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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/03/2021 TO 30/03/2021

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
2021/03/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	2025	06/05/2021		Bond Future	150.7217	150.7217	150.3875	150.3875	(0.222)	0.0000	0.0000	5,536
2021/03/30	2025	05/08/2021		Bond Future	150.8226	150.8226	150.4854	150.4854	(0.224)	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
2021/03/30	2025	04/11/2021			Bond Future	152.5116	152.5116	152.1798	152.1798	(0.218)	0.0000	0.0000	0
2021/03/30	2025	03/02/2022			Bond Future	152.6937	152.6937	152.3644	152.3644	(0.216)	0.0000	0.0000	0
2021/03/30	2029	06/05/2021			Bond Future	108.5212	108.5212	108.5730	108.5730	0.048	0.0000	0.0000	2,808
2021/03/30	2029	05/08/2021			Bond Future	109.6958	109.6958	109.7485	109.7485	0.048	0.0000	0.0000	0
2021/03/30	2029	04/11/2021			Bond Future	109.7737	109.7737	109.8337	109.8337	0.055	0.0000	0.0000	0
2021/03/30	2029	03/02/2022			Bond Future	111.0259	111.0259	111.0911	111.0911	0.059	0.0000	0.0000	0
2021/03/30	2030	06/05/2021	11.70	Call	Bond Future	10,958.1400	10.9581	10,554.6800	10.5547	(3.682)	0	0	0
2021/03/30	2030	06/05/2021	11.70	Put	Bond Future	12.0300	0.0120	13.8800	0.0139	15.378	0	0	0
2021/03/30	2030	06/05/2021	11.69	Call	Bond Future	10,912.0700	10.9121	10,508.6700	10.5087	(3.697)	0	0	0
2021/03/30	2030	06/05/2021	11.69	Put	Bond Future	12.4400	0.0124	14.3500	0.0144	15.354	0	0	0
2021/03/30	2030	06/05/2021	8.90	Call	Bond Future	530.8900	0.5309	432.5200	0.4325	(18.529)	0	0	0
2021/03/30	2030	06/05/2021	9.00	Call	Bond Future	665.9200	0.6659	549.8600	0.5499	(17.429)	0	0	0
2021/03/30	2030	06/05/2021	9.00	Put	Bond Future	3,666.0200	3.6660	3,955.2700	3.9553	7.890	0	0	5,000
2021/03/30	2030	06/05/2021	9.25	Call	Bond Future	1,105.4400	1.1054	940.7000	0.9407	(14.903)	0	0	0
2021/03/30	2030	06/05/2021	9.25	Put	Bond Future	2,687.7100	2.6877	2,928.2800	2.9283	8.951	0	0	0
2021/03/30	2030	06/05/2021	9.35	Call	Bond Future	1,323.5200	1.3235	1,138.3700	1.1384	(13.989)	0	0	0
2021/03/30	2030	06/05/2021	9.27	Put	Bond Future	2,617.1100	2.6171	2,853.6100	2.8536	9.037	0	0	0
2021/03/30	2030	06/05/2021	9.27	Call	Bond Future	1,147.0700	1.1471	978.2600	0.9783	(14.717)	0	0	300
2021/03/30	2030	06/05/2021	10.95	Call	Bond Future	7,471.1100	7.4711	7,081.6200	7.0816	(5.213)	0	0	0
2021/03/30	2030	06/05/2021	10.95	Put	Bond Future	111.4500	0.1114	127.2700	0.1273	14.195	0	0	300
2021/03/30	2030	06/05/2021	9.92	Call	Bond Future	3,043.2700	3.0433	2,749.5500	2.7495	(9.651)	0	0	0
2021/03/30	2030	06/05/2021	7.97	Call	Bond Future	35.3400	0.0353	24.7900	0.0248	(29.853)	0	0	700
2021/03/30	2030	06/05/2021	10.04	Call	Bond Future	3,498.5800	3.4986	3,186.5800	3.1866	(8.918)	0	0	0
2021/03/30	2030	06/05/2021	10.04	Put	Bond Future	778.3900	0.7784	871.7000	0.8717	11.988	0	0	0
2021/03/30	2030	06/05/2021	9.15	Put	Bond Future	3,057.5200	3.0575	3,318.1400	3.3181	8.524	0	0	0
2021/03/30	2030	06/05/2021	9.15	Call	Bond Future	911.4500	0.9114	766.7600	0.7668	(15.875)	0	0	0
2021/03/30	2030	06/05/2021			Bond Future	9.5349	93.2319	9.6089	92.8266	0.776	0.0000	0.0000	115,013
2021/03/30	2030	06/05/2021	11.71	Call	Bond Future	11,004.1900	11.0042	10,600.6700	10.6007	(3.667)	0	0	0
2021/03/30	2030	06/05/2021	11.71	Put	Bond Future	11.6400	0.0116	13.4300	0.0134	15.378	0	0	0
2021/03/30	2030	06/05/2021	8.95	Call	Bond Future	595.6600	0.5957	488.6000	0.4886	(17.973)	0	0	0
2021/03/30	2030	06/05/2021	8.95	Put	Bond Future	3,882.6700	3.8827	4,180.9200	4.1809	7.682	0	0	2,500
2021/03/30	2030	06/05/2021	8.36	Put	Bond Future	6,884.4000	6.8844	7,258.4600	7.2585	5.433	0	0	0
2021/03/30	2030	06/05/2021	8.36	Call	Bond Future	125.1900	0.1252	93.9400	0.0939	(24.962)	0	0	0
2021/03/30	2030	06/05/2021	8.86	Put	Bond Future	4,289.2000	4.2892	4,602.8400	4.6028	7.312	0	0	0
2021/03/30	2030	06/05/2021	8.86	Call	Bond Future	482.8900	0.4829	391.2200	0.3912	(18.984)	0	0	0
2021/03/30	2030	06/05/2021	8.90	Put	Bond Future	4,105.9500	4.1060	4,412.8900	4.4129	7.475	0	0	2,500
2021/03/30	2030	06/05/2021	9.35	Put	Bond Future	2,346.4000	2.3464	2,566.5600	2.5666	9.383	0	0	0
2021/03/30	2030	06/05/2021	8.77	Put	Bond Future	4,716.0100	4.7160	5,043.8400	5.0438	6.951	0	0	0
2021/03/30	2030	06/05/2021	8.77	Call	Bond Future	386.7200	0.3867	309.2400	0.3092	(20.035)	0	0	300
2021/03/30	2030	06/05/2021	9.92	Put	Bond Future	959.6800	0.9597	1,071.2700	1.0713	11.628	0	0	700
2021/03/30	2030	06/05/2021	9.22	Call	Bond Future	1,044.5900	1.0446	885.9200	0.8859	(15.190)	0	0	0
2021/03/30	2030	06/05/2021	9.22	Put	Bond Future	2,795.5400	2.7955	3,042.1800	3.0422	8.823	0	0	700
2021/03/30	2030	06/05/2021	7.97	Put	Bond Future	9,180.0800	9.1801	9,574.8400	9.5748	4.300	0	0	0
2021/03/30	2030	06/05/2021	10.74	Call	Bond Future	6,507.3000	6.5073	6,127.8500	6.1278	(5.831)	0	0	0
2021/03/30	2030	06/05/2021	10.74	Put	Bond Future	189.4900	0.1895	215.3500	0.2154	13.647	0	0	0
2021/03/30	2030	05/08/2021	8.83	Call	Bond Future	1,143.2200	1.1432	1,029.8300	1.0298	(9.918)	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
2021/03/30	2030	05/08/2021	10.15	Call	Bond Future	4,214.6000	4.2146	3,953.9100	3.9539	(6.185)	0	0	0
2021/03/30	2030	05/08/2021	10.30	Put	Bond Future	1,939.5500	1.9396	2,073.3000	2.0733	6.896	0	0	200
2021/03/30	2030	05/08/2021	8.78	Put	Bond Future	6,501.6300	6.5016	6,802.5700	6.8026	4.629	0	0	0
2021/03/30	2030	05/08/2021	8.78	Call	Bond Future	1,073.2700	1.0733	964.9900	0.9650	(10.089)	0	0	200
2021/03/30	2030	05/08/2021	7.70	Put	Bond Future	12,093.4800	12.0935	12,471.1700	12.4712	3.123	0	0	0
2021/03/30	2030	05/08/2021	9.45	Call	Bond Future	2,294.0500	2.2941	2,111.2600	2.1113	(7.968)	0	0	600
2021/03/30	2030	05/08/2021	12.10	Call	Bond Future	11,586.7900	11.5868	11,201.5300	11.2015	(3.325)	0	0	0
2021/03/30	2030	05/08/2021	12.10	Put	Bond Future	249.2300	0.2492	273.1900	0.2732	9.614	0	0	600
2021/03/30	2030	05/08/2021	10.42	Call	Bond Future	5,127.4000	5.1274	4,840.8600	4.8409	(5.588)	0	0	0
2021/03/30	2030	05/08/2021	10.42	Put	Bond Future	1,747.7800	1.7478	1,870.4600	1.8705	7.019	0	0	0
2021/03/30	2030	05/08/2021	10.41	Call	Bond Future	5,092.2200	5.0922	4,806.5800	4.8066	(5.609)	0	0	0
2021/03/30	2030	05/08/2021	10.41	Put	Bond Future	1,763.0500	1.7631	1,886.6300	1.8866	7.009	0	0	0
2021/03/30	2030	05/08/2021			Bond Future	9.7663	90.2127	9.8437	89.8035	0.793	0.0000	0.0000	0
2021/03/30	2030	05/08/2021	8.83	Put	Bond Future	6,286.4100	6.2864	6,582.2400	6.5822	4.706	0	0	0
2021/03/30	2030	05/08/2021	10.15	Put	Bond Future	2,210.5400	2.2105	2,359.0700	2.3591	6.719	0	0	479
2021/03/30	2030	05/08/2021	9.75	Call	Bond Future	3,034.2700	3.0343	2,816.9500	2.8169	(7.162)	0	0	0
2021/03/30	2030	05/08/2021	9.75	Put	Bond Future	3,120.6000	3.1206	3,312.5000	3.3125	6.149	0	0	479
2021/03/30	2030	05/08/2021	10.30	Call	Bond Future	4,711.2800	4.7113	4,435.8100	4.4358	(5.847)	0	0	0
2021/03/30	2030	05/08/2021	7.70	Call	Bond Future	229.6500	0.2296	198.1200	0.1981	(13.730)	0	0	200
2021/03/30	2030	05/08/2021	8.95	Put	Bond Future	5,787.1400	5.7871	6,070.3300	6.0703	4.893	0	0	0
2021/03/30	2030	05/08/2021	8.95	Call	Bond Future	1,323.9000	1.3239	1,197.8700	1.1979	(9.520)	0	0	600
2021/03/30	2030	05/08/2021	9.45	Put	Bond Future	3,990.4600	3.9905	4,216.8900	4.2169	5.674	0	0	0
2021/03/30	2030	05/08/2021	10.43	Call	Bond Future	5,162.6500	5.1626	4,875.2300	4.8752	(5.567)	0	0	0
2021/03/30	2030	05/08/2021	10.43	Put	Bond Future	1,732.6200	1.7326	1,854.4200	1.8544	7.030	0	0	0
2021/03/30	2030	04/11/2021	9.20	Call	Bond Future	1,966.3400	1.9663	1,821.8700	1.8219	(7.347)	0	0	1,102
2021/03/30	2030	04/11/2021	11.26	Call	Bond Future	7,744.3600	7.7444	7,430.4400	7.4304	(4.054)	0	0	0
2021/03/30	2030	04/11/2021	8.27	Put	Bond Future	10,170.0500	10.1700	10,505.7100	10.5057	3.300	0	0	0
2021/03/30	2030	04/11/2021	8.27	Call	Bond Future	785.3800	0.7854	712.8600	0.7129	(9.234)	0	0	300
2021/03/30	2030	04/11/2021	8.77	Put	Bond Future	7,839.1600	7.8392	8,139.4200	8.1394	3.830	0	0	0
2021/03/30	2030	04/11/2021	11.44	Put	Bond Future	1,297.2900	1.2973	1,380.7400	1.3807	6.433	0	0	300
2021/03/30	2030	04/11/2021	10.60	Call	Bond Future	5,527.4000	5.5274	5,258.4400	5.2584	(4.866)	0	0	0
2021/03/30	2030	04/11/2021	10.60	Put	Bond Future	2,454.7700	2.4548	2,593.9900	2.5940	5.671	0	0	0
2021/03/30	2030	04/11/2021	10.59	Put	Bond Future	2,471.2000	2.4712	2,611.1900	2.6112	5.665	0	0	0
2021/03/30	2030	04/11/2021			Bond Future	9.9867	91.2025	10.0666	90.7943	0.800	0.0000	0.0000	0
2021/03/30	2030	04/11/2021	9.20	Put	Bond Future	6,117.8400	6.1178	6,381.5500	6.3815	4.311	0	0	0
2021/03/30	2030	04/11/2021	11.26	Put	Bond Future	1,516.8600	1.5169	1,611.1200	1.6111	6.214	0	0	1,102
