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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/03/2021 TO 31/03/2021

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
2021/03/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	2025	06/05/2021		Bond Future	150.3875	150.3875	150.3978	150.3978	0.007	0.0000	0.0000	5,536
2021/03/31	2025	05/08/2021		Bond Future	150.4854	150.4854	150.4951	150.4951	0.006	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/31	2025	04/11/2021			Bond Future	152.1798	152.1798	152.1891	152.1891	0.006	0.0000	0.0000	0
2021/03/31	2025	03/02/2022			Bond Future	152.3644	152.3644	152.3736	152.3736	0.006	0.0000	0.0000	0
2021/03/31	2029	06/05/2021			Bond Future	108.5730	108.5730	108.5834	108.5834	0.010	0.0000	0.0000	2,808
2021/03/31	2029	05/08/2021			Bond Future	109.7485	109.7485	109.7585	109.7585	0.009	0.0000	0.0000	0
2021/03/31	2029	04/11/2021			Bond Future	109.8337	109.8337	109.8435	109.8435	0.009	0.0000	0.0000	0
2021/03/31	2029	03/02/2022			Bond Future	111.0911	111.0911	111.1009	111.1009	0.009	0.0000	0.0000	0
2021/03/31	2030	06/05/2021	11.70	Call	Bond Future	10,554.6800	10.5547	10,874.0600	10.8741	3.026	0	0	0
2021/03/31	2030	06/05/2021	11.70	Put	Bond Future	13.8800	0.0139	13.1900	0.0132	(4.971)	0	0	0
2021/03/31	2030	06/05/2021	11.69	Call	Bond Future	10,508.6700	10.5087	10,828.0200	10.8280	3.039	0	0	0
2021/03/31	2030	06/05/2021	11.69	Put	Bond Future	14.3500	0.0144	13.6300	0.0136	(5.017)	0	0	0
2021/03/31	2030	06/05/2021	8.90	Call	Bond Future	432.5200	0.4325	523.6800	0.5237	21.076	0	0	0
2021/03/31	2030	06/05/2021	9.00	Call	Bond Future	549.8600	0.5499	655.4600	0.6555	19.205	0	0	0
2021/03/31	2030	06/05/2021	9.00	Put	Bond Future	3,955.2700	3.9553	3,740.8000	3.7408	(5.422)	0	0	5,000
2021/03/31	2030	06/05/2021	9.25	Call	Bond Future	940.7000	0.9407	1,086.8300	1.0868	15.534	0	0	0
2021/03/31	2030	06/05/2021	9.25	Put	Bond Future	2,928.2800	2.9283	2,754.3400	2.7543	(5.940)	0	0	0
2021/03/31	2030	06/05/2021	9.35	Call	Bond Future	1,138.3700	1.1384	1,300.6100	1.3006	14.252	0	0	0
2021/03/31	2030	06/05/2021	9.27	Put	Bond Future	2,853.6100	2.8536	2,682.8800	2.6829	(5.983)	0	0	0
2021/03/31	2030	06/05/2021	9.27	Call	Bond Future	978.2600	0.9783	1,127.6000	1.1276	15.266	0	0	300
2021/03/31	2030	06/05/2021	10.95	Call	Bond Future	7,081.6200	7.0816	7,393.1400	7.3931	4.399	0	0	0
2021/03/31	2030	06/05/2021	10.95	Put	Bond Future	127.2700	0.1273	118.7200	0.1187	(6.718)	0	0	300
2021/03/31	2030	06/05/2021	9.92	Call	Bond Future	2,749.5500	2.7495	2,994.6700	2.9947	8.915	0	0	0
2021/03/31	2030	06/05/2021	7.97	Call	Bond Future	24.7900	0.0248	35.9000	0.0359	44.816	0	0	700
2021/03/31	2030	06/05/2021	10.04	Call	Bond Future	3,186.5800	3.1866	3,444.9100	3.4449	8.107	0	0	0
2021/03/31	2030	06/05/2021	10.04	Put	Bond Future	871.7000	0.8717	809.9600	0.8100	(7.083)	0	0	0
2021/03/31	2030	06/05/2021	9.15	Put	Bond Future	3,318.1400	3.3181	3,127.6900	3.1277	(5.740)	0	0	0
2021/03/31	2030	06/05/2021	9.15	Call	Bond Future	766.7600	0.7668	896.3800	0.8964	16.905	0	0	0
2021/03/31	2030	06/05/2021			Bond Future	9.6089	92.8266	9.5504	93.1467	(0.609)	0.0000	0.0000	114,990
2021/03/31	2030	06/05/2021	11.71	Call	Bond Future	10,600.6700	10.6007	10,920.0800	10.9201	3.013	0	0	0
2021/03/31	2030	06/05/2021	11.71	Put	Bond Future	13.4300	0.0134	12.7700	0.0128	(4.914)	0	0	0
2021/03/31	2030	06/05/2021	8.95	Call	Bond Future	488.6000	0.4886	586.8900	0.5869	20.117	0	0	0
2021/03/31	2030	06/05/2021	8.95	Put	Bond Future	4,180.9200	4.1809	3,959.1400	3.9591	(5.305)	0	0	2,500
2021/03/31	2030	06/05/2021	8.36	Put	Bond Future	7,258.4600	7.2585	6,969.9400	6.9699	(3.975)	0	0	0
2021/03/31	2030	06/05/2021	8.36	Call	Bond Future	93.9400	0.0939	125.4900	0.1255	33.585	0	0	0
2021/03/31	2030	06/05/2021	8.86	Put	Bond Future	4,602.8400	4.6028	4,368.3500	4.3683	(5.094)	0	0	0
2021/03/31	2030	06/05/2021	8.86	Call	Bond Future	391.2200	0.3912	476.8000	0.4768	21.875	0	0	0
2021/03/31	2030	06/05/2021	8.90	Put	Bond Future	4,412.8900	4.4129	4,183.9800	4.1840	(5.187)	0	0	2,500
2021/03/31	2030	06/05/2021	9.35	Put	Bond Future	2,566.5600	2.5666	2,408.7300	2.4087	(6.149)	0	0	0
2021/03/31	2030	06/05/2021	8.77	Put	Bond Future	5,043.8400	5.0438	4,797.4700	4.7975	(4.885)	0	0	0
2021/03/31	2030	06/05/2021	8.77	Call	Bond Future	309.2400	0.3092	382.9400	0.3829	23.833	0	0	300
2021/03/31	2030	06/05/2021	9.92	Put	Bond Future	1,071.2700	1.0713	996.3200	0.9963	(6.996)	0	0	700
2021/03/31	2030	06/05/2021	9.22	Call	Bond Future	885.9200	0.8859	1,027.0800	1.0271	15.934	0	0	0
2021/03/31	2030	06/05/2021	9.22	Put	Bond Future	3,042.1800	3.0422	2,863.2700	2.8633	(5.881)	0	0	700
2021/03/31	2030	06/05/2021	7.97	Put	Bond Future	9,574.8400	9.5748	9,265.8800	9.2659	(3.227)	0	0	0
2021/03/31	2030	06/05/2021	10.74	Call	Bond Future	6,127.8500	6.1278	6,433.0300	6.4330	4.980	0	0	0
2021/03/31	2030	06/05/2021	10.74	Put	Bond Future	215.3500	0.2154	200.4600	0.2005	(6.914)	0	0	0
2021/03/31	2030	05/08/2021	8.83	Call	Bond Future	1,029.8300	1.0298	1,199.0400	1.1990	16.431	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
2021/03/31	2030	05/08/2021	10.15	Call	Bond Future	3,953.9100	3.9539	4,246.6900	4.2467	7.405	0	0	0
2021/03/31	2030	05/08/2021	10.30	Put	Bond Future	2,073.3000	2.0733	2,051.0100	2.0510	(1.075)	0	0	200
2021/03/31	2030	05/08/2021	8.78	Put	Bond Future	6,802.5700	6.8026	6,642.8800	6.6429	(2.347)	0	0	0
2021/03/31	2030	05/08/2021	8.78	Call	Bond Future	964.9900	0.9650	1,128.3000	1.1283	16.923	0	0	200
2021/03/31	2030	05/08/2021	7.70	Put	Bond Future	12,471.1700	12.4712	12,207.1100	12.2071	(2.117)	0	0	0
2021/03/31	2030	05/08/2021	9.45	Call	Bond Future	2,111.2600	2.1113	2,346.5700	2.3466	11.145	0	0	600
2021/03/31	2030	05/08/2021	12.10	Call	Bond Future	11,201.5300	11.2015	11,535.4400	11.5354	2.981	0	0	0
2021/03/31	2030	05/08/2021	12.10	Put	Bond Future	273.1900	0.2732	284.1000	0.2841	3.994	0	0	600
2021/03/31	2030	05/08/2021	10.42	Call	Bond Future	4,840.8600	4.8409	5,147.5600	5.1476	6.336	0	0	0
2021/03/31	2030	05/08/2021	10.42	Put	Bond Future	1,870.4600	1.8705	1,854.1600	1.8542	(0.871)	0	0	0
2021/03/31	2030	05/08/2021	10.41	Call	Bond Future	4,806.5800	4.8066	5,112.8100	5.1128	6.371	0	0	0
2021/03/31	2030	05/08/2021	10.41	Put	Bond Future	1,886.6300	1.8866	1,869.8600	1.8699	(0.889)	0	0	0
2021/03/31	2030	05/08/2021			Bond Future	9.8437	89.8035	9.7826	90.1265	(0.621)	0.0000	0.0000	0
2021/03/31	2030	05/08/2021	8.83	Put	Bond Future	6,582.2400	6.5822	6,428.4500	6.4285	(2.336)	0	0	0
2021/03/31	2030	05/08/2021	10.15	Put	Bond Future	2,359.0700	2.3591	2,328.8500	2.3288	(1.281)	0	0	479
2021/03/31	2030	05/08/2021	9.75	Call	Bond Future	2,816.9500	2.8169	3,080.8600	3.0809	9.369	0	0	0
2021/03/31	2030	05/08/2021	9.75	Put	Bond Future	3,312.5000	3.3125	3,253.4100	3.2534	(1.784)	0	0	479
2021/03/31	2030	05/08/2021	10.30	Call	Bond Future	4,435.8100	4.4358	4,736.5200	4.7365	6.779	0	0	0
2021/03/31	2030	05/08/2021	7.70	Call	Bond Future	198.1200	0.1981	257.0600	0.2571	29.750	0	0	200
2021/03/31	2030	05/08/2021	8.95	Put	Bond Future	6,070.3300	6.0703	5,930.6700	5.9307	(2.301)	0	0	0
2021/03/31	2030	05/08/2021	8.95	Call	Bond Future	1,197.8700	1.1979	1,381.2100	1.3812	15.306	0	0	600
2021/03/31	2030	05/08/2021	9.45	Put	Bond Future	4,216.8900	4.2169	4,129.2000	4.1292	(2.079)	0	0	0
2021/03/31	2030	05/08/2021	10.43	Call	Bond Future	4,875.2300	4.8752	5,182.3900	5.1824	6.300	0	0	0
2021/03/31	2030	05/08/2021	10.43	Put	Bond Future	1,854.4200	1.8544	1,838.5800	1.8386	(0.854)	0	0	0
2021/03/31	2030	04/11/2021	9.20	Call	Bond Future	1,821.8700	1.8219	2,055.3800	2.0554	12.817	0	0	1,102
2021/03/31	2030	04/11/2021	11.26	Call	Bond Future	7,430.4400	7.4304	7,779.3300	7.7793	4.695	0	0	0
2021/03/31	2030	04/11/2021	8.27	Put	Bond Future	10,505.7100	10.5057	10,319.6800	10.3197	(1.771)	0	0	0
2021/03/31	2030	04/11/2021	8.27	Call	Bond Future	712.8600	0.7129	853.1200	0.8531	19.676	0	0	300
2021/03/31	2030	04/11/2021	8.77	Put	Bond Future	8,139.4200	8.1394	8,002.9600	8.0030	(1.677)	0	0	0
2021/03/31	2030	04/11/2021	11.44	Put	Bond Future	1,380.7400	1.3807	1,405.8900	1.4059	1.821	0	0	300
2021/03/31	2030	04/11/2021	10.60	Call	Bond Future	5,258.4400	5.2584	5,588.0400	5.5880	6.268	0	0	0
2021/03/31	2030	04/11/2021	10.60	Put	Bond Future	2,593.9900	2.5940	2,597.3000	2.5973	0.128	0	0	0
2021/03/31	2030	04/11/2021	10.59	Put	Bond Future	2,611.1900	2.6112	2,613.8300	2.6138	0.101	0	0	0
2021/03/31	2030	04/11/2021			Bond Future	10.0666	90.7943	10.0027	91.1206	(0.635)	0.0000	0.0000	0
2021/03/31	2030	04/11/2021	9.20	Put	Bond Future	6,381.5500	6.3815	6,288.7700	6.2888	(1.454)	0	0	0
