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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/03/2021 TO 29/03/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	2025	06/05/2021		Bond Future	150.7757	150.7757	150.7217	150.7217	(0.036)	0.0000	0.0000	5,536
2021/03/29	2025	05/08/2021		Bond Future	150.8778	150.8778	150.8226	150.8226	(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
2021/03/29	2025	04/11/2021			Bond Future	152.5678	152.5678	152.5116	152.5116	(0.037)	0.0000	0.0000	0
2021/03/29	2025	03/02/2022			Bond Future	152.7508	152.7508	152.6937	152.6937	(0.037)	0.0000	0.0000	0
2021/03/29	2029	06/05/2021			Bond Future	108.8347	108.8347	108.5212	108.5212	(0.288)	0.0000	0.0000	2,846
2021/03/29	2029	05/08/2021			Bond Future	110.0131	110.0131	109.6958	109.6958	(0.288)	0.0000	0.0000	0
2021/03/29	2029	04/11/2021			Bond Future	110.0949	110.0949	109.7737	109.7737	(0.292)	0.0000	0.0000	0
2021/03/29	2029	03/02/2022			Bond Future	111.3508	111.3508	111.0259	111.0259	(0.292)	0.0000	0.0000	0
2021/03/29	2030	06/05/2021	11.70	Call	Bond Future	10,754.9500	10.7549	10,958.1400	10.9581	1.889	0	0	0
2021/03/29	2030	06/05/2021	11.70	Put	Bond Future	18.4400	0.0184	12.0300	0.0120	(34.761)	0	0	0
2021/03/29	2030	06/05/2021	11.69	Call	Bond Future	10,709.0500	10.7090	10,912.0700	10.9121	1.896	0	0	0
2021/03/29	2030	06/05/2021	11.69	Put	Bond Future	19.0200	0.0190	12.4400	0.0124	(34.595)	0	0	0
2021/03/29	2030	06/05/2021	8.90	Call	Bond Future	535.1300	0.5351	530.8900	0.5309	(0.792)	0	0	0
2021/03/29	2030	06/05/2021	9.00	Call	Bond Future	666.9800	0.6670	665.9200	0.6659	(0.159)	0	0	0
2021/03/29	2030	06/05/2021	9.00	Put	Bond Future	3,876.6800	3.8767	3,666.0200	3.6660	(5.434)	0	0	5,000
2021/03/29	2030	06/05/2021	9.25	Call	Bond Future	1,093.5000	1.0935	1,105.4400	1.1054	1.092	0	0	0
2021/03/29	2030	06/05/2021	9.25	Put	Bond Future	2,885.3700	2.8854	2,687.7100	2.6877	(6.850)	0	0	0
2021/03/29	2030	06/05/2021	9.35	Call	Bond Future	1,304.2900	1.3043	1,323.5200	1.3235	1.474	0	0	0
2021/03/29	2030	06/05/2021	9.27	Put	Bond Future	2,813.4100	2.8134	2,617.1100	2.6171	(6.977)	0	0	0
2021/03/29	2030	06/05/2021	9.27	Call	Bond Future	1,133.7700	1.1338	1,147.0700	1.1471	1.173	0	0	300
2021/03/29	2030	06/05/2021	10.95	Call	Bond Future	7,296.0100	7.2960	7,471.1100	7.4711	2.400	0	0	0
2021/03/29	2030	06/05/2021	10.95	Put	Bond Future	145.9500	0.1460	111.4500	0.1114	(23.638)	0	0	300
2021/03/29	2030	06/05/2021	9.92	Call	Bond Future	2,965.9700	2.9660	3,043.2700	3.0433	2.606	0	0	0
2021/03/29	2030	06/05/2021	7.97	Call	Bond Future	39.6000	0.0396	35.3400	0.0353	(10.758)	0	0	700
2021/03/29	2030	06/05/2021	10.04	Call	Bond Future	3,407.7200	3.4077	3,498.5800	3.4986	2.666	0	0	0
2021/03/29	2030	06/05/2021	10.04	Put	Bond Future	897.1300	0.8971	778.3900	0.7784	(13.236)	0	0	0
2021/03/29	2030	06/05/2021	9.15	Put	Bond Future	3,261.2800	3.2613	3,057.5200	3.0575	(6.248)	0	0	0
2021/03/29	2030	06/05/2021	9.15	Call	Bond Future	905.6100	0.9056	911.4500	0.9114	0.645	0	0	0
2021/03/29	2030	06/05/2021			Bond Future	9.5731	93.0223	9.5349	93.2319	(0.399)	0.0000	0.0000	115,013
2021/03/29	2030	06/05/2021	11.71	Call	Bond Future	10,800.8300	10.8008	11,004.1900	11.0042	1.883	0	0	0
2021/03/29	2030	06/05/2021	11.71	Put	Bond Future	17.8800	0.0179	11.6400	0.0116	(34.899)	0	0	0
2021/03/29	2030	06/05/2021	8.95	Call	Bond Future	598.4400	0.5984	595.6600	0.5957	(0.465)	0	0	0
2021/03/29	2030	06/05/2021	8.95	Put	Bond Future	4,095.0500	4.0950	3,882.6700	3.8827	(5.186)	0	0	2,500
2021/03/29	2030	06/05/2021	8.36	Put	Bond Future	7,101.5900	7.1016	6,884.4000	6.8844	(3.058)	0	0	0
2021/03/29	2030	06/05/2021	8.36	Call	Bond Future	132.7800	0.1328	125.1900	0.1252	(5.716)	0	0	0
2021/03/29	2030	06/05/2021	8.86	Put	Bond Future	4,504.0200	4.5040	4,289.2000	4.2892	(4.770)	0	0	0
2021/03/29	2030	06/05/2021	8.86	Call	Bond Future	488.1100	0.4881	482.8900	0.4829	(1.069)	0	0	0
2021/03/29	2030	06/05/2021	8.90	Put	Bond Future	4,319.7900	4.3198	4,105.9500	4.1060	(4.950)	0	0	2,500
2021/03/29	2030	06/05/2021	9.35	Put	Bond Future	2,536.7700	2.5368	2,346.4000	2.3464	(7.504)	0	0	0
2021/03/29	2030	06/05/2021	8.77	Put	Bond Future	4,932.4600	4.9325	4,716.0100	4.7160	(4.388)	0	0	0
2021/03/29	2030	06/05/2021	8.77	Call	Bond Future	393.5700	0.3936	386.7200	0.3867	(1.740)	0	0	300
2021/03/29	2030	06/05/2021	9.92	Put	Bond Future	1,091.9800	1.0920	959.6800	0.9597	(12.116)	0	0	700
2021/03/29	2030	06/05/2021	9.22	Call	Bond Future	1,034.6000	1.0346	1,044.5900	1.0446	0.966	0	0	0
2021/03/29	2030	06/05/2021	9.22	Put	Bond Future	2,995.1500	2.9951	2,795.5400	2.7955	(6.664)	0	0	700
2021/03/29	2030	06/05/2021	7.97	Put	Bond Future	9,393.9400	9.3939	9,180.0800	9.1801	(2.277)	0	0	0
2021/03/29	2030	06/05/2021	10.74	Call	Bond Future	6,347.5400	6.3475	6,507.3000	6.5073	2.517	0	0	0
2021/03/29	2030	06/05/2021	10.74	Put	Bond Future	239.3300	0.2393	189.4900	0.1895	(20.825)	0	0	0
2021/03/29	2030	05/08/2021	8.83	Call	Bond Future	1,116.0100	1.1160	1,143.2200	1.1432	2.438	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
2021/03/29	2030	05/08/2021	10.15	Call	Bond Future	4,119.9400	4.1199	4,214.6000	4.2146	2.298	0	0	0
2021/03/29	2030	05/08/2021	10.30	Put	Bond Future	2,047.9500	2.0479	1,939.5500	1.9396	(5.293)	0	0	200
2021/03/29	2030	05/08/2021	8.78	Put	Bond Future	6,687.6600	6.6877	6,501.6300	6.5016	(2.782)	0	0	0
2021/03/29	2030	05/08/2021	8.78	Call	Bond Future	1,047.8600	1.0479	1,073.2700	1.0733	2.425	0	0	200
2021/03/29	2030	05/08/2021	7.70	Put	Bond Future	12,301.5200	12.3015	12,093.4800	12.0935	(1.691)	0	0	0
2021/03/29	2030	05/08/2021	9.45	Call	Bond Future	2,238.7800	2.2388	2,294.0500	2.2941	2.469	0	0	600
2021/03/29	2030	05/08/2021	12.10	Call	Bond Future	11,402.6100	11.4026	11,586.7900	11.5868	1.615	0	0	0
2021/03/29	2030	05/08/2021	12.10	Put	Bond Future	276.4900	0.2765	249.2300	0.2492	(9.859)	0	0	600
2021/03/29	2030	05/08/2021	10.42	Call	Bond Future	5,017.8900	5.0179	5,127.4000	5.1274	2.182	0	0	0
2021/03/29	2030	05/08/2021	10.42	Put	Bond Future	1,849.7100	1.8497	1,747.7800	1.7478	(5.511)	0	0	0
2021/03/29	2030	05/08/2021	10.41	Call	Bond Future	4,983.2400	4.9832	5,092.2200	5.0922	2.187	0	0	0
2021/03/29	2030	05/08/2021	10.41	Put	Bond Future	1,865.5100	1.8655	1,763.0500	1.7631	(5.492)	0	0	0
2021/03/29	2030	05/08/2021			Bond Future	9.8062	90.0013	9.7663	90.2127	(0.407)	0.0000	0.0000	0
2021/03/29	2030	05/08/2021	8.83	Put	Bond Future	6,470.6400	6.4706	6,286.4100	6.2864	(2.847)	0	0	0
2021/03/29	2030	05/08/2021	10.15	Put	Bond Future	2,327.3200	2.3273	2,210.5400	2.2105	(5.018)	0	0	479
2021/03/29	2030	05/08/2021	9.75	Call	Bond Future	2,962.5300	2.9625	3,034.2700	3.0343	2.422	0	0	0
2021/03/29	2030	05/08/2021	9.75	Put	Bond Future	3,260.3000	3.2603	3,120.6000	3.1206	(4.285)	0	0	479
2021/03/29	2030	05/08/2021	10.30	Call	Bond Future	4,608.2400	4.6082	4,711.2800	4.7113	2.236	0	0	0
2021/03/29	2030	05/08/2021	7.70	Call	Bond Future	226.2500	0.2263	229.6500	0.2296	1.503	0	0	200
2021/03/29	2030	05/08/2021	8.95	Put	Bond Future	5,966.7300	5.9667	5,787.1400	5.7871	(3.010)	0	0	0
2021/03/29	2030	05/08/2021	8.95	Call	Bond Future	1,292.0500	1.2921	1,323.9000	1.3239	2.465	0	0	600
2021/03/29	2030	05/08/2021	9.45	Put	Bond Future	4,146.6300	4.1466	3,990.4600	3.9905	(3.766)	0	0	0
2021/03/29	2030	05/08/2021	10.43	Call	Bond Future	5,052.6200	5.0526	5,162.6500	5.1626	2.178	0	0	0
2021/03/29	2030	05/08/2021	10.43	Put	Bond Future	1,834.0300	1.8340	1,732.6200	1.7326	(5.529)	0	0	0
2021/03/29	2030	04/11/2021	9.20	Call	Bond Future	1,916.1000	1.9161	1,966.3400	1.9663	2.622	0	0	1,102
2021/03/29	2030	04/11/2021	11.26	Call	Bond Future	7,604.9500	7.6050	7,744.3600	7.7444	1.833	0	0	0
2021/03/29	2030	04/11/2021	8.27	Put	Bond Future	10,362.6700	10.3627	10,170.0500	10.1700	(1.859)	0	0	0
2021/03/29	2030	04/11/2021	8.27	Call	Bond Future	764.5900	0.7646	785.3800	0.7854	2.719	0	0	300
2021/03/29	2030	04/11/2021	8.77	Put	Bond Future	8,017.9700	8.0180	7,839.1600	7.8392	(2.230)	0	0	0
2021/03/29	2030	04/11/2021	11.44	Put	Bond Future	1,364.1000	1.3641	1,297.2900	1.2973	(4.898)	0	0	300
2021/03/29	2030	04/11/2021	10.60	Call	Bond Future	5,414.9000	5.4149	5,527.4000	5.5274	2.078	0	0	0
2021/03/29	2030	04/11/2021	10.60	Put	Bond Future	2,555.6800	2.5557	2,454.7700	2.4548	(3.948)	0	0	0
2021/03/29	2030	04/11/2021	10.59	Put	Bond Future	2,572.5400	2.5725	2,471.2000	2.4712	(3.939)	0	0	0
2021/03/29	2030	04/11/2021			Bond Future	10.0284	90.9891	9.9867	91.2025	(0.416)	0.0000	0.0000	0
2021/03/29	2030	04/11/2021	9.20	Put	Bond Future	6,281.0100	6.2810	6,117.8400	6.1178	(2.598)	0	0	0
2021/03/29	2030	04/11/2021	11.26	Put	Bond Future	1,590.8600	1.5909	1,516.8600	1.5169	(4.652)	0	0	1,102
