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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/03/2021 TO 25/03/2021

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
2021/03/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	2025	06/05/2021		Bond Future	151.0777	151.0777	150.8298	150.8298	(0.164)	0.0000	0.0000	8,179
2021/03/25	2025	05/08/2021		Bond Future	151.1843	151.1843	150.9331	150.9331	(0.166)	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
2021/03/25	2025	04/11/2021			Bond Future	152.8787	152.8787	152.6242	152.6242	(0.166)	0.0000	0.0000	0
2021/03/25	2025	03/02/2022			Bond Future	153.0655	153.0655	152.8080	152.8080	(0.168)	0.0000	0.0000	0
2021/03/25	2029	06/05/2021			Bond Future	107.7192	107.7192	108.8308	108.8308	1.032	0.0000	0.0000	2,982
2021/03/25	2029	05/08/2021			Bond Future	108.8864	108.8864	110.0095	110.0095	1.031	0.0000	0.0000	0
2021/03/25	2029	04/11/2021			Bond Future	108.9562	108.9562	110.0916	110.0916	1.042	0.0000	0.0000	0
2021/03/25	2029	03/02/2022			Bond Future	110.1995	110.1995	111.3476	111.3476	1.042	0.0000	0.0000	0
2021/03/25	2030	06/05/2021	11.70	Call	Bond Future	10,980.4000	10.9804	10,550.0900	10.5501	(3.919)	0	0	0
2021/03/25	2030	06/05/2021	11.70	Put	Bond Future	19.4600	0.0195	22.7200	0.0227	16.752	0	0	0
2021/03/25	2030	06/05/2021	11.69	Call	Bond Future	10,934.5100	10.9345	10,504.2900	10.5043	(3.935)	0	0	0
2021/03/25	2030	06/05/2021	11.69	Put	Bond Future	20.0500	0.0200	23.4000	0.0234	16.708	0	0	0
2021/03/25	2030	06/05/2021	8.90	Call	Bond Future	617.8200	0.6178	507.3400	0.5073	(17.882)	0	0	0
2021/03/25	2030	06/05/2021	9.00	Call	Bond Future	761.5200	0.7615	632.9300	0.6329	(16.886)	0	0	0
2021/03/25	2030	06/05/2021	9.00	Put	Bond Future	3,746.7900	3.7468	4,051.7700	4.0518	8.140	0	0	5,000
2021/03/25	2030	06/05/2021	9.25	Call	Bond Future	1,218.4400	1.2184	1,040.6400	1.0406	(14.592)	0	0	0
2021/03/25	2030	06/05/2021	9.25	Put	Bond Future	2,785.8800	2.7859	3,041.6500	3.0417	9.181	0	0	0
2021/03/25	2030	06/05/2021	9.35	Call	Bond Future	1,441.0900	1.4411	1,242.8100	1.2428	(13.759)	0	0	0
2021/03/25	2030	06/05/2021	9.27	Put	Bond Future	2,716.3100	2.7163	2,968.0100	2.9680	9.266	0	0	0
2021/03/25	2030	06/05/2021	9.27	Call	Bond Future	1,261.1000	1.2611	1,079.2300	1.0792	(14.422)	0	0	300
2021/03/25	2030	06/05/2021	10.95	Call	Bond Future	7,521.1900	7.5212	7,109.4000	7.1094	(5.475)	0	0	0
2021/03/25	2030	06/05/2021	10.95	Put	Bond Future	146.7000	0.1467	168.4800	0.1685	14.847	0	0	300
2021/03/25	2030	06/05/2021	9.92	Call	Bond Future	3,158.0900	3.1581	2,850.2600	2.8503	(9.747)	0	0	0
2021/03/25	2030	06/05/2021	7.97	Call	Bond Future	52.3500	0.0524	37.6900	0.0377	(28.004)	0	0	700
2021/03/25	2030	06/05/2021	10.04	Call	Bond Future	3,607.8000	3.6078	3,281.1000	3.2811	(9.055)	0	0	0
2021/03/25	2030	06/05/2021	10.04	Put	Bond Future	872.7800	0.8728	979.6500	0.9797	12.245	0	0	0
2021/03/25	2030	06/05/2021	9.15	Put	Bond Future	3,149.6300	3.1496	3,425.5900	3.4256	8.762	0	0	0
2021/03/25	2030	06/05/2021	9.15	Call	Bond Future	1,018.3900	1.0184	860.7800	0.8608	(15.476)	0	0	0
2021/03/25	2030	06/05/2021			Bond Future	9.5322	93.2467	9.6114	92.8132	0.831	0.0000	0.0000	114,858
2021/03/25	2030	06/05/2021	11.71	Call	Bond Future	11,026.2700	11.0263	10,595.8600	10.5959	(3.903)	0	0	0
2021/03/25	2030	06/05/2021	11.71	Put	Bond Future	18.8900	0.0189	22.0500	0.0221	16.728	0	0	0
2021/03/25	2030	06/05/2021	8.95	Call	Bond Future	687.0100	0.6870	567.6200	0.5676	(17.378)	0	0	0
2021/03/25	2030	06/05/2021	8.95	Put	Bond Future	3,959.1900	3.9592	4,273.3700	4.2734	7.935	0	0	2,500
2021/03/25	2030	06/05/2021	8.36	Put	Bond Future	6,909.1200	6.9091	7,303.7200	7.3037	5.711	0	0	0
2021/03/25	2030	06/05/2021	8.36	Call	Bond Future	164.7400	0.1647	125.7700	0.1258	(23.655)	0	0	0
2021/03/25	2030	06/05/2021	8.86	Put	Bond Future	4,357.6500	4.3576	4,687.6500	4.6876	7.573	0	0	0
2021/03/25	2030	06/05/2021	8.86	Call	Bond Future	566.1700	0.5662	462.6000	0.4626	(18.293)	0	0	0
2021/03/25	2030	06/05/2021	8.90	Put	Bond Future	4,178.0500	4.1781	4,501.1400	4.5011	7.733	0	0	2,500
2021/03/25	2030	06/05/2021	9.35	Put	Bond Future	2,449.1400	2.4491	2,684.4300	2.6844	9.607	0	0	0
2021/03/25	2030	06/05/2021	8.77	Put	Bond Future	4,776.0400	4.7760	5,120.7900	5.1208	7.218	0	0	0
2021/03/25	2030	06/05/2021	8.77	Call	Bond Future	461.5800	0.4616	372.7600	0.3728	(19.243)	0	0	300
2021/03/25	2030	06/05/2021	9.92	Put	Bond Future	1,059.6700	1.0597	1,185.4100	1.1854	11.866	0	0	700
2021/03/25	2030	06/05/2021	9.22	Call	Bond Future	1,155.9100	1.1559	984.2200	0.9842	(14.853)	0	0	0
2021/03/25	2030	06/05/2021	9.22	Put	Bond Future	2,892.0300	2.8920	3,153.9100	3.1539	9.055	0	0	700
2021/03/25	2030	06/05/2021	7.97	Put	Bond Future	9,182.2600	9.1823	9,601.1700	9.6012	4.562	0	0	0
2021/03/25	2030	06/05/2021	10.74	Call	Bond Future	6,570.9000	6.5709	6,171.0700	6.1711	(6.085)	0	0	0
2021/03/25	2030	06/05/2021	10.74	Put	Bond Future	238.2600	0.2383	272.0000	0.2720	14.161	0	0	0
2021/03/25	2030	05/08/2021	8.83	Call	Bond Future	1,194.4200	1.1944	1,071.6300	1.0716	(10.280)	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
2021/03/25	2030	05/08/2021	10.15	Call	Bond Future	4,282.3400	4.2823	4,004.5800	4.0046	(6.486)	0	0	0
2021/03/25	2030	05/08/2021	10.30	Put	Bond Future	1,990.4500	1.9904	2,135.6600	2.1357	7.295	0	0	200
2021/03/25	2030	05/08/2021	8.78	Put	Bond Future	6,535.2900	6.5353	6,856.4600	6.8565	4.914	0	0	0
2021/03/25	2030	05/08/2021	8.78	Call	Bond Future	1,123.1000	1.1231	1,005.7100	1.0057	(10.452)	0	0	200
2021/03/25	2030	05/08/2021	7.70	Put	Bond Future	12,098.4800	12.0985	12,501.6700	12.5017	3.333	0	0	0
2021/03/25	2030	05/08/2021	9.45	Call	Bond Future	2,358.4900	2.3585	2,162.6600	2.1627	(8.303)	0	0	600
2021/03/25	2030	05/08/2021	12.10	Call	Bond Future	11,622.7200	11.6227	11,211.6200	11.2116	(3.537)	0	0	0
2021/03/25	2030	05/08/2021	12.10	Put	Bond Future	268.9900	0.2690	296.4500	0.2964	10.209	0	0	600
2021/03/25	2030	05/08/2021	10.42	Call	Bond Future	5,193.6900	5.1937	4,888.6400	4.8886	(5.873)	0	0	0
2021/03/25	2030	05/08/2021	10.42	Put	Bond Future	1,797.9000	1.7979	1,931.4100	1.9314	7.426	0	0	0
2021/03/25	2030	05/08/2021	10.41	Call	Bond Future	5,158.5800	5.1586	4,854.4800	4.8545	(5.895)	0	0	0
2021/03/25	2030	05/08/2021	10.41	Put	Bond Future	1,813.2400	1.8132	1,947.7000	1.9477	7.415	0	0	0
2021/03/25	2030	05/08/2021			Bond Future	9.7632	90.2289	9.8462	89.7903	0.850	0.0000	0.0000	0
2021/03/25	2030	05/08/2021	8.83	Put	Bond Future	6,321.4400	6.3214	6,637.2100	6.6372	4.995	0	0	0
2021/03/25	2030	05/08/2021	10.15	Put	Bond Future	2,262.1100	2.2621	2,422.9100	2.4229	7.108	0	0	479
2021/03/25	2030	05/08/2021	9.75	Call	Bond Future	3,101.6000	3.1016	2,869.4800	2.8695	(7.484)	0	0	0
2021/03/25	2030	05/08/2021	9.75	Put	Bond Future	3,171.7600	3.1718	3,378.2000	3.3782	6.509	0	0	479
2021/03/25	2030	05/08/2021	10.30	Call	Bond Future	4,778.3500	4.7783	4,485.0000	4.4850	(6.139)	0	0	0
2021/03/25	2030	05/08/2021	7.70	Call	Bond Future	250.8200	0.2508	215.4500	0.2155	(14.102)	0	0	200
2021/03/25	2030	05/08/2021	8.95	Put	Bond Future	5,825.3000	5.8253	6,127.7300	6.1277	5.192	0	0	0
2021/03/25	2030	05/08/2021	8.95	Call	Bond Future	1,378.2300	1.3782	1,242.1000	1.2421	(9.877)	0	0	600
2021/03/25	2030	05/08/2021	9.45	Put	Bond Future	4,038.7300	4.0387	4,281.4600	4.2815	6.010	0	0	0
2021/03/25	2030	05/08/2021	10.43	Call	Bond Future	5,228.8700	5.2289	4,922.8800	4.9229	(5.852)	0	0	0
2021/03/25	2030	05/08/2021	10.43	Put	Bond Future	1,782.6700	1.7827	1,915.2400	1.9152	7.437	0	0	0
2021/03/25	2030	04/11/2021	9.20	Call	Bond Future	2,009.8400	2.0098	1,852.5900	1.8526	(7.824)	0	0	1,102
2021/03/25	2030	04/11/2021	11.26	Call	Bond Future	7,792.8400	7.7928	7,453.2400	7.4532	(4.358)	0	0	0
2021/03/25	2030	04/11/2021	8.27	Put	Bond Future	10,181.6900	10.1817	10,545.6200	10.5456	3.574	0	0	0
2021/03/25	2030	04/11/2021	8.27	Call	Bond Future	814.2400	0.8142	734.5400	0.7345	(9.788)	0	0	300
2021/03/25	2030	04/11/2021	8.77	Put	Bond Future	7,859.0500	7.8590	8,184.7600	8.1848	4.144	0	0	0
2021/03/25	2030	04/11/2021	11.44	Put	Bond Future	1,326.7400	1.3267	1,419.0500	1.4191	6.958	0	0	300
2021/03/25	2030	04/11/2021	10.60	Call	Bond Future	5,579.2000	5.5792	5,288.1600	5.2882	(5.217)	0	0	0
2021/03/25	2030	04/11/2021	10.60	Put	Bond Future	2,489.3500	2.4894	2,641.9400	2.6419	6.130	0	0	0
2021/03/25	2030	04/11/2021	10.59	Put	Bond Future	2,505.7900	2.5058	2,659.2100	2.6592	6.123	0	0	0
2021/03/25	2030	04/11/2021			Bond Future	9.9833	91.2197	10.0701	90.7761	0.870	0.0000	0.0000	0
2021/03/25	2030	04/11/2021	9.20	Put	Bond Future	6,144.1200	6.1441	6,430.5000	6.4305	4.661	0	0	0
