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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/04/2021 TO 19/04/2021

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
2021/04/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	2025	06/05/2021		Bond Future	152.1198	152.1198	152.1839	152.1839	0.042	0.0000	0.0000	5,494
2021/04/19	2025	05/08/2021		Bond Future	152.2119	152.2119	152.2760	152.2760	0.042	0.0000	0.0000	170
2021/04/19	2025	04/11/2021		Bond Future	153.9618	153.9618	154.0259	154.0259	0.042	0.0000	0.0000	0
2021/04/19	2025	03/02/2022		Bond Future	154.2011	154.2011	154.2657	154.2657	0.042	0.0000	0.0000	0
2021/04/19	2025	05/05/2022		Bond Future	155.8830	155.8830	155.9485	155.9485	0.042	0.0000	0.0000	0
2021/04/19	2029	06/05/2021		Bond Future	110.6366	110.6366	111.3719	111.3719	0.665	0.0000	0.0000	2,899
2021/04/19	2029	05/08/2021		Bond Future	111.8134	111.8134	112.5562	112.5562	0.664	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
2021/04/19	2029	04/11/2021			Bond Future	111.9514	111.9514	112.7021	112.7021	0.671	0.0000	0.0000	0
2021/04/19	2029	03/02/2022			Bond Future	113.2548	113.2548	114.0142	114.0142	0.670	0.0000	0.0000	0
2021/04/19	2029	05/05/2022			Bond Future	113.3193	113.3193	114.0871	114.0871	0.678	0.0000	0.0000	0
2021/04/19	2030	06/05/2021	11.70	Call	Bond Future	13,453.6500	13.4537	13,323.4300	13.3234	(0.968)	0	0	0
2021/04/19	2030	06/05/2021	11.70	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/19	2030	06/05/2021	11.69	Call	Bond Future	13,407.1700	13.4072	13,276.9500	13.2769	(0.971)	0	0	0
2021/04/19	2030	06/05/2021	11.69	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/19	2030	06/05/2021	8.90	Call	Bond Future	835.1600	0.8352	692.7400	0.6927	(17.053)	0	0	0
2021/04/19	2030	06/05/2021	9.00	Call	Bond Future	1,070.8600	1.0709	914.1400	0.9141	(14.635)	0	0	0
2021/04/19	2030	06/05/2021	9.00	Put	Bond Future	1,563.4400	1.5634	1,536.9200	1.5369	(1.696)	0	0	5,000
2021/04/19	2030	06/05/2021	9.25	Call	Bond Future	1,820.5100	1.8205	1,642.4100	1.6424	(9.783)	0	0	0
2021/04/19	2030	06/05/2021	9.25	Put	Bond Future	895.2600	0.8953	847.3600	0.8474	(5.350)	0	0	0
2021/04/19	2030	06/05/2021	9.35	Call	Bond Future	2,182.7200	2.1827	2,001.9800	2.0020	(8.280)	0	0	0
2021/04/19	2030	06/05/2021	9.27	Put	Bond Future	852.8200	0.8528	804.1300	0.8041	(5.709)	0	0	0
2021/04/19	2030	06/05/2021	9.27	Call	Bond Future	1,890.3000	1.8903	1,711.4100	1.7114	(9.464)	0	0	300
2021/04/19	2030	06/05/2021	10.95	Call	Bond Future	9,868.7700	9.8688	9,737.6700	9.7377	(1.328)	0	0	0
2021/04/19	2030	06/05/2021	10.95	Put	Bond Future	1.5900	0.0016	0.6900	0.0007	(56.604)	0	0	300
2021/04/19	2030	06/05/2021	9.92	Call	Bond Future	4,723.6900	4.7237	4,564.5200	4.5645	(3.370)	0	0	0
2021/04/19	2030	06/05/2021	7.97	Call	Bond Future	25.1800	0.0252	12.6400	0.0126	(49.801)	0	0	700
2021/04/19	2030	06/05/2021	10.04	Call	Bond Future	5,317.0600	5.3171	5,164.1100	5.1641	(2.877)	0	0	0
2021/04/19	2030	06/05/2021	10.04	Put	Bond Future	89.3500	0.0894	66.6000	0.0666	(25.462)	0	0	0
2021/04/19	2030	06/05/2021	9.15	Call	Bond Future	1,131.8300	1.1318	1,089.8800	1.0899	(3.706)	0	0	0
2021/04/19	2030	06/05/2021	9.15	Call	Bond Future	1,493.2800	1.4933	1,321.1300	1.3211	(11.528)	0	0	0
2021/04/19	2030	06/05/2021			Bond Future	9.0863	95.7394	9.1092	95.6092	0.252	0.0000	0.0000	114,923
2021/04/19	2030	06/05/2021	11.71	Call	Bond Future	13,500.0800	13.5001	13,369.8700	13.3699	(0.965)	0	0	0
2021/04/19	2030	06/05/2021	11.71	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/19	2030	06/05/2021	8.95	Call	Bond Future	948.3100	0.9483	798.3900	0.7984	(15.809)	0	0	0
2021/04/19	2030	06/05/2021	8.95	Put	Bond Future	1,727.8000	1.7278	1,708.0800	1.7081	(1.141)	0	0	2,500
2021/04/19	2030	06/05/2021	8.36	Put	Bond Future	4,394.1600	4.3942	4,475.0600	4.4751	1.841	0	0	0
2021/04/19	2030	06/05/2021	8.36	Call	Bond Future	142.4700	0.1425	93.1700	0.0932	(34.604)	0	0	0
2021/04/19	2030	06/05/2021	8.86	Put	Bond Future	2,050.1200	2.0501	2,044.3400	2.0443	(0.282)	0	0	0
2021/04/19	2030	06/05/2021	8.86	Call	Bond Future	751.3300	0.7513	615.3500	0.6153	(18.099)	0	0	0
2021/04/19	2030	06/05/2021	8.90	Put	Bond Future	1,902.7000	1.9027	1,890.4800	1.8905	(0.642)	0	0	2,500
2021/04/19	2030	06/05/2021	9.35	Put	Bond Future	698.0800	0.6981	647.5400	0.6475	(7.240)	0	0	0
2021/04/19	2030	06/05/2021	8.77	Put	Bond Future	2,405.8800	2.4059	2,415.6700	2.4157	0.407	0	0	0
2021/04/19	2030	06/05/2021	8.77	Call	Bond Future	584.1100	0.5841	463.7000	0.4637	(20.614)	0	0	300
2021/04/19	2030	06/05/2021	9.92	Put	Bond Future	132.5800	0.1326	103.6100	0.1036	(21.851)	0	0	700
2021/04/19	2030	06/05/2021	9.22	Call	Bond Future	1,718.6400	1.7186	1,541.9600	1.5420	(10.280)	0	0	0
2021/04/19	2030	06/05/2021	9.22	Put	Bond Future	962.0700	0.9621	915.5900	0.9156	(4.831)	0	0	700
2021/04/19	2030	06/05/2021	7.97	Put	Bond Future	6,662.4000	6.6624	6,780.0600	6.7801	1.766	0	0	0
2021/04/19	2030	06/05/2021	10.74	Call	Bond Future	8,830.0700	8.8301	8,697.5400	8.6975	(1.501)	0	0	0
2021/04/19	2030	06/05/2021	10.74	Put	Bond Future	4.7400	0.0047	2.4100	0.0024	(49.156)	0	0	0
2021/04/19	2030	05/08/2021	8.83	Call	Bond Future	1,741.6800	1.7417	1,656.9500	1.6569	(4.865)	0	0	479
2021/04/19	2030	05/08/2021	10.15	Call	Bond Future	5,747.5900	5.7476	5,616.3600	5.6164	(2.283)	0	0	0
2021/04/19	2030	05/08/2021	10.30	Put	Bond Future	1,051.9900	1.0520	1,050.4900	1.0505	(0.143)	0	0	200
2021/04/19	2030	05/08/2021	8.78	Put	Bond Future	4,552.6800	4.5527	4,602.5300	4.6025	1.095	0	0	0
2021/04/19	2030	05/08/2021	8.78	Call	Bond Future	1,640.5200	1.6405	1,558.3700	1.5584	(5.008)	0	0	200

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2021/04/19	2030	05/08/2021	7.70	Put	Bond Future	9,702.1400	9.7021	9,802.9400	9.8029	1.039	0	0	0
2021/04/19	2030	05/08/2021	9.45	Call	Bond Future	3,314.1400	3.3141	3,201.5800	3.2016	(3.396)	0	0	600
2021/04/19	2030	05/08/2021	12.10	Call	Bond Future	13,930.1500	13.9302	13,795.2500	13.7953	(0.968)	0	0	0
2021/04/19	2030	05/08/2021	12.10	Put	Bond Future	76.3900	0.0764	73.4900	0.0735	(3.796)	0	0	600
2021/04/19	2030	05/08/2021	10.42	Call	Bond Future	6,825.8800	6.8259	6,690.9300	6.6909	(1.977)	0	0	0
2021/04/19	2030	05/08/2021	10.42	Put	Bond Future	930.0600	0.9301	927.1100	0.9271	(0.317)	0	0	0
2021/04/19	2030	05/08/2021	10.41	Call	Bond Future	6,785.1400	6.7851	6,650.3000	6.6503	(1.987)	0	0	0
2021/04/19	2030	05/08/2021	10.41	Put	Bond Future	939.7700	0.9398	936.9300	0.9369	(0.302)	0	0	0
2021/04/19	2030	05/08/2021			Bond Future	9.2999	92.7289	9.3239	92.5969	0.259	0.0000	0.0000	0
2021/04/19	2030	05/08/2021	8.83	Put	Bond Future	4,368.6700	4.3687	4,415.9400	4.4159	1.082	0	0	0
2021/04/19	2030	05/08/2021	10.15	Put	Bond Future	1,227.3300	1.2273	1,228.1000	1.2281	0.063	0	0	479
2021/04/19	2030	05/08/2021	9.75	Call	Bond Future	4,275.7000	4.2757	4,153.4400	4.1534	(2.859)	0	0	0
2021/04/19	2030	05/08/2021	9.75	Put	Bond Future	1,845.8300	1.8458	1,855.5700	1.8556	0.528	0	0	479
2021/04/19	2030	05/08/2021	10.30	Call	Bond Future	6,339.9200	6.3399	6,206.4200	6.2064	(2.106)	0	0	0
2021/04/19	2030	05/08/2021	7.70	Call	Bond Future	354.5100	0.3545	323.3100	0.3233	(8.801)	0	0	200
2021/04/19	2030	05/08/2021	8.95	Put	Bond Future	3,947.1900	3.9472	3,988.4100	3.9884	1.044	0	0	0
2021/04/19	2030	05/08/2021	8.95	Call	Bond Future	2,000.1500	2.0001	1,909.3700	1.9094	(4.539)	0	0	600
2021/04/19	2030	05/08/2021	9.45	Put	Bond Future	2,494.3500	2.4944	2,513.7900	2.5138	0.779	0	0	0
2021/04/19	2030	05/08/2021	10.43	Call	Bond Future	6,866.8100	6.8668	6,731.7600	6.7318	(1.967)	0	0	0
2021/04/19	2030	05/08/2021	10.43	Put	Bond Future	920.5800	0.9206	917.5300	0.9175	(0.331)	0	0	0
2021/04/19	2030	04/11/2021	9.20	Call	Bond Future	2,870.5600	2.8706	2,784.3800	2.7844	(3.002)	0	0	1,102
2021/04/19	2030	04/11/2021	11.26	Call	Bond Future	9,674.7200	9.6747	9,544.4400	9.5444	(1.347)	0	0	0
2021/04/19	2030	04/11/2021	8.27	Put	Bond Future	8,014.2100	8.0142	8,095.8900	8.0959	1.019	0	0	0
2021/04/19	2030	04/11/2021	8.27	Call	Bond Future	1,201.3800	1.2014	1,149.0800	1.1491	(4.353)	0	0	300
2021/04/19	2030	04/11/2021	8.77	Put	Bond Future	5,905.6200	5.9056	5,969.3800	5.9694	1.080	0	0	0
2021/04/19	2030	04/11/2021	11.44	Put	Bond Future	729.0100	0.7290	731.4300	0.7314	0.332	0	0	300
2021/04/19	2030	04/11/2021	10.60	Call	Bond Future	7,234.7700	7.2348	7,112.0800	7.1121	(1.696)	0	0	0
2021/04/19	2030	04/11/2021	10.60	Put	Bond Future	1,590.3000	1.5903	1,601.5900	1.6016	0.710	0	0	0
2021/04/19	2030	04/11/2021	10.59	Put	Bond Future	1,601.9500	1.6019	1,613.3900	1.6134	0.714	0	0	0
2021/04/19	2030	04/11/2021			Bond Future	9.4939	93.7743	9.5192	93.6403	0.266	0.0000	0.0000	0
2021/04/19	2030	04/11/2021	9.20	Put	Bond Future	4,450.2200	4.4502	4,498.0200	4.4980	1.074	0	0	0
2021/04/19	2030	04/11/2021	11.26	Put	Bond Future	875.3800	0.8754	879.0800	0.8791	0.423	0	0	1,102
2021/04/19	2030	04/11/2021	9.90	Put	Bond Future	2,679.2800	2.6793	2,705.2900	2.7053	0.971	0	0	0
2021/04/19	2030	04/11/2021	9.90	Call	Bond Future	4,805.5000	4.8055	4,697.5300	4.6975	(2.247)	0	0	1,102
2021/04/19	2030	04/11/2021	8.77	Call	Bond Future	1,951.6300	1.9516	1,881.4100	1.8814	(3.598)	0	0	300
2021/04/19	2030	04/11/2021	11.44	Call	Bond Future	10,362.5600	10.3626	10,231.0000	10.2310	(1.270)	0	0	0
2021/04/19	2030	04/11/2021	10.61	Call	Bond Future	7,272.1700	7.2722	7,149.3200	7.1493	(1.689)	0	0	0
2021/04/19	2030	04/11/2021	10.61	Put	Bond Future	1,578.7400	1.5787	1,589.8700	1.5899	0.705	0	0	0
2021/04/19	2030	04/11/2021	10.59	Call	Bond Future	7,197.4300	7.1974	7,074.8900	7.0749	(1.703)	0	0	0
2021/04/19	2030	03/02/2022	8.39	Put	Bond Future	8,275.5100	8.2755	8,365.5200	8.3655	1.088	0	0	0
2021/04/19	2030	03/02/2022	8.39	Call	Bond Future	1,178.1300	1.1781	1,132.4500	1.1325	(3.877)	0	0	101
2021/04/19	2030	03/02/2022	9.35	Call	Bond Future	2,810.2800	2.8103	2,732.7000	2.7327	(2.761)	0	0	0
2021/04/19	2030	03/02/2022	9.35	Put	Bond Future	4,669.1100	4.6691	4,727.2200	4.7272	1.245	0	0	101
2021/04/19	2030	03/02/2022	9.45	Call	Bond Future	3,048.1900	3.0482	2,967.2400	2.9672	(2.656)	0	0	0
