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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/03/2021 TO 26/03/2021

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
2021/03/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	2025	06/05/2021		Bond Future	150.8298	150.8298	150.7757	150.7757	(0.036)	0.0000	0.0000	5,536
2021/03/26	2025	05/08/2021		Bond Future	150.9331	150.9331	150.8778	150.8778	(0.037)	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
2021/03/26	2025	04/11/2021			Bond Future	152.6242	152.6242	152.5678	152.5678	(0.037)	0.0000	0.0000	0
2021/03/26	2025	03/02/2022			Bond Future	152.8080	152.8080	152.7508	152.7508	(0.037)	0.0000	0.0000	0
2021/03/26	2029	06/05/2021			Bond Future	108.8308	108.8308	108.8347	108.8347	0.004	0.0000	0.0000	2,923
2021/03/26	2029	05/08/2021			Bond Future	110.0095	110.0095	110.0131	110.0131	0.003	0.0000	0.0000	0
2021/03/26	2029	04/11/2021			Bond Future	110.0916	110.0916	110.0949	110.0949	0.003	0.0000	0.0000	0
2021/03/26	2029	03/02/2022			Bond Future	111.3476	111.3476	111.3508	111.3508	0.003	0.0000	0.0000	0
2021/03/26	2030	06/05/2021	11.70	Call	Bond Future	10,550.0900	10.5501	10,754.9500	10.7549	1.942	0	0	0
2021/03/26	2030	06/05/2021	11.70	Put	Bond Future	22.7200	0.0227	18.4400	0.0184	(18.838)	0	0	0
2021/03/26	2030	06/05/2021	11.69	Call	Bond Future	10,504.2900	10.5043	10,709.0500	10.7090	1.949	0	0	0
2021/03/26	2030	06/05/2021	11.69	Put	Bond Future	23.4000	0.0234	19.0200	0.0190	(18.718)	0	0	0
2021/03/26	2030	06/05/2021	8.90	Call	Bond Future	507.3400	0.5073	535.1300	0.5351	5.478	0	0	0
2021/03/26	2030	06/05/2021	9.00	Call	Bond Future	632.9300	0.6329	666.9800	0.6670	5.380	0	0	0
2021/03/26	2030	06/05/2021	9.00	Put	Bond Future	4,051.7700	4.0518	3,876.6800	3.8767	(4.321)	0	0	5,000
2021/03/26	2030	06/05/2021	9.25	Call	Bond Future	1,040.6400	1.0406	1,093.5000	1.0935	5.080	0	0	0
2021/03/26	2030	06/05/2021	9.25	Put	Bond Future	3,041.6500	3.0417	2,885.3700	2.8854	(5.138)	0	0	0
2021/03/26	2030	06/05/2021	9.35	Call	Bond Future	1,242.8100	1.2428	1,304.2900	1.3043	4.947	0	0	0
2021/03/26	2030	06/05/2021	9.27	Put	Bond Future	2,968.0100	2.9680	2,813.4100	2.8134	(5.209)	0	0	0
2021/03/26	2030	06/05/2021	9.27	Call	Bond Future	1,079.2300	1.0792	1,133.7700	1.1338	5.054	0	0	300
2021/03/26	2030	06/05/2021	10.95	Call	Bond Future	7,109.4000	7.1094	7,296.0100	7.2960	2.625	0	0	0
2021/03/26	2030	06/05/2021	10.95	Put	Bond Future	168.4800	0.1685	145.9500	0.1460	(13.373)	0	0	300
2021/03/26	2030	06/05/2021	9.92	Call	Bond Future	2,850.2600	2.8503	2,965.9700	2.9660	4.060	0	0	0
2021/03/26	2030	06/05/2021	7.97	Call	Bond Future	37.6900	0.0377	39.6000	0.0396	5.068	0	0	700
2021/03/26	2030	06/05/2021	10.04	Call	Bond Future	3,281.1000	3.2811	3,407.7200	3.4077	3.859	0	0	0
2021/03/26	2030	06/05/2021	10.04	Put	Bond Future	979.6500	0.9797	897.1300	0.8971	(8.423)	0	0	0
2021/03/26	2030	06/05/2021	9.15	Put	Bond Future	3,425.5900	3.4256	3,261.2800	3.2613	(4.797)	0	0	0
2021/03/26	2030	06/05/2021	9.15	Call	Bond Future	860.7800	0.8608	905.6100	0.9056	5.208	0	0	0
2021/03/26	2030	06/05/2021			Bond Future	9.6114	92.8132	9.5731	93.0223	(0.398)	0.0000	0.0000	114,810
2021/03/26	2030	06/05/2021	11.71	Call	Bond Future	10,595.8600	10.5959	10,800.8300	10.8008	1.934	0	0	0
2021/03/26	2030	06/05/2021	11.71	Put	Bond Future	22.0500	0.0221	17.8800	0.0179	(18.912)	0	0	0
2021/03/26	2030	06/05/2021	8.95	Call	Bond Future	567.6200	0.5676	598.4400	0.5984	5.430	0	0	0
2021/03/26	2030	06/05/2021	8.95	Put	Bond Future	4,273.3700	4.2734	4,095.0500	4.0950	(4.173)	0	0	2,500
2021/03/26	2030	06/05/2021	8.36	Put	Bond Future	7,303.7200	7.3037	7,101.5900	7.1016	(2.767)	0	0	0
2021/03/26	2030	06/05/2021	8.36	Call	Bond Future	125.7700	0.1258	132.7800	0.1328	5.574	0	0	0
2021/03/26	2030	06/05/2021	8.86	Put	Bond Future	4,687.6500	4.6876	4,504.0200	4.5040	(3.917)	0	0	0
2021/03/26	2030	06/05/2021	8.86	Call	Bond Future	462.6000	0.4626	488.1100	0.4881	5.514	0	0	0
2021/03/26	2030	06/05/2021	8.90	Put	Bond Future	4,501.1400	4.5011	4,319.7900	4.3198	(4.029)	0	0	2,500
2021/03/26	2030	06/05/2021	9.35	Put	Bond Future	2,684.4300	2.6844	2,536.7700	2.5368	(5.501)	0	0	0
2021/03/26	2030	06/05/2021	8.77	Put	Bond Future	5,120.7900	5.1208	4,932.4600	4.9325	(3.678)	0	0	0
2021/03/26	2030	06/05/2021	8.77	Call	Bond Future	372.7600	0.3728	393.5700	0.3936	5.583	0	0	300
2021/03/26	2030	06/05/2021	9.92	Put	Bond Future	1,185.4100	1.1854	1,091.9800	1.0920	(7.882)	0	0	700
2021/03/26	2030	06/05/2021	9.22	Call	Bond Future	984.2200	0.9842	1,034.6000	1.0346	5.119	0	0	0
2021/03/26	2030	06/05/2021	9.22	Put	Bond Future	3,153.9100	3.1539	2,995.1500	2.9951	(5.034)	0	0	700
2021/03/26	2030	06/05/2021	7.97	Put	Bond Future	9,601.1700	9.6012	9,393.9400	9.3939	(2.158)	0	0	0
2021/03/26	2030	06/05/2021	10.74	Call	Bond Future	6,171.0700	6.1711	6,347.5400	6.3475	2.860	0	0	0
2021/03/26	2030	06/05/2021	10.74	Put	Bond Future	272.0000	0.2720	239.3300	0.2393	(12.011)	0	0	0
2021/03/26	2030	05/08/2021	8.83	Call	Bond Future	1,071.6300	1.0716	1,116.0100	1.1160	4.141	0	0	479

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
2021/03/26	2030	05/08/2021	10.15	Call	Bond Future	4,004.5800	4.0046	4,119.9400	4.1199	2.881	0	0	0
2021/03/26	2030	05/08/2021	10.30	Put	Bond Future	2,135.6600	2.1357	2,047.9500	2.0479	(4.107)	0	0	200
2021/03/26	2030	05/08/2021	8.78	Put	Bond Future	6,856.4600	6.8565	6,687.6600	6.6877	(2.462)	0	0	0
2021/03/26	2030	05/08/2021	8.78	Call	Bond Future	1,005.7100	1.0057	1,047.8600	1.0479	4.191	0	0	200
2021/03/26	2030	05/08/2021	7.70	Put	Bond Future	12,501.6700	12.5017	12,301.5200	12.3015	(1.601)	0	0	0
2021/03/26	2030	05/08/2021	9.45	Call	Bond Future	2,162.6600	2.1627	2,238.7800	2.2388	3.520	0	0	600
2021/03/26	2030	05/08/2021	12.10	Call	Bond Future	11,211.6200	11.2116	11,402.6100	11.4026	1.704	0	0	0
2021/03/26	2030	05/08/2021	12.10	Put	Bond Future	296.4500	0.2964	276.4900	0.2765	(6.733)	0	0	600
2021/03/26	2030	05/08/2021	10.42	Call	Bond Future	4,888.6400	4.8886	5,017.8900	5.0179	2.644	0	0	0
2021/03/26	2030	05/08/2021	10.42	Put	Bond Future	1,931.4100	1.9314	1,849.7100	1.8497	(4.230)	0	0	0
2021/03/26	2030	05/08/2021	10.41	Call	Bond Future	4,854.4800	4.8545	4,983.2400	4.9832	2.652	0	0	0
2021/03/26	2030	05/08/2021	10.41	Put	Bond Future	1,947.7000	1.9477	1,865.5100	1.8655	(4.220)	0	0	0
2021/03/26	2030	05/08/2021			Bond Future	9.8462	89.7903	9.8062	90.0013	(0.406)	0.0000	0.0000	0
2021/03/26	2030	05/08/2021	8.83	Put	Bond Future	6,637.2100	6.6372	6,470.6400	6.4706	(2.510)	0	0	0
2021/03/26	2030	05/08/2021	10.15	Put	Bond Future	2,422.9100	2.4229	2,327.3200	2.3273	(3.945)	0	0	479
2021/03/26	2030	05/08/2021	9.75	Call	Bond Future	2,869.4800	2.8695	2,962.5300	2.9625	3.243	0	0	0
2021/03/26	2030	05/08/2021	9.75	Put	Bond Future	3,378.2000	3.3782	3,260.3000	3.2603	(3.490)	0	0	479
2021/03/26	2030	05/08/2021	10.30	Call	Bond Future	4,485.0000	4.4850	4,608.2400	4.6082	2.748	0	0	0
2021/03/26	2030	05/08/2021	7.70	Call	Bond Future	215.4500	0.2155	226.2500	0.2263	5.013	0	0	200
2021/03/26	2030	05/08/2021	8.95	Put	Bond Future	6,127.7300	6.1277	5,966.7300	5.9667	(2.627)	0	0	0
2021/03/26	2030	05/08/2021	8.95	Call	Bond Future	1,242.1000	1.2421	1,292.0500	1.2921	4.021	0	0	600
2021/03/26	2030	05/08/2021	9.45	Put	Bond Future	4,281.4600	4.2815	4,146.6300	4.1466	(3.149)	0	0	0
2021/03/26	2030	05/08/2021	10.43	Call	Bond Future	4,922.8800	4.9229	5,052.6200	5.0526	2.635	0	0	0
2021/03/26	2030	05/08/2021	10.43	Put	Bond Future	1,915.2400	1.9152	1,834.0300	1.8340	(4.240)	0	0	0
2021/03/26	2030	04/11/2021	9.20	Call	Bond Future	1,852.5900	1.8526	1,916.1000	1.9161	3.428	0	0	1,102
2021/03/26	2030	04/11/2021	11.26	Call	Bond Future	7,453.2400	7.4532	7,604.9500	7.6050	2.035	0	0	0
2021/03/26	2030	04/11/2021	8.27	Put	Bond Future	10,545.6200	10.5456	10,362.6700	10.3627	(1.735)	0	0	0
2021/03/26	2030	04/11/2021	8.27	Call	Bond Future	734.5400	0.7345	764.5900	0.7646	4.091	0	0	300
2021/03/26	2030	04/11/2021	8.77	Put	Bond Future	8,184.7600	8.1848	8,017.9700	8.0180	(2.038)	0	0	0
2021/03/26	2030	04/11/2021	11.44	Put	Bond Future	1,419.0500	1.4191	1,364.1000	1.3641	(3.872)	0	0	300
2021/03/26	2030	04/11/2021	10.60	Call	Bond Future	5,288.1600	5.2882	5,414.9000	5.4149	2.397	0	0	0
2021/03/26	2030	04/11/2021	10.60	Put	Bond Future	2,641.9400	2.6419	2,555.6800	2.5557	(3.265)	0	0	0
2021/03/26	2030	04/11/2021	10.59	Put	Bond Future	2,659.2100	2.6592	2,572.5400	2.5725	(3.259)	0	0	0
2021/03/26	2030	04/11/2021			Bond Future	10.0701	90.7761	10.0284	90.9891	(0.415)	0.0000	0.0000	0
2021/03/26	2030	04/11/2021	9.20	Put	Bond Future	6,430.5000	6.4305	6,281.0100	6.2810	(2.325)	0	0	0
2021/03/26	2030	04/11/2021	11.26	Put	Bond Future	1,652.1500	1.6522	1,590.8600	1.5909	(3.710)	0	0	1,102
