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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/04/2021 TO 28/04/2021

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
2021/04/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	2025	06/05/2021		Bond Future	152.1834	152.1834	151.8819	151.8819	(0.198)	0.0000	0.0000	1,355
2021/04/28	2025	05/08/2021		Bond Future	152.3641	152.3641	151.9680	151.9680	(0.260)	0.0000	0.0000	4,330
2021/04/28	2025	04/11/2021		Bond Future	154.1212	154.1212	153.7252	153.7252	(0.257)	0.0000	0.0000	0
2021/04/28	2025	03/02/2022		Bond Future	154.4281	154.4281	153.9157	153.9157	(0.332)	0.0000	0.0000	0
2021/04/28	2025	05/05/2022		Bond Future	156.1705	156.1705	155.5908	155.5908	(0.371)	0.0000	0.0000	0
2021/04/28	2029	06/05/2021		Bond Future	111.2941	111.2941	110.4589	110.4589	(0.750)	0.0000	0.0000	1,504
2021/04/28	2029	05/08/2021		Bond Future	112.5424	112.5424	111.6314	111.6314	(0.809)	0.0000	0.0000	2,898

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/28	2029	04/11/2021			Bond Future	112.6929	112.6929	111.7746	111.7746	(0.815)	0.0000	0.0000	0
2021/04/28	2029	03/02/2022			Bond Future	114.0531	114.0531	113.0424	113.0424	(0.886)	0.0000	0.0000	0
2021/04/28	2029	05/05/2022			Bond Future	114.1690	114.1690	113.1019	113.1019	(0.935)	0.0000	0.0000	0
2021/04/28	2030	06/05/2021	11.70	Call	Bond Future	13,035.0400	13.0350	12,701.5600	12.7016	(2.558)	0	0	0
2021/04/28	2030	06/05/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2030	06/05/2021	11.69	Call	Bond Future	12,988.5600	12.9886	12,655.0800	12.6551	(2.567)	0	0	0
2021/04/28	2030	06/05/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2030	06/05/2021	8.90	Call	Bond Future	319.1900	0.3192	181.8300	0.1818	(43.034)	0	0	0
2021/04/28	2030	06/05/2021	9.00	Call	Bond Future	487.7300	0.4877	306.7600	0.3068	(37.105)	0	0	0
2021/04/28	2030	06/05/2021	9.00	Put	Bond Future	1,398.9000	1.3989	1,551.4100	1.5514	10.902	0	0	5,000
2021/04/28	2030	06/05/2021	9.25	Call	Bond Future	1,149.8200	1.1498	869.2900	0.8693	(24.398)	0	0	0
2021/04/28	2030	06/05/2021	9.25	Put	Bond Future	643.1600	0.6432	696.1100	0.6961	8.233	0	0	0
2021/04/28	2030	06/05/2021	9.35	Call	Bond Future	1,511.7300	1.5117	1,203.7700	1.2038	(20.371)	0	0	0
2021/04/28	2030	06/05/2021	9.27	Put	Bond Future	599.2600	0.5993	646.0000	0.6460	7.800	0	0	0
2021/04/28	2030	06/05/2021	9.27	Call	Bond Future	1,218.1500	1.2181	931.4100	0.9314	(23.539)	0	0	300
2021/04/28	2030	06/05/2021	10.95	Call	Bond Future	9,448.6000	9.4486	9,115.1100	9.1151	(3.530)	0	0	0
2021/04/28	2030	06/05/2021	10.95	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	300
2021/04/28	2030	06/05/2021	9.92	Call	Bond Future	4,202.3900	4.2024	3,862.1400	3.8621	(8.097)	0	0	0
2021/04/28	2030	06/05/2021	7.97	Call	Bond Future	0.2800	0.0003	0.0300	0.0000	(89.286)	0	0	700
2021/04/28	2030	06/05/2021	10.04	Call	Bond Future	4,823.7000	4.8237	4,485.7800	4.4858	(7.005)	0	0	0
2021/04/28	2030	06/05/2021	10.04	Put	Bond Future	14.5800	0.0146	10.1400	0.0101	(30.453)	0	0	0
2021/04/28	2030	06/05/2021	9.15	Put	Bond Future	900.1300	0.9001	988.7800	0.9888	9.849	0	0	0
2021/04/28	2030	06/05/2021	9.15	Call	Bond Future	842.9900	0.8430	598.1600	0.5982	(29.043)	0	0	0
2021/04/28	2030	06/05/2021			Bond Future	9.1601	95.3208	9.2192	94.9874	0.645	0.0000	0.0000	62,145
2021/04/28	2030	06/05/2021	11.71	Call	Bond Future	13,081.4800	13.0815	12,748.0000	12.7480	(2.549)	0	0	0
2021/04/28	2030	06/05/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2030	06/05/2021	8.95	Call	Bond Future	397.0900	0.3971	238.1600	0.2382	(40.024)	0	0	0
2021/04/28	2030	06/05/2021	8.95	Put	Bond Future	1,595.1700	1.5952	1,769.7200	1.7697	10.942	0	0	2,500
2021/04/28	2030	06/05/2021	8.36	Put	Bond Future	4,681.5600	4.6816	5,006.4800	5.0065	6.940	0	0	0
2021/04/28	2030	06/05/2021	8.36	Call	Bond Future	11.2800	0.0113	2.7200	0.0027	(75.887)	0	0	0
2021/04/28	2030	06/05/2021	8.86	Put	Bond Future	1,982.8700	1.9829	2,195.5600	2.1956	10.726	0	0	0
2021/04/28	2030	06/05/2021	8.86	Call	Bond Future	265.4900	0.2655	144.7000	0.1447	(45.497)	0	0	0
2021/04/28	2030	06/05/2021	8.90	Put	Bond Future	1,805.3200	1.8053	2,001.4400	2.0014	10.863	0	0	2,500
2021/04/28	2030	06/05/2021	9.35	Put	Bond Future	445.6800	0.4457	471.2000	0.4712	5.726	0	0	0
2021/04/28	2030	06/05/2021	8.77	Put	Bond Future	2,410.1600	2.4102	2,656.7900	2.6568	10.233	0	0	0
2021/04/28	2030	06/05/2021	8.77	Call	Bond Future	169.8000	0.1698	82.9500	0.0829	(51.148)	0	0	300
2021/04/28	2030	06/05/2021	9.92	Put	Bond Future	29.8700	0.0299	23.1000	0.0231	(22.665)	0	0	700
2021/04/28	2030	06/05/2021	9.22	Call	Bond Future	1,051.9800	1.0520	781.3600	0.7814	(25.725)	0	0	0
2021/04/28	2030	06/05/2021	9.22	Put	Bond Future	714.0000	0.7140	776.8600	0.7769	8.804	0	0	700
2021/04/28	2030	06/05/2021	7.97	Put	Bond Future	7,056.0900	7.0561	7,389.3200	7.3893	4.723	0	0	0
2021/04/28	2030	06/05/2021	10.74	Call	Bond Future	8,406.7900	8.4068	8,073.2700	8.0733	(3.967)	0	0	0
2021/04/28	2030	06/05/2021	10.74	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2021/04/28	2030	05/08/2021	8.50	Put	Bond Future	5,709.5800	5.7096	5,998.2700	5.9983	5.056	0	0	0
2021/04/28	2030	05/08/2021	8.83	Call	Bond Future	1,336.4100	1.3364	1,187.7000	1.1877	(11.128)	0	0	479
2021/04/28	2030	05/08/2021	10.15	Call	Bond Future	5,257.5300	5.2575	4,945.5500	4.9456	(5.934)	0	0	0
2021/04/28	2030	05/08/2021	10.30	Put	Bond Future	923.9200	0.9239	993.5300	0.9935	7.534	0	0	200
2021/04/28	2030	05/08/2021	8.78	Put	Bond Future	4,525.4300	4.5254	4,777.5800	4.7776	5.572	0	0	0

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2021/04/28	2030	05/08/2021	8.78	Call	Bond Future	1,245.1500	1.2452	1,103.3000	1.1033	(11.392)	0	0	200
2021/04/28	2030	05/08/2021	7.70	Put	Bond Future	9,905.6800	9.9057	10,265.8000	10.2658	3.635	0	0	0
2021/04/28	2030	05/08/2021	9.45	Call	Bond Future	2,819.7800	2.8198	2,585.4100	2.5854	(8.312)	0	0	600
2021/04/28	2030	05/08/2021	12.10	Call	Bond Future	13,527.7400	13.5277	13,137.5900	13.1376	(2.884)	0	0	0
2021/04/28	2030	05/08/2021	12.10	Put	Bond Future	42.1000	0.0421	45.9500	0.0459	9.145	0	0	600
2021/04/28	2030	05/08/2021	10.42	Call	Bond Future	6,311.0900	6.3111	5,977.4400	5.9774	(5.287)	0	0	0
2021/04/28	2030	05/08/2021	10.42	Put	Bond Future	783.3900	0.7834	843.7400	0.8437	7.704	0	0	0
2021/04/28	2030	05/08/2021	10.41	Call	Bond Future	6,271.6600	6.2717	5,938.7400	5.9387	(5.308)	0	0	0
2021/04/28	2030	05/08/2021	10.41	Put	Bond Future	794.4100	0.7944	855.4900	0.8555	7.689	0	0	0
2021/04/28	2030	05/08/2021			Bond Future	9.3671	92.3608	9.4394	91.9668	0.772	0.0000	0.0000	97,389
2021/04/28	2030	05/08/2021	8.50	Call	Bond Future	811.9500	0.8119	706.6400	0.7066	(12.970)	0	0	5,000
2021/04/28	2030	05/08/2021	9.50	Call	Bond Future	2,967.7300	2.9677	2,726.8200	2.7268	(8.118)	0	0	0
2021/04/28	2030	05/08/2021	9.50	Put	Bond Future	2,245.1500	2.2451	2,398.2400	2.3982	6.819	0	0	5,000
2021/04/28	2030	05/08/2021	8.83	Put	Bond Future	4,331.5200	4.3315	4,576.8100	4.5768	5.663	0	0	0
2021/04/28	2030	05/08/2021	10.15	Put	Bond Future	1,105.3900	1.1054	1,187.4100	1.1874	7.420	0	0	479
2021/04/28	2030	05/08/2021	9.75	Call	Bond Future	3,780.1400	3.7801	3,508.5100	3.5085	(7.186)	0	0	0
2021/04/28	2030	05/08/2021	9.75	Put	Bond Future	1,718.3900	1.7184	1,840.7600	1.8408	7.121	0	0	479
2021/04/28	2030	05/08/2021	10.30	Call	Bond Future	5,843.7300	5.8437	5,519.3400	5.5193	(5.551)	0	0	0
2021/04/28	2030	05/08/2021	7.70	Call	Bond Future	189.9300	0.1899	156.0500	0.1561	(17.838)	0	0	200
2021/04/28	2030	05/08/2021	8.95	Put	Bond Future	3,888.0200	3.8880	4,116.6100	4.1166	5.879	0	0	0
2021/04/28	2030	05/08/2021	8.95	Call	Bond Future	1,572.8600	1.5729	1,407.4500	1.4075	(10.517)	0	0	600
2021/04/28	2030	05/08/2021	9.45	Put	Bond Future	2,368.1100	2.3681	2,527.7400	2.5277	6.741	0	0	0
2021/04/28	2030	05/08/2021	10.43	Call	Bond Future	6,350.6100	6.3506	6,016.2200	6.0162	(5.265)	0	0	0
2021/04/28	2030	05/08/2021	10.43	Put	Bond Future	772.5000	0.7725	832.1100	0.8321	7.717	0	0	0
2021/04/28	2030	04/11/2021	9.20	Call	Bond Future	2,414.1700	2.4142	2,234.0500	2.2341	(7.461)	0	0	1,102
2021/04/28	2030	04/11/2021	11.26	Call	Bond Future	9,154.4600	9.1545	8,809.6200	8.8096	(3.767)	0	0	0
2021/04/28	2030	04/11/2021	8.27	Put	Bond Future	8,047.9500	8.0479	8,354.3000	8.3543	3.807	0	0	0
2021/04/28	2030	04/11/2021	8.27	Call	Bond Future	865.2700	0.8653	776.8000	0.7768	(10.225)	0	0	300
2021/04/28	2030	04/11/2021	8.77	Put	Bond Future	5,876.5400	5.8765	6,136.3900	6.1364	4.422	0	0	0
2021/04/28	2030	04/11/2021	11.44	Put	Bond Future	590.9800	0.5910	632.9100	0.6329	7.095	0	0	300
2021/04/28	2030	04/11/2021	10.60	Call	Bond Future	6,719.6600	6.7197	6,413.4200	6.4134	(4.557)	0	0	0
2021/04/28	2030	04/11/2021	10.60	Put	Bond Future	1,445.0400	1.4450	1,533.6200	1.5336	6.130	0	0	0
2021/04/28	2030	04/11/2021	10.59	Put	Bond Future	1,459.1800	1.4592	1,548.4600	1.5485	6.119	0	0	0
2021/04/28	2030	04/11/2021			Bond Future	9.5637	93.4045	9.6386	93.0097	0.783	0.0000	0.0000	0
2021/04/28	2030	04/11/2021	9.20	Put	Bond Future	4,363.6800	4.3637	4,578.3800	4.5784	4.920	0	0	0
2021/04/28	2030	04/11/2021	11.26	Put	Bond Future	724.9700	0.7250	774.9500	0.7750	6.894	0	0	1,102
2021/04/28	2030	04/11/2021	9.90	Put	Bond Future	2,548.5400	2.5485	2,692.6500	2.6926	5.655	0	0	0
2021/04/28	2030	04/11/2021	9.90	Call	Bond Future	4,304.9100	4.3049	4,054.2000	4.0542	(5.824)	0	0	1,102
2021/04/28	2030	04/11/2021	8.77	Call	Bond Future	1,552.7000	1.5527	1,417.7300	1.4177	(8.693)	0	0	300
2021/04/28	2030	04/11/2021	11.44	Call	Bond Future	9,854.6800	9.8547	9,501.7900	9.5018	(3.581)	0	0	0
2021/04/28	2030	04/11/2021	10.61	Call	Bond Future	6,754.5700	6.7546	6,447.6400	6.4476	(4.544)	0	0	0
2021/04/28	2030	04/11/2021	10.61	Put	Bond Future	1,430.9900	1.4310	1,518.8800	1.5189	6.142	0	0	0
2021/04/28	2030	04/11/2021	10.59	Call	Bond Future	6,684.8100	6.6848	6,379.2700	6.3793	(4.571)	0	0	0
2021/04/28	2030	03/02/2022	8.85	Put	Bond Future	6,433.6100	6.4336	6,753.5200	6.7535	4.972	0	0	0
2021/04/28	2030	03/02/2022	8.85	Call	Bond Future	1,557.8000	1.5578	1,410.4000	1.4104	(9.462)	0	0	1,000
2021/04/28	2030	03/02/2022	8.39	Put	Bond Future	8,393.8600	8.3939	8,758.1300	8.7581	4.340	0	0	0
2021/04/28	2030	03/02/2022	8.39	Call	Bond Future	962.0400	0.9620	859.0000	0.8590	(10.711)	0	0	101
2021/04/28	2030	03/02/2022	9.35	Call	Bond Future	2,528.5100	2.5285	2,325.0400	2.3250	(8.047)	0	0	0

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2021/04/28	2030	03/02/2022	9.35	Put	Bond Future	4,721.7800	4.7218	4,985.6200	4.9856	5.588	0	0	101