2021/03/30	2030	04/11/2021	9.90	Put	Bond Future	3,938.9000	3.9389	4,137.6900	4.1377	5.047	0	0	0
2021/03/30	2030	04/11/2021	9.90	Call	Bond Future	3,493.2800	3.4933	3,283.8900	3.2839	(5.994)	0	0	1,102
2021/03/30	2030	04/11/2021	8.77	Call	Bond Future	1,313.3300	1.3133	1,205.4100	1.2054	(8.217)	0	0	300
2021/03/30	2030	04/11/2021	11.44	Call	Bond Future	8,359.0000	8.3590	8,034.2700	8.0343	(3.885)	0	0	0
2021/03/30	2030	04/11/2021	10.61	Call	Bond Future	5,560.0200	5.5600	5,290.3100	5.2903	(4.851)	0	0	0
2021/03/30	2030	04/11/2021	10.61	Put	Bond Future	2,438.4300	2.4384	2,576.9000	2.5769	5.679	0	0	0
2021/03/30	2030	04/11/2021	10.59	Call	Bond Future	5,494.8400	5.4948	5,226.6500	5.2266	(4.881)	0	0	0
2021/03/30	2030	03/02/2022	8.39	Put	Bond Future	10,513.5600	10.5136	10,851.8500	10.8518	3.218	0	0	0
2021/03/30	2030	03/02/2022	8.39	Call	Bond Future	793.5600	0.7936	722.8000	0.7228	(8.917)	0	0	101
2021/03/30	2030	03/02/2022	9.35	Call	Bond Future	1,941.0100	1.9410	1,801.4400	1.8014	(7.191)	0	0	0
2021/03/30	2030	03/02/2022	9.35	Put	Bond Future	6,422.4600	6.4225	6,691.9400	6.6919	4.196	0	0	101
2021/03/30	2030	03/02/2022	9.45	Call	Bond Future	2,121.2500	2.1213	1,973.0000	1.9730	(6.989)	0	0	0

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2021/03/30	2030	03/02/2022	9.45	Put	Bond Future	6,077.8100	6.0778	6,338.6100	6.3386	4.291	0	0	0
2021/03/30	2030	03/02/2022			Bond Future	10.2281	88.2179	10.3111	87.8088	0.811	0.0000	0.0000	0
2021/03/30	2030	03/02/2022	9.78	Call	Bond Future	2,787.3700	2.7874	2,610.0400	2.6100	(6.362)	0	0	0
2021/03/30	2030	03/02/2022	9.78	Put	Bond Future	5,038.6300	5.0386	5,270.3500	5.2703	4.599	0	0	101
2021/03/30	2030	03/02/2022	9.43	Call	Bond Future	2,084.4300	2.0844	1,937.9200	1.9379	(7.029)	0	0	0
2021/03/30	2030	03/02/2022	9.43	Put	Bond Future	6,145.6600	6.1457	6,408.2000	6.4082	4.272	0	0	0
2021/03/30	2030	03/02/2022	9.44	Call	Bond Future	2,102.7900	2.1028	1,955.4100	1.9554	(7.009)	0	0	0
2021/03/30	2030	03/02/2022	9.44	Put	Bond Future	6,111.6700	6.1117	6,373.3400	6.3733	4.281	0	0	0
2021/03/30	2032	06/05/2021	12.12	Call	Bond Future	9,380.1400	9.3801	8,989.7800	8.9898	(4.162)	0	0	0
2021/03/30	2032	06/05/2021	12.12	Put	Bond Future	73.2000	0.0732	81.6600	0.0817	11.557	0	0	0
2021/03/30	2032	06/05/2021	12.57	Call	Bond Future	11,519.2800	11.5193	11,122.9100	11.1229	(3.441)	0	0	0
2021/03/30	2032	06/05/2021			Bond Future	10.3898	87.1469	10.4586	86.7481	0.662	0.0000	0.0000	137,216
2021/03/30	2032	06/05/2021	12.11	Call	Bond Future	9,332.3700	9.3324	8,942.2200	8.9422	(4.181)	0	0	0
2021/03/30	2032	06/05/2021	12.11	Put	Bond Future	75.1300	0.0751	83.8000	0.0838	11.540	0	0	0
2021/03/30	2032	06/05/2021	12.10	Call	Bond Future	9,284.5700	9.2846	8,894.6500	8.8947	(4.200)	0	0	0
2021/03/30	2032	06/05/2021	12.10	Put	Bond Future	77.0900	0.0771	85.9900	0.0860	11.545	0	0	0
2021/03/30	2032	06/05/2021	12.57	Put	Bond Future	21.0400	0.0210	23.4900	0.0235	11.644	0	0	736
2021/03/30	2032	06/05/2021	10.33	Put	Bond Future	2,204.0800	2.2041	2,389.6000	2.3896	8.417	0	0	0
2021/03/30	2032	06/05/2021	10.33	Call	Bond Future	1,855.2100	1.8552	1,641.9100	1.6419	(11.497)	0	0	736
2021/03/30	2032	05/08/2021	11.37	Call	Bond Future	6,020.4700	6.0205	5,732.1600	5.7322	(4.789)	0	0	0
2021/03/30	2032	05/08/2021	11.37	Put	Bond Future	1,950.3400	1.9503	2,064.7000	2.0647	5.864	0	0	0
2021/03/30	2032	05/08/2021			Bond Future	10.6228	88.0683	10.6945	87.6656	0.675	0.0000	0.0000	0
2021/03/30	2032	05/08/2021	11.35	Call	Bond Future	5,945.7000	5.9457	5,658.9500	5.6589	(4.823)	0	0	0
2021/03/30	2032	05/08/2021	11.35	Put	Bond Future	1,981.0000	1.9810	2,096.9200	2.0969	5.852	0	0	0
2021/03/30	2032	05/08/2021	11.36	Call	Bond Future	5,982.9600	5.9830	5,695.4300	5.6954	(4.806)	0	0	0
2021/03/30	2032	05/08/2021	11.36	Put	Bond Future	1,965.5200	1.9655	2,080.6600	2.0807	5.858	0	0	0
2021/03/30	2032	04/11/2021	9.83	Call	Bond Future	1,896.6000	1.8966	1,767.1100	1.7671	(6.827)	0	0	700
2021/03/30	2032	04/11/2021	11.71	Put	Bond Future	2,535.3800	2.5354	2,656.5400	2.6565	4.779	0	0	0
2021/03/30	2032	04/11/2021	11.69	Call	Bond Future	6,956.2200	6.9562	6,676.7900	6.6768	(4.017)	0	0	0
2021/03/30	2032	04/11/2021	11.70	Call	Bond Future	6,991.6800	6.9917	6,711.6200	6.7116	(4.006)	0	0	0
2021/03/30	2032	04/11/2021			Bond Future	10.8555	84.8888	10.9294	84.4869	0.681	0.0000	0.0000	0
2021/03/30	2032	04/11/2021	9.83	Put	Bond Future	7,754.7900	7.7548	8,027.1500	8.0272	3.512	0	0	0
2021/03/30	2032	04/11/2021	12.81	Call	Bond Future	10,861.7400	10.8617	10,520.9700	10.5210	(3.137)	0	0	0
2021/03/30	2032	04/11/2021	12.81	Put	Bond Future	1,058.5400	1.0585	1,119.6200	1.1196	5.770	0	0	700
2021/03/30	2032	04/11/2021	11.71	Call	Bond Future	7,027.4300	7.0274	6,746.7400	6.7467	(3.994)	0	0	0
2021/03/30	2032	04/11/2021	11.69	Put	Bond Future	2,565.5100	2.5655	2,687.9300	2.6879	4.772	0	0	0
2021/03/30	2032	04/11/2021	9.33	Put	Bond Future	10,110.0400	10.1100	10,419.9300	10.4199	3.065	0	0	0
2021/03/30	2032	04/11/2021	9.33	Call	Bond Future	1,195.7600	1.1958	1,103.8000	1.1038	(7.691)	0	0	700
2021/03/30	2032	04/11/2021	11.70	Put	Bond Future	2,550.2800	2.5503	2,672.0700	2.6721	4.776	0	0	0
2021/03/30	2032	03/02/2022	9.81	Call	Bond Future	1,628.3700	1.6284	1,516.1200	1.5161	(6.893)	0	0	0
2021/03/30	2032	03/02/2022	9.81	Put	Bond Future	8,859.0800	8.8591	9,149.7300	9.1497	3.281	0	0	198
2021/03/30	2032	03/02/2022	8.91	Put	Bond Future	13,462.6500	13.4627	13,807.7700	13.8078	2.564	0	0	0
2021/03/30	2032	03/02/2022	10.66	Call	Bond Future	3,260.4700	3.2605	3,080.2500	3.0802	(5.527)	0	0	0
2021/03/30	2032	03/02/2022	10.66	Put	Bond Future	5,649.0100	5.6490	5,871.6900	5.8717	3.942	0	0	97
2021/03/30	2032	03/02/2022	10.42	Call	Bond Future	2,720.3700	2.7204	2,559.9300	2.5599	(5.898)	0	0	0
2021/03/30	2032	03/02/2022	10.42	Put	Bond Future	6,440.0000	6.4400	6,682.4600	6.6825	3.765	0	0	0
2021/03/30	2032	03/02/2022	10.45	Put	Bond Future	6,336.5500	6.3365	6,576.5300	6.5765	3.787	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
2021/03/30	2032	03/02/2022	10.43	Call	Bond Future	2,741.7700	2.7418	2,580.5000	2.5805	(5.882)	0	0	0
2021/03/30	2032	03/02/2022	10.43	Put	Bond Future	6,405.3800	6.4054	6,647.0100	6.6470	3.772	0	0	0
2021/03/30	2032	03/02/2022			Bond Future	11.1036	85.8377	11.1801	85.4349	0.689	0.0000	0.0000	0
2021/03/30	2032	03/02/2022	10.14	Call	Bond Future	2,158.1100	2.1581	2,020.6800	2.0207	(6.368)	0	0	0
2021/03/30	2032	03/02/2022	10.14	Put	Bond Future	7,466.2000	7.4662	7,731.6700	7.7317	3.556	0	0	97
2021/03/30	2032	03/02/2022	9.14	Put	Bond Future	12,189.9700	12.1900	12,523.1300	12.5231	2.733	0	0	0
2021/03/30	2032	03/02/2022	9.14	Call	Bond Future	880.4300	0.8804	810.6900	0.8107	(7.921)	0	0	97
2021/03/30	2032	03/02/2022	8.91	Call	Bond Future	696.5100	0.6965	638.7300	0.6387	(8.296)	0	0	198
2021/03/30	2032	03/02/2022	10.44	Call	Bond Future	2,763.2500	2.7632	2,601.1600	2.6012	(5.866)	0	0	0
2021/03/30	2032	03/02/2022	10.44	Put	Bond Future	6,370.8900	6.3709	6,611.7000	6.6117	3.780	0	0	0
2021/03/30	2032	03/02/2022	10.45	Call	Bond Future	2,784.8300	2.7848	2,621.9100	2.6219	(5.850)	0	0	0
2021/03/30	2033	06/05/2021			Bond Future	103.2064	103.2064	103.2644	103.2644	0.056	0.0000	0.0000	10,050
2021/03/30	2033	05/08/2021			Bond Future	104.3234	104.3234	104.3825	104.3825	0.057	0.0000	0.0000	0
2021/03/30	2033	04/11/2021			Bond Future	104.2670	104.2670	104.3330	104.3330	0.063	0.0000	0.0000	0
2021/03/30	2033	03/02/2022			Bond Future	105.4564	105.4564	105.5274	105.5274	0.067	0.0000	0.0000	0
2021/03/30	2037	06/05/2021	12.43	Call	Bond Future	6,375.3500	6.3753	6,189.1900	6.1892	(2.920)	0	0	0
2021/03/30	2037	06/05/2021	12.44	Put	Bond Future	482.4900	0.4825	493.2100	0.4932	2.222	0	0	0
2021/03/30	2037	06/05/2021	12.42	Call	Bond Future	6,330.6400	6.3306	6,144.7300	6.1447	(2.937)	0	0	0
2021/03/30	2037	06/05/2021			Bond Future	11.4000	81.3304	11.4326	81.1333	0.286	0.0000	0.0000	128,594
2021/03/30	2037	06/05/2021	12.43	Put	Bond Future	491.4700	0.4915	502.4500	0.5024	2.234	0	0	0
2021/03/30	2037	06/05/2021	12.44	Call	Bond Future	6,420.1500	6.4201	6,233.7300	6.2337	(2.904)	0	0	0
2021/03/30	2037	06/05/2021	12.42	Put	Bond Future	500.5900	0.5006	511.8200	0.5118	2.243	0	0	0
2021/03/30	2037	05/08/2021	12.27	Call	Bond Future	6,038.2600	6.0383	5,892.5300	5.8925	(2.413)	0	0	0
2021/03/30	2037	05/08/2021	12.27	Put	Bond Future	2,493.7100	2.4937	2,546.9400	2.5469	2.135	0	0	0
2021/03/30	2037	05/08/2021	12.28	Call	Bond Future	6,075.4500	6.0754	5,929.3600	5.9294	(2.405)	0	0	0
2021/03/30	2037	05/08/2021	12.26	Put	Bond Future	2,511.2200	2.5112	2,564.8300	2.5648	2.135	0	0	0