2021/03/26	2030	04/11/2021	9.90	Put	Bond Future	4,188.8300	4.1888	4,071.4300	4.0714	(2.803)	0	0	0
2021/03/26	2030	04/11/2021	9.90	Call	Bond Future	3,316.8000	3.3168	3,412.4000	3.4124	2.882	0	0	1,102
2021/03/26	2030	04/11/2021	8.77	Call	Bond Future	1,232.5200	1.2325	1,278.7300	1.2787	3.749	0	0	300
2021/03/26	2030	04/11/2021	11.44	Call	Bond Future	8,054.3500	8.0543	8,212.4000	8.2124	1.962	0	0	0
2021/03/26	2030	04/11/2021	10.61	Call	Bond Future	5,319.9500	5.3200	5,447.1000	5.4471	2.390	0	0	0
2021/03/26	2030	04/11/2021	10.61	Put	Bond Future	2,624.7700	2.6248	2,538.9200	2.5389	(3.271)	0	0	0
2021/03/26	2030	04/11/2021	10.59	Call	Bond Future	5,256.4400	5.2564	5,382.7700	5.3828	2.403	0	0	0
2021/03/26	2030	03/02/2022	8.39	Put	Bond Future	10,888.0000	10.8880	10,704.1700	10.7042	(1.688)	0	0	0
2021/03/26	2030	03/02/2022	8.39	Call	Bond Future	737.0400	0.7370	768.4500	0.7684	4.262	0	0	101
2021/03/26	2030	03/02/2022	9.35	Call	Bond Future	1,820.7200	1.8207	1,885.3400	1.8853	3.549	0	0	0
2021/03/26	2030	03/02/2022	9.35	Put	Bond Future	6,733.1300	6.7331	6,582.5100	6.5825	(2.237)	0	0	101
2021/03/26	2030	03/02/2022	9.45	Call	Bond Future	1,992.6300	1.9926	2,061.5400	2.0615	3.458	0	0	0

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2021/03/26	2030	03/02/2022	9.45	Put	Bond Future	6,380.1500	6.3801	6,233.8200	6.2338	(2.294)	0	0	0
2021/03/26	2030	03/02/2022			Bond Future	10.3156	87.7869	10.2718	88.0021	(0.424)	0.0000	0.0000	0
2021/03/26	2030	03/02/2022	9.78	Call	Bond Future	2,630.3100	2.6303	2,713.7700	2.7138	3.173	0	0	0
2021/03/26	2030	03/02/2022	9.78	Put	Bond Future	5,312.5300	5.3125	5,180.7500	5.1808	(2.481)	0	0	101
2021/03/26	2030	03/02/2022	9.43	Call	Bond Future	1,957.4900	1.9575	2,025.5400	2.0255	3.476	0	0	0
2021/03/26	2030	03/02/2022	9.43	Put	Bond Future	6,449.6800	6.4497	6,302.4900	6.3025	(2.282)	0	0	0
2021/03/26	2030	03/02/2022	9.44	Call	Bond Future	1,975.0100	1.9750	2,043.4900	2.0435	3.467	0	0	0
2021/03/26	2030	03/02/2022	9.44	Put	Bond Future	6,414.8500	6.4149	6,268.0900	6.2681	(2.288)	0	0	0
2021/03/26	2032	06/05/2021	12.12	Call	Bond Future	9,148.2300	9.1482	9,212.5500	9.2125	0.703	0	0	0
2021/03/26	2032	06/05/2021	12.12	Put	Bond Future	107.0000	0.1070	97.5700	0.0976	(8.813)	0	0	0
2021/03/26	2032	06/05/2021	12.57	Call	Bond Future	11,266.9100	11.2669	11,336.8200	11.3368	0.620	0	0	0
2021/03/26	2032	06/05/2021			Bond Future	10.4356	86.8812	10.4229	86.9549	(0.122)	0.0000	0.0000	137,284
2021/03/26	2032	06/05/2021	12.11	Call	Bond Future	9,101.0900	9.1011	9,165.2400	9.1652	0.705	0	0	0
2021/03/26	2032	06/05/2021	12.11	Put	Bond Future	109.5600	0.1096	99.9600	0.1000	(8.762)	0	0	0
2021/03/26	2032	06/05/2021	12.10	Call	Bond Future	9,053.9500	9.0539	9,117.9200	9.1179	0.707	0	0	0
2021/03/26	2032	06/05/2021	12.10	Put	Bond Future	112.1800	0.1122	102.4000	0.1024	(8.718)	0	0	0
2021/03/26	2032	06/05/2021	12.57	Put	Bond Future	34.3800	0.0344	30.5400	0.0305	(11.169)	0	0	736
2021/03/26	2032	06/05/2021	10.33	Put	Bond Future	2,446.9100	2.4469	2,382.4200	2.3824	(2.636)	0	0	0
2021/03/26	2032	06/05/2021	10.33	Call	Bond Future	1,832.3300	1.8323	1,841.5900	1.8416	0.505	0	0	736
2021/03/26	2032	05/08/2021	11.37	Call	Bond Future	5,887.7300	5.8877	5,925.5500	5.9255	0.642	0	0	0
2021/03/26	2032	05/08/2021	11.37	Put	Bond Future	2,085.3800	2.0854	2,049.0300	2.0490	(1.743)	0	0	0
2021/03/26	2032	05/08/2021			Bond Future	10.6705	87.8005	10.6572	87.8747	(0.124)	0.0000	0.0000	0
2021/03/26	2032	05/08/2021	11.35	Call	Bond Future	5,814.1900	5.8142	5,851.6700	5.8517	0.645	0	0	0
2021/03/26	2032	05/08/2021	11.35	Put	Bond Future	2,117.2700	2.1173	2,080.5800	2.0806	(1.733)	0	0	0
2021/03/26	2032	05/08/2021	11.36	Call	Bond Future	5,850.8300	5.8508	5,888.4800	5.8885	0.643	0	0	0
2021/03/26	2032	05/08/2021	11.36	Put	Bond Future	2,101.1700	2.1012	2,064.6500	2.0647	(1.738)	0	0	0
2021/03/26	2032	04/11/2021	9.83	Call	Bond Future	1,846.2000	1.8462	1,860.8600	1.8609	0.794	0	0	700
2021/03/26	2032	04/11/2021	11.71	Put	Bond Future	2,659.7000	2.6597	2,626.0500	2.6261	(1.265)	0	0	0
2021/03/26	2032	04/11/2021	11.69	Call	Bond Future	6,811.2900	6.8113	6,852.0800	6.8521	0.599	0	0	0
2021/03/26	2032	04/11/2021	11.70	Call	Bond Future	6,846.2800	6.8463	6,887.2000	6.8872	0.598	0	0	0
2021/03/26	2032	04/11/2021			Bond Future	10.9052	84.6186	10.8914	84.6933	(0.126)	0.0000	0.0000	0
2021/03/26	2032	04/11/2021	9.83	Put	Bond Future	7,974.5800	7.9746	7,914.5400	7.9145	(0.753)	0	0	0
2021/03/26	2032	04/11/2021	12.81	Call	Bond Future	10,662.8900	10.6629	10,718.3000	10.7183	0.520	0	0	0
2021/03/26	2032	04/11/2021	12.81	Put	Bond Future	1,129.8800	1.1299	1,110.5900	1.1106	(1.707)	0	0	700
2021/03/26	2032	04/11/2021	11.71	Call	Bond Future	6,881.5600	6.8816	6,922.6100	6.9226	0.597	0	0	0
2021/03/26	2032	04/11/2021	11.69	Put	Bond Future	2,690.7700	2.6908	2,656.8600	2.6569	(1.260)	0	0	0
2021/03/26	2032	04/11/2021	9.33	Put	Bond Future	10,348.7400	10.3487	10,283.3700	10.2834	(0.632)	0	0	0
2021/03/26	2032	04/11/2021	9.33	Call	Bond Future	1,164.2700	1.1643	1,173.6000	1.1736	0.801	0	0	700
2021/03/26	2032	04/11/2021	11.70	Put	Bond Future	2,675.0700	2.6751	2,641.2900	2.6413	(1.263)	0	0	0
2021/03/26	2032	03/02/2022	9.81	Call	Bond Future	1,577.0900	1.5771	1,591.7000	1.5917	0.926	0	0	0
2021/03/26	2032	03/02/2022	9.81	Put	Bond Future	9,080.7900	9.0808	9,019.9500	9.0200	(0.670)	0	0	198
2021/03/26	2032	03/02/2022	8.91	Put	Bond Future	13,712.8400	13.7128	13,644.0100	13.6440	(0.502)	0	0	0
2021/03/26	2032	03/02/2022	10.66	Call	Bond Future	3,169.2800	3.1693	3,194.9800	3.1950	0.811	0	0	0
2021/03/26	2032	03/02/2022	10.66	Put	Bond Future	5,830.8100	5.8308	5,781.0600	5.7811	(0.853)	0	0	97
2021/03/26	2032	03/02/2022	10.42	Call	Bond Future	2,641.2600	2.6413	2,663.6100	2.6636	0.846	0	0	0
2021/03/26	2032	03/02/2022	10.42	Put	Bond Future	6,633.8800	6.6339	6,580.7800	6.5808	(0.800)	0	0	0
2021/03/26	2032	03/02/2022	10.45	Put	Bond Future	6,528.9400	6.5289	6,476.2500	6.4763	(0.807)	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
2021/03/26	2032	03/02/2022	10.43	Call	Bond Future	2,662.1600	2.6622	2,684.6500	2.6846	0.845	0	0	0
2021/03/26	2032	03/02/2022	10.43	Put	Bond Future	6,598.7600	6.5988	6,545.8000	6.5458	(0.803)	0	0	0
2021/03/26	2032	03/02/2022			Bond Future	11.1554	85.5648	11.1411	85.6402	(0.129)	0.0000	0.0000	0
2021/03/26	2032	03/02/2022	10.14	Call	Bond Future	2,092.5000	2.0925	2,111.0900	2.1111	0.888	0	0	0
2021/03/26	2032	03/02/2022	10.14	Put	Bond Future	7,673.5800	7.6736	7,616.7200	7.6167	(0.741)	0	0	97
2021/03/26	2032	03/02/2022	9.14	Put	Bond Future	12,434.3100	12.4343	12,367.1300	12.3671	(0.540)	0	0	0
2021/03/26	2032	03/02/2022	9.14	Call	Bond Future	851.7800	0.8518	860.0500	0.8600	0.971	0	0	97
2021/03/26	2032	03/02/2022	8.91	Call	Bond Future	673.7100	0.6737	680.3300	0.6803	0.983	0	0	198
2021/03/26	2032	03/02/2022	10.44	Call	Bond Future	2,683.1400	2.6831	2,705.7700	2.7058	0.843	0	0	0
2021/03/26	2032	03/02/2022	10.44	Put	Bond Future	6,563.7700	6.5638	6,510.9500	6.5110	(0.805)	0	0	0
2021/03/26	2032	03/02/2022	10.45	Call	Bond Future	2,704.2300	2.7042	2,726.9900	2.7270	0.842	0	0	0
2021/03/26	2033	06/05/2021			Bond Future	103.9441	103.9441	104.4881	104.4881	0.523	0.0000	0.0000	9,770
2021/03/26	2033	05/08/2021			Bond Future	105.0700	105.0700	105.6194	105.6194	0.523	0.0000	0.0000	0
2021/03/26	2033	04/11/2021			Bond Future	105.0225	105.0225	105.5777	105.5777	0.529	0.0000	0.0000	0
2021/03/26	2033	03/02/2022			Bond Future	106.2207	106.2207	106.7822	106.7822	0.529	0.0000	0.0000	0
2021/03/26	2037	06/05/2021	12.43	Call	Bond Future	6,320.5200	6.3205	6,470.2100	6.4702	2.368	0	0	0
2021/03/26	2037	06/05/2021	12.44	Put	Bond Future	581.9000	0.5819	531.0800	0.5311	(8.733)	0	0	0
2021/03/26	2037	06/05/2021	12.42	Call	Bond Future	6,276.8600	6.2769	6,425.9300	6.4259	2.375	0	0	0
2021/03/26	2037	06/05/2021			Bond Future	11.4257	81.1752	11.3925	81.3763	(0.291)	0.0000	0.0000	128,323
2021/03/26	2037	06/05/2021	12.43	Put	Bond Future	591.9200	0.5919	540.4900	0.5405	(8.689)	0	0	0
2021/03/26	2037	06/05/2021	12.44	Call	Bond Future	6,364.2800	6.3643	6,514.5800	6.5146	2.362	0	0	0
2021/03/26	2037	06/05/2021	12.42	Put	Bond Future	602.0900	0.6021	550.0400	0.5500	(8.645)	0	0	0
2021/03/26	2037	05/08/2021	12.27	Call	Bond Future	5,993.6200	5.9936	6,112.7800	6.1128	1.988	0	0	0
2021/03/26	2037	05/08/2021	12.27	Put	Bond Future	2,605.3000	2.6053	2,521.5700	2.5216	(3.214)	0	0	0
2021/03/26	2037	05/08/2021	12.28	Call	Bond Future	6,030.4500	6.0304	6,150.0100	6.1500	1.983	0	0	0
2021/03/26	2037	05/08/2021	12.26	Put	Bond Future	2,623.1800	2.6232	2,539.0400	2.5390	(3.208)	0	0	0