2021/04/19	2030	03/02/2022	9.45	Put	Bond Future	4,382.1300	4.3821	4,436.8700	4.4369	1.249	0	0	0
2021/04/19	2030	03/02/2022			Bond Future	9.7075	90.8405	9.7339	90.7048	0.273	0.0000	0.0000	0
2021/04/19	2030	03/02/2022	9.78	Call	Bond Future	3,899.7700	3.8998	3,808.3800	3.8084	(2.343)	0	0	0
2021/04/19	2030	03/02/2022	9.78	Put	Bond Future	3,528.4100	3.5284	3,572.7100	3.5727	1.256	0	0	101

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2021/04/19	2030	03/02/2022	9.43	Call	Bond Future	2,999.6600	2.9997	2,919.3800	2.9194	(2.676)	0	0	0
2021/04/19	2030	03/02/2022	9.43	Put	Bond Future	4,438.2700	4.4383	4,493.6800	4.4937	1.248	0	0	0
2021/04/19	2030	03/02/2022	9.44	Call	Bond Future	3,023.8700	3.0239	2,943.2500	2.9432	(2.666)	0	0	0
2021/04/19	2030	03/02/2022	9.44	Put	Bond Future	4,410.1300	4.4101	4,465.2000	4.4652	1.249	0	0	0
2021/04/19	2030	05/05/2022	10.21	Call	Bond Future	1,262.8000	1.2628	1,125.8400	1.1258	(10.846)	0	0	0
2021/04/19	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2030	05/05/2022			Bond Future	9.9524	91.8086	9.9801	91.6717	0.278	0.0000	0.0000	0
2021/04/19	2030	05/05/2022	10.19	Call	Bond Future	1,165.5700	1.1656	1,028.6100	1.0286	(11.750)	0	0	0
2021/04/19	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2030	05/05/2022	10.20	Call	Bond Future	1,214.2000	1.2142	1,077.2400	1.0772	(11.280)	0	0	0
2021/04/19	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2032	06/05/2021	12.12	Call	Bond Future	12,274.9800	12.2750	12,196.6500	12.1966	(0.638)	0	0	0
2021/04/19	2032	06/05/2021	12.12	Put	Bond Future	0.4900	0.0005	0.1700	0.0002	(65.306)	0	0	0
2021/04/19	2032	06/05/2021	12.57	Call	Bond Future	14,465.8300	14.4658	14,387.7900	14.3878	(0.539)	0	0	0
2021/04/19	2032	06/05/2021			Bond Future	9.8911	90.1144	9.9039	90.0364	0.130	0.0000	0.0000	121,465
2021/04/19	2032	06/05/2021	12.11	Call	Bond Future	12,225.3100	12.2253	12,146.9600	12.1470	(0.641)	0	0	0
2021/04/19	2032	06/05/2021	12.11	Put	Bond Future	0.5200	0.0005	0.1800	0.0002	(65.385)	0	0	0
2021/04/19	2032	06/05/2021	12.10	Call	Bond Future	12,175.5800	12.1756	12,097.2100	12.0972	(0.644)	0	0	0
2021/04/19	2032	06/05/2021	12.10	Put	Bond Future	0.5500	0.0006	0.1900	0.0002	(65.455)	0	0	0
2021/04/19	2032	06/05/2021	12.57	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	736
2021/04/19	2032	06/05/2021	10.33	Put	Bond Future	529.2800	0.5293	457.7900	0.4578	(13.507)	0	0	0
2021/04/19	2032	06/05/2021	10.33	Call	Bond Future	3,147.9600	3.1480	2,998.4600	2.9985	(4.749)	0	0	736
2021/04/19	2032	05/08/2021	11.37	Call	Bond Future	8,028.8300	8.0288	7,931.9600	7.9320	(1.207)	0	0	0
2021/04/19	2032	05/08/2021	11.37	Put	Bond Future	976.6100	0.9766	958.8800	0.9589	(1.815)	0	0	0
2021/04/19	2032	05/08/2021			Bond Future	10.1055	91.0503	10.1190	90.9712	0.133	0.0000	0.0000	16,063
2021/04/19	2032	05/08/2021	11.35	Call	Bond Future	7,946.6100	7.9466	7,849.6400	7.8496	(1.220)	0	0	0
2021/04/19	2032	05/08/2021	11.35	Put	Bond Future	999.8200	0.9998	981.9900	0.9820	(1.783)	0	0	0
2021/04/19	2032	05/08/2021	11.36	Call	Bond Future	7,987.6900	7.9877	7,890.7700	7.8908	(1.213)	0	0	0
2021/04/19	2032	05/08/2021	11.36	Put	Bond Future	988.1600	0.9882	970.3800	0.9704	(1.799)	0	0	0
2021/04/19	2032	04/11/2021	9.83	Call	Bond Future	2,832.1100	2.8321	2,769.6700	2.7697	(2.205)	0	0	700
2021/04/19	2032	04/11/2021	11.71	Put	Bond Future	1,523.6600	1.5237	1,516.6900	1.5167	(0.457)	0	0	0
2021/04/19	2032	04/11/2021	11.69	Call	Bond Future	8,982.4800	8.9825	8,894.9800	8.8950	(0.974)	0	0	0
2021/04/19	2032	04/11/2021	11.70	Call	Bond Future	9,019.7900	9.0198	8,932.2700	8.9323	(0.970)	0	0	0
2021/04/19	2032	04/11/2021			Bond Future	10.3115	87.9302	10.3256	87.8497	0.137	0.0000	0.0000	21
2021/04/19	2032	04/11/2021	9.83	Put	Bond Future	5,648.8500	5.6488	5,666.9900	5.6670	0.321	0	0	0
2021/04/19	2032	04/11/2021	12.81	Call	Bond Future	13,380.7700	13.3808	13,293.6900	13.2937	(0.651)	0	0	0
2021/04/19	2032	04/11/2021	12.81	Put	Bond Future	536.1200	0.5361	529.6200	0.5296	(1.212)	0	0	700
2021/04/19	2032	04/11/2021	11.71	Call	Bond Future	9,057.1600	9.0572	8,969.6100	8.9696	(0.967)	0	0	0
2021/04/19	2032	04/11/2021	11.69	Put	Bond Future	1,550.3200	1.5503	1,543.4000	1.5434	(0.446)	0	0	0
2021/04/19	2032	04/11/2021	9.33	Put	Bond Future	7,675.2300	7.6752	7,705.9000	7.7059	0.400	0	0	0
2021/04/19	2032	04/11/2021	9.33	Call	Bond Future	1,802.4000	1.8024	1,752.4900	1.7525	(2.769)	0	0	700
2021/04/19	2032	04/11/2021	11.70	Put	Bond Future	1,536.9400	1.5369	1,530.0000	1.5300	(0.452)	0	0	0
2021/04/19	2032	03/02/2022	10.35	Put	Bond Future	0.0000	0.0000	4,769.8500	4.7699	100.000	0	0	400
2021/04/19	2032	03/02/2022	9.58	Put	Bond Future	0.0000	0.0000	7,536.7300	7.5367	100.000	0	0	0
2021/04/19	2032	03/02/2022	9.58	Call	Bond Future	0.0000	0.0000	1,947.4900	1.9475	100.000	0	0	400
2021/04/19	2032	03/02/2022	9.81	Call	Bond Future	2,419.9100	2.4199	2,370.3700	2.3704	(2.047)	0	0	0
2021/04/19	2032	03/02/2022	9.81	Put	Bond Future	6,554.2900	6.5543	6,586.3900	6.5864	0.490	0	0	198

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/19	2032	03/02/2022	8.91	Put	Bond Future	10,740.5900	10.7406	10,791.6300	10.7916	0.475	0	0	0
2021/04/19	2032	03/02/2022	10.66	Call	Bond Future	4,614.4300	4.6144	4,547.8800	4.5479	(1.442)	0	0	0
2021/04/19	2032	03/02/2022	10.66	Put	Bond Future	3,906.6400	3.9066	3,921.7300	3.9217	0.386	0	0	97
2021/04/19	2032	03/02/2022	10.42	Call	Bond Future	3,924.0000	3.9240	3,861.6600	3.8617	(1.589)	0	0	0
2021/04/19	2032	03/02/2022	10.42	Put	Bond Future	4,547.3000	4.5473	4,566.6000	4.5666	0.424	0	0	0
2021/04/19	2032	03/02/2022	10.45	Put	Bond Future	4,462.6500	4.4626	4,481.4000	4.4814	0.420	0	0	198
2021/04/19	2032	03/02/2022	10.43	Call	Bond Future	3,951.6600	3.9517	3,889.1400	3.8891	(1.582)	0	0	0
2021/04/19	2032	03/02/2022	10.43	Put	Bond Future	4,518.9400	4.5189	4,538.0600	4.5381	0.423	0	0	0
2021/04/19	2032	03/02/2022			Bond Future	10.5318	88.9341	10.5465	88.8524	0.140	0.0000	0.0000	0
2021/04/19	2032	03/02/2022	10.35	Call	Bond Future	0.0000	0.0000	3,671.4200	3.6714	100.000	0	0	0
2021/04/19	2032	03/02/2022	10.95	Call	Bond Future	0.0000	0.0000	5,441.4000	5.4414	100.000	0	0	0
2021/04/19	2032	03/02/2022	10.95	Put	Bond Future	0.0000	0.0000	3,243.3800	3.2434	100.000	0	0	400
2021/04/19	2032	03/02/2022	10.14	Call	Bond Future	3,185.7400	3.1857	3,128.9500	3.1289	(1.783)	0	0	0
2021/04/19	2032	03/02/2022	10.14	Put	Bond Future	5,397.5000	5.3975	5,422.3500	5.4224	0.460	0	0	97
2021/04/19	2032	03/02/2022	9.14	Put	Bond Future	9,554.4900	9.5545	9,600.8500	9.6009	0.485	0	0	0
2021/04/19	2032	03/02/2022	9.14	Call	Bond Future	1,341.2800	1.3413	1,306.0000	1.3060	(2.630)	0	0	97
2021/04/19	2032	03/02/2022	8.91	Call	Bond Future	1,070.7800	1.0708	1,040.1800	1.0402	(2.858)	0	0	198
2021/04/19	2032	03/02/2022	10.44	Call	Bond Future	3,979.4100	3.9794	3,916.7100	3.9167	(1.576)	0	0	0
2021/04/19	2032	03/02/2022	10.44	Put	Bond Future	4,490.7200	4.4907	4,509.6600	4.5097	0.422	0	0	0
2021/04/19	2032	03/02/2022	10.45	Call	Bond Future	4,007.2600	4.0073	3,944.3700	3.9444	(1.569)	0	0	0
2021/04/19	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2032	05/05/2022	11.03	Call	Bond Future	1,343.8600	1.3439	1,261.5000	1.2615	(6.129)	0	0	0
2021/04/19	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2032	05/05/2022			Bond Future	10.7770	85.7380	10.7923	85.6556	0.142	0.0000	0.0000	0
2021/04/19	2032	05/05/2022	11.04	Call	Bond Future	1,396.3800	1.3964	1,314.0200	1.3140	(5.898)	0	0	0
2021/04/19	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2032	05/05/2022	11.02	Call	Bond Future	1,291.2900	1.2913	1,208.9300	1.2089	(6.378)	0	0	0
2021/04/19	2033	06/05/2021			Bond Future	104.6126	104.6126	105.5970	105.5970	0.941	0.0000	0.0000	9,985
2021/04/19	2033	05/08/2021			Bond Future	105.7254	105.7254	106.7199	106.7199	0.941	0.0000	0.0000	0
2021/04/19	2033	04/11/2021			Bond Future	105.7192	105.7192	106.7246	106.7246	0.951	0.0000	0.0000	0
2021/04/19	2033	03/02/2022			Bond Future	106.9501	106.9501	107.9670	107.9670	0.951	0.0000	0.0000	0
2021/04/19	2033	05/05/2022			Bond Future	106.8660	106.8660	107.8941	107.8941	0.962	0.0000	0.0000	0
2021/04/19	2037	06/05/2021	12.43	Call	Bond Future	10,238.2900	10.2383	10,083.1700	10.0832	(1.515)	0	0	0
2021/04/19	2037	06/05/2021	12.44	Put	Bond Future	10.8000	0.0108	5.8900	0.0059	(45.463)	0	0	0
2021/04/19	2037	06/05/2021	12.42	Call	Bond Future	10,184.9300	10.1849	10,029.6400	10.0296	(1.525)	0	0	0
2021/04/19	2037	06/05/2021			Bond Future	10.7120	85.6736	10.7348	85.5235	0.213	0.0000	0.0000	128,121
2021/04/19	2037	06/05/2021	12.43	Put	Bond Future	11.2600	0.0113	6.1700	0.0062	(45.204)	0	0	0
2021/04/19	2037	06/05/2021	12.44	Call	Bond Future	10,291.6100	10.2916	10,136.6700	10.1367	(1.505)	0	0	0
2021/04/19	2037	06/05/2021	12.42	Put	Bond Future	11.7300	0.0117	6.4700	0.0065	(44.842)	0	0	0
2021/04/19	2037	05/08/2021	12.27	Call	Bond Future	8,995.0500	8.9950	8,835.0400	8.8350	(1.779)	0	0	0
2021/04/19	2037	05/08/2021	12.27	Put	Bond Future	1,077.4700	1.0775	1,069.3300	1.0693	(0.755)	0	0	0
2021/04/19	2037	05/08/2021	12.28	Call	Bond Future	9,037.6600	9.0377	8,877.6000	8.8776	(1.771)	0	0	0
2021/04/19	2037	05/08/2021	12.26	Put	Bond Future	1,089.5500	1.0895	1,081.4600	1.0815	(0.743)	0	0	0
2021/04/19	2037	05/08/2021			Bond Future	10.9289	82.3081	10.9527	82.1562	0.218	0.0000	0.0000	44,619
2021/04/19	2037	05/08/2021	12.28	Put	Bond Future	1,065.5000	1.0655	1,057.3100	1.0573	(0.769)	0	0	0
2021/04/19	2037	05/08/2021	12.26	Call	Bond Future	8,952.4800	8.9525	8,792.5200	8.7925	(1.787)	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
2021/04/19	2037	04/11/2021	12.30	Call	Bond Future	8,994.5100	8.9945	8,850.2200	8.8502	(1.604)	0	0	0
2021/04/19	2037	04/11/2021	12.30	Put	Bond Future	2,183.8600	2.1839	2,193.6100	2.1936	0.446	0	0	600
2021/04/19	2037	04/11/2021	11.49	Put	Bond Future	3,667.1900	3.6672	3,694.5200	3.6945	0.745	0	0	0
2021/04/19	2037	04/11/2021	11.49	Call	Bond Future	5,873.6800	5.8737	5,746.9700	5.7470	(2.157)	0	0	600