2021/03/31	2030	04/11/2021	11.26	Put	Bond Future	1,611.1200	1.6111	1,633.7200	1.6337	1.403	0	0	1,102
2021/03/31	2030	04/11/2021	9.90	Put	Bond Future	4,137.6900	4.1377	4,100.6900	4.1007	(0.894)	0	0	0
2021/03/31	2030	04/11/2021	9.90	Call	Bond Future	3,283.8900	3.2839	3,573.1800	3.5732	8.809	0	0	1,102
2021/03/31	2030	04/11/2021	8.77	Call	Bond Future	1,205.4100	1.2054	1,395.2400	1.3952	15.748	0	0	300
2021/03/31	2030	04/11/2021	11.44	Call	Bond Future	8,034.2700	8.0343	8,385.7100	8.3857	4.374	0	0	0
2021/03/31	2030	04/11/2021	10.61	Call	Bond Future	5,290.3100	5.2903	5,620.5500	5.6205	6.242	0	0	0
2021/03/31	2030	04/11/2021	10.61	Put	Bond Future	2,576.9000	2.5769	2,580.8500	2.5808	0.153	0	0	0
2021/03/31	2030	04/11/2021	10.59	Call	Bond Future	5,226.6500	5.2266	5,555.5800	5.5556	6.293	0	0	0
2021/03/31	2030	03/02/2022	8.39	Put	Bond Future	10,851.8500	10.8518	10,718.4000	10.7184	(1.230)	0	0	0
2021/03/31	2030	03/02/2022	8.39	Call	Bond Future	722.8000	0.7228	919.1100	0.9191	27.160	0	0	101
2021/03/31	2030	03/02/2022	9.35	Call	Bond Future	1,801.4400	1.8014	2,111.3100	2.1113	17.201	0	0	0
2021/03/31	2030	03/02/2022	9.35	Put	Bond Future	6,691.9400	6.6919	6,672.0500	6.6721	(0.297)	0	0	101
2021/03/31	2030	03/02/2022	9.45	Call	Bond Future	1,973.0000	1.9730	2,294.1100	2.2941	16.275	0	0	0

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2021/03/31	2030	03/02/2022	9.45	Put	Bond Future	6,338.6100	6.3386	6,329.9600	6.3300	(0.136)	0	0	0
2021/03/31	2030	03/02/2022			Bond Future	10.3111	87.8088	10.2441	88.1386	(0.649)	0.0000	0.0000	0
2021/03/31	2030	03/02/2022	9.78	Call	Bond Future	2,610.0400	2.6100	2,961.2300	2.9612	13.455	0	0	0
2021/03/31	2030	03/02/2022	9.78	Put	Bond Future	5,270.3500	5.2703	5,291.7800	5.2918	0.407	0	0	101
2021/03/31	2030	03/02/2022	9.43	Call	Bond Future	1,937.9200	1.9379	2,256.8300	2.2568	16.456	0	0	0
2021/03/31	2030	03/02/2022	9.43	Put	Bond Future	6,408.2000	6.4082	6,397.3500	6.3974	(0.169)	0	0	0
2021/03/31	2030	03/02/2022	9.44	Call	Bond Future	1,955.4100	1.9554	2,275.4200	2.2754	16.365	0	0	0
2021/03/31	2030	03/02/2022	9.44	Put	Bond Future	6,373.3400	6.3733	6,363.5900	6.3636	(0.153)	0	0	0
2021/03/31	2032	06/05/2021	12.12	Call	Bond Future	8,989.7800	8.9898	9,351.5300	9.3515	4.024	0	0	0
2021/03/31	2032	06/05/2021	12.12	Put	Bond Future	81.6600	0.0817	75.6400	0.0756	(7.372)	0	0	0
2021/03/31	2032	06/05/2021	12.57	Call	Bond Future	11,122.9100	11.1229	11,489.1200	11.4891	3.292	0	0	0
2021/03/31	2032	06/05/2021			Bond Future	10.4586	86.7481	10.3952	87.1158	(0.607)	0.0000	0.0000	137,207
2021/03/31	2032	06/05/2021	12.11	Call	Bond Future	8,942.2200	8.9422	9,303.8100	9.3038	4.044	0	0	0
2021/03/31	2032	06/05/2021	12.11	Put	Bond Future	83.8000	0.0838	77.6200	0.0776	(7.375)	0	0	0
2021/03/31	2032	06/05/2021	12.10	Call	Bond Future	8,894.6500	8.8947	9,256.0700	9.2561	4.063	0	0	0
2021/03/31	2032	06/05/2021	12.10	Put	Bond Future	85.9900	0.0860	79.6400	0.0796	(7.385)	0	0	0
2021/03/31	2032	06/05/2021	12.57	Put	Bond Future	23.4900	0.0235	21.9300	0.0219	(6.641)	0	0	736
2021/03/31	2032	06/05/2021	10.33	Put	Bond Future	2,389.6000	2.3896	2,207.7400	2.2077	(7.610)	0	0	0
2021/03/31	2032	06/05/2021	10.33	Call	Bond Future	1,641.9100	1.6419	1,827.8200	1.8278	11.323	0	0	736
2021/03/31	2032	05/08/2021	11.37	Call	Bond Future	5,732.1600	5.7322	6,002.5100	6.0025	4.716	0	0	0
2021/03/31	2032	05/08/2021	11.37	Put	Bond Future	2,064.7000	2.0647	1,963.8000	1.9638	(4.887)	0	0	0
2021/03/31	2032	05/08/2021			Bond Future	10.6945	87.6656	10.6284	88.0368	(0.619)	0.0000	0.0000	0
2021/03/31	2032	05/08/2021	11.35	Call	Bond Future	5,658.9500	5.6589	5,928.4800	5.9285	4.763	0	0	0
2021/03/31	2032	05/08/2021	11.35	Put	Bond Future	2,096.9200	2.0969	1,995.2000	1.9952	(4.851)	0	0	0
2021/03/31	2032	05/08/2021	11.36	Call	Bond Future	5,695.4300	5.6954	5,965.4600	5.9655	4.741	0	0	0
2021/03/31	2032	05/08/2021	11.36	Put	Bond Future	2,080.6600	2.0807	1,979.4400	1.9794	(4.865)	0	0	0
2021/03/31	2032	04/11/2021	9.83	Call	Bond Future	1,767.1100	1.7671	1,971.3700	1.9714	11.559	0	0	700
2021/03/31	2032	04/11/2021	11.71	Put	Bond Future	2,656.5400	2.6565	2,540.8400	2.5408	(4.355)	0	0	0
2021/03/31	2032	04/11/2021	11.69	Call	Bond Future	6,676.7900	6.6768	6,935.7000	6.9357	3.878	0	0	0
2021/03/31	2032	04/11/2021	11.70	Call	Bond Future	6,711.6200	6.7116	6,970.8700	6.9709	3.863	0	0	0
2021/03/31	2032	04/11/2021			Bond Future	10.9294	84.4869	10.8604	84.8620	(0.631)	0.0000	0.0000	0
2021/03/31	2032	04/11/2021	9.83	Put	Bond Future	8,027.1500	8.0272	7,856.3500	7.8563	(2.128)	0	0	0
2021/03/31	2032	04/11/2021	12.81	Call	Bond Future	10,520.9700	10.5210	10,900.1100	10.9001	3.604	0	0	0
2021/03/31	2032	04/11/2021	12.81	Put	Bond Future	1,119.6200	1.1196	1,123.7000	1.1237	0.364	0	0	700
2021/03/31	2032	04/11/2021	11.71	Call	Bond Future	6,746.7400	6.7467	7,006.1000	7.0061	3.844	0	0	0
2021/03/31	2032	04/11/2021	11.69	Put	Bond Future	2,687.9300	2.6879	2,571.7800	2.5718	(4.321)	0	0	0
2021/03/31	2032	04/11/2021	9.33	Put	Bond Future	10,419.9300	10.4199	10,212.7300	10.2127	(1.988)	0	0	0
2021/03/31	2032	04/11/2021	9.33	Call	Bond Future	1,103.8000	1.1038	1,271.6600	1.2717	15.207	0	0	700
2021/03/31	2032	04/11/2021	11.70	Put	Bond Future	2,672.0700	2.6721	2,556.2600	2.5563	(4.334)	0	0	0
2021/03/31	2032	03/02/2022	9.81	Call	Bond Future	1,516.1200	1.5161	1,811.7900	1.8118	19.502	0	0	0
2021/03/31	2032	03/02/2022	9.81	Put	Bond Future	9,149.7300	9.1497	9,066.2100	9.0662	(0.913)	0	0	198
2021/03/31	2032	03/02/2022	8.91	Put	Bond Future	13,807.7700	13.8078	13,612.5600	13.6126	(1.414)	0	0	0
2021/03/31	2032	03/02/2022	10.66	Call	Bond Future	3,080.2500	3.0802	3,413.8900	3.4139	10.832	0	0	0
2021/03/31	2032	03/02/2022	10.66	Put	Bond Future	5,871.6900	5.8717	5,826.1400	5.8261	(0.776)	0	0	97
2021/03/31	2032	03/02/2022	10.42	Call	Bond Future	2,559.9300	2.5599	2,871.7900	2.8718	12.182	0	0	0
2021/03/31	2032	03/02/2022	10.42	Put	Bond Future	6,682.4600	6.6825	6,615.1300	6.6151	(1.008)	0	0	0
2021/03/31	2032	03/02/2022	10.45	Put	Bond Future	6,576.5300	6.5765	6,511.8700	6.5119	(0.983)	0	0	198

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
2021/03/31	2032	03/02/2022	10.43	Call	Bond Future	2,580.5000	2.5805	2,893.3600	2.8934	12.124	0	0	0
2021/03/31	2032	03/02/2022	10.43	Put	Bond Future	6,647.0100	6.6470	6,580.6800	6.5807	(0.998)	0	0	0
2021/03/31	2032	03/02/2022			Bond Future	11.1801	85.4349	11.1081	85.8140	(0.644)	0.0000	0.0000	0
2021/03/31	2032	03/02/2022	10.14	Call	Bond Future	2,020.6800	2.0207	2,327.9100	2.3279	15.204	0	0	0
2021/03/31	2032	03/02/2022	10.14	Put	Bond Future	7,731.6700	7.7317	7,659.7100	7.6597	(0.931)	0	0	97
2021/03/31	2032	03/02/2022	9.14	Put	Bond Future	12,523.1300	12.5231	12,355.5900	12.3556	(1.338)	0	0	0
2021/03/31	2032	03/02/2022	9.14	Call	Bond Future	810.6900	0.8107	1,022.3400	1.0223	26.107	0	0	97
2021/03/31	2032	03/02/2022	8.91	Call	Bond Future	638.7300	0.6387	822.7100	0.8227	28.804	0	0	198
2021/03/31	2032	03/02/2022	10.44	Call	Bond Future	2,601.1600	2.6012	2,914.7000	2.9147	12.054	0	0	0
2021/03/31	2032	03/02/2022	10.44	Put	Bond Future	6,611.7000	6.6117	6,546.0500	6.5461	(0.993)	0	0	0
2021/03/31	2032	03/02/2022	10.45	Call	Bond Future	2,621.9100	2.6219	2,936.4400	2.9364	11.996	0	0	0
2021/03/31	2033	06/05/2021			Bond Future	103.2644	103.2644	103.2760	103.2760	0.011	0.0000	0.0000	10,050
2021/03/31	2033	05/08/2021			Bond Future	104.3825	104.3825	104.3937	104.3937	0.011	0.0000	0.0000	0
2021/03/31	2033	04/11/2021			Bond Future	104.3330	104.3330	104.3440	104.3440	0.011	0.0000	0.0000	0
2021/03/31	2033	03/02/2022			Bond Future	105.5274	105.5274	105.5384	105.5384	0.011	0.0000	0.0000	0
2021/03/31	2037	06/05/2021	12.43	Call	Bond Future	6,189.1900	6.1892	6,692.7200	6.6927	8.136	0	0	0
2021/03/31	2037	06/05/2021	12.44	Put	Bond Future	493.2100	0.4932	427.9500	0.4280	(13.232)	0	0	0
2021/03/31	2037	06/05/2021	12.42	Call	Bond Future	6,144.7300	6.1447	6,645.8800	6.6459	8.156	0	0	0
2021/03/31	2037	06/05/2021			Bond Future	11.4326	81.1333	11.3386	81.7044	(0.823)	0.0000	0.0000	128,594
2021/03/31	2037	06/05/2021	12.43	Put	Bond Future	502.4500	0.5024	434.8800	0.4349	(13.448)	0	0	0
2021/03/31	2037	06/05/2021	12.44	Call	Bond Future	6,233.7300	6.2337	6,739.5700	6.7396	8.115	0	0	0
2021/03/31	2037	06/05/2021	12.42	Put	Bond Future	511.8200	0.5118	441.8700	0.4419	(13.667)	0	0	0
2021/03/31	2037	05/08/2021	12.27	Call	Bond Future	5,892.5300	5.8925	6,305.8600	6.3059	7.014	0	0	0
2021/03/31	2037	05/08/2021	12.27	Put	Bond Future	2,546.9400	2.5469	2,383.5100	2.3835	(6.417)	0	0	0
2021/03/31	2037	05/08/2021	12.28	Call	Bond Future	5,929.3600	5.9294	6,343.3800	6.3434	6.983	0	0	0