2021/03/30	2037	05/08/2021			Bond Future	11.6439	77.9351	11.6779	77.7361	0.292	0.0000	0.0000	0
2021/03/30	2037	05/08/2021	12.28	Put	Bond Future	2,476.3200	2.4763	2,529.1900	2.5292	2.135	0	0	0
2021/03/30	2037	05/08/2021	12.26	Call	Bond Future	6,001.1200	6.0011	5,855.7700	5.8558	(2.422)	0	0	0
2021/03/30	2037	04/11/2021	12.82	Put	Bond Future	2,826.4100	2.8264	2,877.6900	2.8777	1.814	0	0	0
2021/03/30	2037	04/11/2021	12.83	Call	Bond Future	7,965.2700	7.9653	7,819.9500	7.8200	(1.824)	0	0	0
2021/03/30	2037	04/11/2021			Bond Future	11.8747	78.7905	11.9092	78.5941	0.291	0.0000	0.0000	0
2021/03/30	2037	04/11/2021	12.82	Call	Bond Future	7,933.0500	7.9330	7,788.0100	7.7880	(1.828)	0	0	0
2021/03/30	2037	04/11/2021	12.83	Put	Bond Future	2,807.4400	2.8074	2,858.4400	2.8584	1.817	0	0	0
2021/03/30	2037	04/11/2021	12.81	Call	Bond Future	7,900.8900	7.9009	7,756.1200	7.7561	(1.832)	0	0	0
2021/03/30	2037	04/11/2021	12.81	Put	Bond Future	2,845.4900	2.8455	2,897.0400	2.8970	1.812	0	0	0
2021/03/30	2037	03/02/2022	11.46	Call	Bond Future	3,240.2100	3.2402	3,153.3900	3.1534	(2.679)	0	0	0
2021/03/30	2037	03/02/2022	11.47	Put	Bond Future	7,007.5900	7.0076	7,115.7300	7.1157	1.543	0	0	0
2021/03/30	2037	03/02/2022	11.45	Call	Bond Future	3,216.8200	3.2168	3,130.3900	3.1304	(2.687)	0	0	0
2021/03/30	2037	03/02/2022			Bond Future	12.1243	75.4170	12.1598	75.2217	0.293	0.0000	0.0000	0
2021/03/30	2037	03/02/2022	11.46	Put	Bond Future	7,043.7700	7.0438	7,152.2900	7.1523	1.541	0	0	0
2021/03/30	2037	03/02/2022	11.47	Call	Bond Future	3,263.4200	3.2634	3,176.2200	3.1762	(2.672)	0	0	0
2021/03/30	2037	03/02/2022	11.45	Put	Bond Future	7,079.8400	7.0798	7,188.7500	7.1888	1.538	0	0	0
2021/03/30	2038	06/05/2021			Bond Future	115.4843	115.4843	115.5539	115.5539	0.060	0.0000	0.0000	7,969
2021/03/30	2038	05/08/2021			Bond Future	115.0125	115.0125	115.0833	115.0833	0.062	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
2021/03/30	2038	04/11/2021			Bond Future	116.3007	116.3007	116.3793	116.3793	0.068	0.0000	0.0000	0
2021/03/30	2038	03/02/2022			Bond Future	115.8752	115.8752	115.9595	115.9595	0.073	0.0000	0.0000	0
2021/03/30	2040	06/05/2021	12.44	Call	Bond Future	6,251.8700	6.2519	6,136.3900	6.1364	(1.847)	0	0	0
2021/03/30	2040	06/05/2021	12.44	Put	Bond Future	593.3200	0.5933	591.2700	0.5913	(0.346)	0	0	0
2021/03/30	2040	06/05/2021	10.83	Put	Bond Future	5,267.0200	5.2670	5,333.4000	5.3334	1.260	0	0	0
2021/03/30	2040	06/05/2021	10.83	Call	Bond Future	707.4200	0.7074	660.3700	0.6604	(6.651)	0	0	300
2021/03/30	2040	06/05/2021	11.58	Put	Bond Future	2,141.5600	2.1416	2,162.3300	2.1623	0.970	0	0	0
2021/03/30	2040	06/05/2021	11.58	Call	Bond Future	2,604.2400	2.6042	2,511.5800	2.5116	(3.558)	0	0	300
2021/03/30	2040	06/05/2021			Bond Future	11.5078	83.3449	11.5254	83.2315	0.153	0.0000	0.0000	84,566
2021/03/30	2040	06/05/2021	12.43	Call	Bond Future	6,205.5000	6.2055	6,090.1100	6.0901	(1.859)	0	0	0
2021/03/30	2040	06/05/2021	12.43	Put	Bond Future	604.1900	0.6042	602.2300	0.6022	(0.324)	0	0	0
2021/03/30	2040	06/05/2021	12.42	Call	Bond Future	6,159.2400	6.1592	6,043.9300	6.0439	(1.872)	0	0	0
2021/03/30	2040	06/05/2021	12.42	Put	Bond Future	615.2300	0.6152	613.3500	0.6134	(0.306)	0	0	0
2021/03/30	2040	06/05/2021	13.38	Call	Bond Future	10,817.3400	10.8173	10,701.4800	10.7015	(1.071)	0	0	0
2021/03/30	2040	06/05/2021	13.38	Put	Bond Future	83.4700	0.0835	81.0400	0.0810	(2.911)	0	0	300
2021/03/30	2040	05/08/2021	11.05	Put	Bond Future	6,681.5100	6.6815	6,742.2000	6.7422	0.908	0	0	0
2021/03/30	2040	05/08/2021	11.05	Call	Bond Future	2,147.1200	2.1471	2,093.5600	2.0936	(2.495)	0	0	900
2021/03/30	2040	05/08/2021	12.48	Call	Bond Future	6,787.8100	6.7878	6,694.7100	6.6947	(1.372)	0	0	0
2021/03/30	2040	05/08/2021	12.49	Put	Bond Future	2,407.5900	2.4076	2,428.5500	2.4285	0.871	0	0	0
2021/03/30	2040	05/08/2021	12.47	Call	Bond Future	6,747.8400	6.7478	6,654.9200	6.6549	(1.377)	0	0	0
2021/03/30	2040	05/08/2021			Bond Future	11.7464	79.7206	11.7648	79.6063	0.156	0.0000	0.0000	0
2021/03/30	2040	05/08/2021	11.55	Put	Bond Future	4,715.1600	4.7152	4,759.5600	4.7596	0.942	0	0	0
2021/03/30	2040	05/08/2021	11.55	Call	Bond Future	3,476.7900	3.4768	3,406.9400	3.4069	(2.009)	0	0	900
2021/03/30	2040	05/08/2021	14.80	Call	Bond Future	16,070.3900	16.0704	15,957.3300	15.9573	(0.704)	0	0	0
2021/03/30	2040	05/08/2021	14.80	Put	Bond Future	225.2600	0.2253	226.4500	0.2264	0.528	0	0	900
2021/03/30	2040	05/08/2021	12.48	Put	Bond Future	2,424.4900	2.4245	2,445.6400	2.4456	0.872	0	0	0
2021/03/30	2040	05/08/2021	12.49	Call	Bond Future	6,827.6700	6.8277	6,734.3800	6.7344	(1.366)	0	0	0
2021/03/30	2040	05/08/2021	12.47	Put	Bond Future	2,441.3500	2.4413	2,462.6800	2.4627	0.874	0	0	0
2021/03/30	2040	04/11/2021	12.90	Call	Bond Future	8,290.5500	8.2905	8,203.7600	8.2038	(1.047)	0	0	0
2021/03/30	2040	04/11/2021	12.90	Put	Bond Future	2,994.9500	2.9950	3,018.7500	3.0188	0.795	0	0	0
2021/03/30	2040	04/11/2021	12.89	Call	Bond Future	8,256.8700	8.2569	8,170.2200	8.1702	(1.049)	0	0	0
2021/03/30	2040	04/11/2021	12.89	Put	Bond Future	3,015.1800	3.0152	3,039.1200	3.0391	0.794	0	0	0
2021/03/30	2040	04/11/2021			Bond Future	11.9720	80.5956	11.9903	80.4850	0.153	0.0000	0.0000	0
2021/03/30	2040	04/11/2021	12.91	Call	Bond Future	8,324.2800	8.3243	8,237.3400	8.2373	(1.044)	0	0	0
2021/03/30	2040	04/11/2021	12.91	Put	Bond Future	2,974.8400	2.9748	2,998.4900	2.9985	0.795	0	0	0
2021/03/30	2040	03/02/2022	11.58	Put	Bond Future	7,367.1900	7.3672	7,422.8500	7.4228	0.756	0	0	0
2021/03/30	2040	03/02/2022	11.59	Call	Bond Future	3,525.7000	3.5257	3,472.5500	3.4725	(1.508)	0	0	0
2021/03/30	2040	03/02/2022	11.57	Put	Bond Future	7,405.7300	7.4057	7,461.6200	7.4616	0.755	0	0	0
2021/03/30	2040	03/02/2022			Bond Future	12.2157	76.9921	12.2343	76.8835	0.152	0.0000	0.0000	0
2021/03/30	2040	03/02/2022	11.58	Call	Bond Future	3,501.1500	3.5012	3,448.2100	3.4482	(1.512)	0	0	0
2021/03/30	2040	03/02/2022	11.59	Put	Bond Future	7,328.5300	7.3285	7,383.9800	7.3840	0.757	0	0	0
2021/03/30	2040	03/02/2022	11.57	Call	Bond Future	3,476.4000	3.4764	3,423.6900	3.4237	(1.516)	0	0	0
2021/03/30	2044	06/05/2021	12.44	Call	Bond Future	5,995.9900	5.9960	5,878.4700	5.8785	(1.960)	0	0	0
2021/03/30	2044	06/05/2021	12.44	Put	Bond Future	653.5900	0.6536	652.5700	0.6526	(0.156)	0	0	0
2021/03/30	2044	06/05/2021	12.43	Call	Bond Future	5,948.9200	5.9489	5,831.5100	5.8315	(1.974)	0	0	0
2021/03/30	2044	06/05/2021	12.43	Put	Bond Future	663.5700	0.6636	662.6600	0.6627	(0.137)	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
2021/03/30	2044	06/05/2021	11.40	Call	Bond Future	1,848.7400	1.8487	1,767.2600	1.7673	(4.407)	0	0	0
2021/03/30	2044	06/05/2021	11.40	Put	Bond Future	2,886.5700	2.8866	2,921.5900	2.9216	1.213	0	0	3,100
2021/03/30	2044	06/05/2021	11.79	Call	Bond Future	3,160.9100	3.1609	3,059.6500	3.0596	(3.204)	0	0	0
2021/03/30	2044	06/05/2021	11.79	Put	Bond Future	1,696.3900	1.6964	1,711.6300	1.7116	0.898	0	0	3,100
2021/03/30	2044	06/05/2021	11.10	Call	Bond Future	1,090.1800	1.0902	1,028.2700	1.0283	(5.679)	0	0	0
2021/03/30	2044	06/05/2021	12.50	Call	Bond Future	6,279.8000	6.2798	6,161.6300	6.1616	(1.882)	0	0	0
2021/03/30	2044	06/05/2021	12.50	Put	Bond Future	596.7300	0.5967	595.0600	0.5951	(0.280)	0	0	3,100
2021/03/30	2044	06/05/2021			Bond Future	11.5591	79.9752	11.5772	79.8587	0.156	0.0000	0.0000	62,001
2021/03/30	2044	06/05/2021	12.45	Call	Bond Future	6,043.1300	6.0431	5,925.4900	5.9255	(1.947)	0	0	0
2021/03/30	2044	06/05/2021	12.45	Put	Bond Future	643.7600	0.6438	642.6200	0.6426	(0.177)	0	0	0
2021/03/30	2044	06/05/2021	10.70	Put	Bond Future	6,325.7400	6.3257	6,407.6600	6.4077	1.295	0	0	0
2021/03/30	2044	06/05/2021	10.70	Call	Bond Future	430.3600	0.4304	395.7800	0.3958	(8.035)	0	0	3,100
2021/03/30	2044	06/05/2021	11.10	Put	Bond Future	4,149.8400	4.1498	4,204.4300	4.2044	1.315	0	0	3,100
2021/03/30	2044	06/05/2021	11.90	Call	Bond Future	3,596.6000	3.5966	3,491.1500	3.4912	(2.932)	0	0	0
2021/03/30	2044	06/05/2021	11.90	Put	Bond Future	1,450.8600	1.4509	1,461.9100	1.4619	0.762	0	0	0
2021/03/30	2044	06/05/2021	11.35	Put	Bond Future	3,076.2200	3.0762	3,114.2800	3.1143	1.237	0	0	0
2021/03/30	2044	06/05/2021	11.35	Call	Bond Future	1,707.4300	1.7074	1,628.9900	1.6290	(4.594)	0	0	3,100
2021/03/30	2044	05/08/2021	12.60	Put	Bond Future	2,298.4700	2.2985	2,319.1300	2.3191	0.899	0	0	0
2021/03/30	2044	05/08/2021	12.61	Call	Bond Future	7,114.3600	7.1144	7,017.3700	7.0174	(1.363)	0	0	0
2021/03/30	2044	05/08/2021	12.61	Put	Bond Future	2,278.8000	2.2788	2,299.2800	2.2993	0.899	0	0	0
2021/03/30	2044	05/08/2021			Bond Future	11.7892	76.4403	11.8081	76.3229	0.160	0.0000	0.0000	0