2021/04/19	2037	04/11/2021	12.82	Put	Bond Future	1,433.2200	1.4332	1,436.9500	1.4369	0.260	0	0	0
2021/04/19	2037	04/11/2021	12.83	Call	Bond Future	11,025.0300	11.0250	10,874.6400	10.8746	(1.364)	0	0	0
2021/04/19	2037	04/11/2021			Bond Future	11.1268	83.2364	11.1517	83.0824	0.224	0.0000	0.0000	0
2021/04/19	2037	04/11/2021	12.82	Call	Bond Future	10,985.8200	10.9858	10,835.5100	10.8355	(1.368)	0	0	0
2021/04/19	2037	04/11/2021	12.83	Put	Bond Future	1,421.2400	1.4212	1,424.8900	1.4249	0.257	0	0	0
2021/04/19	2037	04/11/2021	12.81	Call	Bond Future	10,946.6400	10.9466	10,796.4300	10.7964	(1.372)	0	0	0
2021/04/19	2037	04/11/2021	12.81	Put	Bond Future	1,445.2800	1.4453	1,449.1100	1.4491	0.265	0	0	0
2021/04/19	2037	03/02/2022	11.46	Call	Bond Future	5,165.4000	5.1654	5,054.9200	5.0549	(2.139)	0	0	0
2021/04/19	2037	03/02/2022	11.47	Put	Bond Future	4,426.2700	4.4263	4,471.4400	4.4714	1.020	0	0	0
2021/04/19	2037	03/02/2022	11.45	Call	Bond Future	5,133.8600	5.1339	5,023.6800	5.0237	(2.146)	0	0	0
2021/04/19	2037	03/02/2022			Bond Future	11.3411	79.9322	11.3670	79.7763	0.229	0.0000	0.0000	0
2021/04/19	2037	03/02/2022	11.46	Put	Bond Future	4,453.7600	4.4538	4,499.2300	4.4992	1.021	0	0	0
2021/04/19	2037	03/02/2022	11.47	Call	Bond Future	5,197.3000	5.1973	5,086.5200	5.0865	(2.131)	0	0	0
2021/04/19	2037	03/02/2022	11.45	Put	Bond Future	4,481.6800	4.4817	4,527.4500	4.5275	1.021	0	0	0
2021/04/19	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2037	05/05/2022	11.82	Call	Bond Future	1,400.7400	1.4007	1,243.2200	1.2432	(11.245)	0	0	0
2021/04/19	2037	05/05/2022	11.83	Call	Bond Future	1,457.5600	1.4576	1,300.0400	1.3000	(10.807)	0	0	0
2021/04/19	2037	05/05/2022			Bond Future	11.5769	80.7838	11.6039	80.6262	0.233	0.0000	0.0000	0
2021/04/19	2037	05/05/2022	11.84	Call	Bond Future	1,514.3200	1.5143	1,356.8000	1.3568	(10.402)	0	0	0
2021/04/19	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2038	06/05/2021			Bond Future	119.0218	119.0218	119.0357	119.0357	0.012	0.0000	0.0000	8,039
2021/04/19	2038	05/08/2021			Bond Future	118.5712	118.5712	118.5846	118.5846	0.011	0.0000	0.0000	0
2021/04/19	2038	04/11/2021			Bond Future	119.9346	119.9346	119.9476	119.9476	0.011	0.0000	0.0000	0
2021/04/19	2038	03/02/2022			Bond Future	119.5838	119.5838	119.5966	119.5966	0.011	0.0000	0.0000	0
2021/04/19	2038	05/05/2022			Bond Future	120.8877	120.8877	120.9011	120.9011	0.011	0.0000	0.0000	0
2021/04/19	2040	06/05/2021	12.44	Call	Bond Future	10,018.9300	10.0189	9,885.9100	9.8859	(1.328)	0	0	0
2021/04/19	2040	06/05/2021	12.44	Put	Bond Future	19.1100	0.0191	10.9400	0.0109	(42.752)	0	0	0
2021/04/19	2040	06/05/2021	10.83	Put	Bond Future	1,809.0400	1.8090	1,741.6300	1.7416	(3.726)	0	0	0
2021/04/19	2040	06/05/2021	10.83	Call	Bond Future	1,590.7100	1.5907	1,398.4500	1.3984	(12.086)	0	0	300
2021/04/19	2040	06/05/2021	11.58	Put	Bond Future	306.8300	0.3068	249.5800	0.2496	(18.659)	0	0	0
2021/04/19	2040	06/05/2021	11.58	Call	Bond Future	5,110.7800	5.1108	4,928.6800	4.9287	(3.563)	0	0	300
2021/04/19	2040	06/05/2021			Bond Future	10.8611	87.6862	10.8790	87.5614	0.164	0.0000	0.0000	84,716
2021/04/19	2040	06/05/2021	12.43	Call	Bond Future	9,962.4600	9.9625	9,829.1700	9.8292	(1.338)	0	0	0
2021/04/19	2040	06/05/2021	12.43	Put	Bond Future	19.8800	0.0199	11.4400	0.0114	(42.455)	0	0	0
2021/04/19	2040	06/05/2021	12.42	Call	Bond Future	9,905.9700	9.9060	9,772.3900	9.7724	(1.348)	0	0	0
2021/04/19	2040	06/05/2021	12.42	Put	Bond Future	20.6900	0.0207	11.9600	0.0120	(42.194)	0	0	0
2021/04/19	2040	06/05/2021	13.38	Call	Bond Future	15,075.3900	15.0754	14,950.3700	14.9504	(0.829)	0	0	0
2021/04/19	2040	06/05/2021	13.38	Put	Bond Future	0.2500	0.0003	0.0800	0.0001	(68.000)	0	0	300
2021/04/19	2040	05/08/2021	11.05	Put	Bond Future	3,839.2200	3.8392	3,849.8700	3.8499	0.277	0	0	0
2021/04/19	2040	05/08/2021	11.05	Call	Bond Future	3,675.6600	3.6757	3,559.7900	3.5598	(3.152)	0	0	900
2021/04/19	2040	05/08/2021	12.48	Call	Bond Future	9,757.0500	9.7571	9,616.0900	9.6161	(1.445)	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
2021/04/19	2040	05/08/2021	12.49	Put	Bond Future	1,011.2600	1.0113	996.8300	0.9968	(1.427)	0	0	0
2021/04/19	2040	05/08/2021	12.47	Call	Bond Future	9,711.9600	9.7120	9,570.9900	9.5710	(1.452)	0	0	0
2021/04/19	2040	05/08/2021			Bond Future	11.0741	84.0914	11.0927	83.9649	0.169	0.0000	0.0000	21,310
2021/04/19	2040	05/08/2021	11.55	Put	Bond Future	2,446.4700	2.4465	2,441.8400	2.4418	(0.189)	0	0	0
2021/04/19	2040	05/08/2021	11.55	Call	Bond Future	5,578.9300	5.5789	5,447.7800	5.4478	(2.351)	0	0	900
2021/04/19	2040	05/08/2021	14.80	Call	Bond Future	20,258.6200	20.2586	20,129.3500	20.1293	(0.638)	0	0	0
2021/04/19	2040	05/08/2021	14.80	Put	Bond Future	42.6600	0.0427	39.9100	0.0399	(6.446)	0	0	900
2021/04/19	2040	05/08/2021	12.48	Put	Bond Future	1,022.9000	1.0229	1,008.4600	1.0085	(1.412)	0	0	0
2021/04/19	2040	05/08/2021	12.49	Call	Bond Future	9,802.1700	9.8022	9,661.2200	9.6612	(1.438)	0	0	0
2021/04/19	2040	05/08/2021	12.47	Put	Bond Future	1,034.6400	1.0346	1,020.1900	1.0202	(1.397)	0	0	0
2021/04/19	2040	04/11/2021	12.90	Call	Bond Future	11,306.0800	11.3061	11,175.4300	11.1754	(1.156)	0	0	0
2021/04/19	2040	04/11/2021	12.90	Put	Bond Future	1,566.1600	1.5662	1,563.9300	1.5639	(0.142)	0	0	0
2021/04/19	2040	04/11/2021	12.89	Call	Bond Future	11,265.2700	11.2653	11,134.6900	11.1347	(1.159)	0	0	0
2021/04/19	2040	04/11/2021	12.89	Put	Bond Future	1,579.2600	1.5793	1,577.1000	1.5771	(0.137)	0	0	0
2021/04/19	2040	04/11/2021			Bond Future	11.2682	85.0399	11.2877	84.9115	0.173	0.0000	0.0000	0
2021/04/19	2040	04/11/2021	12.91	Call	Bond Future	11,346.9000	11.3469	11,216.2000	11.2162	(1.152)	0	0	0
2021/04/19	2040	04/11/2021	12.91	Put	Bond Future	1,553.1400	1.5531	1,550.8600	1.5509	(0.147)	0	0	0
2021/04/19	2040	03/02/2022	11.58	Put	Bond Future	4,731.4600	4.7315	4,764.2300	4.7642	0.693	0	0	0
2021/04/19	2040	03/02/2022	11.59	Call	Bond Future	5,412.9800	5.4130	5,315.4700	5.3155	(1.801)	0	0	0
2021/04/19	2040	03/02/2022	11.57	Put	Bond Future	4,761.5300	4.7615	4,794.5600	4.7946	0.694	0	0	0
2021/04/19	2040	03/02/2022			Bond Future	11.4782	81.5060	11.4985	81.3760	0.177	0.0000	0.0000	0
2021/04/19	2040	03/02/2022	11.58	Call	Bond Future	5,379.3900	5.3794	5,282.1400	5.2821	(1.808)	0	0	0
2021/04/19	2040	03/02/2022	11.59	Put	Bond Future	4,701.8400	4.7018	4,734.3500	4.7344	0.691	0	0	0
2021/04/19	2040	03/02/2022	11.57	Call	Bond Future	5,346.1700	5.3462	5,249.1800	5.2492	(1.814)	0	0	0
2021/04/19	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2040	05/05/2022	11.92	Call	Bond Future	1,295.9600	1.2960	1,164.7300	1.1647	(10.126)	0	0	0
2021/04/19	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2040	05/05/2022			Bond Future	11.7086	82.3743	11.7297	82.2430	0.181	0.0000	0.0000	0
2021/04/19	2040	05/05/2022	11.91	Call	Bond Future	1,235.4300	1.2354	1,104.2000	1.1042	(10.622)	0	0	0
2021/04/19	2040	05/05/2022	11.90	Call	Bond Future	1,174.8200	1.1748	1,043.5900	1.0436	(11.170)	0	0	0
2021/04/19	2040	05/05/2022	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2044	06/05/2021	12.44	Call	Bond Future	9,758.6000	9.7586	9,656.9900	9.6570	(1.041)	0	0	0
2021/04/19	2044	06/05/2021	12.44	Put	Bond Future	24.3700	0.0244	14.0600	0.0141	(42.306)	0	0	0
2021/04/19	2044	06/05/2021	12.43	Call	Bond Future	9,702.5000	9.7025	9,600.5700	9.6006	(1.051)	0	0	0
2021/04/19	2044	06/05/2021	12.43	Put	Bond Future	25.3200	0.0253	14.6900	0.0147	(41.983)	0	0	0
2021/04/19	2044	06/05/2021	11.40	Call	Bond Future	3,918.9100	3.9189	3,745.9600	3.7460	(4.413)	0	0	0
2021/04/19	2044	06/05/2021	11.40	Put	Bond Future	564.9100	0.5649	483.2600	0.4833	(14.454)	0	0	3,100
2021/04/19	2044	06/05/2021	11.79	Call	Bond Future	6,062.9100	6.0629	5,922.2500	5.9223	(2.320)	0	0	0
2021/04/19	2044	06/05/2021	11.79	Put	Bond Future	206.5600	0.2066	157.2000	0.1572	(23.896)	0	0	3,100
2021/04/19	2044	06/05/2021	11.10	Call	Bond Future	2,479.3300	2.4793	2,292.9000	2.2929	(7.519)	0	0	0
2021/04/19	2044	06/05/2021	12.50	Call	Bond Future	10,094.2200	10.0942	9,994.4000	9.9944	(0.989)	0	0	0
2021/04/19	2044	06/05/2021	12.50	Put	Bond Future	19.3200	0.0193	10.8000	0.0108	(44.099)	0	0	3,100
2021/04/19	2044	06/05/2021			Bond Future	10.9092	84.3670	10.9221	84.2757	0.118	0.0000	0.0000	60,542
2021/04/19	2044	06/05/2021	12.45	Call	Bond Future	9,814.6600	9.8147	9,713.3600	9.7134	(1.032)	0	0	0
2021/04/19	2044	06/05/2021	12.45	Put	Bond Future	23.4600	0.0235	13.4600	0.0135	(42.626)	0	0	0
2021/04/19	2044	06/05/2021	10.70	Put	Bond Future	2,565.3600	2.5654	2,499.3800	2.4994	(2.572)	0	0	0
2021/04/19	2044	06/05/2021	10.70	Call	Bond Future	1,061.8100	1.0618	904.5300	0.9045	(14.812)	0	0	3,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/19	2044	06/05/2021	11.10	Put	Bond Future	1,147.1600	1.1472	1,052.0300	1.0520	(8.293)	0	0	3,100
2021/04/19	2044	06/05/2021	11.90	Call	Bond Future	6,690.7400	6.6907	6,558.5400	6.5585	(1.976)	0	0	0
2021/04/19	2044	06/05/2021	11.90	Put	Bond Future	153.1700	0.1532	112.2700	0.1123	(26.702)	0	0	0
2021/04/19	2044	06/05/2021	11.35	Put	Bond Future	638.4500	0.6384	553.2900	0.5533	(13.339)	0	0	0
2021/04/19	2044	06/05/2021	11.35	Call	Bond Future	3,661.4900	3.6615	3,485.0300	3.4850	(4.819)	0	0	3,100
2021/04/19	2044	05/08/2021	12.60	Put	Bond Future	947.4900	0.9475	927.4100	0.9274	(2.119)	0	0	0
2021/04/19	2044	05/08/2021	12.61	Call	Bond Future	10,194.8200	10.1948	10,082.2300	10.0822	(1.104)	0	0	0
2021/04/19	2044	05/08/2021	12.61	Put	Bond Future	936.7000	0.9367	916.7000	0.9167	(2.135)	0	0	0
2021/04/19	2044	05/08/2021			Bond Future	11.1130	80.8629	11.1265	80.7703	0.122	0.0000	0.0000	759
2021/04/19	2044	05/08/2021	12.60	Call	Bond Future	10,149.9200	10.1499	10,037.2500	10.0373	(1.110)	0	0	0
2021/04/19	2044	05/08/2021	12.59	Call	Bond Future	10,105.0400	10.1050	9,992.3000	9.9923	(1.116)	0	0	0
2021/04/19	2044	05/08/2021	12.59	Put	Bond Future	958.3800	0.9584	938.2300	0.9382	(2.103)	0	0	0
2021/04/19	2044	04/11/2021	12.91	Call	Bond Future	11,249.0300	11.2490	11,145.6900	11.1457	(0.919)	0	0	0