2021/03/31	2037	05/08/2021	12.26	Put	Bond Future	2,564.8300	2.5648	2,400.7000	2.4007	(6.399)	0	0	0
2021/03/31	2037	05/08/2021			Bond Future	11.6779	77.7361	11.5797	78.3129	(0.840)	0.0000	0.0000	0
2021/03/31	2037	05/08/2021	12.28	Put	Bond Future	2,529.1900	2.5292	2,366.4500	2.3665	(6.434)	0	0	0
2021/03/31	2037	05/08/2021	12.26	Call	Bond Future	5,855.7700	5.8558	6,268.4000	6.2684	7.047	0	0	0
2021/03/31	2037	04/11/2021	12.30	Call	Bond Future	0.0000	0.0000	6,379.1300	6.3791	100.000	0	0	0
2021/03/31	2037	04/11/2021	12.30	Put	Bond Future	0.0000	0.0000	3,627.9300	3.6279	100.000	0	0	191
2021/03/31	2037	04/11/2021	11.49	Put	Bond Future	0.0000	0.0000	5,806.4500	5.8064	100.000	0	0	0
2021/03/31	2037	04/11/2021	11.49	Call	Bond Future	0.0000	0.0000	3,953.4900	3.9535	100.000	0	0	191
2021/03/31	2037	04/11/2021	12.82	Put	Bond Future	2,877.6900	2.8777	2,718.3800	2.7184	(5.536)	0	0	0
2021/03/31	2037	04/11/2021	12.83	Call	Bond Future	7,819.9500	7.8200	8,248.3400	8.2483	5.478	0	0	0
2021/03/31	2037	04/11/2021			Bond Future	11.9092	78.5941	11.8071	79.1770	(0.858)	0.0000	0.0000	0
2021/03/31	2037	04/11/2021	12.82	Call	Bond Future	7,788.0100	7.7880	8,211.5300	8.2115	5.438	0	0	0
2021/03/31	2037	04/11/2021	12.83	Put	Bond Future	2,858.4400	2.8584	2,704.0000	2.7040	(5.403)	0	0	0
2021/03/31	2037	04/11/2021	12.81	Call	Bond Future	7,756.1200	7.7561	8,174.5400	8.1745	5.395	0	0	0
2021/03/31	2037	04/11/2021	12.81	Put	Bond Future	2,897.0400	2.8970	2,732.6300	2.7326	(5.675)	0	0	0
2021/03/31	2037	03/02/2022	11.46	Call	Bond Future	3,153.3900	3.1534	3,572.1200	3.5721	13.279	0	0	0
2021/03/31	2037	03/02/2022	11.47	Put	Bond Future	7,115.7300	7.1157	6,946.2200	6.9462	(2.382)	0	0	0
2021/03/31	2037	03/02/2022	11.45	Call	Bond Future	3,130.3900	3.1304	3,548.0900	3.5481	13.343	0	0	0
2021/03/31	2037	03/02/2022			Bond Future	12.1598	75.2217	12.0532	75.8109	(0.877)	0.0000	0.0000	0
2021/03/31	2037	03/02/2022	11.46	Put	Bond Future	7,152.2900	7.1523	6,981.7800	6.9818	(2.384)	0	0	0
2021/03/31	2037	03/02/2022	11.47	Call	Bond Future	3,176.2200	3.1762	3,595.9500	3.5960	13.215	0	0	0

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2021/03/31	2037	03/02/2022	11.45	Put	Bond Future	7,188.7500		7.1888	7,017.2100	7.0172	(2.386)	0	0	0
2021/03/31	2038	06/05/2021			Bond Future	115.5539		115.5539	115.5679	115.5679	0.012	0.0000	0.0000	7,969
2021/03/31	2038	05/08/2021			Bond Future	115.0833		115.0833	115.0969	115.0969	0.012	0.0000	0.0000	0
2021/03/31	2038	04/11/2021			Bond Future	116.3793		116.3793	116.3927	116.3927	0.012	0.0000	0.0000	0
2021/03/31	2038	03/02/2022			Bond Future	115.9595		115.9595	115.9729	115.9729	0.012	0.0000	0.0000	0
2021/03/31	2040	06/05/2021	12.44	Call	Bond Future	6,136.3900		6.1364	6,670.2000	6.6702	8.699	0	0	0
2021/03/31	2040	06/05/2021	12.44	Put	Bond Future	591.2700		0.5913	517.5000	0.5175	(12.477)	0	0	0
2021/03/31	2040	06/05/2021	10.83	Put	Bond Future	5,333.4000		5.3334	4,876.7400	4.8767	(8.562)	0	0	0
2021/03/31	2040	06/05/2021	10.83	Call	Bond Future	660.3700		0.6604	811.2900	0.8113	22.854	0	0	300
2021/03/31	2040	06/05/2021	11.58	Put	Bond Future	2,162.3300		2.1623	1,909.3700	1.9094	(11.698)	0	0	0
2021/03/31	2040	06/05/2021	11.58	Call	Bond Future	2,511.5800		2.5116	2,866.2000	2.8662	14.119	0	0	300
2021/03/31	2040	06/05/2021			Bond Future	11.5254		83.2315	11.4314	83.8391	(0.816)	0.0000	0.0000	84,786
2021/03/31	2040	06/05/2021	12.43	Call	Bond Future	6,090.1100		6.0901	6,621.2200	6.6212	8.721	0	0	0
2021/03/31	2040	06/05/2021	12.43	Put	Bond Future	602.2300		0.6022	525.7600	0.5258	(12.698)	0	0	0
2021/03/31	2040	06/05/2021	12.42	Call	Bond Future	6,043.9300		6.0439	6,572.2900	6.5723	8.742	0	0	0
2021/03/31	2040	06/05/2021	12.42	Put	Bond Future	613.3500		0.6134	534.1300	0.5341	(12.916)	0	0	0
2021/03/31	2040	06/05/2021	13.38	Call	Bond Future	10,701.4800		10.7015	11,299.9400	11.2999	5.592	0	0	0
2021/03/31	2040	06/05/2021	13.38	Put	Bond Future	81.0400		0.0810	71.9200	0.0719	(11.254)	0	0	300
2021/03/31	2040	05/08/2021	11.05	Put	Bond Future	6,742.2000		6.7422	6,432.7600	6.4328	(4.590)	0	0	0
2021/03/31	2040	05/08/2021	11.05	Call	Bond Future	2,093.5600		2.0936	2,397.7000	2.3977	14.527	0	0	900
2021/03/31	2040	05/08/2021	12.48	Call	Bond Future	6,694.7100		6.6947	7,156.7500	7.1567	6.902	0	0	0
2021/03/31	2040	05/08/2021	12.49	Put	Bond Future	2,428.5500		2.4285	2,277.8400	2.2778	(6.206)	0	0	0
2021/03/31	2040	05/08/2021	12.47	Call	Bond Future	6,654.9200		6.6549	7,116.4600	7.1165	6.935	0	0	0
2021/03/31	2040	05/08/2021			Bond Future	11.7648		79.6063	11.6666	80.2199	(0.834)	0.0000	0.0000	0
2021/03/31	2040	05/08/2021	11.55	Put	Bond Future	4,759.5600		4.7596	4,545.4200	4.5454	(4.499)	0	0	0
2021/03/31	2040	05/08/2021	11.55	Call	Bond Future	3,406.9400		3.4069	3,806.3800	3.8064	11.724	0	0	900
2021/03/31	2040	05/08/2021	14.80	Call	Bond Future	15,957.3300		15.9573	16,579.5000	16.5795	3.899	0	0	0
2021/03/31	2040	05/08/2021	14.80	Put	Bond Future	226.4500		0.2264	235.0400	0.2350	3.793	0	0	900
2021/03/31	2040	05/08/2021	12.48	Put	Bond Future	2,445.6400		2.4456	2,294.1000	2.2941	(6.196)	0	0	0
2021/03/31	2040	05/08/2021	12.49	Call	Bond Future	6,734.3800		6.7344	7,197.2500	7.1973	6.873	0	0	0
2021/03/31	2040	05/08/2021	12.47	Put	Bond Future	2,462.6800		2.4627	2,310.6400	2.3106	(6.174)	0	0	0
2021/03/31	2040	04/11/2021	12.90	Call	Bond Future	8,203.7600		8.2038	8,680.0100	8.6800	5.805	0	0	0
2021/03/31	2040	04/11/2021	12.90	Put	Bond Future	3,018.7500		3.0188	2,874.9500	2.8750	(4.764)	0	0	0
2021/03/31	2040	04/11/2021	12.89	Call	Bond Future	8,170.2200		8.1702	8,641.4900	8.6415	5.768	0	0	0
2021/03/31	2040	04/11/2021	12.89	Put	Bond Future	3,039.1200		3.0391	2,890.3400	2.8903	(4.895)	0	0	0
2021/03/31	2040	04/11/2021			Bond Future	11.9903		80.4850	11.8881	81.1051	(0.853)	0.0000	0.0000	0
2021/03/31	2040	04/11/2021	12.91	Call	Bond Future	8,237.3400		8.2373	8,718.7600	8.7188	5.844	0	0	0
2021/03/31	2040	04/11/2021	12.91	Put	Bond Future	2,998.4900		2.9985	2,859.8600	2.8599	(4.623)	0	0	0
2021/03/31	2040	03/02/2022	11.58	Put	Bond Future	7,422.8500		7.4228	7,231.4400	7.2314	(2.579)	0	0	0
2021/03/31	2040	03/02/2022	11.59	Call	Bond Future	3,472.5500		3.4725	3,909.6500	3.9096	12.587	0	0	0
2021/03/31	2040	03/02/2022	11.57	Put	Bond Future	7,461.6200		7.4616	7,268.8600	7.2689	(2.583)	0	0	0
2021/03/31	2040	03/02/2022			Bond Future	12.2343		76.8835	12.1275	77.5104	(0.873)	0.0000	0.0000	0
2021/03/31	2040	03/02/2022	11.58	Call	Bond Future	3,448.2100		3.4482	3,883.7100	3.8837	12.630	0	0	0
2021/03/31	2040	03/02/2022	11.59	Put	Bond Future	7,383.9800		7.3840	7,194.1700	7.1942	(2.571)	0	0	0
2021/03/31	2040	03/02/2022	11.57	Call	Bond Future	3,423.6900		3.4237	3,857.8400	3.8578	12.681	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
2021/03/31	2044	06/05/2021	12.44	Call	Bond Future	5,878.4700	5.8785	6,386.4200	6.3864	8.641	0	0	0
2021/03/31	2044	06/05/2021	12.44	Put	Bond Future	652.5700	0.6526	585.3300	0.5853	(10.304)	0	0	0
2021/03/31	2044	06/05/2021	12.43	Call	Bond Future	5,831.5100	5.8315	6,338.4500	6.3385	8.693	0	0	0
2021/03/31	2044	06/05/2021	12.43	Put	Bond Future	662.6600	0.6627	594.4100	0.5944	(10.299)	0	0	0
2021/03/31	2044	06/05/2021	11.40	Call	Bond Future	1,767.2600	1.7673	2,086.7800	2.0868	18.080	0	0	0
2021/03/31	2044	06/05/2021	11.40	Put	Bond Future	2,921.5900	2.9216	2,665.9200	2.6659	(8.751)	0	0	3,100
2021/03/31	2044	06/05/2021	11.79	Call	Bond Future	3,059.6500	3.0596	3,470.6000	3.4706	13.431	0	0	0
2021/03/31	2044	06/05/2021	11.79	Put	Bond Future	1,711.6300	1.7116	1,547.3900	1.5474	(9.596)	0	0	3,100
2021/03/31	2044	06/05/2021	11.10	Call	Bond Future	1,028.2700	1.0283	1,269.1000	1.2691	23.421	0	0	0
2021/03/31	2044	06/05/2021	12.50	Call	Bond Future	6,161.6300	6.1616	6,675.3600	6.6754	8.338	0	0	0
2021/03/31	2044	06/05/2021	12.50	Put	Bond Future	595.0600	0.5951	533.6000	0.5336	(10.328)	0	0	3,100
2021/03/31	2044	06/05/2021			Bond Future	11.5772	79.8587	11.4884	80.4339	(0.768)	0.0000	0.0000	62,001
2021/03/31	2044	06/05/2021	12.45	Call	Bond Future	5,925.4900	5.9255	6,434.4400	6.4344	8.589	0	0	0
2021/03/31	2044	06/05/2021	12.45	Put	Bond Future	642.6200	0.6426	576.3800	0.5764	(10.308)	0	0	0
2021/03/31	2044	06/05/2021	10.70	Put	Bond Future	6,407.6600	6.4077	5,970.4400	5.9704	(6.823)	0	0	0
2021/03/31	2044	06/05/2021	10.70	Call	Bond Future	395.7800	0.3958	533.7500	0.5338	34.860	0	0	3,100
2021/03/31	2044	06/05/2021	11.10	Put	Bond Future	4,204.4300	4.2044	3,870.0700	3.8701	(7.953)	0	0	3,100
2021/03/31	2044	06/05/2021	11.90	Call	Bond Future	3,491.1500	3.4912	3,923.5600	3.9236	12.386	0	0	0