2021/04/28	2030	03/02/2022	9.45	Call	Bond Future	2,755.7800	2.7558	2,541.0100	2.5410	(7.793)	0	0	0
2021/04/28	2030	03/02/2022	9.45	Put	Bond Future	4,424.1600	4.4242	4,676.7000	4.6767	5.708	0	0	0
2021/04/28	2030	03/02/2022			Bond Future	9.7728	90.5060	9.8646	90.0387	0.939	0.0000	0.0000	0
2021/04/28	2030	03/02/2022	10.85	Call	Bond Future	6,942.6900	6.9427	6,592.5100	6.5925	(5.044)	0	0	0
2021/04/28	2030	03/02/2022	10.85	Put	Bond Future	1,648.3200	1.6483	1,765.4500	1.7654	7.106	0	0	1,000
2021/04/28	2030	03/02/2022	9.60	Put	Bond Future	4,003.5300	4.0035	4,239.2900	4.2393	5.889	0	0	0
2021/04/28	2030	03/02/2022	9.60	Call	Bond Future	3,115.3500	3.1154	2,883.8000	2.8838	(7.433)	0	0	1,000
2021/04/28	2030	03/02/2022	9.78	Call	Bond Future	3,576.5400	3.5765	3,325.2700	3.3253	(7.026)	0	0	0
2021/04/28	2030	03/02/2022	9.78	Put	Bond Future	3,539.6200	3.5396	3,755.6600	3.7557	6.103	0	0	101
2021/04/28	2030	03/02/2022	9.43	Call	Bond Future	2,709.4100	2.7094	2,496.8900	2.4969	(7.844)	0	0	0
2021/04/28	2030	03/02/2022	9.43	Put	Bond Future	4,482.4600	4.4825	4,737.2500	4.7373	5.684	0	0	0
2021/04/28	2030	03/02/2022	9.44	Call	Bond Future	2,732.3800	2.7324	2,518.7400	2.5187	(7.819)	0	0	0
2021/04/28	2030	03/02/2022	9.44	Put	Bond Future	4,453.0800	4.4531	4,706.7500	4.7068	5.697	0	0	0
2021/04/28	2030	05/05/2022	10.21	Call	Bond Future	958.8500	0.9589	450.3800	0.4504	(53.029)	0	0	0
2021/04/28	2030	05/05/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2030	05/05/2022			Bond Future	10.0140	91.5047	10.1176	90.9962	1.035	0.0000	0.0000	0
2021/04/28	2030	05/05/2022	10.19	Call	Bond Future	861.6200	0.8616	353.1500	0.3531	(59.013)	0	0	0
2021/04/28	2030	05/05/2022	10.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2030	05/05/2022	10.20	Call	Bond Future	910.2500	0.9103	401.7800	0.4018	(55.860)	0	0	0
2021/04/28	2030	05/05/2022	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2032	06/05/2021	12.12	Call	Bond Future	11,795.4900	11.7955	11,530.4500	11.5305	(2.247)	0	0	0
2021/04/28	2032	06/05/2021	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2032	06/05/2021	12.57	Call	Bond Future	13,986.7900	13.9868	13,721.7500	13.7217	(1.895)	0	0	0
2021/04/28	2032	06/05/2021			Bond Future	9.9701	89.6354	10.0140	89.3704	0.441	0.0000	0.0000	71,671
2021/04/28	2032	06/05/2021	12.11	Call	Bond Future	11,745.7900	11.7458	11,480.7500	11.4808	(2.256)	0	0	0
2021/04/28	2032	06/05/2021	12.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2032	06/05/2021	12.10	Call	Bond Future	11,696.0300	11.6960	11,430.9900	11.4310	(2.266)	0	0	0
2021/04/28	2032	06/05/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2032	06/05/2021	12.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	736
2021/04/28	2032	06/05/2021	10.33	Put	Bond Future	263.6800	0.2637	242.5900	0.2426	(7.998)	0	0	0
2021/04/28	2032	06/05/2021	10.33	Call	Bond Future	2,403.3600	2.4034	2,117.2300	2.1172	(11.905)	0	0	736
2021/04/28	2032	05/08/2021	11.37	Call	Bond Future	7,434.6000	7.4346	7,151.5300	7.1515	(3.807)	0	0	0
2021/04/28	2032	05/08/2021	11.37	Put	Bond Future	814.4900	0.8145	853.1400	0.8531	4.745	0	0	0
2021/04/28	2032	05/08/2021			Bond Future	10.1790	90.6182	10.2340	90.2965	0.541	0.0000	0.0000	131,970
2021/04/28	2032	05/08/2021	11.35	Call	Bond Future	7,351.0300	7.3510	7,068.9400	7.0689	(3.837)	0	0	0
2021/04/28	2032	05/08/2021	11.35	Put	Bond Future	836.3500	0.8364	875.9800	0.8760	4.738	0	0	0
2021/04/28	2032	05/08/2021	11.36	Call	Bond Future	7,392.7800	7.3928	7,110.2000	7.1102	(3.822)	0	0	0
2021/04/28	2032	05/08/2021	11.36	Put	Bond Future	825.3600	0.8254	864.5000	0.8645	4.742	0	0	0
2021/04/28	2032	04/11/2021	9.83	Call	Bond Future	2,361.9600	2.3620	2,221.6000	2.2216	(5.943)	0	0	700
2021/04/28	2032	04/11/2021	11.71	Put	Bond Future	1,346.0400	1.3460	1,401.5400	1.4015	4.123	0	0	0
2021/04/28	2032	04/11/2021	11.69	Call	Bond Future	8,369.8600	8.3699	8,103.9100	8.1039	(3.177)	0	0	0
2021/04/28	2032	04/11/2021	11.70	Call	Bond Future	8,407.5900	8.4076	8,141.1800	8.1412	(3.169)	0	0	0
2021/04/28	2032	04/11/2021			Bond Future	10.3876	87.4961	10.4444	87.1737	0.547	0.0000	0.0000	21
2021/04/28	2032	04/11/2021	9.83	Put	Bond Future	5,612.8700	5.6129	5,794.8600	5.7949	3.242	0	0	0
2021/04/28	2032	04/11/2021	12.81	Call	Bond Future	12,834.8100	12.8348	12,532.3000	12.5323	(2.357)	0	0	0
2021/04/28	2032	04/11/2021	12.81	Put	Bond Future	424.3300	0.4243	444.1700	0.4442	4.676	0	0	700

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
2021/04/28	2032	04/11/2021	11.71	Call	Bond Future	8,445.3700	8.4454	8,178.5200	8.1785	(3.160)	0	0	0
2021/04/28	2032	04/11/2021	11.69	Put	Bond Future	1,371.8700	1.3719	1,428.2700	1.4283	4.111	0	0	0
2021/04/28	2032	04/11/2021	9.33	Put	Bond Future	7,694.0800	7.6941	7,917.4900	7.9175	2.904	0	0	0
2021/04/28	2032	04/11/2021	9.33	Call	Bond Future	1,387.0800	1.3871	1,288.1400	1.2881	(7.133)	0	0	700
2021/04/28	2032	04/11/2021	11.70	Put	Bond Future	1,358.9100	1.3589	1,414.8500	1.4149	4.117	0	0	0
2021/04/28	2032	03/02/2022	10.53	Call	Bond Future	0.0000	0.0000	3,672.6400	3.6726	100.000	0	0	0
2021/04/28	2032	03/02/2022	10.53	Put	Bond Future	0.0000	0.0000	4,474.5000	4.4745	100.000	0	0	210
2021/04/28	2032	03/02/2022	10.35	Put	Bond Future	4,817.8700	4.8179	5,014.6200	5.0146	4.084	0	0	400
2021/04/28	2032	03/02/2022	9.58	Put	Bond Future	7,621.9000	7.6219	7,887.8400	7.8878	3.489	0	0	0
2021/04/28	2032	03/02/2022	9.58	Call	Bond Future	1,712.5300	1.7125	1,588.1500	1.5881	(7.263)	0	0	400
2021/04/28	2032	03/02/2022	11.13	Call	Bond Future	0.0000	0.0000	5,480.4600	5.4805	100.000	0	0	0
2021/04/28	2032	03/02/2022	11.13	Put	Bond Future	0.0000	0.0000	3,036.8800	3.0369	100.000	0	0	210
2021/04/28	2032	03/02/2022	9.81	Call	Bond Future	2,147.5300	2.1475	2,002.6300	2.0026	(6.747)	0	0	0
2021/04/28	2032	03/02/2022	9.81	Put	Bond Future	6,683.6800	6.6837	6,929.1000	6.9291	3.672	0	0	198
2021/04/28	2032	03/02/2022	8.91	Put	Bond Future	10,936.2800	10.9363	11,251.9100	11.2519	2.886	0	0	0
2021/04/28	2032	03/02/2022	10.66	Call	Bond Future	4,250.3100	4.2503	4,029.9800	4.0300	(5.184)	0	0	0
2021/04/28	2032	03/02/2022	10.66	Put	Bond Future	3,944.2900	3.9443	4,114.2800	4.1143	4.310	0	0	97
2021/04/28	2032	03/02/2022	10.42	Call	Bond Future	3,583.3300	3.5833	3,383.5900	3.3836	(5.574)	0	0	0
2021/04/28	2032	03/02/2022	10.42	Put	Bond Future	4,608.4000	4.6084	4,798.9800	4.7990	4.135	0	0	0
2021/04/28	2032	03/02/2022	10.45	Put	Bond Future	4,520.6900	4.5207	4,708.6500	4.7087	4.158	0	0	198
2021/04/28	2032	03/02/2022	10.43	Call	Bond Future	3,609.7600	3.6098	3,409.1500	3.4092	(5.557)	0	0	0
2021/04/28	2032	03/02/2022	10.43	Put	Bond Future	4,578.8100	4.5788	4,768.5200	4.7685	4.143	0	0	0
2021/04/28	2032	03/02/2022			Bond Future	10.6044	88.5323	10.6754	88.1420	0.669	0.0000	0.0000	0
2021/04/28	2032	03/02/2022	9.62	Put	Bond Future	0.0000	0.0000	7,714.7900	7.7148	100.000	0	0	0
2021/04/28	2032	03/02/2022	9.62	Call	Bond Future	0.0000	0.0000	1,655.9100	1.6559	100.000	0	0	210
2021/04/28	2032	03/02/2022	10.35	Call	Bond Future	3,399.3100	3.3993	3,205.7400	3.2057	(5.694)	0	0	0
2021/04/28	2032	03/02/2022	10.95	Call	Bond Future	5,140.7800	5.1408	4,896.9600	4.8970	(4.743)	0	0	0
2021/04/28	2032	03/02/2022	10.95	Put	Bond Future	3,262.8900	3.2629	3,409.3900	3.4094	4.490	0	0	400
2021/04/28	2032	03/02/2022	10.14	Call	Bond Future	2,876.7400	2.8767	2,701.9400	2.7019	(6.076)	0	0	0
2021/04/28	2032	03/02/2022	10.14	Put	Bond Future	5,490.2700	5.4903	5,705.7900	5.7058	3.925	0	0	97
2021/04/28	2032	03/02/2022	9.14	Put	Bond Future	9,719.8000	9.7198	10,019.9500	10.0200	3.088	0	0	0
2021/04/28	2032	03/02/2022	9.14	Call	Bond Future	1,104.8200	1.1048	1,014.6500	1.0147	(8.162)	0	0	97
2021/04/28	2032	03/02/2022	8.91	Call	Bond Future	864.7000	0.8647	790.0100	0.7900	(8.638)	0	0	198
2021/04/28	2032	03/02/2022	10.44	Call	Bond Future	3,636.5900	3.6366	3,435.1100	3.4351	(5.540)	0	0	0
2021/04/28	2032	03/02/2022	10.44	Put	Bond Future	4,549.6700	4.5497	4,738.5100	4.7385	4.151	0	0	0
2021/04/28	2032	03/02/2022	10.45	Call	Bond Future	3,663.5300	3.6635	3,461.1700	3.4612	(5.524)	0	0	0
2021/04/28	2032	05/05/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2032	05/05/2022	11.03	Call	Bond Future	970.4300	0.9704	541.2900	0.5413	(44.222)	0	0	0
2021/04/28	2032	05/05/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2032	05/05/2022			Bond Future	10.8468	85.3645	10.9274	84.9354	0.744	0.0000	0.0000	0
2021/04/28	2032	05/05/2022	11.04	Call	Bond Future	1,022.9500	1.0230	593.8100	0.5938	(41.951)	0	0	0
2021/04/28	2032	05/05/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2032	05/05/2022	11.02	Call	Bond Future	917.8600	0.9179	488.7200	0.4887	(46.754)	0	0	0
2021/04/28	2033	06/05/2021			Bond Future	104.9367	104.9367	104.9875	104.9875	0.048	0.0000	0.0000	1,149
2021/04/28	2033	05/08/2021			Bond Future	106.1137	106.1137	106.1020	106.1020	(0.011)	0.0000	0.0000	9,625
2021/04/28	2033	04/11/2021			Bond Future	106.1159	106.1159	106.1072	106.1072	(0.008)	0.0000	0.0000	0
2021/04/28	2033	03/02/2022			Bond Future	107.3966	107.3966	107.3107	107.3107	(0.080)	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
2021/04/28	2033	05/05/2022			Bond Future	107.3573	107.3573	107.2279	107.2279	(0.120)	0.0000	0.0000	0
2021/04/28	2037	06/05/2021	12.43	Call	Bond Future	9,030.3400	9.0303	8,718.4000	8.7184	(3.454)	0	0	0
2021/04/28	2037	06/05/2021	12.44	Put	Bond Future	0.5500	0.0006	0.1800	0.0002	(67.273)	0	0	0
2021/04/28	2037	06/05/2021	12.42	Call	Bond Future	8,976.5600	8.9766	8,664.5900	8.6646	(3.475)	0	0	0
2021/04/28	2037	06/05/2021			Bond Future	10.8962	84.4763	10.9447	84.1648	0.446	0.0000	0.0000	56,508
2021/04/28	2037	06/05/2021	12.43	Put	Bond Future	0.5900	0.0006	0.2000	0.0002	(66.102)	0	0	0
2021/04/28	2037	06/05/2021	12.44	Call	Bond Future	9,084.0800	9.0841	8,772.1600	8.7722	(3.434)	0	0	0
2021/04/28	2037	06/05/2021	12.42	Put	Bond Future	0.6400	0.0006	0.2200	0.0002	(65.625)	0	0	0
2021/04/28	2037	05/08/2021	12.27	Call	Bond Future	7,817.1700	7.8172	7,501.4200	7.5014	(4.039)	0	0	0
2021/04/28	2037	05/08/2021	12.27	Put	Bond Future	1,060.6500	1.0606	1,110.2200	1.1102	4.674	0	0	0
2021/04/28	2037	05/08/2021	12.28	Call	Bond Future	7,859.1000	7.8591	7,542.8000	7.5428	(4.025)	0	0	0
2021/04/28	2037	05/08/2021	12.26	Put	Bond Future	1,073.4300	1.0734	1,123.5500	1.1236	4.669	0	0	0
2021/04/28	2037	05/08/2021			Bond Future	11.1130	81.1470	11.1718	80.7817	0.529	0.0000	0.0000	112,691
2021/04/28	2037	05/08/2021	12.28	Put	Bond Future	1,048.0000	1.0480	1,097.0200	1.0970	4.677	0	0	0