2021/04/19	2044	04/11/2021	12.91	Put	Bond Future	1,616.5600	1.6166	1,607.3500	1.6074	(0.570)	0	0	0
2021/04/19	2044	04/11/2021			Bond Future	11.2987	81.7750	11.3128	81.6809	0.125	0.0000	0.0000	0
2021/04/19	2044	04/11/2021	12.90	Call	Bond Future	11,208.8500	11.2088	11,105.5300	11.1055	(0.922)	0	0	0
2021/04/19	2044	04/11/2021	12.90	Put	Bond Future	1,629.8600	1.6299	1,620.6700	1.6207	(0.564)	0	0	0
2021/04/19	2044	04/11/2021	12.89	Call	Bond Future	11,168.7100	11.1687	11,065.4000	11.0654	(0.925)	0	0	0
2021/04/19	2044	04/11/2021	12.89	Put	Bond Future	1,643.2700	1.6433	1,634.0900	1.6341	(0.559)	0	0	0
2021/04/19	2044	03/02/2022	11.59	Call	Bond Future	5,390.6000	5.3906	5,312.2000	5.3122	(1.454)	0	0	0
2021/04/19	2044	03/02/2022	11.59	Put	Bond Future	4,805.8100	4.8058	4,822.7100	4.8227	0.352	0	0	0
2021/04/19	2044	03/02/2022	11.60	Call	Bond Future	5,424.1900	5.4242	5,345.6100	5.3456	(1.449)	0	0	0
2021/04/19	2044	03/02/2022	11.60	Put	Bond Future	4,775.5000	4.7755	4,792.2200	4.7922	0.350	0	0	0
2021/04/19	2044	03/02/2022			Bond Future	11.4991	78.3290	11.5139	78.2337	0.128	0.0000	0.0000	0
2021/04/19	2044	03/02/2022	11.61	Call	Bond Future	5,457.8600	5.4579	5,379.0900	5.3791	(1.443)	0	0	0
2021/04/19	2044	03/02/2022	11.61	Put	Bond Future	4,745.3600	4.7454	4,761.8900	4.7619	0.348	0	0	0
2021/04/19	2044	05/05/2022	11.91	Call	Bond Future	1,185.4800	1.1855	1,089.2500	1.0892	(8.117)	0	0	0
2021/04/19	2044	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2044	05/05/2022	11.92	Call	Bond Future	1,246.5600	1.2466	1,150.3300	1.1503	(7.720)	0	0	0
2021/04/19	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2044	05/05/2022			Bond Future	11.7186	79.1634	11.7339	79.0672	0.131	0.0000	0.0000	0
2021/04/19	2044	05/05/2022	11.93	Call	Bond Future	1,307.5500	1.3075	1,211.3200	1.2113	(7.360)	0	0	0
2021/04/19	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	2046	06/05/2021			Bond Future	106.9813	106.9813	108.9419	108.9419	1.833	0.0000	0.0000	15,133
2021/04/19	2046	05/08/2021			Bond Future	108.1193	108.1193	110.1003	110.1003	1.832	0.0000	0.0000	0
2021/04/19	2046	04/11/2021			Bond Future	107.5595	107.5595	109.5627	109.5627	1.862	0.0000	0.0000	0
2021/04/19	2046	03/02/2022			Bond Future	108.8121	108.8121	110.8384	110.8384	1.862	0.0000	0.0000	0
2021/04/19	2046	05/05/2022			Bond Future	108.1588	108.1588	110.2074	110.2074	1.894	0.0000	0.0000	0
2021/04/19	2050	06/05/2021			Bond Future	111.3546	111.3546	112.6344	112.6344	1.149	0.0000	0.0000	11,044
2021/04/19	2050	05/08/2021			Bond Future	110.6171	110.6171	111.9099	111.9099	1.169	0.0000	0.0000	0
2021/04/19	2050	04/11/2021			Bond Future	111.8888	111.8888	113.1960	113.1960	1.168	0.0000	0.0000	0
2021/04/19	2050	03/02/2022			Bond Future	111.2494	111.2494	112.5716	112.5716	1.189	0.0000	0.0000	0
2021/04/19	2050	05/05/2022			Bond Future	112.4626	112.4626	113.7994	113.7994	1.189	0.0000	0.0000	0
2021/04/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	AL37	06/05/2021			Index Future	788.8140	788.8140	787.6980	787.6980	(0.141)	0.0000	0.0000	0
2021/04/19	AL37	05/08/2021			Index Future	796.9180	796.9180	795.7810	795.7810	(0.143)	0.0000	0.0000	0
2021/04/19	AL37	04/11/2021			Index Future	805.9740	805.9740	804.8120	804.8120	(0.144)	0.0000	0.0000	0
2021/04/19	AL37	03/02/2022			Index Future	815.1650	815.1650	813.9850	813.9850	(0.145)	0.0000	0.0000	0
2021/04/19	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/19	AL7T	06/05/2021			Index Future	877.9380	877.9380	877.1110	877.1110	(0.094)	0.0000	0.0000	0
2021/04/19	AL7T	05/08/2021			Index Future	886.9580	886.9580	886.1120	886.1120	(0.095)	0.0000	0.0000	0
2021/04/19	AL7T	04/11/2021			Index Future	897.0360	897.0360	896.1670	896.1670	(0.097)	0.0000	0.0000	0
2021/04/19	AL7T	03/02/2022			Index Future	907.2660	907.2660	906.3820	906.3820	(0.097)	0.0000	0.0000	0
2021/04/19	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/19	ALBI	06/05/2021			Index Future	773.9320	773.9320	773.0900	773.0900	(0.109)	0.0000	0.0000	299
2021/04/19	ALBI	05/08/2021			Index Future	781.8840	781.8840	781.0230	781.0230	(0.110)	0.0000	0.0000	0
2021/04/19	ALBI	04/11/2021			Index Future	790.7680	790.7680	789.8860	789.8860	(0.112)	0.0000	0.0000	0
2021/04/19	ALBI	03/02/2022			Index Future	799.7860	799.7860	798.8890	798.8890	(0.112)	0.0000	0.0000	0
2021/04/19	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/19	ES33	06/05/2021			Bond Future	11.4142	75.5578	11.4367	75.4384	0.197	0.0000	0.0000	350
2021/04/19	ES33	05/08/2021			Bond Future	11.6679	76.3615	11.6914	76.2405	0.202	0.0000	0.0000	0
2021/04/19	ES33	04/11/2021			Bond Future	11.9155	73.4640	11.9401	73.3412	0.207	0.0000	0.0000	0
2021/04/19	ES33	03/02/2022			Bond Future	12.1834	74.3200	12.2091	74.1958	0.211	0.0000	0.0000	0
2021/04/19	ES33	05/05/2022			Bond Future	12.4716	71.3542	12.4985	71.2287	0.215	0.0000	0.0000	0
2021/04/19	ES42	06/05/2021			Bond Future	11.8658	74.5299	11.8834	74.4243	0.148	0.0000	0.0000	4,779
2021/04/19	ES42	05/08/2021			Bond Future	12.1028	75.3227	12.1212	75.2157	0.152	0.0000	0.0000	0
2021/04/19	ES42	04/11/2021			Bond Future	12.3361	71.9304	12.3554	71.8219	0.157	0.0000	0.0000	0
2021/04/19	ES42	03/02/2022			Bond Future	12.5796	72.7691	12.5998	72.6591	0.161	0.0000	0.0000	0
2021/04/19	ES42	05/05/2022			Bond Future	12.8502	69.3042	12.8714	69.1931	0.165	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
2021/04/19	GOVI	06/05/2021	678.68	Call	GOVI	859,190.0000	85.9190	851,050.0000	85.1050	(0.947)	0	0	0
2021/04/19	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	06/05/2021	678.67	Call	GOVI	859,290.0000	85.9290	851,150.0000	85.1150	(0.947)	0	0	0
2021/04/19	GOVI	06/05/2021			GOVI	764.5990	764.5990	763.7850	763.7850	(0.106)	0.0000	0.0000	558
2021/04/19	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	06/05/2021	678.69	Call	GOVI	859,090.0000	85.9090	850,950.0000	85.0950	(0.948)	0	0	0
2021/04/19	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	05/08/2021	719.14	Call	GOVI	533,150.0000	53.3150	524,830.0000	52.4830	(1.561)	0	0	0
2021/04/19	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	05/08/2021	719.13	Call	GOVI	533,250.0000	53.3250	524,930.0000	52.4930	(1.560)	0	0	0
2021/04/19	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	05/08/2021			GOVI	772.4550	772.4550	771.6230	771.6230	(0.108)	0.0000	0.0000	430
2021/04/19	GOVI	05/08/2021	719.15	Call	GOVI	533,050.0000	53.3050	524,730.0000	52.4730	(1.561)	0	0	0
2021/04/19	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	04/11/2021	728.41	Call	GOVI	528,220.0000	52.8220	519,690.0000	51.9690	(1.615)	0	0	0
2021/04/19	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	04/11/2021	728.40	Call	GOVI	528,320.0000	52.8320	519,790.0000	51.9790	(1.615)	0	0	0
2021/04/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	04/11/2021			GOVI	781.2320	781.2320	780.3790	780.3790	(0.109)	0.0000	0.0000	0
2021/04/19	GOVI	04/11/2021	728.42	Call	GOVI	528,120.0000	52.8120	519,590.0000	51.9590	(1.615)	0	0	0
2021/04/19	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	03/02/2022	792.76	Put	GOVI	26,190.0000	2.6190	34,860.0000	3.4860	33.104	0	0	0
2021/04/19	GOVI	03/02/2022			GOVI	790.1410	790.1410	789.2740	789.2740	(0.110)	0.0000	0.0000	0
2021/04/19	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	03/02/2022	792.75	Put	GOVI	26,090.0000	2.6090	34,760.0000	3.4760	33.231	0	0	0
2021/04/19	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	03/02/2022	792.74	Put	GOVI	25,990.0000	2.5990	34,660.0000	3.4660	33.359	0	0	0
2021/04/19	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/19	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0
2021/04/19	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/19	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/19	IGOV	06/05/2021			Index Future	285.8620	285.8620	287.6730	287.6730	0.634	0.0000	0.0000	897
2021/04/19	IGOV	05/08/2021			Index Future	288.8700	288.8700	290.6970	290.6970	0.632	0.0000	0.0000	0
2021/04/19	IGOV	04/11/2021			Index Future	292.2230	292.2230	294.0660	294.0660	0.631	0.0000	0.0000	0
2021/04/19	IGOV	03/02/2022			Index Future	295.6250	295.6250	297.4880	297.4880	0.630	0.0000	0.0000	0
2021/04/19	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/19	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/19	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/19	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.7000	90.7000	0.011	0.0000	0.0000	51
2021/04/19	IS05	15/03/2022			Interest Rate Swap	90.1200	90.1200	90.1300	90.1300	0.011	0.0000	0.0000	0

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2021/04/19	IS05	21/06/2022			Interest Rate Swap	90.2500	90.2500	90.2800	90.2800	0.033	0.0000	0.0000	0
2021/04/19	IS05	20/09/2022			Interest Rate Swap	93.4100	93.4100	93.4500	93.4500	0.043	0.0000	0.0000	0
2021/04/19	IS05	20/12/2022			Interest Rate Swap	93.9400	93.9400	93.9900	93.9900	0.053	0.0000	0.0000	0
2021/04/19	IS05	22/03/2023			Interest Rate Swap	86.3700	86.3700	86.4300	86.4300	0.069	0.0000	0.0000	0
2021/04/19	IS05	20/06/2023			Interest Rate Swap	91.9400	91.9400	92.0100	92.0100	0.076	0.0000	0.0000	0
2021/04/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/19	IS10	17/12/2025			Interest Rate Swap	80.1100	80.1100	80.1900	80.1900	0.100	0.0000	0.0000	0
2021/04/19	IS10	16/03/2026			Interest Rate Swap	76.6900	76.6900	76.7700	76.7700	0.104	0.0000	0.0000	0
2021/04/19	IS10	15/06/2026			Interest Rate Swap	75.1500	75.1500	75.2500	75.2500	0.133	0.0000	0.0000	0
2021/04/19	IS10	21/09/2026			Interest Rate Swap	77.2200	77.2200	77.3500	77.3500	0.168	0.0000	0.0000	0
2021/04/19	IS10	21/12/2026			Interest Rate Swap	81.2800	81.2800	81.4400	81.4400	0.197	0.0000	0.0000	0
2021/04/19	IS10	15/03/2027			Interest Rate Swap	79.8200	79.8200	80.0100	80.0100	0.238	0.0000	0.0000	0
2021/04/19	IS10	21/06/2027			Interest Rate Swap	81.9500	81.9500	82.1500	82.1500	0.244	0.0000	0.0000	0
2021/04/19	IS10	20/09/2027			Interest Rate Swap	87.8100	87.8100	88.0200	88.0200	0.239	0.0000	0.0000	0
