.2046	115.2046	116.9316	116.9316	1.499	0.0000	0.0000	0
2021/04/13	2038	04/11/2021			Bond Future	116.5001	116.5001	118.2460	118.2460	1.499	0.0000	0.0000	0
2021/04/13	2038	03/02/2022			Bond Future	116.0835	116.0835	117.8494	117.8494	1.521	0.0000	0.0000	0
2021/04/13	2038	05/05/2022			Bond Future	117.3345	117.3345	119.1193	119.1193	1.521	0.0000	0.0000	0
2021/04/13	2040	06/05/2021	12.44	Call	Bond Future	8,835.6500	8.8357	8,609.8000	8.6098	(2.556)	0	0	0
2021/04/13	2040	06/05/2021	12.44	Put	Bond Future	85.7100	0.0857	85.0400	0.0850	(0.782)	0	0	0
2021/04/13	2040	06/05/2021	10.83	Put	Bond Future	2,724.8000	2.7248	2,826.8700	2.8269	3.746	0	0	0
2021/04/13	2040	06/05/2021	10.83	Call	Bond Future	1,256.5900	1.2566	1,133.4800	1.1335	(9.797)	0	0	300
2021/04/13	2040	06/05/2021	11.58	Put	Bond Future	666.5200	0.6665	686.3700	0.6864	2.978	0	0	0
2021/04/13	2040	06/05/2021	11.58	Call	Bond Future	4,220.5900	4.2206	4,015.2600	4.0153	(4.865)	0	0	300
2021/04/13	2040	06/05/2021			Bond Future	11.0418	86.4363	11.0748	86.2111	0.299	0.0000	0.0000	84,899
2021/04/13	2040	06/05/2021	12.43	Call	Bond Future	8,780.9900	8.7810	8,555.1700	8.5552	(2.572)	0	0	0
2021/04/13	2040	06/05/2021	12.43	Put	Bond Future	88.2900	0.0883	87.6500	0.0877	(0.725)	0	0	0
2021/04/13	2040	06/05/2021	12.42	Call	Bond Future	8,726.3500	8.7263	8,500.5600	8.5006	(2.587)	0	0	0
2021/04/13	2040	06/05/2021	12.42	Put	Bond Future	90.9500	0.0910	90.3400	0.0903	(0.671)	0	0	0
2021/04/13	2040	06/05/2021	13.38	Call	Bond Future	13,828.6600	13.8287	13,603.2100	13.6032	(1.630)	0	0	0
2021/04/13	2040	06/05/2021	13.38	Put	Bond Future	3.4000	0.0034	3.1300	0.0031	(7.941)	0	0	300
2021/04/13	2040	05/08/2021	11.05	Put	Bond Future	4,691.7700	4.6918	4,797.5300	4.7975	2.254	0	0	0
2021/04/13	2040	05/08/2021	11.05	Call	Bond Future	3,274.8600	3.2749	3,152.6800	3.1527	(3.731)	0	0	900
2021/04/13	2040	05/08/2021	12.48	Call	Bond Future	8,934.3600	8.9344	8,742.4300	8.7424	(2.148)	0	0	0
2021/04/13	2040	05/08/2021	12.49	Put	Bond Future	1,442.0900	1.4421	1,477.8000	1.4778	2.476	0	0	0
2021/04/13	2040	05/08/2021	12.47	Call	Bond Future	8,888.9600	8.8890	8,697.3300	8.6973	(2.156)	0	0	0
2021/04/13	2040	05/08/2021			Bond Future	11.2610	82.8380	11.2955	82.6101	0.306	0.0000	0.0000	0
2021/04/13	2040	05/08/2021	11.55	Put	Bond Future	3,121.6000	3.1216	3,197.0600	3.1971	2.417	0	0	0
2021/04/13	2040	05/08/2021	11.55	Call	Bond Future	5,000.7100	5.0007	4,848.2300	4.8482	(3.049)	0	0	900
2021/04/13	2040	05/08/2021	14.80	Call	Bond Future	19,053.3800	19.0534	18,827.9000	18.8279	(1.183)	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
2021/04/13	2040	05/08/2021	14.80	Put	Bond Future	90.7700	0.0908	93.2300	0.0932	2.710	0	0	900
2021/04/13	2040	05/08/2021	12.48	Put	Bond Future	1,453.5600	1.4536	1,489.5700	1.4896	2.477	0	0	0
2021/04/13	2040	05/08/2021	12.49	Call	Bond Future	8,979.6500	8.9797	8,787.4200	8.7874	(2.141)	0	0	0
2021/04/13	2040	05/08/2021	12.47	Put	Bond Future	1,464.9900	1.4650	1,501.3000	1.5013	2.479	0	0	0
2021/04/13	2040	04/11/2021	12.90	Call	Bond Future	10,539.0200	10.5390	10,352.6000	10.3526	(1.769)	0	0	0
2021/04/13	2040	04/11/2021	12.90	Put	Bond Future	2,088.1700	2.0882	2,132.5000	2.1325	2.123	0	0	0
2021/04/13	2040	04/11/2021	12.89	Call	Bond Future	10,500.7400	10.5007	10,314.6000	10.3146	(1.773)	0	0	0
2021/04/13	2040	04/11/2021	12.89	Put	Bond Future	2,103.8000	2.1038	2,148.4100	2.1484	2.120	0	0	0
2021/04/13	2040	04/11/2021			Bond Future	11.4660	83.7509	11.5019	83.5201	0.313	0.0000	0.0000	0
2021/04/13	2040	04/11/2021	12.91	Call	Bond Future	10,577.3300	10.5773	10,390.6400	10.3906	(1.765)	0	0	0
2021/04/13	2040	04/11/2021	12.91	Put	Bond Future	2,072.6400	2.0726	2,116.7000	2.1167	2.126	0	0	0
2021/04/13	2040	03/02/2022	11.58	Put	Bond Future	5,664.9300	5.6649	5,770.5300	5.7705	1.864	0	0	0
2021/04/13	2040	03/02/2022	11.59	Call	Bond Future	5,021.5300	5.0215	4,893.2500	4.8932	(2.555)	0	0	0
2021/04/13	2040	03/02/2022	11.57	Put	Bond Future	5,697.4000	5.6974	5,803.4500	5.8035	1.861	0	0	0
2021/04/13	2040	03/02/2022			Bond Future	11.6873	80.1838	11.7248	79.9504	0.321	0.0000	0.0000	0
2021/04/13	2040	03/02/2022	11.58	Call	Bond Future	4,990.6200	4.9906	4,862.7900	4.8628	(2.561)	0	0	0
2021/04/13	2040	03/02/2022	11.59	Put	Bond Future	5,632.6300	5.6326	5,737.7800	5.7378	1.867	0	0	0
2021/04/13	2040	03/02/2022	11.57	Call	Bond Future	4,959.8000	4.9598	4,832.4200	4.8324	(2.568)	0	0	0
2021/04/13	2040	05/05/2022	11.91	Put	Bond Future	111.2000	0.1112	347.0600	0.3471	212.104	0	0	0
2021/04/13	2040	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2040	05/05/2022	11.92	Put	Bond Future	50.6700	0.0507	286.5300	0.2865	465.483	0	0	0
2021/04/13	2040	05/05/2022			Bond Future	11.9284	81.0276	11.9675	80.7918	0.328	0.0000	0.0000	0
2021/04/13	2040	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2040	05/05/2022	11.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2040	05/05/2022	11.90	Put	Bond Future	171.8100	0.1718	407.6700	0.4077	137.280	0	0	0
2021/04/13	2044	06/05/2021	12.44	Call	Bond Future	8,508.3600	8.5084	8,346.7500	8.3467	(1.899)	0	0	0
2021/04/13	2044	06/05/2021	12.44	Put	Bond Future	102.4400	0.1024	98.8900	0.0989	(3.465)	0	0	0
2021/04/13	2044	06/05/2021	12.43	Call	Bond Future	8,453.8000	8.4538	8,292.1600	8.2922	(1.912)	0	0	0
2021/04/13	2044	06/05/2021	12.43	Put	Bond Future	104.9300	0.1049	101.3500	0.1013	(3.412)	0	0	0
2021/04/13	2044	06/05/2021	11.40	Call	Bond Future	3,104.3100	3.1043	2,961.3200	2.9613	(4.606)	0	0	0
2021/04/13	2044	06/05/2021	11.40	Put	Bond Future	1,078.6200	1.0786	1,093.6900	1.0937	1.397	0	0	3,100
2021/04/13	2044	06/05/2021	11.79	Call	Bond Future	4,991.9200	4.9919	4,834.0700	4.8341	(3.162)	0	0	0
2021/04/13	2044	06/05/2021	11.79	Put	Bond Future	463.8800	0.4639	464.0900	0.4641	0.045	0	0	3,100
2021/04/13	2044	06/05/2021	11.10	Call	Bond Future	1,905.6400	1.9056	1,785.7800	1.7858	(6.290)	0	0	0
2021/04/13	2044	06/05/2021	12.50	Call	Bond Future	8,835.3100	8.8353	8,673.8400	8.6738	(1.828)	0	0	0
2021/04/13	2044	06/05/2021	12.50	Put	Bond Future	88.7200	0.0887	85.3100	0.0853	(3.844)	0	0	3,100
2021/04/13	2044	06/05/2021			Bond Future	11.0994	83.0387	11.1224	82.8807	0.207	0.0000	0.0000	61,718
2021/04/13	2044	06/05/2021	12.45	Call	Bond Future	8,562.9100	8.5629	8,401.3200	8.4013	(1.887)	0	0	0
2021/04/13	2044	06/05/2021	12.45	Put	Bond Future	100.0200	0.1000	96.4900	0.0965	(3.529)	0	0	0
2021/04/13	2044	06/05/2021	10.70	Put	Bond Future	3,609.9000	3.6099	3,692.7000	3.6927	2.294	0	0	0
2021/04/13	2044	06/05/2021	10.70	Call	Bond Future	778.0400	0.7780	702.7800	0.7028	(9.673)	0	0	3,100
2021/04/13	2044	06/05/2021	11.10	Put	Bond Future	1,901.7800	1.9018	1,939.9800	1.9400	2.009	0	0	3,100
2021/04/13	2044	06/05/2021	11.90	Call	Bond Future	5,571.2500	5.5713	5,411.5400	5.4115	(2.867)	0	0	0
2021/04/13	2044	06/05/2021	11.90	Put	Bond Future	361.9900	0.3620	360.3400	0.3603	(0.456)	0	0	0
2021/04/13	2044	06/05/2021	11.35	Put	Bond Future	1,192.4100	1.1924	1,210.5700	1.2106	1.523	0	0	0
2021/04/13	2044	06/05/2021	11.35	Call	Bond Future	2,887.1400	2.8871	2,747.2400	2.7472	(4.846)	0	0	3,100