2021/03/30	2044	05/08/2021	12.60	Call	Bond Future	7,078.3400	7.0783	6,981.5300	6.9815	(1.368)	0	0	0
2021/03/30	2044	05/08/2021	12.59	Call	Bond Future	7,042.3800	7.0424	6,945.7500	6.9458	(1.372)	0	0	0
2021/03/30	2044	05/08/2021	12.59	Put	Bond Future	2,318.2800	2.3183	2,339.1200	2.3391	0.899	0	0	0
2021/03/30	2044	04/11/2021	12.91	Call	Bond Future	8,207.7500	8.2077	8,118.8500	8.1188	(1.083)	0	0	0
2021/03/30	2044	04/11/2021	12.91	Put	Bond Future	3,070.8600	3.0709	3,096.0400	3.0960	0.820	0	0	0
2021/03/30	2044	04/11/2021			Bond Future	12.0064	77.2794	12.0253	77.1653	0.157	0.0000	0.0000	0
2021/03/30	2044	04/11/2021	12.90	Call	Bond Future	8,174.7000	8.1747	8,085.9600	8.0860	(1.086)	0	0	0
2021/03/30	2044	04/11/2021	12.90	Put	Bond Future	3,091.2900	3.0913	3,116.6300	3.1166	0.820	0	0	0
2021/03/30	2044	04/11/2021	12.89	Call	Bond Future	8,141.6900	8.1417	8,053.1000	8.0531	(1.088)	0	0	0
2021/03/30	2044	04/11/2021	12.89	Put	Bond Future	3,111.8300	3.1118	3,137.3200	3.1373	0.819	0	0	0
2021/03/30	2044	03/02/2022	11.59	Call	Bond Future	3,486.3500	3.4863	3,432.0100	3.4320	(1.559)	0	0	0
2021/03/30	2044	03/02/2022	11.59	Put	Bond Future	7,466.6100	7.4666	7,524.5100	7.5245	0.775	0	0	0
2021/03/30	2044	03/02/2022	11.60	Call	Bond Future	3,511.0600	3.5111	3,456.5000	3.4565	(1.554)	0	0	0
2021/03/30	2044	03/02/2022	11.60	Put	Bond Future	7,427.4200	7.4274	7,485.1000	7.4851	0.777	0	0	0
2021/03/30	2044	03/02/2022			Bond Future	12.2409	73.7640	12.2602	73.6517	0.157	0.0000	0.0000	0
2021/03/30	2044	03/02/2022	11.61	Call	Bond Future	3,535.8500	3.5358	3,481.0700	3.4811	(1.549)	0	0	0
2021/03/30	2044	03/02/2022	11.61	Put	Bond Future	7,388.4000	7.3884	7,445.8600	7.4459	0.778	0	0	0
2021/03/30	2046	06/05/2021			Bond Future	104.3839	104.3839	104.8032	104.8032	0.402	0.0000	0.0000	15,133
2021/03/30	2046	05/08/2021			Bond Future	105.5135	105.5135	105.9380	105.9380	0.402	0.0000	0.0000	0
2021/03/30	2046	04/11/2021			Bond Future	104.8875	104.8875	105.3231	105.3231	0.415	0.0000	0.0000	0
2021/03/30	2046	03/02/2022			Bond Future	106.0842	106.0842	106.5290	106.5290	0.419	0.0000	0.0000	0
2021/03/30	2050	06/05/2021			Bond Future	108.3164	108.3164	108.3808	108.3808	0.059	0.0000	0.0000	11,044
2021/03/30	2050	05/08/2021			Bond Future	107.5611	107.5611	107.6267	107.6267	0.061	0.0000	0.0000	0
2021/03/30	2050	04/11/2021			Bond Future	108.7658	108.7658	108.8386	108.8386	0.067	0.0000	0.0000	0
2021/03/30	2050	03/02/2022			Bond Future	108.0589	108.0589	108.1372	108.1372	0.072	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
2021/03/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	AL37	06/05/2021			Index Future	778.5150	778.5150	774.8030	774.8030	(0.477)	0.0000	0.0000	0
2021/03/30	AL37	05/08/2021			Index Future	786.6520	786.6520	782.9180	782.9180	(0.475)	0.0000	0.0000	0
2021/03/30	AL37	04/11/2021			Index Future	795.3550	795.3550	791.6370	791.6370	(0.467)	0.0000	0.0000	0
2021/03/30	AL37	03/02/2022			Index Future	804.2360	804.2360	800.5120	800.5120	(0.463)	0.0000	0.0000	0
2021/03/30	AL7T	06/05/2021			Index Future	852.4960	852.4960	848.1680	848.1680	(0.508)	0.0000	0.0000	0
2021/03/30	AL7T	05/08/2021			Index Future	861.4060	861.4060	857.0510	857.0510	(0.506)	0.0000	0.0000	0
2021/03/30	AL7T	04/11/2021			Index Future	870.9350	870.9350	866.5950	866.5950	(0.498)	0.0000	0.0000	0
2021/03/30	AL7T	03/02/2022			Index Future	880.6600	880.6600	876.3110	876.3110	(0.494)	0.0000	0.0000	0
2021/03/30	ALBI	06/05/2021			Index Future	747.5700	747.5700	744.9060	744.9060	(0.356)	0.0000	0.0000	299
2021/03/30	ALBI	05/08/2021			Index Future	755.3840	755.3840	752.7070	752.7070	(0.354)	0.0000	0.0000	0
2021/03/30	ALBI	04/11/2021			Index Future	763.7400	763.7400	761.0900	761.0900	(0.347)	0.0000	0.0000	0
2021/03/30	ALBI	03/02/2022			Index Future	772.2690	772.2690	769.6230	769.6230	(0.343)	0.0000	0.0000	0
2021/03/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	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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2021/03/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/30	ES33	06/05/2021			Bond Future	12.0689	72.1910	12.1048	72.0124	0.298	0.0000	0.0000	350
2021/03/30	ES33	05/08/2021			Bond Future	12.3485	72.9723	12.3860	72.7921	0.304	0.0000	0.0000	0
2021/03/30	ES33	04/11/2021			Bond Future	12.6302	70.0145	12.6684	69.8366	0.303	0.0000	0.0000	0
2021/03/30	ES33	03/02/2022			Bond Future	12.9342	70.8137	12.9736	70.6366	0.304	0.0000	0.0000	0
2021/03/30	ES42	06/05/2021			Bond Future	12.5679	70.5104	12.5782	70.4542	0.082	0.0000	0.0000	4,779
2021/03/30	ES42	05/08/2021			Bond Future	12.8346	71.2740	12.8453	71.2174	0.084	0.0000	0.0000	0
2021/03/30	ES42	04/11/2021			Bond Future	13.1058	67.8145	13.1163	67.7616	0.080	0.0000	0.0000	0
2021/03/30	ES42	03/02/2022			Bond Future	13.3887	68.5891	13.3991	68.5382	0.077	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
2021/03/30	GOVI	06/05/2021	678.68	Call	GOVI	603,590.0000	60.3590	576,830.0000	57.6830	(4.433)	0	0	0
2021/03/30	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	06/05/2021	678.67	Call	GOVI	603,690.0000	60.3690	576,930.0000	57.6930	(4.433)	0	0	0
2021/03/30	GOVI	06/05/2021			GOVI	739.0390	739.0390	736.3630	736.3630	(0.362)	0.0000	0.0000	990
2021/03/30	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	06/05/2021	678.69	Call	GOVI	603,490.0000	60.3490	576,730.0000	57.6730	(4.434)	0	0	0
2021/03/30	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	05/08/2021	719.14	Call	GOVI	276,240.0000	27.6240	249,350.0000	24.9350	(9.734)	0	0	0
2021/03/30	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	05/08/2021	719.13	Call	GOVI	276,340.0000	27.6340	249,450.0000	24.9450	(9.731)	0	0	0
2021/03/30	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	05/08/2021			GOVI	746.7640	746.7640	744.0750	744.0750	(0.360)	0.0000	0.0000	0
2021/03/30	GOVI	05/08/2021	719.15	Call	GOVI	276,140.0000	27.6140	249,250.0000	24.9250	(9.738)	0	0	0
2021/03/30	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	04/11/2021	728.41	Call	GOVI	266,150.0000	26.6150	239,510.0000	23.9510	(10.009)	0	0	0
2021/03/30	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	04/11/2021	728.40	Call	GOVI	266,250.0000	26.6250	239,610.0000	23.9610	(10.006)	0	0	0
2021/03/30	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	04/11/2021			GOVI	755.0250	755.0250	752.3610	752.3610	(0.353)	0.0000	0.0000	0
2021/03/30	GOVI	04/11/2021	728.42	Call	GOVI	266,050.0000	26.6050	239,410.0000	23.9410	(10.013)	0	0	0
2021/03/30	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	03/02/2022	792.76	Put	GOVI	293,040.0000	29.3040	319,640.0000	31.9640	9.077	0	0	0
2021/03/30	GOVI	03/02/2022			GOVI	763.4560	763.4560	760.7960	760.7960	(0.348)	0.0000	0.0000	0
2021/03/30	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	03/02/2022	792.75	Put	GOVI	292,940.0000	29.2940	319,540.0000	31.9540	9.080	0	0	0
2021/03/30	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	GOVI	03/02/2022	792.74	Put	GOVI	292,840.0000	29.2840	319,440.0000	31.9440	9.083	0	0	0
2021/03/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/30	IGOV	06/05/2021			Index Future	281.5550	281.5550	281.6330	281.6330	0.028	0.0000	0.0000	897
2021/03/30	IGOV	05/08/2021			Index Future	284.5670	284.5670	284.6520	284.6520	0.030	0.0000	0.0000	0
2021/03/30	IGOV	04/11/2021			Index Future	287.7840	287.7840	287.8910	287.8910	0.037	0.0000	0.0000	0
2021/03/30	IGOV	03/02/2022			Index Future	291.0660	291.0660	291.1860	291.1860	0.041	0.0000	0.0000	0
2021/03/30	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/30	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4400	89.4400	0.000	0.0000	0.0000	0
2021/03/30	IS05	21/12/2021			Interest Rate Swap	90.7700	90.7700	90.7800	90.7800	0.011	0.0000	0.0000	51
2021/03/30	IS05	15/03/2022			Interest Rate Swap	90.2600	90.2600	90.2800	90.2800	0.022	0.0000	0.0000	0
2021/03/30	IS05	21/06/2022			Interest Rate Swap	90.5200	90.5200	90.5400	90.5400	0.022	0.0000	0.0000	0
2021/03/30	IS05	20/09/2022			Interest Rate Swap	93.7800	93.7800	93.8100	93.8100	0.032	0.0000	0.0000	0
2021/03/30	IS05	20/12/2022			Interest Rate Swap	94.4200	94.4200	94.4700	94.4700	0.053	0.0000	0.0000	0
2021/03/30	IS05	22/03/2023			Interest Rate Swap	86.9700	86.9700	87.0300	87.0300	0.069	0.0000	0.0000	0
2021/03/30	IS05	20/06/2023			Interest Rate Swap	92.6400	92.6400	92.7100	92.7100	0.076	0.0000	0.0000	0
2021/03/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/30	IS10	17/12/2025			Interest Rate Swap	81.7000	81.7000	82.1000	82.1000	0.490	0.0000	0.0000	0