2021/03/29	2030	04/11/2021	9.90	Put	Bond Future	4,071.4300	4.0714	3,938.9000	3.9389	(3.255)	0	0	0
2021/03/29	2030	04/11/2021	9.90	Call	Bond Future	3,412.4000	3.4124	3,493.2800	3.4933	2.370	0	0	1,102
2021/03/29	2030	04/11/2021	8.77	Call	Bond Future	1,278.7300	1.2787	1,313.3300	1.3133	2.706	0	0	300
2021/03/29	2030	04/11/2021	11.44	Call	Bond Future	8,212.4000	8.2124	8,359.0000	8.3590	1.785	0	0	0
2021/03/29	2030	04/11/2021	10.61	Call	Bond Future	5,447.1000	5.4471	5,560.0200	5.5600	2.073	0	0	0
2021/03/29	2030	04/11/2021	10.61	Put	Bond Future	2,538.9200	2.5389	2,438.4300	2.4384	(3.958)	0	0	0
2021/03/29	2030	04/11/2021	10.59	Call	Bond Future	5,382.7700	5.3828	5,494.8400	5.4948	2.082	0	0	0
2021/03/29	2030	03/02/2022	8.39	Put	Bond Future	10,704.1700	10.7042	10,513.5600	10.5136	(1.781)	0	0	0
2021/03/29	2030	03/02/2022	8.39	Call	Bond Future	768.4500	0.7684	793.5600	0.7936	3.268	0	0	101
2021/03/29	2030	03/02/2022	9.35	Call	Bond Future	1,885.3400	1.8853	1,941.0100	1.9410	2.953	0	0	0
2021/03/29	2030	03/02/2022	9.35	Put	Bond Future	6,582.5100	6.5825	6,422.4600	6.4225	(2.431)	0	0	101
2021/03/29	2030	03/02/2022	9.45	Call	Bond Future	2,061.5400	2.0615	2,121.2500	2.1213	2.896	0	0	0

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2021/03/29	2030	03/02/2022	9.45	Put	Bond Future	6,233.8200	6.2338	6,077.8100	6.0778	(2.503)	0	0	0
2021/03/29	2030	03/02/2022			Bond Future	10.2718	88.0021	10.2281	88.2179	(0.426)	0.0000	0.0000	0
2021/03/29	2030	03/02/2022	9.78	Call	Bond Future	2,713.7700	2.7138	2,787.3700	2.7874	2.712	0	0	0
2021/03/29	2030	03/02/2022	9.78	Put	Bond Future	5,180.7500	5.1808	5,038.6300	5.0386	(2.743)	0	0	101
2021/03/29	2030	03/02/2022	9.43	Call	Bond Future	2,025.5400	2.0255	2,084.4300	2.0844	2.907	0	0	0
2021/03/29	2030	03/02/2022	9.43	Put	Bond Future	6,302.4900	6.3025	6,145.6600	6.1457	(2.488)	0	0	0
2021/03/29	2030	03/02/2022	9.44	Call	Bond Future	2,043.4900	2.0435	2,102.7900	2.1028	2.902	0	0	0
2021/03/29	2030	03/02/2022	9.44	Put	Bond Future	6,268.0900	6.2681	6,111.6700	6.1117	(2.495)	0	0	0
2021/03/29	2032	06/05/2021	12.12	Call	Bond Future	9,212.5500	9.2125	9,380.1400	9.3801	1.819	0	0	0
2021/03/29	2032	06/05/2021	12.12	Put	Bond Future	97.5700	0.0976	73.2000	0.0732	(24.977)	0	0	0
2021/03/29	2032	06/05/2021	12.57	Call	Bond Future	11,336.8200	11.3368	11,519.2800	11.5193	1.609	0	0	0
2021/03/29	2032	06/05/2021			Bond Future	10.4229	86.9549	10.3898	87.1469	(0.317)	0.0000	0.0000	137,284
2021/03/29	2032	06/05/2021	12.11	Call	Bond Future	9,165.2400	9.1652	9,332.3700	9.3324	1.824	0	0	0
2021/03/29	2032	06/05/2021	12.11	Put	Bond Future	99.9600	0.1000	75.1300	0.0751	(24.840)	0	0	0
2021/03/29	2032	06/05/2021	12.10	Call	Bond Future	9,117.9200	9.1179	9,284.5700	9.2846	1.828	0	0	0
2021/03/29	2032	06/05/2021	12.10	Put	Bond Future	102.4000	0.1024	77.0900	0.0771	(24.717)	0	0	0
2021/03/29	2032	06/05/2021	12.57	Put	Bond Future	30.5400	0.0305	21.0400	0.0210	(31.107)	0	0	736
2021/03/29	2032	06/05/2021	10.33	Put	Bond Future	2,382.4200	2.3824	2,204.0800	2.2041	(7.486)	0	0	0
2021/03/29	2032	06/05/2021	10.33	Call	Bond Future	1,841.5900	1.8416	1,855.2100	1.8552	0.740	0	0	736
2021/03/29	2032	05/08/2021	11.37	Call	Bond Future	5,925.5500	5.9255	6,020.4700	6.0205	1.602	0	0	0
2021/03/29	2032	05/08/2021	11.37	Put	Bond Future	2,049.0300	2.0490	1,950.3400	1.9503	(4.816)	0	0	0
2021/03/29	2032	05/08/2021			Bond Future	10.6572	87.8747	10.6228	88.0683	(0.323)	0.0000	0.0000	0
2021/03/29	2032	05/08/2021	11.35	Call	Bond Future	5,851.6700	5.8517	5,945.7000	5.9457	1.607	0	0	0
2021/03/29	2032	05/08/2021	11.35	Put	Bond Future	2,080.5800	2.0806	1,981.0000	1.9810	(4.786)	0	0	0
2021/03/29	2032	05/08/2021	11.36	Call	Bond Future	5,888.4800	5.8885	5,982.9600	5.9830	1.604	0	0	0
2021/03/29	2032	05/08/2021	11.36	Put	Bond Future	2,064.6500	2.0647	1,965.5200	1.9655	(4.801)	0	0	0
2021/03/29	2032	04/11/2021	9.83	Call	Bond Future	1,860.8600	1.8609	1,896.6000	1.8966	1.921	0	0	700
2021/03/29	2032	04/11/2021	11.71	Put	Bond Future	2,626.0500	2.6261	2,535.3800	2.5354	(3.453)	0	0	0
2021/03/29	2032	04/11/2021	11.69	Call	Bond Future	6,852.0800	6.8521	6,956.2200	6.9562	1.520	0	0	0
2021/03/29	2032	04/11/2021	11.70	Call	Bond Future	6,887.2000	6.8872	6,991.6800	6.9917	1.517	0	0	0
2021/03/29	2032	04/11/2021			Bond Future	10.8914	84.6933	10.8555	84.8888	(0.329)	0.0000	0.0000	0
2021/03/29	2032	04/11/2021	9.83	Put	Bond Future	7,914.5400	7.9145	7,754.7900	7.7548	(2.018)	0	0	0
2021/03/29	2032	04/11/2021	12.81	Call	Bond Future	10,718.3000	10.7183	10,861.7400	10.8617	1.338	0	0	0
2021/03/29	2032	04/11/2021	12.81	Put	Bond Future	1,110.5900	1.1106	1,058.5400	1.0585	(4.687)	0	0	700
2021/03/29	2032	04/11/2021	11.71	Call	Bond Future	6,922.6100	6.9226	7,027.4300	7.0274	1.514	0	0	0
2021/03/29	2032	04/11/2021	11.69	Put	Bond Future	2,656.8600	2.6569	2,565.5100	2.5655	(3.438)	0	0	0
2021/03/29	2032	04/11/2021	9.33	Put	Bond Future	10,283.3700	10.2834	10,110.0400	10.1100	(1.686)	0	0	0
2021/03/29	2032	04/11/2021	9.33	Call	Bond Future	1,173.6000	1.1736	1,195.7600	1.1958	1.888	0	0	700
2021/03/29	2032	04/11/2021	11.70	Put	Bond Future	2,641.2900	2.6413	2,550.2800	2.5503	(3.446)	0	0	0
2021/03/29	2032	03/02/2022	9.81	Call	Bond Future	1,591.7000	1.5917	1,628.3700	1.6284	2.304	0	0	0
2021/03/29	2032	03/02/2022	9.81	Put	Bond Future	9,019.9500	9.0200	8,859.0800	8.8591	(1.783)	0	0	198
2021/03/29	2032	03/02/2022	8.91	Put	Bond Future	13,644.0100	13.6440	13,462.6500	13.4627	(1.329)	0	0	0
2021/03/29	2032	03/02/2022	10.66	Call	Bond Future	3,194.9800	3.1950	3,260.4700	3.2605	2.050	0	0	0
2021/03/29	2032	03/02/2022	10.66	Put	Bond Future	5,781.0600	5.7811	5,649.0100	5.6490	(2.284)	0	0	97
2021/03/29	2032	03/02/2022	10.42	Call	Bond Future	2,663.6100	2.6636	2,720.3700	2.7204	2.131	0	0	0
2021/03/29	2032	03/02/2022	10.42	Put	Bond Future	6,580.7800	6.5808	6,440.0000	6.4400	(2.139)	0	0	0
2021/03/29	2032	03/02/2022	10.45	Put	Bond Future	6,476.2500	6.4763	6,336.5500	6.3365	(2.157)	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
2021/03/29	2032	03/02/2022	10.43	Call	Bond Future	2,684.6500	2.6846	2,741.7700	2.7418	2.128	0	0	0
2021/03/29	2032	03/02/2022	10.43	Put	Bond Future	6,545.8000	6.5458	6,405.3800	6.4054	(2.145)	0	0	0
2021/03/29	2032	03/02/2022			Bond Future	11.1411	85.6402	11.1036	85.8377	(0.336)	0.0000	0.0000	0
2021/03/29	2032	03/02/2022	10.14	Call	Bond Future	2,111.0900	2.1111	2,158.1100	2.1581	2.227	0	0	0
2021/03/29	2032	03/02/2022	10.14	Put	Bond Future	7,616.7200	7.6167	7,466.2000	7.4662	(1.976)	0	0	97
2021/03/29	2032	03/02/2022	9.14	Put	Bond Future	12,367.1300	12.3671	12,189.9700	12.1900	(1.433)	0	0	0
2021/03/29	2032	03/02/2022	9.14	Call	Bond Future	860.0500	0.8600	880.4300	0.8804	2.370	0	0	97
2021/03/29	2032	03/02/2022	8.91	Call	Bond Future	680.3300	0.6803	696.5100	0.6965	2.378	0	0	198
2021/03/29	2032	03/02/2022	10.44	Call	Bond Future	2,705.7700	2.7058	2,763.2500	2.7632	2.124	0	0	0
2021/03/29	2032	03/02/2022	10.44	Put	Bond Future	6,510.9500	6.5110	6,370.8900	6.3709	(2.151)	0	0	0
2021/03/29	2032	03/02/2022	10.45	Call	Bond Future	2,726.9900	2.7270	2,784.8300	2.7848	2.121	0	0	0
2021/03/29	2033	06/05/2021			Bond Future	104.4881	104.4881	103.2064	103.2064	(1.227)	0.0000	0.0000	10,050
2021/03/29	2033	05/08/2021			Bond Future	105.6194	105.6194	104.3234	104.3234	(1.227)	0.0000	0.0000	0
2021/03/29	2033	04/11/2021			Bond Future	105.5777	105.5777	104.2670	104.2670	(1.241)	0.0000	0.0000	0
2021/03/29	2033	03/02/2022			Bond Future	106.7822	106.7822	105.4564	105.4564	(1.242)	0.0000	0.0000	0
2021/03/29	2037	06/05/2021	12.43	Call	Bond Future	6,470.2100	6.4702	6,375.3500	6.3753	(1.466)	0	0	0
2021/03/29	2037	06/05/2021	12.44	Put	Bond Future	531.0800	0.5311	482.4900	0.4825	(9.149)	0	0	0
2021/03/29	2037	06/05/2021	12.42	Call	Bond Future	6,425.9300	6.4259	6,330.6400	6.3306	(1.483)	0	0	0
2021/03/29	2037	06/05/2021			Bond Future	11.3925	81.3763	11.4000	81.3304	0.066	0.0000	0.0000	128,444
2021/03/29	2037	06/05/2021	12.43	Put	Bond Future	540.4900	0.5405	491.4700	0.4915	(9.070)	0	0	0
2021/03/29	2037	06/05/2021	12.44	Call	Bond Future	6,514.5800	6.5146	6,420.1500	6.4201	(1.450)	0	0	0
2021/03/29	2037	06/05/2021	12.42	Put	Bond Future	550.0400	0.5500	500.5900	0.5006	(8.990)	0	0	0
2021/03/29	2037	05/08/2021	12.27	Call	Bond Future	6,112.7800	6.1128	6,038.2600	6.0383	(1.219)	0	0	0
2021/03/29	2037	05/08/2021	12.27	Put	Bond Future	2,521.5700	2.5216	2,493.7100	2.4937	(1.105)	0	0	0
2021/03/29	2037	05/08/2021	12.28	Call	Bond Future	6,150.0100	6.1500	6,075.4500	6.0754	(1.212)	0	0	0
2021/03/29	2037	05/08/2021	12.26	Put	Bond Future	2,539.0400	2.5390	2,511.2200	2.5112	(1.096)	0	0	0
2021/03/29	2037	05/08/2021			Bond Future	11.6359	77.9817	11.6439	77.9351	0.068	0.0000	0.0000	0