2021/04/13	2044	05/08/2021	12.60	Put	Bond Future	1,378.8000	1.3788	1,398.3300	1.3983	1.416	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
2021/04/13	2044	05/08/2021	12.61	Call	Bond Future	9,290.1700	9.2902	9,149.3800	9.1494	(1.515)	0	0	0
2021/04/13	2044	05/08/2021	12.61	Put	Bond Future	1,365.0100	1.3650	1,384.3500	1.3844	1.417	0	0	0
2021/04/13	2044	05/08/2021			Bond Future	11.3101	79.5299	11.3341	79.3698	0.213	0.0000	0.0000	0
2021/04/13	2044	05/08/2021	12.60	Call	Bond Future	9,248.2700	9.2483	9,107.6700	9.1077	(1.520)	0	0	0
2021/04/13	2044	05/08/2021	12.59	Call	Bond Future	9,206.4100	9.2064	9,066.0100	9.0660	(1.525)	0	0	0
2021/04/13	2044	05/08/2021	12.59	Put	Bond Future	1,392.7100	1.3927	1,412.4400	1.4124	1.417	0	0	0
2021/04/13	2044	04/11/2021	12.91	Call	Bond Future	10,424.1400	10.4241	10,290.4200	10.2904	(1.283)	0	0	0
2021/04/13	2044	04/11/2021	12.91	Put	Bond Future	2,160.3700	2.1604	2,188.8200	2.1888	1.317	0	0	0
2021/04/13	2044	04/11/2021			Bond Future	11.5068	80.4063	11.5319	80.2441	0.218	0.0000	0.0000	0
2021/04/13	2044	04/11/2021	12.90	Call	Bond Future	10,386.5600	10.3866	10,253.0200	10.2530	(1.286)	0	0	0
2021/04/13	2044	04/11/2021	12.90	Put	Bond Future	2,176.2700	2.1763	2,204.9000	2.2049	1.316	0	0	0
2021/04/13	2044	04/11/2021	12.89	Call	Bond Future	10,349.0100	10.3490	10,215.6600	10.2157	(1.289)	0	0	0
2021/04/13	2044	04/11/2021	12.89	Put	Bond Future	2,192.2700	2.1923	2,221.0900	2.2211	1.315	0	0	0
2021/04/13	2044	03/02/2022	11.59	Call	Bond Future	4,959.4000	4.9594	4,867.0500	4.8670	(1.862)	0	0	0
2021/04/13	2044	03/02/2022	11.59	Put	Bond Future	5,776.6200	5.7766	5,848.4000	5.8484	1.243	0	0	0
2021/04/13	2044	03/02/2022	11.60	Call	Bond Future	4,990.1500	4.9901	4,897.4800	4.8975	(1.857)	0	0	0
2021/04/13	2044	03/02/2022	11.60	Put	Bond Future	5,743.4700	5.7435	5,814.9300	5.8149	1.244	0	0	0
2021/04/13	2044	03/02/2022			Bond Future	11.7189	76.9270	11.7451	76.7629	0.223	0.0000	0.0000	0
2021/04/13	2044	03/02/2022	11.61	Call	Bond Future	5,021.2500	5.0213	4,928.2700	4.9283	(1.852)	0	0	0
2021/04/13	2044	03/02/2022	11.61	Put	Bond Future	5,710.7600	5.7108	5,781.9100	5.7819	1.246	0	0	0
2021/04/13	2044	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2044	05/05/2022	11.91	Put	Bond Future	241.4400	0.2414	407.1500	0.4072	68.634	0	0	0
2021/04/13	2044	05/05/2022	11.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2044	05/05/2022	11.92	Put	Bond Future	180.3600	0.1804	346.0700	0.3461	91.877	0	0	0
2021/04/13	2044	05/05/2022			Bond Future	11.9496	77.7365	11.9769	77.5708	0.229	0.0000	0.0000	0
2021/04/13	2044	05/05/2022	11.93	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	2044	05/05/2022	11.93	Put	Bond Future	119.3700	0.1194	285.0800	0.2851	138.820	0	0	0
2021/04/13	2046	06/05/2021			Bond Future	104.5563	104.5563	105.6457	105.6457	1.042	0.0000	0.0000	15,133
2021/04/13	2046	05/08/2021			Bond Future	105.6801	105.6801	106.7805	106.7805	1.041	0.0000	0.0000	0
2021/04/13	2046	04/11/2021			Bond Future	105.0658	105.0658	106.1782	106.1782	1.059	0.0000	0.0000	0
2021/04/13	2046	03/02/2022			Bond Future	106.2661	106.2661	107.3911	107.3911	1.059	0.0000	0.0000	0
2021/04/13	2046	05/05/2022			Bond Future	105.5714	105.5714	106.7089	106.7089	1.077	0.0000	0.0000	0
2021/04/13	2050	06/05/2021			Bond Future	107.5895	107.5895	109.2210	109.2210	1.516	0.0000	0.0000	11,044
2021/04/13	2050	05/08/2021			Bond Future	106.8239	106.8239	108.4724	108.4724	1.543	0.0000	0.0000	0
2021/04/13	2050	04/11/2021			Bond Future	108.0248	108.0248	109.6915	109.6915	1.543	0.0000	0.0000	0
2021/04/13	2050	03/02/2022			Bond Future	107.3168	107.3168	109.0025	109.0025	1.571	0.0000	0.0000	0
2021/04/13	2050	05/05/2022			Bond Future	108.4732	108.4732	110.1771	110.1771	1.571	0.0000	0.0000	0
2021/04/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	AL37	06/05/2021			Index Future	776.2480	776.2480	777.9720	777.9720	0.222	0.0000	0.0000	0
2021/04/13	AL37	05/08/2021			Index Future	784.3010	784.3010	786.0400	786.0400	0.222	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
2021/04/13	AL37	04/11/2021			Index Future	793.0110	793.0110	794.7660	794.7660	0.221	0.0000	0.0000	0
2021/04/13	AL37	03/02/2022			Index Future	801.8780	801.8780	803.6520	803.6520	0.221	0.0000	0.0000	0
2021/04/13	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/13	AL7T	06/05/2021			Index Future	862.6910	862.6910	861.3510	861.3510	(0.155)	0.0000	0.0000	0
2021/04/13	AL7T	05/08/2021			Index Future	871.6420	871.6420	870.2840	870.2840	(0.156)	0.0000	0.0000	0
2021/04/13	AL7T	04/11/2021			Index Future	881.3210	881.3210	879.9450	879.9450	(0.156)	0.0000	0.0000	0
2021/04/13	AL7T	03/02/2022			Index Future	891.1760	891.1760	889.7830	889.7830	(0.156)	0.0000	0.0000	0
2021/04/13	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/13	ALBI	06/05/2021			Index Future	761.9670	761.9670	761.3970	761.3970	(0.075)	0.0000	0.0000	299
2021/04/13	ALBI	05/08/2021			Index Future	769.8730	769.8730	769.2930	769.2930	(0.075)	0.0000	0.0000	0
2021/04/13	ALBI	04/11/2021			Index Future	778.4220	778.4220	777.8330	777.8330	(0.076)	0.0000	0.0000	0
2021/04/13	ALBI	03/02/2022			Index Future	787.1260	787.1260	786.5290	786.5290	(0.076)	0.0000	0.0000	0
2021/04/13	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	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
2021/04/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/13	ES33	06/05/2021			Bond Future	11.6429	74.3567	11.6552	74.2926	0.106	0.0000	0.0000	350
2021/04/13	ES33	05/08/2021			Bond Future	11.9048	75.1559	11.9178	75.0907	0.109	0.0000	0.0000	0
2021/04/13	ES33	04/11/2021			Bond Future	12.1664	72.2257	12.1800	72.1595	0.112	0.0000	0.0000	0
2021/04/13	ES33	03/02/2022			Bond Future	12.4489	73.0513	12.4632	72.9843	0.114	0.0000	0.0000	0
2021/04/13	ES33	05/05/2022			Bond Future	12.7512	70.0624	12.7661	69.9948	0.116	0.0000	0.0000	0
2021/04/13	ES42	06/05/2021			Bond Future	12.0480	73.4497	12.0757	73.2878	0.230	0.0000	0.0000	4,779
2021/04/13	ES42	05/08/2021			Bond Future	12.2918	74.2391	12.3208	74.0751	0.236	0.0000	0.0000	0
2021/04/13	ES42	04/11/2021			Bond Future	12.5370	70.8158	12.5674	70.6497	0.242	0.0000	0.0000	0
2021/04/13	ES42	03/02/2022			Bond Future	12.7927	71.6255	12.8245	71.4574	0.249	0.0000	0.0000	0
2021/04/13	ES42	05/05/2022			Bond Future	13.0754	68.1390	13.1088	67.9692	0.255	0.0000	0.0000	0
2021/04/13	GOVI	06/05/2021	678.68	Call	GOVI	740,890.0000	74.0890	735,110.0000	73.5110	(0.780)	0	0	0
2021/04/13	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	06/05/2021	678.67	Call	GOVI	740,990.0000	74.0990	735,210.0000	73.5210	(0.780)	0	0	0
2021/04/13	GOVI	06/05/2021			GOVI	752.7690	752.7690	752.1910	752.1910	(0.077)	0.0000	0.0000	988
2021/04/13	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	06/05/2021	678.69	Call	GOVI	740,790.0000	74.0790	735,010.0000	73.5010	(0.780)	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
2021/04/13	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	05/08/2021	719.14	Call	GOVI	414,390.0000	41.4390	408,520.0000	40.8520	(1.417)	0	0	0
2021/04/13	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	05/08/2021	719.13	Call	GOVI	414,490.0000	41.4490	408,620.0000	40.8620	(1.416)	0	0	0