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2021/03/30	IS10	16/03/2026			Interest Rate Swap	78.3700	78.3700	78.8100	78.8100	0.561	0.0000	0.0000	0
2021/03/30	IS10	15/06/2026			Interest Rate Swap	76.9100	76.9100	77.4000	77.4000	0.637	0.0000	0.0000	0
2021/03/30	IS10	21/09/2026			Interest Rate Swap	79.0300	79.0300	79.5800	79.5800	0.696	0.0000	0.0000	0
2021/03/30	IS10	21/12/2026			Interest Rate Swap	83.1100	83.1100	83.7200	83.7200	0.734	0.0000	0.0000	0
2021/03/30	IS10	15/03/2027			Interest Rate Swap	81.7000	81.7000	82.3800	82.3800	0.832	0.0000	0.0000	0
2021/03/30	IS10	21/06/2027			Interest Rate Swap	83.8800	83.8800	84.5900	84.5900	0.846	0.0000	0.0000	0
2021/03/30	IS10	20/09/2027			Interest Rate Swap	89.7600	89.7600	90.5100	90.5100	0.836	0.0000	0.0000	0
2021/03/30	IS10	20/12/2027			Interest Rate Swap	90.2600	90.2600	91.0400	91.0400	0.864	0.0000	0.0000	0
2021/03/30	IS10	22/03/2028			Interest Rate Swap	83.4300	83.4300	84.2500	84.2500	0.983	0.0000	0.0000	0
2021/03/30	IS10	20/06/2028			Interest Rate Swap	91.3100	91.3100	92.1200	92.1200	0.887	0.0000	0.0000	0
2021/03/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/30	JBAF	21/04/2021			Jibar Tradeable Future	3.7050	96.2950	3.7150	96.2850	0.270	0.0000	0.0000	0
2021/03/30	JBAF	19/05/2021			Jibar Tradeable Future	3.7300	96.2700	3.7500	96.2500	0.536	0.0000	0.0000	0
2021/03/30	JBAF	15/06/2021			Jibar Tradeable Future	3.7850	96.2150	3.8050	96.1950	0.528	0.0000	0.0000	0
2021/03/30	JBAF	21/07/2021			Jibar Tradeable Future	3.8300	96.1700	3.8400	96.1600	0.261	0.0000	0.0000	0
2021/03/30	JBAF	18/08/2021			Jibar Tradeable Future	3.9100	96.0900	3.9200	96.0800	0.256	0.0000	0.0000	0
2021/03/30	JBAF	15/09/2021			Jibar Tradeable Future	3.9350	96.0650	3.9550	96.0450	0.508	0.0000	0.0000	30,000
2021/03/30	JBAF	15/12/2021			Jibar Tradeable Future	4.2700	95.7300	4.3000	95.7000	0.703	0.0000	0.0000	0
2021/03/30	JBAF	16/03/2022			Jibar Tradeable Future	4.3950	95.6050	4.4400	95.5600	1.024	0.0000	0.0000	0
2021/03/30	JBAF	15/06/2022			Jibar Tradeable Future	4.8600	95.1400	4.9100	95.0900	1.029	0.0000	0.0000	471
2021/03/30	JBAF	21/09/2022			Jibar Tradeable Future	4.9900	95.0100	5.0450	94.9550	1.102	0.0000	0.0000	0
2021/03/30	JBAF	21/12/2022			Jibar Tradeable Future	5.3950	94.6050	5.4350	94.5650	0.741	0.0000	0.0000	0
2021/03/30	JBAF	15/03/2023			Jibar Tradeable Future	5.5050	94.4950	5.5550	94.4450	0.908	0.0000	0.0000	0
2021/03/30	R023	06/05/2021	7.58	Call	Bond Future	3,693.7000	3.6937	3,638.5500	3.6386	(1.493)	0	0	0
2021/03/30	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	R023	06/05/2021			Bond Future	5.4107	105.4746	5.4423	105.4194	0.585	0.0000	0.0000	40,647
2021/03/30	R023	06/05/2021	7.57	Call	Bond Future	3,677.0700	3.6771	3,621.9200	3.6219	(1.500)	0	0	0
2021/03/30	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	R023	06/05/2021	7.56	Call	Bond Future	3,660.4400	3.6604	3,605.2900	3.6053	(1.507)	0	0	0
2021/03/30	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	R023	05/08/2021	5.30	Call	Bond Future	196.5600	0.1966	178.3500	0.1784	(9.264)	0	0	0
2021/03/30	R023	05/08/2021	5.30	Put	Bond Future	665.4700	0.6655	702.5800	0.7026	5.577	0	0	0
2021/03/30	R023	05/08/2021	5.29	Call	Bond Future	190.3100	0.1903	172.4600	0.1725	(9.379)	0	0	0
2021/03/30	R023	05/08/2021	5.29	Put	Bond Future	674.3300	0.6743	711.8000	0.7118	5.557	0	0	0
2021/03/30	R023	05/08/2021			Bond Future	5.6115	106.5898	5.6483	106.5345	0.657	0.0000	0.0000	0
2021/03/30	R023	05/08/2021	5.31	Call	Bond Future	202.9100	0.2029	184.3300	0.1843	(9.157)	0	0	0
2021/03/30	R023	05/08/2021	5.31	Put	Bond Future	656.7200	0.6567	693.4600	0.6935	5.594	0	0	0
2021/03/30	R023	04/11/2021	4.91	Call	Bond Future	73.6400	0.0736	66.6200	0.0666	(9.533)	0	0	0
2021/03/30	R023	04/11/2021	4.91	Put	Bond Future	1,262.6000	1.2626	1,305.1800	1.3052	3.372	0	0	0
2021/03/30	R023	04/11/2021	4.90	Call	Bond Future	71.9400	0.0719	65.0500	0.0650	(9.577)	0	0	0
2021/03/30	R023	04/11/2021	4.90	Put	Bond Future	1,273.7400	1.2737	1,316.4500	1.3165	3.353	0	0	0
2021/03/30	R023	04/11/2021			Bond Future	5.8434	103.8508	5.8827	103.8012	0.672	0.0000	0.0000	0
2021/03/30	R023	04/11/2021	4.92	Call	Bond Future	75.3800	0.0754	68.2300	0.0682	(9.485)	0	0	0
2021/03/30	R023	04/11/2021	4.92	Put	Bond Future	1,251.5000	1.2515	1,293.9500	1.2940	3.392	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
2021/03/30	R023	03/02/2022	5.08	Call	Bond Future	190.5700	0.1906	179.7800	0.1798	(5.662)	0	0	0
2021/03/30	R023	03/02/2022	5.08	Put	Bond Future	1,331.2200	1.3312	1,366.3800	1.3664	2.641	0	0	0
2021/03/30	R023	03/02/2022			Bond Future	6.1898	105.0113	6.2349	104.9654	0.728	0.0000	0.0000	0
2021/03/30	R023	03/02/2022	5.07	Call	Bond Future	188.3000	0.1883	177.6100	0.1776	(5.677)	0	0	0
2021/03/30	R023	03/02/2022	5.07	Put	Bond Future	1,339.3200	1.3393	1,374.5800	1.3746	2.633	0	0	0
2021/03/30	R023	03/02/2022	5.06	Call	Bond Future	186.0500	0.1861	175.4600	0.1755	(5.692)	0	0	0
2021/03/30	R023	03/02/2022	5.06	Put	Bond Future	1,347.4300	1.3474	1,382.7900	1.3828	2.624	0	0	0
2021/03/30	R035	06/05/2021	12.36	Put	Bond Future	301.5700	0.3016	311.5000	0.3115	3.293	0	0	0
2021/03/30	R035	06/05/2021	12.37	Call	Bond Future	7,459.0700	7.4591	7,235.6100	7.2356	(2.996)	0	0	0
2021/03/30	R035	06/05/2021	12.35	Put	Bond Future	307.8500	0.3079	318.0200	0.3180	3.304	0	0	0
2021/03/30	R035	06/05/2021	10.55	Call	Bond Future	821.8800	0.8219	740.2800	0.7403	(9.928)	0	0	0
2021/03/30	R035	06/05/2021	10.55	Put	Bond Future	4,491.3400	4.4913	4,642.8900	4.6429	3.374	0	0	500
2021/03/30	R035	06/05/2021	10.05	Put	Bond Future	7,273.2500	7.2733	7,472.9000	7.4729	2.745	0	0	0
2021/03/30	R035	06/05/2021	10.05	Call	Bond Future	237.8300	0.2378	204.3300	0.2043	(14.086)	0	0	500
2021/03/30	R035	06/05/2021	10.40	Put	Bond Future	5,249.9300	5.2499	5,417.9000	5.4179	3.199	0	0	0
2021/03/30	R035	06/05/2021	12.91	Put	Bond Future	87.7600	0.0878	89.9000	0.0899	2.438	0	0	600
2021/03/30	R035	06/05/2021	11.55	Call	Bond Future	3,756.9700	3.7570	3,571.4600	3.5715	(4.938)	0	0	0
2021/03/30	R035	06/05/2021	11.55	Put	Bond Future	1,215.4000	1.2154	1,263.0400	1.2630	3.920	0	0	1,650
2021/03/30	R035	06/05/2021	12.77	Call	Bond Future	9,400.2900	9.4003	9,170.4600	9.1705	(2.445)	0	0	0
2021/03/30	R035	06/05/2021	12.77	Put	Bond Future	122.4100	0.1224	125.7300	0.1257	2.712	0	0	1,650
2021/03/30	R035	06/05/2021	10.24	Put	Bond Future	6,132.4500	6.1325	6,316.3600	6.3164	2.999	0	0	0
2021/03/30	R035	06/05/2021	10.24	Call	Bond Future	397.6800	0.3977	348.4400	0.3484	(12.382)	0	0	223
2021/03/30	R035	06/05/2021			Bond Future	11.1278	86.0036	11.1657	85.7704	0.341	0.0000	0.0000	99,058
2021/03/30	R035	06/05/2021	12.36	Call	Bond Future	7,411.2500	7.4113	7,188.0300	7.1880	(3.012)	0	0	0
2021/03/30	R035	06/05/2021	12.37	Put	Bond Future	295.3900	0.2954	305.0800	0.3051	3.280	0	0	0
2021/03/30	R035	06/05/2021	12.35	Call	Bond Future	7,363.4800	7.3635	7,140.5000	7.1405	(3.028)	0	0	0
2021/03/30	R035	06/05/2021	11.05	Call	Bond Future	1,983.4300	1.9834	1,844.8100	1.8448	(6.989)	0	0	0
2021/03/30	R035	06/05/2021	11.05	Put	Bond Future	2,464.1200	2.4641	2,558.6500	2.5587	3.836	0	0	500
2021/03/30	R035	06/05/2021	10.40	Call	Bond Future	589.8000	0.5898	524.6200	0.5246	(11.051)	0	0	600
2021/03/30	R035	06/05/2021	11.15	Put	Bond Future	2,153.1300	2.1531	2,236.9900	2.2370	3.895	0	0	0
2021/03/30	R035	06/05/2021	11.15	Call	Bond Future	2,289.8800	2.2899	2,140.5900	2.1406	(6.520)	0	0	600
2021/03/30	R035	06/05/2021	12.91	Call	Bond Future	10,085.0300	10.0850	9,854.0200	9.8540	(2.291)	0	0	0
2021/03/30	R035	06/05/2021	10.81	Put	Bond Future	3,340.5900	3.3406	3,462.1900	3.4622	3.640	0	0	0
2021/03/30	R035	06/05/2021	10.81	Call	Bond Future	1,350.7100	1.3507	1,239.1600	1.2392	(8.259)	0	0	1,650
2021/03/30	R035	06/05/2021	12.02	Call	Bond Future	5,826.4700	5.8265	5,614.2200	5.6142	(3.643)	0	0	0
2021/03/30	R035	06/05/2021	12.02	Put	Bond Future	586.8200	0.5868	607.7200	0.6077	3.562	0	0	223
2021/03/30	R035	06/05/2021	11.32	Call	Bond Future	2,868.8100	2.8688	2,702.7000	2.7027	(5.790)	0	0	0
2021/03/30	R035	06/05/2021	11.32	Put	Bond Future	1,697.4600	1.6975	1,764.5000	1.7645	3.949	0	0	223
2021/03/30	R035	05/08/2021	11.37	Call	Bond Future	3,853.1700	3.8532	3,716.4500	3.7164	(3.548)	0	0	0
2021/03/30	R035	05/08/2021	11.37	Put	Bond Future	3,841.3700	3.8414	3,939.9200	3.9399	2.565	0	0	100
2021/03/30	R035	05/08/2021	5.31	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/30	R035	05/08/2021	5.31	Put	Bond Future	51,177.8000	51.1778	51,413.0700	51.4131	0.460	0	0	0
2021/03/30	R035	05/08/2021			Bond Future	11.3680	86.9129	11.4076	86.6776	0.348	0.0000	0.0000	0
2021/03/30	R035	05/08/2021	10.77	Call	Bond Future	2,233.8000	2.2338	2,134.5000	2.1345	(4.445)	0	0	0