2021/03/25	2030	04/11/2021	11.26	Put	Bond Future	1,548.1200	1.5481	1,652.1500	1.6522	6.720	0	0	1,102
2021/03/25	2030	04/11/2021	9.90	Put	Bond Future	3,972.1900	3.9722	4,188.8300	4.1888	5.454	0	0	0
2021/03/25	2030	04/11/2021	9.90	Call	Bond Future	3,543.7900	3.5438	3,316.8000	3.3168	(6.405)	0	0	1,102
2021/03/25	2030	04/11/2021	8.77	Call	Bond Future	1,350.4400	1.3504	1,232.5200	1.2325	(8.732)	0	0	300
2021/03/25	2030	04/11/2021	11.44	Call	Bond Future	8,405.6700	8.4057	8,054.3500	8.0543	(4.180)	0	0	0
2021/03/25	2030	04/11/2021	10.61	Call	Bond Future	5,611.8100	5.6118	5,319.9500	5.3200	(5.201)	0	0	0
2021/03/25	2030	04/11/2021	10.61	Put	Bond Future	2,473.0000	2.4730	2,624.7700	2.6248	6.137	0	0	0
2021/03/25	2030	04/11/2021	10.59	Call	Bond Future	5,546.6500	5.5466	5,256.4400	5.2564	(5.232)	0	0	0
2021/03/25	2030	03/02/2022	8.39	Put	Bond Future	10,517.5000	10.5175	10,888.0000	10.8880	3.523	0	0	0
2021/03/25	2030	03/02/2022	8.39	Call	Bond Future	815.2400	0.8152	737.0400	0.7370	(9.592)	0	0	101
2021/03/25	2030	03/02/2022	9.35	Call	Bond Future	1,973.9400	1.9739	1,820.7200	1.8207	(7.762)	0	0	0
2021/03/25	2030	03/02/2022	9.35	Put	Bond Future	6,437.6500	6.4376	6,733.1300	6.7331	4.590	0	0	101
2021/03/25	2030	03/02/2022	9.45	Call	Bond Future	2,155.3000	2.1553	1,992.6300	1.9926	(7.547)	0	0	0

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2021/03/25	2030	03/02/2022	9.45	Put	Bond Future	6,094.1200	6.0941	6,380.1500	6.3801	4.694	0	0	0
2021/03/25	2030	03/02/2022			Bond Future	10.2245	88.2356	10.3156	87.7869	0.891	0.0000	0.0000	0
2021/03/25	2030	03/02/2022	9.78	Call	Bond Future	2,824.6100	2.8246	2,630.3100	2.6303	(6.879)	0	0	0
2021/03/25	2030	03/02/2022	9.78	Put	Bond Future	5,058.1300	5.0581	5,312.5300	5.3125	5.030	0	0	101
2021/03/25	2030	03/02/2022	9.43	Call	Bond Future	2,118.2600	2.1183	1,957.4900	1.9575	(7.590)	0	0	0
2021/03/25	2030	03/02/2022	9.43	Put	Bond Future	6,161.7500	6.1617	6,449.6800	6.4497	4.673	0	0	0
2021/03/25	2030	03/02/2022	9.44	Call	Bond Future	2,136.7300	2.1367	1,975.0100	1.9750	(7.569)	0	0	0
2021/03/25	2030	03/02/2022	9.44	Put	Bond Future	6,127.8700	6.1279	6,414.8500	6.4149	4.683	0	0	0
2021/03/25	2032	06/05/2021	12.12	Call	Bond Future	9,565.7300	9.5657	9,148.2300	9.1482	(4.365)	0	0	0
2021/03/25	2032	06/05/2021	12.12	Put	Bond Future	95.0600	0.0951	107.0000	0.1070	12.560	0	0	0
2021/03/25	2032	06/05/2021	12.57	Call	Bond Future	11,692.3600	11.6924	11,266.9100	11.2669	(3.639)	0	0	0
2021/03/25	2032	06/05/2021			Bond Future	10.3617	87.3106	10.4356	86.8812	0.713	0.0000	0.0000	137,284
2021/03/25	2032	06/05/2021	12.11	Call	Bond Future	9,518.3200	9.5183	9,101.0900	9.1011	(4.383)	0	0	0
2021/03/25	2032	06/05/2021	12.11	Put	Bond Future	97.3500	0.0973	109.5600	0.1096	12.542	0	0	0
2021/03/25	2032	06/05/2021	12.10	Call	Bond Future	9,470.9000	9.4709	9,053.9500	9.0539	(4.402)	0	0	0
2021/03/25	2032	06/05/2021	12.10	Put	Bond Future	99.6900	0.0997	112.1800	0.1122	12.529	0	0	0
2021/03/25	2032	06/05/2021	12.57	Put	Bond Future	30.3900	0.0304	34.3800	0.0344	13.129	0	0	736
2021/03/25	2032	06/05/2021	10.33	Put	Bond Future	2,249.7900	2.2498	2,446.9100	2.4469	8.762	0	0	0
2021/03/25	2032	06/05/2021	10.33	Call	Bond Future	2,064.6500	2.0647	1,832.3300	1.8323	(11.252)	0	0	736
2021/03/25	2032	05/08/2021	11.37	Call	Bond Future	6,198.8600	6.1989	5,887.7300	5.8877	(5.019)	0	0	0
2021/03/25	2032	05/08/2021	11.37	Put	Bond Future	1,962.0900	1.9621	2,085.3800	2.0854	6.284	0	0	0
2021/03/25	2032	05/08/2021			Bond Future	10.5933	88.2349	10.6705	87.8005	0.729	0.0000	0.0000	0
2021/03/25	2032	05/08/2021	11.35	Call	Bond Future	6,123.6700	6.1237	5,814.1900	5.8142	(5.054)	0	0	0
2021/03/25	2032	05/08/2021	11.35	Put	Bond Future	1,992.3300	1.9923	2,117.2700	2.1173	6.271	0	0	0
2021/03/25	2032	05/08/2021	11.36	Call	Bond Future	6,161.1400	6.1611	5,850.8300	5.8508	(5.037)	0	0	0
2021/03/25	2032	05/08/2021	11.36	Put	Bond Future	1,977.0600	1.9771	2,101.1700	2.1012	6.278	0	0	0
2021/03/25	2032	04/11/2021	9.83	Call	Bond Future	1,990.4200	1.9904	1,846.2000	1.8462	(7.246)	0	0	700
2021/03/25	2032	04/11/2021	11.71	Put	Bond Future	2,527.7200	2.5277	2,659.7000	2.6597	5.221	0	0	0
2021/03/25	2032	04/11/2021	11.69	Call	Bond Future	7,117.3700	7.1174	6,811.2900	6.8113	(4.300)	0	0	0
2021/03/25	2032	04/11/2021	11.70	Call	Bond Future	7,153.0400	7.1530	6,846.2800	6.8463	(4.289)	0	0	0
2021/03/25	2032	04/11/2021			Bond Future	10.8246	85.0580	10.9052	84.6186	0.745	0.0000	0.0000	0
2021/03/25	2032	04/11/2021	9.83	Put	Bond Future	7,679.3800	7.6794	7,974.5800	7.9746	3.844	0	0	0
2021/03/25	2032	04/11/2021	12.81	Call	Bond Future	11,035.2400	11.0352	10,662.8900	10.6629	(3.374)	0	0	0
2021/03/25	2032	04/11/2021	12.81	Put	Bond Future	1,062.8100	1.0628	1,129.8800	1.1299	6.311	0	0	700
2021/03/25	2032	04/11/2021	11.71	Call	Bond Future	7,189.0000	7.1890	6,881.5600	6.8816	(4.277)	0	0	0
2021/03/25	2032	04/11/2021	11.69	Put	Bond Future	2,557.4300	2.5574	2,690.7700	2.6908	5.214	0	0	0
2021/03/25	2032	04/11/2021	9.33	Put	Bond Future	10,012.5400	10.0125	10,348.7400	10.3487	3.358	0	0	0
2021/03/25	2032	04/11/2021	9.33	Call	Bond Future	1,267.4900	1.2675	1,164.2700	1.1643	(8.144)	0	0	700
2021/03/25	2032	04/11/2021	11.70	Put	Bond Future	2,542.4100	2.5424	2,675.0700	2.6751	5.218	0	0	0
2021/03/25	2032	03/02/2022	9.81	Call	Bond Future	1,703.3700	1.7034	1,577.0900	1.5771	(7.414)	0	0	0
2021/03/25	2032	03/02/2022	9.81	Put	Bond Future	8,762.6500	8.7626	9,080.7900	9.0808	3.631	0	0	198
2021/03/25	2032	03/02/2022	8.91	Put	Bond Future	13,334.2200	13.3342	13,712.8400	13.7128	2.839	0	0	0
2021/03/25	2032	03/02/2022	10.66	Call	Bond Future	3,370.2100	3.3702	3,169.2800	3.1693	(5.962)	0	0	0
2021/03/25	2032	03/02/2022	10.66	Put	Bond Future	5,587.3200	5.5873	5,830.8100	5.8308	4.358	0	0	97
2021/03/25	2032	03/02/2022	10.42	Call	Bond Future	2,820.5300	2.8205	2,641.2600	2.6413	(6.356)	0	0	0
2021/03/25	2032	03/02/2022	10.42	Put	Bond Future	6,368.7300	6.3687	6,633.8800	6.6339	4.163	0	0	0
2021/03/25	2032	03/02/2022	10.45	Put	Bond Future	6,266.4900	6.2665	6,528.9400	6.5289	4.188	0	0	198

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	
2021/03/25	2032	03/02/2022	10.43	Call	Bond Future	2,842.3300		2.8423	2,662.1600		2.6622	(6.339)	0	0	0
2021/03/25	2032	03/02/2022	10.43	Put	Bond Future	6,334.5100		6.3345	6,598.7600		6.5988	4.172	0	0	0
2021/03/25	2032	03/02/2022			Bond Future	11.0712		86.0092	11.1554		85.5648	0.761	0.0000	0.0000	0
2021/03/25	2032	03/02/2022	10.14	Call	Bond Future	2,246.5100		2.2465	2,092.5000		2.0925	(6.856)	0	0	0
2021/03/25	2032	03/02/2022	10.14	Put	Bond Future	7,383.1700		7.3832	7,673.5800		7.6736	3.933	0	0	97
2021/03/25	2032	03/02/2022	9.14	Put	Bond Future	12,069.0300		12.0690	12,434.3100		12.4343	3.027	0	0	0
2021/03/25	2032	03/02/2022	9.14	Call	Bond Future	930.9200		0.9309	851.7800		0.8518	(8.501)	0	0	97
2021/03/25	2032	03/02/2022	8.91	Call	Bond Future	739.5100		0.7395	673.7100		0.6737	(8.898)	0	0	198
2021/03/25	2032	03/02/2022	10.44	Call	Bond Future	2,864.2200		2.8642	2,683.1400		2.6831	(6.322)	0	0	0
2021/03/25	2032	03/02/2022	10.44	Put	Bond Future	6,300.4300		6.3004	6,563.7700		6.5638	4.180	0	0	0
2021/03/25	2032	03/02/2022	10.45	Call	Bond Future	2,886.2000		2.8862	2,704.2300		2.7042	(6.305)	0	0	0
2021/03/25	2033	06/05/2021			Bond Future	104.1538		104.1538	103.9441		103.9441	(0.201)	0.0000	0.0000	9,770
2021/03/25	2033	05/08/2021			Bond Future	105.2824		105.2824	105.0700		105.0700	(0.202)	0.0000	0.0000	0
2021/03/25	2033	04/11/2021			Bond Future	105.2376		105.2376	105.0225		105.0225	(0.204)	0.0000	0.0000	0
2021/03/25	2033	03/02/2022			Bond Future	106.4384		106.4384	106.2207		106.2207	(0.204)	0.0000	0.0000	0
2021/03/25	2037	06/05/2021	12.43	Call	Bond Future	6,768.3000		6.7683	6,320.5200		6.3205	(6.616)	0	0	0
2021/03/25	2037	06/05/2021	12.44	Put	Bond Future	520.2300		0.5202	581.9000		0.5819	11.854	0	0	0
2021/03/25	2037	06/05/2021	12.42	Call	Bond Future	6,723.6900		6.7237	6,276.8600		6.2769	(6.646)	0	0	0
2021/03/25	2037	06/05/2021			Bond Future	11.3416		81.6855	11.4257		81.1752	0.741	0.0000	0.0000	128,323
2021/03/25	2037	06/05/2021	12.43	Put	Bond Future	529.3200		0.5293	591.9200		0.5919	11.826	0	0	0
2021/03/25	2037	06/05/2021	12.44	Call	Bond Future	6,812.9900		6.8130	6,364.2800		6.3643	(6.586)	0	0	0
2021/03/25	2037	06/05/2021	12.42	Put	Bond Future	538.5400		0.5385	602.0900		0.6021	11.800	0	0	0
2021/03/25	2037	05/08/2021	12.27	Call	Bond Future	6,350.5300		6.3505	5,993.6200		5.9936	(5.620)	0	0	0
2021/03/25	2037	05/08/2021	12.27	Put	Bond Future	2,446.0800		2.4461	2,605.3000		2.6053	6.509	0	0	0
2021/03/25	2037	05/08/2021	12.28	Call	Bond Future	6,388.3100		6.3883	6,030.4500		6.0304	(5.602)	0	0	0