2021/04/13	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	05/08/2021			GOVI	760.5790	760.5790	759.9920	759.9920	(0.077)	0.0000	0.0000	0
2021/04/13	GOVI	05/08/2021	719.15	Call	GOVI	414,290.0000	41.4290	408,420.0000	40.8420	(1.417)	0	0	0
2021/04/13	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	04/11/2021	728.41	Call	GOVI	406,140.0000	40.6140	400,180.0000	40.0180	(1.467)	0	0	0
2021/04/13	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	04/11/2021	728.40	Call	GOVI	406,240.0000	40.6240	400,280.0000	40.0280	(1.467)	0	0	0
2021/04/13	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	04/11/2021			GOVI	769.0240	769.0240	768.4280	768.4280	(0.078)	0.0000	0.0000	0
2021/04/13	GOVI	04/11/2021	728.42	Call	GOVI	406,040.0000	40.6040	400,080.0000	40.0080	(1.468)	0	0	0
2021/04/13	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	03/02/2022	792.76	Put	GOVI	151,360.0000	15.1360	157,400.0000	15.7400	3.990	0	0	0
2021/04/13	GOVI	03/02/2022			GOVI	777.6240	777.6240	777.0200	777.0200	(0.078)	0.0000	0.0000	0
2021/04/13	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	03/02/2022	792.75	Put	GOVI	151,260.0000	15.1260	157,300.0000	15.7300	3.993	0	0	0
2021/04/13	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	03/02/2022	792.74	Put	GOVI	151,160.0000	15.1160	157,200.0000	15.7200	3.996	0	0	0
2021/04/13	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/13	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/13	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/13	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/13	IGOV	06/05/2021			Index Future	281.5610	281.5610	283.3830	283.3830	0.647	0.0000	0.0000	897
2021/04/13	IGOV	05/08/2021			Index Future	284.5520	284.5520	286.3920	286.3920	0.647	0.0000	0.0000	0
2021/04/13	IGOV	04/11/2021			Index Future	287.7810	287.7810	289.6410	289.6410	0.646	0.0000	0.0000	0
2021/04/13	IGOV	03/02/2022			Index Future	291.0670	291.0670	292.9480	292.9480	0.646	0.0000	0.0000	0
2021/04/13	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/13	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/13	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4300	89.4300	0.000	0.0000	0.0000	0
2021/04/13	IS05	21/12/2021			Interest Rate Swap	90.7300	90.7300	90.7300	90.7300	0.000	0.0000	0.0000	51
2021/04/13	IS05	15/03/2022			Interest Rate Swap	90.2000	90.2000	90.2000	90.2000	0.000	0.0000	0.0000	0
2021/04/13	IS05	21/06/2022			Interest Rate Swap	90.4000	90.4000	90.3900	90.3900	(0.011)	0.0000	0.0000	0
2021/04/13	IS05	20/09/2022			Interest Rate Swap	93.6300	93.6300	93.6200	93.6200	(0.011)	0.0000	0.0000	0
2021/04/13	IS05	20/12/2022			Interest Rate Swap	94.2300	94.2300	94.2200	94.2200	(0.011)	0.0000	0.0000	0
2021/04/13	IS05	22/03/2023			Interest Rate Swap	86.7200	86.7200	86.7000	86.7000	(0.023)	0.0000	0.0000	0
2021/04/13	IS05	20/06/2023			Interest Rate Swap	92.3400	92.3400	92.3300	92.3300	(0.011)	0.0000	0.0000	0
2021/04/13	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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2021/04/13	IS10	17/12/2025			Interest Rate Swap	81.2100	81.2100	81.3400	81.3400	0.160	0.0000	0.0000	0
2021/04/13	IS10	16/03/2026			Interest Rate Swap	77.8600	77.8600	78.0000	78.0000	0.180	0.0000	0.0000	0
2021/04/13	IS10	15/06/2026			Interest Rate Swap	76.4000	76.4000	76.5500	76.5500	0.196	0.0000	0.0000	0
2021/04/13	IS10	21/09/2026			Interest Rate Swap	78.5500	78.5500	78.7000	78.7000	0.191	0.0000	0.0000	0
2021/04/13	IS10	21/12/2026			Interest Rate Swap	82.6700	82.6700	82.8300	82.8300	0.194	0.0000	0.0000	0
2021/04/13	IS10	15/03/2027			Interest Rate Swap	81.2900	81.2900	81.4500	81.4500	0.197	0.0000	0.0000	0
2021/04/13	IS10	21/06/2027			Interest Rate Swap	83.4800	83.4800	83.6400	83.6400	0.192	0.0000	0.0000	0
2021/04/13	IS10	20/09/2027			Interest Rate Swap	89.3700	89.3700	89.5500	89.5500	0.201	0.0000	0.0000	0
2021/04/13	IS10	20/12/2027			Interest Rate Swap	89.8800	89.8800	90.0700	90.0700	0.211	0.0000	0.0000	0
2021/04/13	IS10	22/03/2028			Interest Rate Swap	83.0300	83.0300	83.2400	83.2400	0.253	0.0000	0.0000	0
2021/04/13	IS10	20/06/2028			Interest Rate Swap	90.9200	90.9200	91.1300	91.1300	0.231	0.0000	0.0000	0
2021/04/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/13	JBAF	21/04/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/04/13	JBAF	19/05/2021			Jibar Tradeable Future	3.7000	96.3000	3.7000	96.3000	0.000	0.0000	0.0000	0
2021/04/13	JBAF	15/06/2021			Jibar Tradeable Future	3.7350	96.2650	3.7350	96.2650	0.000	0.0000	0.0000	0
2021/04/13	JBAF	21/07/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/04/13	JBAF	18/08/2021			Jibar Tradeable Future	3.8400	96.1600	3.8300	96.1700	(0.260)	0.0000	0.0000	0
2021/04/13	JBAF	15/09/2021			Jibar Tradeable Future	3.8650	96.1350	3.8650	96.1350	0.000	0.0000	0.0000	30,000
2021/04/13	JBAF	15/12/2021			Jibar Tradeable Future	4.1400	95.8600	4.1200	95.8800	(0.483)	0.0000	0.0000	0
2021/04/13	JBAF	16/03/2022			Jibar Tradeable Future	4.2600	95.7400	4.2400	95.7600	(0.469)	0.0000	0.0000	0
2021/04/13	JBAF	15/06/2022			Jibar Tradeable Future	4.7000	95.3000	4.6800	95.3200	(0.426)	0.0000	0.0000	471
2021/04/13	JBAF	21/09/2022			Jibar Tradeable Future	4.8200	95.1800	4.8100	95.1900	(0.207)	0.0000	0.0000	0
2021/04/13	JBAF	21/12/2022			Jibar Tradeable Future	5.1950	94.8050	5.1850	94.8150	(0.192)	0.0000	0.0000	0
2021/04/13	JBAF	15/03/2023			Jibar Tradeable Future	5.3100	94.6900	5.2950	94.7050	(0.282)	0.0000	0.0000	0
2021/04/13	R023	06/05/2021	7.58	Call	Bond Future	4,109.1000	4.1091	4,121.4700	4.1215	0.301	0	0	0
2021/04/13	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R023	06/05/2021			Bond Future	5.1730	105.8900	5.1660	105.9024	(0.136)	0.0000	0.0000	34,162
2021/04/13	R023	06/05/2021	7.57	Call	Bond Future	4,092.4700	4.0925	4,104.8400	4.1048	0.302	0	0	0
2021/04/13	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R023	06/05/2021	7.56	Call	Bond Future	4,075.8400	4.0758	4,088.2100	4.0882	0.303	0	0	0
2021/04/13	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R023	05/08/2021	5.30	Call	Bond Future	437.4000	0.4374	441.1900	0.4412	0.866	0	0	0
2021/04/13	R023	05/08/2021	5.30	Put	Bond Future	494.6100	0.4946	486.3900	0.4864	(1.662)	0	0	0
2021/04/13	R023	05/08/2021	5.29	Call	Bond Future	429.2500	0.4292	432.9900	0.4330	0.871	0	0	0
2021/04/13	R023	05/08/2021	5.29	Put	Bond Future	501.5700	0.5016	493.3000	0.4933	(1.649)	0	0	0
2021/04/13	R023	05/08/2021			Bond Future	5.3379	107.0015	5.3299	107.0135	(0.149)	0.0000	0.0000	0
2021/04/13	R023	05/08/2021	5.31	Call	Bond Future	445.6200	0.4456	449.4700	0.4495	0.864	0	0	0
2021/04/13	R023	05/08/2021	5.31	Put	Bond Future	487.7300	0.4877	479.5700	0.4796	(1.673)	0	0	0
2021/04/13	R023	04/11/2021	4.91	Call	Bond Future	211.6400	0.2116	213.8700	0.2139	1.054	0	0	0
2021/04/13	R023	04/11/2021	4.91	Put	Bond Future	979.8700	0.9799	970.3200	0.9703	(0.975)	0	0	0
2021/04/13	R023	04/11/2021	4.90	Call	Bond Future	205.0900	0.2051	207.2700	0.2073	1.063	0	0	0
2021/04/13	R023	04/11/2021	4.90	Put	Bond Future	986.1600	0.9862	976.5600	0.9766	(0.973)	0	0	0