2021/03/30	R035	05/08/2021	10.77	Put	Bond Future	5,914.6600	5.9147	6,050.6300	6.0506	2.299	0	0	100
2021/03/30	R035	05/08/2021	10.02	Put	Bond Future	9,553.5600	9.5536	9,734.9800	9.7350	1.899	0	0	0
2021/03/30	R035	05/08/2021	10.02	Call	Bond Future	912.3200	0.9123	858.4700	0.8585	(5.903)	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/30	R035	05/08/2021	5.30	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/30	R035	05/08/2021	5.30	Put	Bond Future	51,294.3800	51.2944	51,529.6500	51.5297	0.459	0	0	0
2021/03/30	R035	05/08/2021	5.29	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/30	R035	05/08/2021	5.29	Put	Bond Future	51,411.0900	51.4111	51,646.3600	51.6464	0.458	0	0	0
2021/03/30	R035	04/11/2021	10.12	Put	Bond Future	10,739.0600	10.7391	10,910.2500	10.9103	1.594	0	0	0
2021/03/30	R035	04/11/2021	10.12	Call	Bond Future	1,435.1000	1.4351	1,373.6100	1.3736	(4.285)	0	0	400
2021/03/30	R035	04/11/2021	10.62	Put	Bond Future	8,252.0600	8.2521	8,400.5100	8.4005	1.799	0	0	0
2021/03/30	R035	04/11/2021	10.62	Call	Bond Future	2,239.0100	2.2390	2,154.7800	2.1548	(3.762)	0	0	400
2021/03/30	R035	04/11/2021	11.75	Put	Bond Future	4,348.0200	4.3480	4,441.5200	4.4415	2.150	0	0	782
2021/03/30	R035	04/11/2021	11.08	Call	Bond Future	3,288.4700	3.2885	3,181.0300	3.1810	(3.267)	0	0	0
2021/03/30	R035	04/11/2021	11.08	Put	Bond Future	6,423.1700	6.4232	6,548.4100	6.5484	1.950	0	0	782
2021/03/30	R035	04/11/2021	10.23	Put	Bond Future	10,150.7700	10.1508	10,317.2900	10.3173	1.640	0	0	0
2021/03/30	R035	04/11/2021	12.53	Call	Bond Future	7,873.6200	7.8736	7,704.0900	7.7041	(2.153)	0	0	0
2021/03/30	R035	04/11/2021	12.53	Put	Bond Future	2,785.7400	2.7857	2,848.8900	2.8489	2.267	0	0	0
2021/03/30	R035	04/11/2021			Bond Future	11.6075	83.3912	11.6478	83.1585	0.347	0.0000	0.0000	0
2021/03/30	R035	04/11/2021	13.82	Call	Bond Future	12,492.5800	12.4926	12,288.1000	12.2881	(1.637)	0	0	0
2021/03/30	R035	04/11/2021	13.82	Put	Bond Future	1,045.8800	1.0459	1,074.0800	1.0741	2.696	0	0	400
2021/03/30	R035	04/11/2021	11.75	Call	Bond Future	5,166.0100	5.1660	5,026.8300	5.0268	(2.694)	0	0	0
2021/03/30	R035	04/11/2021	10.23	Call	Bond Future	1,585.8200	1.5858	1,519.6600	1.5197	(4.172)	0	0	782
2021/03/30	R035	04/11/2021	12.52	Call	Bond Future	7,840.4300	7.8404	7,671.2500	7.6713	(2.158)	0	0	0
2021/03/30	R035	04/11/2021	12.52	Put	Bond Future	2,805.1600	2.8052	2,868.6600	2.8687	2.264	0	0	0
2021/03/30	R035	04/11/2021	12.51	Call	Bond Future	7,807.3000	7.8073	7,638.4600	7.6385	(2.163)	0	0	0
2021/03/30	R035	04/11/2021	12.51	Put	Bond Future	2,824.7000	2.8247	2,888.5400	2.8885	2.260	0	0	0
2021/03/30	R035	03/02/2022	11.39	Call	Bond Future	3,618.2800	3.6183	3,509.6900	3.5097	(3.001)	0	0	0
2021/03/30	R035	03/02/2022	11.39	Put	Bond Future	6,348.4200	6.3484	6,471.7800	6.4718	1.943	0	0	683
2021/03/30	R035	03/02/2022	10.65	Call	Bond Future	2,043.2400	2.0432	1,968.4900	1.9685	(3.658)	0	0	0
2021/03/30	R035	03/02/2022	11.23	Call	Bond Future	3,229.4200	3.2294	3,128.2000	3.1282	(3.134)	0	0	0
2021/03/30	R035	03/02/2022	11.23	Put	Bond Future	6,907.0700	6.9071	7,037.8000	7.0378	1.893	0	0	0
2021/03/30	R035	03/02/2022	11.22	Call	Bond Future	3,205.8800	3.2059	3,105.1200	3.1051	(3.143)	0	0	0
2021/03/30	R035	03/02/2022	11.22	Put	Bond Future	6,943.2700	6.9433	7,074.4600	7.0745	1.889	0	0	0
2021/03/30	R035	03/02/2022			Bond Future	11.8663	84.3233	11.9078	84.0914	0.350	0.0000	0.0000	0
2021/03/30	R035	03/02/2022	10.65	Put	Bond Future	9,289.7200	9.2897	9,446.9200	9.4469	1.692	0	0	683
2021/03/30	R035	03/02/2022	9.70	Put	Bond Future	14,462.5700	14.4626	14,654.7700	14.6548	1.329	0	0	0
2021/03/30	R035	03/02/2022	9.70	Call	Bond Future	884.6700	0.8847	844.9200	0.8449	(4.493)	0	0	683
2021/03/30	R035	03/02/2022	11.24	Call	Bond Future	3,253.0500	3.2531	3,151.3700	3.1514	(3.126)	0	0	0
2021/03/30	R035	03/02/2022	11.24	Put	Bond Future	6,871.0300	6.8710	7,001.3000	7.0013	1.896	0	0	0
2021/03/30	R186	06/05/2021	10.77	Call	Bond Future	14,668.1200	14.6681	14,148.4200	14.1484	(3.543)	0	0	0
2021/03/30	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	R186	06/05/2021	10.76	Call	Bond Future	14,627.0700	14.6271	14,107.3700	14.1074	(3.553)	0	0	0
2021/03/30	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	R186	06/05/2021	7.60	Put	Bond Future	1,084.7500	1.0847	1,309.6900	1.3097	20.737	0	0	5,000
2021/03/30	R186	06/05/2021	7.60	Call	Bond Future	1,577.6600	1.5777	1,282.9000	1.2829	(18.683)	0	0	5,000
2021/03/30	R186	06/05/2021			Bond Future	7.4989	117.5957	7.6055	117.0760	1.421	0.0000	0.0000	107,312
2021/03/30	R186	06/05/2021	10.78	Call	Bond Future	14,709.1500	14.7091	14,189.4500	14.1894	(3.533)	0	0	0
2021/03/30	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/30	R186	06/05/2021	7.30	Call	Bond Future	880.6500	0.8806	678.7400	0.6787	(22.927)	0	0	0
2021/03/30	R186	06/05/2021	7.30	Put	Bond Future	1,858.5800	1.8586	2,176.3700	2.1764	17.099	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
2021/03/30	R186	05/08/2021	8.62	Call	Bond Future	4,972.1300	4.9721	4,566.1500	4.5662	(8.165)	0	0	0
2021/03/30	R186	05/08/2021	8.62	Put	Bond Future	790.9300	0.7909	909.7400	0.9097	15.022	0	0	0
2021/03/30	R186	05/08/2021	8.61	Call	Bond Future	4,937.1600	4.9372	4,532.3500	4.5324	(8.199)	0	0	0
2021/03/30	R186	05/08/2021	8.61	Put	Bond Future	800.3000	0.8003	920.2800	0.9203	14.992	0	0	0
2021/03/30	R186	05/08/2021			Bond Future	7.6989	113.5588	7.8121	113.0340	1.471	0.0000	0.0000	0
2021/03/30	R186	05/08/2021	8.63	Call	Bond Future	5,007.3600	5.0074	4,600.2400	4.6002	(8.130)	0	0	0
2021/03/30	R186	05/08/2021	8.63	Put	Bond Future	781.8600	0.7819	899.5300	0.8995	15.050	0	0	0
2021/03/30	R186	04/11/2021	8.10	Call	Bond Future	3,131.4500	3.1314	2,837.9400	2.8379	(9.373)	0	0	0
2021/03/30	R186	04/11/2021	8.10	Put	Bond Future	2,243.4100	2.2434	2,473.5800	2.4736	10.260	0	0	0
2021/03/30	R186	04/11/2021	8.09	Call	Bond Future	3,106.7700	3.1068	2,814.6200	2.8146	(9.404)	0	0	0
2021/03/30	R186	04/11/2021	8.09	Put	Bond Future	2,262.4700	2.2625	2,494.0000	2.4940	10.234	0	0	0
2021/03/30	R186	04/11/2021			Bond Future	7.8980	114.8042	8.0169	114.2805	1.505	0.0000	0.0000	0
2021/03/30	R186	04/11/2021	8.11	Call	Bond Future	3,156.2300	3.1562	2,861.3600	2.8614	(9.342)	0	0	0
2021/03/30	R186	04/11/2021	8.11	Put	Bond Future	2,224.4600	2.2245	2,453.2700	2.4533	10.286	0	0	0
2021/03/30	R186	03/02/2022	7.30	Call	Bond Future	1,297.3300	1.2973	1,136.8000	1.1368	(12.374)	0	0	0
2021/03/30	R186	03/02/2022	7.30	Put	Bond Future	4,795.6900	4.7957	5,160.1900	5.1602	7.601	0	0	0
2021/03/30	R186	03/02/2022			Bond Future	8.1195	110.8061	8.2453	110.2811	1.550	0.0000	0.0000	0
2021/03/30	R186	03/02/2022	7.28	Call	Bond Future	1,269.5900	1.2696	1,111.5100	1.1115	(12.451)	0	0	0
2021/03/30	R186	03/02/2022	7.28	Put	Bond Future	4,855.0600	4.8551	5,222.0100	5.2220	7.558	0	0	0
2021/03/30	R186	03/02/2022	7.29	Call	Bond Future	1,283.2300	1.2832	1,123.9400	1.1239	(12.413)	0	0	0
2021/03/30	R186	03/02/2022	7.29	Put	Bond Future	4,825.1400	4.8251	5,190.8800	5.1909	7.580	0	0	0
2021/03/30	R197	06/05/2021			Bond Future	321.0848	321.0848	321.1561	321.1561	0.022	0.0000	0.0000	2,993
2021/03/30	R197	05/08/2021			Bond Future	316.5573	316.5573	316.6306	316.6306	0.023	0.0000	0.0000	0
2021/03/30	R197	04/11/2021			Bond Future	320.1028	320.1028	320.1962	320.1962	0.029	0.0000	0.0000	0
2021/03/30	R197	03/02/2022			Bond Future	315.6557	315.6557	315.7630	315.7630	0.034	0.0000	0.0000	0
2021/03/30	R202	06/05/2021			Bond Future	230.8579	230.8579	231.4492	231.4492	0.256	0.0000	0.0000	9,214
2021/03/30	R202	05/08/2021			Bond Future	229.1058	229.1058	229.7046	229.7046	0.261	0.0000	0.0000	0
2021/03/30	R202	04/11/2021			Bond Future	231.6715	231.6715	232.2909	232.2909	0.267	0.0000	0.0000	0
2021/03/30	R202	03/02/2022			Bond Future	230.0125	230.0125	230.6483	230.6483	0.276	0.0000	0.0000	0
2021/03/30	R209	06/05/2021	12.23	Call	Bond Future	6,198.9700	6.1990	6,001.3000	6.0013	(3.189)	0	0	0
2021/03/30	R209	06/05/2021	12.23	Put	Bond Future	338.6900	0.3387	349.8300	0.3498	3.289	0	0	0
2021/03/30	R209	06/05/2021	12.22	Call	Bond Future	6,159.0600	6.1591	5,961.6400	5.9616	(3.205)	0	0	0
2021/03/30	R209	06/05/2021	12.22	Put	Bond Future	345.1800	0.3452	356.5700	0.3566	3.300	0	0	0
2021/03/30	R209	06/05/2021	9.50	Put	Bond Future	9,154.1300	9.1541	9,348.7500	9.3488	2.126	0	0	0
2021/03/30	R209	06/05/2021	9.50	Call	Bond Future	85.2500	0.0853	71.0600	0.0711	(16.645)	0	0	2,150
2021/03/30	R209	06/05/2021	10.35	Call	Bond Future	644.1300	0.6441	577.7600	0.5778	(10.304)	0	0	500
2021/03/30	R209	06/05/2021	9.75	Put	Bond Future	7,657.0500	7.6571	7,841.5600	7.8416	2.410	0	0	0