2021/03/26	2037	05/08/2021			Bond Future	11.6706	77.7788	11.6359	77.9817	(0.297)	0.0000	0.0000	0
2021/03/26	2037	05/08/2021	12.28	Put	Bond Future	2,587.5500	2.5875	2,504.2200	2.5042	(3.220)	0	0	0
2021/03/26	2037	05/08/2021	12.26	Call	Bond Future	5,956.8500	5.9568	6,075.6000	6.0756	1.994	0	0	0
2021/03/26	2037	04/11/2021	12.82	Put	Bond Future	2,917.2400	2.9172	2,842.6200	2.8426	(2.558)	0	0	0
2021/03/26	2037	04/11/2021	12.83	Call	Bond Future	7,898.3300	7.8983	8,028.8800	8.0289	1.653	0	0	0
2021/03/26	2037	04/11/2021			Bond Future	11.9024	78.6330	11.8664	78.8379	(0.303)	0.0000	0.0000	0
2021/03/26	2037	04/11/2021	12.82	Call	Bond Future	7,866.4400	7.8664	7,996.6600	7.9967	1.655	0	0	0
2021/03/26	2037	04/11/2021	12.83	Put	Bond Future	2,897.9400	2.8979	2,823.6500	2.8237	(2.564)	0	0	0
2021/03/26	2037	04/11/2021	12.81	Call	Bond Future	7,834.5900	7.8346	7,964.4900	7.9645	1.658	0	0	0
2021/03/26	2037	04/11/2021	12.81	Put	Bond Future	2,936.6300	2.9366	2,861.6900	2.8617	(2.552)	0	0	0
2021/03/26	2037	03/02/2022	11.46	Call	Bond Future	3,205.3100	3.2053	3,282.4100	3.2824	2.405	0	0	0
2021/03/26	2037	03/02/2022	11.47	Put	Bond Future	7,131.4600	7.1315	7,001.9200	7.0019	(1.816)	0	0	0
2021/03/26	2037	03/02/2022	11.45	Call	Bond Future	3,182.1700	3.1822	3,258.8900	3.2589	2.411	0	0	0
2021/03/26	2037	03/02/2022			Bond Future	12.1532	75.2580	12.1156	75.4650	(0.309)	0.0000	0.0000	0
2021/03/26	2037	03/02/2022	11.46	Put	Bond Future	7,167.8900	7.1679	7,037.9700	7.0380	(1.813)	0	0	0
2021/03/26	2037	03/02/2022	11.47	Call	Bond Future	3,228.2700	3.2283	3,305.7500	3.3057	2.400	0	0	0
2021/03/26	2037	03/02/2022	11.45	Put	Bond Future	7,204.2100	7.2042	7,073.9100	7.0739	(1.809)	0	0	0
2021/03/26	2038	06/05/2021			Bond Future	115.4700	115.4700	116.2450	116.2450	0.671	0.0000	0.0000	7,969
2021/03/26	2038	05/08/2021			Bond Future	114.9989	114.9989	115.7820	115.7820	0.681	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
2021/03/26	2038	04/11/2021			Bond Future	116.2876		117.0791		0.681	0.0000	0.0000	0
2021/03/26	2038	03/02/2022			Bond Future	115.8622		116.6626		0.691	0.0000	0.0000	0
2021/03/26	2040	06/05/2021	12.44	Call	Bond Future	6,254.9900	6.2550	6,464.1200	6.4641	3.343	0	0	0
2021/03/26	2040	06/05/2021	12.44	Put	Bond Future	695.2200	0.6952	625.0100	0.6250	(10.099)	0	0	0
2021/03/26	2040	06/05/2021	10.83	Put	Bond Future	5,430.5100	5.4305	5,195.7100	5.1957	(4.324)	0	0	0
2021/03/26	2040	06/05/2021	10.83	Call	Bond Future	772.1300	0.7721	816.6700	0.8167	5.768	0	0	300
2021/03/26	2040	06/05/2021	11.58	Put	Bond Future	2,307.8600	2.3079	2,151.6800	2.1517	(6.767)	0	0	0
2021/03/26	2040	06/05/2021	11.58	Call	Bond Future	2,671.7600	2.6718	2,794.9200	2.7949	4.610	0	0	300
2021/03/26	2040	06/05/2021			Bond Future	11.5232	83.2462	11.4798	83.5255	(0.376)	0.0000	0.0000	84,652
2021/03/26	2040	06/05/2021	12.43	Call	Bond Future	6,209.6100	6.2096	6,417.8900	6.4179	3.354	0	0	0
2021/03/26	2040	06/05/2021	12.43	Put	Bond Future	707.0800	0.7071	636.0200	0.6360	(10.050)	0	0	0
2021/03/26	2040	06/05/2021	12.42	Call	Bond Future	6,164.3300	6.1643	6,371.7500	6.3717	3.365	0	0	0
2021/03/26	2040	06/05/2021	12.42	Put	Bond Future	719.1000	0.7191	647.1800	0.6472	(10.001)	0	0	0
2021/03/26	2040	06/05/2021	13.38	Call	Bond Future	10,748.2900	10.7483	11,010.3800	11.0104	2.438	0	0	0
2021/03/26	2040	06/05/2021	13.38	Put	Bond Future	113.2000	0.1132	95.9500	0.0960	(15.239)	0	0	300
2021/03/26	2040	05/08/2021	11.05	Put	Bond Future	6,801.7500	6.8017	6,605.3500	6.6053	(2.887)	0	0	0
2021/03/26	2040	05/08/2021	11.05	Call	Bond Future	2,168.2700	2.1683	2,253.8000	2.2538	3.945	0	0	900
2021/03/26	2040	05/08/2021	12.48	Call	Bond Future	6,780.6100	6.7806	6,958.2900	6.9583	2.620	0	0	0
2021/03/26	2040	05/08/2021	12.49	Put	Bond Future	2,499.2100	2.4992	2,395.4900	2.3955	(4.150)	0	0	0
2021/03/26	2040	05/08/2021	12.47	Call	Bond Future	6,740.8900	6.7409	6,918.0500	6.9180	2.628	0	0	0
2021/03/26	2040	05/08/2021			Bond Future	11.7623	79.6215	11.7171	79.9034	(0.385)	0.0000	0.0000	0
2021/03/26	2040	05/08/2021	11.55	Put	Bond Future	4,829.0900	4.8291	4,666.9300	4.6669	(3.358)	0	0	0
2021/03/26	2040	05/08/2021	11.55	Call	Bond Future	3,491.6300	3.4916	3,611.4000	3.6114	3.430	0	0	900
2021/03/26	2040	05/08/2021	14.80	Call	Bond Future	15,993.1700	15.9932	16,257.1400	16.2571	1.651	0	0	0
2021/03/26	2040	05/08/2021	14.80	Put	Bond Future	247.1300	0.2471	229.1700	0.2292	(7.267)	0	0	900
2021/03/26	2040	05/08/2021	12.48	Put	Bond Future	2,516.3800	2.5164	2,412.1300	2.4121	(4.143)	0	0	0
2021/03/26	2040	05/08/2021	12.49	Call	Bond Future	6,820.2000	6.8202	6,998.4100	6.9984	2.613	0	0	0
2021/03/26	2040	05/08/2021	12.47	Put	Bond Future	2,533.4900	2.5335	2,428.7200	2.4287	(4.135)	0	0	0
2021/03/26	2040	04/11/2021	12.90	Call	Bond Future	8,265.7300	8.2657	8,450.6900	8.4507	2.238	0	0	0
2021/03/26	2040	04/11/2021	12.90	Put	Bond Future	3,069.8200	3.0698	2,970.0200	2.9700	(3.251)	0	0	0
2021/03/26	2040	04/11/2021	12.89	Call	Bond Future	8,232.2900	8.2323	8,416.8000	8.4168	2.241	0	0	0
2021/03/26	2040	04/11/2021	12.89	Put	Bond Future	3,090.2900	3.0903	2,990.0400	2.9900	(3.244)	0	0	0
2021/03/26	2040	04/11/2021			Bond Future	11.9885	80.4959	11.9414	80.7807	(0.393)	0.0000	0.0000	0
2021/03/26	2040	04/11/2021	12.91	Call	Bond Future	8,299.2100	8.2992	8,484.6200	8.4846	2.234	0	0	0
2021/03/26	2040	04/11/2021	12.91	Put	Bond Future	3,049.4600	3.0495	2,950.1100	2.9501	(3.258)	0	0	0
2021/03/26	2040	03/02/2022	11.58	Put	Bond Future	7,457.8900	7.4579	7,282.3700	7.2824	(2.353)	0	0	0
2021/03/26	2040	03/02/2022	11.59	Call	Bond Future	3,515.7100	3.5157	3,628.5100	3.6285	3.208	0	0	0
2021/03/26	2040	03/02/2022	11.57	Put	Bond Future	7,496.5700	7.4966	7,320.5200	7.3205	(2.348)	0	0	0
2021/03/26	2040	03/02/2022			Bond Future	12.2329	76.8915	12.1837	77.1793	(0.402)	0.0000	0.0000	0
2021/03/26	2040	03/02/2022	11.58	Call	Bond Future	3,491.3000	3.4913	3,603.5700	3.6036	3.216	0	0	0
2021/03/26	2040	03/02/2022	11.59	Put	Bond Future	7,419.0900	7.4191	7,244.1000	7.2441	(2.359)	0	0	0
2021/03/26	2040	03/02/2022	11.57	Call	Bond Future	3,466.6900	3.4667	3,578.4300	3.5784	3.223	0	0	0
2021/03/26	2044	06/05/2021	12.44	Call	Bond Future	6,005.1100	6.0051	6,209.7200	6.2097	3.407	0	0	0
2021/03/26	2044	06/05/2021	12.44	Put	Bond Future	760.4900	0.7605	685.7700	0.6858	(9.825)	0	0	0
2021/03/26	2044	06/05/2021	12.43	Call	Bond Future	5,958.8400	5.9588	6,162.6700	6.1627	3.421	0	0	0
2021/03/26	2044	06/05/2021	12.43	Put	Bond Future	771.2700	0.7713	695.7700	0.6958	(9.789)	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
2021/03/26	2044	06/05/2021	11.40	Call	Bond Future	1,923.0200	1.9230	2,019.8300	2.0198	5.034	0	0	0
2021/03/26	2044	06/05/2021	11.40	Put	Bond Future	3,058.6300	3.0586	2,876.1100	2.8761	(5.967)	0	0	3,100
2021/03/26	2044	06/05/2021	11.79	Call	Bond Future	3,219.1000	3.2191	3,361.0900	3.3611	4.411	0	0	0
2021/03/26	2044	06/05/2021	11.79	Put	Bond Future	1,852.3600	1.8524	1,715.0200	1.7150	(7.414)	0	0	3,100
2021/03/26	2044	06/05/2021	11.10	Call	Bond Future	1,162.5500	1.1625	1,226.8400	1.2268	5.530	0	0	0
2021/03/26	2044	06/05/2021	12.50	Call	Bond Future	6,284.1400	6.2841	6,493.2700	6.4933	3.328	0	0	0
2021/03/26	2044	06/05/2021	12.50	Put	Bond Future	698.8500	0.6989	628.6500	0.6287	(10.045)	0	0	3,100
2021/03/26	2044	06/05/2021			Bond Future	11.5743	79.8774	11.5310	80.1567	(0.374)	0.0000	0.0000	62,061
2021/03/26	2044	06/05/2021	12.45	Call	Bond Future	6,051.4500	6.0514	6,256.8200	6.2568	3.394	0	0	0
2021/03/26	2044	06/05/2021	12.45	Put	Bond Future	749.8600	0.7499	675.9000	0.6759	(9.863)	0	0	0
2021/03/26	2044	06/05/2021	10.70	Put	Bond Future	6,475.8200	6.4758	6,226.4600	6.2265	(3.851)	0	0	0
2021/03/26	2044	06/05/2021	10.70	Call	Bond Future	482.6600	0.4827	512.6300	0.5126	6.209	0	0	3,100
2021/03/26	2044	06/05/2021	11.10	Put	Bond Future	4,319.9900	4.3200	4,104.9500	4.1050	(4.978)	0	0	3,100
2021/03/26	2044	06/05/2021	11.90	Call	Bond Future	3,647.6900	3.6477	3,801.8500	3.8019	4.226	0	0	0
2021/03/26	2044	06/05/2021	11.90	Put	Bond Future	1,599.7300	1.5997	1,474.5600	1.4746	(7.824)	0	0	0
2021/03/26	2044	06/05/2021	11.35	Put	Bond Future	3,248.9200	3.2489	3,060.7200	3.0607	(5.793)	0	0	0
2021/03/26	2044	06/05/2021	11.35	Call	Bond Future	1,782.3500	1.7824	1,873.4800	1.8735	5.113	0	0	3,100
2021/03/26	2044	05/08/2021	12.60	Put	Bond Future	2,387.8700	2.3879	2,287.8500	2.2878	(4.189)	0	0	0
2021/03/26	2044	05/08/2021	12.61	Call	Bond Future	7,105.3400	7.1053	7,287.7700	7.2878	2.568	0	0	0
2021/03/26	2044	05/08/2021	12.61	Put	Bond Future	2,367.8500	2.3678	2,268.3900	2.2684	(4.200)	0	0	0
2021/03/26	2044	05/08/2021			Bond Future	11.8050	76.3423	11.7598	76.6241	(0.383)	0.0000	0.0000	0