2021/03/25	2037	05/08/2021	12.26	Put	Bond Future	2,463.0000		2.4630	2,623.1800		2.6232	6.503	0	0	0
2021/03/25	2037	05/08/2021			Bond Future	11.5828		78.2950	11.6706		77.7788	0.758	0.0000	0.0000	0
2021/03/25	2037	05/08/2021	12.28	Put	Bond Future	2,429.2800		2.4293	2,587.5500		2.5875	6.515	0	0	0
2021/03/25	2037	05/08/2021	12.26	Call	Bond Future	6,312.8000		6.3128	5,956.8500		5.9568	(5.639)	0	0	0
2021/03/25	2037	04/11/2021	12.82	Put	Bond Future	2,765.7000		2.7657	2,917.2400		2.9172	5.479	0	0	0
2021/03/25	2037	04/11/2021	12.83	Call	Bond Future	8,269.5200		8.2695	7,898.3300		7.8983	(4.489)	0	0	0
2021/03/25	2037	04/11/2021			Bond Future	11.8109		79.1550	11.9024		78.6330	0.774	0.0000	0.0000	0
2021/03/25	2037	04/11/2021	12.82	Call	Bond Future	8,236.8800		8.2369	7,866.4400		7.8664	(4.497)	0	0	0
2021/03/25	2037	04/11/2021	12.83	Put	Bond Future	2,747.1500		2.7471	2,897.9400		2.8979	5.489	0	0	0
2021/03/25	2037	04/11/2021	12.81	Call	Bond Future	8,204.2800		8.2043	7,834.5900		7.8346	(4.506)	0	0	0
2021/03/25	2037	04/11/2021	12.81	Put	Bond Future	2,784.3400		2.7843	2,936.6300		2.9366	5.470	0	0	0
2021/03/25	2037	03/02/2022	11.46	Call	Bond Future	3,431.2700		3.4313	3,205.3100		3.2053	(6.585)	0	0	0
2021/03/25	2037	03/02/2022	11.47	Put	Bond Future	6,830.5200		6.8305	7,131.4600		7.1315	4.406	0	0	0
2021/03/25	2037	03/02/2022	11.45	Call	Bond Future	3,407.1100		3.4071	3,182.1700		3.1822	(6.602)	0	0	0
2021/03/25	2037	03/02/2022			Bond Future	12.0577		75.7859	12.1532		75.2580	0.792	0.0000	0.0000	0
2021/03/25	2037	03/02/2022	11.46	Put	Bond Future	6,865.9400		6.8659	7,167.8900		7.1679	4.398	0	0	0
2021/03/25	2037	03/02/2022	11.47	Call	Bond Future	3,455.2400		3.4552	3,228.2700		3.2283	(6.569)	0	0	0
2021/03/25	2037	03/02/2022	11.45	Put	Bond Future	6,901.2400		6.9012	7,204.2100		7.2042	4.390	0	0	0
2021/03/25	2038	06/05/2021			Bond Future	115.4627		115.4627	115.4700		115.4700	0.006	0.0000	0.0000	7,969
2021/03/25	2038	05/08/2021			Bond Future	114.9921		114.9921	114.9989		114.9989	0.006	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
2021/03/25	2038	04/11/2021			Bond Future	116.2810	116.2810	116.2876	116.2876	0.006	0.0000	0.0000	0
2021/03/25	2038	03/02/2022			Bond Future	115.8557	115.8557	115.8622	115.8622	0.006	0.0000	0.0000	0
2021/03/25	2040	06/05/2021	12.44	Call	Bond Future	6,751.6700	6.7517	6,254.9900	6.2550	(7.356)	0	0	0
2021/03/25	2040	06/05/2021	12.44	Put	Bond Future	615.3500	0.6153	695.2200	0.6952	12.980	0	0	0
2021/03/25	2040	06/05/2021	10.83	Put	Bond Future	5,019.5600	5.0196	5,430.5100	5.4305	8.187	0	0	0
2021/03/25	2040	06/05/2021	10.83	Call	Bond Future	937.7300	0.9377	772.1300	0.7721	(17.660)	0	0	300
2021/03/25	2040	06/05/2021	11.58	Put	Bond Future	2,081.2800	2.0813	2,307.8600	2.3079	10.887	0	0	0
2021/03/25	2040	06/05/2021	11.58	Call	Bond Future	3,021.7300	3.0217	2,671.7600	2.6718	(11.582)	0	0	300
2021/03/25	2040	06/05/2021			Bond Future	11.4339	83.8227	11.5232	83.2462	0.780	0.0000	0.0000	84,652
2021/03/25	2040	06/05/2021	12.43	Call	Bond Future	6,705.1000	6.7051	6,209.6100	6.2096	(7.390)	0	0	0
2021/03/25	2040	06/05/2021	12.43	Put	Bond Future	626.0200	0.6260	707.0800	0.7071	12.948	0	0	0
2021/03/25	2040	06/05/2021	12.42	Call	Bond Future	6,658.6300	6.6586	6,164.3300	6.1643	(7.423)	0	0	0
2021/03/25	2040	06/05/2021	12.42	Put	Bond Future	636.8500	0.6369	719.1000	0.7191	12.915	0	0	0
2021/03/25	2040	06/05/2021	13.38	Call	Bond Future	11,309.5400	11.3095	10,748.2900	10.7483	(4.963)	0	0	0
2021/03/25	2040	06/05/2021	13.38	Put	Bond Future	97.9000	0.9799	113.2000	0.1132	15.628	0	0	300
2021/03/25	2040	05/08/2021	11.05	Put	Bond Future	6,442.0400	6.4420	6,801.7500	6.8017	5.584	0	0	0
2021/03/25	2040	05/08/2021	11.05	Call	Bond Future	2,391.5700	2.3916	2,168.2700	2.1683	(9.337)	0	0	900
2021/03/25	2040	05/08/2021	12.48	Call	Bond Future	7,196.3100	7.1963	6,780.6100	6.7806	(5.777)	0	0	0
2021/03/25	2040	05/08/2021	12.49	Put	Bond Future	2,332.9200	2.3329	2,499.2100	2.4992	7.128	0	0	0
2021/03/25	2040	05/08/2021	12.47	Call	Bond Future	7,155.5800	7.1556	6,740.8900	6.7409	(5.795)	0	0	0
2021/03/25	2040	05/08/2021			Bond Future	11.6691	80.2045	11.7623	79.6215	0.799	0.0000	0.0000	0
2021/03/25	2040	05/08/2021	11.55	Put	Bond Future	4,544.6000	4.5446	4,829.0900	4.8291	6.260	0	0	0
2021/03/25	2040	05/08/2021	11.55	Call	Bond Future	3,790.1500	3.7901	3,491.6300	3.4916	(7.876)	0	0	900
2021/03/25	2040	05/08/2021	14.80	Call	Bond Future	16,552.4500	16.5524	15,993.1700	15.9932	(3.379)	0	0	0
2021/03/25	2040	05/08/2021	14.80	Put	Bond Future	223.4000	0.2234	247.1300	0.2471	10.622	0	0	900
2021/03/25	2040	05/08/2021	12.48	Put	Bond Future	2,349.0700	2.3491	2,516.3800	2.5164	7.122	0	0	0
2021/03/25	2040	05/08/2021	12.49	Call	Bond Future	7,236.9200	7.2369	6,820.2000	6.8202	(5.758)	0	0	0
2021/03/25	2040	05/08/2021	12.47	Put	Bond Future	2,365.1700	2.3652	2,533.4900	2.5335	7.117	0	0	0
2021/03/25	2040	04/11/2021	12.90	Call	Bond Future	8,684.0700	8.6841	8,265.7300	8.2657	(4.817)	0	0	0
2021/03/25	2040	04/11/2021	12.90	Put	Bond Future	2,898.4800	2.8985	3,069.8200	3.0698	5.911	0	0	0
2021/03/25	2040	04/11/2021	12.89	Call	Bond Future	8,649.7800	8.6498	8,232.2900	8.2323	(4.827)	0	0	0
2021/03/25	2040	04/11/2021	12.89	Put	Bond Future	2,918.1000	2.9181	3,090.2900	3.0903	5.901	0	0	0
2021/03/25	2040	04/11/2021			Bond Future	11.8913	81.0856	11.9885	80.4959	0.818	0.0000	0.0000	0
2021/03/25	2040	04/11/2021	12.91	Call	Bond Future	8,718.4100	8.7184	8,299.2100	8.2992	(4.808)	0	0	0
2021/03/25	2040	04/11/2021	12.91	Put	Bond Future	2,878.9800	2.8790	3,049.4600	3.0495	5.922	0	0	0
2021/03/25	2040	03/02/2022	11.58	Put	Bond Future	7,121.6400	7.1216	7,457.8900	7.4579	4.722	0	0	0
2021/03/25	2040	03/02/2022	11.59	Call	Bond Future	3,776.8900	3.7769	3,515.7100	3.5157	(6.915)	0	0	0
2021/03/25	2040	03/02/2022	11.57	Put	Bond Future	7,159.1800	7.1592	7,496.5700	7.4966	4.713	0	0	0
2021/03/25	2040	03/02/2022			Bond Future	12.1313	77.4878	12.2329	76.8915	0.837	0.0000	0.0000	0
2021/03/25	2040	03/02/2022	11.58	Call	Bond Future	3,751.3400	3.7513	3,491.3000	3.4913	(6.932)	0	0	0
2021/03/25	2040	03/02/2022	11.59	Put	Bond Future	7,083.9800	7.0840	7,419.0900	7.4191	4.731	0	0	0
2021/03/25	2040	03/02/2022	11.57	Call	Bond Future	3,725.5900	3.7256	3,466.6900	3.4667	(6.949)	0	0	0
2021/03/25	2044	06/05/2021	12.44	Call	Bond Future	6,497.1500	6.4972	6,005.1100	6.0051	(7.573)	0	0	0
2021/03/25	2044	06/05/2021	12.44	Put	Bond Future	673.9800	0.6740	760.4900	0.7605	12.836	0	0	0
2021/03/25	2044	06/05/2021	12.43	Call	Bond Future	6,449.7200	6.4497	5,958.8400	5.9588	(7.611)	0	0	0
2021/03/25	2044	06/05/2021	12.43	Put	Bond Future	683.6000	0.6836	771.2700	0.7713	12.825	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
2021/03/25	2044	06/05/2021	11.40	Call	Bond Future	2,218.3500	2.2184	1,923.0200	1.9230	(13.313)	0	0	0
2021/03/25	2044	06/05/2021	11.40	Put	Bond Future	2,775.4100	2.7754	3,058.6300	3.0586	10.205	0	0	3,100
2021/03/25	2044	06/05/2021	11.79	Call	Bond Future	3,605.7800	3.6058	3,219.1000	3.2191	(10.724)	0	0	0
2021/03/25	2044	06/05/2021	11.79	Put	Bond Future	1,660.4900	1.6605	1,852.3600	1.8524	11.555	0	0	3,100
2021/03/25	2044	06/05/2021	11.10	Call	Bond Future	1,380.9400	1.3809	1,162.5500	1.1625	(15.815)	0	0	0
2021/03/25	2044	06/05/2021	12.50	Call	Bond Future	6,782.8100	6.7828	6,284.1400	6.2841	(7.352)	0	0	0
2021/03/25	2044	06/05/2021	12.50	Put	Bond Future	618.9700	0.6190	698.8500	0.6989	12.905	0	0	3,100
2021/03/25	2044	06/05/2021			Bond Future	11.4850	80.4560	11.5743	79.8774	0.778	0.0000	0.0000	62,061
2021/03/25	2044	06/05/2021	12.45	Call	Bond Future	6,544.6200	6.5446	6,051.4500	6.0514	(7.536)	0	0	0
2021/03/25	2044	06/05/2021	12.45	Put	Bond Future	664.4800	0.6645	749.8600	0.7499	12.849	0	0	0
2021/03/25	2044	06/05/2021	10.70	Put	Bond Future	6,018.6100	6.0186	6,475.8200	6.4758	7.597	0	0	0
2021/03/25	2044	06/05/2021	10.70	Call	Bond Future	604.0000	0.6040	482.6600	0.4827	(20.089)	0	0	3,100
2021/03/25	2044	06/05/2021	11.10	Put	Bond Future	3,959.8300	3.9598	4,319.9900	4.3200	9.095	0	0	3,100
2021/03/25	2044	06/05/2021	11.90	Call	Bond Future	4,056.7600	4.0568	3,647.6900	3.6477	(10.084)	0	0	0
2021/03/25	2044	06/05/2021	11.90	Put	Bond Future	1,430.2500	1.4303	1,599.7300	1.5997	11.850	0	0	0
2021/03/25	2044	06/05/2021	11.35	Put	Bond Future	2,953.0800	2.9531	3,248.9200	3.2489	10.018	0	0	0
2021/03/25	2044	06/05/2021	11.35	Call	Bond Future	2,065.0600	2.0651	1,782.3500	1.7824	(13.690)	0	0	3,100
2021/03/25	2044	05/08/2021	12.60	Put	Bond Future	2,228.0600	2.2281	2,387.8700	2.3879	7.173	0	0	0
2021/03/25	2044	05/08/2021	12.61	Call	Bond Future	7,531.4800	7.5315	7,105.3400	7.1053	(5.658)	0	0	0