2021/04/28	2037	05/08/2021	12.26	Call	Bond Future	7,775.3000	7.7753	7,460.1000	7.4601	(4.054)	0	0	0
2021/04/28	2037	04/11/2021	12.30	Call	Bond Future	7,851.7200	7.8517	7,570.5100	7.5705	(3.582)	0	0	0
2021/04/28	2037	04/11/2021	12.30	Put	Bond Future	2,213.2900	2.2133	2,298.1700	2.2982	3.835	0	0	600
2021/04/28	2037	04/11/2021	11.49	Put	Bond Future	3,821.9500	3.8219	3,961.4600	3.9615	3.650	0	0	0
2021/04/28	2037	04/11/2021	11.49	Call	Bond Future	4,856.2200	4.8562	4,629.6400	4.6296	(4.666)	0	0	600
2021/04/28	2037	04/11/2021	12.82	Put	Bond Future	1,421.7700	1.4218	1,480.2800	1.4803	4.115	0	0	0
2021/04/28	2037	04/11/2021	12.83	Call	Bond Future	9,840.8100	9.8408	9,532.7800	9.5328	(3.130)	0	0	0
2021/04/28	2037	04/11/2021			Bond Future	11.3179	82.0642	11.3784	81.6981	0.535	0.0000	0.0000	0
2021/04/28	2037	04/11/2021	12.82	Call	Bond Future	9,802.1500	9.8022	9,494.5700	9.4946	(3.138)	0	0	0
2021/04/28	2037	04/11/2021	12.83	Put	Bond Future	1,409.2400	1.4092	1,467.3000	1.4673	4.120	0	0	0
2021/04/28	2037	04/11/2021	12.81	Call	Bond Future	9,763.5300	9.7635	9,456.4000	9.4564	(3.146)	0	0	0
2021/04/28	2037	04/11/2021	12.81	Put	Bond Future	1,434.3900	1.4344	1,493.3500	1.4934	4.110	0	0	0
2021/04/28	2037	03/02/2022	11.46	Call	Bond Future	4,385.3300	4.3853	4,151.3300	4.1513	(5.336)	0	0	0
2021/04/28	2037	03/02/2022	11.47	Put	Bond Future	4,794.7100	4.7947	4,989.8600	4.9899	4.070	0	0	0
2021/04/28	2037	03/02/2022	11.45	Call	Bond Future	4,356.0800	4.3561	4,122.9800	4.1230	(5.351)	0	0	0
2021/04/28	2037	03/02/2022			Bond Future	11.5342	78.7814	11.6075	78.3514	0.635	0.0000	0.0000	0
2021/04/28	2037	03/02/2022	11.46	Put	Bond Future	4,824.4800	4.8245	5,020.5300	5.0205	4.064	0	0	0
2021/04/28	2037	03/02/2022	11.47	Call	Bond Future	4,414.9500	4.4150	4,180.0500	4.1800	(5.321)	0	0	0
2021/04/28	2037	03/02/2022	11.45	Put	Bond Future	4,854.6900	4.8547	5,051.6400	5.0516	4.057	0	0	0
2021/04/28	2037	05/05/2022	11.84	Put	Bond Future	0.0000	0.0000	85.2400	0.0852	100.000	0	0	0
2021/04/28	2037	05/05/2022	11.82	Call	Bond Future	267.3200	0.2673	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	2037	05/05/2022	11.83	Call	Bond Future	324.1400	0.3241	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	2037	05/05/2022			Bond Future	11.7731	79.6503	11.8550	79.1842	0.696	0.0000	0.0000	0
2021/04/28	2037	05/05/2022	11.84	Call	Bond Future	380.9000	0.3809	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	2037	05/05/2022	11.82	Put	Bond Future	0.0000	0.0000	198.8200	0.1988	100.000	0	0	0
2021/04/28	2037	05/05/2022	11.83	Put	Bond Future	0.0000	0.0000	142.0000	0.1420	100.000	0	0	0
2021/04/28	2038	06/05/2021			Bond Future	118.5229	118.5229	117.6473	117.6473	(0.739)	0.0000	0.0000	6,188
2021/04/28	2038	05/08/2021			Bond Future	118.1354	118.1354	117.1792	117.1792	(0.809)	0.0000	0.0000	7,640
2021/04/28	2038	04/11/2021			Bond Future	119.4980	119.4980	118.5343	118.5343	(0.806)	0.0000	0.0000	0
2021/04/28	2038	03/02/2022			Bond Future	119.1929	119.1929	118.1317	118.1317	(0.890)	0.0000	0.0000	0
2021/04/28	2038	05/05/2022			Bond Future	120.5374	120.5374	119.4170	119.4170	(0.930)	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
2021/04/28	2040	06/05/2021	12.44	Call	Bond Future	8,724.9000	8.7249	8,392.2200	8.3922	(3.813)	0	0	0
2021/04/28	2040	06/05/2021	12.44	Put	Bond Future	1.6200	0.0016	0.6500	0.0007	(59.877)	0	0	0
2021/04/28	2040	06/05/2021	10.83	Put	Bond Future	2,039.9000	2.0399	2,181.2300	2.1812	6.928	0	0	0
2021/04/28	2040	06/05/2021	10.83	Call	Bond Future	545.0300	0.5450	354.6500	0.3547	(34.930)	0	0	300
2021/04/28	2040	06/05/2021	11.58	Put	Bond Future	169.7400	0.1697	146.1400	0.1461	(13.904)	0	0	0
2021/04/28	2040	06/05/2021	11.58	Call	Bond Future	3,697.1500	3.6971	3,341.8400	3.3418	(9.610)	0	0	300
2021/04/28	2040	06/05/2021			Bond Future	11.0457	86.4097	11.0944	86.0780	0.441	0.0000	0.0000	42,054
2021/04/28	2040	06/05/2021	12.43	Call	Bond Future	8,667.7800	8.6678	8,335.0400	8.3350	(3.839)	0	0	0
2021/04/28	2040	06/05/2021	12.43	Put	Bond Future	1.7400	0.0017	0.7100	0.0007	(59.195)	0	0	0
2021/04/28	2040	06/05/2021	12.42	Call	Bond Future	8,610.6000	8.6106	8,277.8000	8.2778	(3.865)	0	0	0
2021/04/28	2040	06/05/2021	12.42	Put	Bond Future	1.8600	0.0019	0.7700	0.0008	(58.602)	0	0	0
2021/04/28	2040	06/05/2021	13.38	Call	Bond Future	13,798.6000	13.7986	13,466.8900	13.4669	(2.404)	0	0	0
2021/04/28	2040	06/05/2021	13.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/04/28	2040	05/08/2021	11.05	Put	Bond Future	4,215.0000	4.2150	4,395.0100	4.3950	4.271	0	0	0
2021/04/28	2040	05/08/2021	11.05	Call	Bond Future	2,811.2800	2.8113	2,604.4900	2.6045	(7.356)	0	0	900
2021/04/28	2040	05/08/2021	12.48	Call	Bond Future	8,518.8700	8.5189	8,180.6600	8.1807	(3.970)	0	0	0
2021/04/28	2040	05/08/2021	12.49	Put	Bond Future	1,012.4800	1.0125	1,060.5100	1.0605	4.744	0	0	0
2021/04/28	2040	05/08/2021	12.47	Call	Bond Future	8,474.5700	8.4746	8,136.9100	8.1369	(3.984)	0	0	0
2021/04/28	2040	05/08/2021			Bond Future	11.2590	82.8512	11.3176	82.4644	0.520	0.0000	0.0000	64,330
2021/04/28	2040	05/08/2021	11.55	Put	Bond Future	2,681.2000	2.6812	2,802.4200	2.8024	4.521	0	0	0
2021/04/28	2040	05/08/2021	11.55	Call	Bond Future	4,573.5000	4.5735	4,307.9200	4.3079	(5.807)	0	0	900
2021/04/28	2040	05/08/2021	14.80	Call	Bond Future	19,008.0000	19.0080	18,622.5600	18.6226	(2.028)	0	0	0
2021/04/28	2040	05/08/2021	14.80	Put	Bond Future	32.2000	0.0322	33.5600	0.0336	4.224	0	0	900
2021/04/28	2040	05/08/2021	12.48	Put	Bond Future	1,024.8800	1.0249	1,073.4700	1.0735	4.741	0	0	0
2021/04/28	2040	05/08/2021	12.49	Call	Bond Future	8,563.2300	8.5632	8,224.4600	8.2245	(3.956)	0	0	0
2021/04/28	2040	05/08/2021	12.47	Put	Bond Future	1,037.4100	1.0374	1,086.5500	1.0866	4.737	0	0	0
2021/04/28	2040	04/11/2021	12.90	Call	Bond Future	10,073.0400	10.0730	9,750.2100	9.7502	(3.205)	0	0	0
2021/04/28	2040	04/11/2021	12.90	Put	Bond Future	1,585.3500	1.5853	1,650.1800	1.6502	4.089	0	0	0
2021/04/28	2040	04/11/2021	12.89	Call	Bond Future	10,032.9900	10.0330	9,710.6500	9.7107	(3.213)	0	0	0
2021/04/28	2040	04/11/2021	12.89	Put	Bond Future	1,599.2100	1.5992	1,664.5300	1.6645	4.085	0	0	0
2021/04/28	2040	04/11/2021			Bond Future	11.4603	83.7877	11.5207	83.4000	0.527	0.0000	0.0000	0
2021/04/28	2040	04/11/2021	12.91	Call	Bond Future	10,113.1100	10.1131	9,789.8100	9.7898	(3.197)	0	0	0
2021/04/28	2040	04/11/2021	12.91	Put	Bond Future	1,571.5800	1.5716	1,635.9400	1.6359	4.095	0	0	0
2021/04/28	2040	03/02/2022	11.58	Put	Bond Future	5,162.2500	5.1623	5,370.1000	5.3701	4.026	0	0	0
2021/04/28	2040	03/02/2022	11.59	Call	Bond Future	4,610.3700	4.6104	4,364.0100	4.3640	(5.344)	0	0	0
2021/04/28	2040	03/02/2022	11.57	Put	Bond Future	5,194.8100	5.1948	5,403.6200	5.4036	4.020	0	0	0
2021/04/28	2040	03/02/2022			Bond Future	11.6727	80.2751	11.7455	79.8219	0.624	0.0000	0.0000	0
2021/04/28	2040	03/02/2022	11.58	Call	Bond Future	4,579.2700	4.5793	4,333.8700	4.3339	(5.359)	0	0	0
2021/04/28	2040	03/02/2022	11.59	Put	Bond Future	5,130.1400	5.1301	5,337.0300	5.3370	4.033	0	0	0
2021/04/28	2040	03/02/2022	11.57	Call	Bond Future	4,548.5400	4.5485	4,304.1000	4.3041	(5.374)	0	0	0
2021/04/28	2040	05/05/2022	11.91	Put	Bond Future	0.0000	0.0000	468.5200	0.4685	100.000	0	0	0
2021/04/28	2040	05/05/2022	11.92	Call	Bond Future	82.1000	0.0821	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	2040	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	407.9900	0.4080	100.000	0	0	0
2021/04/28	2040	05/05/2022			Bond Future	11.9064	81.1604	11.9877	80.6703	0.683	0.0000	0.0000	0
2021/04/28	2040	05/05/2022	11.91	Call	Bond Future	21.5700	0.0216	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	2040	05/05/2022	11.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2040	05/05/2022	11.90	Put	Bond Future	39.0400	0.0390	529.1300	0.5291	1255.353	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
2021/04/28	2044	06/05/2021	12.44	Call	Bond Future	8,441.0900	8.4411	8,137.8200	8.1378	(3.593)	0	0	0
2021/04/28	2044	06/05/2021	12.44	Put	Bond Future	2.4500	0.0025	1.0200	0.0010	(58.367)	0	0	0
2021/04/28	2044	06/05/2021	12.43	Call	Bond Future	8,384.2000	8.3842	8,080.8500	8.0809	(3.618)	0	0	0
2021/04/28	2044	06/05/2021	12.43	Put	Bond Future	2.6100	0.0026	1.1000	0.0011	(57.854)	0	0	0
2021/04/28	2044	06/05/2021	11.40	Call	Bond Future	2,483.8900	2.4839	2,156.5800	2.1566	(13.177)	0	0	0
2021/04/28	2044	06/05/2021	11.40	Put	Bond Future	425.4800	0.4255	400.0100	0.4000	(5.986)	0	0	3,100
2021/04/28	2044	06/05/2021	11.79	Call	Bond Future	4,649.7800	4.6498	4,326.7100	4.3267	(6.948)	0	0	0
2021/04/28	2044	06/05/2021	11.79	Put	Bond Future	89.0200	0.0890	67.7900	0.0678	(23.849)	0	0	3,100
2021/04/28	2044	06/05/2021	11.10	Call	Bond Future	1,180.9900	1.1810	910.7500	0.9108	(22.882)	0	0	0
2021/04/28	2044	06/05/2021	12.50	Call	Bond Future	8,780.9400	8.7809	8,478.1000	8.4781	(3.449)	0	0	0
2021/04/28	2044	06/05/2021	12.50	Put	Bond Future	1.6300	0.0016	0.6300	0.0006	(61.350)	0	0	3,100
2021/04/28	2044	06/05/2021			Bond Future	11.0947	83.0714	11.1386	82.7696	0.396	0.0000	0.0000	44,733
2021/04/28	2044	06/05/2021	12.45	Call	Bond Future	8,497.9000	8.4979	8,194.7100	8.1947	(3.568)	0	0	0
2021/04/28	2044	06/05/2021	12.45	Put	Bond Future	2.2900	0.0023	0.9400	0.0009	(58.952)	0	0	0
2021/04/28	2044	06/05/2021	10.70	Put	Bond Future	3,050.0000	3.0500	3,241.9600	3.2420	6.294	0	0	0
2021/04/28	2044	06/05/2021	10.70	Call	Bond Future	250.8600	0.2509	140.9800	0.1410	(43.801)	0	0	3,100
2021/04/28	2044	06/05/2021	11.10	Put	Bond Future	1,144.4100	1.1444	1,176.0100	1.1760	2.761	0	0	3,100
2021/04/28	2044	06/05/2021	11.90	Call	Bond Future	5,296.4700	5.2965	4,978.5500	4.9786	(6.002)	0	0	0
2021/04/28	2044	06/05/2021	11.90	Put	Bond Future	54.4900	0.0545	38.4100	0.0384	(29.510)	0	0	0
2021/04/28	2044	06/05/2021	11.35	Put	Bond Future	508.7300	0.5087	487.6200	0.4876	(4.150)	0	0	0
2021/04/28	2044	06/05/2021	11.35	Call	Bond Future	2,236.1800	2.2362	1,913.2300	1.9132	(14.442)	0	0	3,100
2021/04/28	2044	05/08/2021	12.60	Put	Bond Future	944.6500	0.9447	983.1300	0.9831	4.073	0	0	0
2021/04/28	2044	05/08/2021	12.61	Call	Bond Future	8,930.0500	8.9300	8,613.4400	8.6134	(3.545)	0	0	0
2021/04/28	2044	05/08/2021	12.61	Put	Bond Future	933.2000	0.9332	971.2200	0.9712	4.074	0	0	0
2021/04/28	2044	05/08/2021			Bond Future	11.2993	79.6016	11.3526	79.2470	0.472	0.0000	0.0000	48,301
2021/04/28	2044	05/08/2021	12.60	Call	Bond Future	8,885.8100	8.8858	8,569.6600	8.5697	(3.558)	0	0	0
2021/04/28	2044	05/08/2021	12.59	Call	Bond Future	8,841.6200	8.8416	8,525.9200	8.5259	(3.571)	0	0	0