2021/03/26	2044	05/08/2021	12.60	Call	Bond Future	7,069.6700	7.0697	7,251.5400	7.2515	2.573	0	0	0
2021/03/26	2044	05/08/2021	12.59	Call	Bond Future	7,034.0500	7.0340	7,215.3600	7.2154	2.578	0	0	0
2021/03/26	2044	05/08/2021	12.59	Put	Bond Future	2,408.0200	2.4080	2,307.4400	2.3074	(4.177)	0	0	0
2021/03/26	2044	04/11/2021	12.91	Call	Bond Future	8,184.3600	8.1844	8,368.1900	8.3682	2.246	0	0	0
2021/03/26	2044	04/11/2021	12.91	Put	Bond Future	3,146.1700	3.1462	3,045.3000	3.0453	(3.206)	0	0	0
2021/03/26	2044	04/11/2021			Bond Future	12.0228	77.1807	11.9757	77.4654	(0.391)	0.0000	0.0000	0
2021/03/26	2044	04/11/2021	12.90	Call	Bond Future	8,151.5400	8.1515	8,334.9400	8.3349	2.250	0	0	0
2021/03/26	2044	04/11/2021	12.90	Put	Bond Future	3,166.8300	3.1668	3,065.5300	3.0655	(3.199)	0	0	0
2021/03/26	2044	04/11/2021	12.89	Call	Bond Future	8,118.7700	8.1188	8,301.7200	8.3017	2.253	0	0	0
2021/03/26	2044	04/11/2021	12.89	Put	Bond Future	3,187.6100	3.1876	3,085.8600	3.0859	(3.192)	0	0	0
2021/03/26	2044	03/02/2022	11.59	Call	Bond Future	3,477.0900	3.4771	3,589.0400	3.5890	3.220	0	0	0
2021/03/26	2044	03/02/2022	11.59	Put	Bond Future	7,557.0000	7.5570	7,381.0900	7.3811	(2.328)	0	0	0
2021/03/26	2044	03/02/2022	11.60	Call	Bond Future	3,501.6600	3.5017	3,614.1500	3.6142	3.212	0	0	0
2021/03/26	2044	03/02/2022	11.60	Put	Bond Future	7,517.6700	7.5177	7,342.3000	7.3423	(2.333)	0	0	0
2021/03/26	2044	03/02/2022			Bond Future	12.2580	73.6643	12.2088	73.9522	(0.401)	0.0000	0.0000	0
2021/03/26	2044	03/02/2022	11.61	Call	Bond Future	3,526.3100	3.5263	3,639.3400	3.6393	3.205	0	0	0
2021/03/26	2044	03/02/2022	11.61	Put	Bond Future	7,478.5100	7.4785	7,303.6800	7.3037	(2.338)	0	0	0
2021/03/26	2046	06/05/2021			Bond Future	106.3578	106.3578	104.3775	104.3775	(1.862)	0.0000	0.0000	15,053
2021/03/26	2046	05/08/2021			Bond Future	107.5098	107.5098	105.5075	105.5075	(1.862)	0.0000	0.0000	0
2021/03/26	2046	04/11/2021			Bond Future	106.9068	106.9068	104.8819	104.8819	(1.894)	0.0000	0.0000	0
2021/03/26	2046	03/02/2022			Bond Future	108.1266	108.1266	106.0786	106.0786	(1.894)	0.0000	0.0000	0
2021/03/26	2050	06/05/2021			Bond Future	110.0444	110.0444	108.6145	108.6145	(1.299)	0.0000	0.0000	10,954
2021/03/26	2050	05/08/2021			Bond Future	109.3089	109.3089	107.8629	107.8629	(1.323)	0.0000	0.0000	0
2021/03/26	2050	04/11/2021			Bond Future	110.5339	110.5339	109.0711	109.0711	(1.323)	0.0000	0.0000	0
2021/03/26	2050	03/02/2022			Bond Future	109.8475	109.8475	108.3679	108.3679	(1.347)	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
2021/03/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	AL37	06/05/2021			Index Future	774.5890	774.5890	776.3110	776.3110	0.222	0.0000	0.0000	0
2021/03/26	AL37	05/08/2021			Index Future	782.6980	782.6980	784.4350	784.4350	0.222	0.0000	0.0000	0
2021/03/26	AL37	04/11/2021			Index Future	791.3660	791.3660	793.1200	793.1200	0.222	0.0000	0.0000	0
2021/03/26	AL37	03/02/2022			Index Future	800.2060	800.2060	801.9790	801.9790	0.222	0.0000	0.0000	0
2021/03/26	AL7T	06/05/2021			Index Future	848.9870	848.9870	850.4450	850.4450	0.172	0.0000	0.0000	0
2021/03/26	AL7T	05/08/2021			Index Future	857.8750	857.8750	859.3440	859.3440	0.171	0.0000	0.0000	0
2021/03/26	AL7T	04/11/2021			Index Future	867.3750	867.3750	868.8590	868.8590	0.171	0.0000	0.0000	0
2021/03/26	AL7T	03/02/2022			Index Future	877.0650	877.0650	878.5640	878.5640	0.171	0.0000	0.0000	0
2021/03/26	ALBI	06/05/2021			Index Future	745.3850	745.3850	746.9730	746.9730	0.213	0.0000	0.0000	299
2021/03/26	ALBI	05/08/2021			Index Future	753.1880	753.1880	754.7900	754.7900	0.213	0.0000	0.0000	0
2021/03/26	ALBI	04/11/2021			Index Future	761.5290	761.5290	763.1470	763.1470	0.212	0.0000	0.0000	0
2021/03/26	ALBI	03/02/2022			Index Future	770.0360	770.0360	771.6710	771.6710	0.212	0.0000	0.0000	0
2021/03/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2021/03/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/26	ES33	06/05/2021			Bond Future	12.0851	72.1106	12.0668	72.2015	(0.151)	0.0000	0.0000	350
2021/03/26	ES33	05/08/2021			Bond Future	12.3652	72.8917	12.3462	72.9832	(0.154)	0.0000	0.0000	0
2021/03/26	ES33	04/11/2021			Bond Future	12.6476	69.9334	12.6278	70.0258	(0.157)	0.0000	0.0000	0
2021/03/26	ES33	03/02/2022			Bond Future	12.9524	70.7318	12.9317	70.8251	(0.160)	0.0000	0.0000	0
2021/03/26	ES42	06/05/2021			Bond Future	12.5791	70.4494	12.5403	70.6614	(0.308)	0.0000	0.0000	4,779
2021/03/26	ES42	05/08/2021			Bond Future	12.8462	71.2129	12.8056	71.4269	(0.316)	0.0000	0.0000	0
2021/03/26	ES42	04/11/2021			Bond Future	13.1179	67.7532	13.0755	67.9693	(0.324)	0.0000	0.0000	0
2021/03/26	ES42	03/02/2022			Bond Future	13.4013	68.5272	13.3568	68.7457	(0.332)	0.0000	0.0000	0

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2021/03/26	GOVI	06/05/2021	678.68	Call	GOVI	581,230.0000	58.1230	597,080.0000	59.7080	2.727	0	0	0
2021/03/26	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	06/05/2021	678.67	Call	GOVI	581,330.0000	58.1330	597,180.0000	59.7180	2.727	0	0	0
2021/03/26	GOVI	06/05/2021			GOVI	736.8030	736.8030	738.3880	738.3880	0.215	0.0000	0.0000	990
2021/03/26	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	06/05/2021	678.69	Call	GOVI	581,130.0000	58.1130	596,980.0000	59.6980	2.727	0	0	0
2021/03/26	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	05/08/2021	719.14	Call	GOVI	253,770.0000	25.3770	269,750.0000	26.9750	6.297	0	0	0
2021/03/26	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	05/08/2021	719.13	Call	GOVI	253,870.0000	25.3870	269,850.0000	26.9850	6.295	0	0	0
2021/03/26	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	05/08/2021			GOVI	744.5170	744.5170	746.1150	746.1150	0.215	0.0000	0.0000	0
2021/03/26	GOVI	05/08/2021	719.15	Call	GOVI	253,670.0000	25.3670	269,650.0000	26.9650	6.300	0	0	0
2021/03/26	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	04/11/2021	728.41	Call	GOVI	243,520.0000	24.3520	259,660.0000	25.9660	6.628	0	0	0
2021/03/26	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	04/11/2021	728.40	Call	GOVI	243,620.0000	24.3620	259,760.0000	25.9760	6.625	0	0	0
2021/03/26	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	04/11/2021			GOVI	752.7620	752.7620	754.3760	754.3760	0.214	0.0000	0.0000	0
2021/03/26	GOVI	04/11/2021	728.42	Call	GOVI	243,420.0000	24.3420	259,560.0000	25.9560	6.631	0	0	0
2021/03/26	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	03/02/2022	792.76	Put	GOVI	315,890.0000	31.5890	299,580.0000	29.9580	(5.163)	0	0	0
2021/03/26	GOVI	03/02/2022			GOVI	761.1710	761.1710	762.8020	762.8020	0.214	0.0000	0.0000	0
2021/03/26	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	03/02/2022	792.75	Put	GOVI	315,790.0000	31.5790	299,480.0000	29.9480	(5.165)	0	0	0
2021/03/26	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	GOVI	03/02/2022	792.74	Put	GOVI	315,690.0000	31.5690	299,380.0000	29.9380	(5.166)	0	0	0
2021/03/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/26	IGOV	06/05/2021			Index Future	283.0720	283.0720	282.1310	282.1310	(0.332)	0.0000	0.0000	897
2021/03/26	IGOV	05/08/2021			Index Future	286.1060	286.1060	285.1530	285.1530	(0.333)	0.0000	0.0000	0
2021/03/26	IGOV	04/11/2021			Index Future	289.3430	289.3430	288.3790	288.3790	(0.333)	0.0000	0.0000	0
2021/03/26	IGOV	03/02/2022			Index Future	292.6440	292.6440	291.6680	291.6680	(0.334)	0.0000	0.0000	0
2021/03/26	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/26	IS05	21/09/2021			Interest Rate Swap	89.4500	89.4500	89.4400	89.4400	(0.011)	0.0000	0.0000	0
2021/03/26	IS05	21/12/2021			Interest Rate Swap	90.8100	90.8100	90.7900	90.7900	(0.022)	0.0000	0.0000	51
2021/03/26	IS05	15/03/2022			Interest Rate Swap	90.3300	90.3300	90.3100	90.3100	(0.022)	0.0000	0.0000	0
2021/03/26	IS05	21/06/2022			Interest Rate Swap	90.6100	90.6100	90.5900	90.5900	(0.022)	0.0000	0.0000	0
2021/03/26	IS05	20/09/2022			Interest Rate Swap	93.9000	93.9000	93.8700	93.8700	(0.032)	0.0000	0.0000	0
2021/03/26	IS05	20/12/2022			Interest Rate Swap	94.5600	94.5600	94.5400	94.5400	(0.021)	0.0000	0.0000	0
2021/03/26	IS05	22/03/2023			Interest Rate Swap	87.1400	87.1400	87.1300	87.1300	(0.011)	0.0000	0.0000	0
2021/03/26	IS05	20/06/2023			Interest Rate Swap	92.8400	92.8400	92.8100	92.8100	(0.032)	0.0000	0.0000	0
2021/03/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/26	IS10	17/12/2025			Interest Rate Swap	82.0400	82.0400	81.9600	81.9600	(0.098)	0.0000	0.0000	0

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2021/03/26	IS10	16/03/2026			Interest Rate Swap	78.7100	78.7100	78.6300	78.6300	(0.102)	0.0000	0.0000	0
2021/03/26	IS10	15/06/2026			Interest Rate Swap	77.2500	77.2500	77.1700	77.1700	(0.104)	0.0000	0.0000	0