2021/03/25	2044	05/08/2021	12.61	Put	Bond Future	2,209.0700	2.2091	2,367.8500	2.3678	7.188	0	0	0
2021/03/25	2044	05/08/2021			Bond Future	11.7115	76.9272	11.8050	76.3423	0.798	0.0000	0.0000	0
2021/03/25	2044	05/08/2021	12.60	Call	Bond Future	7,494.7800	7.4948	7,069.6700	7.0697	(5.672)	0	0	0
2021/03/25	2044	05/08/2021	12.59	Call	Bond Future	7,458.1400	7.4581	7,034.0500	7.0340	(5.686)	0	0	0
2021/03/25	2044	05/08/2021	12.59	Put	Bond Future	2,247.1900	2.2472	2,408.0200	2.4080	7.157	0	0	0
2021/03/25	2044	04/11/2021	12.91	Call	Bond Future	8,602.1400	8.6021	8,184.3600	8.1844	(4.857)	0	0	0
2021/03/25	2044	04/11/2021	12.91	Put	Bond Future	2,972.3400	2.9723	3,146.1700	3.1462	5.848	0	0	0
2021/03/25	2044	04/11/2021			Bond Future	11.9253	77.7723	12.0228	77.1807	0.817	0.0000	0.0000	0
2021/03/25	2044	04/11/2021	12.90	Call	Bond Future	8,568.4800	8.5685	8,151.5400	8.1515	(4.866)	0	0	0
2021/03/25	2044	04/11/2021	12.90	Put	Bond Future	2,992.1600	2.9922	3,166.8300	3.1668	5.838	0	0	0
2021/03/25	2044	04/11/2021	12.89	Call	Bond Future	8,534.8500	8.5349	8,118.7700	8.1188	(4.875)	0	0	0
2021/03/25	2044	04/11/2021	12.89	Put	Bond Future	3,012.0800	3.0121	3,187.6100	3.1876	5.828	0	0	0
2021/03/25	2044	03/02/2022	11.59	Call	Bond Future	3,737.3800	3.7374	3,477.0900	3.4771	(6.965)	0	0	0
2021/03/25	2044	03/02/2022	11.59	Put	Bond Future	7,218.9300	7.2189	7,557.0000	7.5570	4.683	0	0	0
2021/03/25	2044	03/02/2022	11.60	Call	Bond Future	3,763.1000	3.7631	3,501.6600	3.5017	(6.947)	0	0	0
2021/03/25	2044	03/02/2022	11.60	Put	Bond Future	7,180.7500	7.1808	7,517.6700	7.5177	4.692	0	0	0
2021/03/25	2044	03/02/2022			Bond Future	12.1561	74.2627	12.2580	73.6643	0.838	0.0000	0.0000	0
2021/03/25	2044	03/02/2022	11.61	Call	Bond Future	3,788.9100	3.7889	3,526.3100	3.5263	(6.931)	0	0	0
2021/03/25	2044	03/02/2022	11.61	Put	Bond Future	7,142.7500	7.1427	7,478.5100	7.4785	4.701	0	0	0
2021/03/25	2046	06/05/2021			Bond Future	103.3891	103.3891	106.3578	106.3578	2.871	0.0000	0.0000	15,053
2021/03/25	2046	05/08/2021			Bond Future	104.5094	104.5094	107.5098	107.5098	2.871	0.0000	0.0000	0
2021/03/25	2046	04/11/2021			Bond Future	103.8732	103.8732	106.9068	106.9068	2.920	0.0000	0.0000	0
2021/03/25	2046	03/02/2022			Bond Future	105.0585	105.0585	108.1266	108.1266	2.920	0.0000	0.0000	0
2021/03/25	2050	06/05/2021			Bond Future	109.8312	109.8312	110.0444	110.0444	0.194	0.0000	0.0000	10,954
2021/03/25	2050	05/08/2021			Bond Future	109.0939	109.0939	109.3089	109.3089	0.197	0.0000	0.0000	0
2021/03/25	2050	04/11/2021			Bond Future	110.3167	110.3167	110.5339	110.5339	0.197	0.0000	0.0000	0
2021/03/25	2050	03/02/2022			Bond Future	109.6278	109.6278	109.8475	109.8475	0.200	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
2021/03/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	AL37	06/05/2021			Index Future	776.8190	776.8190	774.5890	774.5890	(0.287)	0.0000	0.0000	0
2021/03/25	AL37	05/08/2021			Index Future	784.9550	784.9550	782.6980	782.6980	(0.288)	0.0000	0.0000	0
2021/03/25	AL37	04/11/2021			Index Future	793.6500	793.6500	791.3660	791.3660	(0.288)	0.0000	0.0000	0
2021/03/25	AL37	03/02/2022			Index Future	802.5170	802.5170	800.2060	800.2060	(0.288)	0.0000	0.0000	0
2021/03/25	AL7T	06/05/2021			Index Future	853.1510	853.1510	848.9870	848.9870	(0.488)	0.0000	0.0000	0
2021/03/25	AL7T	05/08/2021			Index Future	862.0870	862.0870	857.8750	857.8750	(0.489)	0.0000	0.0000	0
2021/03/25	AL7T	04/11/2021			Index Future	871.6370	871.6370	867.3750	867.3750	(0.489)	0.0000	0.0000	0
2021/03/25	AL7T	03/02/2022			Index Future	881.3750	881.3750	877.0650	877.0650	(0.489)	0.0000	0.0000	0
2021/03/25	ALBI	06/05/2021			Index Future	749.1700	749.1700	745.3850	745.3850	(0.505)	0.0000	0.0000	299
2021/03/25	ALBI	05/08/2021			Index Future	757.0170	757.0170	753.1880	753.1880	(0.506)	0.0000	0.0000	0
2021/03/25	ALBI	04/11/2021			Index Future	765.4030	765.4030	761.5290	761.5290	(0.506)	0.0000	0.0000	0
2021/03/25	ALBI	03/02/2022			Index Future	773.9540	773.9540	770.0360	770.0360	(0.506)	0.0000	0.0000	0
2021/03/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/25	ES33	06/05/2021			Bond Future	12.0013	72.5283	12.0851	72.1106	0.698	0.0000	0.0000	350
2021/03/25	ES33	05/08/2021			Bond Future	12.2777	73.3142	12.3652	72.8917	0.713	0.0000	0.0000	0
2021/03/25	ES33	04/11/2021			Bond Future	12.5562	70.3608	12.6476	69.9334	0.728	0.0000	0.0000	0
2021/03/25	ES33	03/02/2022			Bond Future	12.8567	71.1642	12.9524	70.7318	0.744	0.0000	0.0000	0
2021/03/25	ES42	06/05/2021			Bond Future	12.4901	70.9372	12.5791	70.4494	0.712	0.0000	0.0000	4,779
2021/03/25	ES42	05/08/2021			Bond Future	12.7530	71.7064	12.8462	71.2129	0.731	0.0000	0.0000	0
2021/03/25	ES42	04/11/2021			Bond Future	13.0202	68.2524	13.1179	67.7532	0.751	0.0000	0.0000	0
2021/03/25	ES42	03/02/2022			Bond Future	13.2988	69.0322	13.4013	68.5272	0.771	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
2021/03/25	GOVI	06/05/2021	678.68	Call	GOVI	618,170.0000	61.8170	581,230.0000	58.1230	(5.976)	0	0	0
2021/03/25	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	06/05/2021	678.67	Call	GOVI	618,270.0000	61.8270	581,330.0000	58.1330	(5.975)	0	0	0
2021/03/25	GOVI	06/05/2021			GOVI	740.4970	740.4970	736.8030	736.8030	(0.499)	0.0000	0.0000	987
2021/03/25	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	06/05/2021	678.69	Call	GOVI	618,070.0000	61.8070	581,130.0000	58.1130	(5.977)	0	0	0
2021/03/25	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	05/08/2021	719.14	Call	GOVI	291,130.0000	29.1130	253,770.0000	25.3770	(12.833)	0	0	0
2021/03/25	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	05/08/2021	719.13	Call	GOVI	291,230.0000	29.1230	253,870.0000	25.3870	(12.828)	0	0	0
2021/03/25	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	05/08/2021			GOVI	748.2530	748.2530	744.5170	744.5170	(0.499)	0.0000	0.0000	0
2021/03/25	GOVI	05/08/2021	719.15	Call	GOVI	291,030.0000	29.1030	253,670.0000	25.3670	(12.837)	0	0	0
2021/03/25	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	04/11/2021	728.41	Call	GOVI	281,320.0000	28.1320	243,520.0000	24.3520	(13.437)	0	0	0
2021/03/25	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	04/11/2021	728.40	Call	GOVI	281,420.0000	28.1420	243,620.0000	24.3620	(13.432)	0	0	0
2021/03/25	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	04/11/2021			GOVI	756.5420	756.5420	752.7620	752.7620	(0.500)	0.0000	0.0000	0
2021/03/25	GOVI	04/11/2021	728.42	Call	GOVI	281,220.0000	28.1220	243,420.0000	24.3420	(13.441)	0	0	0
2021/03/25	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	03/02/2022	792.76	Put	GOVI	277,660.0000	27.7660	315,890.0000	31.5890	13.769	0	0	0
2021/03/25	GOVI	03/02/2022			GOVI	764.9940	764.9940	761.1710	761.1710	(0.500)	0.0000	0.0000	0
2021/03/25	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	03/02/2022	792.75	Put	GOVI	277,560.0000	27.7560	315,790.0000	31.5790	13.774	0	0	0
2021/03/25	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	GOVI	03/02/2022	792.74	Put	GOVI	277,460.0000	27.7460	315,690.0000	31.5690	13.779	0	0	0
2021/03/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/25	IGOV	06/05/2021			Index Future	282.1000	282.1000	283.0720	283.0720	0.345	0.0000	0.0000	897
2021/03/25	IGOV	05/08/2021			Index Future	285.1250	285.1250	286.1060	286.1060	0.344	0.0000	0.0000	0
2021/03/25	IGOV	04/11/2021			Index Future	288.3520	288.3520	289.3430	289.3430	0.344	0.0000	0.0000	0
2021/03/25	IGOV	03/02/2022			Index Future	291.6410	291.6410	292.6440	292.6440	0.344	0.0000	0.0000	0
2021/03/25	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/25	IS05	21/09/2021			Interest Rate Swap	89.4700	89.4700	89.4500	89.4500	(0.022)	0.0000	0.0000	0
2021/03/25	IS05	21/12/2021			Interest Rate Swap	90.8600	90.8600	90.8100	90.8100	(0.055)	0.0000	0.0000	51
2021/03/25	IS05	15/03/2022			Interest Rate Swap	90.4000	90.4000	90.3300	90.3300	(0.077)	0.0000	0.0000	0
2021/03/25	IS05	21/06/2022			Interest Rate Swap	90.6900	90.6900	90.6100	90.6100	(0.088)	0.0000	0.0000	0
2021/03/25	IS05	20/09/2022			Interest Rate Swap	93.9900	93.9900	93.9000	93.9000	(0.096)	0.0000	0.0000	0
2021/03/25	IS05	20/12/2022			Interest Rate Swap	94.6700	94.6700	94.5600	94.5600	(0.116)	0.0000	0.0000	0
2021/03/25	IS05	22/03/2023			Interest Rate Swap	87.2700	87.2700	87.1400	87.1400	(0.149)	0.0000	0.0000	0
2021/03/25	IS05	20/06/2023			Interest Rate Swap	92.9600	92.9600	92.8400	92.8400	(0.129)	0.0000	0.0000	0
2021/03/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/25	IS10	17/12/2025			Interest Rate Swap	82.0800	82.0800	82.0400	82.0400	(0.049)	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
2021/03/25	IS10	16/03/2026			Interest Rate Swap	78.7500	78.7500	78.7100	78.7100	(0.051)	0.0000	0.0000	0