2021/04/13	R023	04/11/2021			Bond Future	5.5114	104.2715	5.5021	104.2833	(0.168)	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
2021/04/13	R023	04/11/2021	4.92	Call	Bond Future	218.2900	0.2183	220.5500	0.2205	1.035	0	0	0
2021/04/13	R023	04/11/2021	4.92	Put	Bond Future	973.6800	0.9737	964.1600	0.9642	(0.978)	0	0	0
2021/04/13	R023	03/02/2022	5.08	Call	Bond Future	263.3900	0.2634	266.1800	0.2662	1.059	0	0	0
2021/04/13	R023	03/02/2022	5.08	Put	Bond Future	977.0200	0.9770	968.0200	0.9680	(0.921)	0	0	0
2021/04/13	R023	03/02/2022			Bond Future	5.7722	105.4384	5.7607	105.4501	(0.199)	0.0000	0.0000	0
2021/04/13	R023	03/02/2022	5.07	Call	Bond Future	259.6400	0.2596	262.4000	0.2624	1.063	0	0	0
2021/04/13	R023	03/02/2022	5.07	Put	Bond Future	983.6400	0.9836	974.6100	0.9746	(0.918)	0	0	0
2021/04/13	R023	03/02/2022	5.06	Call	Bond Future	255.5900	0.2556	258.3200	0.2583	1.068	0	0	0
2021/04/13	R023	03/02/2022	5.06	Put	Bond Future	989.9500	0.9900	980.8900	0.9809	(0.915)	0	0	0
2021/04/13	R023	05/05/2022	6.31	Call	Bond Future	45.1400	0.0451	57.1800	0.0572	26.673	0	0	0
2021/04/13	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R023	05/05/2022			Bond Future	6.2525	102.6421	6.2371	102.6542	(0.245)	0.0000	0.0000	0
2021/04/13	R023	05/05/2022	6.30	Call	Bond Future	37.3000	0.0373	49.3400	0.0493	32.279	0	0	0
2021/04/13	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R023	05/05/2022	6.29	Call	Bond Future	29.4500	0.0294	41.4900	0.0415	40.883	0	0	0
2021/04/13	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R035	06/05/2021	12.36	Put	Bond Future	38.1200	0.0381	35.9600	0.0360	(5.666)	0	0	0
2021/04/13	R035	06/05/2021	12.37	Call	Bond Future	9,619.2100	9.6192	9,470.6600	9.4707	(1.544)	0	0	0
2021/04/13	R035	06/05/2021	12.35	Put	Bond Future	39.3900	0.0394	37.1900	0.0372	(5.585)	0	0	0
2021/04/13	R035	06/05/2021	10.55	Call	Bond Future	1,235.6800	1.2357	1,142.1600	1.1422	(7.568)	0	0	0
2021/04/13	R035	06/05/2021	10.55	Put	Bond Future	2,486.4900	2.4865	2,539.4000	2.5394	2.128	0	0	500
2021/04/13	R035	06/05/2021	10.05	Put	Bond Future	4,951.5200	4.9515	5,055.8000	5.0558	2.106	0	0	0
2021/04/13	R035	06/05/2021	10.05	Call	Bond Future	334.7500	0.3348	292.6000	0.2926	(12.591)	0	0	500
2021/04/13	R035	06/05/2021	10.40	Put	Bond Future	3,120.9000	3.1209	3,189.5000	3.1895	2.198	0	0	0
2021/04/13	R035	06/05/2021	12.91	Put	Bond Future	5.2600	0.0053	4.7000	0.0047	(10.646)	0	0	600
2021/04/13	R035	06/05/2021	11.55	Call	Bond Future	5,299.9900	5.3000	5,151.5800	5.1516	(2.800)	0	0	0
2021/04/13	R035	06/05/2021	11.55	Put	Bond Future	339.7700	0.3398	337.7900	0.3378	(0.583)	0	0	1,650
2021/04/13	R035	06/05/2021	12.77	Call	Bond Future	11,705.5200	11.7055	11,558.2600	11.5583	(1.258)	0	0	0
2021/04/13	R035	06/05/2021	12.77	Put	Bond Future	8.9900	0.0090	8.1600	0.0082	(9.232)	0	0	1,650
2021/04/13	R035	06/05/2021	10.24	Put	Bond Future	3,898.3200	3.8983	3,983.9700	3.9840	2.197	0	0	0
2021/04/13	R035	06/05/2021	10.24	Call	Bond Future	582.2000	0.5822	521.4200	0.5214	(10.440)	0	0	223
2021/04/13	R035	06/05/2021			Bond Future	10.7429	88.4222	10.7658	88.2758	0.213	0.0000	0.0000	98,357
2021/04/13	R035	06/05/2021	12.36	Call	Bond Future	9,566.4500	9.5664	9,417.8600	9.4179	(1.553)	0	0	0
2021/04/13	R035	06/05/2021	12.37	Put	Bond Future	36.8800	0.0369	34.7600	0.0348	(5.748)	0	0	0
2021/04/13	R035	06/05/2021	12.35	Call	Bond Future	9,513.6700	9.5137	9,365.0400	9.3650	(1.562)	0	0	0
2021/04/13	R035	06/05/2021	11.05	Call	Bond Future	2,947.7700	2.9478	2,814.5900	2.8146	(4.518)	0	0	0
2021/04/13	R035	06/05/2021	11.05	Put	Bond Future	1,009.8100	1.0098	1,023.0600	1.0231	1.312	0	0	500
2021/04/13	R035	06/05/2021	10.40	Call	Bond Future	879.4200	0.8794	801.5900	0.8016	(8.850)	0	0	600
2021/04/13	R035	06/05/2021	11.15	Put	Bond Future	821.3900	0.8214	829.8100	0.8298	1.025	0	0	0
2021/04/13	R035	06/05/2021	11.15	Call	Bond Future	3,376.7900	3.3768	3,238.7800	3.2388	(4.087)	0	0	600
2021/04/13	R035	06/05/2021	12.91	Call	Bond Future	12,421.1800	12.4212	12,274.1900	12.2742	(1.183)	0	0	0
2021/04/13	R035	06/05/2021	10.81	Put	Bond Future	1,601.5400	1.6015	1,630.7400	1.6307	1.823	0	0	0
2021/04/13	R035	06/05/2021	10.81	Call	Bond Future	2,030.3100	2.0303	1,913.0800	1.9131	(5.774)	0	0	1,650
2021/04/13	R035	06/05/2021	12.02	Call	Bond Future	7,768.2600	7.7683	7,618.2800	7.6183	(1.931)	0	0	0
2021/04/13	R035	06/05/2021	12.02	Put	Bond Future	109.9600	0.1100	106.4100	0.1064	(3.228)	0	0	223
2021/04/13	R035	06/05/2021	11.32	Call	Bond Future	4,159.6200	4.1596	4,015.6300	4.0156	(3.462)	0	0	0
2021/04/13	R035	06/05/2021	11.32	Put	Bond Future	569.6200	0.5696	572.0600	0.5721	0.428	0	0	223

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/13	R035	05/08/2021	11.37	Call	Bond Future	5,097.8400	5.0978	4,989.9700	4.9900	(2.116)	0	0	0
2021/04/13	R035	05/08/2021	11.37	Put	Bond Future	2,648.5000	2.6485	2,689.0400	2.6890	1.531	0	0	100
2021/04/13	R035	05/08/2021	5.31	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/04/13	R035	05/08/2021	5.31	Put	Bond Future	48,740.2600	48.7403	48,888.6700	48.8887	0.304	0	0	0
2021/04/13	R035	05/08/2021			Bond Future	10.9678	89.3504	10.9917	89.2020	0.218	0.0000	0.0000	0
2021/04/13	R035	05/08/2021	10.77	Call	Bond Future	3,107.5400	3.1075	3,022.8000	3.0228	(2.727)	0	0	0
2021/04/13	R035	05/08/2021	10.77	Put	Bond Future	4,350.8600	4.3509	4,414.5300	4.4145	1.463	0	0	100
2021/04/13	R035	05/08/2021	10.02	Put	Bond Future	7,569.3600	7.5694	7,666.2300	7.6662	1.280	0	0	0
2021/04/13	R035	05/08/2021	10.02	Call	Bond Future	1,365.6600	1.3657	1,314.1200	1.3141	(3.774)	0	0	100
2021/04/13	R035	05/08/2021	5.30	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/04/13	R035	05/08/2021	5.30	Put	Bond Future	48,856.8400	48.8568	49,005.2500	49.0052	0.304	0	0	0
2021/04/13	R035	05/08/2021	5.29	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/04/13	R035	05/08/2021	5.29	Put	Bond Future	48,973.5500	48.9735	49,121.9600	49.1220	0.303	0	0	0
2021/04/13	R035	04/11/2021	10.12	Put	Bond Future	8,926.8600	8.9269	9,021.8200	9.0218	1.064	0	0	0
2021/04/13	R035	04/11/2021	10.12	Call	Bond Future	2,090.8600	2.0909	2,035.5500	2.0356	(2.645)	0	0	400
2021/04/13	R035	04/11/2021	10.62	Put	Bond Future	6,677.1600	6.6772	6,755.7500	6.7558	1.177	0	0	0
2021/04/13	R035	04/11/2021	10.62	Call	Bond Future	3,132.0700	3.1321	3,060.3900	3.0604	(2.289)	0	0	400
2021/04/13	R035	04/11/2021	11.75	Put	Bond Future	3,326.4600	3.3265	3,370.4500	3.3705	1.322	0	0	782
2021/04/13	R035	04/11/2021	11.08	Call	Bond Future	4,413.1700	4.4132	4,326.1800	4.3262	(1.971)	0	0	0
2021/04/13	R035	04/11/2021	11.08	Put	Bond Future	5,079.9100	5.0799	5,143.1900	5.1432	1.246	0	0	782
2021/04/13	R035	04/11/2021	10.23	Put	Bond Future	8,387.8600	8.3879	8,479.3400	8.4793	1.091	0	0	0
2021/04/13	R035	04/11/2021	12.53	Call	Bond Future	9,623.4500	9.6235	9,500.5500	9.5005	(1.277)	0	0	0
2021/04/13	R035	04/11/2021	12.53	Put	Bond Future	2,067.6100	2.0676	2,094.9800	2.0950	1.324	0	0	0
2021/04/13	R035	04/11/2021			Bond Future	11.1898	85.8591	11.2147	85.7089	0.223	0.0000	0.0000	0