2021/03/30	R209	06/05/2021	9.75	Call	Bond Future	166.2800	0.1663	141.9800	0.1420	(14.614)	0	0	4,050
2021/03/30	R209	06/05/2021	11.00	Call	Bond Future	1,890.2800	1.8903	1,762.2500	1.7622	(6.773)	0	0	0
2021/03/30	R209	06/05/2021	11.00	Put	Bond Future	2,163.4700	2.1635	2,244.2500	2.2443	3.734	0	0	3,500
2021/03/30	R209	06/05/2021	10.00	Put	Bond Future	6,262.2500	6.2623	6,432.4700	6.4325	2.718	0	0	0
2021/03/30	R209	06/05/2021	10.00	Call	Bond Future	302.6700	0.3027	264.0800	0.2641	(12.750)	0	0	0
2021/03/30	R209	06/05/2021	12.25	Call	Bond Future	6,278.9300	6.2789	6,080.7800	6.0808	(3.156)	0	0	0
2021/03/30	R209	06/05/2021	12.25	Put	Bond Future	326.0000	0.3260	336.6600	0.3367	3.270	0	0	8,350
2021/03/30	R209	06/05/2021			Bond Future	11.0512	65.9994	11.0905	65.7906	0.356	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
2021/03/30	R209	06/05/2021	12.24	Call	Bond Future	6,238.9300	6.2389	6,041.0200	6.0410	(3.172)	0	0	0
2021/03/30	R209	06/05/2021	12.24	Put	Bond Future	332.2900	0.3323	343.1900	0.3432	3.280	0	0	0
2021/03/30	R209	06/05/2021	10.35	Put	Bond Future	4,535.8600	4.5359	4,678.3000	4.6783	3.140	0	0	0
2021/03/30	R209	06/05/2021	10.60	Call	Bond Future	1,024.7000	1.0247	934.7900	0.9348	(8.774)	0	0	0
2021/03/30	R209	06/05/2021	10.60	Put	Bond Future	3,491.4900	3.4915	3,610.3900	3.6104	3.405	0	0	5,250
2021/03/30	R209	06/05/2021	11.60	Call	Bond Future	3,771.2500	3.7713	3,598.0600	3.5981	(4.592)	0	0	0
2021/03/30	R209	06/05/2021	11.60	Put	Bond Future	942.2800	0.9423	977.9000	0.9779	3.780	0	0	3,750
2021/03/30	R209	06/05/2021	10.25	Put	Bond Future	4,998.2900	4.9983	5,149.5100	5.1495	3.025	0	0	0
2021/03/30	R209	06/05/2021	10.25	Call	Bond Future	524.5700	0.5246	466.9800	0.4670	(10.979)	0	0	5,325
2021/03/30	R209	06/05/2021	11.25	Call	Bond Future	2,594.0100	2.5940	2,444.6500	2.4447	(5.758)	0	0	0
2021/03/30	R209	06/05/2021	11.25	Put	Bond Future	1,547.9800	1.5480	1,607.4300	1.6074	3.840	0	0	9,150
2021/03/30	R209	05/08/2021	11.81	Call	Bond Future	5,129.5200	5.1295	4,980.9900	4.9810	(2.896)	0	0	0
2021/03/30	R209	05/08/2021	11.81	Put	Bond Future	2,385.7300	2.3857	2,447.9500	2.4479	2.608	0	0	0
2021/03/30	R209	05/08/2021			Bond Future	11.2631	66.6972	11.3039	66.4865	0.362	0.0000	0.0000	0
2021/03/30	R209	05/08/2021	11.80	Call	Bond Future	5,097.6200	5.0976	4,949.5000	4.9495	(2.906)	0	0	0
2021/03/30	R209	05/08/2021	11.80	Put	Bond Future	2,402.4600	2.4025	2,465.0900	2.4651	2.607	0	0	0
2021/03/30	R209	05/08/2021	11.79	Call	Bond Future	5,065.6300	5.0656	4,917.9300	4.9179	(2.916)	0	0	0
2021/03/30	R209	05/08/2021	11.79	Put	Bond Future	2,419.1600	2.4192	2,482.2100	2.4822	2.606	0	0	0
2021/03/30	R209	04/11/2021	10.50	Call	Bond Future	2,131.4100	2.1314	2,052.4800	2.0525	(3.703)	0	0	0
2021/03/30	R209	04/11/2021	12.00	Call	Bond Future	5,731.5700	5.7316	5,591.7000	5.5917	(2.440)	0	0	0
2021/03/30	R209	04/11/2021	12.00	Put	Bond Future	3,155.2400	3.1552	3,224.4300	3.2244	2.193	0	0	6,500
2021/03/30	R209	04/11/2021	12.19	Call	Bond Future	6,315.9600	6.3160	6,169.8700	6.1699	(2.313)	0	0	0
2021/03/30	R209	04/11/2021	12.19	Put	Bond Future	2,847.5000	2.8475	2,910.4700	2.9105	2.211	0	0	0
2021/03/30	R209	04/11/2021	12.17	Call	Bond Future	6,253.8200	6.2538	6,108.3600	6.1084	(2.326)	0	0	0
2021/03/30	R209	04/11/2021			Bond Future	11.4733	64.2883	11.5149	64.0792	0.362	0.0000	0.0000	2,255
2021/03/30	R209	04/11/2021	10.50	Put	Bond Future	7,322.1400	7.3221	7,452.2700	7.4523	1.777	0	0	6,500
2021/03/30	R209	04/11/2021	9.50	Put	Bond Future	12,051.9900	12.0520	12,219.5600	12.2196	1.390	0	0	0
2021/03/30	R209	04/11/2021	9.50	Call	Bond Future	878.8500	0.8789	837.3600	0.8374	(4.721)	0	0	4,750
2021/03/30	R209	04/11/2021	12.18	Call	Bond Future	6,284.8700	6.2849	6,139.1000	6.1391	(2.319)	0	0	0
2021/03/30	R209	04/11/2021	12.18	Put	Bond Future	2,862.8900	2.8629	2,926.1800	2.9262	2.211	0	0	0
2021/03/30	R209	04/11/2021	12.17	Put	Bond Future	2,878.3700	2.8784	2,941.9700	2.9420	2.210	0	0	0
2021/03/30	R209	03/02/2022	11.03	Call	Bond Future	2,874.0400	2.8740	2,782.5800	2.7826	(3.182)	0	0	0
2021/03/30	R209	03/02/2022	11.03	Put	Bond Future	6,258.6200	6.2586	6,376.0200	6.3760	1.876	0	0	0
2021/03/30	R209	03/02/2022	11.02	Call	Bond Future	2,853.3700	2.8534	2,762.3200	2.7623	(3.191)	0	0	0
2021/03/30	R209	03/02/2022	11.02	Put	Bond Future	6,290.8300	6.2908	6,408.6400	6.4086	1.873	0	0	0
2021/03/30	R209	03/02/2022			Bond Future	11.6948	65.0070	11.7375	64.7981	0.365	0.0000	0.0000	0
2021/03/30	R209	03/02/2022	11.04	Call	Bond Future	2,894.8000	2.8948	2,802.9200	2.8029	(3.174)	0	0	0
2021/03/30	R209	03/02/2022	11.04	Put	Bond Future	6,226.5500	6.2265	6,343.5300	6.3435	1.879	0	0	0
2021/03/30	R210	06/05/2021			Bond Future	200.7358	200.7358	200.8262	200.8262	0.045	0.0000	0.0000	1,440
2021/03/30	R210	05/08/2021			Bond Future	202.9084	202.9084	203.0004	203.0004	0.045	0.0000	0.0000	0
2021/03/30	R210	04/11/2021			Bond Future	202.4404	202.4404	202.5458	202.5458	0.052	0.0000	0.0000	0
2021/03/30	R210	03/02/2022			Bond Future	204.7497	204.7497	204.8647	204.8647	0.056	0.0000	0.0000	0
2021/03/30	R212	06/05/2021			Bond Future	171.7562	171.7562	171.7764	171.7764	0.012	0.0000	0.0000	2,930
2021/03/30	R212	05/08/2021			Bond Future	171.2833	171.2833	171.3045	171.3045	0.012	0.0000	0.0000	0
2021/03/30	R212	04/11/2021			Bond Future	173.2016	173.2016	173.2335	173.2335	0.018	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
2021/03/30	R213	06/05/2021	11.91	Call	Bond Future	9,528.9200	9.5289	9,160.9700	9.1610	(3.861)	0	0	0
2021/03/30	R213	06/05/2021	11.91	Put	Bond Future	37.8800	0.0379	42.4800	0.0425	12.144	0	0	0
2021/03/30	R213	06/05/2021			Bond Future	10.0004	82.8715	10.0698	82.4990	0.693	0.0000	0.0000	9,143
2021/03/30	R213	06/05/2021	11.90	Call	Bond Future	9,484.2200	9.4842	9,116.4000	9.1164	(3.878)	0	0	0
2021/03/30	R213	06/05/2021	11.90	Put	Bond Future	38.9600	0.0390	43.6900	0.0437	12.141	0	0	0
2021/03/30	R213	06/05/2021	11.89	Call	Bond Future	9,439.5100	9.4395	9,071.8200	9.0718	(3.895)	0	0	0
2021/03/30	R213	06/05/2021	11.89	Put	Bond Future	40.0700	0.0401	44.9300	0.0449	12.129	0	0	0
2021/03/30	R213	05/08/2021	10.14	Put	Bond Future	3,394.6900	3.3947	3,575.1300	3.5751	5.315	0	0	0
2021/03/30	R213	05/08/2021	9.34	Put	Bond Future	6,111.9400	6.1119	6,372.7900	6.3728	4.268	0	0	0
2021/03/30	R213	05/08/2021	9.34	Call	Bond Future	1,327.9400	1.3279	1,212.6300	1.2126	(8.683)	0	0	0
2021/03/30	R213	05/08/2021	10.85	Call	Bond Future	5,080.8600	5.0809	4,819.8200	4.8198	(5.138)	0	0	0
2021/03/30	R213	05/08/2021	10.85	Put	Bond Future	1,890.0800	1.8901	2,005.2000	2.0052	6.091	0	0	0
2021/03/30	R213	05/08/2021	10.84	Call	Bond Future	5,046.9600	5.0470	4,786.7200	4.7867	(5.156)	0	0	0
2021/03/30	R213	05/08/2021	10.84	Put	Bond Future	1,905.7200	1.9057	2,021.6400	2.0216	6.083	0	0	0
2021/03/30	R213	05/08/2021			Bond Future	10.2225	83.7478	10.2948	83.3716	0.707	0.0000	0.0000	0
2021/03/30	R213	05/08/2021	10.78	Call	Bond Future	4,845.2100	4.8452	4,589.8500	4.5899	(5.270)	0	0	0
2021/03/30	R213	05/08/2021	10.78	Put	Bond Future	2,002.0900	2.0021	2,122.8900	2.1229	6.034	0	0	0
2021/03/30	R213	05/08/2021	10.14	Call	Bond Future	2,962.3700	2.9624	2,766.6500	2.7667	(6.607)	0	0	0
2021/03/30	R213	05/08/2021	10.86	Call	Bond Future	5,114.8400	5.1148	4,853.0000	4.8530	(5.119)	0	0	0
2021/03/30	R213	05/08/2021	10.86	Put	Bond Future	1,874.5600	1.8746	1,988.8800	1.9889	6.098	0	0	0
2021/03/30	R213	04/11/2021	11.10	Put	Bond Future	2,589.7700	2.5898	2,715.0800	2.7151	4.839	0	0	0
2021/03/30	R213	04/11/2021	11.11	Call	Bond Future	5,848.8900	5.8489	5,598.1800	5.5982	(4.286)	0	0	0
2021/03/30	R213	04/11/2021	11.09	Put	Bond Future	2,605.4000	2.6054	2,731.3600	2.7314	4.835	0	0	0
2021/03/30	R213	04/11/2021			Bond Future	10.4451	81.1366	10.5195	80.7612	0.712	0.0000	0.0000	0
2021/03/30	R213	04/11/2021	11.10	Call	Bond Future	5,816.7200	5.8167	5,566.6500	5.5666	(4.299)	0	0	0
2021/03/30	R213	04/11/2021	11.11	Put	Bond Future	2,573.9900	2.5740	2,698.6600	2.6987	4.843	0	0	0
2021/03/30	R213	04/11/2021	11.09	Call	Bond Future	5,784.3700	5.7844	5,534.9500	5.5350	(4.312)	0	0	0
2021/03/30	R213	03/02/2022	8.80	Put	Bond Future	10,837.4000	10.8374	11,145.9000	11.1459	2.847	0	0	0
2021/03/30	R213	03/02/2022	8.80	Call	Bond Future	851.4300	0.8514	783.6000	0.7836	(7.967)	0	0	102
2021/03/30	R213	03/02/2022	9.58	Put	Bond Future	7,404.9700	7.4050	7,664.7000	7.6647	3.508	0	0	200
2021/03/30	R213	03/02/2022	8.63	Put	Bond Future	11,681.0300	11.6810	11,998.1700	11.9982	2.715	0	0	0
2021/03/30	R213	03/02/2022	8.63	Call	Bond Future	717.7100	0.7177	658.5200	0.6585	(8.247)	0	0	200
2021/03/30	R213	03/02/2022	9.98	Call	Bond Future	2,444.2600	2.4443	2,297.0600	2.2971	(6.022)	0	0	0