2021/04/19	IS10	20/12/2027			Interest Rate Swap	88.2700	88.2700	88.4800	88.4800	0.238	0.0000	0.0000	0
2021/04/19	IS10	22/03/2028			Interest Rate Swap	81.3500	81.3500	81.5700	81.5700	0.270	0.0000	0.0000	0
2021/04/19	IS10	20/06/2028			Interest Rate Swap	89.2600	89.2600	89.4700	89.4700	0.235	0.0000	0.0000	0
2021/04/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/19	JBAF	21/04/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/04/19	JBAF	19/05/2021			Jibar Tradeable Future	3.6800	96.3200	3.6900	96.3100	0.272	0.0000	0.0000	0
2021/04/19	JBAF	15/06/2021			Jibar Tradeable Future	3.6950	96.3050	3.7050	96.2950	0.271	0.0000	0.0000	0
2021/04/19	JBAF	21/07/2021			Jibar Tradeable Future	3.7100	96.2900	3.7300	96.2700	0.539	0.0000	0.0000	0
2021/04/19	JBAF	18/08/2021			Jibar Tradeable Future	3.7400	96.2600	3.7700	96.2300	0.802	0.0000	0.0000	0
2021/04/19	JBAF	15/09/2021			Jibar Tradeable Future	3.7550	96.2450	3.7950	96.2050	1.065	0.0000	0.0000	30,000
2021/04/19	JBAF	15/12/2021			Jibar Tradeable Future	3.9200	96.0800	3.9900	96.0100	1.786	0.0000	0.0000	0
2021/04/19	JBAF	16/03/2022			Jibar Tradeable Future	4.0100	95.9900	4.1100	95.8900	2.494	0.0000	0.0000	0
2021/04/19	JBAF	15/06/2022			Jibar Tradeable Future	4.4200	95.5800	4.4900	95.5100	1.584	0.0000	0.0000	471
2021/04/19	JBAF	21/09/2022			Jibar Tradeable Future	4.4950	95.5050	4.6000	95.4000	2.336	0.0000	0.0000	0
2021/04/19	JBAF	21/12/2022			Jibar Tradeable Future	4.9050	95.0950	4.9750	95.0250	1.427	0.0000	0.0000	0
2021/04/19	JBAF	15/03/2023			Jibar Tradeable Future	4.9700	95.0300	5.0750	94.9250	2.113	0.0000	0.0000	0
2021/04/19	R023	06/05/2021	7.58	Call	Bond Future	4,581.6400	4.5816	4,511.5600	4.5116	(1.530)	0	0	0
2021/04/19	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R023	06/05/2021			Bond Future	4.9042	106.3625	4.9440	106.2925	0.811	0.0000	0.0000	33,788
2021/04/19	R023	06/05/2021	7.57	Call	Bond Future	4,565.0100	4.5650	4,494.9300	4.4949	(1.535)	0	0	0
2021/04/19	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R023	06/05/2021	7.56	Call	Bond Future	4,548.3800	4.5484	4,478.3000	4.4783	(1.541)	0	0	0
2021/04/19	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R023	05/08/2021	5.30	Call	Bond Future	654.6500	0.6547	603.6200	0.6036	(7.795)	0	0	0
2021/04/19	R023	05/08/2021	5.30	Put	Bond Future	246.1300	0.2461	266.3300	0.2663	8.207	0	0	0
2021/04/19	R023	05/08/2021	5.29	Call	Bond Future	644.2200	0.6442	593.5400	0.5935	(7.867)	0	0	0
2021/04/19	R023	05/08/2021	5.29	Put	Bond Future	250.8100	0.2508	271.3600	0.2714	8.193	0	0	0
2021/04/19	R023	05/08/2021			Bond Future	5.0302	107.4672	5.0771	107.3960	0.933	0.0000	0.0000	0
2021/04/19	R023	05/08/2021	5.31	Call	Bond Future	665.1500	0.6652	613.7700	0.6138	(7.725)	0	0	0

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2021/04/19	R023	05/08/2021	5.31	Put	Bond Future	241.5300	0.2415	261.3800	0.2614	8.218	0	0	0
2021/04/19	R023	04/11/2021	4.91	Call	Bond Future	342.0300	0.3420	309.8100	0.3098	(9.420)	0	0	0
2021/04/19	R023	04/11/2021	4.91	Put	Bond Future	612.5600	0.6126	652.9300	0.6529	6.590	0	0	0
2021/04/19	R023	04/11/2021	4.90	Call	Bond Future	335.3400	0.3353	303.4700	0.3035	(9.504)	0	0	0
2021/04/19	R023	04/11/2021	4.90	Put	Bond Future	618.7100	0.6187	659.4300	0.6594	6.581	0	0	0
2021/04/19	R023	04/11/2021			Bond Future	5.1211	104.7692	5.1778	104.6966	1.108	0.0000	0.0000	0
2021/04/19	R023	04/11/2021	4.92	Call	Bond Future	348.7900	0.3488	316.2100	0.3162	(9.341)	0	0	0
2021/04/19	R023	04/11/2021	4.92	Put	Bond Future	606.4800	0.6065	646.4900	0.6465	6.597	0	0	0
2021/04/19	R023	03/02/2022	5.08	Call	Bond Future	383.5200	0.3835	349.7300	0.3497	(8.810)	0	0	0
2021/04/19	R023	03/02/2022	5.08	Put	Bond Future	570.7100	0.5707	610.5200	0.6105	6.976	0	0	0
2021/04/19	R023	03/02/2022			Bond Future	5.2609	105.9648	5.3321	105.8912	1.354	0.0000	0.0000	0
2021/04/19	R023	03/02/2022	5.07	Call	Bond Future	378.2800	0.3783	344.7600	0.3448	(8.861)	0	0	0
2021/04/19	R023	03/02/2022	5.07	Put	Bond Future	575.8400	0.5758	615.9200	0.6159	6.960	0	0	0
2021/04/19	R023	03/02/2022	5.06	Call	Bond Future	373.4500	0.3734	340.2000	0.3402	(8.903)	0	0	0
2021/04/19	R023	03/02/2022	5.06	Put	Bond Future	581.3700	0.5814	621.7200	0.6217	6.941	0	0	0
2021/04/19	R023	05/05/2022	6.31	Call	Bond Future	590.4100	0.5904	516.1600	0.5162	(12.576)	0	0	0
2021/04/19	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R023	05/05/2022			Bond Future	5.5607	103.1874	5.6546	103.1132	1.688	0.0000	0.0000	0
2021/04/19	R023	05/05/2022	6.30	Call	Bond Future	582.5700	0.5826	508.3200	0.5083	(12.745)	0	0	0
2021/04/19	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R023	05/05/2022	6.29	Call	Bond Future	574.7200	0.5747	500.4700	0.5005	(12.919)	0	0	0
2021/04/19	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R035	06/05/2021	12.36	Put	Bond Future	5.5500	0.0056	2.7700	0.0028	(50.090)	0	0	0
2021/04/19	R035	06/05/2021	12.37	Call	Bond Future	10,991.1500	10.9912	10,838.5300	10.8385	(1.389)	0	0	0
2021/04/19	R035	06/05/2021	12.35	Put	Bond Future	5.8000	0.0058	2.9200	0.0029	(49.655)	0	0	0
2021/04/19	R035	06/05/2021	10.55	Call	Bond Future	1,702.4800	1.7025	1,498.3200	1.4983	(11.992)	0	0	0
2021/04/19	R035	06/05/2021	10.55	Put	Bond Future	1,549.7800	1.5498	1,495.5700	1.4956	(3.498)	0	0	500
2021/04/19	R035	06/05/2021	10.05	Put	Bond Future	3,692.3600	3.6924	3,725.6300	3.7256	0.901	0	0	0
2021/04/19	R035	06/05/2021	10.05	Call	Bond Future	479.1000	0.4791	362.4200	0.3624	(24.354)	0	0	500
2021/04/19	R035	06/05/2021	10.40	Put	Bond Future	2,072.1600	2.0722	2,036.9600	2.0370	(1.699)	0	0	0
2021/04/19	R035	06/05/2021	12.91	Put	Bond Future	0.3800	0.0004	0.1300	0.0001	(65.789)	0	0	600
2021/04/19	R035	06/05/2021	11.55	Call	Bond Future	6,492.3200	6.4923	6,310.2000	6.3102	(2.805)	0	0	0
2021/04/19	R035	06/05/2021	11.55	Put	Bond Future	128.5900	0.1286	96.4200	0.0964	(25.017)	0	0	1,650
2021/04/19	R035	06/05/2021	12.77	Call	Bond Future	13,100.8200	13.1008	12,950.3800	12.9504	(1.148)	0	0	0
2021/04/19	R035	06/05/2021	12.77	Put	Bond Future	0.7800	0.0008	0.2900	0.0003	(62.821)	0	0	1,650
2021/04/19	R035	06/05/2021	10.24	Put	Bond Future	2,745.3800	2.7454	2,738.3800	2.7384	(0.255)	0	0	0
2021/04/19	R035	06/05/2021	10.24	Call	Bond Future	832.7700	0.8328	675.8200	0.6758	(18.847)	0	0	223
2021/04/19	R035	06/05/2021			Bond Future	10.5267	89.8258	10.5496	89.6758	0.217	0.0000	0.0000	98,268
2021/04/19	R035	06/05/2021	12.36	Call	Bond Future	10,937.3900	10.9374	10,784.6600	10.7847	(1.396)	0	0	0
2021/04/19	R035	06/05/2021	12.37	Put	Bond Future	5.3100	0.0053	2.6400	0.0026	(50.282)	0	0	0
2021/04/19	R035	06/05/2021	12.35	Call	Bond Future	10,883.5900	10.8836	10,730.7600	10.7308	(1.404)	0	0	0
2021/04/19	R035	06/05/2021	11.05	Call	Bond Future	3,839.6600	3.8397	3,626.9900	3.6270	(5.539)	0	0	0
2021/04/19	R035	06/05/2021	11.05	Put	Bond Future	498.1900	0.4982	435.4700	0.4355	(12.590)	0	0	500
2021/04/19	R035	06/05/2021	10.40	Call	Bond Future	1,234.1900	1.2342	1,049.0400	1.0490	(15.002)	0	0	600
2021/04/19	R035	06/05/2021	11.15	Put	Bond Future	387.3000	0.3873	329.7000	0.3297	(14.872)	0	0	0
2021/04/19	R035	06/05/2021	11.15	Call	Bond Future	4,346.2100	4.3462	4,138.6600	4.1387	(4.775)	0	0	600
2021/04/19	R035	06/05/2021	12.91	Call	Bond Future	13,819.8100	13.8198	13,669.6100	13.6696	(1.087)	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
2021/04/19	R035	06/05/2021	10.81	Put	Bond Future	882.8700	0.8829	815.1100	0.8151	(7.675)	0	0	0
2021/04/19	R035	06/05/2021	10.81	Call	Bond Future	2,715.1500	2.7151	2,497.4400	2.4974	(8.018)	0	0	1,650
2021/04/19	R035	06/05/2021	12.02	Call	Bond Future	9,085.2000	9.0852	8,926.0500	8.9261	(1.752)	0	0	0
2021/04/19	R035	06/05/2021	12.02	Put	Bond Future	23.3900	0.0234	14.1900	0.0142	(39.333)	0	0	223
2021/04/19	R035	06/05/2021	11.32	Call	Bond Future	5,241.4000	5.2414	5,044.3700	5.0444	(3.759)	0	0	0
2021/04/19	R035	06/05/2021	11.32	Put	Bond Future	247.8900	0.2479	200.8100	0.2008	(18.992)	0	0	223
2021/04/19	R035	05/08/2021	11.37	Call	Bond Future	5,930.2800	5.9303	5,781.1900	5.7812	(2.514)	0	0	0
2021/04/19	R035	05/08/2021	11.37	Put	Bond Future	2,072.6800	2.0727	2,075.5100	2.0755	0.137	0	0	100
2021/04/19	R035	05/08/2021	5.31	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/19	R035	05/08/2021	5.31	Put	Bond Future	47,332.0000	47.3320	47,483.9100	47.4839	0.321	0	0	0
2021/04/19	R035	05/08/2021			Bond Future	10.7441	90.7587	10.7680	90.6068	0.222	0.0000	0.0000	6,942
2021/04/19	R035	05/08/2021	10.77	Call	Bond Future	3,678.5800	3.6786	3,550.1800	3.5502	(3.490)	0	0	0
2021/04/19	R035	05/08/2021	10.77	Put	Bond Future	3,513.6400	3.5136	3,537.1600	3.5372	0.669	0	0	100
2021/04/19	R035	05/08/2021	10.02	Put	Bond Future	6,411.6700	6.4117	6,476.5900	6.4766	1.013	0	0	0
2021/04/19	R035	05/08/2021	10.02	Call	Bond Future	1,616.2300	1.6162	1,529.2300	1.5292	(5.383)	0	0	100
2021/04/19	R035	05/08/2021	5.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/19	R035	05/08/2021	5.30	Put	Bond Future	47,448.5800	47.4486	47,600.4900	47.6005	0.320	0	0	0
2021/04/19	R035	05/08/2021	5.29	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/19	R035	05/08/2021	5.29	Put	Bond Future	47,565.2900	47.5653	47,717.2000	47.7172	0.319	0	0	0
2021/04/19	R035	04/11/2021	10.12	Put	Bond Future	7,697.8800	7.6979	7,770.5100	7.7705	0.944	0	0	0
2021/04/19	R035	04/11/2021	10.12	Call	Bond Future	2,308.3000	2.3083	2,226.8300	2.2268	(3.529)	0	0	400
2021/04/19	R035	04/11/2021	10.62	Put	Bond Future	5,689.1200	5.6891	5,740.5800	5.7406	0.905	0	0	0
2021/04/19	R035	04/11/2021	10.62	Call	Bond Future	3,590.4500	3.5905	3,487.8100	3.4878	(2.859)	0	0	400
2021/04/19	R035	04/11/2021	11.75	Put	Bond Future	2,725.5600	2.7256	2,742.5900	2.7426	0.625	0	0	782
2021/04/19	R035	04/11/2021	11.08	Call	Bond Future	5,004.9700	5.0050	4,885.9200	4.8859	(2.379)	0	0	0
2021/04/19	R035	04/11/2021	11.08	Put	Bond Future	4,225.2900	4.2253	4,260.3400	4.2603	0.830	0	0	782
2021/04/19	R035	04/11/2021	10.23	Put	Bond Future	7,215.9100	7.2159	7,283.6500	7.2837	0.939	0	0	0