2021/03/29	2037	05/08/2021	12.28	Put	Bond Future	2,504.2200	2.5042	2,476.3200	2.4763	(1.114)	0	0	0
2021/03/29	2037	05/08/2021	12.26	Call	Bond Future	6,075.6000	6.0756	6,001.1200	6.0011	(1.226)	0	0	0
2021/03/29	2037	04/11/2021	12.82	Put	Bond Future	2,842.6200	2.8426	2,826.4100	2.8264	(0.570)	0	0	0
2021/03/29	2037	04/11/2021	12.83	Call	Bond Future	8,028.8800	8.0289	7,965.2700	7.9653	(0.792)	0	0	0
2021/03/29	2037	04/11/2021			Bond Future	11.8664	78.8379	11.8747	78.7905	0.070	0.0000	0.0000	0
2021/03/29	2037	04/11/2021	12.82	Call	Bond Future	7,996.6600	7.9967	7,933.0500	7.9330	(0.795)	0	0	0
2021/03/29	2037	04/11/2021	12.83	Put	Bond Future	2,823.6500	2.8237	2,807.4400	2.8074	(0.574)	0	0	0
2021/03/29	2037	04/11/2021	12.81	Call	Bond Future	7,964.4900	7.9645	7,900.8900	7.9009	(0.799)	0	0	0
2021/03/29	2037	04/11/2021	12.81	Put	Bond Future	2,861.6900	2.8617	2,845.4900	2.8455	(0.566)	0	0	0
2021/03/29	2037	03/02/2022	11.46	Call	Bond Future	3,282.4100	3.2824	3,240.2100	3.2402	(1.286)	0	0	0
2021/03/29	2037	03/02/2022	11.47	Put	Bond Future	7,001.9200	7.0019	7,007.5900	7.0076	0.081	0	0	0
2021/03/29	2037	03/02/2022	11.45	Call	Bond Future	3,258.8900	3.2589	3,216.8200	3.2168	(1.291)	0	0	0
2021/03/29	2037	03/02/2022			Bond Future	12.1156	75.4650	12.1243	75.4170	0.072	0.0000	0.0000	0
2021/03/29	2037	03/02/2022	11.46	Put	Bond Future	7,037.9700	7.0380	7,043.7700	7.0438	0.082	0	0	0
2021/03/29	2037	03/02/2022	11.47	Call	Bond Future	3,305.7500	3.3057	3,263.4200	3.2634	(1.280)	0	0	0
2021/03/29	2037	03/02/2022	11.45	Put	Bond Future	7,073.9100	7.0739	7,079.8400	7.0798	0.084	0	0	0
2021/03/29	2038	06/05/2021			Bond Future	116.2450	116.2450	115.4843	115.4843	(0.654)	0.0000	0.0000	7,969
2021/03/29	2038	05/08/2021			Bond Future	115.7820	115.7820	115.0125	115.0125	(0.665)	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
2021/03/29	2038	04/11/2021			Bond Future	117.0791	117.0791	116.3007	116.3007	(0.665)	0.0000	0.0000	0
2021/03/29	2038	03/02/2022			Bond Future	116.6626	116.6626	115.8752	115.8752	(0.675)	0.0000	0.0000	0
2021/03/29	2040	06/05/2021	12.44	Call	Bond Future	6,464.1200	6.4641	6,251.8700	6.2519	(3.284)	0	0	0
2021/03/29	2040	06/05/2021	12.44	Put	Bond Future	625.0100	0.6250	593.3200	0.5933	(5.070)	0	0	0
2021/03/29	2040	06/05/2021	10.83	Put	Bond Future	5,195.7100	5.1957	5,267.0200	5.2670	1.372	0	0	0
2021/03/29	2040	06/05/2021	10.83	Call	Bond Future	816.6700	0.8167	707.4200	0.7074	(13.377)	0	0	300
2021/03/29	2040	06/05/2021	11.58	Put	Bond Future	2,151.6800	2.1517	2,141.5600	2.1416	(0.470)	0	0	0
2021/03/29	2040	06/05/2021	11.58	Call	Bond Future	2,794.9200	2.7949	2,604.2400	2.6042	(6.822)	0	0	300
2021/03/29	2040	06/05/2021			Bond Future	11.4798	83.5255	11.5078	83.3449	0.244	0.0000	0.0000	84,616
2021/03/29	2040	06/05/2021	12.43	Call	Bond Future	6,417.8900	6.4179	6,205.5000	6.2055	(3.309)	0	0	0
2021/03/29	2040	06/05/2021	12.43	Put	Bond Future	636.0200	0.6360	604.1900	0.6042	(5.005)	0	0	0
2021/03/29	2040	06/05/2021	12.42	Call	Bond Future	6,371.7500	6.3717	6,159.2400	6.1592	(3.335)	0	0	0
2021/03/29	2040	06/05/2021	12.42	Put	Bond Future	647.1800	0.6472	615.2300	0.6152	(4.937)	0	0	0
2021/03/29	2040	06/05/2021	13.38	Call	Bond Future	11,010.3800	11.0104	10,817.3400	10.8173	(1.753)	0	0	0
2021/03/29	2040	06/05/2021	13.38	Put	Bond Future	95.9500	0.0960	83.4700	0.0835	(13.007)	0	0	300
2021/03/29	2040	05/08/2021	11.05	Put	Bond Future	6,605.3500	6.6053	6,681.5100	6.6815	1.153	0	0	0
2021/03/29	2040	05/08/2021	11.05	Call	Bond Future	2,253.8000	2.2538	2,147.1200	2.1471	(4.733)	0	0	900
2021/03/29	2040	05/08/2021	12.48	Call	Bond Future	6,958.2900	6.9583	6,787.8100	6.7878	(2.450)	0	0	0
2021/03/29	2040	05/08/2021	12.49	Put	Bond Future	2,395.4900	2.3955	2,407.5900	2.4076	0.505	0	0	0
2021/03/29	2040	05/08/2021	12.47	Call	Bond Future	6,918.0500	6.9180	6,747.8400	6.7478	(2.460)	0	0	0
2021/03/29	2040	05/08/2021			Bond Future	11.7171	79.9034	11.7464	79.7206	0.250	0.0000	0.0000	0
2021/03/29	2040	05/08/2021	11.55	Put	Bond Future	4,666.9300	4.6669	4,715.1600	4.7152	1.033	0	0	0
2021/03/29	2040	05/08/2021	11.55	Call	Bond Future	3,611.4000	3.6114	3,476.7900	3.4768	(3.727)	0	0	900
2021/03/29	2040	05/08/2021	14.80	Call	Bond Future	16,257.1400	16.2571	16,070.3900	16.0704	(1.149)	0	0	0
2021/03/29	2040	05/08/2021	14.80	Put	Bond Future	229.1700	0.2292	225.2600	0.2253	(1.706)	0	0	900
2021/03/29	2040	05/08/2021	12.48	Put	Bond Future	2,412.1300	2.4121	2,424.4900	2.4245	0.512	0	0	0
2021/03/29	2040	05/08/2021	12.49	Call	Bond Future	6,998.4100	6.9984	6,827.6700	6.8277	(2.440)	0	0	0
2021/03/29	2040	05/08/2021	12.47	Put	Bond Future	2,428.7200	2.4287	2,441.3500	2.4413	0.520	0	0	0
2021/03/29	2040	04/11/2021	12.90	Call	Bond Future	8,450.6900	8.4507	8,290.5500	8.2905	(1.895)	0	0	0
2021/03/29	2040	04/11/2021	12.90	Put	Bond Future	2,970.0200	2.9700	2,994.9500	2.9950	0.839	0	0	0
2021/03/29	2040	04/11/2021	12.89	Call	Bond Future	8,416.8000	8.4168	8,256.8700	8.2569	(1.900)	0	0	0
2021/03/29	2040	04/11/2021	12.89	Put	Bond Future	2,990.0400	2.9900	3,015.1800	3.0152	0.841	0	0	0
2021/03/29	2040	04/11/2021			Bond Future	11.9414	80.7807	11.9720	80.5956	0.256	0.0000	0.0000	0
2021/03/29	2040	04/11/2021	12.91	Call	Bond Future	8,484.6200	8.4846	8,324.2800	8.3243	(1.890)	0	0	0
2021/03/29	2040	04/11/2021	12.91	Put	Bond Future	2,950.1100	2.9501	2,974.8400	2.9748	0.838	0	0	0
2021/03/29	2040	03/02/2022	11.58	Put	Bond Future	7,282.3700	7.2824	7,367.1900	7.3672	1.165	0	0	0
2021/03/29	2040	03/02/2022	11.59	Call	Bond Future	3,628.5100	3.6285	3,525.7000	3.5257	(2.833)	0	0	0
2021/03/29	2040	03/02/2022	11.57	Put	Bond Future	7,320.5200	7.3205	7,405.7300	7.4057	1.164	0	0	0
2021/03/29	2040	03/02/2022			Bond Future	12.1837	77.1793	12.2157	76.9921	0.262	0.0000	0.0000	0
2021/03/29	2040	03/02/2022	11.58	Call	Bond Future	3,603.5700	3.6036	3,501.1500	3.5012	(2.842)	0	0	0
2021/03/29	2040	03/02/2022	11.59	Put	Bond Future	7,244.1000	7.2441	7,328.5300	7.3285	1.166	0	0	0
2021/03/29	2040	03/02/2022	11.57	Call	Bond Future	3,578.4300	3.5784	3,476.4000	3.4764	(2.851)	0	0	0
2021/03/29	2044	06/05/2021	12.44	Call	Bond Future	6,209.7200	6.2097	5,995.9900	5.9960	(3.442)	0	0	0
2021/03/29	2044	06/05/2021	12.44	Put	Bond Future	685.7700	0.6858	653.5900	0.6536	(4.693)	0	0	0
2021/03/29	2044	06/05/2021	12.43	Call	Bond Future	6,162.6700	6.1627	5,948.9200	5.9489	(3.468)	0	0	0
2021/03/29	2044	06/05/2021	12.43	Put	Bond Future	695.7700	0.6958	663.5700	0.6636	(4.628)	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
2021/03/29	2044	06/05/2021	11.40	Call	Bond Future	2,019.8300	2.0198	1,848.7400	1.8487	(8.471)	0	0	0
2021/03/29	2044	06/05/2021	11.40	Put	Bond Future	2,876.1100	2.8761	2,886.5700	2.8866	0.364	0	0	3,100
2021/03/29	2044	06/05/2021	11.79	Call	Bond Future	3,361.0900	3.3611	3,160.9100	3.1609	(5.956)	0	0	0
2021/03/29	2044	06/05/2021	11.79	Put	Bond Future	1,715.0200	1.7150	1,696.3900	1.6964	(1.086)	0	0	3,100
2021/03/29	2044	06/05/2021	11.10	Call	Bond Future	1,226.8400	1.2268	1,090.1800	1.0902	(11.139)	0	0	0
2021/03/29	2044	06/05/2021	12.50	Call	Bond Future	6,493.2700	6.4933	6,279.8000	6.2798	(3.288)	0	0	0
2021/03/29	2044	06/05/2021	12.50	Put	Bond Future	628.6500	0.6287	596.7300	0.5967	(5.078)	0	0	3,100
2021/03/29	2044	06/05/2021			Bond Future	11.5310	80.1567	11.5591	79.9752	0.244	0.0000	0.0000	62,061
2021/03/29	2044	06/05/2021	12.45	Call	Bond Future	6,256.8200	6.2568	6,043.1300	6.0431	(3.415)	0	0	0
2021/03/29	2044	06/05/2021	12.45	Put	Bond Future	675.9000	0.6759	643.7600	0.6438	(4.755)	0	0	0
2021/03/29	2044	06/05/2021	10.70	Put	Bond Future	6,226.4600	6.2265	6,325.7400	6.3257	1.594	0	0	0
2021/03/29	2044	06/05/2021	10.70	Call	Bond Future	512.6300	0.5126	430.3600	0.4304	(16.049)	0	0	3,100
2021/03/29	2044	06/05/2021	11.10	Put	Bond Future	4,104.9500	4.1050	4,149.8400	4.1498	1.094	0	0	3,100
2021/03/29	2044	06/05/2021	11.90	Call	Bond Future	3,801.8500	3.8019	3,596.6000	3.5966	(5.399)	0	0	0
2021/03/29	2044	06/05/2021	11.90	Put	Bond Future	1,474.5600	1.4746	1,450.8600	1.4509	(1.607)	0	0	0
2021/03/29	2044	06/05/2021	11.35	Put	Bond Future	3,060.7200	3.0607	3,076.2200	3.0762	0.506	0	0	0
2021/03/29	2044	06/05/2021	11.35	Call	Bond Future	1,873.4800	1.8735	1,707.4300	1.7074	(8.863)	0	0	3,100
2021/03/29	2044	05/08/2021	12.60	Put	Bond Future	2,287.8500	2.2878	2,298.4700	2.2985	0.464	0	0	0
2021/03/29	2044	05/08/2021	12.61	Call	Bond Future	7,287.7700	7.2878	7,114.3600	7.1144	(2.379)	0	0	0
2021/03/29	2044	05/08/2021	12.61	Put	Bond Future	2,268.3900	2.2684	2,278.8000	2.2788	0.459	0	0	0
2021/03/29	2044	05/08/2021			Bond Future	11.7598	76.6241	11.7892	76.4403	0.250	0.0000	0.0000	0