2021/03/31	2044	06/05/2021	11.90	Put	Bond Future	1,461.9100	1.4619	1,319.1300	1.3191	(9.767)	0	0	0
2021/03/31	2044	06/05/2021	11.35	Put	Bond Future	3,114.2800	3.1143	2,845.7100	2.8457	(8.624)	0	0	0
2021/03/31	2044	06/05/2021	11.35	Call	Bond Future	1,628.9900	1.6290	1,935.6100	1.9356	18.823	0	0	3,100
2021/03/31	2044	05/08/2021	12.60	Put	Bond Future	2,319.1300	2.3191	2,216.7100	2.2167	(4.416)	0	0	0
2021/03/31	2044	05/08/2021	12.61	Call	Bond Future	7,017.3700	7.0174	7,500.4700	7.5005	6.884	0	0	0
2021/03/31	2044	05/08/2021	12.61	Put	Bond Future	2,299.2800	2.2993	2,201.4400	2.2014	(4.255)	0	0	0
2021/03/31	2044	05/08/2021			Bond Future	11.8081	76.3229	11.7152	76.9038	(0.786)	0.0000	0.0000	0
2021/03/31	2044	05/08/2021	12.60	Call	Bond Future	6,981.5300	6.9815	7,460.0500	7.4600	6.854	0	0	0
2021/03/31	2044	05/08/2021	12.59	Call	Bond Future	6,945.7500	6.9458	7,419.5000	7.4195	6.821	0	0	0
2021/03/31	2044	05/08/2021	12.59	Put	Bond Future	2,339.1200	2.3391	2,231.9300	2.2319	(4.582)	0	0	0
2021/03/31	2044	04/11/2021	12.91	Call	Bond Future	8,118.8500	8.1188	8,567.5900	8.5676	5.527	0	0	0
2021/03/31	2044	04/11/2021	12.91	Put	Bond Future	3,096.0400	3.0960	2,957.6500	2.9576	(4.470)	0	0	0
2021/03/31	2044	04/11/2021			Bond Future	12.0253	77.1653	11.9286	77.7525	(0.805)	0.0000	0.0000	0
2021/03/31	2044	04/11/2021	12.90	Call	Bond Future	8,085.9600	8.0860	8,529.6900	8.5297	5.488	0	0	0
2021/03/31	2044	04/11/2021	12.90	Put	Bond Future	3,116.6300	3.1166	2,973.2300	2.9732	(4.601)	0	0	0
2021/03/31	2044	04/11/2021	12.89	Call	Bond Future	8,053.1000	8.0531	8,491.6100	8.4916	5.445	0	0	0
2021/03/31	2044	04/11/2021	12.89	Put	Bond Future	3,137.3200	3.1373	2,988.7000	2.9887	(4.737)	0	0	0
2021/03/31	2044	03/02/2022	11.59	Call	Bond Future	3,432.0100	3.4320	3,842.2000	3.8422	11.952	0	0	0
2021/03/31	2044	03/02/2022	11.59	Put	Bond Future	7,524.5100	7.5245	7,341.1300	7.3411	(2.437)	0	0	0
2021/03/31	2044	03/02/2022	11.60	Call	Bond Future	3,456.5000	3.4565	3,867.9500	3.8680	11.904	0	0	0
2021/03/31	2044	03/02/2022	11.60	Put	Bond Future	7,485.1000	7.4851	7,302.9800	7.3030	(2.433)	0	0	0
2021/03/31	2044	03/02/2022			Bond Future	12.2602	73.6517	12.1590	74.2453	(0.825)	0.0000	0.0000	0
2021/03/31	2044	03/02/2022	11.61	Call	Bond Future	3,481.0700	3.4811	3,893.7900	3.8938	11.856	0	0	0
2021/03/31	2044	03/02/2022	11.61	Put	Bond Future	7,445.8600	7.4459	7,265.0100	7.2650	(2.429)	0	0	0
2021/03/31	2046	06/05/2021			Bond Future	104.8032	104.8032	104.8157	104.8157	0.012	0.0000	0.0000	15,133
2021/03/31	2046	05/08/2021			Bond Future	105.9380	105.9380	105.9501	105.9501	0.011	0.0000	0.0000	0
2021/03/31	2046	04/11/2021			Bond Future	105.3231	105.3231	105.3351	105.3351	0.011	0.0000	0.0000	0
2021/03/31	2046	03/02/2022			Bond Future	106.5290	106.5290	106.5409	106.5409	0.011	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
2021/03/31	2050	06/05/2021			Bond Future	108.3808	108.3808	108.3939	108.3939	0.012	0.0000	0.0000	11,044
2021/03/31	2050	05/08/2021			Bond Future	107.6267	107.6267	107.6395	107.6395	0.012	0.0000	0.0000	0
2021/03/31	2050	04/11/2021			Bond Future	108.8386	108.8386	108.8512	108.8512	0.012	0.0000	0.0000	0
2021/03/31	2050	03/02/2022			Bond Future	108.1372	108.1372	108.1495	108.1495	0.011	0.0000	0.0000	0
2021/03/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	AL37	06/05/2021			Index Future	774.8030	774.8030	777.1850	777.1850	0.307	0.0000	0.0000	0
2021/03/31	AL37	05/08/2021			Index Future	782.9180	782.9180	785.3210	785.3210	0.307	0.0000	0.0000	0
2021/03/31	AL37	04/11/2021			Index Future	791.6370	791.6370	794.0640	794.0640	0.307	0.0000	0.0000	0
2021/03/31	AL37	03/02/2022			Index Future	800.5120	800.5120	802.9660	802.9660	0.307	0.0000	0.0000	0
2021/03/31	AL7T	06/05/2021			Index Future	848.1680	848.1680	851.5210	851.5210	0.395	0.0000	0.0000	0
2021/03/31	AL7T	05/08/2021			Index Future	857.0510	857.0510	860.4350	860.4350	0.395	0.0000	0.0000	0
2021/03/31	AL7T	04/11/2021			Index Future	866.5950	866.5950	870.0140	870.0140	0.395	0.0000	0.0000	0
2021/03/31	AL7T	03/02/2022			Index Future	876.3110	876.3110	879.7670	879.7670	0.394	0.0000	0.0000	0
2021/03/31	ALBI	06/05/2021			Index Future	744.9060	744.9060	748.6360	748.6360	0.501	0.0000	0.0000	299
2021/03/31	ALBI	05/08/2021			Index Future	752.7070	752.7070	756.4730	756.4730	0.500	0.0000	0.0000	0
2021/03/31	ALBI	04/11/2021			Index Future	761.0900	761.0900	764.8950	764.8950	0.500	0.0000	0.0000	0
2021/03/31	ALBI	03/02/2022			Index Future	769.6230	769.6230	773.4690	773.4690	0.500	0.0000	0.0000	0
2021/03/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/31	ES33	06/05/2021			Bond Future	12.1048	72.0124	12.0155	72.4574	(0.738)	0.0000	0.0000	350
2021/03/31	ES33	05/08/2021			Bond Future	12.3860	72.7921	12.2927	73.2416	(0.753)	0.0000	0.0000	0
2021/03/31	ES33	04/11/2021			Bond Future	12.6684	69.8366	12.5711	70.2909	(0.768)	0.0000	0.0000	0
2021/03/31	ES33	03/02/2022			Bond Future	12.9736	70.6366	12.8717	71.0960	(0.785)	0.0000	0.0000	0
2021/03/31	ES42	06/05/2021			Bond Future	12.5782	70.4542	12.4836	70.9734	(0.752)	0.0000	0.0000	4,779

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2021/03/31	ES42	05/08/2021			Bond Future	12.8453	71.2174	12.7463	71.7419	(0.771)	0.0000	0.0000	0
2021/03/31	ES42	04/11/2021			Bond Future	13.1163	67.7616	13.0125	68.2917	(0.791)	0.0000	0.0000	0
2021/03/31	ES42	03/02/2022			Bond Future	13.3991	68.5382	13.2904	69.0743	(0.811)	0.0000	0.0000	0
2021/03/31	GOVI	06/05/2021	678.68	Call	GOVI	576,830.0000	57.6830	612,830.0000	61.2830	6.241	0	0	0
2021/03/31	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	06/05/2021	678.67	Call	GOVI	576,930.0000	57.6930	612,930.0000	61.2930	6.240	0	0	0
2021/03/31	GOVI	06/05/2021			GOVI	736.3630	736.3630	739.9630	739.9630	0.489	0.0000	0.0000	1,001
2021/03/31	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	06/05/2021	678.69	Call	GOVI	576,730.0000	57.6730	612,730.0000	61.2730	6.242	0	0	0
2021/03/31	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	05/08/2021	719.14	Call	GOVI	249,350.0000	24.9350	285,700.0000	28.5700	14.578	0	0	0
2021/03/31	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	05/08/2021	719.13	Call	GOVI	249,450.0000	24.9450	285,800.0000	28.5800	14.572	0	0	0
2021/03/31	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	05/08/2021			GOVI	744.0750	744.0750	747.7100	747.7100	0.489	0.0000	0.0000	0
2021/03/31	GOVI	05/08/2021	719.15	Call	GOVI	249,250.0000	24.9250	285,600.0000	28.5600	14.584	0	0	0
2021/03/31	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	04/11/2021	728.41	Call	GOVI	239,510.0000	23.9510	276,240.0000	27.6240	15.335	0	0	0
2021/03/31	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	04/11/2021	728.40	Call	GOVI	239,610.0000	23.9610	276,340.0000	27.6340	15.329	0	0	0
2021/03/31	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	04/11/2021			GOVI	752.3610	752.3610	756.0340	756.0340	0.488	0.0000	0.0000	0
2021/03/31	GOVI	04/11/2021	728.42	Call	GOVI	239,410.0000	23.9410	276,140.0000	27.6140	15.342	0	0	0
2021/03/31	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	03/02/2022	792.76	Put	GOVI	319,640.0000	31.9640	282,510.0000	28.2510	(11.616)	0	0	0
2021/03/31	GOVI	03/02/2022			GOVI	760.7960	760.7960	764.5090	764.5090	0.488	0.0000	0.0000	0
2021/03/31	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	03/02/2022	792.75	Put	GOVI	319,540.0000	31.9540	282,410.0000	28.2410	(11.620)	0	0	0
2021/03/31	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	GOVI	03/02/2022	792.74	Put	GOVI	319,440.0000	31.9440	282,310.0000	28.2310	(11.623)	0	0	0
2021/03/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/31	IGOV	06/05/2021			Index Future	281.6330	281.6330	281.6430	281.6430	0.004	0.0000	0.0000	897
2021/03/31	IGOV	05/08/2021			Index Future	284.6520	284.6520	284.6610	284.6610	0.003	0.0000	0.0000	0
2021/03/31	IGOV	04/11/2021			Index Future	287.8910	287.8910	287.8990	287.8990	0.003	0.0000	0.0000	0
2021/03/31	IGOV	03/02/2022			Index Future	291.1860	291.1860	291.1940	291.1940	0.003	0.0000	0.0000	0
2021/03/31	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/31	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4400	89.4400	0.000	0.0000	0.0000	0
2021/03/31	IS05	21/12/2021			Interest Rate Swap	90.7800	90.7800	90.7600	90.7600	(0.022)	0.0000	0.0000	51
2021/03/31	IS05	15/03/2022			Interest Rate Swap	90.2800	90.2800	90.2500	90.2500	(0.033)	0.0000	0.0000	0
2021/03/31	IS05	21/06/2022			Interest Rate Swap	90.5400	90.5400	90.5000	90.5000	(0.044)	0.0000	0.0000	0
2021/03/31	IS05	20/09/2022			Interest Rate Swap	93.8100	93.8100	93.7500	93.7500	(0.064)	0.0000	0.0000	0