2021/04/13	R035	04/11/2021	13.82	Call	Bond Future	14,629.3100	14.6293	14,489.3900	14.4894	(0.956)	0	0	0
2021/04/13	R035	04/11/2021	13.82	Put	Bond Future	714.6500	0.7147	725.0000	0.7250	1.448	0	0	400
2021/04/13	R035	04/11/2021	11.75	Call	Bond Future	6,612.4100	6.6124	6,506.1300	6.5061	(1.607)	0	0	0
2021/04/13	R035	04/11/2021	10.23	Call	Bond Future	2,290.8700	2.2909	2,232.0800	2.2321	(2.566)	0	0	782
2021/04/13	R035	04/11/2021	12.52	Call	Bond Future	9,586.5300	9.5865	9,463.8100	9.4638	(1.280)	0	0	0
2021/04/13	R035	04/11/2021	12.52	Put	Bond Future	2,083.3000	2.0833	2,110.8500	2.1109	1.322	0	0	0
2021/04/13	R035	04/11/2021	12.51	Call	Bond Future	9,549.6400	9.5496	9,427.1100	9.4271	(1.283)	0	0	0
2021/04/13	R035	04/11/2021	12.51	Put	Bond Future	2,099.0800	2.0991	2,126.8200	2.1268	1.322	0	0	0
2021/04/13	R035	03/02/2022	11.39	Call	Bond Future	4,839.4200	4.8394	4,752.2100	4.7522	(1.802)	0	0	0
2021/04/13	R035	03/02/2022	11.39	Put	Bond Future	5,072.7100	5.0727	5,137.6200	5.1376	1.280	0	0	683
2021/04/13	R035	03/02/2022	10.65	Call	Bond Future	2,907.4700	2.9075	2,842.9700	2.8430	(2.218)	0	0	0
2021/04/13	R035	03/02/2022	11.23	Call	Bond Future	4,373.9800	4.3740	4,291.5100	4.2915	(1.885)	0	0	0
2021/04/13	R035	03/02/2022	11.23	Put	Bond Future	5,554.7800	5.5548	5,624.4300	5.6244	1.254	0	0	0
2021/04/13	R035	03/02/2022	11.22	Call	Bond Future	4,345.6100	4.3456	4,263.4400	4.2634	(1.891)	0	0	0
2021/04/13	R035	03/02/2022	11.22	Put	Bond Future	5,586.1500	5.5862	5,656.1000	5.6561	1.252	0	0	0
2021/04/13	R035	03/02/2022			Bond Future	11.4298	86.8202	11.4558	86.6681	0.228	0.0000	0.0000	0
2021/04/13	R035	03/02/2022	10.65	Put	Bond Future	7,657.1000	7.6571	7,744.7200	7.7447	1.144	0	0	683
2021/04/13	R035	03/02/2022	9.70	Put	Bond Future	12,439.2900	12.4393	12,553.5900	12.5536	0.919	0	0	0
2021/04/13	R035	03/02/2022	9.70	Call	Bond Future	1,358.2400	1.3582	1,320.4200	1.3204	(2.784)	0	0	683
2021/04/13	R035	03/02/2022	11.24	Call	Bond Future	4,402.4400	4.4024	4,319.6700	4.3197	(1.880)	0	0	0
2021/04/13	R035	03/02/2022	11.24	Put	Bond Future	5,523.5700	5.5236	5,592.9200	5.5929	1.256	0	0	0
2021/04/13	R035	05/05/2022	11.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R035	05/05/2022	11.64	Put	Bond Future	245.9400	0.2459	399.5400	0.3995	62.454	0	0	0
2021/04/13	R035	05/05/2022	11.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/13	R035	05/05/2022	11.63	Put	Bond Future	302.8700	0.3029	456.4700	0.4565	50.715	0	0	0
2021/04/13	R035	05/05/2022			Bond Future	11.6833	83.2601	11.7105	83.1066	0.232	0.0000	0.0000	0
2021/04/13	R035	05/05/2022	11.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R035	05/05/2022	11.65	Put	Bond Future	189.0700	0.1891	342.6700	0.3427	81.240	0	0	0
2021/04/13	R186	06/05/2021	10.77	Call	Bond Future	14,297.3500	14.2973	14,556.5000	14.5565	1.813	0	0	0
2021/04/13	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R186	06/05/2021	10.76	Call	Bond Future	14,256.3000	14.2563	14,515.4500	14.5155	1.818	0	0	0
2021/04/13	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R186	06/05/2021	7.60	Put	Bond Future	1,025.4200	1.0254	883.9300	0.8839	(13.798)	0	0	5,000
2021/04/13	R186	06/05/2021	7.60	Call	Bond Future	1,147.5600	1.1476	1,265.2200	1.2652	10.253	0	0	5,000
2021/04/13	R186	06/05/2021			Bond Future	7.5749	117.2249	7.5218	117.4841	(0.702)	0.0000	0.0000	107,175
2021/04/13	R186	06/05/2021	10.78	Call	Bond Future	14,338.3800	14.3384	14,597.5300	14.5975	1.807	0	0	0
2021/04/13	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R186	06/05/2021	7.30	Call	Bond Future	537.9500	0.5380	602.6700	0.6027	12.031	0	0	0
2021/04/13	R186	06/05/2021	7.30	Put	Bond Future	1,886.6500	1.8866	1,692.2200	1.6922	(10.306)	0	0	15,177
2021/04/13	R186	05/08/2021	8.62	Call	Bond Future	4,648.3100	4.6483	4,840.3000	4.8403	4.130	0	0	0
2021/04/13	R186	05/08/2021	8.62	Put	Bond Future	850.7000	0.8507	781.3300	0.7813	(8.154)	0	0	0
2021/04/13	R186	05/08/2021	8.61	Call	Bond Future	4,614.1300	4.6141	4,805.4900	4.8055	4.147	0	0	0
2021/04/13	R186	05/08/2021	8.61	Put	Bond Future	860.8600	0.8609	790.8600	0.7909	(8.131)	0	0	0
2021/04/13	R186	05/08/2021			Bond Future	7.7816	113.1752	7.7252	113.4366	(0.725)	0.0000	0.0000	110
2021/04/13	R186	05/08/2021	8.63	Call	Bond Future	4,682.7500	4.6827	4,875.3700	4.8754	4.113	0	0	0
2021/04/13	R186	05/08/2021	8.63	Put	Bond Future	840.8400	0.8408	772.1000	0.7721	(8.175)	0	0	0
2021/04/13	R186	04/11/2021	8.10	Call	Bond Future	2,963.5000	2.9635	3,101.8300	3.1018	4.668	0	0	0
2021/04/13	R186	04/11/2021	8.10	Put	Bond Future	2,458.4000	2.4584	2,332.9400	2.3329	(5.103)	0	0	0
2021/04/13	R186	04/11/2021	8.09	Call	Bond Future	2,939.8800	2.9399	3,077.5300	3.0775	4.682	0	0	0
2021/04/13	R186	04/11/2021	8.09	Put	Bond Future	2,478.5200	2.4785	2,352.3800	2.3524	(5.089)	0	0	0
2021/04/13	R186	04/11/2021			Bond Future	7.9848	114.4213	7.9250	114.6851	(0.750)	0.0000	0.0000	0
2021/04/13	R186	04/11/2021	8.11	Call	Bond Future	2,987.2200	2.9872	3,126.2300	3.1262	4.653	0	0	0
2021/04/13	R186	04/11/2021	8.11	Put	Bond Future	2,438.3900	2.4384	2,313.6100	2.3136	(5.117)	0	0	0
2021/04/13	R186	03/02/2022	7.30	Call	Bond Future	1,210.4100	1.2104	1,286.9300	1.2869	6.322	0	0	0
2021/04/13	R186	03/02/2022	7.30	Put	Bond Future	5,094.3200	5.0943	4,904.2500	4.9043	(3.731)	0	0	0
2021/04/13	R186	03/02/2022			Bond Future	8.2118	110.4206	8.1480	110.6872	(0.778)	0.0000	0.0000	0
2021/04/13	R186	03/02/2022	7.28	Call	Bond Future	1,184.6300	1.1846	1,259.9700	1.2600	6.360	0	0	0
2021/04/13	R186	03/02/2022	7.28	Put	Bond Future	5,155.6500	5.1557	4,964.4000	4.9644	(3.710)	0	0	0
2021/04/13	R186	03/02/2022	7.29	Call	Bond Future	1,197.4700	1.1975	1,273.4000	1.2734	6.341	0	0	0
2021/04/13	R186	03/02/2022	7.29	Put	Bond Future	5,124.9300	5.1249	4,934.2700	4.9343	(3.720)	0	0	0
2021/04/13	R186	05/05/2022	8.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R186	05/05/2022	8.32	Put	Bond Future	651.6000	0.6516	382.0700	0.3821	(41.364)	0	0	0
2021/04/13	R186	05/05/2022			Bond Future	8.4851	111.5835	8.4167	111.8531	(0.807)	0.0000	0.0000	0
2021/04/13	R186	05/05/2022	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R186	05/05/2022	8.30	Put	Bond Future	730.8600	0.7309	461.3300	0.4613	(36.878)	0	0	0
2021/04/13	R186	05/05/2022	8.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R186	05/05/2022	8.31	Put	Bond Future	691.2200	0.6912	421.6900	0.4217	(38.993)	0	0	0
2021/04/13	R197	06/05/2021			Bond Future	321.1637	321.1637	321.3353	321.3353	0.053	0.0000	0.0000	2,993
2021/04/13	R197	05/08/2021			Bond Future	316.6356	316.6356	316.8075	316.8075	0.054	0.0000	0.0000	13
2021/04/13	R197	04/11/2021			Bond Future	320.1956	320.1956	320.3683	320.3683	0.054	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
2021/04/13	R197	03/02/2022			Bond Future	315.7774	315.7774	315.9518	315.9518	0.055	0.0000	0.0000	0
2021/04/13	R197	05/05/2022			Bond Future	319.1795	319.1795	319.3562	319.3562	0.055	0.0000	0.0000	0
2021/04/13	R202	06/05/2021			Bond Future	230.9919	230.9919	232.6314	232.6314	0.710	0.0000	0.0000	9,281
2021/04/13	R202	05/08/2021			Bond Future	229.2360	229.2360	230.8920	230.8920	0.722	0.0000	0.0000	0