2021/04/28	2044	05/08/2021	12.59	Put	Bond Future	956.2300	0.9562	995.1600	0.9952	4.071	0	0	0
2021/04/28	2044	04/11/2021	12.91	Call	Bond Future	9,998.8300	9.9988	9,702.1900	9.7022	(2.967)	0	0	0
2021/04/28	2044	04/11/2021	12.91	Put	Bond Future	1,640.0200	1.6400	1,698.7000	1.6987	3.578	0	0	0
2021/04/28	2044	04/11/2021			Bond Future	11.4921	80.5014	11.5471	80.1460	0.478	0.0000	0.0000	0
2021/04/28	2044	04/11/2021	12.90	Call	Bond Future	9,959.4400	9.9594	9,663.2400	9.6632	(2.974)	0	0	0
2021/04/28	2044	04/11/2021	12.90	Put	Bond Future	1,654.1100	1.6541	1,713.2300	1.7132	3.574	0	0	0
2021/04/28	2044	04/11/2021	12.89	Call	Bond Future	9,920.0800	9.9201	9,624.3200	9.6243	(2.981)	0	0	0
2021/04/28	2044	04/11/2021	12.89	Put	Bond Future	1,668.3000	1.6683	1,727.8600	1.7279	3.570	0	0	0
2021/04/28	2044	03/02/2022	11.59	Call	Bond Future	4,575.4600	4.5755	4,347.9000	4.3479	(4.973)	0	0	0
2021/04/28	2044	03/02/2022	11.59	Put	Bond Future	5,244.7100	5.2447	5,435.2000	5.4352	3.632	0	0	0
2021/04/28	2044	03/02/2022	11.60	Call	Bond Future	4,606.5100	4.6065	4,378.0600	4.3781	(4.959)	0	0	0
2021/04/28	2044	03/02/2022	11.60	Put	Bond Future	5,211.8600	5.2119	5,401.4600	5.4015	3.638	0	0	0
2021/04/28	2044	03/02/2022			Bond Future	11.6954	77.0750	11.7621	76.6569	0.570	0.0000	0.0000	0
2021/04/28	2044	03/02/2022	11.61	Call	Bond Future	4,637.6500	4.6376	4,408.3200	4.4083	(4.945)	0	0	0
2021/04/28	2044	03/02/2022	11.61	Put	Bond Future	5,179.1900	5.1792	5,367.9100	5.3679	3.644	0	0	0
2021/04/28	2044	05/05/2022	11.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	2044	05/05/2022	11.91	Put	Bond Future	53.0200	0.0530	506.2400	0.5062	854.810	0	0	0
2021/04/28	2044	05/05/2022	11.92	Call	Bond Future	8.0600	0.0081	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	2044	05/05/2022	11.92	Put	Bond Future	0.0000	0.0000	445.1600	0.4452	100.000	0	0	0
2021/04/28	2044	05/05/2022			Bond Future	11.9187	77.9249	11.9933	77.4717	0.626	0.0000	0.0000	0
2021/04/28	2044	05/05/2022	11.93	Call	Bond Future	69.0500	0.0691	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/28	2044	05/05/2022	11.93	Put	Bond Future	0.0000	0.0000	384.1700	0.3842	100.000	0	0	0
2021/04/28	2046	06/05/2021			Bond Future	107.8352	107.8352	104.9808	104.9808	(2.647)	0.0000	0.0000	14,566
2021/04/28	2046	05/08/2021			Bond Future	109.0447	109.0447	106.0951	106.0951	(2.705)	0.0000	0.0000	13,533
2021/04/28	2046	04/11/2021			Bond Future	108.4995	108.4995	105.5193	105.5193	(2.747)	0.0000	0.0000	0
2021/04/28	2046	03/02/2022			Bond Future	109.8093	109.8093	106.7162	106.7162	(2.817)	0.0000	0.0000	0
2021/04/28	2046	05/05/2022			Bond Future	109.2079	109.2079	106.0375	106.0375	(2.903)	0.0000	0.0000	0
2021/04/28	2050	06/05/2021			Bond Future	111.0588	111.0588	108.4488	108.4488	(2.350)	0.0000	0.0000	9,841
2021/04/28	2050	05/08/2021			Bond Future	110.3819	110.3819	107.6778	107.6778	(2.450)	0.0000	0.0000	10,266
2021/04/28	2050	04/11/2021			Bond Future	111.6547	111.6547	108.9232	108.9232	(2.446)	0.0000	0.0000	0
2021/04/28	2050	03/02/2022			Bond Future	111.0599	111.0599	108.2164	108.2164	(2.560)	0.0000	0.0000	0
2021/04/28	2050	05/05/2022			Bond Future	112.3127	112.3127	109.3940	109.3940	(2.599)	0.0000	0.0000	0
2021/04/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	AL37	06/05/2021			Index Future	786.5840	786.5840	785.2100	785.2100	(0.175)	0.0000	0.0000	0
2021/04/28	AL37	05/08/2021			Index Future	795.1110	795.1110	793.2590	793.2590	(0.233)	0.0000	0.0000	0
2021/04/28	AL37	04/11/2021			Index Future	804.1800	804.1800	802.3250	802.3250	(0.231)	0.0000	0.0000	0
2021/04/28	AL37	03/02/2022			Index Future	813.6910	813.6910	811.2340	811.2340	(0.302)	0.0000	0.0000	0
2021/04/28	AL37	05/05/2022			Index Future	814.8500	814.8500	814.8500	814.8500	0.000	0.0000	0.0000	0
2021/04/28	AL7T	06/05/2021			Index Future	873.8620	873.8620	870.8170	870.8170	(0.348)	0.0000	0.0000	0
2021/04/28	AL7T	05/08/2021			Index Future	883.3350	883.3350	879.7430	879.7430	(0.407)	0.0000	0.0000	0
2021/04/28	AL7T	04/11/2021			Index Future	893.4100	893.4100	889.7980	889.7980	(0.404)	0.0000	0.0000	0
2021/04/28	AL7T	03/02/2022			Index Future	903.9770	903.9770	899.6780	899.6780	(0.476)	0.0000	0.0000	0
2021/04/28	AL7T	05/05/2022			Index Future	904.6200	904.6200	904.6200	904.6200	0.000	0.0000	0.0000	0
2021/04/28	ALBI	06/05/2021			Index Future	767.5200	767.5200	765.2140	765.2140	(0.300)	0.0000	0.0000	279
2021/04/28	ALBI	05/08/2021			Index Future	775.8400	775.8400	773.0580	773.0580	(0.359)	0.0000	0.0000	134
2021/04/28	ALBI	04/11/2021			Index Future	784.6890	784.6890	781.8940	781.8940	(0.356)	0.0000	0.0000	0
2021/04/28	ALBI	03/02/2022			Index Future	793.9700	793.9700	790.5760	790.5760	(0.427)	0.0000	0.0000	0
2021/04/28	ALBI	05/05/2022			Index Future	797.8400	797.8400	797.8400	797.8400	0.000	0.0000	0.0000	0
2021/04/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/28	ES33	06/05/2021			Bond Future	11.5901	74.6317	11.6326	74.4099	0.367	0.0000	0.0000	0
2021/04/28	ES33	05/08/2021			Bond Future	11.8428	75.4688	11.8961	75.1998	0.450	0.0000	0.0000	350
2021/04/28	ES33	04/11/2021			Bond Future	12.0974	72.5631	12.1525	72.2938	0.455	0.0000	0.0000	0
2021/04/28	ES33	03/02/2022			Bond Future	12.3669	73.4397	12.4357	73.1139	0.556	0.0000	0.0000	0
2021/04/28	ES33	05/05/2022			Bond Future	12.6577	70.4910	12.7357	70.1333	0.616	0.0000	0.0000	0
2021/04/28	ES42	06/05/2021			Bond Future	12.0533	73.4189	12.0963	73.1683	0.357	0.0000	0.0000	0
2021/04/28	ES42	05/08/2021			Bond Future	12.2912	74.2424	12.3439	73.9449	0.429	0.0000	0.0000	4,779
2021/04/28	ES42	04/11/2021			Bond Future	12.5325	70.8405	12.5872	70.5418	0.437	0.0000	0.0000	0
2021/04/28	ES42	03/02/2022			Bond Future	12.7793	71.6966	12.8464	71.3421	0.526	0.0000	0.0000	0
2021/04/28	ES42	05/05/2022			Bond Future	13.0543	68.2467	13.1303	67.8600	0.582	0.0000	0.0000	0
2021/04/28	GOVI	06/05/2021	678.68	Call	GOVI	798,230.0000	79.8230	775,430.0000	77.5430	(2.856)	0	0	0
2021/04/28	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	06/05/2021	678.67	Call	GOVI	798,330.0000	79.8330	775,530.0000	77.5530	(2.856)	0	0	0
2021/04/28	GOVI	06/05/2021			GOVI	758.5030	758.5030	756.2230	756.2230	(0.301)	0.0000	0.0000	67
2021/04/28	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	06/05/2021	678.69	Call	GOVI	798,130.0000	79.8130	775,330.0000	77.5330	(2.857)	0	0	0
2021/04/28	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	05/08/2021	719.14	Call	GOVI	475,850.0000	47.5850	448,350.0000	44.8350	(5.779)	0	0	0
2021/04/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	05/08/2021	719.13	Call	GOVI	475,950.0000	47.5950	448,450.0000	44.8450	(5.778)	0	0	0
2021/04/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	05/08/2021			GOVI	766.7250	766.7250	763.9750	763.9750	(0.359)	0.0000	0.0000	928
2021/04/28	GOVI	05/08/2021	719.15	Call	GOVI	475,750.0000	47.5750	448,250.0000	44.8250	(5.780)	0	0	0
2021/04/28	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	04/11/2021	728.41	Call	GOVI	470,600.0000	47.0600	442,970.0000	44.2970	(5.871)	0	0	0
2021/04/28	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	04/11/2021	728.40	Call	GOVI	470,700.0000	47.0700	443,070.0000	44.3070	(5.870)	0	0	0
2021/04/28	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	04/11/2021			GOVI	775.4700	775.4700	772.7070	772.7070	(0.356)	0.0000	0.0000	0
2021/04/28	GOVI	04/11/2021	728.42	Call	GOVI	470,500.0000	47.0500	442,870.0000	44.2870	(5.872)	0	0	0
2021/04/28	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	03/02/2022	792.76	Put	GOVI	81,180.0000	8.1180	114,730.0000	11.4730	41.328	0	0	0
2021/04/28	GOVI	03/02/2022			GOVI	784.6420	784.6420	781.2870	781.2870	(0.428)	0.0000	0.0000	0
2021/04/28	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	03/02/2022	792.75	Put	GOVI	81,080.0000	8.1080	114,630.0000	11.4630	41.379	0	0	0
2021/04/28	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	03/02/2022	792.74	Put	GOVI	80,980.0000	8.0980	114,530.0000	11.4530	41.430	0	0	0
2021/04/28	GOVI	05/05/2022	788.25	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	05/05/2022	788.25	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/28	GOVI	05/05/2022			GOVI	788.2400	788.2400	788.2400	788.2400	0.000	0.0000	0.0000	0

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2021/04/28	GOVI	05/05/2022	788.24	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GOVI	05/05/2022	788.23	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/04/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/28	IGOV	06/05/2021			Index Future	286.4480	286.4480	283.9220	283.9220	(0.882)	0.0000	0.0000	320
2021/04/28	IGOV	05/08/2021			Index Future	289.6250	289.6250	286.9030	286.9030	(0.940)	0.0000	0.0000	578
2021/04/28	IGOV	04/11/2021			Index Future	292.9980	292.9980	290.2520	290.2520	(0.937)	0.0000	0.0000	0
2021/04/28	IGOV	03/02/2022			Index Future	296.5330	296.5330	293.5440	293.5440	(1.008)	0.0000	0.0000	0
2021/04/28	IGOV	05/05/2022			Index Future	293.1100	293.1100	293.1100	293.1100	0.000	0.0000	0.0000	0
2021/04/28	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/28	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/04/28	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.7000	90.7000	0.011	0.0000	0.0000	51
2021/04/28	IS05	15/03/2022			Interest Rate Swap	90.1100	90.1100	90.1200	90.1200	0.011	0.0000	0.0000	0
2021/04/28	IS05	21/06/2022			Interest Rate Swap	90.2500	90.2500	90.2700	90.2700	0.022	0.0000	0.0000	0
2021/04/28	IS05	20/09/2022			Interest Rate Swap	93.4000	93.4000	93.4500	93.4500	0.054	0.0000	0.0000	0
2021/04/28	IS05	20/12/2022			Interest Rate Swap	93.9300	93.9300	94.0000	94.0000	0.075	0.0000	0.0000	0
2021/04/28	IS05	22/03/2023			Interest Rate Swap	86.3600	86.3600	86.4400	86.4400	0.093	0.0000	0.0000	0
2021/04/28	IS05	20/06/2023			Interest Rate Swap	91.9200	91.9200	92.0400	92.0400	0.131	0.0000	0.0000	0
2021/04/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/28	IS10	17/12/2025			Interest Rate Swap	80.3200	80.3200	80.5500	80.5500	0.286	0.0000	0.0000	0
2021/04/28	IS10	16/03/2026			Interest Rate Swap	76.9400	76.9400	77.1700	77.1700	0.299	0.0000	0.0000	0
2021/04/28	IS10	15/06/2026			Interest Rate Swap	75.4500	75.4500	75.6800	75.6800	0.305	0.0000	0.0000	0
2021/04/28	IS10	21/09/2026			Interest Rate Swap	77.5800	77.5800	77.8100	77.8100	0.296	0.0000	0.0000	0
2021/04/28	IS10	21/12/2026			Interest Rate Swap	81.6900	81.6900	81.9200	81.9200	0.282	0.0000	0.0000	0
2021/04/28	IS10	15/03/2027			Interest Rate Swap	80.2900	80.2900	80.5200	80.5200	0.286	0.0000	0.0000	0