2021/03/31	IS05	20/12/2022			Interest Rate Swap	94.4700	94.4700	94.3900	94.3900	(0.085)	0.0000	0.0000	0
2021/03/31	IS05	22/03/2023			Interest Rate Swap	87.0300	87.0300	86.9300	86.9300	(0.115)	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
2021/03/31	IS05	20/06/2023			Interest Rate Swap	92.7100	92.7100	92.5900	92.5900	(0.129)	0.0000	0.0000	0
2021/03/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/31	IS10	17/12/2025			Interest Rate Swap	82.1000	82.1000	81.8400	81.8400	(0.317)	0.0000	0.0000	0
2021/03/31	IS10	16/03/2026			Interest Rate Swap	78.8100	78.8100	78.5400	78.5400	(0.343)	0.0000	0.0000	0
2021/03/31	IS10	15/06/2026			Interest Rate Swap	77.4000	77.4000	77.1100	77.1100	(0.375)	0.0000	0.0000	0
2021/03/31	IS10	21/09/2026			Interest Rate Swap	79.5800	79.5800	79.2700	79.2700	(0.390)	0.0000	0.0000	0
2021/03/31	IS10	21/12/2026			Interest Rate Swap	83.7200	83.7200	83.4000	83.4000	(0.382)	0.0000	0.0000	0
2021/03/31	IS10	15/03/2027			Interest Rate Swap	82.3800	82.3800	82.0300	82.0300	(0.425)	0.0000	0.0000	0
2021/03/31	IS10	21/06/2027			Interest Rate Swap	84.5900	84.5900	84.2300	84.2300	(0.426)	0.0000	0.0000	0
2021/03/31	IS10	20/09/2027			Interest Rate Swap	90.5100	90.5100	90.1400	90.1400	(0.409)	0.0000	0.0000	0
2021/03/31	IS10	20/12/2027			Interest Rate Swap	91.0400	91.0400	90.6600	90.6600	(0.417)	0.0000	0.0000	0
2021/03/31	IS10	22/03/2028			Interest Rate Swap	84.2500	84.2500	83.8400	83.8400	(0.487)	0.0000	0.0000	0
2021/03/31	IS10	20/06/2028			Interest Rate Swap	92.1200	92.1200	91.7200	91.7200	(0.434)	0.0000	0.0000	0
2021/03/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/31	JBAF	21/04/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/03/31	JBAF	19/05/2021			Jibar Tradeable Future	3.7500	96.2500	3.7500	96.2500	0.000	0.0000	0.0000	0
2021/03/31	JBAF	15/06/2021			Jibar Tradeable Future	3.8050	96.1950	3.7950	96.2050	(0.263)	0.0000	0.0000	0
2021/03/31	JBAF	21/07/2021			Jibar Tradeable Future	3.8400	96.1600	3.8400	96.1600	0.000	0.0000	0.0000	0
2021/03/31	JBAF	18/08/2021			Jibar Tradeable Future	3.9200	96.0800	3.9100	96.0900	(0.255)	0.0000	0.0000	0
2021/03/31	JBAF	15/09/2021			Jibar Tradeable Future	3.9550	96.0450	3.9450	96.0550	(0.253)	0.0000	0.0000	30,000
2021/03/31	JBAF	15/12/2021			Jibar Tradeable Future	4.3000	95.7000	4.2800	95.7200	(0.465)	0.0000	0.0000	0
2021/03/31	JBAF	16/03/2022			Jibar Tradeable Future	4.4400	95.5600	4.4100	95.5900	(0.676)	0.0000	0.0000	0
2021/03/31	JBAF	15/06/2022			Jibar Tradeable Future	4.9100	95.0900	4.8700	95.1300	(0.815)	0.0000	0.0000	471
2021/03/31	JBAF	21/09/2022			Jibar Tradeable Future	5.0450	94.9550	5.0100	94.9900	(0.694)	0.0000	0.0000	0
2021/03/31	JBAF	21/12/2022			Jibar Tradeable Future	5.4350	94.5650	5.3950	94.6050	(0.736)	0.0000	0.0000	0
2021/03/31	JBAF	15/03/2023			Jibar Tradeable Future	5.5550	94.4450	5.5100	94.4900	(0.810)	0.0000	0.0000	0
2021/03/31	R023	06/05/2021	7.58	Call	Bond Future	3,638.5500	3.6386	3,798.8000	3.7988	4.404	0	0	0
2021/03/31	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	R023	06/05/2021			Bond Future	5.4423	105.4194	5.3504	105.5797	(1.688)	0.0000	0.0000	40,647
2021/03/31	R023	06/05/2021	7.57	Call	Bond Future	3,621.9200	3.6219	3,782.1700	3.7822	4.424	0	0	0
2021/03/31	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	R023	06/05/2021	7.56	Call	Bond Future	3,605.2900	3.6053	3,765.5400	3.7655	4.445	0	0	0
2021/03/31	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	R023	05/08/2021	5.30	Call	Bond Future	178.3500	0.1784	303.8300	0.3038	70.356	0	0	0
2021/03/31	R023	05/08/2021	5.30	Put	Bond Future	702.5800	0.7026	666.6000	0.6666	(5.121)	0	0	0
2021/03/31	R023	05/08/2021	5.29	Call	Bond Future	172.4600	0.1725	296.2900	0.2963	71.802	0	0	0
2021/03/31	R023	05/08/2021	5.29	Put	Bond Future	711.8000	0.7118	674.1700	0.6742	(5.287)	0	0	0
2021/03/31	R023	05/08/2021			Bond Future	5.6483	106.5345	5.5408	106.6959	(1.904)	0.0000	0.0000	0
2021/03/31	R023	05/08/2021	5.31	Call	Bond Future	184.3300	0.1843	311.4600	0.3115	68.969	0	0	0
2021/03/31	R023	05/08/2021	5.31	Put	Bond Future	693.4600	0.6935	659.1300	0.6591	(4.951)	0	0	0
2021/03/31	R023	04/11/2021	4.91	Call	Bond Future	66.6200	0.0666	109.4600	0.1095	64.305	0	0	0
2021/03/31	R023	04/11/2021	4.91	Put	Bond Future	1,305.1800	1.3052	1,185.1100	1.1851	(9.199)	0	0	0
2021/03/31	R023	04/11/2021	4.90	Call	Bond Future	65.0500	0.0650	107.2400	0.1072	64.858	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
2021/03/31	R023	04/11/2021	4.90	Put	Bond Future	1,316.4500	1.3165	1,195.7300	1.1957	(9.170)	0	0	0
2021/03/31	R023	04/11/2021			Bond Future	5.8827	103.8012	5.7538	103.9641	(2.191)	0.0000	0.0000	0
2021/03/31	R023	04/11/2021	4.92	Call	Bond Future	68.2300	0.0682	111.7200	0.1117	63.740	0	0	0
2021/03/31	R023	04/11/2021	4.92	Put	Bond Future	1,293.9500	1.2940	1,174.5300	1.1745	(9.229)	0	0	0
2021/03/31	R023	03/02/2022	5.08	Call	Bond Future	179.7800	0.1798	223.2600	0.2233	24.185	0	0	0
2021/03/31	R023	03/02/2022	5.08	Put	Bond Future	1,366.3800	1.3664	1,245.2500	1.2453	(8.865)	0	0	0
2021/03/31	R023	03/02/2022			Bond Future	6.2349	104.9654	6.0735	105.1300	(2.589)	0.0000	0.0000	0
2021/03/31	R023	03/02/2022	5.07	Call	Bond Future	177.6100	0.1776	220.7100	0.2207	24.267	0	0	0
2021/03/31	R023	03/02/2022	5.07	Put	Bond Future	1,374.5800	1.3746	1,253.0700	1.2531	(8.840)	0	0	0
2021/03/31	R023	03/02/2022	5.06	Call	Bond Future	175.4600	0.1755	218.1900	0.2182	24.353	0	0	0
2021/03/31	R023	03/02/2022	5.06	Put	Bond Future	1,382.7900	1.3828	1,260.9100	1.2609	(8.814)	0	0	0
2021/03/31	R035	06/05/2021	12.36	Put	Bond Future	311.5000	0.3115	280.4400	0.2804	(9.971)	0	0	0
2021/03/31	R035	06/05/2021	12.37	Call	Bond Future	7,235.6100	7.2356	7,721.4600	7.7215	6.715	0	0	0
2021/03/31	R035	06/05/2021	12.35	Put	Bond Future	318.0200	0.3180	286.3300	0.2863	(9.965)	0	0	0
2021/03/31	R035	06/05/2021	10.55	Call	Bond Future	740.2800	0.7403	884.8500	0.8848	19.529	0	0	0
2021/03/31	R035	06/05/2021	10.55	Put	Bond Future	4,642.8900	4.6429	4,271.1800	4.2712	(8.006)	0	0	500
2021/03/31	R035	06/05/2021	10.05	Put	Bond Future	7,472.9000	7.4729	7,031.9900	7.0320	(5.900)	0	0	0
2021/03/31	R035	06/05/2021	10.05	Call	Bond Future	204.3300	0.2043	279.7000	0.2797	36.886	0	0	500
2021/03/31	R035	06/05/2021	10.40	Put	Bond Future	5,417.9000	5.4179	5,018.8200	5.0188	(7.366)	0	0	0
2021/03/31	R035	06/05/2021	12.91	Put	Bond Future	89.9000	0.0899	81.0200	0.0810	(9.878)	0	0	600
2021/03/31	R035	06/05/2021	11.55	Call	Bond Future	3,571.4600	3.5715	3,926.0900	3.9261	9.930	0	0	0
2021/03/31	R035	06/05/2021	11.55	Put	Bond Future	1,263.0400	1.2630	1,101.3900	1.1014	(12.798)	0	0	1,650
2021/03/31	R035	06/05/2021	12.77	Call	Bond Future	9,170.4600	9.1705	9,674.2100	9.6742	5.493	0	0	0
2021/03/31	R035	06/05/2021	12.77	Put	Bond Future	125.7300	0.1257	113.2000	0.1132	(9.966)	0	0	1,650
2021/03/31	R035	06/05/2021	10.24	Put	Bond Future	6,316.3600	6.3164	5,893.0100	5.8930	(6.702)	0	0	0
2021/03/31	R035	06/05/2021	10.24	Call	Bond Future	348.4400	0.3484	441.3700	0.4414	26.670	0	0	223
2021/03/31	R035	06/05/2021			Bond Future	11.1657	85.7704	11.0819	86.2867	(0.751)	0.0000	0.0000	99,068
2021/03/31	R035	06/05/2021	12.36	Call	Bond Future	7,188.0300	7.1880	7,673.2500	7.6733	6.750	0	0	0
2021/03/31	R035	06/05/2021	12.37	Put	Bond Future	305.0800	0.3051	274.6500	0.2746	(9.974)	0	0	0
2021/03/31	R035	06/05/2021	12.35	Call	Bond Future	7,140.5000	7.1405	7,625.0900	7.6251	6.786	0	0	0
2021/03/31	R035	06/05/2021	11.05	Call	Bond Future	1,844.8100	1.8448	2,113.0000	2.1130	14.538	0	0	0
2021/03/31	R035	06/05/2021	11.05	Put	Bond Future	2,558.6500	2.5587	2,310.5600	2.3106	(9.696)	0	0	500
2021/03/31	R035	06/05/2021	10.40	Call	Bond Future	524.6200	0.5246	641.8200	0.6418	22.340	0	0	600
2021/03/31	R035	06/05/2021	11.15	Put	Bond Future	2,236.9900	2.2370	2,010.9300	2.0109	(10.106)	0	0	0
2021/03/31	R035	06/05/2021	11.15	Call	Bond Future	2,140.5900	2.1406	2,430.8100	2.4308	13.558	0	0	600
2021/03/31	R035	06/05/2021	12.91	Call	Bond Future	9,854.0200	9.8540	10,361.4200	10.3614	5.149	0	0	0
2021/03/31	R035	06/05/2021	10.81	Put	Bond Future	3,462.1900	3.4622	3,151.8100	3.1518	(8.965)	0	0	0
2021/03/31	R035	06/05/2021	10.81	Call	Bond Future	1,239.1600	1.2392	1,445.0600	1.4451	16.616	0	0	1,650
2021/03/31	R035	06/05/2021	12.02	Call	Bond Future	5,614.2200	5.6142	6,038.9600	6.0390	7.565	0	0	0
2021/03/31	R035	06/05/2021	12.02	Put	Bond Future	607.7200	0.6077	516.1800	0.5162	(15.063)	0	0	223
2021/03/31	R035	06/05/2021	11.32	Call	Bond Future	2,702.7000	2.7027	3,024.4400	3.0244	11.904	0	0	0
2021/03/31	R035	06/05/2021	11.32	Put	Bond Future	1,764.5000	1.7645	1,569.9600	1.5700	(11.025)	0	0	223