2021/03/25	IS10	15/06/2026			Interest Rate Swap	77.2900	77.2900	77.2500	77.2500	(0.052)	0.0000	0.0000	0
2021/03/25	IS10	21/09/2026			Interest Rate Swap	79.4200	79.4200	79.3700	79.3700	(0.063)	0.0000	0.0000	0
2021/03/25	IS10	21/12/2026			Interest Rate Swap	83.5100	83.5100	83.4600	83.4600	(0.060)	0.0000	0.0000	0
2021/03/25	IS10	15/03/2027			Interest Rate Swap	82.1200	82.1200	82.0600	82.0600	(0.073)	0.0000	0.0000	0
2021/03/25	IS10	21/06/2027			Interest Rate Swap	84.3000	84.3000	84.2300	84.2300	(0.083)	0.0000	0.0000	0
2021/03/25	IS10	20/09/2027			Interest Rate Swap	90.1800	90.1800	90.1100	90.1100	(0.078)	0.0000	0.0000	0
2021/03/25	IS10	20/12/2027			Interest Rate Swap	90.6900	90.6900	90.6200	90.6200	(0.077)	0.0000	0.0000	0
2021/03/25	IS10	22/03/2028			Interest Rate Swap	83.8900	83.8900	83.8100	83.8100	(0.095)	0.0000	0.0000	0
2021/03/25	IS10	20/06/2028			Interest Rate Swap	91.7800	91.7800	91.7000	91.7000	(0.087)	0.0000	0.0000	0
2021/03/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/25	JBAF	21/04/2021			Jibar Tradeable Future	3.7850	96.2150	3.7950	96.2050	0.264	0.0000	0.0000	0
2021/03/25	JBAF	19/05/2021			Jibar Tradeable Future	3.8200	96.1800	3.8300	96.1700	0.262	0.0000	0.0000	0
2021/03/25	JBAF	15/06/2021			Jibar Tradeable Future	3.9050	96.0950	3.9200	96.0800	0.384	0.0000	0.0000	0
2021/03/25	JBAF	21/07/2021			Jibar Tradeable Future	3.9500	96.0500	3.9700	96.0300	0.506	0.0000	0.0000	0
2021/03/25	JBAF	18/08/2021			Jibar Tradeable Future	4.0800	95.9200	4.0850	95.9150	0.123	0.0000	0.0000	0
2021/03/25	JBAF	15/09/2021			Jibar Tradeable Future	4.1150	95.8850	4.1250	95.8750	0.243	0.0000	0.0000	30,000
2021/03/25	JBAF	15/12/2021			Jibar Tradeable Future	4.4800	95.5200	4.4850	95.5150	0.112	0.0000	0.0000	0
2021/03/25	JBAF	16/03/2022			Jibar Tradeable Future	4.6300	95.3700	4.6350	95.3650	0.108	0.0000	0.0000	0
2021/03/25	JBAF	15/06/2022			Jibar Tradeable Future	5.0100	94.9900	5.0300	94.9700	0.399	0.0000	0.0000	471
2021/03/25	JBAF	21/09/2022			Jibar Tradeable Future	5.1650	94.8350	5.1800	94.8200	0.290	0.0000	0.0000	0
2021/03/25	JBAF	21/12/2022			Jibar Tradeable Future	5.5150	94.4850	5.5300	94.4700	0.272	0.0000	0.0000	0
2021/03/25	JBAF	15/03/2023			Jibar Tradeable Future	5.6450	94.3550	5.6550	94.3450	0.177	0.0000	0.0000	0
2021/03/25	R023	06/05/2021	7.58	Call	Bond Future	3,589.2800	3.5893	3,639.6700	3.6397	1.404	0	0	0
2021/03/25	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	R023	06/05/2021			Bond Future	5.4706	105.3702	5.4416	105.4206	(0.529)	0.0000	0.0000	40,647
2021/03/25	R023	06/05/2021	7.57	Call	Bond Future	3,572.6500	3.5726	3,623.0400	3.6230	1.410	0	0	0
2021/03/25	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	R023	06/05/2021	7.56	Call	Bond Future	3,556.0200	3.5560	3,606.4100	3.6064	1.417	0	0	0
2021/03/25	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/25	R023	05/08/2021	5.30	Call	Bond Future	171.8600	0.1719	185.2700	0.1853	7.803	0	0	0
2021/03/25	R023	05/08/2021	5.30	Put	Bond Future	744.9600	0.7450	707.8900	0.7079	(4.976)	0	0	0
2021/03/25	R023	05/08/2021	5.29	Call	Bond Future	166.1600	0.1662	179.2900	0.1793	7.902	0	0	0
2021/03/25	R023	05/08/2021	5.29	Put	Bond Future	754.3700	0.7544	717.0200	0.7170	(4.951)	0	0	0
2021/03/25	R023	05/08/2021			Bond Future	5.6809	106.4856	5.6473	106.5361	(0.593)	0.0000	0.0000	0
2021/03/25	R023	05/08/2021	5.31	Call	Bond Future	177.6500	0.1777	191.3600	0.1914	7.717	0	0	0
2021/03/25	R023	05/08/2021	5.31	Put	Bond Future	735.6500	0.7356	698.8800	0.6989	(4.998)	0	0	0
2021/03/25	R023	04/11/2021	4.91	Call	Bond Future	62.8700	0.0629	68.6300	0.0686	9.162	0	0	0
2021/03/25	R023	04/11/2021	4.91	Put	Bond Future	1,356.2200	1.3562	1,311.2500	1.3113	(3.316)	0	0	0
2021/03/25	R023	04/11/2021	4.90	Call	Bond Future	61.3900	0.0614	67.0400	0.0670	9.203	0	0	0
2021/03/25	R023	04/11/2021	4.90	Put	Bond Future	1,367.5800	1.3676	1,322.5000	1.3225	(3.296)	0	0	0
2021/03/25	R023	04/11/2021			Bond Future	5.9261	103.7464	5.8859	103.7971	(0.678)	0.0000	0.0000	0
2021/03/25	R023	04/11/2021	4.92	Call	Bond Future	64.3900	0.0644	70.2600	0.0703	9.116	0	0	0
2021/03/25	R023	04/11/2021	4.92	Put	Bond Future	1,344.9000	1.3449	1,300.0400	1.3000	(3.336)	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
2021/03/25	R023	03/02/2022	5.08	Call	Bond Future	171.4500	0.1714	181.5200	0.1815	5.873	0	0	0
2021/03/25	R023	03/02/2022	5.08	Put	Bond Future	1,417.2800	1.4173	1,376.1900	1.3762	(2.899)	0	0	0
2021/03/25	R023	03/02/2022			Bond Future	6.2931	104.9062	6.2429	104.9573	(0.798)	0.0000	0.0000	0
2021/03/25	R023	03/02/2022	5.07	Call	Bond Future	169.3700	0.1694	179.3400	0.1793	5.887	0	0	0
2021/03/25	R023	03/02/2022	5.07	Put	Bond Future	1,425.5700	1.4256	1,384.3800	1.3844	(2.889)	0	0	0
2021/03/25	R023	03/02/2022	5.06	Call	Bond Future	167.3100	0.1673	177.1900	0.1772	5.905	0	0	0
2021/03/25	R023	03/02/2022	5.06	Put	Bond Future	1,433.8700	1.4339	1,392.5900	1.3926	(2.879)	0	0	0
2021/03/25	R035	06/05/2021	12.36	Put	Bond Future	323.5200	0.3235	380.5900	0.3806	17.640	0	0	0
2021/03/25	R035	06/05/2021	12.37	Call	Bond Future	7,937.2000	7.9372	7,348.8300	7.3488	(7.413)	0	0	0
2021/03/25	R035	06/05/2021	12.35	Put	Bond Future	329.8600	0.3299	387.9000	0.3879	17.595	0	0	0
2021/03/25	R035	06/05/2021	10.55	Call	Bond Future	1,066.3000	1.0663	862.0500	0.8620	(19.155)	0	0	0
2021/03/25	R035	06/05/2021	10.55	Put	Bond Future	4,279.5200	4.2795	4,719.7600	4.7198	10.287	0	0	500
2021/03/25	R035	06/05/2021	10.05	Put	Bond Future	6,933.8900	6.9339	7,489.4400	7.4894	8.012	0	0	0
2021/03/25	R035	06/05/2021	10.05	Call	Bond Future	354.7100	0.3547	265.7700	0.2658	(25.074)	0	0	500
2021/03/25	R035	06/05/2021	10.40	Put	Bond Future	4,997.3300	4.9973	5,476.7100	5.4767	9.593	0	0	0
2021/03/25	R035	06/05/2021	12.91	Put	Bond Future	102.0100	0.1020	122.3700	0.1224	19.959	0	0	600
2021/03/25	R035	06/05/2021	11.55	Call	Bond Future	4,202.6700	4.2027	3,735.9300	3.7359	(11.106)	0	0	0
2021/03/25	R035	06/05/2021	11.55	Put	Bond Future	1,204.8600	1.2049	1,382.6100	1.3826	14.753	0	0	1,650
2021/03/25	R035	06/05/2021	12.77	Call	Bond Future	9,873.2100	9.8732	9,255.7000	9.2557	(6.254)	0	0	0
2021/03/25	R035	06/05/2021	12.77	Put	Bond Future	139.0900	0.1391	166.0700	0.1661	19.398	0	0	1,650
2021/03/25	R035	06/05/2021	10.24	Put	Bond Future	5,837.6900	5.8377	6,355.1400	6.3551	8.864	0	0	0
2021/03/25	R035	06/05/2021	10.24	Call	Bond Future	559.1600	0.5592	432.1200	0.4321	(22.720)	0	0	223
2021/03/25	R035	06/05/2021			Bond Future	11.0539	86.4598	11.1584	85.8153	0.945	0.0000	0.0000	98,260
2021/03/25	R035	06/05/2021	12.36	Call	Bond Future	7,889.4400	7.8894	7,302.0200	7.3020	(7.446)	0	0	0
2021/03/25	R035	06/05/2021	12.37	Put	Bond Future	317.2800	0.3173	373.4000	0.3734	17.688	0	0	0
2021/03/25	R035	06/05/2021	12.35	Call	Bond Future	7,841.7300	7.8417	7,255.2800	7.2553	(7.479)	0	0	0
2021/03/25	R035	06/05/2021	11.05	Call	Bond Future	2,350.7300	2.3507	2,007.3900	2.0074	(14.606)	0	0	0
2021/03/25	R035	06/05/2021	11.05	Put	Bond Future	2,375.1800	2.3752	2,676.3300	2.6763	12.679	0	0	500
2021/03/25	R035	06/05/2021	10.40	Call	Bond Future	793.4400	0.7934	628.3300	0.6283	(20.809)	0	0	600
2021/03/25	R035	06/05/2021	11.15	Put	Bond Future	2,083.9300	2.0839	2,358.0400	2.3580	13.154	0	0	0
2021/03/25	R035	06/05/2021	11.15	Call	Bond Future	2,676.9200	2.6769	2,306.5400	2.3065	(13.836)	0	0	600
2021/03/25	R035	06/05/2021	12.91	Call	Bond Future	10,555.5200	10.5555	9,931.3900	9.9314	(5.913)	0	0	0
2021/03/25	R035	06/05/2021	10.81	Put	Bond Future	3,196.8800	3.1969	3,565.0400	3.5650	11.516	0	0	0
2021/03/25	R035	06/05/2021	10.81	Call	Bond Future	1,663.2400	1.6632	1,386.9100	1.3869	(16.614)	0	0	1,650
2021/03/25	R035	06/05/2021	12.02	Call	Bond Future	6,302.2200	6.3022	5,755.3000	5.7553	(8.678)	0	0	0
2021/03/25	R035	06/05/2021	12.02	Put	Bond Future	606.3300	0.6063	703.9000	0.7039	16.092	0	0	223
2021/03/25	R035	06/05/2021	11.32	Call	Bond Future	3,284.8800	3.2849	2,870.7400	2.8707	(12.607)	0	0	0
2021/03/25	R035	06/05/2021	11.32	Put	Bond Future	1,657.2900	1.6573	1,887.6400	1.8876	13.899	0	0	223
2021/03/25	R035	05/08/2021	11.37	Call	Bond Future	4,172.9900	4.1730	3,813.9400	3.8139	(8.604)	0	0	0
2021/03/25	R035	05/08/2021	11.37	Put	Bond Future	3,699.0000	3.6990	3,991.6100	3.9916	7.911	0	0	100
2021/03/25	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/03/25	R035	05/08/2021	5.31	Put	Bond Future	50,715.6200	50.7156	51,367.2700	51.3673	1.285	0	0	0
2021/03/25	R035	05/08/2021			Bond Future	11.2908	87.3751	11.3998	86.7234	0.966	0.0000	0.0000	0
2021/03/25	R035	05/08/2021	10.77	Call	Bond Future	2,477.8700	2.4779	2,218.2000	2.2182	(10.480)	0	0	0