2021/04/28	IS10	21/06/2027			Interest Rate Swap	82.4800	82.4800	82.6900	82.6900	0.255	0.0000	0.0000	0
2021/04/28	IS10	20/09/2027			Interest Rate Swap	88.4000	88.4000	88.5800	88.5800	0.204	0.0000	0.0000	0
2021/04/28	IS10	20/12/2027			Interest Rate Swap	88.9200	88.9200	89.0800	89.0800	0.180	0.0000	0.0000	0
2021/04/28	IS10	22/03/2028			Interest Rate Swap	82.0600	82.0600	82.2000	82.2000	0.171	0.0000	0.0000	0
2021/04/28	IS10	20/06/2028			Interest Rate Swap	89.9900	89.9900	90.1100	90.1100	0.133	0.0000	0.0000	0
2021/04/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/28	JBAF	19/05/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/04/28	JBAF	15/06/2021			Jibar Tradeable Future	3.6850	96.3150	3.6950	96.3050	0.271	0.0000	0.0000	0
2021/04/28	JBAF	21/07/2021			Jibar Tradeable Future	3.7000	96.3000	3.7100	96.2900	0.270	0.0000	0.0000	0
2021/04/28	JBAF	18/08/2021			Jibar Tradeable Future	3.7100	96.2900	3.7500	96.2500	1.078	0.0000	0.0000	0
2021/04/28	JBAF	15/09/2021			Jibar Tradeable Future	3.7250	96.2750	3.7650	96.2350	1.074	0.0000	0.0000	30,000
2021/04/28	JBAF	20/10/2021			Jibar Tradeable Future	3.7800	96.2200	3.8200	96.1800	1.058	0.0000	0.0000	0
2021/04/28	JBAF	15/12/2021			Jibar Tradeable Future	3.8800	96.1200	3.9400	96.0600	1.546	0.0000	0.0000	0
2021/04/28	JBAF	16/03/2022			Jibar Tradeable Future	4.0250	95.9750	4.1150	95.8850	2.236	0.0000	0.0000	0
2021/04/28	JBAF	15/06/2022			Jibar Tradeable Future	4.3750	95.6250	4.4600	95.5400	1.943	0.0000	0.0000	471

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/28	JBAF	21/09/2022			Jibar Tradeable Future	4.5400	95.4600	4.6300	95.3700	1.982	0.0000	0.0000	0
2021/04/28	JBAF	21/12/2022			Jibar Tradeable Future	4.8850	95.1150	4.9700	95.0300	1.740	0.0000	0.0000	0
2021/04/28	JBAF	15/03/2023			Jibar Tradeable Future	5.0550	94.9450	5.1550	94.8450	1.978	0.0000	0.0000	0
2021/04/28	R023	06/05/2021	7.58	Call	Bond Future	4,997.1500	4.9971	4,979.2700	4.9793	(0.358)	0	0	0
2021/04/28	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R023	06/05/2021			Bond Future	4.6692	106.7781	4.6793	106.7602	0.216	0.0000	0.0000	27,376
2021/04/28	R023	06/05/2021	7.57	Call	Bond Future	4,980.5200	4.9805	4,962.6400	4.9626	(0.359)	0	0	0
2021/04/28	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R023	06/05/2021	7.56	Call	Bond Future	4,963.8900	4.9639	4,946.0100	4.9460	(0.360)	0	0	0
2021/04/28	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R023	05/08/2021	5.30	Call	Bond Future	941.6500	0.9417	869.0700	0.8691	(7.708)	0	0	0
2021/04/28	R023	05/08/2021	5.30	Put	Bond Future	51.5200	0.0515	61.2500	0.0613	18.886	0	0	0
2021/04/28	R023	05/08/2021	5.29	Call	Bond Future	928.0600	0.9281	855.7600	0.8558	(7.790)	0	0	0
2021/04/28	R023	05/08/2021	5.29	Put	Bond Future	53.0400	0.0530	63.0500	0.0630	18.873	0	0	0
2021/04/28	R023	05/08/2021			Bond Future	4.7140	107.9488	4.7679	107.8665	1.144	0.0000	0.0000	15,252
2021/04/28	R023	05/08/2021	5.31	Call	Bond Future	955.2800	0.9553	882.4300	0.8824	(7.626)	0	0	0
2021/04/28	R023	05/08/2021	5.31	Put	Bond Future	50.0500	0.0500	59.5100	0.0595	18.901	0	0	0
2021/04/28	R023	04/11/2021	4.91	Call	Bond Future	500.4500	0.5005	452.6800	0.4527	(9.545)	0	0	0
2021/04/28	R023	04/11/2021	4.91	Put	Bond Future	280.8400	0.2808	312.5200	0.3125	11.280	0	0	0
2021/04/28	R023	04/11/2021	4.90	Call	Bond Future	492.0300	0.4920	444.6600	0.4447	(9.627)	0	0	0
2021/04/28	R023	04/11/2021	4.90	Put	Bond Future	285.2600	0.2853	317.3400	0.3173	11.246	0	0	0
2021/04/28	R023	04/11/2021			Bond Future	4.7392	105.2593	4.8010	105.1799	1.302	0.0000	0.0000	0
2021/04/28	R023	04/11/2021	4.92	Call	Bond Future	508.9400	0.5089	460.7600	0.4608	(9.467)	0	0	0
2021/04/28	R023	04/11/2021	4.92	Put	Bond Future	276.4900	0.2765	307.7600	0.3078	11.310	0	0	0
2021/04/28	R023	03/02/2022	5.08	Call	Bond Future	632.7200	0.6327	536.5000	0.5365	(15.207)	0	0	0
2021/04/28	R023	03/02/2022	5.08	Put	Bond Future	279.3100	0.2793	340.4800	0.3405	21.900	0	0	0
2021/04/28	R023	03/02/2022			Bond Future	4.7399	106.5054	4.8911	106.3480	3.191	0.0000	0.0000	0
2021/04/28	R023	03/02/2022	5.07	Call	Bond Future	625.5400	0.6255	529.8800	0.5299	(15.292)	0	0	0
2021/04/28	R023	03/02/2022	5.07	Put	Bond Future	282.5000	0.2825	344.2300	0.3442	21.851	0	0	0
2021/04/28	R023	03/02/2022	5.06	Call	Bond Future	618.7600	0.6188	523.6600	0.5237	(15.369)	0	0	0
2021/04/28	R023	03/02/2022	5.06	Put	Bond Future	286.0800	0.2861	348.3700	0.3484	21.774	0	0	0
2021/04/28	R023	05/05/2022	6.31	Call	Bond Future	1,175.7000	1.1757	975.2600	0.9753	(17.049)	0	0	0
2021/04/28	R023	05/05/2022	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R023	05/05/2022			Bond Future	4.8249	103.7727	5.0761	103.5723	5.207	0.0000	0.0000	0
2021/04/28	R023	05/05/2022	6.30	Call	Bond Future	1,167.8600	1.1679	967.4200	0.9674	(17.163)	0	0	0
2021/04/28	R023	05/05/2022	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R023	05/05/2022	6.29	Call	Bond Future	1,160.0100	1.1600	959.5700	0.9596	(17.279)	0	0	0
2021/04/28	R023	05/05/2022	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R035	06/05/2021	12.36	Put	Bond Future	0.1500	0.0002	0.0400	0.0000	(73.333)	0	0	0
2021/04/28	R035	06/05/2021	12.37	Call	Bond Future	9,885.0400	9.8850	9,636.1500	9.6362	(2.518)	0	0	0
2021/04/28	R035	06/05/2021	12.35	Put	Bond Future	0.1700	0.0002	0.0400	0.0000	(76.471)	0	0	0
2021/04/28	R035	06/05/2021	10.55	Call	Bond Future	678.3000	0.6783	487.7200	0.4877	(28.097)	0	0	0
2021/04/28	R035	06/05/2021	10.55	Put	Bond Future	1,626.5400	1.6265	1,684.7400	1.6847	3.578	0	0	500
2021/04/28	R035	06/05/2021	10.05	Put	Bond Future	4,374.2900	4.3743	4,588.6000	4.5886	4.899	0	0	0
2021/04/28	R035	06/05/2021	10.05	Call	Bond Future	60.0900	0.0601	25.6200	0.0256	(57.364)	0	0	500
2021/04/28	R035	06/05/2021	10.40	Put	Bond Future	2,317.2100	2.3172	2,429.9700	2.4300	4.866	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
2021/04/28	R035	06/05/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/04/28	R035	06/05/2021	11.55	Call	Bond Future	5,300.6500	5.3007	5,038.6500	5.0387	(4.943)	0	0	0
2021/04/28	R035	06/05/2021	11.55	Put	Bond Future	37.8600	0.0379	24.6400	0.0246	(34.918)	0	0	1,650
2021/04/28	R035	06/05/2021	12.77	Call	Bond Future	11,999.1000	11.9991	11,750.3200	11.7503	(2.073)	0	0	0
2021/04/28	R035	06/05/2021	12.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,650
2021/04/28	R035	06/05/2021	10.24	Put	Bond Future	3,193.0700	3.1931	3,360.4300	3.3604	5.241	0	0	0
2021/04/28	R035	06/05/2021	10.24	Call	Bond Future	179.5200	0.1795	98.1000	0.0981	(45.354)	0	0	223
2021/04/28	R035	06/05/2021			Bond Future	10.6959	88.7248	10.7345	88.4760	0.361	0.0000	0.0000	68,919
2021/04/28	R035	06/05/2021	12.36	Call	Bond Future	9,831.0500	9.8311	9,582.1600	9.5822	(2.532)	0	0	0
2021/04/28	R035	06/05/2021	12.37	Put	Bond Future	0.1400	0.0001	0.0300	0.0000	(78.571)	0	0	0
2021/04/28	R035	06/05/2021	12.35	Call	Bond Future	9,777.0200	9.7770	9,528.1100	9.5281	(2.546)	0	0	0
2021/04/28	R035	06/05/2021	11.05	Call	Bond Future	2,574.4900	2.5745	2,292.0400	2.2920	(10.971)	0	0	0
2021/04/28	R035	06/05/2021	11.05	Put	Bond Future	333.9600	0.3340	300.2900	0.3003	(10.082)	0	0	500
2021/04/28	R035	06/05/2021	10.40	Call	Bond Future	378.3000	0.3783	242.2800	0.2423	(35.956)	0	0	600
2021/04/28	R035	06/05/2021	11.15	Put	Bond Future	226.8500	0.2268	194.0200	0.1940	(14.472)	0	0	0
2021/04/28	R035	06/05/2021	11.15	Call	Bond Future	3,084.8200	3.0848	2,803.2100	2.8032	(9.129)	0	0	600
2021/04/28	R035	06/05/2021	12.91	Call	Bond Future	12,718.4900	12.7185	12,469.7100	12.4697	(1.956)	0	0	0
2021/04/28	R035	06/05/2021	10.81	Put	Bond Future	770.2200	0.7702	757.6800	0.7577	(1.628)	0	0	0
2021/04/28	R035	06/05/2021	10.81	Call	Bond Future	1,501.5600	1.5016	1,240.2400	1.2402	(17.403)	0	0	1,650
2021/04/28	R035	06/05/2021	12.02	Call	Bond Future	7,962.9100	7.9629	7,712.8800	7.7129	(3.140)	0	0	0
2021/04/28	R035	06/05/2021	12.02	Put	Bond Future	2.0400	0.0020	0.7900	0.0008	(61.275)	0	0	223
2021/04/28	R035	06/05/2021	11.32	Call	Bond Future	4,004.2300	4.0042	3,730.0700	3.7301	(6.847)	0	0	0
2021/04/28	R035	06/05/2021	11.32	Put	Bond Future	111.6600	0.1117	86.2800	0.0863	(22.730)	0	0	223
2021/04/28	R035	05/08/2021	11.37	Call	Bond Future	4,918.1800	4.9182	4,690.8900	4.6909	(4.621)	0	0	0
2021/04/28	R035	05/08/2021	11.37	Put	Bond Future	2,121.6600	2.1217	2,199.1100	2.1991	3.650	0	0	100
2021/04/28	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R035	05/08/2021	5.31	Put	Bond Future	48,393.0700	48.3931	48,697.8100	48.6978	0.630	0	0	0
2021/04/28	R035	05/08/2021			Bond Future	10.9121	89.6976	10.9610	89.3929	0.447	0.0000	0.0000	83,331
2021/04/28	R035	05/08/2021	10.77	Call	Bond Future	2,815.2500	2.8152	2,641.2200	2.6412	(6.182)	0	0	0
2021/04/28	R035	05/08/2021	10.77	Put	Bond Future	3,711.3900	3.7114	3,842.1000	3.8421	3.522	0	0	100
2021/04/28	R035	05/08/2021	10.02	Put	Bond Future	6,909.0900	6.9091	7,118.8000	7.1188	3.035	0	0	0
2021/04/28	R035	05/08/2021	10.02	Call	Bond Future	1,052.5700	1.0526	957.5400	0.9575	(9.028)	0	0	100
2021/04/28	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R035	05/08/2021	5.30	Put	Bond Future	48,509.6500	48.5097	48,814.3900	48.8144	0.628	0	0	0
2021/04/28	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R035	05/08/2021	5.29	Put	Bond Future	48,626.3600	48.6264	48,931.1000	48.9311	0.627	0	0	0
2021/04/28	R035	04/11/2021	11.20	Put	Bond Future	4,038.6100	4.0386	4,158.0800	4.1581	2.958	0	0	350
2021/04/28	R035	04/11/2021	10.60	Call	Bond Future	2,754.3700	2.7544	2,613.5700	2.6136	(5.112)	0	0	0
2021/04/28	R035	04/11/2021	10.60	Put	Bond Future	6,052.1500	6.0522	6,216.1200	6.2161	2.709	0	0	350
2021/04/28	R035	04/11/2021	10.11	Put	Bond Future	8,188.4100	8.1884	8,391.0800	8.3911	2.475	0	0	0
2021/04/28	R035	04/11/2021	10.11	Call	Bond Future	1,660.4400	1.6604	1,558.3400	1.5583	(6.149)	0	0	350
2021/04/28	R035	04/11/2021	10.12	Put	Bond Future	8,140.0200	8.1400	8,341.9100	8.3419	2.480	0	0	0
2021/04/28	R035	04/11/2021	10.12	Call	Bond Future	1,679.6600	1.6797	1,576.7800	1.5768	(6.125)	0	0	400
2021/04/28	R035	04/11/2021	10.62	Put	Bond Future	5,974.6900	5.9747	6,137.1100	6.1371	2.718	0	0	0
2021/04/28	R035	04/11/2021	10.62	Call	Bond Future	2,805.2400	2.8052	2,662.8900	2.6629	(5.074)	0	0	400
2021/04/28	R035	04/11/2021	11.75	Put	Bond Future	2,774.3600	2.7744	2,859.3200	2.8593	3.062	0	0	782
2021/04/28	R035	04/11/2021	11.08	Call	Bond Future	4,099.0300	4.0990	3,922.1600	3.9222	(4.315)	0	0	0
2021/04/28	R035	04/11/2021	11.08	Put	Bond Future	4,390.1300	4.3901	4,518.0300	4.5180	2.913	0	0	782

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