2021/04/19	R035	04/11/2021	12.53	Call	Bond Future	10,513.8200	10.5138	10,364.8100	10.3648	(1.417)	0	0	0
2021/04/19	R035	04/11/2021	12.53	Put	Bond Future	1,511.5600	1.5116	1,516.6500	1.5166	0.337	0	0	0
2021/04/19	R035	04/11/2021			Bond Future	10.9532	87.3056	10.9781	87.1515	0.228	0.0000	0.0000	0
2021/04/19	R035	04/11/2021	13.82	Call	Bond Future	15,816.5100	15.8165	15,660.8700	15.6609	(0.984)	0	0	0
2021/04/19	R035	04/11/2021	13.82	Put	Bond Future	455.4300	0.4554	453.8900	0.4539	(0.338)	0	0	400
2021/04/19	R035	04/11/2021	11.75	Call	Bond Future	7,457.9300	7.4579	7,320.8600	7.3209	(1.838)	0	0	0
2021/04/19	R035	04/11/2021	10.23	Call	Bond Future	2,565.3400	2.5653	2,478.9800	2.4790	(3.366)	0	0	782
2021/04/19	R035	04/11/2021	12.52	Call	Bond Future	10,474.1200	10.4741	10,325.2100	10.3252	(1.422)	0	0	0
2021/04/19	R035	04/11/2021	12.52	Put	Bond Future	1,524.4700	1.5245	1,529.6600	1.5297	0.340	0	0	0
2021/04/19	R035	04/11/2021	12.51	Call	Bond Future	10,434.4500	10.4344	10,285.6500	10.2857	(1.426)	0	0	0
2021/04/19	R035	04/11/2021	12.51	Put	Bond Future	1,537.4700	1.5375	1,542.7700	1.5428	0.345	0	0	0
2021/04/19	R035	03/02/2022	11.73	Call	Bond Future	0.0000	0.0000	6,443.5200	6.4435	100.000	0	0	0
2021/04/19	R035	03/02/2022	11.73	Put	Bond Future	0.0000	0.0000	3,388.3100	3.3883	100.000	0	0	280
2021/04/19	R035	03/02/2022	11.03	Call	Bond Future	0.0000	0.0000	4,177.3900	4.1774	100.000	0	0	0
2021/04/19	R035	03/02/2022	11.39	Call	Bond Future	5,393.6600	5.3937	5,281.1700	5.2812	(2.086)	0	0	0
2021/04/19	R035	03/02/2022	11.39	Put	Bond Future	4,145.0400	4.1450	4,188.5600	4.1886	1.050	0	0	683
2021/04/19	R035	03/02/2022	10.65	Call	Bond Future	3,229.5000	3.2295	3,142.0800	3.1421	(2.707)	0	0	0
2021/04/19	R035	03/02/2022	11.23	Call	Bond Future	4,882.9800	4.8830	4,775.4000	4.7754	(2.203)	0	0	0
2021/04/19	R035	03/02/2022	11.23	Put	Bond Future	4,581.8700	4.5819	4,630.3000	4.6303	1.057	0	0	0
2021/04/19	R035	03/02/2022	11.22	Call	Bond Future	4,851.6500	4.8517	4,744.3900	4.7444	(2.211)	0	0	0
2021/04/19	R035	03/02/2022	11.22	Put	Bond Future	4,610.2800	4.6103	4,659.0300	4.6590	1.057	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	
2021/04/19	R035	03/02/2022			Bond Future		11.1797	88.3021	11.2057	88.1461	0.233	0.0000	0.0000	0
2021/04/19	R035	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	5,238.8400	5.2388	100.000	0	0	280	
2021/04/19	R035	03/02/2022	10.10	Put	Bond Future	0.0000	0.0000	8,969.4100	8.9694	100.000	0	0	0	
2021/04/19	R035	03/02/2022	10.10	Call	Bond Future	0.0000	0.0000	1,957.0300	1.9570	100.000	0	0	280	
2021/04/19	R035	03/02/2022	10.65	Put	Bond Future	6,497.2200	6.4972	6,565.8100	6.5658	1.056	0	0	683	
2021/04/19	R035	03/02/2022	9.70	Put	Bond Future	11,008.5100	11.0085	11,111.8700	11.1119	0.939	0	0	0	
2021/04/19	R035	03/02/2022	9.70	Call	Bond Future	1,409.3700	1.4094	1,356.7200	1.3567	(3.736)	0	0	683	
2021/04/19	R035	03/02/2022	11.24	Call	Bond Future	4,914.0700	4.9141	4,806.1800	4.8062	(2.196)	0	0	0	
2021/04/19	R035	03/02/2022	11.24	Put	Bond Future	4,553.2900	4.5533	4,601.4100	4.6014	1.057	0	0	0	
2021/04/19	R035	05/05/2022	11.64	Call	Bond Future	1,262.5600	1.2626	1,105.0100	1.1050	(12.479)	0	0	0	
2021/04/19	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/04/19	R035	05/05/2022	11.63	Call	Bond Future	1,205.6300	1.2056	1,048.0800	1.0481	(13.068)	0	0	0	
2021/04/19	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/04/19	R035	05/05/2022			Bond Future	11.4206	84.7686	11.4477	84.6111	0.237	0.0000	0.0000	0	
2021/04/19	R035	05/05/2022	11.65	Call	Bond Future	1,319.4300	1.3194	1,161.8800	1.1619	(11.941)	0	0	0	
2021/04/19	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/04/19	R186	06/05/2021	10.77	Call	Bond Future	16,209.7700	16.2098	16,018.8500	16.0188	(1.178)	0	0	0	
2021/04/19	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/04/19	R186	06/05/2021	10.76	Call	Bond Future	16,168.7200	16.1687	15,977.8000	15.9778	(1.181)	0	0	0	
2021/04/19	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/04/19	R186	06/05/2021	7.60	Put	Bond Future	257.7700	0.2578	243.5200	0.2435	(5.528)	0	0	5,000	
2021/04/19	R186	06/05/2021	7.60	Call	Bond Future	2,292.3300	2.2923	2,087.1600	2.0872	(8.950)	0	0	5,000	
2021/04/19	R186	06/05/2021			Bond Future	7.1863	119.1374	7.2247	118.9464	0.535	0.0000	0.0000	107,208	
2021/04/19	R186	06/05/2021	10.78	Call	Bond Future	16,250.8000	16.2508	16,059.8800	16.0599	(1.175)	0	0	0	
2021/04/19	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/04/19	R186	06/05/2021	7.30	Call	Bond Future	1,251.3200	1.2513	1,067.5900	1.0676	(14.683)	0	0	0	
2021/04/19	R186	06/05/2021	7.30	Put	Bond Future	687.6000	0.6876	694.7900	0.6948	1.046	0	0	15,177	
2021/04/19	R186	05/08/2021	8.62	Call	Bond Future	6,137.8100	6.1378	5,955.0700	5.9551	(2.977)	0	0	0	
2021/04/19	R186	05/08/2021	8.62	Put	Bond Future	420.6400	0.4206	431.2900	0.4313	2.532	0	0	0	
2021/04/19	R186	05/08/2021	8.61	Call	Bond Future	6,100.3500	6.1003	5,917.8300	5.9178	(2.992)	0	0	0	
2021/04/19	R186	05/08/2021	8.61	Put	Bond Future	427.5200	0.4275	438.3900	0.4384	2.543	0	0	0	
2021/04/19	R186	05/08/2021			Bond Future	7.3713	115.0948	7.4123	114.9014	0.555	0.0000	0.0000	314	
2021/04/19	R186	05/08/2021	8.63	Call	Bond Future	6,175.3200	6.1753	5,992.3700	5.9924	(2.963)	0	0	0	
2021/04/19	R186	05/08/2021	8.63	Put	Bond Future	413.8500	0.4138	424.2900	0.4243	2.523	0	0	0	
2021/04/19	R186	04/11/2021	8.10	Call	Bond Future	4,044.8600	4.0449	3,898.5700	3.8986	(3.617)	0	0	0	
2021/04/19	R186	04/11/2021	8.10	Put	Bond Future	1,569.6100	1.5696	1,619.5500	1.6196	3.182	0	0	0	
2021/04/19	R186	04/11/2021	8.09	Call	Bond Future	4,015.5000	4.0155	3,869.6500	3.8696	(3.632)	0	0	0	
2021/04/19	R186	04/11/2021	8.09	Put	Bond Future	1,583.9900	1.5840	1,634.3700	1.6344	3.181	0	0	0	
2021/04/19	R186	04/11/2021			Bond Future	7.5419	116.3914	7.5856	116.1952	0.579	0.0000	0.0000	0	
2021/04/19	R186	04/11/2021	8.11	Call	Bond Future	4,074.3100	4.0743	3,927.5900	3.9276	(3.601)	0	0	0	
2021/04/19	R186	04/11/2021	8.11	Put	Bond Future	1,555.3300	1.5553	1,604.8400	1.6048	3.183	0	0	0	
2021/04/19	R186	03/02/2022	7.30	Call	Bond Future	1,723.2500	1.7232	1,633.4000	1.6334	(5.214)	0	0	0	
2021/04/19	R186	03/02/2022	7.30	Put	Bond Future	3,589.7700	3.5898	3,698.5900	3.6986	3.031	0	0	0	
2021/04/19	R186	03/02/2022			Bond Future	7.7332	112.4380	7.7799	112.2393	0.603	0.0000	0.0000	0	
2021/04/19	R186	03/02/2022	7.28	Call	Bond Future	1,687.7700	1.6878	1,599.0500	1.5991	(5.257)	0	0	0	
2021/04/19	R186	03/02/2022	7.28	Put	Bond Future	3,641.4000	3.6414	3,751.3500	3.7513	3.019	0	0	0	
2021/04/19	R186	03/02/2022	7.29	Call	Bond Future	1,705.4500	1.7054	1,616.1700	1.6162	(5.235)	0	0	0	

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2021/04/19	R186	03/02/2022	7.29	Put	Bond Future	3,615.5200	3.6155	3,724.9100	3.7249	3.026	0	0	0
2021/04/19	R186	05/05/2022	8.32	Call	Bond Future	1,401.5800	1.4016	1,200.9700	1.2010	(14.313)	0	0	0
2021/04/19	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R186	05/05/2022			Bond Future	7.9690	113.6367	8.0189	113.4361	0.626	0.0000	0.0000	0
2021/04/19	R186	05/05/2022	8.30	Call	Bond Future	1,322.3200	1.3223	1,121.7100	1.1217	(15.171)	0	0	0
2021/04/19	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R186	05/05/2022	8.31	Call	Bond Future	1,361.9600	1.3620	1,161.3500	1.1614	(14.730)	0	0	0
2021/04/19	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R197	06/05/2021			Bond Future	321.7963	321.7963	321.8103	321.8103	0.004	0.0000	0.0000	2,983
2021/04/19	R197	05/08/2021			Bond Future	317.2398	317.2398	317.2528	317.2528	0.004	0.0000	0.0000	13
2021/04/19	R197	04/11/2021			Bond Future	320.8872	320.8872	320.8986	320.8986	0.004	0.0000	0.0000	0
2021/04/19	R197	03/02/2022			Bond Future	316.5466	316.5466	316.5577	316.5577	0.003	0.0000	0.0000	0
2021/04/19	R197	05/05/2022			Bond Future	319.9979	319.9979	320.0095	320.0095	0.004	0.0000	0.0000	0
2021/04/19	R202	06/05/2021			Bond Future	233.2235	233.2235	236.2860	236.2860	1.313	0.0000	0.0000	9,281
2021/04/19	R202	05/08/2021			Bond Future	231.4660	231.4660	234.5601	234.5601	1.337	0.0000	0.0000	0
2021/04/19	R202	04/11/2021			Bond Future	234.1268	234.1268	237.2552	237.2552	1.336	0.0000	0.0000	0
2021/04/19	R202	03/02/2022			Bond Future	232.5628	232.5628	235.7272	235.7272	1.361	0.0000	0.0000	0
2021/04/19	R202	05/05/2022			Bond Future	235.0990	235.0990	238.2982	238.2982	1.361	0.0000	0.0000	0
2021/04/19	R209	06/05/2021	12.23	Call	Bond Future	9,178.4600	9.1785	9,042.3200	9.0423	(1.483)	0	0	0
2021/04/19	R209	06/05/2021	12.23	Put	Bond Future	9.2500	0.0093	5.0100	0.0050	(45.838)	0	0	0
2021/04/19	R209	06/05/2021	12.22	Call	Bond Future	9,132.4400	9.1324	8,996.1500	8.9962	(1.492)	0	0	0
2021/04/19	R209	06/05/2021	12.22	Put	Bond Future	9.6300	0.0096	5.2400	0.0052	(45.587)	0	0	0
2021/04/19	R209	06/05/2021	9.50	Put	Bond Future	5,859.3700	5.8594	5,952.9000	5.9529	1.596	0	0	0
2021/04/19	R209	06/05/2021	9.50	Call	Bond Future	99.4200	0.0994	61.0500	0.0611	(38.594)	0	0	2,150
2021/04/19	R209	06/05/2021	10.35	Call	Bond Future	1,219.8200	1.2198	1,047.4400	1.0474	(14.132)	0	0	500
2021/04/19	R209	06/05/2021	9.75	Put	Bond Future	4,425.9800	4.4260	4,484.5200	4.4845	1.323	0	0	0
2021/04/19	R209	06/05/2021	9.75	Call	Bond Future	244.1400	0.2441	170.7800	0.1708	(30.048)	0	0	4,050
2021/04/19	R209	06/05/2021	11.00	Call	Bond Future	3,488.6600	3.4887	3,298.7600	3.2988	(5.443)	0	0	0
2021/04/19	R209	06/05/2021	11.00	Put	Bond Future	452.9200	0.4529	394.9200	0.3949	(12.806)	0	0	3,500
2021/04/19	R209	06/05/2021	10.00	Put	Bond Future	3,174.3300	3.1743	3,188.6200	3.1886	0.450	0	0	0
2021/04/19	R209	06/05/2021	10.00	Call	Bond Future	523.6800	0.5237	406.0700	0.4061	(22.458)	0	0	0
2021/04/19	R209	06/05/2021	12.25	Call	Bond Future	9,270.3800	9.2704	9,134.5200	9.1345	(1.466)	0	0	0
2021/04/19	R209	06/05/2021	12.25	Put	Bond Future	8.5200	0.0085	4.5600	0.0046	(46.479)	0	0	8,350
2021/04/19	R209	06/05/2021			Bond Future	10.4513	69.3083	10.4745	69.1764	0.221	0.0000	0.0000	25,693