2021/03/29	2044	05/08/2021	12.60	Call	Bond Future	7,251.5400	7.2515	7,078.3400	7.0783	(2.388)	0	0	0
2021/03/29	2044	05/08/2021	12.59	Call	Bond Future	7,215.3600	7.2154	7,042.3800	7.0424	(2.397)	0	0	0
2021/03/29	2044	05/08/2021	12.59	Put	Bond Future	2,307.4400	2.3074	2,318.2800	2.3183	0.470	0	0	0
2021/03/29	2044	04/11/2021	12.91	Call	Bond Future	8,368.1900	8.3682	8,207.7500	8.2077	(1.917)	0	0	0
2021/03/29	2044	04/11/2021	12.91	Put	Bond Future	3,045.3000	3.0453	3,070.8600	3.0709	0.839	0	0	0
2021/03/29	2044	04/11/2021			Bond Future	11.9757	77.4654	12.0064	77.2794	0.256	0.0000	0.0000	0
2021/03/29	2044	04/11/2021	12.90	Call	Bond Future	8,334.9400	8.3349	8,174.7000	8.1747	(1.923)	0	0	0
2021/03/29	2044	04/11/2021	12.90	Put	Bond Future	3,065.5300	3.0655	3,091.2900	3.0913	0.840	0	0	0
2021/03/29	2044	04/11/2021	12.89	Call	Bond Future	8,301.7200	8.3017	8,141.6900	8.1417	(1.928)	0	0	0
2021/03/29	2044	04/11/2021	12.89	Put	Bond Future	3,085.8600	3.0859	3,111.8300	3.1118	0.842	0	0	0
2021/03/29	2044	03/02/2022	11.59	Call	Bond Future	3,589.0400	3.5890	3,486.3500	3.4863	(2.861)	0	0	0
2021/03/29	2044	03/02/2022	11.59	Put	Bond Future	7,381.0900	7.3811	7,466.6100	7.4666	1.159	0	0	0
2021/03/29	2044	03/02/2022	11.60	Call	Bond Future	3,614.1500	3.6142	3,511.0600	3.5111	(2.852)	0	0	0
2021/03/29	2044	03/02/2022	11.60	Put	Bond Future	7,342.3000	7.3423	7,427.4200	7.4274	1.159	0	0	0
2021/03/29	2044	03/02/2022			Bond Future	12.2088	73.9522	12.2409	73.7640	0.263	0.0000	0.0000	0
2021/03/29	2044	03/02/2022	11.61	Call	Bond Future	3,639.3400	3.6393	3,535.8500	3.5358	(2.844)	0	0	0
2021/03/29	2044	03/02/2022	11.61	Put	Bond Future	7,303.6800	7.3037	7,388.4000	7.3884	1.160	0	0	0
2021/03/29	2046	06/05/2021			Bond Future	104.3775	104.3775	104.3839	104.3839	0.006	0.0000	0.0000	15,133
2021/03/29	2046	05/08/2021			Bond Future	105.5075	105.5075	105.5135	105.5135	0.006	0.0000	0.0000	0
2021/03/29	2046	04/11/2021			Bond Future	104.8819	104.8819	104.8875	104.8875	0.005	0.0000	0.0000	0
2021/03/29	2046	03/02/2022			Bond Future	106.0786	106.0786	106.0842	106.0842	0.005	0.0000	0.0000	0
2021/03/29	2050	06/05/2021			Bond Future	108.6145	108.6145	108.3164	108.3164	(0.274)	0.0000	0.0000	11,044
2021/03/29	2050	05/08/2021			Bond Future	107.8629	107.8629	107.5611	107.5611	(0.280)	0.0000	0.0000	0
2021/03/29	2050	04/11/2021			Bond Future	109.0711	109.0711	108.7658	108.7658	(0.280)	0.0000	0.0000	0
2021/03/29	2050	03/02/2022			Bond Future	108.3679	108.3679	108.0589	108.0589	(0.285)	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
2021/03/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	AL37	06/05/2021			Index Future	776.3110	776.3110	778.5150	778.5150	0.284	0.0000	0.0000	0
2021/03/29	AL37	05/08/2021			Index Future	784.4350	784.4350	786.6520	786.6520	0.283	0.0000	0.0000	0
2021/03/29	AL37	04/11/2021			Index Future	793.1200	793.1200	795.3550	795.3550	0.282	0.0000	0.0000	0
2021/03/29	AL37	03/02/2022			Index Future	801.9790	801.9790	804.2360	804.2360	0.281	0.0000	0.0000	0
2021/03/29	AL7T	06/05/2021			Index Future	850.4450	850.4450	852.4960	852.4960	0.241	0.0000	0.0000	0
2021/03/29	AL7T	05/08/2021			Index Future	859.3440	859.3440	861.4060	861.4060	0.240	0.0000	0.0000	0
2021/03/29	AL7T	04/11/2021			Index Future	868.8590	868.8590	870.9350	870.9350	0.239	0.0000	0.0000	0
2021/03/29	AL7T	03/02/2022			Index Future	878.5640	878.5640	880.6600	880.6600	0.239	0.0000	0.0000	0
2021/03/29	ALBI	06/05/2021			Index Future	746.9730	746.9730	747.5700	747.5700	0.080	0.0000	0.0000	299
2021/03/29	ALBI	05/08/2021			Index Future	754.7900	754.7900	755.3840	755.3840	0.079	0.0000	0.0000	0
2021/03/29	ALBI	04/11/2021			Index Future	763.1470	763.1470	763.7400	763.7400	0.078	0.0000	0.0000	0
2021/03/29	ALBI	03/02/2022			Index Future	771.6710	771.6710	772.2690	772.2690	0.077	0.0000	0.0000	0
2021/03/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	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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2021/03/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/29	ES33	06/05/2021			Bond Future	12.0668	72.2015	12.0689	72.1910	0.017	0.0000	0.0000	350
2021/03/29	ES33	05/08/2021			Bond Future	12.3462	72.9832	12.3485	72.9723	0.018	0.0000	0.0000	0
2021/03/29	ES33	04/11/2021			Bond Future	12.6278	70.0258	12.6302	70.0145	0.019	0.0000	0.0000	0
2021/03/29	ES33	03/02/2022			Bond Future	12.9317	70.8251	12.9342	70.8137	0.020	0.0000	0.0000	0
2021/03/29	ES42	06/05/2021			Bond Future	12.5403	70.6614	12.5679	70.5104	0.220	0.0000	0.0000	4,779
2021/03/29	ES42	05/08/2021			Bond Future	12.8056	71.4269	12.8346	71.2740	0.226	0.0000	0.0000	0
2021/03/29	ES42	04/11/2021			Bond Future	13.0755	67.9693	13.1058	67.8145	0.232	0.0000	0.0000	0
2021/03/29	ES42	03/02/2022			Bond Future	13.3568	68.7457	13.3887	68.5891	0.239	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
2021/03/29	GOVI	06/05/2021	678.68	Call	GOVI	597,080.0000	59.7080	603,590.0000	60.3590	1.090	0	0	0
2021/03/29	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	06/05/2021	678.67	Call	GOVI	597,180.0000	59.7180	603,690.0000	60.3690	1.090	0	0	0
2021/03/29	GOVI	06/05/2021			GOVI	738.3880	738.3880	739.0390	739.0390	0.088	0.0000	0.0000	990
2021/03/29	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	06/05/2021	678.69	Call	GOVI	596,980.0000	59.6980	603,490.0000	60.3490	1.090	0	0	0
2021/03/29	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	05/08/2021	719.14	Call	GOVI	269,750.0000	26.9750	276,240.0000	27.6240	2.406	0	0	0
2021/03/29	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	05/08/2021	719.13	Call	GOVI	269,850.0000	26.9850	276,340.0000	27.6340	2.405	0	0	0
2021/03/29	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	05/08/2021			GOVI	746.1150	746.1150	746.7640	746.7640	0.087	0.0000	0.0000	0
2021/03/29	GOVI	05/08/2021	719.15	Call	GOVI	269,650.0000	26.9650	276,140.0000	27.6140	2.407	0	0	0
2021/03/29	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	04/11/2021	728.41	Call	GOVI	259,660.0000	25.9660	266,150.0000	26.6150	2.499	0	0	0
2021/03/29	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	04/11/2021	728.40	Call	GOVI	259,760.0000	25.9760	266,250.0000	26.6250	2.498	0	0	0
2021/03/29	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	04/11/2021			GOVI	754.3760	754.3760	755.0250	755.0250	0.086	0.0000	0.0000	0
2021/03/29	GOVI	04/11/2021	728.42	Call	GOVI	259,560.0000	25.9560	266,050.0000	26.6050	2.500	0	0	0
2021/03/29	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	03/02/2022	792.76	Put	GOVI	299,580.0000	29.9580	293,040.0000	29.3040	(2.183)	0	0	0
2021/03/29	GOVI	03/02/2022			GOVI	762.8020	762.8020	763.4560	763.4560	0.086	0.0000	0.0000	0
2021/03/29	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	03/02/2022	792.75	Put	GOVI	299,480.0000	29.9480	292,940.0000	29.2940	(2.184)	0	0	0
2021/03/29	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	GOVI	03/02/2022	792.74	Put	GOVI	299,380.0000	29.9380	292,840.0000	29.2840	(2.185)	0	0	0
2021/03/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/29	IGOV	06/05/2021			Index Future	282.1310	282.1310	281.5550	281.5550	(0.204)	0.0000	0.0000	897
2021/03/29	IGOV	05/08/2021			Index Future	285.1530	285.1530	284.5670	284.5670	(0.206)	0.0000	0.0000	0
2021/03/29	IGOV	04/11/2021			Index Future	288.3790	288.3790	287.7840	287.7840	(0.206)	0.0000	0.0000	0
2021/03/29	IGOV	03/02/2022			Index Future	291.6680	291.6680	291.0660	291.0660	(0.206)	0.0000	0.0000	0
2021/03/29	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/29	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4400	89.4400	0.000	0.0000	0.0000	0
2021/03/29	IS05	21/12/2021			Interest Rate Swap	90.7900	90.7900	90.7700	90.7700	(0.022)	0.0000	0.0000	51
2021/03/29	IS05	15/03/2022			Interest Rate Swap	90.3100	90.3100	90.2600	90.2600	(0.055)	0.0000	0.0000	0
2021/03/29	IS05	21/06/2022			Interest Rate Swap	90.5900	90.5900	90.5200	90.5200	(0.077)	0.0000	0.0000	0
2021/03/29	IS05	20/09/2022			Interest Rate Swap	93.8700	93.8700	93.7800	93.7800	(0.096)	0.0000	0.0000	0
2021/03/29	IS05	20/12/2022			Interest Rate Swap	94.5400	94.5400	94.4200	94.4200	(0.127)	0.0000	0.0000	0
2021/03/29	IS05	22/03/2023			Interest Rate Swap	87.1300	87.1300	86.9700	86.9700	(0.184)	0.0000	0.0000	0
2021/03/29	IS05	20/06/2023			Interest Rate Swap	92.8100	92.8100	92.6400	92.6400	(0.183)	0.0000	0.0000	0
2021/03/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/29	IS10	17/12/2025			Interest Rate Swap	81.9600	81.9600	81.7000	81.7000	(0.317)	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
2021/03/29	IS10	16/03/2026			Interest Rate Swap	78.6300	78.6300	78.3700	78.3700	(0.331)	0.0000	0.0000	0
2021/03/29	IS10	15/06/2026			Interest Rate Swap	77.1700	77.1700	76.9100	76.9100	(0.337)	0.0000	0.0000	0