2021/04/13	R202	04/11/2021			Bond Future	231.8130	231.8130	233.4869	233.4869	0.722	0.0000	0.0000	0
2021/04/13	R202	03/02/2022			Bond Future	230.1714	230.1714	231.8642	231.8642	0.735	0.0000	0.0000	0
2021/04/13	R202	05/05/2022			Bond Future	232.6519	232.6519	234.3632	234.3632	0.736	0.0000	0.0000	0
2021/04/13	R209	06/05/2021	12.23	Call	Bond Future	7,957.5900	7.9576	7,881.0300	7.8810	(0.962)	0	0	0
2021/04/13	R209	06/05/2021	12.23	Put	Bond Future	54.4100	0.0544	50.1300	0.0501	(7.866)	0	0	0
2021/04/13	R209	06/05/2021	12.22	Call	Bond Future	7,912.8300	7.9128	7,836.1900	7.8362	(0.969)	0	0	0
2021/04/13	R209	06/05/2021	12.22	Put	Bond Future	56.0500	0.0561	51.6900	0.0517	(7.779)	0	0	0
2021/04/13	R209	06/05/2021	9.50	Put	Bond Future	7,117.2800	7.1173	7,176.8300	7.1768	0.837	0	0	0
2021/04/13	R209	06/05/2021	9.50	Call	Bond Future	91.3000	0.0913	78.5700	0.0786	(13.943)	0	0	2,150
2021/04/13	R209	06/05/2021	10.35	Call	Bond Future	903.9800	0.9040	848.1200	0.8481	(6.179)	0	0	500
2021/04/13	R209	06/05/2021	9.75	Put	Bond Future	5,648.1200	5.6481	5,697.9100	5.6979	0.882	0	0	0
2021/04/13	R209	06/05/2021	9.75	Call	Bond Future	200.2500	0.2002	177.7600	0.1778	(11.231)	0	0	4,050
2021/04/13	R209	06/05/2021	11.00	Call	Bond Future	2,700.4300	2.7004	2,619.5900	2.6196	(2.994)	0	0	0
2021/04/13	R209	06/05/2021	11.00	Put	Bond Future	930.7200	0.9307	922.1600	0.9222	(0.920)	0	0	3,500
2021/04/13	R209	06/05/2021	10.00	Put	Bond Future	4,314.0000	4.3140	4,350.9600	4.3510	0.857	0	0	0
2021/04/13	R209	06/05/2021	10.00	Call	Bond Future	397.3200	0.3973	362.0000	0.3620	(8.890)	0	0	0
2021/04/13	R209	06/05/2021	12.25	Call	Bond Future	8,047.0800	8.0471	7,970.6900	7.9707	(0.949)	0	0	0
2021/04/13	R209	06/05/2021	12.25	Put	Bond Future	51.2500	0.0513	47.1400	0.0471	(8.020)	0	0	8,350
2021/04/13	R209	06/05/2021			Bond Future	10.6758	68.0423	10.6888	67.9700	0.122	0.0000	0.0000	26,085
2021/04/13	R209	06/05/2021	12.24	Call	Bond Future	8,002.3500	8.0024	7,925.8700	7.9259	(0.956)	0	0	0
2021/04/13	R209	06/05/2021	12.24	Put	Bond Future	52.8100	0.0528	48.6100	0.0486	(7.953)	0	0	0
2021/04/13	R209	06/05/2021	10.35	Put	Bond Future	2,752.8100	2.7528	2,769.2300	2.7692	0.596	0	0	0
2021/04/13	R209	06/05/2021	10.60	Call	Bond Future	1,464.9800	1.4650	1,396.2800	1.3963	(4.689)	0	0	0
2021/04/13	R209	06/05/2021	10.60	Put	Bond Future	1,888.8700	1.8889	1,892.4500	1.8925	0.190	0	0	5,250
2021/04/13	R209	06/05/2021	11.60	Call	Bond Future	5,135.6200	5.1356	5,053.5600	5.0536	(1.598)	0	0	0
2021/04/13	R209	06/05/2021	11.60	Put	Bond Future	263.7500	0.2638	253.9700	0.2540	(3.708)	0	0	3,750
2021/04/13	R209	06/05/2021	10.25	Put	Bond Future	3,157.7000	3.1577	3,179.9700	3.1800	0.705	0	0	0
2021/04/13	R209	06/05/2021	10.25	Call	Bond Future	726.8800	0.7269	676.8700	0.6769	(6.880)	0	0	5,325
2021/04/13	R209	06/05/2021	11.25	Call	Bond Future	3,650.2500	3.6502	3,567.1600	3.5672	(2.276)	0	0	0
2021/04/13	R209	06/05/2021	11.25	Put	Bond Future	561.3200	0.5613	550.5100	0.5505	(1.926)	0	0	9,150
2021/04/13	R209	05/08/2021	11.81	Call	Bond Future	6,360.3700	6.3604	6,293.8600	6.2939	(1.046)	0	0	0
2021/04/13	R209	05/08/2021	11.81	Put	Bond Future	1,557.2700	1.5573	1,564.1100	1.5641	0.439	0	0	0
2021/04/13	R209	05/08/2021			Bond Future	10.8743	68.7565	10.8879	68.6832	0.125	0.0000	0.0000	0
2021/04/13	R209	05/08/2021	11.80	Call	Bond Future	6,324.5200	6.3245	6,258.1000	6.2581	(1.050)	0	0	0
2021/04/13	R209	05/08/2021	11.80	Put	Bond Future	1,570.0500	1.5700	1,576.9800	1.5770	0.441	0	0	0
2021/04/13	R209	05/08/2021	11.79	Call	Bond Future	6,288.5800	6.2886	6,222.2600	6.2223	(1.055)	0	0	0
2021/04/13	R209	05/08/2021	11.79	Put	Bond Future	1,582.8000	1.5828	1,589.8300	1.5898	0.444	0	0	0
2021/04/13	R209	04/11/2021	10.50	Call	Bond Future	2,950.0600	2.9501	2,908.9800	2.9090	(1.393)	0	0	0
2021/04/13	R209	04/11/2021	12.00	Call	Bond Future	7,125.9100	7.1259	7,064.5400	7.0645	(0.861)	0	0	0
2021/04/13	R209	04/11/2021	12.00	Put	Bond Future	2,464.7700	2.4648	2,477.8300	2.4778	0.530	0	0	6,500
2021/04/13	R209	04/11/2021	12.19	Call	Bond Future	7,766.6900	7.7667	7,703.5800	7.7036	(0.813)	0	0	0
2021/04/13	R209	04/11/2021	12.19	Put	Bond Future	2,213.4200	2.2134	2,224.7400	2.2247	0.511	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
2021/04/13	R209	04/11/2021	12.17	Call	Bond Future	7,698.8200	7.6988	7,635.8800	7.6359	(0.818)	0	0	0
2021/04/13	R209	04/11/2021			Bond Future	11.0691	66.3731	11.0833	66.2986	0.127	0.0000	0.0000	2,255
2021/04/13	R209	04/11/2021	10.50	Put	Bond Future	6,055.9800	6.0560	6,089.3300	6.0893	0.551	0	0	6,500
2021/04/13	R209	04/11/2021	9.50	Put	Bond Future	10,411.7800	10.4118	10,461.2200	10.4612	0.475	0	0	0
2021/04/13	R209	04/11/2021	9.50	Call	Bond Future	1,323.4500	1.3234	1,298.4600	1.2985	(1.888)	0	0	4,750
2021/04/13	R209	04/11/2021	12.18	Call	Bond Future	7,732.7500	7.7327	7,669.7100	7.6697	(0.815)	0	0	0
2021/04/13	R209	04/11/2021	12.18	Put	Bond Future	2,225.9600	2.2260	2,237.3500	2.2374	0.512	0	0	0
2021/04/13	R209	04/11/2021	12.17	Put	Bond Future	2,238.5600	2.2386	2,250.0500	2.2500	0.513	0	0	0
2021/04/13	R209	03/02/2022	11.03	Call	Bond Future	3,879.1800	3.8792	3,835.0500	3.8350	(1.138)	0	0	0
2021/04/13	R209	03/02/2022	11.03	Put	Bond Future	5,154.6800	5.1547	5,185.8500	5.1859	0.605	0	0	0
2021/04/13	R209	03/02/2022	11.02	Call	Bond Future	3,854.4900	3.8545	3,810.5100	3.8105	(1.141)	0	0	0
2021/04/13	R209	03/02/2022	11.02	Put	Bond Future	5,182.8700	5.1829	5,214.1900	5.2142	0.604	0	0	0
2021/04/13	R209	03/02/2022			Bond Future	11.2747	67.1161	11.2893	67.0408	0.130	0.0000	0.0000	0
2021/04/13	R209	03/02/2022	11.04	Call	Bond Future	3,903.9500	3.9039	3,859.6700	3.8597	(1.134)	0	0	0
2021/04/13	R209	03/02/2022	11.04	Put	Bond Future	5,126.6200	5.1266	5,157.6400	5.1576	0.605	0	0	0
2021/04/13	R209	05/05/2022	11.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R209	05/05/2022	11.43	Put	Bond Future	342.3000	0.3423	418.3300	0.4183	22.212	0	0	0
2021/04/13	R209	05/05/2022	11.44	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R209	05/05/2022	11.44	Put	Bond Future	291.9800	0.2920	368.0100	0.3680	26.039	0	0	0
2021/04/13	R209	05/05/2022			Bond Future	11.4982	64.6835	11.5135	64.6075	0.132	0.0000	0.0000	0
2021/04/13	R209	05/05/2022	11.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R209	05/05/2022	11.45	Put	Bond Future	241.7100	0.2417	317.7400	0.3177	31.455	0	0	0
2021/04/13	R210	06/05/2021			Bond Future	201.2400	201.2400	201.5114	201.5114	0.135	0.0000	0.0000	1,487
2021/04/13	R210	05/08/2021			Bond Future	203.4028	203.4028	203.6763	203.6763	0.134	0.0000	0.0000	0
2021/04/13	R210	04/11/2021			Bond Future	202.9570	202.9570	203.2328	203.2328	0.136	0.0000	0.0000	0
2021/04/13	R210	03/02/2022			Bond Future	205.2755	205.2755	205.5542	205.5542	0.136	0.0000	0.0000	0
2021/04/13	R210	05/05/2022			Bond Future	204.6990	204.6990	204.9810	204.9810	0.138	0.0000	0.0000	0
2021/04/13	R212	06/05/2021			Bond Future	171.8654	171.8654	171.8627	171.8627	(0.002)	0.0000	0.0000	3,405
2021/04/13	R212	05/08/2021			Bond Future	171.3873	171.3873	171.3838	171.3838	(0.002)	0.0000	0.0000	0