2021/04/19	R209	06/05/2021	12.24	Call	Bond Future	9,224.4500	9.2245	9,088.4500	9.0885	(1.474)	0	0	0
2021/04/19	R209	06/05/2021	12.24	Put	Bond Future	8.8800	0.0089	4.7800	0.0048	(46.171)	0	0	0
2021/04/19	R209	06/05/2021	10.35	Put	Bond Future	1,802.6200	1.8026	1,762.1400	1.7621	(2.246)	0	0	0
2021/04/19	R209	06/05/2021	10.60	Call	Bond Future	1,953.2500	1.9532	1,760.8200	1.7608	(9.852)	0	0	0
2021/04/19	R209	06/05/2021	10.60	Put	Bond Future	1,111.1100	1.1111	1,050.5800	1.0506	(5.448)	0	0	4,250
2021/04/19	R209	06/05/2021	11.60	Call	Bond Future	6,229.6200	6.2296	6,072.6600	6.0727	(2.520)	0	0	0
2021/04/19	R209	06/05/2021	11.60	Put	Bond Future	91.7200	0.0917	66.6600	0.0667	(27.322)	0	0	3,750
2021/04/19	R209	06/05/2021	10.25	Put	Bond Future	2,147.2400	2.1472	2,119.8000	2.1198	(1.278)	0	0	0
2021/04/19	R209	06/05/2021	10.25	Call	Bond Future	982.4500	0.9825	823.1100	0.8231	(16.219)	0	0	5,325
2021/04/19	R209	06/05/2021	11.25	Call	Bond Future	4,598.6200	4.5986	4,421.7700	4.4218	(3.846)	0	0	0
2021/04/19	R209	06/05/2021	11.25	Put	Bond Future	243.6600	0.2437	198.7100	0.1987	(18.448)	0	0	9,150

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
2021/04/19	R209	05/08/2021	11.81	Call	Bond Future	7,271.9000	7.2719	7,131.7300	7.1317	(1.928)	0	0	0
2021/04/19	R209	05/08/2021	11.81	Put	Bond Future	1,197.1300	1.1971	1,190.5500	1.1906	(0.550)	0	0	0
2021/04/19	R209	05/08/2021			Bond Future	10.6428	70.0282	10.6668	69.8946	0.226	0.0000	0.0000	0
2021/04/19	R209	05/08/2021	11.80	Call	Bond Future	7,235.9100	7.2359	7,095.8100	7.0958	(1.936)	0	0	0
2021/04/19	R209	05/08/2021	11.80	Put	Bond Future	1,209.7700	1.2098	1,203.2600	1.2033	(0.538)	0	0	0
2021/04/19	R209	05/08/2021	11.79	Call	Bond Future	7,199.9600	7.2000	7,059.9300	7.0599	(1.945)	0	0	0
2021/04/19	R209	05/08/2021	11.79	Put	Bond Future	1,222.5100	1.2225	1,216.0700	1.2161	(0.527)	0	0	0
2021/04/19	R209	04/11/2021	10.50	Call	Bond Future	3,304.5300	3.3045	3,212.1700	3.2122	(2.795)	0	0	0
2021/04/19	R209	04/11/2021	12.00	Call	Bond Future	7,911.4400	7.9114	7,784.2900	7.7843	(1.607)	0	0	0
2021/04/19	R209	04/11/2021	12.00	Put	Bond Future	1,947.1600	1.9472	1,955.4500	1.9554	0.426	0	0	6,500
2021/04/19	R209	04/11/2021	12.19	Call	Bond Future	8,533.0000	8.5330	8,403.6500	8.4037	(1.516)	0	0	0
2021/04/19	R209	04/11/2021	12.19	Put	Bond Future	1,676.5900	1.6766	1,682.6800	1.6827	0.363	0	0	0
2021/04/19	R209	04/11/2021	12.17	Call	Bond Future	8,466.9300	8.4669	8,337.8000	8.3378	(1.525)	0	0	0
2021/04/19	R209	04/11/2021			Bond Future	10.8258	67.6762	10.8508	67.5408	0.231	0.0000	0.0000	2,835
2021/04/19	R209	04/11/2021	10.50	Put	Bond Future	5,107.3100	5.1073	5,150.3900	5.1504	0.843	0	0	7,500
2021/04/19	R209	04/11/2021	9.50	Put	Bond Future	9,212.1500	9.2122	9,289.6900	9.2897	0.842	0	0	0
2021/04/19	R209	04/11/2021	9.50	Call	Bond Future	1,426.9600	1.4270	1,369.0600	1.3691	(4.058)	0	0	4,750
2021/04/19	R209	04/11/2021	12.18	Call	Bond Future	8,499.9400	8.4999	8,370.7000	8.3707	(1.520)	0	0	0
2021/04/19	R209	04/11/2021	12.18	Put	Bond Future	1,690.0100	1.6900	1,696.2100	1.6962	0.367	0	0	0
2021/04/19	R209	04/11/2021	12.17	Put	Bond Future	1,703.5300	1.7035	1,709.8400	1.7098	0.370	0	0	0
2021/04/19	R209	03/02/2022	11.03	Call	Bond Future	4,342.6100	4.3426	4,247.7100	4.2477	(2.185)	0	0	0
2021/04/19	R209	03/02/2022	11.03	Put	Bond Future	4,285.3400	4.2853	4,327.5600	4.3276	0.985	0	0	0
2021/04/19	R209	03/02/2022	11.02	Call	Bond Future	4,315.3400	4.3153	4,220.7100	4.2207	(2.193)	0	0	0
2021/04/19	R209	03/02/2022	11.02	Put	Bond Future	4,310.9500	4.3110	4,353.4400	4.3534	0.986	0	0	0
2021/04/19	R209	03/02/2022			Bond Future	11.0192	68.4488	11.0451	68.3117	0.235	0.0000	0.0000	0
2021/04/19	R209	03/02/2022	11.04	Call	Bond Future	4,369.7100	4.3697	4,274.5400	4.2745	(2.178)	0	0	0
2021/04/19	R209	03/02/2022	11.04	Put	Bond Future	4,259.6100	4.2596	4,301.5600	4.3016	0.985	0	0	0
2021/04/19	R209	05/05/2022	11.43	Call	Bond Future	1,013.2000	1.0132	874.7100	0.8747	(13.669)	0	0	0
2021/04/19	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R209	05/05/2022	11.44	Call	Bond Future	1,063.5200	1.0635	925.0300	0.9250	(13.022)	0	0	0
2021/04/19	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R209	05/05/2022			Bond Future	11.2310	66.0390	11.2580	65.9005	0.240	0.0000	0.0000	0
2021/04/19	R209	05/05/2022	11.45	Call	Bond Future	1,113.7900	1.1138	975.3000	0.9753	(12.434)	0	0	0
2021/04/19	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R210	06/05/2021			Bond Future	203.3806	203.3806	203.3982	203.3982	0.009	0.0000	0.0000	1,487
2021/04/19	R210	05/08/2021			Bond Future	205.5440	205.5440	205.5608	205.5608	0.008	0.0000	0.0000	0
2021/04/19	R210	04/11/2021			Bond Future	205.1740	205.1740	205.1900	205.1900	0.008	0.0000	0.0000	0
2021/04/19	R210	03/02/2022			Bond Future	207.5631	207.5631	207.5790	207.5790	0.008	0.0000	0.0000	0
2021/04/19	R210	05/05/2022			Bond Future	207.0378	207.0378	207.0542	207.0542	0.008	0.0000	0.0000	0
2021/04/19	R212	06/05/2021			Bond Future	171.9280	171.9280	171.9451	171.9451	0.010	0.0000	0.0000	3,405
2021/04/19	R212	05/08/2021			Bond Future	171.4316	171.4316	171.4481	171.4481	0.010	0.0000	0.0000	0
2021/04/19	R212	04/11/2021			Bond Future	173.4027	173.4027	173.4186	173.4186	0.009	0.0000	0.0000	0
2021/04/19	R213	06/05/2021	11.91	Call	Bond Future	12,139.8800	12.1399	12,010.6200	12.0106	(1.065)	0	0	0
2021/04/19	R213	06/05/2021	11.91	Put	Bond Future	0.1600	0.0002	0.0500	0.0001	(68.750)	0	0	0
2021/04/19	R213	06/05/2021			Bond Future	9.5191	85.5202	9.5421	85.3910	0.242	0.0000	0.0000	9,521

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
2021/04/19	R213	06/05/2021	11.90	Call	Bond Future	12,094.1100	12.0941	11,964.8400	11.9648	(1.069)	0	0	0
2021/04/19	R213	06/05/2021	11.90	Put	Bond Future	0.1700	0.0002	0.0500	0.0001	(70.588)	0	0	0
2021/04/19	R213	06/05/2021	11.89	Call	Bond Future	12,048.3000	12.0483	11,919.0300	11.9190	(1.073)	0	0	0
2021/04/19	R213	06/05/2021	11.89	Put	Bond Future	0.1800	0.0002	0.0600	0.0001	(66.667)	0	0	0
2021/04/19	R213	05/08/2021	10.14	Put	Bond Future	2,014.3600	2.0144	2,023.6000	2.0236	0.459	0	0	0
2021/04/19	R213	05/08/2021	9.34	Put	Bond Future	4,156.2500	4.1563	4,196.0100	4.1960	0.957	0	0	0
2021/04/19	R213	05/08/2021	9.34	Call	Bond Future	2,032.9000	2.0329	1,941.8700	1.9419	(4.478)	0	0	0
2021/04/19	R213	05/08/2021	10.85	Call	Bond Future	6,858.4800	6.8585	6,723.8200	6.7238	(1.963)	0	0	0
2021/04/19	R213	05/08/2021	10.85	Put	Bond Future	1,007.0500	1.0070	1,003.1800	1.0032	(0.384)	0	0	0
2021/04/19	R213	05/08/2021	10.84	Call	Bond Future	6,818.7700	6.8188	6,684.2100	6.6842	(1.973)	0	0	0
2021/04/19	R213	05/08/2021	10.84	Put	Bond Future	1,016.8800	1.0169	1,013.1100	1.0131	(0.371)	0	0	0
2021/04/19	R213	05/08/2021			Bond Future	9.7236	86.4084	9.7476	86.2776	0.247	0.0000	0.0000	200
2021/04/19	R213	05/08/2021	10.78	Call	Bond Future	6,581.4200	6.5814	6,447.5400	6.4475	(2.034)	0	0	0
2021/04/19	R213	05/08/2021	10.78	Put	Bond Future	1,077.6500	1.0777	1,074.5600	1.0746	(0.287)	0	0	0
2021/04/19	R213	05/08/2021	10.14	Call	Bond Future	4,242.6900	4.2427	4,121.1400	4.1211	(2.865)	0	0	0
2021/04/19	R213	05/08/2021	10.86	Call	Bond Future	6,898.2400	6.8982	6,763.4800	6.7635	(1.954)	0	0	0
2021/04/19	R213	05/08/2021	10.86	Put	Bond Future	997.3100	0.9973	993.3400	0.9933	(0.398)	0	0	0
2021/04/19	R213	04/11/2021	11.10	Put	Bond Future	1,659.0700	1.6591	1,668.4300	1.6684	0.564	0	0	0
2021/04/19	R213	04/11/2021	11.11	Call	Bond Future	7,634.8900	7.6349	7,511.4200	7.5114	(1.617)	0	0	0
2021/04/19	R213	04/11/2021	11.09	Put	Bond Future	1,673.2300	1.6732	1,682.7300	1.6827	0.568	0	0	0
2021/04/19	R213	04/11/2021			Bond Future	9.9203	83.8516	9.9454	83.7189	0.253	0.0000	0.0000	0
2021/04/19	R213	04/11/2021	11.10	Call	Bond Future	7,601.0200	7.6010	7,477.6800	7.4777	(1.623)	0	0	0
2021/04/19	R213	04/11/2021	11.11	Put	Bond Future	1,644.9900	1.6450	1,654.2200	1.6542	0.561	0	0	0
2021/04/19	R213	04/11/2021	11.09	Call	Bond Future	7,567.2000	7.5672	7,444.0000	7.4440	(1.628)	0	0	0
2021/04/19	R213	03/02/2022	10.60	Put	Bond Future	0.0000	0.0000	2,911.8400	2.9118	100.000	0	0	430
2021/04/19	R213	03/02/2022	10.00	Call	Bond Future	0.0000	0.0000	3,455.2900	3.4553	100.000	0	0	0
2021/04/19	R213	03/02/2022	10.00	Put	Bond Future	0.0000	0.0000	4,284.5600	4.2846	100.000	0	0	430
2021/04/19	R213	03/02/2022	9.22	Put	Bond Future	0.0000	0.0000	6,794.9100	6.7949	100.000	0	0	0
2021/04/19	R213	03/02/2022	8.80	Put	Bond Future	8,494.1600	8.4942	8,581.2400	8.5812	1.025	0	0	0
2021/04/19	R213	03/02/2022	8.80	Call	Bond Future	1,273.3200	1.2733	1,226.0200	1.2260	(3.715)	0	0	102
2021/04/19	R213	03/02/2022	9.58	Put	Bond Future	5,463.9800	5.4640	5,525.9200	5.5259	1.134	0	0	200
2021/04/19	R213	03/02/2022	8.63	Put	Bond Future	9,278.2300	9.2782	9,370.2700	9.3703	0.992	0	0	0
2021/04/19	R213	03/02/2022	8.63	Call	Bond Future	1,080.0400	1.0800	1,037.7000	1.0377	(3.920)	0	0	200
2021/04/19	R213	03/02/2022	9.98	Call	Bond Future	3,490.6000	3.4906	3,405.3500	3.4054	(2.442)	0	0	0
2021/04/19	R213	03/02/2022	9.98	Put	Bond Future	4,289.1200	4.2891	4,338.2500	4.3382	1.145	0	0	0
2021/04/19	R213	03/02/2022			Bond Future	10.1350	84.8085	10.1612	84.6741	0.259	0.0000	0.0000	0
2021/04/19	R213	03/02/2022	10.60	Call	Bond Future	0.0000	0.0000	5,114.6200	5.1146	100.000	0	0	0
2021/04/19	R213	03/02/2022	9.22	Call	Bond Future	0.0000	0.0000	1,796.7800	1.7968	100.000	0	0	430
2021/04/19	R213	03/02/2022	10.25	Call	Bond Future	4,200.9700	4.2010	4,107.8900	4.1079	(2.216)	0	0	0
2021/04/19	R213	03/02/2022	10.25	Put	Bond Future	3,614.6100	3.6146	3,655.9100	3.6559	1.143	0	0	102
2021/04/19	R213	03/02/2022	9.76	Call	Bond Future	2,960.5700	2.9606	2,882.2000	2.8822	(2.647)	0	0	0
2021/04/19	R213	03/02/2022	9.76	Put	Bond Future	4,910.1400	4.9101	4,966.1500	4.9662	1.141	0	0	102
2021/04/19	R213	03/02/2022	10.15	Call	Bond Future	3,930.6000	3.9306	3,840.3300	3.8403	(2.297)	0	0	0
2021/04/19	R213	03/02/2022	10.15	Put	Bond Future	3,853.6300	3.8536	3,897.7400	3.8977	1.145	0	0	200
2021/04/19	R213	03/02/2022	9.58	Call	Bond Future	2,557.2200	2.5572	2,484.7800	2.4848	(2.833)	0	0	0