2021/03/25	R035	05/08/2021	10.77	Put	Bond Future	5,696.5400	5.6965	6,088.5300	6.0885	6.881	0	0	100
2021/03/25	R035	05/08/2021	10.02	Put	Bond Future	9,233.7600	9.2338	9,744.2900	9.7443	5.529	0	0	0
2021/03/25	R035	05/08/2021	10.02	Call	Bond Future	1,054.7100	1.0547	913.5800	0.9136	(13.381)	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
2021/03/25	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/03/25	R035	05/08/2021	5.30	Put	Bond Future	50,832.2000	50.8322	51,483.8500	51.4839	1.282	0	0	0
2021/03/25	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/03/25	R035	05/08/2021	5.29	Put	Bond Future	50,948.9100	50.9489	51,600.5600	51.6006	1.279	0	0	0
2021/03/25	R035	04/11/2021	10.12	Put	Bond Future	10,424.0800	10.4241	10,916.4100	10.9164	4.723	0	0	0
2021/03/25	R035	04/11/2021	10.12	Call	Bond Future	1,588.1200	1.5881	1,421.4100	1.4214	(10.497)	0	0	400
2021/03/25	R035	04/11/2021	10.62	Put	Bond Future	7,987.3600	7.9874	8,417.6400	8.4176	5.387	0	0	0
2021/03/25	R035	04/11/2021	10.62	Call	Bond Future	2,442.3100	2.4423	2,213.5500	2.2135	(9.367)	0	0	400
2021/03/25	R035	04/11/2021	11.75	Put	Bond Future	4,197.1300	4.1971	4,476.2500	4.4763	6.650	0	0	782
2021/03/25	R035	04/11/2021	11.08	Call	Bond Future	3,541.3400	3.5413	3,249.1800	3.2492	(8.250)	0	0	0
2021/03/25	R035	04/11/2021	11.08	Put	Bond Future	6,208.0400	6.2080	6,574.9200	6.5749	5.910	0	0	782
2021/03/25	R035	04/11/2021	10.23	Put	Bond Future	9,846.2800	9.8463	10,325.8800	10.3259	4.871	0	0	0
2021/03/25	R035	04/11/2021	12.53	Call	Bond Future	8,248.7000	8.2487	7,783.8000	7.7838	(5.636)	0	0	0
2021/03/25	R035	04/11/2021	12.53	Put	Bond Future	2,692.8200	2.6928	2,886.9600	2.8870	7.210	0	0	0
2021/03/25	R035	04/11/2021			Bond Future	11.5269	83.8592	11.6406	83.2001	0.986	0.0000	0.0000	0
2021/03/25	R035	04/11/2021	13.82	Call	Bond Future	12,925.5000	12.9255	12,357.3300	12.3573	(4.396)	0	0	0
2021/03/25	R035	04/11/2021	13.82	Put	Bond Future	1,010.8000	1.0108	1,101.6700	1.1017	8.990	0	0	400
2021/03/25	R035	04/11/2021	11.75	Call	Bond Future	5,483.1200	5.4831	5,103.2000	5.1032	(6.929)	0	0	0
2021/03/25	R035	04/11/2021	10.23	Call	Bond Future	1,749.3300	1.7493	1,569.8900	1.5699	(10.258)	0	0	782
2021/03/25	R035	04/11/2021	12.52	Call	Bond Future	8,214.9100	8.2149	7,750.9900	7.7510	(5.647)	0	0	0
2021/03/25	R035	04/11/2021	12.52	Put	Bond Future	2,711.6400	2.7116	2,906.7600	2.9068	7.196	0	0	0
2021/03/25	R035	04/11/2021	12.51	Call	Bond Future	8,181.1600	8.1812	7,718.2400	7.7182	(5.658)	0	0	0
2021/03/25	R035	04/11/2021	12.51	Put	Bond Future	2,730.5600	2.7306	2,926.6800	2.9267	7.182	0	0	0
2021/03/25	R035	03/02/2022	11.39	Call	Bond Future	3,868.3400	3.8683	3,564.3100	3.5643	(7.859)	0	0	0
2021/03/25	R035	03/02/2022	11.39	Put	Bond Future	6,124.9000	6.1249	6,487.4500	6.4875	5.919	0	0	683
2021/03/25	R035	03/02/2022	10.65	Call	Bond Future	2,220.9300	2.2209	2,011.8000	2.0118	(9.416)	0	0	0
2021/03/25	R035	03/02/2022	11.23	Call	Bond Future	3,464.0100	3.4640	3,180.6800	3.1807	(8.179)	0	0	0
2021/03/25	R035	03/02/2022	11.23	Put	Bond Future	6,668.0800	6.6681	7,051.3300	7.0513	5.748	0	0	0
2021/03/25	R035	03/02/2022	11.22	Call	Bond Future	3,439.4900	3.4395	3,157.4600	3.1575	(8.200)	0	0	0
2021/03/25	R035	03/02/2022	11.22	Put	Bond Future	6,703.3000	6.7033	7,087.8500	7.0878	5.737	0	0	0
2021/03/25	R035	03/02/2022			Bond Future	11.7820	84.7969	11.9008	84.1303	1.009	0.0000	0.0000	0
2021/03/25	R035	03/02/2022	10.65	Put	Bond Future	8,993.8300	8.9938	9,451.2800	9.4513	5.086	0	0	683
2021/03/25	R035	03/02/2022	9.70	Put	Bond Future	14,088.0200	14.0880	14,643.5000	14.6435	3.943	0	0	0
2021/03/25	R035	03/02/2022	9.70	Call	Bond Future	983.7000	0.9837	872.6000	0.8726	(11.294)	0	0	683
2021/03/25	R035	03/02/2022	11.24	Call	Bond Future	3,488.6200	3.4886	3,203.9900	3.2040	(8.159)	0	0	0
2021/03/25	R035	03/02/2022	11.24	Put	Bond Future	6,633.0200	6.6330	7,014.9700	7.0150	5.758	0	0	0
2021/03/25	R186	06/05/2021	10.77	Call	Bond Future	14,434.5500	14.4345	14,095.2200	14.0952	(2.351)	0	0	0
2021/03/25	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/03/25	R186	06/05/2021	10.76	Call	Bond Future	14,393.5100	14.3935	14,054.1700	14.0542	(2.358)	0	0	0
2021/03/25	R186	06/05/2021	10.76	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/03/25	R186	06/05/2021	7.60	Put	Bond Future	1,273.2500	1.2733	1,421.1100	1.4211	11.613	0	0	5,000
2021/03/25	R186	06/05/2021	7.60	Call	Bond Future	1,532.5800	1.5326	1,341.1000	1.3411	(12.494)	0	0	5,000
2021/03/25	R186	06/05/2021			Bond Future	7.5467	117.3621	7.6165	117.0228	0.924	0.0000	0.0000	107,312
2021/03/25	R186	06/05/2021	10.78	Call	Bond Future	14,475.5800	14.4756	14,136.2500	14.1363	(2.344)	0	0	0
2021/03/25	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/03/25	R186	06/05/2021	7.30	Call	Bond Future	871.4800	0.8715	737.3700	0.7374	(15.389)	0	0	0
2021/03/25	R186	06/05/2021	7.30	Put	Bond Future	2,082.9900	2.0830	2,288.2200	2.2882	9.853	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
2021/03/25	R186	05/08/2021	8.62	Call	Bond Future	4,827.2100	4.8272	4,563.0200	4.5630	(5.473)	0	0	0
2021/03/25	R186	05/08/2021	8.62	Put	Bond Future	880.5600	0.8806	959.7500	0.9597	8.993	0	0	0
2021/03/25	R186	05/08/2021	8.61	Call	Bond Future	4,792.9100	4.7929	4,529.4900	4.5295	(5.496)	0	0	0
2021/03/25	R186	05/08/2021	8.61	Put	Bond Future	890.6000	0.8906	970.5600	0.9706	8.978	0	0	0
2021/03/25	R186	05/08/2021			Bond Future	7.7494	113.3242	7.8236	112.9809	0.957	0.0000	0.0000	0
2021/03/25	R186	05/08/2021	8.63	Call	Bond Future	4,861.7800	4.8618	4,596.8400	4.5968	(5.449)	0	0	0
2021/03/25	R186	05/08/2021	8.63	Put	Bond Future	870.8300	0.8708	949.2700	0.9493	9.007	0	0	0
2021/03/25	R186	04/11/2021	8.10	Call	Bond Future	3,029.7600	3.0298	2,836.1600	2.8362	(6.390)	0	0	0
2021/03/25	R186	04/11/2021	8.10	Put	Bond Future	2,377.8000	2.3778	2,531.6800	2.5317	6.472	0	0	0
2021/03/25	R186	04/11/2021	8.09	Call	Bond Future	3,005.7100	3.0057	2,813.0000	2.8130	(6.411)	0	0	0
2021/03/25	R186	04/11/2021	8.09	Put	Bond Future	2,397.4900	2.3975	2,552.2600	2.5523	6.456	0	0	0
2021/03/25	R186	04/11/2021			Bond Future	7.9515	114.5681	8.0305	114.2207	0.994	0.0000	0.0000	0
2021/03/25	R186	04/11/2021	8.11	Call	Bond Future	3,053.9200	3.0539	2,859.4200	2.8594	(6.369)	0	0	0
2021/03/25	R186	04/11/2021	8.11	Put	Bond Future	2,358.2300	2.3582	2,511.2100	2.5112	6.487	0	0	0
2021/03/25	R186	03/02/2022	7.30	Call	Bond Future	1,242.8100	1.2428	1,136.3700	1.1364	(8.564)	0	0	0
2021/03/25	R186	03/02/2022	7.30	Put	Bond Future	4,979.4600	4.9795	5,224.5500	5.2246	4.922	0	0	0
2021/03/25	R186	03/02/2022			Bond Future	8.1765	110.5678	8.2609	110.2163	1.032	0.0000	0.0000	0
2021/03/25	R186	03/02/2022	7.28	Call	Bond Future	1,216.0300	1.2160	1,111.2200	1.1112	(8.619)	0	0	0
2021/03/25	R186	03/02/2022	7.28	Put	Bond Future	5,039.7900	5.0398	5,286.5100	5.2865	4.895	0	0	0
2021/03/25	R186	03/02/2022	7.29	Call	Bond Future	1,229.1900	1.2292	1,123.5800	1.1236	(8.592)	0	0	0
2021/03/25	R186	03/02/2022	7.29	Put	Bond Future	5,009.3900	5.0094	5,255.3100	5.2553	4.909	0	0	0
2021/03/25	R197	06/05/2021			Bond Future	321.1380	321.1380	320.7341	320.7341	(0.126)	0.0000	0.0000	2,993
2021/03/25	R197	05/08/2021			Bond Future	316.6151	316.6151	316.2056	316.2056	(0.129)	0.0000	0.0000	0
2021/03/25	R197	04/11/2021			Bond Future	320.1641	320.1641	319.7490	319.7490	(0.130)	0.0000	0.0000	0
2021/03/25	R197	03/02/2022			Bond Future	315.7187	315.7187	315.2986	315.2986	(0.133)	0.0000	0.0000	0
2021/03/25	R202	06/05/2021			Bond Future	231.7439	231.7439	232.4522	232.4522	0.306	0.0000	0.0000	9,289
2021/03/25	R202	05/08/2021			Bond Future	230.0044	230.0044	230.7194	230.7194	0.311	0.0000	0.0000	0
2021/03/25	R202	04/11/2021			Bond Future	232.5820	232.5820	233.3045	233.3045	0.311	0.0000	0.0000	0
2021/03/25	R202	03/02/2022			Bond Future	230.9343	230.9343	231.6646	231.6646	0.316	0.0000	0.0000	0
2021/03/25	R209	06/05/2021	12.23	Call	Bond Future	6,595.1800	6.5952	6,189.2000	6.1892	(6.156)	0	0	0
2021/03/25	R209	06/05/2021	12.23	Put	Bond Future	363.9300	0.3639	407.4200	0.4074	11.950	0	0	0
2021/03/25	R209	06/05/2021	12.22	Call	Bond Future	6,555.3400	6.5553	6,150.0600	6.1501	(6.182)	0	0	0
2021/03/25	R209	06/05/2021	12.22	Put	Bond Future	370.4900	0.3705	414.6800	0.4147	11.927	0	0	0
2021/03/25	R209	06/05/2021	9.50	Put	Bond Future	8,836.6700	8.8367	9,253.6100	9.2536	4.718	0	0	0
2021/03/25	R209	06/05/2021	9.50	Call	Bond Future	138.7600	0.1388	106.2300	0.1062	(23.443)	0	0	2,150
2021/03/25	R209	06/05/2021	10.35	Call	Bond Future	837.8000	0.8378	703.4200	0.7034	(16.040)	0	0	500
2021/03/25	R209	06/05/2021	9.75	Put	Bond Future	7,370.6600	7.3707	7,767.0400	7.7670	5.378	0	0	0