2021/04/13	R212	04/11/2021			Bond Future	173.3143	173.3143	173.3102	173.3102	(0.002)	0.0000	0.0000	0
2021/04/13	R213	06/05/2021	11.91	Call	Bond Future	10,471.9400	10.4719	10,373.6300	10.3736	(0.939)	0	0	0
2021/04/13	R213	06/05/2021	11.91	Put	Bond Future	3.7200	0.0037	3.2500	0.0033	(12.634)	0	0	0
2021/04/13	R213	06/05/2021			Bond Future	9.8205	83.8487	9.8384	83.7509	0.182	0.0000	0.0000	9,531
2021/04/13	R213	06/05/2021	11.90	Call	Bond Future	10,426.3200	10.4263	10,327.9900	10.3280	(0.943)	0	0	0
2021/04/13	R213	06/05/2021	11.90	Put	Bond Future	3.8800	0.0039	3.3900	0.0034	(12.629)	0	0	0
2021/04/13	R213	06/05/2021	11.89	Call	Bond Future	10,380.6700	10.3807	10,282.3200	10.2823	(0.947)	0	0	0
2021/04/13	R213	06/05/2021	11.89	Put	Bond Future	4.0500	0.0041	3.5400	0.0035	(12.593)	0	0	0
2021/04/13	R213	05/08/2021	10.14	Put	Bond Future	2,819.4800	2.8195	2,851.3400	2.8513	1.130	0	0	0
2021/04/13	R213	05/08/2021	9.34	Put	Bond Future	5,343.5000	5.3435	5,398.7900	5.3988	1.035	0	0	0
2021/04/13	R213	05/08/2021	9.34	Call	Bond Future	1,540.5600	1.5406	1,496.5900	1.4966	(2.854)	0	0	0
2021/04/13	R213	05/08/2021	10.85	Call	Bond Future	5,661.2500	5.6613	5,578.2300	5.5782	(1.466)	0	0	0
2021/04/13	R213	05/08/2021	10.85	Put	Bond Future	1,489.4100	1.4894	1,505.6500	1.5056	1.090	0	0	0
2021/04/13	R213	05/08/2021	10.84	Call	Bond Future	5,624.9600	5.6250	5,542.1100	5.5421	(1.473)	0	0	0
2021/04/13	R213	05/08/2021	10.84	Put	Bond Future	1,502.6600	1.5027	1,519.0700	1.5191	1.092	0	0	0
2021/04/13	R213	05/08/2021			Bond Future	10.0361	84.7288	10.0548	84.6296	0.187	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
2021/04/13	R213	05/08/2021	10.78	Call	Bond Future	5,409.3400	5.4093	5,327.5600	5.3276	(1.512)	0	0	0
2021/04/13	R213	05/08/2021	10.78	Put	Bond Future	1,585.1600	1.5852	1,602.6400	1.6026	1.103	0	0	0
2021/04/13	R213	05/08/2021	10.14	Call	Bond Future	3,368.2200	3.3682	3,300.8200	3.3008	(2.001)	0	0	0
2021/04/13	R213	05/08/2021	10.86	Call	Bond Future	5,697.4500	5.6975	5,614.2500	5.6142	(1.460)	0	0	0
2021/04/13	R213	05/08/2021	10.86	Put	Bond Future	1,476.1100	1.4761	1,492.1700	1.4922	1.088	0	0	0
2021/04/13	R213	04/11/2021	11.10	Put	Bond Future	2,209.6100	2.2096	2,232.4900	2.2325	1.035	0	0	0
2021/04/13	R213	04/11/2021	11.11	Call	Bond Future	6,465.7800	6.4658	6,387.8700	6.3879	(1.205)	0	0	0
2021/04/13	R213	04/11/2021	11.09	Put	Bond Future	2,224.0200	2.2240	2,247.0500	2.2471	1.036	0	0	0
2021/04/13	R213	04/11/2021			Bond Future	10.2501	82.1319	10.2696	82.0313	0.191	0.0000	0.0000	0
2021/04/13	R213	04/11/2021	11.10	Call	Bond Future	6,431.9300	6.4319	6,354.1700	6.3542	(1.209)	0	0	0
2021/04/13	R213	04/11/2021	11.11	Put	Bond Future	2,195.5100	2.1955	2,218.2400	2.2182	1.035	0	0	0
2021/04/13	R213	04/11/2021	11.09	Call	Bond Future	6,398.3600	6.3984	6,320.7500	6.3208	(1.213)	0	0	0
2021/04/13	R213	03/02/2022	8.80	Put	Bond Future	10,069.0700	10.0691	10,145.1700	10.1452	0.756	0	0	0
2021/04/13	R213	03/02/2022	8.80	Call	Bond Future	1,090.8400	1.0908	1,065.0600	1.0651	(2.363)	0	0	102
2021/04/13	R213	03/02/2022	9.58	Put	Bond Future	6,768.5800	6.7686	6,829.6900	6.8297	0.903	0	0	200
2021/04/13	R213	03/02/2022	8.63	Put	Bond Future	10,885.1700	10.8852	10,964.1400	10.9641	0.725	0	0	0
2021/04/13	R213	03/02/2022	8.63	Call	Bond Future	929.5900	0.9296	906.6800	0.9067	(2.465)	0	0	200
2021/04/13	R213	03/02/2022	9.98	Call	Bond Future	2,862.2900	2.8623	2,812.8900	2.8129	(1.726)	0	0	0
2021/04/13	R213	03/02/2022	9.98	Put	Bond Future	5,418.2000	5.4182	5,470.6800	5.4707	0.969	0	0	0
2021/04/13	R213	03/02/2022			Bond Future	10.4830	83.0511	10.5035	82.9492	0.195	0.0000	0.0000	0
2021/04/13	R213	03/02/2022	10.25	Call	Bond Future	3,475.1300	3.4751	3,419.9100	3.4199	(1.589)	0	0	0
2021/04/13	R213	03/02/2022	10.25	Put	Bond Future	4,646.1600	4.6462	4,692.8200	4.6928	1.004	0	0	102
2021/04/13	R213	03/02/2022	9.76	Call	Bond Future	2,409.9600	2.4100	2,365.4200	2.3654	(1.848)	0	0	0
2021/04/13	R213	03/02/2022	9.76	Put	Bond Future	6,116.9200	6.1169	6,174.2600	6.1743	0.937	0	0	102
2021/04/13	R213	03/02/2022	10.15	Call	Bond Future	3,240.8200	3.2408	3,187.7400	3.1877	(1.638)	0	0	0
2021/04/13	R213	03/02/2022	10.15	Put	Bond Future	4,921.2400	4.9212	4,970.0400	4.9700	0.992	0	0	200
2021/04/13	R213	03/02/2022	9.58	Call	Bond Future	2,104.4300	2.1044	2,063.6600	2.0637	(1.937)	0	0	0
2021/04/13	R213	03/02/2022	9.97	Call	Bond Future	2,840.7400	2.8407	2,791.5600	2.7916	(1.731)	0	0	0
2021/04/13	R213	03/02/2022	9.97	Put	Bond Future	5,448.5200	5.4485	5,501.2200	5.5012	0.967	0	0	0
2021/04/13	R213	03/02/2022	9.96	Call	Bond Future	2,819.2700	2.8193	2,770.3200	2.7703	(1.736)	0	0	0
2021/04/13	R213	03/02/2022	9.96	Put	Bond Future	5,478.9700	5.4790	5,531.9000	5.5319	0.966	0	0	0
2021/04/13	R213	05/05/2022	10.65	Put	Bond Future	402.4700	0.4025	505.3100	0.5053	25.552	0	0	0
2021/04/13	R213	05/05/2022	10.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R213	05/05/2022			Bond Future	10.7333	80.3970	10.7547	80.2941	0.199	0.0000	0.0000	0
2021/04/13	R213	05/05/2022	10.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R213	05/05/2022	10.64	Put	Bond Future	450.9600	0.4510	553.8000	0.5538	22.805	0	0	0
2021/04/13	R213	05/05/2022	10.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R213	05/05/2022	10.63	Put	Bond Future	499.5000	0.4995	602.3400	0.6023	20.589	0	0	0
2021/04/13	R214	06/05/2021	12.26	Call	Bond Future	6,862.8600	6.8629	6,700.7300	6.7007	(2.362)	0	0	0
2021/04/13	R214	06/05/2021	12.26	Put	Bond Future	130.3700	0.1304	128.1300	0.1281	(1.718)	0	0	0
2021/04/13	R214	06/05/2021	12.25	Call	Bond Future	6,818.7700	6.8188	6,656.6600	6.6567	(2.377)	0	0	0
2021/04/13	R214	06/05/2021	12.25	Put	Bond Future	133.7900	0.1338	131.5700	0.1316	(1.659)	0	0	0
2021/04/13	R214	06/05/2021			Bond Future	10.9644	65.4508	10.9926	65.2909	0.257	0.0000	0.0000	15,544
2021/04/13	R214	06/05/2021	12.27	Call	Bond Future	6,906.9600	6.9070	6,744.8200	6.7448	(2.347)	0	0	0
2021/04/13	R214	06/05/2021	12.27	Put	Bond Future	127.0300	0.1270	124.7800	0.1248	(1.771)	0	0	0
2021/04/13	R214	05/08/2021	12.03	Put	Bond Future	1,740.7200	1.7407	1,773.1000	1.7731	1.860	0	0	0
2021/04/13	R214	05/08/2021	12.01	Call	Bond Future	6,207.3500	6.2074	6,078.3400	6.0783	(2.078)	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
2021/04/13	R214	05/08/2021			Bond Future	11.1579	66.1379	11.1873	65.9760	0.263	0.0000	0.0000	0
2021/04/13	R214	05/08/2021	12.02	Call	Bond Future	6,242.7100	6.2427	6,113.4300	6.1134	(2.071)	0	0	0
2021/04/13	R214	05/08/2021	12.02	Put	Bond Future	1,754.3400	1.7543	1,786.9700	1.7870	1.860	0	0	0
2021/04/13	R214	05/08/2021	12.03	Call	Bond Future	6,278.1100	6.2781	6,148.5800	6.1486	(2.063)	0	0	0
2021/04/13	R214	05/08/2021	12.01	Put	Bond Future	1,768.0600	1.7681	1,800.9600	1.8010	1.861	0	0	0
2021/04/13	R214	04/11/2021	12.47	Call	Bond Future	7,855.8600	7.8559	7,728.2900	7.7283	(1.624)	0	0	0
2021/04/13	R214	04/11/2021	12.46	Call	Bond Future	7,822.3700	7.8224	7,695.0100	7.6950	(1.628)	0	0	0
2021/04/13	R214	04/11/2021	12.46	Put	Bond Future	2,271.4700	2.2715	2,307.9800	2.3080	1.607	0	0	0
2021/04/13	R214	04/11/2021			Bond Future	11.3476	63.5885	11.3781	63.4247	0.269	0.0000	0.0000	0