2021/03/30	R213	03/02/2022	9.98	Put	Bond Future	6,007.9100	6.0079	6,237.0400	6.2370	3.814	0	0	0
2021/03/30	R213	03/02/2022			Bond Future	10.6871	82.0434	10.7642	81.6671	0.721	0.0000	0.0000	0
2021/03/30	R213	03/02/2022	10.25	Call	Bond Future	3,006.2600	3.0063	2,838.1300	2.8381	(5.593)	0	0	0
2021/03/30	R213	03/02/2022	10.25	Put	Bond Future	5,185.0300	5.1850	5,393.2300	5.3932	4.015	0	0	102
2021/03/30	R213	03/02/2022	9.76	Call	Bond Future	2,034.2800	2.0343	1,904.0700	1.9041	(6.401)	0	0	0
2021/03/30	R213	03/02/2022	9.76	Put	Bond Future	6,748.9800	6.7490	6,995.1000	6.9951	3.647	0	0	102
2021/03/30	R213	03/02/2022	10.15	Call	Bond Future	2,790.8100	2.7908	2,630.4100	2.6304	(5.747)	0	0	0
2021/03/30	R213	03/02/2022	10.15	Put	Bond Future	5,478.9700	5.4790	5,694.9000	5.6949	3.941	0	0	200
2021/03/30	R213	03/02/2022	9.58	Call	Bond Future	1,733.0800	1.7331	1,616.4800	1.6165	(6.728)	0	0	0
2021/03/30	R213	03/02/2022	9.97	Call	Bond Future	2,424.7400	2.4247	2,278.3200	2.2783	(6.039)	0	0	0
2021/03/30	R213	03/02/2022	9.97	Put	Bond Future	6,040.2600	6.0403	6,270.1700	6.2702	3.806	0	0	0
2021/03/30	R213	03/02/2022	9.96	Call	Bond Future	2,405.3100	2.4053	2,259.6500	2.2597	(6.056)	0	0	0
2021/03/30	R213	03/02/2022	9.96	Put	Bond Future	6,072.7500	6.0727	6,303.4200	6.3034	3.798	0	0	0
2021/03/30	R214	06/05/2021	12.26	Call	Bond Future	4,864.9700	4.8650	4,784.5400	4.7845	(1.653)	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
2021/03/30	R214	06/05/2021	12.26	Put	Bond Future	696.0000	0.6960	690.1400	0.6901	(0.842)	0	0	0
2021/03/30	R214	06/05/2021	12.25	Call	Bond Future	4,828.7300	4.8287	4,748.3300	4.7483	(1.665)	0	0	0
2021/03/30	R214	06/05/2021	12.25	Put	Bond Future	707.2700	0.7073	701.4400	0.7014	(0.824)	0	0	0
2021/03/30	R214	06/05/2021			Bond Future	11.4307	62.8873	11.4447	62.8127	0.123	0.0000	0.0000	14,842
2021/03/30	R214	06/05/2021	12.27	Call	Bond Future	4,901.2900	4.9013	4,820.8300	4.8208	(1.642)	0	0	0
2021/03/30	R214	06/05/2021	12.27	Put	Bond Future	684.8800	0.6849	678.9900	0.6790	(0.860)	0	0	0
2021/03/30	R214	05/08/2021	12.03	Put	Bond Future	2,748.8100	2.7488	2,764.2100	2.7642	0.560	0	0	0
2021/03/30	R214	05/08/2021	12.01	Call	Bond Future	4,640.1200	4.6401	4,580.6800	4.5807	(1.281)	0	0	0
2021/03/30	R214	05/08/2021			Bond Future	11.6420	63.5522	11.6565	63.4771	0.125	0.0000	0.0000	0
2021/03/30	R214	05/08/2021	12.02	Call	Bond Future	4,670.3000	4.6703	4,610.7100	4.6107	(1.276)	0	0	0
2021/03/30	R214	05/08/2021	12.02	Put	Bond Future	2,767.5900	2.7676	2,783.1300	2.7831	0.561	0	0	0
2021/03/30	R214	05/08/2021	12.03	Call	Bond Future	4,700.5400	4.7005	4,640.8100	4.6408	(1.271)	0	0	0
2021/03/30	R214	05/08/2021	12.01	Put	Bond Future	2,786.4900	2.7865	2,802.1800	2.8022	0.563	0	0	0
2021/03/30	R214	04/11/2021	12.47	Call	Bond Future	6,071.1100	6.0711	6,015.2400	6.0152	(0.920)	0	0	0
2021/03/30	R214	04/11/2021	12.46	Call	Bond Future	6,041.4600	6.0415	5,985.6900	5.9857	(0.923)	0	0	0
2021/03/30	R214	04/11/2021	12.46	Put	Bond Future	3,107.3600	3.1074	3,123.7500	3.1238	0.527	0	0	0
2021/03/30	R214	04/11/2021			Bond Future	11.8512	60.9717	11.8656	60.8996	0.121	0.0000	0.0000	0
2021/03/30	R214	04/11/2021	12.47	Put	Bond Future	3,090.7800	3.0908	3,107.0700	3.1071	0.527	0	0	0
2021/03/30	R214	04/11/2021	12.48	Call	Bond Future	6,100.8000	6.1008	6,044.8200	6.0448	(0.918)	0	0	0
2021/03/30	R214	04/11/2021	12.48	Put	Bond Future	3,074.3100	3.0743	3,090.4900	3.0905	0.526	0	0	0
2021/03/30	R214	03/02/2022	11.40	Put	Bond Future	6,390.7800	6.3908	6,425.4300	6.4254	0.542	0	0	0
2021/03/30	R214	03/02/2022	11.41	Call	Bond Future	2,968.1800	2.9682	2,932.1900	2.9322	(1.213)	0	0	0
2021/03/30	R214	03/02/2022	11.39	Put	Bond Future	6,423.5200	6.4235	6,458.3100	6.4583	0.542	0	0	0
2021/03/30	R214	03/02/2022			Bond Future	12.0755	61.6533	12.0900	61.5828	0.120	0.0000	0.0000	0
2021/03/30	R214	03/02/2022	11.40	Call	Bond Future	2,947.2400	2.9472	2,911.4000	2.9114	(1.216)	0	0	0
2021/03/30	R214	03/02/2022	11.41	Put	Bond Future	6,358.4100	6.3584	6,392.9100	6.3929	0.543	0	0	0
2021/03/30	R214	03/02/2022	11.39	Call	Bond Future	2,926.6000	2.9266	2,890.9000	2.8909	(1.220)	0	0	0
2021/03/30	R248	06/05/2021	12.36	Call	Bond Future	6,087.3800	6.0874	5,990.0900	5.9901	(1.598)	0	0	0
2021/03/30	R248	06/05/2021	12.36	Put	Bond Future	654.1400	0.6541	648.2200	0.6482	(0.905)	0	0	0
2021/03/30	R248	06/05/2021	10.20	Call	Bond Future	110.1300	0.1101	98.5800	0.0986	(10.488)	0	0	1,200
2021/03/30	R248	06/05/2021	10.80	Put	Bond Future	5,429.3400	5.4293	5,479.6200	5.4796	0.926	0	0	0
2021/03/30	R248	06/05/2021	10.80	Call	Bond Future	674.2500	0.6742	633.1600	0.6332	(6.094)	0	0	1,200
2021/03/30	R248	06/05/2021			Bond Future	11.4824	79.0801	11.4962	78.9887	0.121	0.0000	0.0000	137,361
2021/03/30	R248	06/05/2021	12.35	Call	Bond Future	6,041.1900	6.0412	5,943.9400	5.9439	(1.610)	0	0	0
2021/03/30	R248	06/05/2021	12.35	Put	Bond Future	665.9500	0.6659	660.0700	0.6601	(0.883)	0	0	0
2021/03/30	R248	06/05/2021	12.34	Call	Bond Future	5,995.0900	5.9951	5,897.8800	5.8979	(1.621)	0	0	0
2021/03/30	R248	06/05/2021	12.34	Put	Bond Future	677.9400	0.6779	672.1000	0.6721	(0.861)	0	0	0
2021/03/30	R248	06/05/2021	10.20	Put	Bond Future	9,488.2400	9.4882	9,568.0600	9.5681	0.841	0	0	0
2021/03/30	R248	05/08/2021	11.20	Put	Bond Future	5,926.4600	5.9265	5,967.3000	5.9673	0.689	0	0	0
2021/03/30	R248	05/08/2021	11.20	Call	Bond Future	2,618.7500	2.6188	2,567.5300	2.5675	(1.956)	0	0	1,000
2021/03/30	R248	05/08/2021	10.50	Put	Bond Future	9,465.8600	9.4659	9,528.1800	9.5282	0.658	0	0	0
2021/03/30	R248	05/08/2021	10.30	Call	Bond Future	808.0800	0.8081	783.4000	0.7834	(3.054)	0	0	1,300
2021/03/30	R248	05/08/2021	10.90	Put	Bond Future	7,288.2000	7.2882	7,338.0000	7.3380	0.683	0	0	0
2021/03/30	R248	05/08/2021	10.90	Call	Bond Future	1,863.3700	1.8634	1,821.1100	1.8211	(2.268)	0	0	1,300
2021/03/30	R248	05/08/2021	10.60	Put	Bond Future	8,879.5200	8.8795	8,938.7300	8.9387	0.667	0	0	0
2021/03/30	R248	05/08/2021	10.60	Call	Bond Future	1,236.2600	1.2363	1,203.4100	1.2034	(2.657)	0	0	0
2021/03/30	R248	05/08/2021	12.51	Put	Bond Future	2,291.0600	2.2911	2,303.7800	2.3038	0.555	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
2021/03/30	R248	05/08/2021	12.52	Call	Bond Future	7,215.3300	7.2153	7,135.8600	7.1359	(1.101)	0	0	0
2021/03/30	R248	05/08/2021	12.50	Put	Bond Future	2,310.8500	2.3109	2,323.7000	2.3237	0.556	0	0	0
2021/03/30	R248	05/08/2021			Bond Future	11.6982	79.9162	11.7126	79.8242	0.123	0.0000	0.0000	5,000
2021/03/30	R248	05/08/2021	10.50	Call	Bond Future	1,059.5400	1.0595	1,029.8000	1.0298	(2.807)	0	0	1,000
2021/03/30	R248	05/08/2021	10.00	Put	Bond Future	12,927.1600	12.9272	13,001.2900	13.0013	0.573	0	0	0
2021/03/30	R248	05/08/2021	10.00	Call	Bond Future	517.7000	0.5177	499.7700	0.4998	(3.463)	0	0	0
2021/03/30	R248	05/08/2021	10.30	Put	Bond Future	10,777.3200	10.7773	10,844.7000	10.8447	0.625	0	0	0
2021/03/30	R248	05/08/2021	12.51	Call	Bond Future	7,178.5000	7.1785	7,099.1600	7.0992	(1.105)	0	0	0
2021/03/30	R248	05/08/2021	12.52	Put	Bond Future	2,271.2500	2.2713	2,283.8400	2.2838	0.554	0	0	0
2021/03/30	R248	05/08/2021	12.50	Call	Bond Future	7,141.5600	7.1416	7,062.3500	7.0624	(1.109)	0	0	0
2021/03/30	R248	04/11/2021	12.85	Call	Bond Future	8,427.9500	8.4279	8,355.9100	8.3559	(0.855)	0	0	0
2021/03/30	R248	04/11/2021	12.85	Put	Bond Future	3,005.3300	3.0053	3,021.7000	3.0217	0.545	0	0	0
2021/03/30	R248	04/11/2021			Bond Future	11.9122	76.3809	11.9265	76.2925	0.120	0.0000	0.0000	0
2021/03/30	R248	04/11/2021	12.84	Call	Bond Future	8,394.2100	8.3942	8,322.2800	8.3223	(0.857)	0	0	0
2021/03/30	R248	04/11/2021	12.84	Put	Bond Future	3,025.6200	3.0256	3,042.1000	3.0421	0.545	0	0	0
2021/03/30	R248	04/11/2021	12.83	Call	Bond Future	8,360.5100	8.3605	8,288.6900	8.2887	(0.859)	0	0	0
2021/03/30	R248	04/11/2021	12.83	Put	Bond Future	3,046.0300	3.0460	3,062.6200	3.0626	0.545	0	0	0
2021/03/30	R248	03/02/2022	11.48	Call	Bond Future	3,447.1300	3.4471	3,403.9900	3.4040	(1.251)	0	0	0
2021/03/30	R248	03/02/2022	11.49	Put	Bond Future	7,568.2600	7.5683	7,611.1800	7.6112	0.567	0	0	0
2021/03/30	R248	03/02/2022	11.47	Call	Bond Future	3,421.9000	3.4219	3,378.9400	3.3789	(1.255)	0	0	0
2021/03/30	R248	03/02/2022			Bond Future	12.1425	77.2347	12.1570	77.1485	0.119	0.0000	0.0000	0
2021/03/30	R248	03/02/2022	11.48	Put	Bond Future	7,608.8700	7.6089	7,651.9700	7.6520	0.566	0	0	0
2021/03/30	R248	03/02/2022	11.49	Call	Bond Future	3,472.4400	3.4724	3,429.1200	3.4291	(1.248)	0	0	0
2021/03/30	R248	03/02/2022	11.47	Put	Bond Future	7,649.6700	7.6497	7,692.9500	7.6929	0.566	0	0	0

Total

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