2021/03/26	IS10	21/09/2026			Interest Rate Swap	79.3700	79.3700	79.2900	79.2900	(0.101)	0.0000	0.0000	0
2021/03/26	IS10	21/12/2026			Interest Rate Swap	83.4600	83.4600	83.3700	83.3700	(0.108)	0.0000	0.0000	0
2021/03/26	IS10	15/03/2027			Interest Rate Swap	82.0600	82.0600	81.9700	81.9700	(0.110)	0.0000	0.0000	0
2021/03/26	IS10	21/06/2027			Interest Rate Swap	84.2300	84.2300	84.1500	84.1500	(0.095)	0.0000	0.0000	0
2021/03/26	IS10	20/09/2027			Interest Rate Swap	90.1100	90.1100	90.0400	90.0400	(0.078)	0.0000	0.0000	0
2021/03/26	IS10	20/12/2027			Interest Rate Swap	90.6200	90.6200	90.5500	90.5500	(0.077)	0.0000	0.0000	0
2021/03/26	IS10	22/03/2028			Interest Rate Swap	83.8100	83.8100	83.7400	83.7400	(0.084)	0.0000	0.0000	0
2021/03/26	IS10	20/06/2028			Interest Rate Swap	91.7000	91.7000	91.6400	91.6400	(0.065)	0.0000	0.0000	0
2021/03/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/26	JBAF	21/04/2021			Jibar Tradeable Future	3.7950	96.2050	3.7150	96.2850	(2.108)	0.0000	0.0000	0
2021/03/26	JBAF	19/05/2021			Jibar Tradeable Future	3.8300	96.1700	3.7500	96.2500	(2.089)	0.0000	0.0000	0
2021/03/26	JBAF	15/06/2021			Jibar Tradeable Future	3.9200	96.0800	3.8050	96.1950	(2.934)	0.0000	0.0000	0
2021/03/26	JBAF	21/07/2021			Jibar Tradeable Future	3.9700	96.0300	3.8500	96.1500	(3.023)	0.0000	0.0000	0
2021/03/26	JBAF	18/08/2021			Jibar Tradeable Future	4.0850	95.9150	3.9500	96.0500	(3.305)	0.0000	0.0000	0
2021/03/26	JBAF	15/09/2021			Jibar Tradeable Future	4.1250	95.8750	3.9850	96.0150	(3.394)	0.0000	0.0000	30,000
2021/03/26	JBAF	15/12/2021			Jibar Tradeable Future	4.4850	95.5150	4.3700	95.6300	(2.564)	0.0000	0.0000	0
2021/03/26	JBAF	16/03/2022			Jibar Tradeable Future	4.6350	95.3650	4.5150	95.4850	(2.589)	0.0000	0.0000	0
2021/03/26	JBAF	15/06/2022			Jibar Tradeable Future	5.0300	94.9700	4.9600	95.0400	(1.392)	0.0000	0.0000	471
2021/03/26	JBAF	21/09/2022			Jibar Tradeable Future	5.1800	94.8200	5.1050	94.8950	(1.448)	0.0000	0.0000	0
2021/03/26	JBAF	21/12/2022			Jibar Tradeable Future	5.5300	94.4700	5.4850	94.5150	(0.814)	0.0000	0.0000	0
2021/03/26	JBAF	15/03/2023			Jibar Tradeable Future	5.6550	94.3450	5.6100	94.3900	(0.796)	0.0000	0.0000	0
2021/03/26	R023	06/05/2021	7.58	Call	Bond Future	3,639.6700	3.6397	3,643.5000	3.6435	0.105	0	0	0
2021/03/26	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	R023	06/05/2021			Bond Future	5.4416	105.4206	5.4395	105.4244	(0.040)	0.0000	0.0000	40,647
2021/03/26	R023	06/05/2021	7.57	Call	Bond Future	3,623.0400	3.6230	3,626.8700	3.6269	0.106	0	0	0
2021/03/26	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	R023	06/05/2021	7.56	Call	Bond Future	3,606.4100	3.6064	3,610.2400	3.6102	0.106	0	0	0
2021/03/26	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/26	R023	05/08/2021	5.30	Call	Bond Future	185.2700	0.1853	185.0100	0.1850	(0.140)	0	0	0
2021/03/26	R023	05/08/2021	5.30	Put	Bond Future	707.8900	0.7079	704.2100	0.7042	(0.520)	0	0	0
2021/03/26	R023	05/08/2021	5.29	Call	Bond Future	179.2900	0.1793	179.0300	0.1790	(0.145)	0	0	0
2021/03/26	R023	05/08/2021	5.29	Put	Bond Future	717.0200	0.7170	713.3400	0.7133	(0.513)	0	0	0
2021/03/26	R023	05/08/2021			Bond Future	5.6473	106.5361	5.6450	106.5395	(0.040)	0.0000	0.0000	0
2021/03/26	R023	05/08/2021	5.31	Call	Bond Future	191.3600	0.1914	191.1000	0.1911	(0.136)	0	0	0
2021/03/26	R023	05/08/2021	5.31	Put	Bond Future	698.8800	0.6989	695.2000	0.6952	(0.527)	0	0	0
2021/03/26	R023	04/11/2021	4.91	Call	Bond Future	68.6300	0.0686	68.5300	0.0685	(0.146)	0	0	0
2021/03/26	R023	04/11/2021	4.91	Put	Bond Future	1,311.2500	1.3113	1,308.0200	1.3080	(0.246)	0	0	0
2021/03/26	R023	04/11/2021	4.90	Call	Bond Future	67.0400	0.0670	66.9300	0.0669	(0.164)	0	0	0
2021/03/26	R023	04/11/2021	4.90	Put	Bond Future	1,322.5000	1.3225	1,319.2600	1.3193	(0.245)	0	0	0
2021/03/26	R023	04/11/2021			Bond Future	5.8859	103.7971	5.8834	103.8002	(0.042)	0.0000	0.0000	0
2021/03/26	R023	04/11/2021	4.92	Call	Bond Future	70.2600	0.0703	70.1600	0.0702	(0.142)	0	0	0
2021/03/26	R023	04/11/2021	4.92	Put	Bond Future	1,300.0400	1.3000	1,296.8100	1.2968	(0.248)	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
2021/03/26	R023	03/02/2022	5.08	Call	Bond Future	181.5200	0.1815	181.4800	0.1815	(0.022)	0	0	0
2021/03/26	R023	03/02/2022	5.08	Put	Bond Future	1,376.1900	1.3762	1,373.1000	1.3731	(0.225)	0	0	0
2021/03/26	R023	03/02/2022			Bond Future	6.2429	104.9573	6.2399	104.9604	(0.048)	0.0000	0.0000	0
2021/03/26	R023	03/02/2022	5.07	Call	Bond Future	179.3400	0.1793	179.3100	0.1793	(0.017)	0	0	0
2021/03/26	R023	03/02/2022	5.07	Put	Bond Future	1,384.3800	1.3844	1,381.3000	1.3813	(0.222)	0	0	0
2021/03/26	R023	03/02/2022	5.06	Call	Bond Future	177.1900	0.1772	177.1500	0.1771	(0.023)	0	0	0
2021/03/26	R023	03/02/2022	5.06	Put	Bond Future	1,392.5900	1.3926	1,389.5000	1.3895	(0.222)	0	0	0
2021/03/26	R035	06/05/2021	12.36	Put	Bond Future	380.5900	0.3806	346.0900	0.3461	(9.065)	0	0	0
2021/03/26	R035	06/05/2021	12.37	Call	Bond Future	7,348.8300	7.3488	7,487.2400	7.4872	1.883	0	0	0
2021/03/26	R035	06/05/2021	12.35	Put	Bond Future	387.9000	0.3879	352.9200	0.3529	(9.018)	0	0	0
2021/03/26	R035	06/05/2021	10.55	Call	Bond Future	862.0500	0.8620	885.7000	0.8857	2.743	0	0	0
2021/03/26	R035	06/05/2021	10.55	Put	Bond Future	4,719.7600	4.7198	4,570.9800	4.5710	(3.152)	0	0	500
2021/03/26	R035	06/05/2021	10.05	Put	Bond Future	7,489.4400	7.4894	7,323.5100	7.3235	(2.216)	0	0	0
2021/03/26	R035	06/05/2021	10.05	Call	Bond Future	265.7700	0.2658	272.2700	0.2723	2.446	0	0	500
2021/03/26	R035	06/05/2021	10.40	Put	Bond Future	5,476.7100	5.4767	5,321.3000	5.3213	(2.838)	0	0	0
2021/03/26	R035	06/05/2021	12.91	Put	Bond Future	122.3700	0.1224	107.8700	0.1079	(11.849)	0	0	600
2021/03/26	R035	06/05/2021	11.55	Call	Bond Future	3,735.9300	3.7359	3,825.7400	3.8257	2.404	0	0	0
2021/03/26	R035	06/05/2021	11.55	Put	Bond Future	1,382.6100	1.3826	1,299.9900	1.3000	(5.976)	0	0	1,650
2021/03/26	R035	06/05/2021	12.77	Call	Bond Future	9,255.7000	9.2557	9,409.6900	9.4097	1.664	0	0	0
2021/03/26	R035	06/05/2021	12.77	Put	Bond Future	166.0700	0.1661	147.6300	0.1476	(11.104)	0	0	1,650
2021/03/26	R035	06/05/2021	10.24	Put	Bond Future	6,355.1400	6.3551	6,194.0700	6.1941	(2.534)	0	0	0
2021/03/26	R035	06/05/2021	10.24	Call	Bond Future	432.1200	0.4321	443.4800	0.4435	2.629	0	0	223
2021/03/26	R035	06/05/2021			Bond Future	11.1584	85.8153	11.1303	85.9878	(0.251)	0.0000	0.0000	98,260
2021/03/26	R035	06/05/2021	12.36	Call	Bond Future	7,302.0200	7.3020	7,439.9500	7.4400	1.889	0	0	0
2021/03/26	R035	06/05/2021	12.37	Put	Bond Future	373.4000	0.3734	339.3800	0.3394	(9.111)	0	0	0
2021/03/26	R035	06/05/2021	12.35	Call	Bond Future	7,255.2800	7.2553	7,392.7300	7.3927	1.894	0	0	0
2021/03/26	R035	06/05/2021	11.05	Call	Bond Future	2,007.3900	2.0074	2,061.3000	2.0613	2.686	0	0	0
2021/03/26	R035	06/05/2021	11.05	Put	Bond Future	2,676.3300	2.6763	2,557.8100	2.5578	(4.428)	0	0	500
2021/03/26	R035	06/05/2021	10.40	Call	Bond Future	628.3300	0.6283	645.3500	0.6453	2.709	0	0	600
2021/03/26	R035	06/05/2021	11.15	Put	Bond Future	2,358.0400	2.3580	2,246.6300	2.2466	(4.725)	0	0	0
2021/03/26	R035	06/05/2021	11.15	Call	Bond Future	2,306.5400	2.3065	2,367.5600	2.3676	2.646	0	0	600
2021/03/26	R035	06/05/2021	12.91	Call	Bond Future	9,931.3900	9.9314	10,089.3200	10.0893	1.590	0	0	0
2021/03/26	R035	06/05/2021	10.81	Put	Bond Future	3,565.0400	3.5650	3,430.6100	3.4306	(3.771)	0	0	0
2021/03/26	R035	06/05/2021	10.81	Call	Bond Future	1,386.9100	1.3869	1,424.9100	1.4249	2.740	0	0	1,650
2021/03/26	R035	06/05/2021	12.02	Call	Bond Future	5,755.3000	5.7553	5,874.5800	5.8746	2.073	0	0	0
2021/03/26	R035	06/05/2021	12.02	Put	Bond Future	703.9000	0.7039	650.7500	0.6508	(7.551)	0	0	223
2021/03/26	R035	06/05/2021	11.32	Call	Bond Future	2,870.7400	2.8707	2,944.1300	2.9441	2.556	0	0	0
2021/03/26	R035	06/05/2021	11.32	Put	Bond Future	1,887.6400	1.8876	1,788.6000	1.7886	(5.247)	0	0	223
2021/03/26	R035	05/08/2021	11.37	Call	Bond Future	3,813.9400	3.8139	3,889.4400	3.8894	1.980	0	0	0
2021/03/26	R035	05/08/2021	11.37	Put	Bond Future	3,991.6100	3.9916	3,893.2600	3.8933	(2.464)	0	0	100
2021/03/26	R035	05/08/2021	5.31	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/26	R035	05/08/2021	5.31	Put	Bond Future	51,367.2700	51.3673	51,193.4200	51.1934	(0.338)	0	0	0
2021/03/26	R035	05/08/2021			Bond Future	11.3998	86.7234	11.3706	86.8973	(0.256)	0.0000	0.0000	0
2021/03/26	R035	05/08/2021	10.77	Call	Bond Future	2,218.2000	2.2182	2,268.6900	2.2687	2.276	0	0	0
2021/03/26	R035	05/08/2021	10.77	Put	Bond Future	6,088.5300	6.0885	5,965.1700	5.9652	(2.026)	0	0	100