2021/04/19	R213	03/02/2022	9.97	Call	Bond Future	3,465.7700	3.4658	3,380.8300	3.3808	(2.451)	0	0	0
2021/04/19	R213	03/02/2022	9.97	Put	Bond Future	4,316.1600	4.3162	4,365.6000	4.3656	1.145	0	0	0
2021/04/19	R213	03/02/2022	9.96	Call	Bond Future	3,440.7300	3.4407	3,356.0900	3.3561	(2.460)	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
2021/04/19	R213	03/02/2022	9.96	Put	Bond Future	4,343.0400	4.3430	4,392.7800	4.3928	1.145	0	0	0
2021/04/19	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R213	05/05/2022	10.63	Call	Bond Future	1,287.0000	1.2870	1,151.3200	1.1513	(10.542)	0	0	0
2021/04/19	R213	05/05/2022			Bond Future	10.3677	82.1835	10.3951	82.0478	0.264	0.0000	0.0000	0
2021/04/19	R213	05/05/2022	10.64	Call	Bond Future	1,335.5400	1.3355	1,199.8600	1.1999	(10.159)	0	0	0
2021/04/19	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R213	05/05/2022	10.65	Call	Bond Future	1,384.0300	1.3840	1,248.3500	1.2483	(9.803)	0	0	0
2021/04/19	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R214	06/05/2021	12.26	Call	Bond Future	7,797.9800	7.7980	7,679.0000	7.6790	(1.526)	0	0	0
2021/04/19	R214	06/05/2021	12.26	Put	Bond Future	36.9600	0.0370	23.3700	0.0234	(36.769)	0	0	0
2021/04/19	R214	06/05/2021	12.25	Call	Bond Future	7,751.7600	7.7518	7,632.4200	7.6324	(1.540)	0	0	0
2021/04/19	R214	06/05/2021	12.25	Put	Bond Future	38.2500	0.0383	24.3000	0.0243	(36.471)	0	0	0
2021/04/19	R214	06/05/2021			Bond Future	10.7855	66.4793	10.8037	66.3739	0.168	0.0000	0.0000	15,544
2021/04/19	R214	06/05/2021	12.27	Call	Bond Future	7,844.1700	7.8442	7,725.5500	7.7255	(1.512)	0	0	0
2021/04/19	R214	06/05/2021	12.27	Put	Bond Future	35.7100	0.0357	22.4800	0.0225	(37.048)	0	0	0
2021/04/19	R214	05/08/2021	12.03	Put	Bond Future	1,434.4000	1.4344	1,420.8800	1.4209	(0.943)	0	0	0
2021/04/19	R214	05/08/2021	12.01	Call	Bond Future	6,934.1800	6.9342	6,813.9100	6.8139	(1.734)	0	0	0
2021/04/19	R214	05/08/2021			Bond Future	10.9734	67.1698	10.9923	67.0630	0.172	0.0000	0.0000	0
2021/04/19	R214	05/08/2021	12.02	Call	Bond Future	6,968.9500	6.9689	6,848.6400	6.8486	(1.726)	0	0	0
2021/04/19	R214	05/08/2021	12.02	Put	Bond Future	1,448.6000	1.4486	1,435.1200	1.4351	(0.931)	0	0	0
2021/04/19	R214	05/08/2021	12.03	Call	Bond Future	7,003.7700	7.0038	6,883.4200	6.8834	(1.718)	0	0	0
2021/04/19	R214	05/08/2021	12.01	Put	Bond Future	1,462.9100	1.4629	1,449.4700	1.4495	(0.919)	0	0	0
2021/04/19	R214	04/11/2021	12.47	Call	Bond Future	8,516.6100	8.5166	8,407.4900	8.4075	(1.281)	0	0	0
2021/04/19	R214	04/11/2021	12.46	Call	Bond Future	8,484.5000	8.4845	8,375.4500	8.3754	(1.285)	0	0	0
2021/04/19	R214	04/11/2021	12.46	Put	Bond Future	1,873.5400	1.8735	1,872.8100	1.8728	(0.039)	0	0	0
2021/04/19	R214	04/11/2021			Bond Future	11.1531	64.6486	11.1727	64.5403	0.176	0.0000	0.0000	0
2021/04/19	R214	04/11/2021	12.47	Put	Bond Future	1,859.4200	1.8594	1,858.6200	1.8586	(0.043)	0	0	0
2021/04/19	R214	04/11/2021	12.48	Call	Bond Future	8,548.7400	8.5487	8,439.5500	8.4396	(1.277)	0	0	0
2021/04/19	R214	04/11/2021	12.48	Put	Bond Future	1,845.3900	1.8454	1,844.5200	1.8445	(0.047)	0	0	0
2021/04/19	R214	03/02/2022	11.40	Put	Bond Future	4,289.0400	4.2890	4,316.5700	4.3166	0.642	0	0	0
2021/04/19	R214	03/02/2022	11.41	Call	Bond Future	4,606.4700	4.6065	4,524.1000	4.5241	(1.788)	0	0	0
2021/04/19	R214	03/02/2022	11.39	Put	Bond Future	4,314.7200	4.3147	4,342.4600	4.3425	0.643	0	0	0
2021/04/19	R214	03/02/2022			Bond Future	11.3459	65.3865	11.3663	65.2768	0.180	0.0000	0.0000	0
2021/04/19	R214	03/02/2022	11.40	Call	Bond Future	4,578.7000	4.5787	4,496.5400	4.4965	(1.794)	0	0	0
2021/04/19	R214	03/02/2022	11.41	Put	Bond Future	4,263.5000	4.2635	4,290.8200	4.2908	0.641	0	0	0
2021/04/19	R214	03/02/2022	11.39	Call	Bond Future	4,551.0000	4.5510	4,469.0500	4.4690	(1.801)	0	0	0
2021/04/19	R214	05/05/2022	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R214	05/05/2022	11.75	Call	Bond Future	1,036.5400	1.0365	925.8000	0.9258	(10.684)	0	0	0
2021/04/19	R214	05/05/2022	11.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R214	05/05/2022			Bond Future	11.5490	62.8062	11.5702	62.6955	0.184	0.0000	0.0000	0
2021/04/19	R214	05/05/2022	11.74	Call	Bond Future	985.6400	0.9856	874.9000	0.8749	(11.235)	0	0	0
2021/04/19	R214	05/05/2022	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R214	05/05/2022	11.73	Call	Bond Future	934.6700	0.9347	823.9300	0.8239	(11.848)	0	0	0
2021/04/19	R248	06/05/2021	12.36	Call	Bond Future	10,093.8600	10.0939	9,988.9400	9.9889	(1.039)	0	0	0
2021/04/19	R248	06/05/2021	12.36	Put	Bond Future	20.9900	0.0210	11.8800	0.0119	(43.402)	0	0	0
2021/04/19	R248	06/05/2021	10.20	Call	Bond Future	291.7500	0.2918	211.5400	0.2115	(27.493)	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
2021/04/19	R248	06/05/2021	10.80	Put	Bond Future	1,815.3100	1.8153	1,726.7800	1.7268	(4.877)	0	0	0
2021/04/19	R248	06/05/2021	10.80	Call	Bond Future	1,699.8500	1.6999	1,515.5100	1.5155	(10.844)	0	0	0
2021/04/19	R248	06/05/2021			Bond Future	10.8157	83.7197	10.8288	83.6239	0.121	0.0000	0.0000	135,246
2021/04/19	R248	06/05/2021	12.35	Call	Bond Future	10,036.7100	10.0367	9,931.4800	9.9315	(1.048)	0	0	0
2021/04/19	R248	06/05/2021	12.35	Put	Bond Future	21.8400	0.0218	12.4200	0.0124	(43.132)	0	0	0
2021/04/19	R248	06/05/2021	12.34	Call	Bond Future	9,979.4900	9.9795	9,873.9600	9.8740	(1.057)	0	0	0
2021/04/19	R248	06/05/2021	12.34	Put	Bond Future	22.7100	0.0227	12.9900	0.0130	(42.801)	0	0	0
2021/04/19	R248	06/05/2021	10.90	Put	Bond Future	1,472.1100	1.4721	1,377.7600	1.3778	(6.409)	0	0	0
2021/04/19	R248	06/05/2021	10.90	Call	Bond Future	2,085.3800	2.0854	1,895.2200	1.8952	(9.119)	0	0	1,030
2021/04/19	R248	06/05/2021	11.40	Put	Bond Future	455.1600	0.4552	379.5300	0.3795	(16.616)	0	0	0
2021/04/19	R248	06/05/2021	11.40	Call	Bond Future	4,546.9300	4.5469	4,375.4900	4.3755	(3.770)	0	0	1,030
2021/04/19	R248	06/05/2021	10.20	Put	Bond Future	5,030.2300	5.0302	5,045.8300	5.0458	0.310	0	0	0
2021/04/19	R248	05/08/2021	11.20	Put	Bond Future	3,242.6100	3.2426	3,231.3700	3.2314	(0.347)	0	0	0
2021/04/19	R248	05/08/2021	11.20	Call	Bond Future	4,607.8800	4.6079	4,499.5400	4.4995	(2.351)	0	0	1,000
2021/04/19	R248	05/08/2021	10.50	Put	Bond Future	5,952.9800	5.9530	5,967.0000	5.9670	0.236	0	0	0
2021/04/19	R248	05/08/2021	10.30	Call	Bond Future	1,680.9600	1.6810	1,608.4100	1.6084	(4.316)	0	0	1,300
2021/04/19	R248	05/08/2021	10.90	Put	Bond Future	4,244.7100	4.2447	4,242.0700	4.2421	(0.062)	0	0	0
2021/04/19	R248	05/08/2021	10.90	Call	Bond Future	3,492.8600	3.4929	3,393.1200	3.3931	(2.856)	0	0	1,300
2021/04/19	R248	05/08/2021	10.60	Put	Bond Future	5,482.9400	5.4829	5,492.2600	5.4923	0.170	0	0	0
2021/04/19	R248	05/08/2021	10.60	Call	Bond Future	2,512.6600	2.5127	2,424.8800	2.4249	(3.494)	0	0	0
2021/04/19	R248	05/08/2021	12.51	Put	Bond Future	912.6500	0.9127	893.2100	0.8932	(2.130)	0	0	0
2021/04/19	R248	05/08/2021	12.52	Call	Bond Future	10,519.1700	10.5192	10,402.7100	10.4027	(1.107)	0	0	0
2021/04/19	R248	05/08/2021	12.50	Put	Bond Future	923.2900	0.9233	903.7900	0.9038	(2.112)	0	0	0
2021/04/19	R248	05/08/2021			Bond Future	11.0049	84.5892	11.0186	84.4921	0.124	0.0000	0.0000	33,140
2021/04/19	R248	05/08/2021	10.50	Call	Bond Future	2,219.6400	2.2196	2,136.5600	2.1366	(3.743)	0	0	1,000
2021/04/19	R248	05/08/2021	10.00	Put	Bond Future	8,763.4100	8.7634	8,805.3000	8.8053	0.478	0	0	0
2021/04/19	R248	05/08/2021	10.00	Call	Bond Future	1,026.9300	1.0269	971.7200	0.9717	(5.376)	0	0	0
2021/04/19	R248	05/08/2021	10.30	Put	Bond Future	6,977.2200	6.9772	7,001.7700	7.0018	0.352	0	0	0
2021/04/19	R248	05/08/2021	12.51	Call	Bond Future	10,473.0700	10.4731	10,356.5300	10.3565	(1.113)	0	0	0
2021/04/19	R248	05/08/2021	12.52	Put	Bond Future	902.1100	0.9021	882.7500	0.8828	(2.146)	0	0	0
2021/04/19	R248	05/08/2021	12.50	Call	Bond Future	10,426.9800	10.4270	10,310.3800	10.3104	(1.118)	0	0	0
2021/04/19	R248	04/11/2021	12.85	Call	Bond Future	11,695.7300	11.6957	11,588.3500	11.5884	(0.918)	0	0	0
2021/04/19	R248	04/11/2021	12.85	Put	Bond Future	1,524.2900	1.5243	1,515.5600	1.5156	(0.573)	0	0	0
2021/04/19	R248	04/11/2021			Bond Future	11.1860	81.1297	11.2003	81.0310	0.128	0.0000	0.0000	0
2021/04/19	R248	04/11/2021	12.84	Call	Bond Future	11,654.5400	11.6545	11,547.1700	11.5472	(0.921)	0	0	0
2021/04/19	R248	04/11/2021	12.84	Put	Bond Future	1,537.1300	1.5371	1,528.4100	1.5284	(0.567)	0	0	0
2021/04/19	R248	04/11/2021	12.83	Call	Bond Future	11,613.3700	11.6134	11,506.0100	11.5060	(0.924)	0	0	0
2021/04/19	R248	04/11/2021	12.83	Put	Bond Future	1,550.0700	1.5501	1,541.3600	1.5414	(0.562)	0	0	0
2021/04/19	R248	03/02/2022	11.48	Call	Bond Future	5,441.5300	5.4415	5,360.4400	5.3604	(1.490)	0	0	0
2021/04/19	R248	03/02/2022	11.49	Put	Bond Future	4,750.8800	4.7509	4,769.5400	4.7695	0.393	0	0	0
2021/04/19	R248	03/02/2022	11.47	Call	Bond Future	5,406.9600	5.4070	5,326.0700	5.3261	(1.496)	0	0	0
2021/04/19	R248	03/02/2022			Bond Future	11.3808	82.0558	11.3958	81.9559	0.131	0.0000	0.0000	0
2021/04/19	R248	03/02/2022	11.48	Put	Bond Future	4,782.1600	4.7822	4,801.0200	4.8010	0.394	0	0	0
2021/04/19	R248	03/02/2022	11.49	Call	Bond Future	5,476.1700	5.4762	5,394.8800	5.3949	(1.484)	0	0	0
2021/04/19	R248	03/02/2022	11.47	Put	Bond Future	4,813.6200	4.8136	4,832.6800	4.8327	0.396	0	0	0
2021/04/19	R248	05/05/2022	11.79	Call	Bond Future	1,303.6200	1.3036	1,202.8100	1.2028	(7.733)	0	0	0
2021/04/19	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R248	05/05/2022	11.80	Call	Bond Future	1,366.5300	1.3665	1,265.7200	1.2657	(7.377)	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
2021/04/19	R248	05/05/2022			Bond Future	11.5861	78.5186	11.6016	78.4178	0.134	0.0000	0.0000	0
2021/04/19	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/19	R248	05/05/2022	11.81	Call	Bond Future	1,429.3600	1.4294	1,328.5500	1.3285	(7.053)	0	0	0
2021/04/19	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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