2021/03/31	R035	05/08/2021	11.37	Call	Bond Future	3,716.4500	3.7164	4,072.5500	4.0725	9.582	0	0	0
2021/03/31	R035	05/08/2021	11.37	Put	Bond Future	3,939.9200	3.9399	3,774.6600	3.7747	(4.195)	0	0	100
2021/03/31	R035	05/08/2021	5.31	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/03/31	R035	05/08/2021	5.31	Put	Bond Future	51,413.0700	51.4131	50,891.7200	50.8917	(1.014)	0	0	0
2021/03/31	R035	05/08/2021			Bond Future	11.4076	86.6776	11.3202	87.1990	(0.766)	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
2021/03/31	R035	05/08/2021	10.77	Call	Bond Future	2,134.5000	2.1345	2,403.8600	2.4039	12.619	0	0	0
2021/03/31	R035	05/08/2021	10.77	Put	Bond Future	6,050.6300	6.0506	5,798.6300	5.7986	(4.165)	0	0	100
2021/03/31	R035	05/08/2021	10.02	Put	Bond Future	9,734.9800	9.7350	9,422.9600	9.4230	(3.205)	0	0	0
2021/03/31	R035	05/08/2021	10.02	Call	Bond Future	858.4700	0.8585	1,067.8100	1.0678	24.385	0	0	100
2021/03/31	R035	05/08/2021	5.30	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/03/31	R035	05/08/2021	5.30	Put	Bond Future	51,529.6500	51.5297	51,008.3000	51.0083	(1.012)	0	0	0
2021/03/31	R035	05/08/2021	5.29	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/03/31	R035	05/08/2021	5.29	Put	Bond Future	51,646.3600	51.6464	51,125.0100	51.1250	(1.009)	0	0	0
2021/03/31	R035	04/11/2021	10.12	Put	Bond Future	10,910.2500	10.9103	10,607.1100	10.6071	(2.778)	0	0	0
2021/03/31	R035	04/11/2021	10.12	Call	Bond Future	1,373.6100	1.3736	1,597.2200	1.5972	16.279	0	0	400
2021/03/31	R035	04/11/2021	10.62	Put	Bond Future	8,400.5100	8.4005	8,132.3900	8.1324	(3.192)	0	0	0
2021/03/31	R035	04/11/2021	10.62	Call	Bond Future	2,154.7800	2.1548	2,413.4100	2.4134	12.003	0	0	400
2021/03/31	R035	04/11/2021	11.75	Put	Bond Future	4,441.5200	4.4415	4,258.1300	4.2581	(4.129)	0	0	782
2021/03/31	R035	04/11/2021	11.08	Call	Bond Future	3,181.0300	3.1810	3,454.2600	3.4543	8.589	0	0	0
2021/03/31	R035	04/11/2021	11.08	Put	Bond Future	6,548.4100	6.5484	6,294.8900	6.2949	(3.871)	0	0	782
2021/03/31	R035	04/11/2021	10.23	Put	Bond Future	10,317.2900	10.3173	10,028.0300	10.0280	(2.804)	0	0	0
2021/03/31	R035	04/11/2021	12.53	Call	Bond Future	7,704.0900	7.7041	8,077.6700	8.0777	4.849	0	0	0
2021/03/31	R035	04/11/2021	12.53	Put	Bond Future	2,848.8900	2.8489	2,695.7200	2.6957	(5.376)	0	0	0
2021/03/31	R035	04/11/2021			Bond Future	11.6478	83.1585	11.5567	83.6852	(0.782)	0.0000	0.0000	0
2021/03/31	R035	04/11/2021	13.82	Call	Bond Future	12,288.1000	12.2881	12,801.3200	12.8013	4.177	0	0	0
2021/03/31	R035	04/11/2021	13.82	Put	Bond Future	1,074.0800	1.0741	1,060.5500	1.0606	(1.260)	0	0	400
2021/03/31	R035	04/11/2021	11.75	Call	Bond Future	5,026.8300	5.0268	5,370.1900	5.3702	6.831	0	0	0
2021/03/31	R035	04/11/2021	10.23	Call	Bond Future	1,519.6600	1.5197	1,757.1500	1.7572	15.628	0	0	782
2021/03/31	R035	04/11/2021	12.52	Call	Bond Future	7,671.2500	7.6713	8,040.1700	8.0402	4.809	0	0	0
2021/03/31	R035	04/11/2021	12.52	Put	Bond Future	2,868.6600	2.8687	2,710.8300	2.7108	(5.502)	0	0	0
2021/03/31	R035	04/11/2021	12.51	Call	Bond Future	7,638.4600	7.6385	8,002.4800	8.0025	4.766	0	0	0
2021/03/31	R035	04/11/2021	12.51	Put	Bond Future	2,888.5400	2.8885	2,725.8100	2.7258	(5.634)	0	0	0
2021/03/31	R035	03/02/2022	11.39	Call	Bond Future	3,509.6900	3.5097	3,919.9300	3.9199	11.689	0	0	0
2021/03/31	R035	03/02/2022	11.39	Put	Bond Future	6,471.7800	6.4718	6,349.3900	6.3494	(1.891)	0	0	683
2021/03/31	R035	03/02/2022	10.65	Call	Bond Future	1,968.4900	1.9685	2,341.5100	2.3415	18.950	0	0	0
2021/03/31	R035	03/02/2022	11.23	Call	Bond Future	3,128.2000	3.1282	3,521.6000	3.5216	12.576	0	0	0
2021/03/31	R035	03/02/2022	11.23	Put	Bond Future	7,037.8000	7.0378	6,898.5700	6.8986	(1.978)	0	0	0
2021/03/31	R035	03/02/2022	11.22	Call	Bond Future	3,105.1200	3.1051	3,497.3200	3.4973	12.631	0	0	0
2021/03/31	R035	03/02/2022	11.22	Put	Bond Future	7,074.4600	7.0745	6,934.0300	6.9340	(1.985)	0	0	0
2021/03/31	R035	03/02/2022			Bond Future	11.9078	84.0914	11.8127	84.6240	(0.799)	0.0000	0.0000	0
2021/03/31	R035	03/02/2022	10.65	Put	Bond Future	9,446.9200	9.4469	9,287.3100	9.2873	(1.690)	0	0	683
2021/03/31	R035	03/02/2022	9.70	Put	Bond Future	14,654.7700	14.6548	14,356.4600	14.3565	(2.036)	0	0	0
2021/03/31	R035	03/02/2022	9.70	Call	Bond Future	844.9200	0.8449	1,079.2400	1.0792	27.733	0	0	683
2021/03/31	R035	03/02/2022	11.24	Call	Bond Future	3,151.3700	3.1514	3,545.6700	3.5457	12.512	0	0	0
2021/03/31	R035	03/02/2022	11.24	Put	Bond Future	7,001.3000	7.0013	6,862.9700	6.8630	(1.976)	0	0	0
2021/03/31	R186	06/05/2021	10.77	Call	Bond Future	14,148.4200	14.1484	14,508.3600	14.5084	2.544	0	0	0
2021/03/31	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	R186	06/05/2021	10.76	Call	Bond Future	14,107.3700	14.1074	14,467.3200	14.4673	2.552	0	0	0
2021/03/31	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/03/31	R186	06/05/2021	7.60	Put	Bond Future	1,309.6900	1.3097	1,177.8800	1.1779	(10.064)	0	0	5,000
2021/03/31	R186	06/05/2021	7.60	Call	Bond Future	1,282.9000	1.2829	1,511.0300	1.5110	17.782	0	0	5,000
2021/03/31	R186	06/05/2021			Bond Future	7.6055	117.0760	7.5316	117.4359	(0.972)	0.0000	0.0000	107,302

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
2021/03/31	R186	06/05/2021	10.78	Call	Bond Future	14,189.4500	14.1894	14,549.3900	14.5494	2.537	0	0	0
2021/03/31	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/31	R186	06/05/2021	7.30	Call	Bond Future	678.7400	0.6787	841.4700	0.8415	23.975	0	0	0
2021/03/31	R186	06/05/2021	7.30	Put	Bond Future	2,176.3700	2.1764	1,979.1600	1.9792	(9.061)	0	0	15,177
2021/03/31	R186	05/08/2021	8.62	Call	Bond Future	4,566.1500	4.5662	4,912.4000	4.9124	7.583	0	0	0
2021/03/31	R186	05/08/2021	8.62	Put	Bond Future	909.7400	0.9097	892.7900	0.8928	(1.863)	0	0	0
2021/03/31	R186	05/08/2021	8.61	Call	Bond Future	4,532.3500	4.5324	4,878.1300	4.8781	7.629	0	0	0
2021/03/31	R186	05/08/2021	8.61	Put	Bond Future	920.2800	0.9203	902.8600	0.9029	(1.893)	0	0	0
2021/03/31	R186	05/08/2021			Bond Future	7.8121	113.0340	7.7337	113.3972	(1.004)	0.0000	0.0000	0
2021/03/31	R186	05/08/2021	8.63	Call	Bond Future	4,600.2400	4.6002	4,946.9400	4.9469	7.537	0	0	0
2021/03/31	R186	05/08/2021	8.63	Put	Bond Future	899.5300	0.8995	883.0300	0.8830	(1.834)	0	0	0
2021/03/31	R186	04/11/2021	8.10	Call	Bond Future	2,837.9400	2.8379	3,154.1600	3.1542	11.143	0	0	0
2021/03/31	R186	04/11/2021	8.10	Put	Bond Future	2,473.5800	2.4736	2,422.9400	2.4229	(2.047)	0	0	0
2021/03/31	R186	04/11/2021	8.09	Call	Bond Future	2,814.6200	2.8146	3,129.9900	3.1300	11.205	0	0	0
2021/03/31	R186	04/11/2021	8.09	Put	Bond Future	2,494.0000	2.4940	2,442.5100	2.4425	(2.065)	0	0	0
2021/03/31	R186	04/11/2021			Bond Future	8.0169	114.2805	7.9335	114.6474	(1.040)	0.0000	0.0000	0
2021/03/31	R186	04/11/2021	8.11	Call	Bond Future	2,861.3600	2.8614	3,178.4300	3.1784	11.081	0	0	0
2021/03/31	R186	04/11/2021	8.11	Put	Bond Future	2,453.2700	2.4533	2,403.4800	2.4035	(2.030)	0	0	0
2021/03/31	R186	03/02/2022	7.30	Call	Bond Future	1,136.8000	1.1368	1,356.2600	1.3563	19.305	0	0	0
2021/03/31	R186	03/02/2022	7.30	Put	Bond Future	5,160.1900	5.1602	5,008.8500	5.0088	(2.933)	0	0	0
2021/03/31	R186	03/02/2022			Bond Future	8.2453	110.2811	8.1564	110.6519	(1.079)	0.0000	0.0000	0
2021/03/31	R186	03/02/2022	7.28	Call	Bond Future	1,111.5100	1.1115	1,328.9000	1.3289	19.558	0	0	0
2021/03/31	R186	03/02/2022	7.28	Put	Bond Future	5,222.0100	5.2220	5,068.6000	5.0686	(2.938)	0	0	0
2021/03/31	R186	03/02/2022	7.29	Call	Bond Future	1,123.9400	1.1239	1,342.5300	1.3425	19.449	0	0	0
2021/03/31	R186	03/02/2022	7.29	Put	Bond Future	5,190.8800	5.1909	5,038.6700	5.0387	(2.932)	0	0	0
2021/03/31	R197	06/05/2021			Bond Future	321.1561	321.1561	321.1705	321.1705	0.004	0.0000	0.0000	2,993
2021/03/31	R197	05/08/2021			Bond Future	316.6306	316.6306	316.6438	316.6438	0.004	0.0000	0.0000	0
2021/03/31	R197	04/11/2021			Bond Future	320.1962	320.1962	320.2084	320.2084	0.004	0.0000	0.0000	0
2021/03/31	R197	03/02/2022			Bond Future	315.7630	315.7630	315.7750	315.7750	0.004	0.0000	0.0000	0
2021/03/31	R202	06/05/2021			Bond Future	231.4492	231.4492	231.4755	231.4755	0.011	0.0000	0.0000	9,236
2021/03/31	R202	05/08/2021			Bond Future	229.7046	229.7046	229.7300	229.7300	0.011	0.0000	0.0000	0
2021/03/31	R202	04/11/2021			Bond Future	232.2909	232.2909	232.3159	232.3159	0.011	0.0000	0.0000	0
2021/03/31	R202	03/02/2022			Bond Future	230.6483	230.6483	230.6733	230.6733	0.011	0.0000	0.0000	0
2021/03/31	R209	06/05/2021	12.23	Call	Bond Future	6,001.3000	6.0013	6,439.8900	6.4399	7.308	0	0	0