2021/03/29	IS10	21/09/2026			Interest Rate Swap	79.2900	79.2900	79.0300	79.0300	(0.328)	0.0000	0.0000	0
2021/03/29	IS10	21/12/2026			Interest Rate Swap	83.3700	83.3700	83.1100	83.1100	(0.312)	0.0000	0.0000	0
2021/03/29	IS10	15/03/2027			Interest Rate Swap	81.9700	81.9700	81.7000	81.7000	(0.329)	0.0000	0.0000	0
2021/03/29	IS10	21/06/2027			Interest Rate Swap	84.1500	84.1500	83.8800	83.8800	(0.321)	0.0000	0.0000	0
2021/03/29	IS10	20/09/2027			Interest Rate Swap	90.0400	90.0400	89.7600	89.7600	(0.311)	0.0000	0.0000	0
2021/03/29	IS10	20/12/2027			Interest Rate Swap	90.5500	90.5500	90.2600	90.2600	(0.320)	0.0000	0.0000	0
2021/03/29	IS10	22/03/2028			Interest Rate Swap	83.7400	83.7400	83.4300	83.4300	(0.370)	0.0000	0.0000	0
2021/03/29	IS10	20/06/2028			Interest Rate Swap	91.6400	91.6400	91.3100	91.3100	(0.360)	0.0000	0.0000	0
2021/03/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/29	JBAF	21/04/2021			Jibar Tradeable Future	3.7150	96.2850	3.7050	96.2950	(0.269)	0.0000	0.0000	0
2021/03/29	JBAF	19/05/2021			Jibar Tradeable Future	3.7500	96.2500	3.7300	96.2700	(0.533)	0.0000	0.0000	0
2021/03/29	JBAF	15/06/2021			Jibar Tradeable Future	3.8050	96.1950	3.7850	96.2150	(0.526)	0.0000	0.0000	0
2021/03/29	JBAF	21/07/2021			Jibar Tradeable Future	3.8500	96.1500	3.8300	96.1700	(0.519)	0.0000	0.0000	0
2021/03/29	JBAF	18/08/2021			Jibar Tradeable Future	3.9500	96.0500	3.9100	96.0900	(1.013)	0.0000	0.0000	0
2021/03/29	JBAF	15/09/2021			Jibar Tradeable Future	3.9850	96.0150	3.9350	96.0650	(1.255)	0.0000	0.0000	30,000
2021/03/29	JBAF	15/12/2021			Jibar Tradeable Future	4.3700	95.6300	4.2700	95.7300	(2.288)	0.0000	0.0000	0
2021/03/29	JBAF	16/03/2022			Jibar Tradeable Future	4.5150	95.4850	4.3950	95.6050	(2.658)	0.0000	0.0000	0
2021/03/29	JBAF	15/06/2022			Jibar Tradeable Future	4.9600	95.0400	4.8600	95.1400	(2.016)	0.0000	0.0000	471
2021/03/29	JBAF	21/09/2022			Jibar Tradeable Future	5.1050	94.8950	4.9900	95.0100	(2.253)	0.0000	0.0000	0
2021/03/29	JBAF	21/12/2022			Jibar Tradeable Future	5.4850	94.5150	5.3950	94.6050	(1.641)	0.0000	0.0000	0
2021/03/29	JBAF	15/03/2023			Jibar Tradeable Future	5.6100	94.3900	5.5050	94.4950	(1.872)	0.0000	0.0000	0
2021/03/29	R023	06/05/2021	7.58	Call	Bond Future	3,643.5000	3.6435	3,693.7000	3.6937	1.378	0	0	0
2021/03/29	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	R023	06/05/2021			Bond Future	5.4395	105.4244	5.4107	105.4746	(0.529)	0.0000	0.0000	40,647
2021/03/29	R023	06/05/2021	7.57	Call	Bond Future	3,626.8700	3.6269	3,677.0700	3.6771	1.384	0	0	0
2021/03/29	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	R023	06/05/2021	7.56	Call	Bond Future	3,610.2400	3.6102	3,660.4400	3.6604	1.390	0	0	0
2021/03/29	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/29	R023	05/08/2021	5.30	Call	Bond Future	185.0100	0.1850	196.5600	0.1966	6.243	0	0	0
2021/03/29	R023	05/08/2021	5.30	Put	Bond Future	704.2100	0.7042	665.4700	0.6655	(5.501)	0	0	0
2021/03/29	R023	05/08/2021	5.29	Call	Bond Future	179.0300	0.1790	190.3100	0.1903	6.301	0	0	0
2021/03/29	R023	05/08/2021	5.29	Put	Bond Future	713.3400	0.7133	674.3300	0.6743	(5.469)	0	0	0
2021/03/29	R023	05/08/2021			Bond Future	5.6450	106.5395	5.6115	106.5898	(0.594)	0.0000	0.0000	0
2021/03/29	R023	05/08/2021	5.31	Call	Bond Future	191.1000	0.1911	202.9100	0.2029	6.180	0	0	0
2021/03/29	R023	05/08/2021	5.31	Put	Bond Future	695.2000	0.6952	656.7200	0.6567	(5.535)	0	0	0
2021/03/29	R023	04/11/2021	4.91	Call	Bond Future	68.5300	0.0685	73.6400	0.0736	7.457	0	0	0
2021/03/29	R023	04/11/2021	4.91	Put	Bond Future	1,308.0200	1.3080	1,262.6000	1.2626	(3.472)	0	0	0
2021/03/29	R023	04/11/2021	4.90	Call	Bond Future	66.9300	0.0669	71.9400	0.0719	7.485	0	0	0
2021/03/29	R023	04/11/2021	4.90	Put	Bond Future	1,319.2600	1.3193	1,273.7400	1.2737	(3.450)	0	0	0
2021/03/29	R023	04/11/2021			Bond Future	5.8834	103.8002	5.8434	103.8508	(0.680)	0.0000	0.0000	0
2021/03/29	R023	04/11/2021	4.92	Call	Bond Future	70.1600	0.0702	75.3800	0.0754	7.440	0	0	0
2021/03/29	R023	04/11/2021	4.92	Put	Bond Future	1,296.8100	1.2968	1,251.5000	1.2515	(3.494)	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
2021/03/29	R023	03/02/2022	5.08	Call	Bond Future	181.4800	0.1815	190.5700	0.1906	5.009	0	0	0
2021/03/29	R023	03/02/2022	5.08	Put	Bond Future	1,373.1000	1.3731	1,331.2200	1.3312	(3.050)	0	0	0
2021/03/29	R023	03/02/2022			Bond Future	6.2399	104.9604	6.1898	105.0113	(0.802)	0.0000	0.0000	0
2021/03/29	R023	03/02/2022	5.07	Call	Bond Future	179.3100	0.1793	188.3000	0.1883	5.014	0	0	0
2021/03/29	R023	03/02/2022	5.07	Put	Bond Future	1,381.3000	1.3813	1,339.3200	1.3393	(3.039)	0	0	0
2021/03/29	R023	03/02/2022	5.06	Call	Bond Future	177.1500	0.1771	186.0500	0.1861	5.024	0	0	0
2021/03/29	R023	03/02/2022	5.06	Put	Bond Future	1,389.5000	1.3895	1,347.4300	1.3474	(3.028)	0	0	0
2021/03/29	R035	06/05/2021	12.36	Put	Bond Future	346.0900	0.3461	301.5700	0.3016	(12.864)	0	0	0
2021/03/29	R035	06/05/2021	12.37	Call	Bond Future	7,487.2400	7.4872	7,459.0700	7.4591	(0.376)	0	0	0
2021/03/29	R035	06/05/2021	12.35	Put	Bond Future	352.9200	0.3529	307.8500	0.3079	(12.771)	0	0	0
2021/03/29	R035	06/05/2021	10.55	Call	Bond Future	885.7000	0.8857	821.8800	0.8219	(7.206)	0	0	0
2021/03/29	R035	06/05/2021	10.55	Put	Bond Future	4,570.9800	4.5710	4,491.3400	4.4913	(1.742)	0	0	500
2021/03/29	R035	06/05/2021	10.05	Put	Bond Future	7,323.5100	7.3235	7,273.2500	7.2733	(0.686)	0	0	0
2021/03/29	R035	06/05/2021	10.05	Call	Bond Future	272.2700	0.2723	237.8300	0.2378	(12.649)	0	0	500
2021/03/29	R035	06/05/2021	10.40	Put	Bond Future	5,321.3000	5.3213	5,249.9300	5.2499	(1.341)	0	0	0
2021/03/29	R035	06/05/2021	12.91	Put	Bond Future	107.8700	0.1079	87.7600	0.0878	(18.643)	0	0	600
2021/03/29	R035	06/05/2021	11.55	Call	Bond Future	3,825.7400	3.8257	3,756.9700	3.7570	(1.798)	0	0	0
2021/03/29	R035	06/05/2021	11.55	Put	Bond Future	1,299.9900	1.3000	1,215.4000	1.2154	(6.507)	0	0	1,650
2021/03/29	R035	06/05/2021	12.77	Call	Bond Future	9,409.6900	9.4097	9,400.2900	9.4003	(0.100)	0	0	0
2021/03/29	R035	06/05/2021	12.77	Put	Bond Future	147.6300	0.1476	122.4100	0.1224	(17.083)	0	0	1,650
2021/03/29	R035	06/05/2021	10.24	Put	Bond Future	6,194.0700	6.1941	6,132.4500	6.1325	(0.995)	0	0	0
2021/03/29	R035	06/05/2021	10.24	Call	Bond Future	443.4800	0.4435	397.6800	0.3977	(10.327)	0	0	223
2021/03/29	R035	06/05/2021			Bond Future	11.1303	85.9878	11.1278	86.0036	(0.023)	0.0000	0.0000	98,260
2021/03/29	R035	06/05/2021	12.36	Call	Bond Future	7,439.9500	7.4400	7,411.2500	7.4113	(0.386)	0	0	0
2021/03/29	R035	06/05/2021	12.37	Put	Bond Future	339.3800	0.3394	295.3900	0.2954	(12.962)	0	0	0
2021/03/29	R035	06/05/2021	12.35	Call	Bond Future	7,392.7300	7.3927	7,363.4800	7.3635	(0.396)	0	0	0
2021/03/29	R035	06/05/2021	11.05	Call	Bond Future	2,061.3000	2.0613	1,983.4300	1.9834	(3.778)	0	0	0
2021/03/29	R035	06/05/2021	11.05	Put	Bond Future	2,557.8100	2.5578	2,464.1200	2.4641	(3.663)	0	0	500
2021/03/29	R035	06/05/2021	10.40	Call	Bond Future	645.3500	0.6453	589.8000	0.5898	(8.608)	0	0	600
2021/03/29	R035	06/05/2021	11.15	Put	Bond Future	2,246.6300	2.2466	2,153.1300	2.1531	(4.162)	0	0	0
2021/03/29	R035	06/05/2021	11.15	Call	Bond Future	2,367.5600	2.3676	2,289.8800	2.2899	(3.281)	0	0	600
2021/03/29	R035	06/05/2021	12.91	Call	Bond Future	10,089.3200	10.0893	10,085.0300	10.0850	(0.043)	0	0	0
2021/03/29	R035	06/05/2021	10.81	Put	Bond Future	3,430.6100	3.4306	3,340.5900	3.3406	(2.624)	0	0	0
2021/03/29	R035	06/05/2021	10.81	Call	Bond Future	1,424.9100	1.4249	1,350.7100	1.3507	(5.207)	0	0	1,650
2021/03/29	R035	06/05/2021	12.02	Call	Bond Future	5,874.5800	5.8746	5,826.4700	5.8265	(0.819)	0	0	0
2021/03/29	R035	06/05/2021	12.02	Put	Bond Future	650.7500	0.6508	586.8200	0.5868	(9.824)	0	0	223
2021/03/29	R035	06/05/2021	11.32	Call	Bond Future	2,944.1300	2.9441	2,868.8100	2.8688	(2.558)	0	0	0
2021/03/29	R035	06/05/2021	11.32	Put	Bond Future	1,788.6000	1.7886	1,697.4600	1.6975	(5.096)	0	0	223
2021/03/29	R035	05/08/2021	11.37	Call	Bond Future	3,889.4400	3.8894	3,853.1700	3.8532	(0.933)	0	0	0
2021/03/29	R035	05/08/2021	11.37	Put	Bond Future	3,893.2600	3.8933	3,841.3700	3.8414	(1.333)	0	0	100
2021/03/29	R035	05/08/2021	5.31	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/29	R035	05/08/2021	5.31	Put	Bond Future	51,193.4200	51.1934	51,177.8000	51.1778	(0.031)	0	0	0
2021/03/29	R035	05/08/2021			Bond Future	11.3706	86.8973	11.3680	86.9129	(0.023)	0.0000	0.0000	0
2021/03/29	R035	05/08/2021	10.77	Call	Bond Future	2,268.6900	2.2687	2,233.8000	2.2338	(1.538)	0	0	0
2021/03/29	R035	05/08/2021	10.77	Put	Bond Future	5,965.1700	5.9652	5,914.6600	5.9147	(0.847)	0	0	100