2021/04/28	R035	04/11/2021	10.23	Put	Bond Future	7,621.4700	7.6215	7,814.6800	7.8147	2.535	0	0	0
2021/04/28	R035	04/11/2021	12.53	Call	Bond Future	9,419.8800	9.4199	9,163.7900	9.1638	(2.719)	0	0	0
2021/04/28	R035	04/11/2021	12.53	Put	Bond Future	1,488.4000	1.4884	1,537.0800	1.5371	3.271	0	0	0
2021/04/28	R035	04/11/2021			Bond Future	11.1278	86.2348	11.1781	85.9300	0.452	0.0000	0.0000	0
2021/04/28	R035	04/11/2021	11.20	Call	Bond Future	4,475.8600	4.4759	4,290.5600	4.2906	(4.140)	0	0	0
2021/04/28	R035	04/11/2021	13.82	Call	Bond Future	14,704.3700	14.7044	14,414.5900	14.4146	(1.971)	0	0	0
2021/04/28	R035	04/11/2021	13.82	Put	Bond Future	414.0700	0.4141	429.0600	0.4291	3.620	0	0	400
2021/04/28	R035	04/11/2021	11.75	Call	Bond Future	6,435.9500	6.4360	6,216.1400	6.2161	(3.415)	0	0	0
2021/04/28	R035	04/11/2021	10.23	Call	Bond Future	1,900.1200	1.9001	1,788.5600	1.7886	(5.871)	0	0	782
2021/04/28	R035	04/11/2021	12.52	Call	Bond Future	9,380.7000	9.3807	9,125.0000	9.1250	(2.726)	0	0	0
2021/04/28	R035	04/11/2021	12.52	Put	Bond Future	1,501.8300	1.5018	1,550.9000	1.5509	3.267	0	0	0
2021/04/28	R035	04/11/2021	12.51	Call	Bond Future	9,341.5700	9.3416	9,086.2600	9.0863	(2.733)	0	0	0
2021/04/28	R035	04/11/2021	12.51	Put	Bond Future	1,515.3700	1.5154	1,564.8300	1.5648	3.264	0	0	0
2021/04/28	R035	03/02/2022	11.28	Call	Bond Future	0.0000	0.0000	4,122.4500	4.1225	100.000	0	0	0
2021/04/28	R035	03/02/2022	11.28	Put	Bond Future	0.0000	0.0000	4,941.2200	4.9412	100.000	0	0	200
2021/04/28	R035	03/02/2022	10.26	Put	Bond Future	0.0000	0.0000	8,937.8900	8.9379	100.000	0	0	0
2021/04/28	R035	03/02/2022	10.26	Call	Bond Future	0.0000	0.0000	1,729.1600	1.7292	100.000	0	0	200
2021/04/28	R035	03/02/2022	11.73	Call	Bond Future	5,760.9700	5.7610	5,524.1600	5.5242	(4.111)	0	0	0
2021/04/28	R035	03/02/2022	11.73	Put	Bond Future	3,595.9100	3.5959	3,730.5900	3.7306	3.745	0	0	280
2021/04/28	R035	03/02/2022	11.03	Call	Bond Future	3,619.3200	3.6193	3,436.2700	3.4363	(5.058)	0	0	0
2021/04/28	R035	03/02/2022	11.39	Call	Bond Future	4,656.4900	4.6565	4,444.7600	4.4448	(4.547)	0	0	0
2021/04/28	R035	03/02/2022	11.39	Put	Bond Future	4,454.0300	4.4540	4,613.7900	4.6138	3.587	0	0	683
2021/04/28	R035	03/02/2022	10.65	Call	Bond Future	2,662.5800	2.6626	2,511.2500	2.5113	(5.684)	0	0	0
2021/04/28	R035	03/02/2022	11.23	Call	Bond Future	4,179.3000	4.1793	3,980.0900	3.9801	(4.767)	0	0	0
2021/04/28	R035	03/02/2022	11.23	Put	Bond Future	4,924.3500	4.9244	5,096.6300	5.0966	3.499	0	0	0
2021/04/28	R035	03/02/2022	11.22	Call	Bond Future	4,150.1400	4.1501	3,951.7200	3.9517	(4.781)	0	0	0
2021/04/28	R035	03/02/2022	11.22	Put	Bond Future	4,954.9300	4.9549	5,128.0000	5.1280	3.493	0	0	0
2021/04/28	R035	03/02/2022			Bond Future	11.3556	87.2559	11.4188	86.8845	0.557	0.0000	0.0000	0
2021/04/28	R035	03/02/2022	11.88	Call	Bond Future	0.0000	0.0000	6,041.7100	6.0417	100.000	0	0	0
2021/04/28	R035	03/02/2022	11.88	Put	Bond Future	0.0000	0.0000	3,403.7400	3.4037	100.000	0	0	200
2021/04/28	R035	03/02/2022	11.03	Put	Bond Future	5,570.9200	5.5709	5,759.3600	5.7594	3.383	0	0	280
2021/04/28	R035	03/02/2022	10.10	Put	Bond Future	9,496.8600	9.4969	9,761.6100	9.7616	2.788	0	0	0
2021/04/28	R035	03/02/2022	10.10	Call	Bond Future	1,594.3300	1.5943	1,487.5900	1.4876	(6.695)	0	0	280
2021/04/28	R035	03/02/2022	10.65	Put	Bond Future	6,976.4600	6.9765	7,196.6200	7.1966	3.156	0	0	683
2021/04/28	R035	03/02/2022	9.70	Put	Bond Future	11,719.1600	11.7192	12,011.2100	12.0112	2.492	0	0	0
2021/04/28	R035	03/02/2022	9.70	Call	Bond Future	1,073.8600	1.0739	994.4200	0.9944	(7.398)	0	0	683
2021/04/28	R035	03/02/2022	11.24	Call	Bond Future	4,208.2500	4.2082	4,008.2400	4.0082	(4.753)	0	0	0
2021/04/28	R035	03/02/2022	11.24	Put	Bond Future	4,893.6300	4.8936	5,065.1100	5.0651	3.504	0	0	0
2021/04/28	R035	05/05/2022	11.64	Call	Bond Future	236.6800	0.2367	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	R035	05/05/2022	11.64	Put	Bond Future	0.0000	0.0000	172.1900	0.1722	100.000	0	0	0
2021/04/28	R035	05/05/2022	11.63	Call	Bond Future	179.7500	0.1798	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	R035	05/05/2022	11.63	Put	Bond Future	0.0000	0.0000	229.1200	0.2291	100.000	0	0	0
2021/04/28	R035	05/05/2022			Bond Future	11.5985	83.7428	11.6703	83.3339	0.619	0.0000	0.0000	0
2021/04/28	R035	05/05/2022	11.65	Call	Bond Future	293.5500	0.2936	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	R035	05/05/2022	11.65	Put	Bond Future	0.0000	0.0000	115.3200	0.1153	100.000	0	0	0
2021/04/28	R186	06/05/2021	10.77	Call	Bond Future	15,858.1900	15.8582	15,659.3400	15.6593	(1.254)	0	0	0
2021/04/28	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/28	R186	06/05/2021	10.76	Call	Bond Future	15,817.1400	15.8171	15,618.2900	15.6183	(1.257)	0	0	0
2021/04/28	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R186	06/05/2021	7.60	Put	Bond Future	114.6200	0.1146	105.3000	0.1053	(8.131)	0	0	5,000
2021/04/28	R186	06/05/2021	7.60	Call	Bond Future	1,797.6000	1.7976	1,589.4300	1.5894	(11.580)	0	0	5,000
2021/04/28	R186	06/05/2021			Bond Future	7.2571	118.7858	7.2973	118.5869	0.554	0.0000	0.0000	43,928
2021/04/28	R186	06/05/2021	10.78	Call	Bond Future	15,899.2200	15.8992	15,700.3700	15.7004	(1.251)	0	0	0
2021/04/28	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R186	06/05/2021	7.30	Call	Bond Future	733.1200	0.7331	561.9200	0.5619	(23.352)	0	0	0
2021/04/28	R186	06/05/2021	7.30	Put	Bond Future	520.9800	0.5210	548.6300	0.5486	5.307	0	0	15,177
2021/04/28	R186	05/08/2021	8.62	Call	Bond Future	5,743.2000	5.7432	5,497.3700	5.4974	(4.280)	0	0	0
2021/04/28	R186	05/08/2021	8.62	Put	Bond Future	314.3100	0.3143	339.1700	0.3392	7.909	0	0	0
2021/04/28	R186	05/08/2021	8.61	Call	Bond Future	5,704.8800	5.7049	5,459.4800	5.4595	(4.302)	0	0	0
2021/04/28	R186	05/08/2021	8.61	Put	Bond Future	320.3300	0.3203	345.6200	0.3456	7.895	0	0	0
2021/04/28	R186	05/08/2021			Bond Future	7.4324	114.8065	7.4899	114.5358	0.774	0.0000	0.0000	88,985
2021/04/28	R186	05/08/2021	8.63	Call	Bond Future	5,781.5700	5.7816	5,535.3100	5.5353	(4.259)	0	0	0
2021/04/28	R186	05/08/2021	8.63	Put	Bond Future	308.3800	0.3084	332.8100	0.3328	7.922	0	0	0
2021/04/28	R186	04/11/2021	8.10	Call	Bond Future	3,643.2600	3.6433	3,457.7300	3.4577	(5.092)	0	0	0
2021/04/28	R186	04/11/2021	8.10	Put	Bond Future	1,456.1000	1.4561	1,540.3800	1.5404	5.788	0	0	0
2021/04/28	R186	04/11/2021	8.09	Call	Bond Future	3,613.7800	3.6138	3,428.9500	3.4289	(5.115)	0	0	0
2021/04/28	R186	04/11/2021	8.09	Put	Bond Future	1,470.3600	1.4704	1,555.3400	1.5553	5.780	0	0	0
2021/04/28	R186	04/11/2021			Bond Future	7.6061	116.1033	7.6663	115.8335	0.793	0.0000	0.0000	0
2021/04/28	R186	04/11/2021	8.11	Call	Bond Future	3,672.8500	3.6729	3,486.6200	3.4866	(5.070)	0	0	0
2021/04/28	R186	04/11/2021	8.11	Put	Bond Future	1,441.9600	1.4420	1,525.5400	1.5255	5.796	0	0	0
2021/04/28	R186	03/02/2022	7.30	Call	Bond Future	1,507.8800	1.5079	1,370.7700	1.3708	(9.093)	0	0	0
2021/04/28	R186	03/02/2022	7.30	Put	Bond Future	3,617.4300	3.6174	3,836.5600	3.8366	6.058	0	0	0
2021/04/28	R186	03/02/2022			Bond Future	7.7903	112.1949	7.8743	111.8387	1.078	0.0000	0.0000	0
2021/04/28	R186	03/02/2022	7.28	Call	Bond Future	1,474.6700	1.4747	1,339.5800	1.3396	(9.161)	0	0	0
2021/04/28	R186	03/02/2022	7.28	Put	Bond Future	3,671.3300	3.6713	3,892.4800	3.8925	6.024	0	0	0
2021/04/28	R186	03/02/2022	7.29	Call	Bond Future	1,491.0300	1.4910	1,354.9400	1.3549	(9.127)	0	0	0
2021/04/28	R186	03/02/2022	7.29	Put	Bond Future	3,644.1300	3.6441	3,864.2800	3.8643	6.041	0	0	0
2021/04/28	R186	05/05/2022	8.32	Call	Bond Future	1,198.2000	1.1982	793.3300	0.7933	(33.790)	0	0	0
2021/04/28	R186	05/05/2022	8.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R186	05/05/2022			Bond Future	8.0196	113.4333	8.1207	113.0284	1.260	0.0000	0.0000	0
2021/04/28	R186	05/05/2022	8.30	Call	Bond Future	1,118.9400	1.1189	714.0700	0.7141	(36.183)	0	0	0
2021/04/28	R186	05/05/2022	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R186	05/05/2022	8.31	Call	Bond Future	1,158.5800	1.1586	753.7100	0.7537	(34.945)	0	0	0
2021/04/28	R186	05/05/2022	8.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R197	06/05/2021			Bond Future	322.2492	322.2492	322.2636	322.2636	0.004	0.0000	0.0000	2,744
2021/04/28	R197	05/08/2021			Bond Future	317.8808	317.8808	317.7048	317.7048	(0.055)	0.0000	0.0000	970
2021/04/28	R197	04/11/2021			Bond Future	321.5468	321.5468	321.3783	321.3783	(0.052)	0.0000	0.0000	0
2021/04/28	R197	03/02/2022			Bond Future	317.3487	317.3487	316.9473	316.9473	(0.126)	0.0000	0.0000	0
2021/04/28	R197	05/05/2022			Bond Future	320.9282	320.9282	320.3956	320.3956	(0.166)	0.0000	0.0000	0
2021/04/28	R202	06/05/2021			Bond Future	234.1657	234.1657	232.6615	232.6615	(0.642)	0.0000	0.0000	7,827
2021/04/28	R202	05/08/2021			Bond Future	232.5521	232.5521	230.8929	230.8929	(0.713)	0.0000	0.0000	9,284
2021/04/28	R202	04/11/2021			Bond Future	235.2340	235.2340	233.5624	233.5624	(0.711)	0.0000	0.0000	0
2021/04/28	R202	03/02/2022			Bond Future	233.7817	233.7817	231.9217	231.9217	(0.796)	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
2021/04/28	R202	05/05/2022			Bond Future	236.4192	236.4192	234.4454	234.4454	(0.835)	0.0000	0.0000	0
2021/04/28	R209	06/05/2021	12.23	Call	Bond Future	8,142.7100	8.1427	7,894.8000	7.8948	(3.045)	0	0	0
2021/04/28	R209	06/05/2021	12.23	Put	Bond Future	0.4100	0.0004	0.1300	0.0001	(68.293)	0	0	0
2021/04/28	R209	06/05/2021	12.22	Call	Bond Future	8,096.3500	8.0963	7,848.4100	7.8484	(3.062)	0	0	0
2021/04/28	R209	06/05/2021	12.22	Put	Bond Future	0.4500	0.0005	0.1400	0.0001	(68.889)	0	0	0
2021/04/28	R209	06/05/2021	9.50	Put	Bond Future	6,789.2100	6.7892	7,034.9400	7.0349	3.619	0	0	0
2021/04/28	R209	06/05/2021	9.50	Call	Bond Future	2.3500	0.0024	0.4500	0.0005	(80.851)	0	0	2,150
2021/04/28	R209	06/05/2021	10.35	Call	Bond Future	389.6300	0.3896	251.3100	0.2513	(35.500)	0	0	500
2021/04/28	R209	06/05/2021	9.75	Put	Bond Future	5,224.5400	5.2245	5,461.2400	5.4612	4.531	0	0	0
2021/04/28	R209	06/05/2021	9.75	Call	Bond Future	15.7900	0.0158	4.8600	0.0049	(69.221)	0	0	4,050
2021/04/28	R209	06/05/2021	11.00	Call	Bond Future	2,314.8000	2.3148	2,041.3200	2.0413	(11.814)	0	0	0
2021/04/28	R209	06/05/2021	11.00	Put	Bond Future	305.9700	0.3060	280.1200	0.2801	(8.449)	0	0	3,500
2021/04/28	R209	06/05/2021	10.00	Put	Bond Future	3,753.2200	3.7532	3,959.0900	3.9591	5.485	0	0	0
2021/04/28	R209	06/05/2021	10.00	Call	Bond Future	75.6600	0.0757	33.9000	0.0339	(55.194)	0	0	0