2021/03/31	R209	06/05/2021	12.23	Put	Bond Future	349.8300	0.3498	317.1800	0.3172	(9.333)	0	0	0
2021/03/31	R209	06/05/2021	12.22	Call	Bond Future	5,961.6400	5.9616	6,399.6000	6.3996	7.346	0	0	0
2021/03/31	R209	06/05/2021	12.22	Put	Bond Future	356.5700	0.3566	323.2900	0.3233	(9.333)	0	0	0
2021/03/31	R209	06/05/2021	9.50	Put	Bond Future	9,348.7500	9.3488	8,912.6400	8.9126	(4.665)	0	0	0
2021/03/31	R209	06/05/2021	9.50	Call	Bond Future	71.0600	0.0711	106.1900	0.1062	49.437	0	0	2,150
2021/03/31	R209	06/05/2021	10.35	Call	Bond Future	577.7600	0.5778	731.1800	0.7312	26.554	0	0	500
2021/03/31	R209	06/05/2021	9.75	Put	Bond Future	7,841.5600	7.8416	7,429.5100	7.4295	(5.255)	0	0	0
2021/03/31	R209	06/05/2021	9.75	Call	Bond Future	141.9800	0.1420	201.1700	0.2012	41.689	0	0	4,050
2021/03/31	R209	06/05/2021	11.00	Call	Bond Future	1,762.2500	1.7622	2,046.5200	2.0465	16.131	0	0	0
2021/03/31	R209	06/05/2021	11.00	Put	Bond Future	2,244.2500	2.2443	2,057.2800	2.0573	(8.331)	0	0	3,500
2021/03/31	R209	06/05/2021	10.00	Put	Bond Future	6,432.4700	6.4325	6,053.8800	6.0539	(5.886)	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
2021/03/31	R209	06/05/2021	10.00	Call	Bond Future	264.0800	0.2641	356.7300	0.3567	35.084	0	0	0
2021/03/31	R209	06/05/2021	12.25	Call	Bond Future	6,080.7800	6.0808	6,520.5900	6.5206	7.233	0	0	0
2021/03/31	R209	06/05/2021	12.25	Put	Bond Future	336.6600	0.3367	305.2300	0.3052	(9.336)	0	0	8,350
2021/03/31	R209	06/05/2021			Bond Future	11.0905	65.7906	11.0020	66.2618	(0.798)	0.0000	0.0000	26,392
2021/03/31	R209	06/05/2021	12.24	Call	Bond Future	6,041.0200	6.0410	6,480.2300	6.4802	7.270	0	0	0
2021/03/31	R209	06/05/2021	12.24	Put	Bond Future	343.1900	0.3432	311.1600	0.3112	(9.333)	0	0	0
2021/03/31	R209	06/05/2021	10.35	Put	Bond Future	4,678.3000	4.6783	4,360.4800	4.3605	(6.793)	0	0	0
2021/03/31	R209	06/05/2021	10.60	Call	Bond Future	934.7900	0.9348	1,137.9800	1.1380	21.736	0	0	0
2021/03/31	R209	06/05/2021	10.60	Put	Bond Future	3,610.3900	3.6104	3,342.3400	3.3423	(7.424)	0	0	5,250
2021/03/31	R209	06/05/2021	11.60	Call	Bond Future	3,598.0600	3.5981	3,979.7800	3.9798	10.609	0	0	0
2021/03/31	R209	06/05/2021	11.60	Put	Bond Future	977.9000	0.9779	888.3800	0.8884	(9.154)	0	0	3,750
2021/03/31	R209	06/05/2021	10.25	Put	Bond Future	5,149.5100	5.1495	4,813.1500	4.8131	(6.532)	0	0	0
2021/03/31	R209	06/05/2021	10.25	Call	Bond Future	466.9800	0.4670	601.8600	0.6019	28.883	0	0	5,325
2021/03/31	R209	06/05/2021	11.25	Call	Bond Future	2,444.6500	2.4447	2,774.6600	2.7747	13.499	0	0	0
2021/03/31	R209	06/05/2021	11.25	Put	Bond Future	1,607.4300	1.6074	1,466.2000	1.4662	(8.786)	0	0	9,150
2021/03/31	R209	05/08/2021	11.81	Call	Bond Future	4,980.9900	4.9810	5,327.8600	5.3279	6.964	0	0	0
2021/03/31	R209	05/08/2021	11.81	Put	Bond Future	2,447.9500	2.4479	2,318.9000	2.3189	(5.272)	0	0	0
2021/03/31	R209	05/08/2021			Bond Future	11.3039	66.4865	11.2120	66.9624	(0.813)	0.0000	0.0000	0
2021/03/31	R209	05/08/2021	11.80	Call	Bond Future	4,949.5000	4.9495	5,295.8100	5.2958	6.997	0	0	0
2021/03/31	R209	05/08/2021	11.80	Put	Bond Future	2,465.0900	2.4651	2,335.4800	2.3355	(5.258)	0	0	0
2021/03/31	R209	05/08/2021	11.79	Call	Bond Future	4,917.9300	4.9179	5,263.6800	5.2637	7.030	0	0	0
2021/03/31	R209	05/08/2021	11.79	Put	Bond Future	2,482.2100	2.4822	2,352.0400	2.3520	(5.244)	0	0	0
2021/03/31	R209	04/11/2021	10.50	Call	Bond Future	2,052.4800	2.0525	2,336.1000	2.3361	13.818	0	0	0
2021/03/31	R209	04/11/2021	12.00	Call	Bond Future	5,591.7000	5.5917	5,953.7800	5.9538	6.475	0	0	0
2021/03/31	R209	04/11/2021	12.00	Put	Bond Future	3,224.4300	3.2244	3,105.5600	3.1056	(3.687)	0	0	6,500
2021/03/31	R209	04/11/2021	12.19	Call	Bond Future	6,169.8700	6.1699	6,537.3500	6.5374	5.956	0	0	0
2021/03/31	R209	04/11/2021	12.19	Put	Bond Future	2,910.4700	2.9105	2,797.0000	2.7970	(3.899)	0	0	0
2021/03/31	R209	04/11/2021	12.17	Call	Bond Future	6,108.3600	6.1084	6,475.2900	6.4753	6.007	0	0	0
2021/03/31	R209	04/11/2021			Bond Future	11.5149	64.0792	11.4195	64.5602	(0.828)	0.0000	0.0000	2,255
2021/03/31	R209	04/11/2021	10.50	Put	Bond Future	7,452.2700	7.4523	7,254.9400	7.2549	(2.648)	0	0	6,500
2021/03/31	R209	04/11/2021	9.50	Put	Bond Future	12,219.5600	12.2196	11,933.4100	11.9334	(2.342)	0	0	0
2021/03/31	R209	04/11/2021	9.50	Call	Bond Future	837.3600	0.8374	1,032.1600	1.0322	23.264	0	0	4,750
2021/03/31	R209	04/11/2021	12.18	Call	Bond Future	6,139.1000	6.1391	6,506.3000	6.5063	5.981	0	0	0
2021/03/31	R209	04/11/2021	12.18	Put	Bond Future	2,926.1800	2.9262	2,812.4300	2.8124	(3.887)	0	0	0
2021/03/31	R209	04/11/2021	12.17	Put	Bond Future	2,941.9700	2.9420	2,827.9500	2.8280	(3.876)	0	0	0
2021/03/31	R209	03/02/2022	11.03	Call	Bond Future	2,782.5800	2.7826	3,170.6500	3.1706	13.946	0	0	0
2021/03/31	R209	03/02/2022	11.03	Put	Bond Future	6,376.0200	6.3760	6,277.8300	6.2778	(1.540)	0	0	0
2021/03/31	R209	03/02/2022	11.02	Call	Bond Future	2,762.3200	2.7623	3,149.2900	3.1493	14.009	0	0	0
2021/03/31	R209	03/02/2022	11.02	Put	Bond Future	6,408.6400	6.4086	6,309.3500	6.3093	(1.549)	0	0	0
2021/03/31	R209	03/02/2022			Bond Future	11.7375	64.7981	11.6384	65.2844	(0.844)	0.0000	0.0000	0
2021/03/31	R209	03/02/2022	11.04	Call	Bond Future	2,802.9200	2.8029	3,191.8600	3.1919	13.876	0	0	0
2021/03/31	R209	03/02/2022	11.04	Put	Bond Future	6,343.5300	6.3435	6,246.2100	6.2462	(1.534)	0	0	0
2021/03/31	R210	06/05/2021			Bond Future	200.8262	200.8262	200.8443	200.8443	0.009	0.0000	0.0000	1,440
2021/03/31	R210	05/08/2021			Bond Future	203.0004	203.0004	203.0179	203.0179	0.009	0.0000	0.0000	0
2021/03/31	R210	04/11/2021			Bond Future	202.5458	202.5458	202.5628	202.5628	0.008	0.0000	0.0000	0
2021/03/31	R210	03/02/2022			Bond Future	204.8647	204.8647	204.8817	204.8817	0.008	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
2021/03/31	R212	06/05/2021			Bond Future	171.7764	171.7764	171.7806	171.7806	0.002	0.0000	0.0000	2,930
2021/03/31	R212	05/08/2021			Bond Future	171.3045	171.3045	171.3079	171.3079	0.002	0.0000	0.0000	0
2021/03/31	R212	04/11/2021			Bond Future	173.2335	173.2335	173.2364	173.2364	0.002	0.0000	0.0000	0
2021/03/31	R213	06/05/2021	11.91	Call	Bond Future	9,160.9700	9.1610	9,552.7800	9.5528	4.277	0	0	0
2021/03/31	R213	06/05/2021	11.91	Put	Bond Future	42.4800	0.0425	39.3200	0.0393	(7.439)	0	0	0
2021/03/31	R213	06/05/2021			Bond Future	10.0698	82.4990	9.9963	82.8939	(0.730)	0.0000	0.0000	9,143
2021/03/31	R213	06/05/2021	11.90	Call	Bond Future	9,116.4000	9.1164	9,508.1200	9.5081	4.297	0	0	0
2021/03/31	R213	06/05/2021	11.90	Put	Bond Future	43.6900	0.0437	40.4400	0.0404	(7.439)	0	0	0
2021/03/31	R213	06/05/2021	11.89	Call	Bond Future	9,071.8200	9.0718	9,463.4400	9.4634	4.317	0	0	0
2021/03/31	R213	06/05/2021	11.89	Put	Bond Future	44.9300	0.0449	41.5800	0.0416	(7.456)	0	0	0
2021/03/31	R213	05/08/2021	10.14	Put	Bond Future	3,575.1300	3.5751	3,482.8800	3.4829	(2.580)	0	0	0
2021/03/31	R213	05/08/2021	9.34	Put	Bond Future	6,372.7900	6.3728	6,186.7600	6.1868	(2.919)	0	0	0
2021/03/31	R213	05/08/2021	9.34	Call	Bond Future	1,212.6300	1.2126	1,425.3700	1.4254	17.544	0	0	0
2021/03/31	R213	05/08/2021	10.85	Call	Bond Future	4,819.8200	4.8198	5,183.6400	5.1836	7.548	0	0	0
2021/03/31	R213	05/08/2021	10.85	Put	Bond Future	2,005.2000	2.0052	1,970.2500	1.9703	(1.743)	0	0	0
2021/03/31	R213	05/08/2021	10.84	Call	Bond Future	4,786.7200	4.7867	5,149.9400	5.1499	7.588	0	0	0
2021/03/31	R213	05/08/2021	10.84	Put	Bond Future	2,021.6400	2.0216	1,986.0900	1.9861	(1.758)	0	0	0
2021/03/31	R213	05/08/2021			Bond Future	10.2948	83.3716	10.2182	83.7704	(0.744)	0.0000	0.0000	0
2021/03/31	R213	05/08/2021	10.78	Call	Bond Future	4,589.8500	4.5899	4,949.3100	4.9493	7.832	0	0	0
2021/03/31	R213	05/08/2021	10.78	Put	Bond Future	2,122.8900	2.1229	2,083.5800	2.0836	(1.852)	0	0	0
2021/03/31	R213	05/08/2021	10.14	Call	Bond Future	2,766.6500	2.7667	3,073.1700	3.0732	11.079	0	0	0
2021/03/31	R213	05/08/2021	10.86	Call	Bond Future	4,853.0000	4.8530	5,217.4200	5.2174	7.509	0	0	0
2021/03/31	R213	05/08/2021	10.86	Put	Bond Future	1,988.8800	1.9889	1,954.5300	1.9545	(1.727)	0	0	0
2021/03/31	R213	04/11/2021	11.10	Put	Bond Future	2,715.0800	2.7151	2,624.1900	2.6242	(3.348)	0	0	0
2021/03/31	R213	04/11/2021	11.11	Call	Bond Future	5,598.1800	5.5982	5,910.5800	5.9106	5.580	0	0	0
2021/03/31	R213	04/11/2021	11.09	Put	Bond Future	2,731.3600	2.7314	2,640.5600	2.6406	(3.324)	0	0	0
2021/03/31	R213	04/11/2021			Bond Future	10.5195	80.7612	10.4397	81.1641	(0.759)	0.0000	0.0000	0
2021/03/31	R213	04/11/2021	11.10	Call	Bond Future	5,566.6500	5.5666	5,878.6900	5.8787	5.606	0	0	0