2021/04/13	R214	04/11/2021	12.47	Put	Bond Future	2,258.7300	2.2587	2,295.0300	2.2950	1.607	0	0	0
2021/04/13	R214	04/11/2021	12.48	Call	Bond Future	7,889.1900	7.8892	7,761.4200	7.7614	(1.620)	0	0	0
2021/04/13	R214	04/11/2021	12.48	Put	Bond Future	2,245.9000	2.2459	2,282.0000	2.2820	1.607	0	0	0
2021/04/13	R214	03/02/2022	11.40	Put	Bond Future	5,002.9200	5.0029	5,077.2800	5.0773	1.486	0	0	0
2021/04/13	R214	03/02/2022	11.41	Call	Bond Future	4,232.2100	4.2322	4,140.4800	4.1405	(2.167)	0	0	0
2021/04/13	R214	03/02/2022	11.39	Put	Bond Future	5,030.7000	5.0307	5,105.3700	5.1054	1.484	0	0	0
2021/04/13	R214	03/02/2022			Bond Future	11.5509	64.3002	11.5827	64.1345	0.275	0.0000	0.0000	0
2021/04/13	R214	03/02/2022	11.40	Call	Bond Future	4,206.3100	4.2063	4,114.8900	4.1149	(2.173)	0	0	0
2021/04/13	R214	03/02/2022	11.41	Put	Bond Future	4,975.5100	4.9755	5,049.5600	5.0496	1.488	0	0	0
2021/04/13	R214	03/02/2022	11.39	Call	Bond Future	4,180.7100	4.1807	4,089.6000	4.0896	(2.179)	0	0	0
2021/04/13	R214	05/05/2022	11.74	Put	Bond Future	120.1700	0.1202	287.6200	0.2876	139.344	0	0	0
2021/04/13	R214	05/05/2022	11.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R214	05/05/2022	11.73	Put	Bond Future	171.1400	0.1711	338.5900	0.3386	97.844	0	0	0
2021/04/13	R214	05/05/2022			Bond Future	11.7636	61.7004	11.7967	61.5330	0.281	0.0000	0.0000	0
2021/04/13	R214	05/05/2022	11.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R214	05/05/2022	11.75	Put	Bond Future	69.2700	0.0693	236.7200	0.2367	241.735	0	0	0
2021/04/13	R214	05/05/2022	11.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R248	06/05/2021	12.36	Call	Bond Future	8,802.0400	8.8020	8,634.2800	8.6343	(1.906)	0	0	0
2021/04/13	R248	06/05/2021	12.36	Put	Bond Future	94.8200	0.0948	91.5000	0.0915	(3.501)	0	0	0
2021/04/13	R248	06/05/2021	10.20	Call	Bond Future	208.1000	0.2081	176.6800	0.1767	(15.099)	0	0	0
2021/04/13	R248	06/05/2021	10.80	Put	Bond Future	2,749.1600	2.7492	2,812.5500	2.8125	2.306	0	0	0
2021/04/13	R248	06/05/2021	10.80	Call	Bond Future	1,268.0500	1.2681	1,167.0000	1.1670	(7.969)	0	0	0
2021/04/13	R248	06/05/2021			Bond Future	11.0049	82.3541	11.0281	82.1897	0.210	0.0000	0.0000	135,329
2021/04/13	R248	06/05/2021	12.35	Call	Bond Future	8,746.8700	8.7469	8,579.0700	8.5791	(1.918)	0	0	0
2021/04/13	R248	06/05/2021	12.35	Put	Bond Future	97.6500	0.0977	94.2900	0.0943	(3.441)	0	0	0
2021/04/13	R248	06/05/2021	12.34	Call	Bond Future	8,691.6800	8.6917	8,523.8500	8.5238	(1.931)	0	0	0
2021/04/13	R248	06/05/2021	12.34	Put	Bond Future	100.5500	0.1005	97.1600	0.0972	(3.371)	0	0	0
2021/04/13	R248	06/05/2021	10.90	Put	Bond Future	2,328.3900	2.3284	2,380.1600	2.3802	2.223	0	0	0
2021/04/13	R248	06/05/2021	10.90	Call	Bond Future	1,576.0100	1.5760	1,463.3400	1.4633	(7.149)	0	0	1,030
2021/04/13	R248	06/05/2021	11.40	Put	Bond Future	891.0000	0.8910	901.9700	0.9020	1.231	0	0	0
2021/04/13	R248	06/05/2021	11.40	Call	Bond Future	3,617.1200	3.6171	3,463.6500	3.4637	(4.243)	0	0	1,030
2021/04/13	R248	06/05/2021	10.20	Put	Bond Future	6,312.2300	6.3122	6,445.2500	6.4452	2.107	0	0	0
2021/04/13	R248	05/08/2021	11.20	Put	Bond Future	4,007.9200	4.0079	4,070.3500	4.0704	1.558	0	0	0
2021/04/13	R248	05/08/2021	11.20	Call	Bond Future	4,002.4800	4.0025	3,898.3800	3.8984	(2.601)	0	0	1,000
2021/04/13	R248	05/08/2021	10.50	Put	Bond Future	6,941.5100	6.9415	7,040.9300	7.0409	1.432	0	0	0
2021/04/13	R248	05/08/2021	10.30	Call	Bond Future	1,439.4400	1.4394	1,382.3800	1.3824	(3.964)	0	0	1,300
2021/04/13	R248	05/08/2021	10.90	Put	Bond Future	5,106.7100	5.1067	5,184.0500	5.1840	1.514	0	0	0
2021/04/13	R248	05/08/2021	10.90	Call	Bond Future	2,984.1500	2.9842	2,894.9600	2.8950	(2.989)	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
2021/04/13	R248	05/08/2021	10.60	Put	Bond Future	6,438.4700	6.4385	6,532.2400	6.5322	1.456	0	0	0
2021/04/13	R248	05/08/2021	10.60	Call	Bond Future	2,097.4800	2.0975	2,024.7200	2.0247	(3.469)	0	0	0
2021/04/13	R248	05/08/2021	12.51	Put	Bond Future	1,338.6600	1.3387	1,358.6600	1.3587	1.494	0	0	0
2021/04/13	R248	05/08/2021	12.52	Call	Bond Future	9,571.4300	9.5714	9,424.7100	9.4247	(1.533)	0	0	0
2021/04/13	R248	05/08/2021	12.50	Put	Bond Future	1,352.2300	1.3522	1,372.4300	1.3724	1.494	0	0	0
2021/04/13	R248	05/08/2021			Bond Future	11.2008	83.2185	11.2250	83.0520	0.216	0.0000	0.0000	30,000
2021/04/13	R248	05/08/2021	10.50	Call	Bond Future	1,837.4600	1.8375	1,770.3500	1.7703	(3.652)	0	0	1,000
2021/04/13	R248	05/08/2021	10.00	Put	Bond Future	10,067.8400	10.0678	10,191.3500	10.1913	1.227	0	0	0
2021/04/13	R248	05/08/2021	10.00	Call	Bond Future	960.6500	0.9606	917.6300	0.9176	(4.478)	0	0	0
2021/04/13	R248	05/08/2021	10.30	Put	Bond Future	8,106.4100	8.1064	8,215.8800	8.2159	1.350	0	0	0
2021/04/13	R248	05/08/2021	12.51	Call	Bond Future	9,528.3700	9.5284	9,381.8400	9.3818	(1.538)	0	0	0
2021/04/13	R248	05/08/2021	12.52	Put	Bond Future	1,325.0800	1.3251	1,344.8900	1.3449	1.495	0	0	0
2021/04/13	R248	05/08/2021	12.50	Call	Bond Future	9,485.2100	9.4852	9,338.8800	9.3389	(1.543)	0	0	0
2021/04/13	R248	04/11/2021	12.85	Call	Bond Future	10,826.5700	10.8266	10,686.2500	10.6863	(1.296)	0	0	0
2021/04/13	R248	04/11/2021	12.85	Put	Bond Future	2,061.9400	2.0619	2,090.3200	2.0903	1.376	0	0	0
2021/04/13	R248	04/11/2021			Bond Future	11.3929	79.7229	11.4182	79.5542	0.222	0.0000	0.0000	0
2021/04/13	R248	04/11/2021	12.84	Call	Bond Future	10,788.0400	10.7880	10,647.9000	10.6479	(1.299)	0	0	0
2021/04/13	R248	04/11/2021	12.84	Put	Bond Future	2,077.4400	2.0774	2,106.0000	2.1060	1.375	0	0	0
2021/04/13	R248	04/11/2021	12.83	Call	Bond Future	10,749.5200	10.7495	10,609.5800	10.6096	(1.302)	0	0	0
2021/04/13	R248	04/11/2021	12.83	Put	Bond Future	2,093.0300	2.0930	2,121.7900	2.1218	1.374	0	0	0
2021/04/13	R248	03/02/2022	11.48	Call	Bond Future	5,003.3600	5.0034	4,907.6800	4.9077	(1.912)	0	0	0
2021/04/13	R248	03/02/2022	11.49	Put	Bond Future	5,750.3300	5.7503	5,825.0000	5.8250	1.299	0	0	0
2021/04/13	R248	03/02/2022	11.47	Call	Bond Future	4,971.5000	4.9715	4,876.1700	4.8762	(1.918)	0	0	0
2021/04/13	R248	03/02/2022			Bond Future	11.5995	80.6152	11.6259	80.4445	0.228	0.0000	0.0000	0
2021/04/13	R248	03/02/2022	11.48	Put	Bond Future	5,784.6100	5.7846	5,859.6100	5.8596	1.297	0	0	0
2021/04/13	R248	03/02/2022	11.49	Call	Bond Future	5,035.0000	5.0350	4,938.9900	4.9390	(1.907)	0	0	0
2021/04/13	R248	03/02/2022	11.47	Put	Bond Future	5,818.7800	5.8188	5,894.1300	5.8941	1.295	0	0	0
2021/04/13	R248	05/05/2022	11.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R248	05/05/2022	11.79	Put	Bond Future	162.2600	0.1623	334.6000	0.3346	106.212	0	0	0
2021/04/13	R248	05/05/2022	11.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R248	05/05/2022			Bond Future	11.8158	77.0527	11.8434	76.8804	0.233	0.0000	0.0000	0
2021/04/13	R248	05/05/2022	11.80	Put	Bond Future	99.3500	0.0994	271.6900	0.2717	173.468	0	0	0
2021/04/13	R248	05/05/2022	11.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/13	R248	05/05/2022	11.81	Put	Bond Future	36.5200	0.0365	208.8600	0.2089	471.906	0	0	0

Total

1250238