2021/03/26	R035	05/08/2021	10.02	Put	Bond Future	9,744.2900	9.7443	9,594.6800	9.5947	(1.535)	0	0	0
2021/03/26	R035	05/08/2021	10.02	Call	Bond Future	913.5800	0.9136	937.8200	0.9378	2.653	0	0	100

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
2021/03/26	R035	05/08/2021	5.30	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/26	R035	05/08/2021	5.30	Put	Bond Future	51,483.8500	51.4839	51,310.0000	51.3100	(0.338)	0	0	0
2021/03/26	R035	05/08/2021	5.29	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/26	R035	05/08/2021	5.29	Put	Bond Future	51,600.5600	51.6006	51,426.7100	51.4267	(0.337)	0	0	0
2021/03/26	R035	04/11/2021	10.12	Put	Bond Future	10,916.4100	10.9164	10,774.2600	10.7743	(1.302)	0	0	0
2021/03/26	R035	04/11/2021	10.12	Call	Bond Future	1,421.4100	1.4214	1,454.7500	1.4547	2.346	0	0	400
2021/03/26	R035	04/11/2021	10.62	Put	Bond Future	8,417.6400	8.4176	8,290.0700	8.2901	(1.516)	0	0	0
2021/03/26	R035	04/11/2021	10.62	Call	Bond Future	2,213.5500	2.2135	2,261.4700	2.2615	2.165	0	0	400
2021/03/26	R035	04/11/2021	11.75	Put	Bond Future	4,476.2500	4.4763	4,387.0500	4.3870	(1.993)	0	0	782
2021/03/26	R035	04/11/2021	11.08	Call	Bond Future	3,249.1800	3.2492	3,312.6200	3.3126	1.952	0	0	0
2021/03/26	R035	04/11/2021	11.08	Put	Bond Future	6,574.9200	6.5749	6,462.8700	6.4629	(1.704)	0	0	782
2021/03/26	R035	04/11/2021	10.23	Put	Bond Future	10,325.8800	10.3259	10,186.6600	10.1867	(1.348)	0	0	0
2021/03/26	R035	04/11/2021	12.53	Call	Bond Future	7,783.8000	7.7838	7,893.5800	7.8936	1.410	0	0	0
2021/03/26	R035	04/11/2021	12.53	Put	Bond Future	2,886.9600	2.8870	2,821.2500	2.8213	(2.276)	0	0	0
2021/03/26	R035	04/11/2021			Bond Future	11.6406	83.2001	11.6102	83.3756	(0.261)	0.0000	0.0000	0
2021/03/26	R035	04/11/2021	13.82	Call	Bond Future	12,357.3300	12.3573	12,499.4400	12.4994	1.150	0	0	0
2021/03/26	R035	04/11/2021	13.82	Put	Bond Future	1,101.6700	1.1017	1,068.2900	1.0683	(3.030)	0	0	400
2021/03/26	R035	04/11/2021	11.75	Call	Bond Future	5,103.2000	5.1032	5,189.4900	5.1895	1.691	0	0	0
2021/03/26	R035	04/11/2021	10.23	Call	Bond Future	1,569.8900	1.5699	1,606.1600	1.6062	2.310	0	0	782
2021/03/26	R035	04/11/2021	12.52	Call	Bond Future	7,750.9900	7.7510	7,860.4800	7.8605	1.413	0	0	0
2021/03/26	R035	04/11/2021	12.52	Put	Bond Future	2,906.7600	2.9068	2,840.7600	2.8408	(2.271)	0	0	0
2021/03/26	R035	04/11/2021	12.51	Call	Bond Future	7,718.2400	7.7182	7,827.4400	7.8274	1.415	0	0	0
2021/03/26	R035	04/11/2021	12.51	Put	Bond Future	2,926.6800	2.9267	2,860.3900	2.8604	(2.265)	0	0	0
2021/03/26	R035	03/02/2022	11.39	Call	Bond Future	3,564.3100	3.5643	3,634.2000	3.6342	1.961	0	0	0
2021/03/26	R035	03/02/2022	11.39	Put	Bond Future	6,487.4500	6.4875	6,379.9400	6.3799	(1.657)	0	0	683
2021/03/26	R035	03/02/2022	10.65	Call	Bond Future	2,011.8000	2.0118	2,057.9600	2.0580	2.294	0	0	0
2021/03/26	R035	03/02/2022	11.23	Call	Bond Future	3,180.6800	3.1807	3,245.2900	3.2453	2.031	0	0	0
2021/03/26	R035	03/02/2022	11.23	Put	Bond Future	7,051.3300	7.0513	6,938.5400	6.9385	(1.600)	0	0	0
2021/03/26	R035	03/02/2022	11.22	Call	Bond Future	3,157.4600	3.1575	3,221.7400	3.2217	2.036	0	0	0
2021/03/26	R035	03/02/2022	11.22	Put	Bond Future	7,087.8500	7.0878	6,974.7300	6.9747	(1.596)	0	0	0
2021/03/26	R035	03/02/2022			Bond Future	11.9008	84.1303	11.8690	84.3077	(0.267)	0.0000	0.0000	0
2021/03/26	R035	03/02/2022	10.65	Put	Bond Future	9,451.2800	9.4513	9,320.0400	9.3200	(1.389)	0	0	683
2021/03/26	R035	03/02/2022	9.70	Put	Bond Future	14,643.5000	14.6435	14,489.0800	14.4891	(1.055)	0	0	0
2021/03/26	R035	03/02/2022	9.70	Call	Bond Future	872.6000	0.8726	895.5800	0.8956	2.634	0	0	683
2021/03/26	R035	03/02/2022	11.24	Call	Bond Future	3,203.9900	3.2040	3,268.9300	3.2689	2.027	0	0	0
2021/03/26	R035	03/02/2022	11.24	Put	Bond Future	7,014.9700	7.0150	6,902.5100	6.9025	(1.603)	0	0	0
2021/03/26	R186	06/05/2021	10.77	Call	Bond Future	14,095.2200	14.0952	14,356.3600	14.3564	1.853	0	0	0
2021/03/26	R186	06/05/2021	10.77	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/03/26	R186	06/05/2021	10.76	Call	Bond Future	14,054.1700	14.0542	14,315.3100	14.3153	1.858	0	0	0
2021/03/26	R186	06/05/2021	10.76	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/03/26	R186	06/05/2021	7.60	Put	Bond Future	1,421.1100	1.4211	1,277.0600	1.2771	(10.136)	0	0	5,000
2021/03/26	R186	06/05/2021	7.60	Call	Bond Future	1,341.1000	1.3411	1,458.2000	1.4582	8.732	0	0	5,000
2021/03/26	R186	06/05/2021			Bond Future	7.6165	117.0228	7.5628	117.2839	(0.705)	0.0000	0.0000	107,312
2021/03/26	R186	06/05/2021	10.78	Call	Bond Future	14,136.2500	14.1363	14,397.3900	14.3974	1.847	0	0	0
2021/03/26	R186	06/05/2021	10.78	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/03/26	R186	06/05/2021	7.30	Call	Bond Future	737.3700	0.7374	812.2900	0.8123	10.160	0	0	0
2021/03/26	R186	06/05/2021	7.30	Put	Bond Future	2,288.2200	2.2882	2,101.9900	2.1020	(8.139)	0	0	15,177

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
2021/03/26	R186	05/08/2021	8.62	Call	Bond Future	4,563.0200	4.5630	4,752.6800	4.7527	4.156	0	0	0
2021/03/26	R186	05/08/2021	8.62	Put	Bond Future	959.7500	0.9597	886.0200	0.8860	(7.682)	0	0	0
2021/03/26	R186	05/08/2021	8.61	Call	Bond Future	4,529.4900	4.5295	4,718.5100	4.7185	4.173	0	0	0
2021/03/26	R186	05/08/2021	8.61	Put	Bond Future	970.5600	0.9706	896.1900	0.8962	(7.663)	0	0	0
2021/03/26	R186	05/08/2021			Bond Future	7.8236	112.9809	7.7667	113.2442	(0.728)	0.0000	0.0000	0
2021/03/26	R186	05/08/2021	8.63	Call	Bond Future	4,596.8400	4.5968	4,787.1400	4.7871	4.140	0	0	0
2021/03/26	R186	05/08/2021	8.63	Put	Bond Future	949.2700	0.9493	876.1800	0.8762	(7.700)	0	0	0
2021/03/26	R186	04/11/2021	8.10	Call	Bond Future	2,836.1600	2.8362	2,973.1500	2.9731	4.830	0	0	0
2021/03/26	R186	04/11/2021	8.10	Put	Bond Future	2,531.6800	2.5317	2,402.7500	2.4028	(5.093)	0	0	0
2021/03/26	R186	04/11/2021	8.09	Call	Bond Future	2,813.0000	2.8130	2,949.3000	2.9493	4.845	0	0	0
2021/03/26	R186	04/11/2021	8.09	Put	Bond Future	2,552.2600	2.5523	2,422.6400	2.4226	(5.079)	0	0	0
2021/03/26	R186	04/11/2021			Bond Future	8.0305	114.2207	7.9700	114.4866	(0.753)	0.0000	0.0000	0
2021/03/26	R186	04/11/2021	8.11	Call	Bond Future	2,859.4200	2.8594	2,997.1000	2.9971	4.815	0	0	0
2021/03/26	R186	04/11/2021	8.11	Put	Bond Future	2,511.2100	2.5112	2,382.9700	2.3830	(5.107)	0	0	0
2021/03/26	R186	03/02/2022	7.30	Call	Bond Future	1,136.3700	1.1364	1,210.6900	1.2107	6.540	0	0	0
2021/03/26	R186	03/02/2022	7.30	Put	Bond Future	5,224.5500	5.2246	5,030.1100	5.0301	(3.722)	0	0	0
2021/03/26	R186	03/02/2022			Bond Future	8.2609	110.2163	8.1964	110.4850	(0.781)	0.0000	0.0000	0
2021/03/26	R186	03/02/2022	7.28	Call	Bond Future	1,111.2200	1.1112	1,184.3400	1.1843	6.580	0	0	0
2021/03/26	R186	03/02/2022	7.28	Put	Bond Future	5,286.5100	5.2865	5,090.8700	5.0909	(3.701)	0	0	0
2021/03/26	R186	03/02/2022	7.29	Call	Bond Future	1,123.5800	1.1236	1,197.2900	1.1973	6.560	0	0	0
2021/03/26	R186	03/02/2022	7.29	Put	Bond Future	5,255.3100	5.2553	5,060.2600	5.0603	(3.711)	0	0	0
2021/03/26	R197	06/05/2021			Bond Future	320.7341	320.7341	320.7302	320.7302	(0.001)	0.0000	0.0000	2,993
2021/03/26	R197	05/08/2021			Bond Future	316.2056	316.2056	316.2002	316.2002	(0.002)	0.0000	0.0000	0
2021/03/26	R197	04/11/2021			Bond Future	319.7490	319.7490	319.7426	319.7426	(0.002)	0.0000	0.0000	0
2021/03/26	R197	03/02/2022			Bond Future	315.2986	315.2986	315.2917	315.2917	(0.002)	0.0000	0.0000	0
2021/03/26	R202	06/05/2021			Bond Future	232.4522	232.4522	231.3064	231.3064	(0.493)	0.0000	0.0000	9,268
2021/03/26	R202	05/08/2021			Bond Future	230.7194	230.7194	229.5603	229.5603	(0.502)	0.0000	0.0000	0
2021/03/26	R202	04/11/2021			Bond Future	233.3045	233.3045	232.1317	232.1317	(0.503)	0.0000	0.0000	0
2021/03/26	R202	03/02/2022			Bond Future	231.6646	231.6646	230.4782	230.4782	(0.512)	0.0000	0.0000	0
2021/03/26	R209	06/05/2021	12.23	Call	Bond Future	6,189.2000	6.1892	6,255.5500	6.2555	1.072	0	0	0
2021/03/26	R209	06/05/2021	12.23	Put	Bond Future	407.4200	0.4074	380.3700	0.3804	(6.639)	0	0	0
2021/03/26	R209	06/05/2021	12.22	Call	Bond Future	6,150.0600	6.1501	6,216.0700	6.2161	1.073	0	0	0
2021/03/26	R209	06/05/2021	12.22	Put	Bond Future	414.6800	0.4147	387.2900	0.3873	(6.605)	0	0	0
2021/03/26	R209	06/05/2021	9.50	Put	Bond Future	9,253.6100	9.2536	9,158.5500	9.1586	(1.027)	0	0	0
2021/03/26	R209	06/05/2021	9.50	Call	Bond Future	106.2300	0.1062	104.5700	0.1046	(1.563)	0	0	2,150
2021/03/26	R209	06/05/2021	10.35	Call	Bond Future	703.4200	0.7034	706.6400	0.7066	0.458	0	0	500
2021/03/26	R209	06/05/2021	9.75	Put	Bond Future	7,767.0400	7.7670	7,672.0500	7.6721	(1.223)	0	0	0