2021/04/28	R209	06/05/2021	12.25	Call	Bond Future	8,235.3100	8.2353	7,987.4300	7.9874	(3.010)	0	0	0
2021/04/28	R209	06/05/2021	12.25	Put	Bond Future	0.3600	0.0004	0.1100	0.0001	(69.444)	0	0	8,350
2021/04/28	R209	06/05/2021			Bond Future	10.6330	68.2814	10.6774	68.0338	0.417	0.0000	0.0000	12,751
2021/04/28	R209	06/05/2021	12.24	Call	Bond Future	8,189.0500	8.1890	7,941.1500	7.9412	(3.027)	0	0	0
2021/04/28	R209	06/05/2021	12.24	Put	Bond Future	0.3900	0.0004	0.1200	0.0001	(69.231)	0	0	0
2021/04/28	R209	06/05/2021	10.35	Put	Bond Future	1,999.3400	1.9993	2,108.6500	2.1087	5.467	0	0	0
2021/04/28	R209	06/05/2021	10.60	Call	Bond Future	906.1000	0.9061	689.5100	0.6895	(23.904)	0	0	0
2021/04/28	R209	06/05/2021	10.60	Put	Bond Future	1,090.8700	1.0909	1,121.9100	1.1219	2.845	0	0	1,750
2021/04/28	R209	06/05/2021	11.60	Call	Bond Future	5,134.1000	5.1341	4,877.8400	4.8778	(4.991)	0	0	0
2021/04/28	R209	06/05/2021	11.60	Put	Bond Future	23.1100	0.0231	14.4800	0.0145	(37.343)	0	0	3,750
2021/04/28	R209	06/05/2021	10.25	Put	Bond Future	2,451.0900	2.4511	2,592.7900	2.5928	5.781	0	0	0
2021/04/28	R209	06/05/2021	10.25	Call	Bond Future	259.3900	0.2594	153.4600	0.1535	(40.838)	0	0	5,325
2021/04/28	R209	06/05/2021	11.25	Call	Bond Future	3,444.0000	3.4440	3,173.8400	3.1738	(7.844)	0	0	0
2021/04/28	R209	06/05/2021	11.25	Put	Bond Future	115.9500	0.1160	93.4200	0.0934	(19.431)	0	0	9,150
2021/04/28	R209	05/08/2021	11.81	Call	Bond Future	6,248.2100	6.2482	6,002.4200	6.0024	(3.934)	0	0	0
2021/04/28	R209	05/08/2021	11.81	Put	Bond Future	1,171.5600	1.1716	1,217.0800	1.2171	3.885	0	0	0
2021/04/28	R209	05/08/2021			Bond Future	10.8240	69.0301	10.8776	68.7388	0.495	0.0000	0.0000	16,261
2021/04/28	R209	05/08/2021	11.80	Call	Bond Future	6,212.9200	6.2129	5,967.6200	5.9676	(3.948)	0	0	0
2021/04/28	R209	05/08/2021	11.80	Put	Bond Future	1,184.9000	1.1849	1,230.9100	1.2309	3.883	0	0	0
2021/04/28	R209	05/08/2021	11.79	Call	Bond Future	6,177.7000	6.1777	5,932.8900	5.9329	(3.963)	0	0	0
2021/04/28	R209	05/08/2021	11.79	Put	Bond Future	1,198.3700	1.1984	1,244.8700	1.2449	3.880	0	0	0
2021/04/28	R209	04/11/2021	10.50	Call	Bond Future	2,589.1300	2.5891	2,451.4700	2.4515	(5.317)	0	0	0
2021/04/28	R209	04/11/2021	12.00	Call	Bond Future	6,903.9300	6.9039	6,676.9900	6.6770	(3.287)	0	0	0
2021/04/28	R209	04/11/2021	12.00	Put	Bond Future	1,946.7600	1.9468	2,012.1500	2.0122	3.359	0	0	6,500
2021/04/28	R209	04/11/2021	12.19	Call	Bond Future	7,511.7900	7.5118	7,276.7200	7.2767	(3.129)	0	0	0
2021/04/28	R209	04/11/2021	12.19	Put	Bond Future	1,662.4900	1.6625	1,719.7500	1.7197	3.444	0	0	0
2021/04/28	R209	04/11/2021	12.17	Call	Bond Future	7,447.0200	7.4470	7,212.7700	7.2128	(3.146)	0	0	0
2021/04/28	R209	04/11/2021			Bond Future	11.0133	66.6691	11.0685	66.3768	0.501	0.0000	0.0000	3,675
2021/04/28	R209	04/11/2021	10.50	Put	Bond Future	5,399.0200	5.3990	5,553.6900	5.5537	2.865	0	0	10,000
2021/04/28	R209	04/11/2021	9.50	Put	Bond Future	9,743.0900	9.7431	9,965.4600	9.9655	2.282	0	0	0
2021/04/28	R209	04/11/2021	9.50	Call	Bond Future	950.7900	0.9508	880.8300	0.8808	(7.358)	0	0	4,750
2021/04/28	R209	04/11/2021	12.18	Call	Bond Future	7,479.3800	7.4794	7,244.7200	7.2447	(3.137)	0	0	0
2021/04/28	R209	04/11/2021	12.18	Put	Bond Future	1,676.5600	1.6766	1,734.2300	1.7342	3.440	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
2021/04/28	R209	04/11/2021	12.17	Put	Bond Future	1,690.7300	1.6907	1,748.8100	1.7488	3.435	0	0	0
2021/04/28	R209	03/02/2022	11.03	Call	Bond Future	3,676.1200	3.6761	3,493.6000	3.4936	(4.965)	0	0	0
2021/04/28	R209	03/02/2022	11.03	Put	Bond Future	4,609.0000	4.6090	4,771.1000	4.7711	3.517	0	0	0
2021/04/28	R209	03/02/2022	11.02	Call	Bond Future	3,650.8600	3.6509	3,469.0600	3.4691	(4.980)	0	0	0
2021/04/28	R209	03/02/2022	11.02	Put	Bond Future	4,636.6200	4.6366	4,799.4400	4.7994	3.512	0	0	0
2021/04/28	R209	03/02/2022			Bond Future	11.2083	67.4587	11.2751	67.1141	0.596	0.0000	0.0000	0
2021/04/28	R209	03/02/2022	11.04	Call	Bond Future	3,701.2400	3.7012	3,517.9900	3.5180	(4.951)	0	0	0
2021/04/28	R209	03/02/2022	11.04	Put	Bond Future	4,581.2900	4.5813	4,742.6600	4.7427	3.522	0	0	0
2021/04/28	R209	05/05/2022	11.43	Call	Bond Future	37.3300	0.0373	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	R209	05/05/2022	11.43	Put	Bond Future	0.0000	0.0000	337.4000	0.3374	100.000	0	0	0
2021/04/28	R209	05/05/2022	11.44	Call	Bond Future	87.6500	0.0877	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	R209	05/05/2022	11.44	Put	Bond Future	0.0000	0.0000	287.0800	0.2871	100.000	0	0	0
2021/04/28	R209	05/05/2022			Bond Future	11.4226	65.0631	11.4973	64.6884	0.654	0.0000	0.0000	0
2021/04/28	R209	05/05/2022	11.45	Call	Bond Future	137.9200	0.1379	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	R209	05/05/2022	11.45	Put	Bond Future	0.0000	0.0000	236.8100	0.2368	100.000	0	0	0
2021/04/28	R210	06/05/2021			Bond Future	204.6987	204.6987	203.6327	203.6327	(0.521)	0.0000	0.0000	948
2021/04/28	R210	05/08/2021			Bond Future	206.9946	206.9946	205.7941	205.7941	(0.580)	0.0000	0.0000	1,486
2021/04/28	R210	04/11/2021			Bond Future	206.6489	206.6489	205.4407	205.4407	(0.585)	0.0000	0.0000	0
2021/04/28	R210	03/02/2022			Bond Future	209.1432	209.1432	207.7710	207.7710	(0.656)	0.0000	0.0000	0
2021/04/28	R210	05/05/2022			Bond Future	208.7134	208.7134	207.2431	207.2431	(0.704)	0.0000	0.0000	0
2021/04/28	R212	06/05/2021			Bond Future	172.0356	172.0356	172.0988	172.0988	0.037	0.0000	0.0000	2,905
2021/04/28	R212	05/08/2021			Bond Future	171.6398	171.6398	171.6004	171.6004	(0.023)	0.0000	0.0000	750
2021/04/28	R212	04/11/2021			Bond Future	173.6194	173.6194	173.5849	173.5849	(0.020)	0.0000	0.0000	0
2021/04/28	R213	06/05/2021	11.91	Call	Bond Future	11,720.6200	11.7206	11,418.1800	11.4182	(2.580)	0	0	0
2021/04/28	R213	06/05/2021	11.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R213	06/05/2021			Bond Future	9.5939	85.1011	9.6482	84.7987	0.566	0.0000	0.0000	2,911
2021/04/28	R213	06/05/2021	11.90	Call	Bond Future	11,674.8400	11.6748	11,372.4000	11.3724	(2.591)	0	0	0
2021/04/28	R213	06/05/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R213	06/05/2021	11.89	Call	Bond Future	11,629.0200	11.6290	11,326.5800	11.3266	(2.601)	0	0	0
2021/04/28	R213	06/05/2021	11.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R213	05/08/2021	10.14	Put	Bond Future	1,873.6500	1.8737	1,985.5300	1.9855	5.971	0	0	0
2021/04/28	R213	05/08/2021	9.34	Put	Bond Future	4,090.5700	4.0906	4,295.6100	4.2956	5.013	0	0	0
2021/04/28	R213	05/08/2021	9.34	Call	Bond Future	1,593.0300	1.5930	1,441.2900	1.4413	(9.525)	0	0	0
2021/04/28	R213	05/08/2021	10.85	Call	Bond Future	6,341.6400	6.3416	6,039.3000	6.0393	(4.768)	0	0	0
2021/04/28	R213	05/08/2021	10.85	Put	Bond Future	864.4000	0.8644	918.8400	0.9188	6.298	0	0	0
2021/04/28	R213	05/08/2021	10.84	Call	Bond Future	6,303.5100	6.3035	6,001.8100	6.0018	(4.786)	0	0	0
2021/04/28	R213	05/08/2021	10.84	Put	Bond Future	875.8100	0.8758	930.8900	0.9309	6.289	0	0	0
2021/04/28	R213	05/08/2021			Bond Future	9.7925	86.0342	9.8586	85.6774	0.675	0.0000	0.0000	8,402
2021/04/28	R213	05/08/2021	10.78	Call	Bond Future	6,076.4000	6.0764	5,778.6300	5.7786	(4.900)	0	0	0
2021/04/28	R213	05/08/2021	10.78	Put	Bond Future	946.8200	0.9468	1,005.8300	1.0058	6.232	0	0	0
2021/04/28	R213	05/08/2021	10.14	Call	Bond Future	3,727.7900	3.7278	3,482.8900	3.4829	(6.570)	0	0	0
2021/04/28	R213	05/08/2021	10.86	Call	Bond Future	6,379.8500	6.3799	6,076.8800	6.0769	(4.749)	0	0	0
2021/04/28	R213	05/08/2021	10.86	Put	Bond Future	853.1100	0.8531	906.9200	0.9069	6.308	0	0	0
2021/04/28	R213	04/11/2021	11.10	Put	Bond Future	1,464.9400	1.4649	1,540.7200	1.5407	5.173	0	0	0
2021/04/28	R213	04/11/2021	11.11	Call	Bond Future	7,065.0900	7.0651	6,782.6600	6.7827	(3.998)	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
2021/04/28	R213	04/11/2021	11.09	Put	Bond Future	1,478.7200	1.4787	1,555.0900	1.5551	5.165	0	0	0
2021/04/28	R213	04/11/2021			Bond Future	9.9916	83.4755	10.0599	83.1179	0.683	0.0000	0.0000	0
2021/04/28	R213	04/11/2021	11.10	Call	Bond Future	7,030.8300	7.0308	6,748.9700	6.7490	(4.009)	0	0	0
2021/04/28	R213	04/11/2021	11.11	Put	Bond Future	1,451.2500	1.4513	1,526.4600	1.5265	5.182	0	0	0
2021/04/28	R213	04/11/2021	11.09	Call	Bond Future	6,996.6300	6.9966	6,715.3600	6.7154	(4.020)	0	0	0
2021/04/28	R213	03/02/2022	10.67	Call	Bond Future	0.0000	0.0000	4,752.3500	4.7524	100.000	0	0	0
2021/04/28	R213	03/02/2022	10.67	Put	Bond Future	0.0000	0.0000	2,838.4500	2.8385	100.000	0	0	220
2021/04/28	R213	03/02/2022	10.60	Put	Bond Future	2,817.9600	2.8180	2,975.2100	2.9752	5.580	0	0	430
2021/04/28	R213	03/02/2022	10.00	Call	Bond Future	3,176.6800	3.1767	2,966.2600	2.9663	(6.624)	0	0	0
2021/04/28	R213	03/02/2022	10.00	Put	Bond Future	4,216.2800	4.2163	4,428.6700	4.4287	5.037	0	0	430
2021/04/28	R213	03/02/2022	9.22	Put	Bond Future	6,785.4400	6.7854	7,074.6800	7.0747	4.263	0	0	0
2021/04/28	R213	03/02/2022	8.80	Put	Bond Future	8,610.4300	8.6104	8,934.9200	8.9349	3.769	0	0	0
2021/04/28	R213	03/02/2022	8.80	Call	Bond Future	1,044.8800	1.0449	946.5600	0.9466	(9.410)	0	0	102
2021/04/28	R213	03/02/2022	9.58	Put	Bond Future	5,484.4200	5.4844	5,738.3900	5.7384	4.631	0	0	200
2021/04/28	R213	03/02/2022	8.63	Put	Bond Future	9,415.6300	9.4156	9,752.8400	9.7528	3.581	0	0	0
2021/04/28	R213	03/02/2022	8.63	Call	Bond Future	872.7300	0.8727	787.1300	0.7871	(9.808)	0	0	200
2021/04/28	R213	03/02/2022	9.98	Call	Bond Future	3,127.8200	3.1278	2,919.3500	2.9194	(6.665)	0	0	0
2021/04/28	R213	03/02/2022	9.98	Put	Bond Future	4,271.0500	4.2711	4,485.3900	4.4854	5.018	0	0	0
2021/04/28	R213	03/02/2022			Bond Future	10.2025	84.4638	10.2858	84.0410	0.816	0.0000	0.0000	0
2021/04/28	R213	03/02/2022	10.17	Call	Bond Future	0.0000	0.0000	3,377.6800	3.3777	100.000	0	0	0
2021/04/28	R213	03/02/2022	10.17	Put	Bond Future	0.0000	0.0000	3,966.0200	3.9660	100.000	0	0	220
2021/04/28	R213	03/02/2022	9.15	Put	Bond Future	0.0000	0.0000	7,368.2800	7.3683	100.000	0	0	0
2021/04/28	R213	03/02/2022	9.15	Call	Bond Future	0.0000	0.0000	1,349.7600	1.3498	100.000	0	0	220
2021/04/28	R213	03/02/2022	10.60	Call	Bond Future	4,810.4100	4.8104	4,544.8500	4.5449	(5.521)	0	0	0
2021/04/28	R213	03/02/2022	9.22	Call	Bond Future	1,576.9800	1.5770	1,443.4100	1.4434	(8.470)	0	0	430
2021/04/28	R213	03/02/2022	10.25	Call	Bond Future	3,814.8800	3.8149	3,580.6400	3.5806	(6.140)	0	0	0
2021/04/28	R213	03/02/2022	10.25	Put	Bond Future	3,573.2300	3.5732	3,761.8000	3.7618	5.277	0	0	102