2021/03/29	R035	05/08/2021	10.02	Put	Bond Future	9,594.6800	9.5947	9,553.5600	9.5536	(0.429)	0	0	0
2021/03/29	R035	05/08/2021	10.02	Call	Bond Future	937.8200	0.9378	912.3200	0.9123	(2.719)	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
2021/03/29	R035	05/08/2021	5.30	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/29	R035	05/08/2021	5.30	Put	Bond Future	51,310.0000	51.3100	51,294.3800	51.2944	(0.030)	0	0	0
2021/03/29	R035	05/08/2021	5.29	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/29	R035	05/08/2021	5.29	Put	Bond Future	51,426.7100	51.4267	51,411.0900	51.4111	(0.030)	0	0	0
2021/03/29	R035	04/11/2021	10.12	Put	Bond Future	10,774.2600	10.7743	10,739.0600	10.7391	(0.327)	0	0	0
2021/03/29	R035	04/11/2021	10.12	Call	Bond Future	1,454.7500	1.4547	1,435.1000	1.4351	(1.351)	0	0	400
2021/03/29	R035	04/11/2021	10.62	Put	Bond Future	8,290.0700	8.2901	8,252.0600	8.2521	(0.459)	0	0	0
2021/03/29	R035	04/11/2021	10.62	Call	Bond Future	2,261.4700	2.2615	2,239.0100	2.2390	(0.993)	0	0	400
2021/03/29	R035	04/11/2021	11.75	Put	Bond Future	4,387.0500	4.3870	4,348.0200	4.3480	(0.890)	0	0	782
2021/03/29	R035	04/11/2021	11.08	Call	Bond Future	3,312.6200	3.3126	3,288.4700	3.2885	(0.729)	0	0	0
2021/03/29	R035	04/11/2021	11.08	Put	Bond Future	6,462.8700	6.4629	6,423.1700	6.4232	(0.614)	0	0	782
2021/03/29	R035	04/11/2021	10.23	Put	Bond Future	10,186.6600	10.1867	10,150.7700	10.1508	(0.352)	0	0	0
2021/03/29	R035	04/11/2021	12.53	Call	Bond Future	7,893.5800	7.8936	7,873.6200	7.8736	(0.253)	0	0	0
2021/03/29	R035	04/11/2021	12.53	Put	Bond Future	2,821.2500	2.8213	2,785.7400	2.7857	(1.259)	0	0	0
2021/03/29	R035	04/11/2021			Bond Future	11.6102	83.3756	11.6075	83.3912	(0.023)	0.0000	0.0000	0
2021/03/29	R035	04/11/2021	13.82	Call	Bond Future	12,499.4400	12.4994	12,492.5800	12.4926	(0.055)	0	0	0
2021/03/29	R035	04/11/2021	13.82	Put	Bond Future	1,068.2900	1.0683	1,045.8800	1.0459	(2.098)	0	0	400
2021/03/29	R035	04/11/2021	11.75	Call	Bond Future	5,189.4900	5.1895	5,166.0100	5.1660	(0.452)	0	0	0
2021/03/29	R035	04/11/2021	10.23	Call	Bond Future	1,606.1600	1.6062	1,585.8200	1.5858	(1.266)	0	0	782
2021/03/29	R035	04/11/2021	12.52	Call	Bond Future	7,860.4800	7.8605	7,840.4300	7.8404	(0.255)	0	0	0
2021/03/29	R035	04/11/2021	12.52	Put	Bond Future	2,840.7600	2.8408	2,805.1600	2.8052	(1.253)	0	0	0
2021/03/29	R035	04/11/2021	12.51	Call	Bond Future	7,827.4400	7.8274	7,807.3000	7.8073	(0.257)	0	0	0
2021/03/29	R035	04/11/2021	12.51	Put	Bond Future	2,860.3900	2.8604	2,824.7000	2.8247	(1.248)	0	0	0
2021/03/29	R035	03/02/2022	11.39	Call	Bond Future	3,634.2000	3.6342	3,618.2800	3.6183	(0.438)	0	0	0
2021/03/29	R035	03/02/2022	11.39	Put	Bond Future	6,379.9400	6.3799	6,348.4200	6.3484	(0.494)	0	0	683
2021/03/29	R035	03/02/2022	10.65	Call	Bond Future	2,057.9600	2.0580	2,043.2400	2.0432	(0.715)	0	0	0
2021/03/29	R035	03/02/2022	11.23	Call	Bond Future	3,245.2900	3.2453	3,229.4200	3.2294	(0.489)	0	0	0
2021/03/29	R035	03/02/2022	11.23	Put	Bond Future	6,938.5400	6.9385	6,907.0700	6.9071	(0.454)	0	0	0
2021/03/29	R035	03/02/2022	11.22	Call	Bond Future	3,221.7400	3.2217	3,205.8800	3.2059	(0.492)	0	0	0
2021/03/29	R035	03/02/2022	11.22	Put	Bond Future	6,974.7300	6.9747	6,943.2700	6.9433	(0.451)	0	0	0
2021/03/29	R035	03/02/2022			Bond Future	11.8690	84.3077	11.8663	84.3233	(0.024)	0.0000	0.0000	0
2021/03/29	R035	03/02/2022	10.65	Put	Bond Future	9,320.0400	9.3200	9,289.7200	9.2897	(0.325)	0	0	683
2021/03/29	R035	03/02/2022	9.70	Put	Bond Future	14,489.0800	14.4891	14,462.5700	14.4626	(0.183)	0	0	0
2021/03/29	R035	03/02/2022	9.70	Call	Bond Future	895.5800	0.8956	884.6700	0.8847	(1.218)	0	0	683
2021/03/29	R035	03/02/2022	11.24	Call	Bond Future	3,268.9300	3.2689	3,253.0500	3.2531	(0.486)	0	0	0
2021/03/29	R035	03/02/2022	11.24	Put	Bond Future	6,902.5100	6.9025	6,871.0300	6.8710	(0.456)	0	0	0
2021/03/29	R186	06/05/2021	10.77	Call	Bond Future	14,356.3600	14.3564	14,668.1200	14.6681	2.172	0	0	0
2021/03/29	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/29	R186	06/05/2021	10.76	Call	Bond Future	14,315.3100	14.3153	14,627.0700	14.6271	2.178	0	0	0
2021/03/29	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/29	R186	06/05/2021	7.60	Put	Bond Future	1,277.0600	1.2771	1,084.7500	1.0847	(15.059)	0	0	5,000
2021/03/29	R186	06/05/2021	7.60	Call	Bond Future	1,458.2000	1.4582	1,577.6600	1.5777	8.192	0	0	5,000
2021/03/29	R186	06/05/2021			Bond Future	7.5628	117.2839	7.4989	117.5957	(0.845)	0.0000	0.0000	107,312
2021/03/29	R186	06/05/2021	10.78	Call	Bond Future	14,397.3900	14.3974	14,709.1500	14.7091	2.165	0	0	0
2021/03/29	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/29	R186	06/05/2021	7.30	Call	Bond Future	812.2900	0.8123	880.6500	0.8806	8.416	0	0	0
2021/03/29	R186	06/05/2021	7.30	Put	Bond Future	2,101.9900	2.1020	1,858.5800	1.8586	(11.580)	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
2021/03/29	R186	05/08/2021	8.62	Call	Bond Future	4,752.6800	4.7527	4,972.1300	4.9721	4.617	0	0	0
2021/03/29	R186	05/08/2021	8.62	Put	Bond Future	886.0200	0.8860	790.9300	0.7909	(10.732)	0	0	0
2021/03/29	R186	05/08/2021	8.61	Call	Bond Future	4,718.5100	4.7185	4,937.1600	4.9372	4.634	0	0	0
2021/03/29	R186	05/08/2021	8.61	Put	Bond Future	896.1900	0.8962	800.3000	0.8003	(10.700)	0	0	0
2021/03/29	R186	05/08/2021			Bond Future	7.7667	113.2442	7.6989	113.5588	(0.873)	0.0000	0.0000	0
2021/03/29	R186	05/08/2021	8.63	Call	Bond Future	4,787.1400	4.7871	5,007.3600	5.0074	4.600	0	0	0
2021/03/29	R186	05/08/2021	8.63	Put	Bond Future	876.1800	0.8762	781.8600	0.7819	(10.765)	0	0	0
2021/03/29	R186	04/11/2021	8.10	Call	Bond Future	2,973.1500	2.9731	3,131.4500	3.1314	5.324	0	0	0
2021/03/29	R186	04/11/2021	8.10	Put	Bond Future	2,402.7500	2.4028	2,243.4100	2.2434	(6.632)	0	0	0
2021/03/29	R186	04/11/2021	8.09	Call	Bond Future	2,949.3000	2.9493	3,106.7700	3.1068	5.339	0	0	0
2021/03/29	R186	04/11/2021	8.09	Put	Bond Future	2,422.6400	2.4226	2,262.4700	2.2625	(6.611)	0	0	0
2021/03/29	R186	04/11/2021			Bond Future	7.9700	114.4866	7.8980	114.8042	(0.904)	0.0000	0.0000	0
2021/03/29	R186	04/11/2021	8.11	Call	Bond Future	2,997.1000	2.9971	3,156.2300	3.1562	5.309	0	0	0
2021/03/29	R186	04/11/2021	8.11	Put	Bond Future	2,382.9700	2.3830	2,224.4600	2.2245	(6.652)	0	0	0
2021/03/29	R186	03/02/2022	7.30	Call	Bond Future	1,210.6900	1.2107	1,297.3300	1.2973	7.156	0	0	0
2021/03/29	R186	03/02/2022	7.30	Put	Bond Future	5,030.1100	5.0301	4,795.6900	4.7957	(4.660)	0	0	0
2021/03/29	R186	03/02/2022			Bond Future	8.1964	110.4850	8.1195	110.8061	(0.938)	0.0000	0.0000	0
2021/03/29	R186	03/02/2022	7.28	Call	Bond Future	1,184.3400	1.1843	1,269.5900	1.2696	7.198	0	0	0
2021/03/29	R186	03/02/2022	7.28	Put	Bond Future	5,090.8700	5.0909	4,855.0600	4.8551	(4.632)	0	0	0
2021/03/29	R186	03/02/2022	7.29	Call	Bond Future	1,197.2900	1.1973	1,283.2300	1.2832	7.178	0	0	0
2021/03/29	R186	03/02/2022	7.29	Put	Bond Future	5,060.2600	5.0603	4,825.1400	4.8251	(4.646)	0	0	0
2021/03/29	R197	06/05/2021			Bond Future	320.7302	320.7302	321.0848	321.0848	0.111	0.0000	0.0000	2,993
2021/03/29	R197	05/08/2021			Bond Future	316.2002	316.2002	316.5573	316.5573	0.113	0.0000	0.0000	0
2021/03/29	R197	04/11/2021			Bond Future	319.7426	319.7426	320.1028	320.1028	0.113	0.0000	0.0000	0
2021/03/29	R197	03/02/2022			Bond Future	315.2917	315.2917	315.6557	315.6557	0.115	0.0000	0.0000	0
2021/03/29	R202	06/05/2021			Bond Future	231.3064	231.3064	230.8579	230.8579	(0.194)	0.0000	0.0000	9,232
2021/03/29	R202	05/08/2021			Bond Future	229.5603	229.5603	229.1058	229.1058	(0.198)	0.0000	0.0000	0
2021/03/29	R202	04/11/2021			Bond Future	232.1317	232.1317	231.6715	231.6715	(0.198)	0.0000	0.0000	0
2021/03/29	R202	03/02/2022			Bond Future	230.4782	230.4782	230.0125	230.0125	(0.202)	0.0000	0.0000	0
2021/03/29	R209	06/05/2021	12.23	Call	Bond Future	6,255.5500	6.2555	6,198.9700	6.1990	(0.904)	0	0	0
2021/03/29	R209	06/05/2021	12.23	Put	Bond Future	380.3700	0.3804	338.6900	0.3387	(10.958)	0	0	0
2021/03/29	R209	06/05/2021	12.22	Call	Bond Future	6,216.0700	6.2161	6,159.0600	6.1591	(0.917)	0	0	0
2021/03/29	R209	06/05/2021	12.22	Put	Bond Future	387.2900	0.3873	345.1800	0.3452	(10.873)	0	0	0
2021/03/29	R209	06/05/2021	9.50	Put	Bond Future	9,158.5500	9.1586	9,154.1300	9.1541	(0.048)	0	0	0
2021/03/29	R209	06/05/2021	9.50	Call	Bond Future	104.5700	0.1046	85.2500	0.0853	(18.476)	0	0	2,150
2021/03/29	R209	06/05/2021	10.35	Call	Bond Future	706.6400	0.7066	644.1300	0.6441	(8.846)	0	0	500
2021/03/29	R209	06/05/2021	9.75	Put	Bond Future	7,672.0500	7.6721	7,657.0500	7.6571	(0.196)	0	0	0