2021/03/26	R209	06/05/2021	9.75	Call	Bond Future	197.7700	0.1978	196.1800	0.1962	(0.804)	0	0	4,050
2021/03/26	R209	06/05/2021	11.00	Call	Bond Future	1,955.2600	1.9553	1,975.9000	1.9759	1.056	0	0	0
2021/03/26	R209	06/05/2021	11.00	Put	Bond Future	2,306.9500	2.3069	2,234.1900	2.2342	(3.154)	0	0	3,500
2021/03/26	R209	06/05/2021	10.00	Put	Bond Future	6,384.0300	6.3840	6,290.0100	6.2900	(1.473)	0	0	0
2021/03/26	R209	06/05/2021	10.00	Call	Bond Future	345.9500	0.3459	345.3300	0.3453	(0.179)	0	0	0
2021/03/26	R209	06/05/2021	12.25	Call	Bond Future	6,267.6600	6.2677	6,334.6500	6.3347	1.069	0	0	0
2021/03/26	R209	06/05/2021	12.25	Put	Bond Future	393.2300	0.3932	366.8200	0.3668	(6.716)	0	0	8,350
2021/03/26	R209	06/05/2021			Bond Future	11.0659	65.9209	11.0484	66.0143	(0.159)	0.0000	0.0000	26,715

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/26	R209	06/05/2021	12.24	Call	Bond Future	6,228.4100		6.2284	6,295.0800	6.2951	1.070	0	0	0
2021/03/26	R209	06/05/2021	12.24	Put	Bond Future	400.2700		0.4003	373.5400	0.3735	(6.678)	0	0	0
2021/03/26	R209	06/05/2021	10.35	Put	Bond Future	4,673.6500		4.6737	4,583.4700	4.5835	(1.930)	0	0	0
2021/03/26	R209	06/05/2021	10.60	Call	Bond Future	1,091.2600		1.0913	1,099.5700	1.0996	0.762	0	0	0
2021/03/26	R209	06/05/2021	10.60	Put	Bond Future	3,636.5500		3.6365	3,551.4600	3.5515	(2.340)	0	0	5,250
2021/03/26	R209	06/05/2021	11.60	Call	Bond Future	3,806.6800		3.8067	3,850.6800	3.8507	1.156	0	0	0
2021/03/26	R209	06/05/2021	11.60	Put	Bond Future	1,056.2100		1.0562	1,006.8100	1.0068	(4.677)	0	0	3,750
2021/03/26	R209	06/05/2021	10.25	Put	Bond Future	5,131.8800		5.1319	5,040.2400	5.0402	(1.786)	0	0	0
2021/03/26	R209	06/05/2021	10.25	Call	Bond Future	579.6600		0.5797	581.4200	0.5814	0.304	0	0	5,325
2021/03/26	R209	06/05/2021	11.25	Call	Bond Future	2,649.6000		2.6496	2,679.7900	2.6798	1.139	0	0	0
2021/03/26	R209	06/05/2021	11.25	Put	Bond Future	1,682.0700		1.6821	1,618.8600	1.6189	(3.758)	0	0	9,150
2021/03/26	R209	05/08/2021	11.81	Call	Bond Future	5,131.5900		5.1316	5,179.0000	5.1790	0.924	0	0	0
2021/03/26	R209	05/08/2021	11.81	Put	Bond Future	2,466.5900		2.4666	2,419.8800	2.4199	(1.894)	0	0	0
2021/03/26	R209	05/08/2021			Bond Future	11.2783		66.6184	11.2602	66.7126	(0.161)	0.0000	0.0000	0
2021/03/26	R209	05/08/2021	11.80	Call	Bond Future	5,099.9000		5.0999	5,147.1200	5.1471	0.926	0	0	0
2021/03/26	R209	05/08/2021	11.80	Put	Bond Future	2,483.5300		2.4835	2,436.6300	2.4366	(1.888)	0	0	0
2021/03/26	R209	05/08/2021	11.79	Call	Bond Future	5,068.1200		5.0681	5,115.1400	5.1151	0.928	0	0	0
2021/03/26	R209	05/08/2021	11.79	Put	Bond Future	2,500.4400		2.5004	2,453.3400	2.4533	(1.884)	0	0	0
2021/03/26	R209	04/11/2021	10.50	Call	Bond Future	2,138.2600		2.1383	2,162.2600	2.1623	1.122	0	0	0
2021/03/26	R209	04/11/2021	12.00	Call	Bond Future	5,719.9700		5.7200	5,769.9100	5.7699	0.873	0	0	0
2021/03/26	R209	04/11/2021	12.00	Put	Bond Future	3,222.9000		3.2229	3,177.8500	3.1779	(1.398)	0	0	6,500
2021/03/26	R209	04/11/2021	12.19	Call	Bond Future	6,301.5300		6.3015	6,354.4300	6.3544	0.839	0	0	0
2021/03/26	R209	04/11/2021	12.19	Put	Bond Future	2,912.3300		2.9123	2,870.2400	2.8702	(1.445)	0	0	0
2021/03/26	R209	04/11/2021	12.17	Call	Bond Future	6,239.6900		6.2397	6,292.2800	6.2923	0.843	0	0	0
2021/03/26	R209	04/11/2021			Bond Future	11.4890		64.2090	11.4702	64.3040	(0.164)	0.0000	0.0000	2,255
2021/03/26	R209	04/11/2021	10.50	Put	Bond Future	7,408.2500		7.4083	7,337.2600	7.3373	(0.958)	0	0	6,500
2021/03/26	R209	04/11/2021	9.50	Put	Bond Future	12,140.9500		12.1410	12,056.7100	12.0567	(0.694)	0	0	0
2021/03/26	R209	04/11/2021	9.50	Call	Bond Future	888.5500		0.8886	899.3000	0.8993	1.210	0	0	4,750
2021/03/26	R209	04/11/2021	12.18	Call	Bond Future	6,270.5900		6.2706	6,323.3400	6.3233	0.841	0	0	0
2021/03/26	R209	04/11/2021	12.18	Put	Bond Future	2,927.8700		2.9279	2,885.6300	2.8856	(1.443)	0	0	0
2021/03/26	R209	04/11/2021	12.17	Put	Bond Future	2,943.5000		2.9435	2,901.1000	2.9011	(1.440)	0	0	0
2021/03/26	R209	03/02/2022	11.03	Call	Bond Future	2,867.8700		2.8679	2,900.5400	2.9005	1.139	0	0	0
2021/03/26	R209	03/02/2022	11.03	Put	Bond Future	6,332.4300		6.3324	6,269.1900	6.2692	(0.999)	0	0	0
2021/03/26	R209	03/02/2022	11.02	Call	Bond Future	2,847.3000		2.8473	2,879.8100	2.8798	1.142	0	0	0
2021/03/26	R209	03/02/2022	11.02	Put	Bond Future	6,364.7400		6.3647	6,301.3400	6.3013	(0.996)	0	0	0
2021/03/26	R209	03/02/2022			Bond Future	11.7111		64.9270	11.6916	65.0229	(0.167)	0.0000	0.0000	0
2021/03/26	R209	03/02/2022	11.04	Call	Bond Future	2,888.5100		2.8885	2,921.3600	2.9214	1.137	0	0	0
2021/03/26	R209	03/02/2022	11.04	Put	Bond Future	6,300.2400		6.3002	6,237.1800	6.2372	(1.001)	0	0	0
2021/03/26	R210	06/05/2021			Bond Future	200.9774		200.9774	200.7295	200.7295	(0.123)	0.0000	0.0000	1,502
2021/03/26	R210	05/08/2021			Bond Future	203.1543		203.1543	202.9027	202.9027	(0.124)	0.0000	0.0000	0
2021/03/26	R210	04/11/2021			Bond Future	202.6901		202.6901	202.4354	202.4354	(0.126)	0.0000	0.0000	0
2021/03/26	R210	03/02/2022			Bond Future	205.0028		205.0028	204.7448	204.7448	(0.126)	0.0000	0.0000	0
2021/03/26	R212	06/05/2021			Bond Future	171.4690		171.4690	171.8047	171.8047	0.196	0.0000	0.0000	2,930
2021/03/26	R212	05/08/2021			Bond Future	170.9945		170.9945	171.3331	171.3331	0.198	0.0000	0.0000	0
2021/03/26	R212	04/11/2021			Bond Future	172.9106		172.9106	173.2525	173.2525	0.198	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
2021/03/26	R213	06/05/2021	11.91	Call	Bond Future	9,277.8900	9.2779	9,419.6800	9.4197	1.528	0	0	0
2021/03/26	R213	06/05/2021	11.91	Put	Bond Future	59.0900	0.0591	51.1200	0.0511	(13.488)	0	0	0
2021/03/26	R213	06/05/2021			Bond Future	10.0511	82.5993	10.0232	82.7490	(0.277)	0.0000	0.0000	9,143
2021/03/26	R213	06/05/2021	11.90	Call	Bond Future	9,233.6400	9.2336	9,375.2600	9.3753	1.534	0	0	0
2021/03/26	R213	06/05/2021	11.90	Put	Bond Future	60.6200	0.0606	52.4800	0.0525	(13.428)	0	0	0
2021/03/26	R213	06/05/2021	11.89	Call	Bond Future	9,189.3900	9.1894	9,330.8400	9.3308	1.539	0	0	0
2021/03/26	R213	06/05/2021	11.89	Put	Bond Future	62.1900	0.0622	53.8800	0.0539	(13.362)	0	0	0
2021/03/26	R213	05/08/2021	10.14	Put	Bond Future	3,583.0700	3.5831	3,493.6800	3.4937	(2.495)	0	0	0
2021/03/26	R213	05/08/2021	9.34	Put	Bond Future	6,348.5000	6.3485	6,230.2800	6.2303	(1.862)	0	0	0
2021/03/26	R213	05/08/2021	9.34	Call	Bond Future	1,290.0800	1.2901	1,322.8300	1.3228	2.539	0	0	0
2021/03/26	R213	05/08/2021	10.85	Call	Bond Future	4,945.0500	4.9450	5,033.2100	5.0332	1.783	0	0	0
2021/03/26	R213	05/08/2021	10.85	Put	Bond Future	2,028.6900	2.0287	1,965.8800	1.9659	(3.096)	0	0	0
2021/03/26	R213	05/08/2021	10.84	Call	Bond Future	4,911.8200	4.9118	4,999.6300	4.9996	1.788	0	0	0
2021/03/26	R213	05/08/2021	10.84	Put	Bond Future	2,045.0000	2.0450	1,981.8400	1.9818	(3.089)	0	0	0
2021/03/26	R213	05/08/2021			Bond Future	10.2752	83.4733	10.2462	83.6243	(0.282)	0.0000	0.0000	0
2021/03/26	R213	05/08/2021	10.78	Call	Bond Future	4,714.0900	4.7141	4,799.8200	4.7998	1.819	0	0	0
2021/03/26	R213	05/08/2021	10.78	Put	Bond Future	2,145.3900	2.1454	2,080.1500	2.0801	(3.041)	0	0	0
2021/03/26	R213	05/08/2021	10.14	Call	Bond Future	2,876.3300	2.8763	2,937.9100	2.9379	2.141	0	0	0
2021/03/26	R213	05/08/2021	10.86	Call	Bond Future	4,978.3500	4.9783	5,066.8600	5.0669	1.778	0	0	0
2021/03/26	R213	05/08/2021	10.86	Put	Bond Future	2,012.4900	2.0125	1,950.0300	1.9500	(3.104)	0	0	0
2021/03/26	R213	04/11/2021	11.10	Put	Bond Future	2,722.6900	2.7227	2,659.5200	2.6595	(2.320)	0	0	0
2021/03/26	R213	04/11/2021	11.11	Call	Bond Future	5,704.3600	5.7044	5,793.8200	5.7938	1.568	0	0	0
2021/03/26	R213	04/11/2021	11.09	Put	Bond Future	2,738.8200	2.7388	2,675.3900	2.6754	(2.316)	0	0	0
2021/03/26	R213	04/11/2021			Bond Future	10.5000	80.8596	10.4698	81.0120	(0.288)	0.0000	0.0000	0
2021/03/26	R213	04/11/2021	11.10	Call	Bond Future	5,672.6900	5.6727	5,761.8800	5.7619	1.572	0	0	0
2021/03/26	R213	04/11/2021	11.11	Put	Bond Future	2,706.4100	2.7064	2,643.5100	2.6435	(2.324)	0	0	0
2021/03/26	R213	04/11/2021	11.09	Call	Bond Future	5,640.8400	5.6408	5,729.7700	5.7298	1.577	0	0	0
2021/03/26	R213	03/02/2022	8.80	Put	Bond Future	11,084.5700	11.0846	10,953.1000	10.9531	(1.186)	0	0	0
2021/03/26	R213	03/02/2022	8.80	Call	Bond Future	818.7200	0.8187	841.2500	0.8413	2.752	0	0	102
2021/03/26	R213	03/02/2022	9.58	Put	Bond Future	7,622.5200	7.6225	7,508.9400	7.5089	(1.490)	0	0	200
2021/03/26	R213	03/02/2022	8.63	Put	Bond Future	11,933.0800	11.9331	11,798.5400	11.7985	(1.127)	0	0	0
2021/03/26	R213	03/02/2022	8.63	Call	Bond Future	689.8800	0.6899	709.3400	0.7093	2.821	0	0	200