2021/04/28	R213	03/02/2022	9.76	Call	Bond Future	2,615.1600	2.6152	2,428.3900	2.4284	(7.142)	0	0	0
2021/04/28	R213	03/02/2022	9.76	Put	Bond Future	4,909.4400	4.9094	5,145.4800	5.1455	4.808	0	0	102
2021/04/28	R213	03/02/2022	10.15	Call	Bond Future	3,552.6300	3.5526	3,327.8000	3.3278	(6.329)	0	0	0
2021/04/28	R213	03/02/2022	10.15	Put	Bond Future	3,820.3700	3.8204	4,018.3500	4.0183	5.182	0	0	200
2021/04/28	R213	03/02/2022	9.58	Call	Bond Future	2,232.9500	2.2329	2,064.1100	2.0641	(7.561)	0	0	0
2021/04/28	R213	03/02/2022	9.97	Call	Bond Future	3,103.2500	3.1032	2,895.7500	2.8957	(6.687)	0	0	0
2021/04/28	R213	03/02/2022	9.97	Put	Bond Future	4,298.3500	4.2983	4,513.6600	4.5137	5.009	0	0	0
2021/04/28	R213	03/02/2022	9.96	Call	Bond Future	3,079.0600	3.0791	2,872.5500	2.8725	(6.707)	0	0	0
2021/04/28	R213	03/02/2022	9.96	Put	Bond Future	4,326.0800	4.3261	4,542.3800	4.5424	5.000	0	0	0
2021/04/28	R213	05/05/2022	10.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R213	05/05/2022	10.63	Call	Bond Future	969.3500	0.9694	509.3600	0.5094	(47.453)	0	0	0
2021/04/28	R213	05/05/2022			Bond Future	10.4319	81.8658	10.5255	81.4058	0.897	0.0000	0.0000	0
2021/04/28	R213	05/05/2022	10.64	Call	Bond Future	1,017.8900	1.0179	557.9000	0.5579	(45.191)	0	0	0
2021/04/28	R213	05/05/2022	10.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R213	05/05/2022	10.65	Call	Bond Future	1,066.3800	1.0664	606.3900	0.6064	(43.136)	0	0	0
2021/04/28	R213	05/05/2022	10.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R214	06/05/2021	12.26	Call	Bond Future	6,662.4200	6.6624	6,408.4700	6.4085	(3.812)	0	0	0
2021/04/28	R214	06/05/2021	12.26	Put	Bond Future	5.1100	0.0051	2.4400	0.0024	(52.250)	0	0	0
2021/04/28	R214	06/05/2021	12.25	Call	Bond Future	6,615.2200	6.6152	6,361.1400	6.3611	(3.841)	0	0	0
2021/04/28	R214	06/05/2021	12.25	Put	Bond Future	5.4200	0.0054	2.6200	0.0026	(51.661)	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
2021/04/28	R214	06/05/2021			Bond Future	10.9776	65.3756	11.0221	65.1243	0.405	0.0000	0.0000	9,157
2021/04/28	R214	06/05/2021	12.27	Call	Bond Future	6,709.5700	6.7096	6,455.7500	6.4558	(3.783)	0	0	0
2021/04/28	R214	06/05/2021	12.27	Put	Bond Future	4.8200	0.0048	2.2800	0.0023	(52.697)	0	0	0
2021/04/28	R214	05/08/2021	12.03	Put	Bond Future	1,440.9600	1.4410	1,493.2700	1.4933	3.630	0	0	0
2021/04/28	R214	05/08/2021	12.01	Call	Bond Future	5,865.4100	5.8654	5,625.5800	5.6256	(4.089)	0	0	0
2021/04/28	R214	05/08/2021			Bond Future	11.1661	66.0924	11.2195	65.7993	0.478	0.0000	0.0000	8,755
2021/04/28	R214	05/08/2021	12.02	Call	Bond Future	5,899.1400	5.8991	5,658.7900	5.6588	(4.074)	0	0	0
2021/04/28	R214	05/08/2021	12.02	Put	Bond Future	1,456.1900	1.4562	1,509.0200	1.5090	3.628	0	0	0
2021/04/28	R214	05/08/2021	12.03	Call	Bond Future	5,932.9300	5.9329	5,692.0600	5.6921	(4.060)	0	0	0
2021/04/28	R214	05/08/2021	12.01	Put	Bond Future	1,471.5400	1.4715	1,524.8900	1.5249	3.625	0	0	0
2021/04/28	R214	04/11/2021	12.47	Call	Bond Future	7,443.8000	7.4438	7,210.4300	7.2104	(3.135)	0	0	0
2021/04/28	R214	04/11/2021	12.46	Call	Bond Future	7,412.5000	7.4125	7,179.5400	7.1795	(3.143)	0	0	0
2021/04/28	R214	04/11/2021	12.46	Put	Bond Future	1,889.3900	1.8894	1,950.4100	1.9504	3.230	0	0	0
2021/04/28	R214	04/11/2021			Bond Future	11.3527	63.5607	11.4077	63.2668	0.484	0.0000	0.0000	0
2021/04/28	R214	04/11/2021	12.47	Put	Bond Future	1,874.4600	1.8745	1,935.0700	1.9351	3.233	0	0	0
2021/04/28	R214	04/11/2021	12.48	Call	Bond Future	7,475.1300	7.4751	7,241.3500	7.2413	(3.127)	0	0	0
2021/04/28	R214	04/11/2021	12.48	Put	Bond Future	1,859.6300	1.8596	1,919.8300	1.9198	3.237	0	0	0
2021/04/28	R214	03/02/2022	11.40	Put	Bond Future	4,709.8700	4.7099	4,867.4200	4.8674	3.345	0	0	0
2021/04/28	R214	03/02/2022	11.41	Call	Bond Future	3,952.0400	3.9520	3,764.9800	3.7650	(4.733)	0	0	0
2021/04/28	R214	03/02/2022	11.39	Put	Bond Future	4,737.6600	4.7377	4,895.9100	4.8959	3.340	0	0	0
2021/04/28	R214	03/02/2022			Bond Future	11.5484	64.3134	11.6144	63.9694	0.572	0.0000	0.0000	0
2021/04/28	R214	03/02/2022	11.40	Call	Bond Future	3,926.3800	3.9264	3,740.0100	3.7400	(4.747)	0	0	0
2021/04/28	R214	03/02/2022	11.41	Put	Bond Future	4,682.2200	4.6822	4,839.0800	4.8391	3.350	0	0	0
2021/04/28	R214	03/02/2022	11.39	Call	Bond Future	3,900.7900	3.9008	3,715.1200	3.7151	(4.760)	0	0	0
2021/04/28	R214	05/05/2022	11.74	Put	Bond Future	75.7200	0.0757	447.9800	0.4480	491.627	0	0	0
2021/04/28	R214	05/05/2022	11.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R214	05/05/2022	11.73	Put	Bond Future	126.6900	0.1267	498.9500	0.4990	293.835	0	0	0
2021/04/28	R214	05/05/2022			Bond Future	11.7549	61.7449	11.8285	61.3726	0.626	0.0000	0.0000	0
2021/04/28	R214	05/05/2022	11.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R214	05/05/2022	11.75	Put	Bond Future	24.8200	0.0248	397.0800	0.3971	1499.839	0	0	0
2021/04/28	R214	05/05/2022	11.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/28	R248	06/05/2021	12.36	Call	Bond Future	8,724.2700	8.7243	8,407.9800	8.4080	(3.625)	0	0	0
2021/04/28	R248	06/05/2021	12.36	Put	Bond Future	1.9600	0.0020	0.7900	0.0008	(59.694)	0	0	0
2021/04/28	R248	06/05/2021	10.20	Call	Bond Future	17.5200	0.0175	5.1600	0.0052	(70.548)	0	0	0
2021/04/28	R248	06/05/2021	10.80	Put	Bond Future	2,054.4200	2.0544	2,174.4500	2.1744	5.843	0	0	0
2021/04/28	R248	06/05/2021	10.80	Call	Bond Future	588.4000	0.5884	393.3100	0.3933	(33.156)	0	0	0
2021/04/28	R248	06/05/2021			Bond Future	11.0028	82.3692	11.0472	82.0541	0.404	0.0000	0.0000	89,252
2021/04/28	R248	06/05/2021	12.35	Call	Bond Future	8,666.4100	8.6664	8,350.0500	8.3500	(3.650)	0	0	0
2021/04/28	R248	06/05/2021	12.35	Put	Bond Future	2.1000	0.0021	0.8600	0.0009	(59.048)	0	0	0
2021/04/28	R248	06/05/2021	12.34	Call	Bond Future	8,608.4700	8.6085	8,292.0300	8.2920	(3.676)	0	0	0
2021/04/28	R248	06/05/2021	12.34	Put	Bond Future	2.2500	0.0023	0.9300	0.0009	(58.667)	0	0	0
2021/04/28	R248	06/05/2021	10.90	Put	Bond Future	1,588.1200	1.5881	1,664.7600	1.6648	4.826	0	0	0
2021/04/28	R248	06/05/2021	10.90	Call	Bond Future	850.8300	0.8508	612.3500	0.6123	(28.029)	0	0	1,030
2021/04/28	R248	06/05/2021	11.40	Put	Bond Future	308.9100	0.3089	279.6800	0.2797	(9.462)	0	0	0
2021/04/28	R248	06/05/2021	11.40	Call	Bond Future	3,050.1200	3.0501	2,705.7700	2.7058	(11.290)	0	0	1,030
2021/04/28	R248	06/05/2021	10.20	Put	Bond Future	6,106.5600	6.1066	6,409.3200	6.4093	4.958	0	0	0
2021/04/28	R248	05/08/2021	11.20	Put	Bond Future	3,510.1900	3.5102	3,653.5400	3.6535	4.084	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
2021/04/28	R248	05/08/2021	11.20	Call	Bond Future	3,558.5500	3.5586	3,334.0100	3.3340	(6.310)	0	0	1,000
2021/04/28	R248	05/08/2021	10.50	Put	Bond Future	6,542.1400	6.5421	6,775.7400	6.7757	3.571	0	0	0
2021/04/28	R248	05/08/2021	10.30	Call	Bond Future	1,065.8200	1.0658	958.4500	0.9584	(10.074)	0	0	1,300
2021/04/28	R248	05/08/2021	10.90	Put	Bond Future	4,635.2800	4.6353	4,815.6000	4.8156	3.890	0	0	0
2021/04/28	R248	05/08/2021	10.90	Call	Bond Future	2,566.5200	2.5665	2,378.9500	2.3790	(7.308)	0	0	1,300
2021/04/28	R248	05/08/2021	10.60	Put	Bond Future	6,019.3800	6.0194	6,239.4800	6.2395	3.657	0	0	0
2021/04/28	R248	05/08/2021	10.60	Call	Bond Future	1,732.1900	1.7322	1,584.4000	1.5844	(8.532)	0	0	0
2021/04/28	R248	05/08/2021	12.51	Put	Bond Future	917.5500	0.9175	956.6500	0.9567	4.261	0	0	0
2021/04/28	R248	05/08/2021	12.52	Call	Bond Future	9,206.4400	9.2064	8,877.1800	8.8772	(3.576)	0	0	0
2021/04/28	R248	05/08/2021	12.50	Put	Bond Future	928.9400	0.9289	968.5000	0.9685	4.259	0	0	0
2021/04/28	R248	05/08/2021			Bond Future	11.1930	83.2723	11.2465	82.9044	0.478	0.0000	0.0000	168,210
2021/04/28	R248	05/08/2021	10.50	Call	Bond Future	1,491.8900	1.4919	1,357.6000	1.3576	(9.001)	0	0	1,000
2021/04/28	R248	05/08/2021	10.00	Put	Bond Future	9,636.0700	9.6361	9,934.0100	9.9340	3.092	0	0	0
2021/04/28	R248	05/08/2021	10.00	Call	Bond Future	582.6800	0.5827	512.7300	0.5127	(12.005)	0	0	0
2021/04/28	R248	05/08/2021	10.30	Put	Bond Future	7,678.9900	7.6790	7,939.5100	7.9395	3.393	0	0	0
2021/04/28	R248	05/08/2021	12.51	Call	Bond Future	9,161.0600	9.1611	8,832.2700	8.8323	(3.589)	0	0	0
2021/04/28	R248	05/08/2021	12.52	Put	Bond Future	906.2900	0.9063	944.9200	0.9449	4.262	0	0	0
2021/04/28	R248	05/08/2021	12.50	Call	Bond Future	9,115.7200	9.1157	8,787.3900	8.7874	(3.602)	0	0	0
2021/04/28	R248	04/11/2021	12.85	Call	Bond Future	10,397.7600	10.3978	10,087.0100	10.0870	(2.989)	0	0	0
2021/04/28	R248	04/11/2021	12.85	Put	Bond Future	1,556.1100	1.5561	1,614.1500	1.6141	3.730	0	0	0
2021/04/28	R248	04/11/2021			Bond Future	11.3814	79.7999	11.4367	79.4311	0.485	0.0000	0.0000	0
2021/04/28	R248	04/11/2021	12.84	Call	Bond Future	10,357.3800	10.3574	10,047.0800	10.0471	(2.996)	0	0	0
2021/04/28	R248	04/11/2021	12.84	Put	Bond Future	1,569.7600	1.5698	1,628.2500	1.6282	3.726	0	0	0
2021/04/28	R248	04/11/2021	12.83	Call	Bond Future	10,317.0300	10.3170	10,007.1600	10.0072	(3.003)	0	0	0
2021/04/28	R248	04/11/2021	12.83	Put	Bond Future	1,583.5200	1.5835	1,642.4400	1.6424	3.721	0	0	0
2021/04/28	R248	03/02/2022	11.48	Call	Bond Future	4,607.1100	4.6071	4,373.0100	4.3730	(5.081)	0	0	0
2021/04/28	R248	03/02/2022	11.49	Put	Bond Future	5,224.6300	5.2246	5,421.1500	5.4212	3.761	0	0	0
2021/04/28	R248	03/02/2022	11.47	Call	Bond Future	4,575.2900	4.5753	4,342.1200	4.3421	(5.096)	0	0	0
2021/04/28	R248	03/02/2022			Bond Future	11.5795	80.7449	11.6462	80.3134	0.576	0.0000	0.0000	0
2021/04/28	R248	03/02/2022	11.48	Put	Bond Future	5,258.6300	5.2586	5,456.0900	5.4561	3.755	0	0	0
2021/04/28	R248	03/02/2022	11.49	Call	Bond Future	4,639.0300	4.6390	4,403.9900	4.4040	(5.067)	0	0	0
2021/04/28	R248	03/02/2022	11.47	Put	Bond Future	5,292.8400	5.2928	5,491.2300	5.4912	3.748	0	0	0
2021/04/28	R248	05/05/2022	11.79	Call	Bond Future	7.8800	0.0079	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	R248	05/05/2022	11.79	Put	Bond Future	0.0000	0.0000	459.1700	0.4592	100.000	0	0	0
2021/04/28	R248	05/05/2022	11.80	Call	Bond Future	70.7900	0.0708	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	R248	05/05/2022			Bond Future	11.7888	77.2229	11.8633	76.7558	0.633	0.0000	0.0000	0
2021/04/28	R248	05/05/2022	11.80	Put	Bond Future	0.0000	0.0000	396.2600	0.3963	100.000	0	0	0
2021/04/28	R248	05/05/2022	11.81	Call	Bond Future	133.6200	0.1336	0.0000	0.0000	(100.000)	0	0	0
2021/04/28	R248	05/05/2022	11.81	Put	Bond Future	0.0000	0.0000	333.4300	0.3334	100.000	0	0	0

Total

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