2021/03/29	R209	06/05/2021	9.75	Call	Bond Future	196.1800	0.1962	166.2800	0.1663	(15.241)	0	0	4,050
2021/03/29	R209	06/05/2021	11.00	Call	Bond Future	1,975.9000	1.9759	1,890.2800	1.8903	(4.333)	0	0	0
2021/03/29	R209	06/05/2021	11.00	Put	Bond Future	2,234.1900	2.2342	2,163.4700	2.1635	(3.165)	0	0	3,500
2021/03/29	R209	06/05/2021	10.00	Put	Bond Future	6,290.0100	6.2900	6,262.2500	6.2623	(0.441)	0	0	0
2021/03/29	R209	06/05/2021	10.00	Call	Bond Future	345.3300	0.3453	302.6700	0.3027	(12.353)	0	0	0
2021/03/29	R209	06/05/2021	12.25	Call	Bond Future	6,334.6500	6.3347	6,278.9300	6.2789	(0.880)	0	0	0
2021/03/29	R209	06/05/2021	12.25	Put	Bond Future	366.8200	0.3668	326.0000	0.3260	(11.128)	0	0	8,350
2021/03/29	R209	06/05/2021			Bond Future	11.0484	66.0143	11.0512	65.9994	0.025	0.0000	0.0000	26,698

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
2021/03/29	R209	06/05/2021	12.24	Call	Bond Future	6,295.0800	6.2951	6,238.9300	6.2389	(0.892)	0	0	0
2021/03/29	R209	06/05/2021	12.24	Put	Bond Future	373.5400	0.3735	332.2900	0.3323	(11.043)	0	0	0
2021/03/29	R209	06/05/2021	10.35	Put	Bond Future	4,583.4700	4.5835	4,535.8600	4.5359	(1.039)	0	0	0
2021/03/29	R209	06/05/2021	10.60	Call	Bond Future	1,099.5700	1.0996	1,024.7000	1.0247	(6.809)	0	0	0
2021/03/29	R209	06/05/2021	10.60	Put	Bond Future	3,551.4600	3.5515	3,491.4900	3.4915	(1.689)	0	0	5,250
2021/03/29	R209	06/05/2021	11.60	Call	Bond Future	3,850.6800	3.8507	3,771.2500	3.7713	(2.063)	0	0	0
2021/03/29	R209	06/05/2021	11.60	Put	Bond Future	1,006.8100	1.0068	942.2800	0.9423	(6.409)	0	0	3,750
2021/03/29	R209	06/05/2021	10.25	Put	Bond Future	5,040.2400	5.0402	4,998.2900	4.9983	(0.832)	0	0	0
2021/03/29	R209	06/05/2021	10.25	Call	Bond Future	581.4200	0.5814	524.5700	0.5246	(9.778)	0	0	5,325
2021/03/29	R209	06/05/2021	11.25	Call	Bond Future	2,679.7900	2.6798	2,594.0100	2.5940	(3.201)	0	0	0
2021/03/29	R209	06/05/2021	11.25	Put	Bond Future	1,618.8600	1.6189	1,547.9800	1.5480	(4.378)	0	0	9,150
2021/03/29	R209	05/08/2021	11.81	Call	Bond Future	5,179.0000	5.1790	5,129.5200	5.1295	(0.955)	0	0	0
2021/03/29	R209	05/08/2021	11.81	Put	Bond Future	2,419.8800	2.4199	2,385.7300	2.3857	(1.411)	0	0	0
2021/03/29	R209	05/08/2021			Bond Future	11.2602	66.7126	11.2631	66.6972	0.026	0.0000	0.0000	0
2021/03/29	R209	05/08/2021	11.80	Call	Bond Future	5,147.1200	5.1471	5,097.6200	5.0976	(0.962)	0	0	0
2021/03/29	R209	05/08/2021	11.80	Put	Bond Future	2,436.6300	2.4366	2,402.4600	2.4025	(1.402)	0	0	0
2021/03/29	R209	05/08/2021	11.79	Call	Bond Future	5,115.1400	5.1151	5,065.6300	5.0656	(0.968)	0	0	0
2021/03/29	R209	05/08/2021	11.79	Put	Bond Future	2,453.3400	2.4533	2,419.1600	2.4192	(1.393)	0	0	0
2021/03/29	R209	04/11/2021	10.50	Call	Bond Future	2,162.2600	2.1623	2,131.4100	2.1314	(1.427)	0	0	0
2021/03/29	R209	04/11/2021	12.00	Call	Bond Future	5,769.9100	5.7699	5,731.5700	5.7316	(0.664)	0	0	0
2021/03/29	R209	04/11/2021	12.00	Put	Bond Future	3,177.8500	3.1779	3,155.2400	3.1552	(0.711)	0	0	6,500
2021/03/29	R209	04/11/2021	12.19	Call	Bond Future	6,354.4300	6.3544	6,315.9600	6.3160	(0.605)	0	0	0
2021/03/29	R209	04/11/2021	12.19	Put	Bond Future	2,870.2400	2.8702	2,847.5000	2.8475	(0.792)	0	0	0
2021/03/29	R209	04/11/2021	12.17	Call	Bond Future	6,292.2800	6.2923	6,253.8200	6.2538	(0.611)	0	0	0
2021/03/29	R209	04/11/2021			Bond Future	11.4702	64.3040	11.4733	64.2883	0.027	0.0000	0.0000	2,255
2021/03/29	R209	04/11/2021	10.50	Put	Bond Future	7,337.2600	7.3373	7,322.1400	7.3221	(0.206)	0	0	6,500
2021/03/29	R209	04/11/2021	9.50	Put	Bond Future	12,056.7100	12.0567	12,051.9900	12.0520	(0.039)	0	0	0
2021/03/29	R209	04/11/2021	9.50	Call	Bond Future	899.3000	0.8993	878.8500	0.8789	(2.274)	0	0	4,750
2021/03/29	R209	04/11/2021	12.18	Call	Bond Future	6,323.3400	6.3233	6,284.8700	6.2849	(0.608)	0	0	0
2021/03/29	R209	04/11/2021	12.18	Put	Bond Future	2,885.6300	2.8856	2,862.8900	2.8629	(0.788)	0	0	0
2021/03/29	R209	04/11/2021	12.17	Put	Bond Future	2,901.1000	2.9011	2,878.3700	2.8784	(0.783)	0	0	0
2021/03/29	R209	03/02/2022	11.03	Call	Bond Future	2,900.5400	2.9005	2,874.0400	2.8740	(0.914)	0	0	0
2021/03/29	R209	03/02/2022	11.03	Put	Bond Future	6,269.1900	6.2692	6,258.6200	6.2586	(0.169)	0	0	0
2021/03/29	R209	03/02/2022	11.02	Call	Bond Future	2,879.8100	2.8798	2,853.3700	2.8534	(0.918)	0	0	0
2021/03/29	R209	03/02/2022	11.02	Put	Bond Future	6,301.3400	6.3013	6,290.8300	6.2908	(0.167)	0	0	0
2021/03/29	R209	03/02/2022			Bond Future	11.6916	65.0229	11.6948	65.0070	0.028	0.0000	0.0000	0
2021/03/29	R209	03/02/2022	11.04	Call	Bond Future	2,921.3600	2.9214	2,894.8000	2.8948	(0.909)	0	0	0
2021/03/29	R209	03/02/2022	11.04	Put	Bond Future	6,237.1800	6.2372	6,226.5500	6.2265	(0.170)	0	0	0
2021/03/29	R210	06/05/2021			Bond Future	200.7295	200.7295	200.7358	200.7358	0.003	0.0000	0.0000	1,460
2021/03/29	R210	05/08/2021			Bond Future	202.9027	202.9027	202.9084	202.9084	0.003	0.0000	0.0000	0
2021/03/29	R210	04/11/2021			Bond Future	202.4354	202.4354	202.4404	202.4404	0.002	0.0000	0.0000	0
2021/03/29	R210	03/02/2022			Bond Future	204.7448	204.7448	204.7497	204.7497	0.002	0.0000	0.0000	0
2021/03/29	R212	06/05/2021			Bond Future	171.8047	171.8047	171.7562	171.7562	(0.028)	0.0000	0.0000	2,930
2021/03/29	R212	05/08/2021			Bond Future	171.3331	171.3331	171.2833	171.2833	(0.029)	0.0000	0.0000	0
2021/03/29	R212	04/11/2021			Bond Future	173.2525	173.2525	173.2016	173.2016	(0.029)	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
2021/03/29	R213	06/05/2021	11.91	Call	Bond Future	9,419.6800	9.4197	9,528.9200	9.5289	1.160	0	0	0
2021/03/29	R213	06/05/2021	11.91	Put	Bond Future	51.1200	0.0511	37.8800	0.0379	(25.900)	0	0	0
2021/03/29	R213	06/05/2021			Bond Future	10.0232	82.7490	10.0004	82.8715	(0.227)	0.0000	0.0000	9,143
2021/03/29	R213	06/05/2021	11.90	Call	Bond Future	9,375.2600	9.3753	9,484.2200	9.4842	1.162	0	0	0
2021/03/29	R213	06/05/2021	11.90	Put	Bond Future	52.4800	0.0525	38.9600	0.0390	(25.762)	0	0	0
2021/03/29	R213	06/05/2021	11.89	Call	Bond Future	9,330.8400	9.3308	9,439.5100	9.4395	1.165	0	0	0
2021/03/29	R213	06/05/2021	11.89	Put	Bond Future	53.8800	0.0539	40.0700	0.0401	(25.631)	0	0	0
2021/03/29	R213	05/08/2021	10.14	Put	Bond Future	3,493.6800	3.4937	3,394.6900	3.3947	(2.833)	0	0	0
2021/03/29	R213	05/08/2021	9.34	Put	Bond Future	6,230.2800	6.2303	6,111.9400	6.1119	(1.899)	0	0	0
2021/03/29	R213	05/08/2021	9.34	Call	Bond Future	1,322.8300	1.3228	1,327.9400	1.3279	0.386	0	0	0
2021/03/29	R213	05/08/2021	10.85	Call	Bond Future	5,033.2100	5.0332	5,080.8600	5.0809	0.947	0	0	0
2021/03/29	R213	05/08/2021	10.85	Put	Bond Future	1,965.8800	1.9659	1,890.0800	1.8901	(3.856)	0	0	0
2021/03/29	R213	05/08/2021	10.84	Call	Bond Future	4,999.6300	4.9996	5,046.9600	5.0470	0.947	0	0	0
2021/03/29	R213	05/08/2021	10.84	Put	Bond Future	1,981.8400	1.9818	1,905.7200	1.9057	(3.841)	0	0	0
2021/03/29	R213	05/08/2021			Bond Future	10.2462	83.6243	10.2225	83.7478	(0.231)	0.0000	0.0000	0
2021/03/29	R213	05/08/2021	10.78	Call	Bond Future	4,799.8200	4.7998	4,845.2100	4.8452	0.946	0	0	0
2021/03/29	R213	05/08/2021	10.78	Put	Bond Future	2,080.1500	2.0801	2,002.0900	2.0021	(3.753)	0	0	0
2021/03/29	R213	05/08/2021	10.14	Call	Bond Future	2,937.9100	2.9379	2,962.3700	2.9624	0.833	0	0	0
2021/03/29	R213	05/08/2021	10.86	Call	Bond Future	5,066.8600	5.0669	5,114.8400	5.1148	0.947	0	0	0
2021/03/29	R213	05/08/2021	10.86	Put	Bond Future	1,950.0300	1.9500	1,874.5600	1.8746	(3.870)	0	0	0
2021/03/29	R213	04/11/2021	11.10	Put	Bond Future	2,659.5200	2.6595	2,589.7700	2.5898	(2.623)	0	0	0
2021/03/29	R213	04/11/2021	11.11	Call	Bond Future	5,793.8200	5.7938	5,848.8900	5.8489	0.950	0	0	0
2021/03/29	R213	04/11/2021	11.09	Put	Bond Future	2,675.3900	2.6754	2,605.4000	2.6054	(2.616)	0	0	0
2021/03/29	R213	04/11/2021			Bond Future	10.4698	81.0120	10.4451	81.1366	(0.235)	0.0000	0.0000	0
2021/03/29	R213	04/11/2021	11.10	Call	Bond Future	5,761.8800	5.7619	5,816.7200	5.8167	0.952	0	0	0
2021/03/29	R213	04/11/2021	11.11	Put	Bond Future	2,643.5100	2.6435	2,573.9900	2.5740	(2.630)	0	0	0
2021/03/29	R213	04/11/2021	11.09	Call	Bond Future	5,729.7700	5.7298	5,784.3700	5.7844	0.953	0	0	0
2021/03/29	R213	03/02/2022	8.80	Put	Bond Future	10,953.1000	10.9531	10,837.4000	10.8374	(1.056)	0	0	0
2021/03/29	R213	03/02/2022	8.80	Call	Bond Future	841.2500	0.8413	851.4300	0.8514	1.210	0	0	102
2021/03/29	R213	03/02/2022	9.58	Put	Bond Future	7,508.9400	7.5089	7,404.9700	7.4050	(1.385)	0	0	200
2021/03/29	R213	03/02/2022	8.63	Put	Bond Future	11,798.5400	11.7985	11,681.0300	11.6810	(0.996)	0	0	0
2021/03/29	R213	03/02/2022	8.63	Call	Bond Future	709.3400	0.7093	717.7100	0.7177	1.180	0	0	200
2021/03/29	R213	03/02/2022	9.98	Call	Bond Future	2,414.2100	2.4142	2,444.2600	2.4443	1.245	0	0	0