2021/03/26	R213	03/02/2022	9.98	Call	Bond Future	2,362.2300	2.3622	2,414.2100	2.4142	2.200	0	0	0
2021/03/26	R213	03/02/2022	9.98	Put	Bond Future	6,205.7600	6.2058	6,103.7400	6.1037	(1.644)	0	0	0
2021/03/26	R213	03/02/2022			Bond Future	10.7444	81.7635	10.7128	81.9175	(0.294)	0.0000	0.0000	0
2021/03/26	R213	03/02/2022	10.25	Call	Bond Future	2,910.1200	2.9101	2,970.1900	2.9702	2.064	0	0	0
2021/03/26	R213	03/02/2022	10.25	Put	Bond Future	5,368.7700	5.3688	5,274.8400	5.2748	(1.750)	0	0	102
2021/03/26	R213	03/02/2022	9.76	Call	Bond Future	1,963.3100	1.9633	2,008.8400	2.0088	2.319	0	0	0
2021/03/26	R213	03/02/2022	9.76	Put	Bond Future	6,957.8900	6.9579	6,849.4200	6.8494	(1.559)	0	0	102
2021/03/26	R213	03/02/2022	10.15	Call	Bond Future	2,699.9500	2.7000	2,757.0000	2.7570	2.113	0	0	0
2021/03/26	R213	03/02/2022	10.15	Put	Bond Future	5,667.9900	5.6680	5,571.0400	5.5710	(1.710)	0	0	200
2021/03/26	R213	03/02/2022	9.58	Call	Bond Future	1,670.7500	1.6707	1,711.1700	1.7112	2.419	0	0	0
2021/03/26	R213	03/02/2022	9.97	Call	Bond Future	2,343.2200	2.3432	2,394.9000	2.3949	2.206	0	0	0
2021/03/26	R213	03/02/2022	9.97	Put	Bond Future	6,238.6200	6.2386	6,136.3000	6.1363	(1.640)	0	0	0
2021/03/26	R213	03/02/2022	9.96	Call	Bond Future	2,324.3000	2.3243	2,375.6800	2.3757	2.211	0	0	0
2021/03/26	R213	03/02/2022	9.96	Put	Bond Future	6,271.6200	6.2716	6,169.0000	6.1690	(1.636)	0	0	0
2021/03/26	R214	06/05/2021	12.26	Call	Bond Future	4,909.3800	4.9094	5,046.8800	5.0469	2.801	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
2021/03/26	R214	06/05/2021	12.26	Put	Bond Future	791.6600	0.7917	727.3700	0.7274	(8.121)	0	0	0
2021/03/26	R214	06/05/2021	12.25	Call	Bond Future	4,873.8600	4.8739	5,010.7000	5.0107	2.808	0	0	0
2021/03/26	R214	06/05/2021	12.25	Put	Bond Future	803.6500	0.8036	738.7000	0.7387	(8.082)	0	0	0
2021/03/26	R214	06/05/2021			Bond Future	11.4404	62.8360	11.4025	63.0378	(0.331)	0.0000	0.0000	14,842
2021/03/26	R214	06/05/2021	12.27	Call	Bond Future	4,944.9900	4.9450	5,083.1400	5.0831	2.794	0	0	0
2021/03/26	R214	06/05/2021	12.27	Put	Bond Future	779.8300	0.7798	716.1900	0.7162	(8.161)	0	0	0
2021/03/26	R214	05/08/2021	12.03	Put	Bond Future	2,823.4600	2.8235	2,731.2700	2.7313	(3.265)	0	0	0
2021/03/26	R214	05/08/2021	12.01	Call	Bond Future	4,663.7400	4.6637	4,774.4300	4.7744	2.373	0	0	0
2021/03/26	R214	05/08/2021			Bond Future	11.6519	63.5009	11.6125	63.7046	(0.338)	0.0000	0.0000	0
2021/03/26	R214	05/08/2021	12.02	Call	Bond Future	4,693.7800	4.6938	4,804.8900	4.8049	2.367	0	0	0
2021/03/26	R214	05/08/2021	12.02	Put	Bond Future	2,842.3800	2.8424	2,749.7700	2.7498	(3.258)	0	0	0
2021/03/26	R214	05/08/2021	12.03	Call	Bond Future	4,723.8800	4.7239	4,835.4100	4.8354	2.361	0	0	0
2021/03/26	R214	05/08/2021	12.01	Put	Bond Future	2,861.4200	2.8614	2,768.3900	2.7684	(3.251)	0	0	0
2021/03/26	R214	04/11/2021	12.47	Call	Bond Future	6,076.7100	6.0767	6,199.3000	6.1993	2.017	0	0	0
2021/03/26	R214	04/11/2021	12.46	Call	Bond Future	6,047.1600	6.0472	6,169.4300	6.1694	2.022	0	0	0
2021/03/26	R214	04/11/2021	12.46	Put	Bond Future	3,164.4800	3.1645	3,081.0000	3.0810	(2.638)	0	0	0
2021/03/26	R214	04/11/2021			Bond Future	11.8614	60.9203	11.8205	61.1261	(0.345)	0.0000	0.0000	0
2021/03/26	R214	04/11/2021	12.47	Put	Bond Future	3,147.8000	3.1478	3,064.6400	3.0646	(2.642)	0	0	0
2021/03/26	R214	04/11/2021	12.48	Call	Bond Future	6,106.2900	6.1063	6,229.2000	6.2292	2.013	0	0	0
2021/03/26	R214	04/11/2021	12.48	Put	Bond Future	3,131.2200	3.1312	3,048.3800	3.0484	(2.646)	0	0	0
2021/03/26	R214	03/02/2022	11.40	Put	Bond Future	6,448.4200	6.4484	6,320.1300	6.3201	(1.989)	0	0	0
2021/03/26	R214	03/02/2022	11.41	Call	Bond Future	2,973.8800	2.9739	3,053.9700	3.0540	2.693	0	0	0
2021/03/26	R214	03/02/2022	11.39	Put	Bond Future	6,481.2100	6.4812	6,352.5500	6.3525	(1.985)	0	0	0
2021/03/26	R214	03/02/2022			Bond Future	12.0862	61.6014	12.0435	61.8094	(0.353)	0.0000	0.0000	0
2021/03/26	R214	03/02/2022	11.40	Call	Bond Future	2,953.0000	2.9530	3,032.7000	3.0327	2.699	0	0	0
2021/03/26	R214	03/02/2022	11.41	Put	Bond Future	6,415.9900	6.4160	6,288.0900	6.2881	(1.993)	0	0	0
2021/03/26	R214	03/02/2022	11.39	Call	Bond Future	2,932.4100	2.9324	3,011.7400	3.0117	2.705	0	0	0
2021/03/26	R248	06/05/2021	12.36	Call	Bond Future	6,151.0500	6.1511	6,306.4000	6.3064	2.526	0	0	0
2021/03/26	R248	06/05/2021	12.36	Put	Bond Future	748.4000	0.7484	685.9900	0.6860	(8.339)	0	0	0
2021/03/26	R248	06/05/2021	10.20	Call	Bond Future	138.7600	0.1388	143.9300	0.1439	3.726	0	0	1,200
2021/03/26	R248	06/05/2021	10.80	Put	Bond Future	5,539.2500	5.5392	5,350.2800	5.3503	(3.411)	0	0	0
2021/03/26	R248	06/05/2021	10.80	Call	Bond Future	753.5700	0.7536	782.3600	0.7824	3.820	0	0	1,200
2021/03/26	R248	06/05/2021			Bond Future	11.4870	79.0495	11.4541	79.2673	(0.286)	0.0000	0.0000	137,361
2021/03/26	R248	06/05/2021	12.35	Call	Bond Future	6,105.6900	6.1057	6,260.3100	6.2603	2.532	0	0	0
2021/03/26	R248	06/05/2021	12.35	Put	Bond Future	761.0400	0.7610	697.9000	0.6979	(8.297)	0	0	0
2021/03/26	R248	06/05/2021	12.34	Call	Bond Future	6,060.4100	6.0604	6,214.3100	6.2143	2.539	0	0	0
2021/03/26	R248	06/05/2021	12.34	Put	Bond Future	773.8500	0.7739	709.9900	0.7100	(8.252)	0	0	0
2021/03/26	R248	06/05/2021	10.20	Put	Bond Future	9,547.4600	9.5475	9,334.8700	9.3349	(2.227)	0	0	0
2021/03/26	R248	05/08/2021	11.20	Put	Bond Future	6,003.9000	6.0039	5,857.6100	5.8576	(2.437)	0	0	0
2021/03/26	R248	05/08/2021	11.20	Call	Bond Future	2,665.9100	2.6659	2,739.3900	2.7394	2.756	0	0	1,000
2021/03/26	R248	05/08/2021	10.50	Put	Bond Future	9,531.3500	9.5313	9,348.9700	9.3490	(1.913)	0	0	0
2021/03/26	R248	05/08/2021	10.30	Call	Bond Future	839.4500	0.8394	869.0400	0.8690	3.525	0	0	1,300
2021/03/26	R248	05/08/2021	10.90	Put	Bond Future	7,362.1300	7.3621	7,199.7100	7.1997	(2.206)	0	0	0
2021/03/26	R248	05/08/2021	10.90	Call	Bond Future	1,907.0200	1.9070	1,964.3700	1.9644	3.007	0	0	1,300
2021/03/26	R248	05/08/2021	10.60	Put	Bond Future	8,947.4500	8.9475	8,769.7900	8.7698	(1.986)	0	0	0
2021/03/26	R248	05/08/2021	10.60	Call	Bond Future	1,273.9100	1.2739	1,316.0200	1.3160	3.306	0	0	0
2021/03/26	R248	05/08/2021	12.51	Put	Bond Future	2,359.9300	2.3599	2,279.2000	2.2792	(3.421)	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
2021/03/26	R248	05/08/2021	12.52	Call	Bond Future	7,253.7000	7.2537	7,393.1900	7.3932	1.923	0	0	0
2021/03/26	R248	05/08/2021	12.50	Put	Bond Future	2,379.9400	2.3799	2,298.7600	2.2988	(3.411)	0	0	0
2021/03/26	R248	05/08/2021			Bond Future	11.7030	79.8860	11.6686	80.1057	(0.293)	0.0000	0.0000	5,000
2021/03/26	R248	05/08/2021	10.50	Call	Bond Future	1,094.7500	1.0947	1,132.1400	1.1321	3.415	0	0	1,000
2021/03/26	R248	05/08/2021	10.00	Put	Bond Future	12,982.5400	12.9825	12,782.7400	12.7827	(1.539)	0	0	0
2021/03/26	R248	05/08/2021	10.00	Call	Bond Future	542.8000	0.5428	562.7700	0.5628	3.679	0	0	0
2021/03/26	R248	05/08/2021	10.30	Put	Bond Future	10,838.9700	10.8390	10,648.7900	10.6488	(1.755)	0	0	0
2021/03/26	R248	05/08/2021	12.51	Call	Bond Future	7,217.0900	7.2171	7,356.1300	7.3561	1.927	0	0	0
2021/03/26	R248	05/08/2021	12.52	Put	Bond Future	2,339.9000	2.3399	2,259.6200	2.2596	(3.431)	0	0	0
2021/03/26	R248	05/08/2021	12.50	Call	Bond Future	7,180.3700	7.1804	7,318.9600	7.3190	1.930	0	0	0
2021/03/26	R248	04/11/2021	12.85	Call	Bond Future	8,451.0100	8.4510	8,593.7600	8.5938	1.689	0	0	0
2021/03/26	R248	04/11/2021	12.85	Put	Bond Future	3,058.5200	3.0585	2,979.3400	2.9793	(2.589)	0	0	0
2021/03/26	R248	04/11/2021			Bond Future	11.9171	76.3507	11.8813	76.5727	(0.300)	0.0000	0.0000	0
2021/03/26	R248	04/11/2021	12.84	Call	Bond Future	8,417.4100	8.4174	8,559.8000	8.5598	1.692	0	0	0
2021/03/26	R248	04/11/2021	12.84	Put	Bond Future	3,078.9500	3.0789	2,999.4100	2.9994	(2.583)	0	0	0
2021/03/26	R248	04/11/2021	12.83	Call	Bond Future	8,383.8500	8.3838	8,525.8900	8.5259	1.694	0	0	0
2021/03/26	R248	04/11/2021	12.83	Put	Bond Future	3,099.5000	3.0995	3,019.6100	3.0196	(2.578)	0	0	0
2021/03/26	R248	03/02/2022	11.48	Call	Bond Future	3,466.8100	3.4668	3,551.1500	3.5512	2.433	0	0	0
2021/03/26	R248	03/02/2022	11.49	Put	Bond Future	7,618.2300	7.6182	7,478.7200	7.4787	(1.831)	0	0	0
2021/03/26	R248	03/02/2022	11.47	Call	Bond Future	3,441.5800	3.4416	3,525.5000	3.5255	2.438	0	0	0
2021/03/26	R248	03/02/2022			Bond Future	12.1476	77.2044	12.1102	77.4287	(0.308)	0.0000	0.0000	0
2021/03/26	R248	03/02/2022	11.48	Put	Bond Future	7,658.8500	7.6588	7,518.9000	7.5189	(1.827)	0	0	0
2021/03/26	R248	03/02/2022	11.49	Call	Bond Future	3,492.1100	3.4921	3,576.8900	3.5769	2.428	0	0	0
2021/03/26	R248	03/02/2022	11.47	Put	Bond Future	7,699.6500	7.6997	7,559.2800	7.5593	(1.823)	0	0	0

**Total**

**1231075**