2021/03/25	R209	06/05/2021	9.75	Call	Bond Future	250.8600	0.2509	197.7700	0.1978	(21.163)	0	0	4,050
2021/03/25	R209	06/05/2021	11.00	Call	Bond Future	2,208.2000	2.2082	1,955.2600	1.9553	(11.455)	0	0	0
2021/03/25	R209	06/05/2021	11.00	Put	Bond Future	2,110.4200	2.1104	2,306.9500	2.3069	9.312	0	0	3,500
2021/03/25	R209	06/05/2021	10.00	Put	Bond Future	6,015.7600	6.0158	6,384.0300	6.3840	6.122	0	0	0
2021/03/25	R209	06/05/2021	10.00	Call	Bond Future	427.1500	0.4272	345.9500	0.3459	(19.010)	0	0	0
2021/03/25	R209	06/05/2021	12.25	Call	Bond Future	6,675.0000	6.6750	6,267.6600	6.2677	(6.102)	0	0	0
2021/03/25	R209	06/05/2021	12.25	Put	Bond Future	351.1000	0.3511	393.2300	0.3932	11.999	0	0	8,350
2021/03/25	R209	06/05/2021			Bond Future	10.9818	66.3703	11.0659	65.9209	0.766	0.0000	0.0000	26,715

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
2021/03/25	R209	06/05/2021	12.24	Call	Bond Future	6,635.0800	6.6351	6,228.4100	6.2284	(6.129)	0	0	0
2021/03/25	R209	06/05/2021	12.24	Put	Bond Future	357.4700	0.3575	400.2700	0.4003	11.973	0	0	0
2021/03/25	R209	06/05/2021	10.35	Put	Bond Future	4,358.5600	4.3586	4,673.6500	4.6737	7.229	0	0	0
2021/03/25	R209	06/05/2021	10.60	Call	Bond Future	1,270.3700	1.2704	1,091.2600	1.0913	(14.099)	0	0	0
2021/03/25	R209	06/05/2021	10.60	Put	Bond Future	3,366.1900	3.3662	3,636.5500	3.6365	8.032	0	0	5,250
2021/03/25	R209	06/05/2021	11.60	Call	Bond Future	4,153.0400	4.1530	3,806.6800	3.8067	(8.340)	0	0	0
2021/03/25	R209	06/05/2021	11.60	Put	Bond Future	953.1000	0.9531	1,056.2100	1.0562	10.818	0	0	3,750
2021/03/25	R209	06/05/2021	10.25	Put	Bond Future	4,800.1000	4.8001	5,131.8800	5.1319	6.912	0	0	0
2021/03/25	R209	06/05/2021	10.25	Call	Bond Future	697.3500	0.6973	579.6600	0.5797	(16.877)	0	0	5,325
2021/03/25	R209	06/05/2021	11.25	Call	Bond Future	2,945.4700	2.9455	2,649.6000	2.6496	(10.045)	0	0	0
2021/03/25	R209	06/05/2021	11.25	Put	Bond Future	1,528.4700	1.5285	1,682.0700	1.6821	10.049	0	0	9,150
2021/03/25	R209	05/08/2021	11.81	Call	Bond Future	5,440.0300	5.4400	5,131.5900	5.1316	(5.670)	0	0	0
2021/03/25	R209	05/08/2021	11.81	Put	Bond Future	2,320.5100	2.3205	2,466.5900	2.4666	6.295	0	0	0
2021/03/25	R209	05/08/2021			Bond Future	11.1909	67.0730	11.2783	66.6184	0.782	0.0000	0.0000	0
2021/03/25	R209	05/08/2021	11.80	Call	Bond Future	5,407.4800	5.4075	5,099.9000	5.0999	(5.688)	0	0	0
2021/03/25	R209	05/08/2021	11.80	Put	Bond Future	2,336.5900	2.3366	2,483.5300	2.4835	6.289	0	0	0
2021/03/25	R209	05/08/2021	11.79	Call	Bond Future	5,374.8400	5.3748	5,068.1200	5.0681	(5.707)	0	0	0
2021/03/25	R209	05/08/2021	11.79	Put	Bond Future	2,352.6400	2.3526	2,500.4400	2.5004	6.282	0	0	0
2021/03/25	R209	04/11/2021	10.50	Call	Bond Future	2,306.9800	2.3070	2,138.2600	2.1383	(7.313)	0	0	0
2021/03/25	R209	04/11/2021	12.00	Call	Bond Future	6,019.6300	6.0196	5,719.9700	5.7200	(4.978)	0	0	0
2021/03/25	R209	04/11/2021	12.00	Put	Bond Future	3,062.8600	3.0629	3,222.9000	3.2229	5.225	0	0	6,500
2021/03/25	R209	04/11/2021	12.19	Call	Bond Future	6,614.6700	6.6147	6,301.5300	6.3015	(4.734)	0	0	0
2021/03/25	R209	04/11/2021	12.19	Put	Bond Future	2,765.7700	2.7658	2,912.3300	2.9123	5.299	0	0	0
2021/03/25	R209	04/11/2021	12.17	Call	Bond Future	6,551.4600	6.5515	6,239.6900	6.2397	(4.759)	0	0	0
2021/03/25	R209	04/11/2021			Bond Future	11.3981	64.6687	11.4890	64.2090	0.797	0.0000	0.0000	2,255
2021/03/25	R209	04/11/2021	10.50	Put	Bond Future	7,117.2700	7.1173	7,408.2500	7.4083	4.088	0	0	6,500
2021/03/25	R209	04/11/2021	9.50	Put	Bond Future	11,770.1200	11.7701	12,140.9500	12.1410	3.151	0	0	0
2021/03/25	R209	04/11/2021	9.50	Call	Bond Future	977.4200	0.9774	888.5500	0.8886	(9.092)	0	0	4,750
2021/03/25	R209	04/11/2021	12.18	Call	Bond Future	6,583.0500	6.5830	6,270.5900	6.2706	(4.746)	0	0	0
2021/03/25	R209	04/11/2021	12.18	Put	Bond Future	2,780.6300	2.7806	2,927.8700	2.9279	5.295	0	0	0
2021/03/25	R209	04/11/2021	12.17	Put	Bond Future	2,795.5700	2.7956	2,943.5000	2.9435	5.292	0	0	0
2021/03/25	R209	03/02/2022	11.03	Call	Bond Future	3,068.2300	3.0682	2,867.8700	2.8679	(6.530)	0	0	0
2021/03/25	R209	03/02/2022	11.03	Put	Bond Future	6,067.8800	6.0679	6,332.4300	6.3324	4.360	0	0	0
2021/03/25	R209	03/02/2022	11.02	Call	Bond Future	3,046.7700	3.0468	2,847.3000	2.8473	(6.547)	0	0	0
2021/03/25	R209	03/02/2022	11.02	Put	Bond Future	6,099.3000	6.0993	6,364.7400	6.3647	4.352	0	0	0
2021/03/25	R209	03/02/2022			Bond Future	11.6166	65.3919	11.7111	64.9270	0.814	0.0000	0.0000	0
2021/03/25	R209	03/02/2022	11.04	Call	Bond Future	3,089.7700	3.0898	2,888.5100	2.8885	(6.514)	0	0	0
2021/03/25	R209	03/02/2022	11.04	Put	Bond Future	6,036.5900	6.0366	6,300.2400	6.3002	4.368	0	0	0
2021/03/25	R210	06/05/2021			Bond Future	200.9709	200.9709	200.9774	200.9774	0.003	0.0000	0.0000	1,539
2021/03/25	R210	05/08/2021			Bond Future	203.1486	203.1486	203.1543	203.1543	0.003	0.0000	0.0000	0
2021/03/25	R210	04/11/2021			Bond Future	202.6851	202.6851	202.6901	202.6901	0.002	0.0000	0.0000	0
2021/03/25	R210	03/02/2022			Bond Future	204.9979	204.9979	205.0028	205.0028	0.002	0.0000	0.0000	0
2021/03/25	R212	06/05/2021			Bond Future	171.4740	171.4740	171.4690	171.4690	(0.003)	0.0000	0.0000	2,930
2021/03/25	R212	05/08/2021			Bond Future	171.0002	171.0002	170.9945	170.9945	(0.003)	0.0000	0.0000	0
2021/03/25	R212	04/11/2021			Bond Future	172.9169	172.9169	172.9106	172.9106	(0.004)	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
2021/03/25	R213	06/05/2021	11.91	Call	Bond Future	9,750.0700	9.7501	9,277.8900	9.2779	(4.843)	0	0	0
2021/03/25	R213	06/05/2021	11.91	Put	Bond Future	50.1400	0.0501	59.0900	0.0591	17.850	0	0	0
2021/03/25	R213	06/05/2021			Bond Future	9.9617	83.0804	10.0511	82.5993	0.897	0.0000	0.0000	9,143
2021/03/25	R213	06/05/2021	11.90	Call	Bond Future	9,705.6100	9.7056	9,233.6400	9.2336	(4.863)	0	0	0
2021/03/25	R213	06/05/2021	11.90	Put	Bond Future	51.4600	0.0515	60.6200	0.0606	17.800	0	0	0
2021/03/25	R213	06/05/2021	11.89	Call	Bond Future	9,661.1300	9.6611	9,189.3900	9.1894	(4.883)	0	0	0
2021/03/25	R213	06/05/2021	11.89	Put	Bond Future	52.8000	0.0528	62.1900	0.0622	17.784	0	0	0
2021/03/25	R213	05/08/2021	10.14	Put	Bond Future	3,350.1100	3.3501	3,583.0700	3.5831	6.954	0	0	0
2021/03/25	R213	05/08/2021	9.34	Put	Bond Future	6,013.6100	6.0136	6,348.5000	6.3485	5.569	0	0	0
2021/03/25	R213	05/08/2021	9.34	Call	Bond Future	1,441.7200	1.4417	1,290.0800	1.2901	(10.518)	0	0	0
2021/03/25	R213	05/08/2021	10.85	Call	Bond Future	5,281.2100	5.2812	4,945.0500	4.9450	(6.365)	0	0	0
2021/03/25	R213	05/08/2021	10.85	Put	Bond Future	1,878.3200	1.8783	2,028.6900	2.0287	8.006	0	0	0
2021/03/25	R213	05/08/2021	10.84	Call	Bond Future	5,246.9600	5.2470	4,911.8200	4.9118	(6.387)	0	0	0
2021/03/25	R213	05/08/2021	10.84	Put	Bond Future	1,893.6100	1.8936	2,045.0000	2.0450	7.995	0	0	0
2021/03/25	R213	05/08/2021			Bond Future	10.1820	83.9599	10.2752	83.4733	0.916	0.0000	0.0000	0
2021/03/25	R213	05/08/2021	10.78	Call	Bond Future	5,043.0500	5.0431	4,714.0900	4.7141	(6.523)	0	0	0
2021/03/25	R213	05/08/2021	10.78	Put	Bond Future	1,987.8200	1.9878	2,145.3900	2.1454	7.927	0	0	0
2021/03/25	R213	05/08/2021	10.14	Call	Bond Future	3,129.9000	3.1299	2,876.3300	2.8763	(8.102)	0	0	0
2021/03/25	R213	05/08/2021	10.86	Call	Bond Future	5,315.5300	5.3155	4,978.3500	4.9783	(6.343)	0	0	0
2021/03/25	R213	05/08/2021	10.86	Put	Bond Future	1,863.1400	1.8631	2,012.4900	2.0125	8.016	0	0	0
2021/03/25	R213	04/11/2021	11.10	Put	Bond Future	2,557.8700	2.5579	2,722.6900	2.7227	6.444	0	0	0
2021/03/25	R213	04/11/2021	11.11	Call	Bond Future	6,032.5200	6.0325	5,704.3600	5.7044	(5.440)	0	0	0
2021/03/25	R213	04/11/2021	11.09	Put	Bond Future	2,573.1700	2.5732	2,738.8200	2.7388	6.438	0	0	0
2021/03/25	R213	04/11/2021			Bond Future	10.4027	81.3518	10.5000	80.8596	0.935	0.0000	0.0000	0
2021/03/25	R213	04/11/2021	11.10	Call	Bond Future	6,000.0200	6.0000	5,672.6900	5.6727	(5.455)	0	0	0
2021/03/25	R213	04/11/2021	11.11	Put	Bond Future	2,542.4200	2.5424	2,706.4100	2.7064	6.450	0	0	0
2021/03/25	R213	04/11/2021	11.09	Call	Bond Future	5,967.3400	5.9673	5,640.8400	5.6408	(5.471)	0	0	0
2021/03/25	R213	03/02/2022	8.80	Put	Bond Future	10,678.5300	10.6785	11,084.5700	11.0846	3.802	0	0	0
2021/03/25	R213	03/02/2022	8.80	Call	Bond Future	910.4500	0.9105	818.7200	0.8187	(10.075)	0	0	102
2021/03/25	R213	03/02/2022	9.58	Put	Bond Future	7,281.0200	7.2810	7,622.5200	7.6225	4.690	0	0	200
2021/03/25	R213	03/02/2022	8.63	Put	Bond Future	11,515.5200	11.5155	11,933.0800	11.9331	3.626	0	0	0
2021/03/25	R213	03/02/2022	8.63	Call	Bond Future	770.0900	0.7701	689.8800	0.6899	(10.416)	0	0	200
2021/03/25	R213	03/02/2022	9.98	Call	Bond Future	2,558.7100	2.5587	2,362.2300	2.3622	(7.679)	0	0	0