2021/03/29	R213	03/02/2022	9.98	Put	Bond Future	6,103.7400	6.1037	6,007.9100	6.0079	(1.570)	0	0	0
2021/03/29	R213	03/02/2022			Bond Future	10.7128	81.9175	10.6871	82.0434	(0.240)	0.0000	0.0000	0
2021/03/29	R213	03/02/2022	10.25	Call	Bond Future	2,970.1900	2.9702	3,006.2600	3.0063	1.214	0	0	0
2021/03/29	R213	03/02/2022	10.25	Put	Bond Future	5,274.8400	5.2748	5,185.0300	5.1850	(1.703)	0	0	102
2021/03/29	R213	03/02/2022	9.76	Call	Bond Future	2,008.8400	2.0088	2,034.2800	2.0343	1.266	0	0	0
2021/03/29	R213	03/02/2022	9.76	Put	Bond Future	6,849.4200	6.8494	6,748.9800	6.7490	(1.466)	0	0	102
2021/03/29	R213	03/02/2022	10.15	Call	Bond Future	2,757.0000	2.7570	2,790.8100	2.7908	1.226	0	0	0
2021/03/29	R213	03/02/2022	10.15	Put	Bond Future	5,571.0400	5.5710	5,478.9700	5.4790	(1.653)	0	0	200
2021/03/29	R213	03/02/2022	9.58	Call	Bond Future	1,711.1700	1.7112	1,733.0800	1.7331	1.280	0	0	0
2021/03/29	R213	03/02/2022	9.97	Call	Bond Future	2,394.9000	2.3949	2,424.7400	2.4247	1.246	0	0	0
2021/03/29	R213	03/02/2022	9.97	Put	Bond Future	6,136.3000	6.1363	6,040.2600	6.0403	(1.565)	0	0	0
2021/03/29	R213	03/02/2022	9.96	Call	Bond Future	2,375.6800	2.3757	2,405.3100	2.4053	1.247	0	0	0
2021/03/29	R213	03/02/2022	9.96	Put	Bond Future	6,169.0000	6.1690	6,072.7500	6.0727	(1.560)	0	0	0
2021/03/29	R214	06/05/2021	12.26	Call	Bond Future	5,046.8800	5.0469	4,864.9700	4.8650	(3.604)	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
2021/03/29	R214	06/05/2021	12.26	Put	Bond Future	727.3700	0.7274	696.0000	0.6960	(4.313)	0	0	0
2021/03/29	R214	06/05/2021	12.25	Call	Bond Future	5,010.7000	5.0107	4,828.7300	4.8287	(3.632)	0	0	0
2021/03/29	R214	06/05/2021	12.25	Put	Bond Future	738.7000	0.7387	707.2700	0.7073	(4.255)	0	0	0
2021/03/29	R214	06/05/2021			Bond Future	11.4025	63.0378	11.4307	62.8873	0.248	0.0000	0.0000	14,842
2021/03/29	R214	06/05/2021	12.27	Call	Bond Future	5,083.1400	5.0831	4,901.2900	4.9013	(3.578)	0	0	0
2021/03/29	R214	06/05/2021	12.27	Put	Bond Future	716.1900	0.7162	684.8800	0.6849	(4.372)	0	0	0
2021/03/29	R214	05/08/2021	12.03	Put	Bond Future	2,731.2700	2.7313	2,748.8100	2.7488	0.642	0	0	0
2021/03/29	R214	05/08/2021	12.01	Call	Bond Future	4,774.4300	4.7744	4,640.1200	4.6401	(2.813)	0	0	0
2021/03/29	R214	05/08/2021			Bond Future	11.6125	63.7046	11.6420	63.5522	0.254	0.0000	0.0000	0
2021/03/29	R214	05/08/2021	12.02	Call	Bond Future	4,804.8900	4.8049	4,670.3000	4.6703	(2.801)	0	0	0
2021/03/29	R214	05/08/2021	12.02	Put	Bond Future	2,749.7700	2.7498	2,767.5900	2.7676	0.648	0	0	0
2021/03/29	R214	05/08/2021	12.03	Call	Bond Future	4,835.4100	4.8354	4,700.5400	4.7005	(2.789)	0	0	0
2021/03/29	R214	05/08/2021	12.01	Put	Bond Future	2,768.3900	2.7684	2,786.4900	2.7865	0.654	0	0	0
2021/03/29	R214	04/11/2021	12.47	Call	Bond Future	6,199.3000	6.1993	6,071.1100	6.0711	(2.068)	0	0	0
2021/03/29	R214	04/11/2021	12.46	Call	Bond Future	6,169.4300	6.1694	6,041.4600	6.0415	(2.074)	0	0	0
2021/03/29	R214	04/11/2021	12.46	Put	Bond Future	3,081.0000	3.0810	3,107.3600	3.1074	0.856	0	0	0
2021/03/29	R214	04/11/2021			Bond Future	11.8205	61.1261	11.8512	60.9717	0.260	0.0000	0.0000	0
2021/03/29	R214	04/11/2021	12.47	Put	Bond Future	3,064.6400	3.0646	3,090.7800	3.0908	0.853	0	0	0
2021/03/29	R214	04/11/2021	12.48	Call	Bond Future	6,229.2000	6.2292	6,100.8000	6.1008	(2.061)	0	0	0
2021/03/29	R214	04/11/2021	12.48	Put	Bond Future	3,048.3800	3.0484	3,074.3100	3.0743	0.851	0	0	0
2021/03/29	R214	03/02/2022	11.40	Put	Bond Future	6,320.1300	6.3201	6,390.7800	6.3908	1.118	0	0	0
2021/03/29	R214	03/02/2022	11.41	Call	Bond Future	3,053.9700	3.0540	2,968.1800	2.9682	(2.809)	0	0	0
2021/03/29	R214	03/02/2022	11.39	Put	Bond Future	6,352.5500	6.3525	6,423.5200	6.4235	1.117	0	0	0
2021/03/29	R214	03/02/2022			Bond Future	12.0435	61.8094	12.0755	61.6533	0.266	0.0000	0.0000	0
2021/03/29	R214	03/02/2022	11.40	Call	Bond Future	3,032.7000	3.0327	2,947.2400	2.9472	(2.818)	0	0	0
2021/03/29	R214	03/02/2022	11.41	Put	Bond Future	6,288.0900	6.2881	6,358.4100	6.3584	1.118	0	0	0
2021/03/29	R214	03/02/2022	11.39	Call	Bond Future	3,011.7400	3.0117	2,926.6000	2.9266	(2.827)	0	0	0
2021/03/29	R248	06/05/2021	12.36	Call	Bond Future	6,306.4000	6.3064	6,087.3800	6.0874	(3.473)	0	0	0
2021/03/29	R248	06/05/2021	12.36	Put	Bond Future	685.9900	0.6860	654.1400	0.6541	(4.643)	0	0	0
2021/03/29	R248	06/05/2021	10.20	Call	Bond Future	143.9300	0.1439	110.1300	0.1101	(23.484)	0	0	1,200
2021/03/29	R248	06/05/2021	10.80	Put	Bond Future	5,350.2800	5.3503	5,429.3400	5.4293	1.478	0	0	0
2021/03/29	R248	06/05/2021	10.80	Call	Bond Future	782.3600	0.7824	674.2500	0.6742	(13.818)	0	0	1,200
2021/03/29	R248	06/05/2021			Bond Future	11.4541	79.2673	11.4824	79.0801	0.247	0.0000	0.0000	137,361
2021/03/29	R248	06/05/2021	12.35	Call	Bond Future	6,260.3100	6.2603	6,041.1900	6.0412	(3.500)	0	0	0
2021/03/29	R248	06/05/2021	12.35	Put	Bond Future	697.9000	0.6979	665.9500	0.6659	(4.578)	0	0	0
2021/03/29	R248	06/05/2021	12.34	Call	Bond Future	6,214.3100	6.2143	5,995.0900	5.9951	(3.528)	0	0	0
2021/03/29	R248	06/05/2021	12.34	Put	Bond Future	709.9900	0.7100	677.9400	0.6779	(4.514)	0	0	0
2021/03/29	R248	06/05/2021	10.20	Put	Bond Future	9,334.8700	9.3349	9,488.2400	9.4882	1.643	0	0	0
2021/03/29	R248	05/08/2021	11.20	Put	Bond Future	5,857.6100	5.8576	5,926.4600	5.9265	1.175	0	0	0
2021/03/29	R248	05/08/2021	11.20	Call	Bond Future	2,739.3900	2.7394	2,618.7500	2.6188	(4.404)	0	0	1,000
2021/03/29	R248	05/08/2021	10.50	Put	Bond Future	9,348.9700	9.3490	9,465.8600	9.4659	1.250	0	0	0
2021/03/29	R248	05/08/2021	10.30	Call	Bond Future	869.0400	0.8690	808.0800	0.8081	(7.015)	0	0	1,300
2021/03/29	R248	05/08/2021	10.90	Put	Bond Future	7,199.7100	7.1997	7,288.2000	7.2882	1.229	0	0	0
2021/03/29	R248	05/08/2021	10.90	Call	Bond Future	1,964.3700	1.9644	1,863.3700	1.8634	(5.142)	0	0	1,300
2021/03/29	R248	05/08/2021	10.60	Put	Bond Future	8,769.7900	8.7698	8,879.5200	8.8795	1.251	0	0	0
2021/03/29	R248	05/08/2021	10.60	Call	Bond Future	1,316.0200	1.3160	1,236.2600	1.2363	(6.061)	0	0	0
2021/03/29	R248	05/08/2021	12.51	Put	Bond Future	2,279.2000	2.2792	2,291.0600	2.2911	0.520	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
2021/03/29	R248	05/08/2021	12.52	Call	Bond Future	7,393.1900	7.3932	7,215.3300	7.2153	(2.406)	0	0	0
2021/03/29	R248	05/08/2021	12.50	Put	Bond Future	2,298.7600	2.2988	2,310.8500	2.3109	0.526	0	0	0
2021/03/29	R248	05/08/2021			Bond Future	11.6686	80.1057	11.6982	79.9162	0.253	0.0000	0.0000	5,000
2021/03/29	R248	05/08/2021	10.50	Call	Bond Future	1,132.1400	1.1321	1,059.5400	1.0595	(6.413)	0	0	1,000
2021/03/29	R248	05/08/2021	10.00	Put	Bond Future	12,782.7400	12.7827	12,927.1600	12.9272	1.130	0	0	0
2021/03/29	R248	05/08/2021	10.00	Call	Bond Future	562.7700	0.5628	517.7000	0.5177	(8.009)	0	0	0
2021/03/29	R248	05/08/2021	10.30	Put	Bond Future	10,648.7900	10.6488	10,777.3200	10.7773	1.207	0	0	0
2021/03/29	R248	05/08/2021	12.51	Call	Bond Future	7,356.1300	7.3561	7,178.5000	7.1785	(2.415)	0	0	0
2021/03/29	R248	05/08/2021	12.52	Put	Bond Future	2,259.6200	2.2596	2,271.2500	2.2713	0.515	0	0	0
2021/03/29	R248	05/08/2021	12.50	Call	Bond Future	7,318.9600	7.3190	7,141.5600	7.1416	(2.424)	0	0	0
2021/03/29	R248	04/11/2021	12.85	Call	Bond Future	8,593.7600	8.5938	8,427.9500	8.4279	(1.929)	0	0	0
2021/03/29	R248	04/11/2021	12.85	Put	Bond Future	2,979.3400	2.9793	3,005.3300	3.0053	0.872	0	0	0
2021/03/29	R248	04/11/2021			Bond Future	11.8813	76.5727	11.9122	76.3809	0.260	0.0000	0.0000	0
2021/03/29	R248	04/11/2021	12.84	Call	Bond Future	8,559.8000	8.5598	8,394.2100	8.3942	(1.935)	0	0	0
2021/03/29	R248	04/11/2021	12.84	Put	Bond Future	2,999.4100	2.9994	3,025.6200	3.0256	0.874	0	0	0
2021/03/29	R248	04/11/2021	12.83	Call	Bond Future	8,525.8900	8.5259	8,360.5100	8.3605	(1.940)	0	0	0
2021/03/29	R248	04/11/2021	12.83	Put	Bond Future	3,019.6100	3.0196	3,046.0300	3.0460	0.875	0	0	0
2021/03/29	R248	03/02/2022	11.48	Call	Bond Future	3,551.1500	3.5512	3,447.1300	3.4471	(2.929)	0	0	0
2021/03/29	R248	03/02/2022	11.49	Put	Bond Future	7,478.7200	7.4787	7,568.2600	7.5683	1.197	0	0	0
2021/03/29	R248	03/02/2022	11.47	Call	Bond Future	3,525.5000	3.5255	3,421.9000	3.4219	(2.939)	0	0	0
2021/03/29	R248	03/02/2022			Bond Future	12.1102	77.4287	12.1425	77.2347	0.267	0.0000	0.0000	0
2021/03/29	R248	03/02/2022	11.48	Put	Bond Future	7,518.9000	7.5189	7,608.8700	7.6089	1.197	0	0	0
2021/03/29	R248	03/02/2022	11.49	Call	Bond Future	3,576.8900	3.5769	3,472.4400	3.4724	(2.920)	0	0	0
2021/03/29	R248	03/02/2022	11.47	Put	Bond Future	7,559.2800	7.5593	7,649.6700	7.6497	1.196	0	0	0

Total

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