2021/03/25	R213	03/02/2022	9.98	Put	Bond Future	5,904.4700	5.9045	6,205.7600	6.2058	5.103	0	0	0
2021/03/25	R213	03/02/2022			Bond Future	10.6427	82.2613	10.7444	81.7635	0.955	0.0000	0.0000	0
2021/03/25	R213	03/02/2022	10.25	Call	Bond Future	3,134.0200	3.1340	2,910.1200	2.9101	(7.144)	0	0	0
2021/03/25	R213	03/02/2022	10.25	Put	Bond Future	5,094.9000	5.0949	5,368.7700	5.3688	5.375	0	0	102
2021/03/25	R213	03/02/2022	9.76	Call	Bond Future	2,137.5000	2.1375	1,963.3100	1.9633	(8.149)	0	0	0
2021/03/25	R213	03/02/2022	9.76	Put	Bond Future	6,634.3100	6.6343	6,957.8900	6.9579	4.877	0	0	102
2021/03/25	R213	03/02/2022	10.15	Call	Bond Future	2,913.7100	2.9137	2,699.9500	2.7000	(7.336)	0	0	0
2021/03/25	R213	03/02/2022	10.15	Put	Bond Future	5,383.9800	5.3840	5,667.9900	5.6680	5.275	0	0	200
2021/03/25	R213	03/02/2022	9.58	Call	Bond Future	1,827.0200	1.8270	1,670.7500	1.6707	(8.553)	0	0	0
2021/03/25	R213	03/02/2022	9.97	Call	Bond Future	2,538.6800	2.5387	2,343.2200	2.3432	(7.699)	0	0	0
2021/03/25	R213	03/02/2022	9.97	Put	Bond Future	5,936.3100	5.9363	6,238.6200	6.2386	5.093	0	0	0
2021/03/25	R213	03/02/2022	9.96	Call	Bond Future	2,518.7400	2.5187	2,324.3000	2.3243	(7.720)	0	0	0
2021/03/25	R213	03/02/2022	9.96	Put	Bond Future	5,968.2900	5.9683	6,271.6200	6.2716	5.082	0	0	0
2021/03/25	R214	06/05/2021	12.26	Call	Bond Future	5,306.5200	5.3065	4,909.3800	4.9094	(7.484)	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
2021/03/25	R214	06/05/2021	12.26	Put	Bond Future	711.0600	0.7111	791.6600	0.7917	11.335	0	0	0
2021/03/25	R214	06/05/2021	12.25	Call	Bond Future	5,269.9500	5.2700	4,873.8600	4.8739	(7.516)	0	0	0
2021/03/25	R214	06/05/2021	12.25	Put	Bond Future	722.0000	0.7220	803.6500	0.8036	11.309	0	0	0
2021/03/25	R214	06/05/2021			Bond Future	11.3510	63.3138	11.4404	62.8360	0.787	0.0000	0.0000	14,688
2021/03/25	R214	06/05/2021	12.27	Call	Bond Future	5,343.1600	5.3432	4,944.9900	4.9450	(7.452)	0	0	0
2021/03/25	R214	06/05/2021	12.27	Put	Bond Future	700.2600	0.7003	779.8300	0.7798	11.363	0	0	0
2021/03/25	R214	05/08/2021	12.03	Put	Bond Future	2,653.1700	2.6532	2,823.4600	2.8235	6.418	0	0	0
2021/03/25	R214	05/08/2021	12.01	Call	Bond Future	4,974.6500	4.9746	4,663.7400	4.6637	(6.250)	0	0	0
2021/03/25	R214	05/08/2021			Bond Future	11.5589	63.9840	11.6519	63.5009	0.805	0.0000	0.0000	0
2021/03/25	R214	05/08/2021	12.02	Call	Bond Future	5,005.6400	5.0056	4,693.7800	4.6938	(6.230)	0	0	0
2021/03/25	R214	05/08/2021	12.02	Put	Bond Future	2,671.1300	2.6711	2,842.3800	2.8424	6.411	0	0	0
2021/03/25	R214	05/08/2021	12.03	Call	Bond Future	5,036.7000	5.0367	4,723.8800	4.7239	(6.211)	0	0	0
2021/03/25	R214	05/08/2021	12.01	Put	Bond Future	2,689.2200	2.6892	2,861.4200	2.8614	6.403	0	0	0
2021/03/25	R214	04/11/2021	12.47	Call	Bond Future	6,402.3000	6.4023	6,076.7100	6.0767	(5.086)	0	0	0
2021/03/25	R214	04/11/2021	12.46	Call	Bond Future	6,372.0100	6.3720	6,047.1600	6.0472	(5.098)	0	0	0
2021/03/25	R214	04/11/2021	12.46	Put	Bond Future	3,000.7300	3.0007	3,164.4800	3.1645	5.457	0	0	0
2021/03/25	R214	04/11/2021			Bond Future	11.7646	61.4089	11.8614	60.9203	0.823	0.0000	0.0000	0
2021/03/25	R214	04/11/2021	12.47	Put	Bond Future	2,984.7900	2.9848	3,147.8000	3.1478	5.461	0	0	0
2021/03/25	R214	04/11/2021	12.48	Call	Bond Future	6,432.6000	6.4326	6,106.2900	6.1063	(5.073)	0	0	0
2021/03/25	R214	04/11/2021	12.48	Put	Bond Future	2,968.9300	2.9689	3,131.2200	3.1312	5.466	0	0	0
2021/03/25	R214	03/02/2022	11.40	Put	Bond Future	6,169.2300	6.1692	6,448.4200	6.4484	4.526	0	0	0
2021/03/25	R214	03/02/2022	11.41	Call	Bond Future	3,189.7900	3.1898	2,973.8800	2.9739	(6.769)	0	0	0
2021/03/25	R214	03/02/2022	11.39	Put	Bond Future	6,201.0800	6.2011	6,481.2100	6.4812	4.517	0	0	0
2021/03/25	R214	03/02/2022			Bond Future	11.9852	62.0956	12.0862	61.6014	0.842	0.0000	0.0000	0
2021/03/25	R214	03/02/2022	11.40	Call	Bond Future	3,167.9700	3.1680	2,953.0000	2.9530	(6.786)	0	0	0
2021/03/25	R214	03/02/2022	11.41	Put	Bond Future	6,137.7400	6.1377	6,415.9900	6.4160	4.533	0	0	0
2021/03/25	R214	03/02/2022	11.39	Call	Bond Future	3,146.4400	3.1464	2,932.4100	2.9324	(6.802)	0	0	0
2021/03/25	R248	06/05/2021	12.36	Call	Bond Future	6,659.0100	6.6590	6,151.0500	6.1511	(7.628)	0	0	0
2021/03/25	R248	06/05/2021	12.36	Put	Bond Future	661.4400	0.6614	748.4000	0.7484	13.147	0	0	0
2021/03/25	R248	06/05/2021	10.20	Call	Bond Future	187.4400	0.1874	138.7600	0.1388	(25.971)	0	0	1,200
2021/03/25	R248	06/05/2021	10.80	Put	Bond Future	5,111.8600	5.1119	5,539.2500	5.5392	8.361	0	0	0
2021/03/25	R248	06/05/2021	10.80	Call	Bond Future	921.1000	0.9211	753.5700	0.7536	(18.188)	0	0	1,200
2021/03/25	R248	06/05/2021			Bond Future	11.3975	79.6444	11.4870	79.0495	0.785	0.0000	0.0000	137,361
2021/03/25	R248	06/05/2021	12.35	Call	Bond Future	6,612.3800	6.6124	6,105.6900	6.1057	(7.663)	0	0	0
2021/03/25	R248	06/05/2021	12.35	Put	Bond Future	672.8100	0.6728	761.0400	0.7610	13.114	0	0	0
2021/03/25	R248	06/05/2021	12.34	Call	Bond Future	6,565.8200	6.5658	6,060.4100	6.0604	(7.698)	0	0	0
2021/03/25	R248	06/05/2021	12.34	Put	Bond Future	684.3400	0.6843	773.8500	0.7739	13.080	0	0	0
2021/03/25	R248	06/05/2021	10.20	Put	Bond Future	9,001.2200	9.0012	9,547.4600	9.5475	6.069	0	0	0
2021/03/25	R248	05/08/2021	11.20	Put	Bond Future	5,663.4000	5.6634	6,003.9000	6.0039	6.012	0	0	0
2021/03/25	R248	05/08/2021	11.20	Call	Bond Future	2,927.0100	2.9270	2,665.9100	2.6659	(8.920)	0	0	1,000
2021/03/25	R248	05/08/2021	10.50	Put	Bond Future	9,075.7100	9.0757	9,531.3500	9.5313	5.020	0	0	0
2021/03/25	R248	05/08/2021	10.30	Call	Bond Future	959.0000	0.9590	839.4500	0.8394	(12.466)	0	0	1,300
2021/03/25	R248	05/08/2021	10.90	Put	Bond Future	6,972.1200	6.9721	7,362.1300	7.3621	5.594	0	0	0
2021/03/25	R248	05/08/2021	10.90	Call	Bond Future	2,118.6100	2.1186	1,907.0200	1.9070	(9.987)	0	0	1,300
2021/03/25	R248	05/08/2021	10.60	Put	Bond Future	8,507.8200	8.5078	8,947.4500	8.9475	5.167	0	0	0
2021/03/25	R248	05/08/2021	10.60	Call	Bond Future	1,435.8800	1.4359	1,273.9100	1.2739	(11.280)	0	0	0
2021/03/25	R248	05/08/2021	12.51	Put	Bond Future	2,197.3600	2.1974	2,359.9300	2.3599	7.398	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
2021/03/25	R248	05/08/2021	12.52	Call	Bond Future	7,693.7900	7.6938	7,253.7000	7.2537	(5.720)	0	0	0
2021/03/25	R248	05/08/2021	12.50	Put	Bond Future	2,216.3100	2.2163	2,379.9400	2.3799	7.383	0	0	0
2021/03/25	R248	05/08/2021			Bond Future	11.6094	80.4876	11.7030	79.8860	0.806	0.0000	0.0000	5,000
2021/03/25	R248	05/08/2021	10.50	Call	Bond Future	1,240.7100	1.2407	1,094.7500	1.0947	(11.764)	0	0	1,000
2021/03/25	R248	05/08/2021	10.00	Put	Bond Future	12,466.2200	12.4662	12,982.5400	12.9825	4.142	0	0	0
2021/03/25	R248	05/08/2021	10.00	Call	Bond Future	628.0800	0.6281	542.8000	0.5428	(13.578)	0	0	0
2021/03/25	R248	05/08/2021	10.30	Put	Bond Future	10,356.9200	10.3569	10,838.9700	10.8390	4.654	0	0	0
2021/03/25	R248	05/08/2021	12.51	Call	Bond Future	7,656.1200	7.6561	7,217.0900	7.2171	(5.734)	0	0	0
2021/03/25	R248	05/08/2021	12.52	Put	Bond Future	2,178.3900	2.1784	2,339.9000	2.3399	7.414	0	0	0
2021/03/25	R248	05/08/2021	12.50	Call	Bond Future	7,618.3400	7.6183	7,180.3700	7.1804	(5.749)	0	0	0
2021/03/25	R248	04/11/2021	12.85	Call	Bond Future	8,885.9100	8.8859	8,451.0100	8.4510	(4.894)	0	0	0
2021/03/25	R248	04/11/2021	12.85	Put	Bond Future	2,884.9700	2.8850	3,058.5200	3.0585	6.016	0	0	0
2021/03/25	R248	04/11/2021			Bond Future	11.8194	76.9592	11.9171	76.3507	0.826	0.0000	0.0000	0
2021/03/25	R248	04/11/2021	12.84	Call	Bond Future	8,851.4400	8.8514	8,417.4100	8.4174	(4.903)	0	0	0
2021/03/25	R248	04/11/2021	12.84	Put	Bond Future	2,904.5300	2.9045	3,078.9500	3.0789	6.005	0	0	0
2021/03/25	R248	04/11/2021	12.83	Call	Bond Future	8,817.0000	8.8170	8,383.8500	8.3838	(4.913)	0	0	0
2021/03/25	R248	04/11/2021	12.83	Put	Bond Future	2,924.2000	2.9242	3,099.5000	3.0995	5.995	0	0	0
2021/03/25	R248	03/02/2022	11.48	Call	Bond Future	3,732.0300	3.7320	3,466.8100	3.4668	(7.107)	0	0	0
2021/03/25	R248	03/02/2022	11.49	Put	Bond Future	7,269.3200	7.2693	7,618.2300	7.6182	4.800	0	0	0
2021/03/25	R248	03/02/2022	11.47	Call	Bond Future	3,705.5900	3.7056	3,441.5800	3.4416	(7.125)	0	0	0
2021/03/25	R248	03/02/2022			Bond Future	12.0454	77.8198	12.1476	77.2044	0.849	0.0000	0.0000	0
2021/03/25	R248	03/02/2022	11.48	Put	Bond Future	7,308.7200	7.3087	7,658.8500	7.6588	4.791	0	0	0
2021/03/25	R248	03/02/2022	11.49	Call	Bond Future	3,758.5500	3.7586	3,492.1100	3.4921	(7.089)	0	0	0
2021/03/25	R248	03/02/2022	11.47	Put	Bond Future	7,348.3100	7.3483	7,699.6500	7.6997	4.781	0	0	0

**Total**

**1233726**