2021/03/31	R213	04/11/2021	11.11	Put	Bond Future	2,698.6600	2.6987	2,608.1300	2.6081	(3.355)	0	0	0
2021/03/31	R213	04/11/2021	11.09	Call	Bond Future	5,534.9500	5.5350	5,847.0800	5.8471	5.639	0	0	0
2021/03/31	R213	03/02/2022	8.80	Put	Bond Future	11,145.9000	11.1459	10,960.3300	10.9603	(1.665)	0	0	0
2021/03/31	R213	03/02/2022	8.80	Call	Bond Future	783.6000	0.7836	1,005.3700	1.0054	28.301	0	0	102
2021/03/31	R213	03/02/2022	9.58	Put	Bond Future	7,664.7000	7.6647	7,565.8600	7.5659	(1.290)	0	0	200
2021/03/31	R213	03/02/2022	8.63	Put	Bond Future	11,998.1700	11.9982	11,791.3300	11.7913	(1.724)	0	0	0
2021/03/31	R213	03/02/2022	8.63	Call	Bond Future	658.5200	0.6585	859.0200	0.8590	30.447	0	0	200
2021/03/31	R213	03/02/2022	9.98	Call	Bond Future	2,297.0600	2.2971	2,618.2000	2.6182	13.980	0	0	0
2021/03/31	R213	03/02/2022	9.98	Put	Bond Future	6,237.0400	6.2370	6,150.8400	6.1508	(1.382)	0	0	0
2021/03/31	R213	03/02/2022			Bond Future	10.7642	81.6671	10.6808	82.0744	(0.775)	0.0000	0.0000	0
2021/03/31	R213	03/02/2022	10.25	Call	Bond Future	2,838.1300	2.8381	3,183.0700	3.1831	12.154	0	0	0
2021/03/31	R213	03/02/2022	10.25	Put	Bond Future	5,393.2300	5.3932	5,330.8300	5.3308	(1.157)	0	0	102
2021/03/31	R213	03/02/2022	9.76	Call	Bond Future	1,904.0700	1.9041	2,202.8600	2.2029	15.692	0	0	0
2021/03/31	R213	03/02/2022	9.76	Put	Bond Future	6,995.1000	6.9951	6,886.5500	6.8865	(1.552)	0	0	102
2021/03/31	R213	03/02/2022	10.15	Call	Bond Future	2,630.4100	2.6304	2,966.8100	2.9668	12.789	0	0	0
2021/03/31	R213	03/02/2022	10.15	Put	Bond Future	5,694.9000	5.6949	5,623.9600	5.6240	(1.246)	0	0	200
2021/03/31	R213	03/02/2022	9.58	Call	Bond Future	1,616.4800	1.6165	1,924.9800	1.9250	19.085	0	0	0
2021/03/31	R213	03/02/2022	9.97	Call	Bond Future	2,278.3200	2.2783	2,598.3800	2.5984	14.048	0	0	0
2021/03/31	R213	03/02/2022	9.97	Put	Bond Future	6,270.1700	6.2702	6,182.8900	6.1829	(1.392)	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
2021/03/31	R213	03/02/2022	9.96	Call	Bond Future	2,259.6500	2.2597	2,578.6400	2.5786	14.117	0	0	0
2021/03/31	R213	03/02/2022	9.96	Put	Bond Future	6,303.4200	6.3034	6,215.0700	6.2151	(1.402)	0	0	0
2021/03/31	R214	06/05/2021	12.26	Call	Bond Future	4,784.5400	4.7845	5,183.3400	5.1833	8.335	0	0	0
2021/03/31	R214	06/05/2021	12.26	Put	Bond Future	690.1400	0.6901	588.7400	0.5887	(14.693)	0	0	0
2021/03/31	R214	06/05/2021	12.25	Call	Bond Future	4,748.3300	4.7483	5,144.5600	5.1446	8.345	0	0	0
2021/03/31	R214	06/05/2021	12.25	Put	Bond Future	701.4400	0.7014	597.4700	0.5975	(14.822)	0	0	0
2021/03/31	R214	06/05/2021			Bond Future	11.4447	62.8127	11.3512	63.3129	(0.818)	0.0000	0.0000	14,809
2021/03/31	R214	06/05/2021	12.27	Call	Bond Future	4,820.8300	4.8208	5,222.1800	5.2222	8.325	0	0	0
2021/03/31	R214	06/05/2021	12.27	Put	Bond Future	678.9900	0.6790	580.1400	0.5801	(14.558)	0	0	0
2021/03/31	R214	05/08/2021	12.03	Put	Bond Future	2,764.2100	2.7642	2,615.3400	2.6153	(5.386)	0	0	0
2021/03/31	R214	05/08/2021	12.01	Call	Bond Future	4,580.6800	4.5807	4,936.2800	4.9363	7.763	0	0	0
2021/03/31	R214	05/08/2021			Bond Future	11.6565	63.4771	11.5592	63.9823	(0.835)	0.0000	0.0000	0
2021/03/31	R214	05/08/2021	12.02	Call	Bond Future	4,610.7100	4.6107	4,966.6800	4.9667	7.721	0	0	0
2021/03/31	R214	05/08/2021	12.02	Put	Bond Future	2,783.1300	2.7831	2,633.8900	2.6339	(5.362)	0	0	0
2021/03/31	R214	05/08/2021	12.03	Call	Bond Future	4,640.8100	4.6408	4,997.1500	4.9971	7.678	0	0	0
2021/03/31	R214	05/08/2021	12.01	Put	Bond Future	2,802.1800	2.8022	2,652.5700	2.6526	(5.339)	0	0	0
2021/03/31	R214	04/11/2021	12.47	Call	Bond Future	6,015.2400	6.0152	6,479.4300	6.4794	7.717	0	0	0
2021/03/31	R214	04/11/2021	12.46	Call	Bond Future	5,985.6900	5.9857	6,449.1400	6.4491	7.743	0	0	0
2021/03/31	R214	04/11/2021	12.46	Put	Bond Future	3,123.7500	3.1238	3,076.6400	3.0766	(1.508)	0	0	0
2021/03/31	R214	04/11/2021			Bond Future	11.8656	60.8996	11.7644	61.4101	(0.853)	0.0000	0.0000	0
2021/03/31	R214	04/11/2021	12.47	Put	Bond Future	3,107.0700	3.1071	3,060.7000	3.0607	(1.492)	0	0	0
2021/03/31	R214	04/11/2021	12.48	Call	Bond Future	6,044.8200	6.0448	6,509.5600	6.5096	7.688	0	0	0
2021/03/31	R214	04/11/2021	12.48	Put	Bond Future	3,090.4900	3.0905	3,044.6700	3.0447	(1.483)	0	0	0
2021/03/31	R214	03/02/2022	11.40	Put	Bond Future	6,425.4300	6.4254	6,366.0700	6.3661	(0.924)	0	0	0
2021/03/31	R214	03/02/2022	11.41	Call	Bond Future	2,932.1900	2.9322	3,390.1700	3.3902	15.619	0	0	0
2021/03/31	R214	03/02/2022	11.39	Put	Bond Future	6,458.3100	6.4583	6,397.7900	6.3978	(0.937)	0	0	0
2021/03/31	R214	03/02/2022			Bond Future	12.0900	61.5828	11.9845	62.0990	(0.872)	0.0000	0.0000	0
2021/03/31	R214	03/02/2022	11.40	Call	Bond Future	2,911.4000	2.9114	3,368.2100	3.3682	15.690	0	0	0
2021/03/31	R214	03/02/2022	11.41	Put	Bond Future	6,392.9100	6.3929	6,334.7200	6.3347	(0.910)	0	0	0
2021/03/31	R214	03/02/2022	11.39	Call	Bond Future	2,890.9000	2.8909	3,346.5500	3.3465	15.762	0	0	0
2021/03/31	R248	06/05/2021	12.36	Call	Bond Future	5,990.0900	5.9901	6,490.2200	6.4902	8.349	0	0	0
2021/03/31	R248	06/05/2021	12.36	Put	Bond Future	648.2200	0.6482	559.6100	0.5596	(13.670)	0	0	0
2021/03/31	R248	06/05/2021	10.20	Call	Bond Future	98.5800	0.0986	154.5100	0.1545	56.736	0	0	0
2021/03/31	R248	06/05/2021	10.80	Put	Bond Future	5,479.6200	5.4796	5,031.5900	5.0316	(8.176)	0	0	0
2021/03/31	R248	06/05/2021	10.80	Call	Bond Future	633.1600	0.6332	773.8700	0.7739	22.223	0	0	0
2021/03/31	R248	06/05/2021			Bond Future	11.4962	78.9887	11.4076	79.5775	(0.771)	0.0000	0.0000	137,361
2021/03/31	R248	06/05/2021	12.35	Call	Bond Future	5,943.9400	5.9439	6,441.1300	6.4411	8.365	0	0	0
2021/03/31	R248	06/05/2021	12.35	Put	Bond Future	660.0700	0.6601	568.5200	0.5685	(13.870)	0	0	0
2021/03/31	R248	06/05/2021	12.34	Call	Bond Future	5,897.8800	5.8979	6,392.0200	6.3920	8.378	0	0	0
2021/03/31	R248	06/05/2021	12.34	Put	Bond Future	672.1000	0.6721	577.5000	0.5775	(14.075)	0	0	0
2021/03/31	R248	06/05/2021	10.90	Put	Bond Future	0.0000	0.0000	4,497.0900	4.4971	100.000	0	0	0
2021/03/31	R248	06/05/2021	10.90	Call	Bond Future	0.0000	0.0000	968.1000	0.9681	100.000	0	0	1,030
2021/03/31	R248	06/05/2021	11.40	Put	Bond Future	0.0000	0.0000	2,392.2800	2.3923	100.000	0	0	0
2021/03/31	R248	06/05/2021	11.40	Call	Bond Future	0.0000	0.0000	2,341.7900	2.3418	100.000	0	0	1,030
2021/03/31	R248	06/05/2021	10.20	Put	Bond Future	9,568.0600	9.5681	9,035.2500	9.0352	(5.569)	0	0	0
2021/03/31	R248	05/08/2021	11.20	Put	Bond Future	5,967.3000	5.9673	5,704.2000	5.7042	(4.409)	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
2021/03/31	R248	05/08/2021	11.20	Call	Bond Future	2,567.5300	2.5675	2,899.0700	2.8991	12.913	0	0	1,000
2021/03/31	R248	05/08/2021	10.50	Put	Bond Future	9,528.1800	9.5282	9,215.5700	9.2156	(3.281)	0	0	0
2021/03/31	R248	05/08/2021	10.30	Call	Bond Future	783.4000	0.7834	1,023.7200	1.0237	30.677	0	0	1,300
2021/03/31	R248	05/08/2021	10.90	Put	Bond Future	7,338.0000	7.3380	7,018.5300	7.0185	(4.354)	0	0	0
2021/03/31	R248	05/08/2021	10.90	Call	Bond Future	1,821.1100	1.8211	2,096.2800	2.0963	15.110	0	0	1,300
2021/03/31	R248	05/08/2021	10.60	Put	Bond Future	8,938.7300	8.9387	8,615.9000	8.6159	(3.612)	0	0	0
2021/03/31	R248	05/08/2021	10.60	Call	Bond Future	1,203.4100	1.2034	1,475.2200	1.4752	22.587	0	0	0
2021/03/31	R248	05/08/2021	12.51	Put	Bond Future	2,303.7800	2.3038	2,168.2800	2.1683	(5.882)	0	0	0
2021/03/31	R248	05/08/2021	12.52	Call	Bond Future	7,135.8600	7.1359	7,599.8500	7.5999	6.502	0	0	0
2021/03/31	R248	05/08/2021	12.50	Put	Bond Future	2,323.7000	2.3237	2,183.4800	2.1835	(6.034)	0	0	0
2021/03/31	R248	05/08/2021			Bond Future	11.7126	79.8242	11.6201	80.4188	(0.791)	0.0000	0.0000	5,000
2021/03/31	R248	05/08/2021	10.50	Call	Bond Future	1,029.8000	1.0298	1,311.8300	1.3118	27.387	0	0	1,000
2021/03/31	R248	05/08/2021	10.00	Put	Bond Future	13,001.2900	13.0013	12,588.3200	12.5883	(3.176)	0	0	0
2021/03/31	R248	05/08/2021	10.00	Call	Bond Future	499.7700	0.4998	681.4400	0.6814	36.351	0	0	0
2021/03/31	R248	05/08/2021	10.30	Put	Bond Future	10,844.7000	10.8447	10,490.3800	10.4904	(3.267)	0	0	0
2021/03/31	R248	05/08/2021	12.51	Call	Bond Future	7,099.1600	7.0992	7,558.3000	7.5583	6.468	0	0	0
2021/03/31	R248	05/08/2021	12.52	Put	Bond Future	2,283.8400	2.2838	2,153.1900	2.1532	(5.721)	0	0	0
2021/03/31	R248	05/08/2021	12.50	Call	Bond Future	7,062.3500	7.0624	7,516.7700	7.5168	6.434	0	0	0
2021/03/31	R248	04/11/2021	12.85	Call	Bond Future	8,355.9100	8.3559	8,786.7600	8.7868	5.156	0	0	0
2021/03/31	R248	04/11/2021	12.85	Put	Bond Future	3,021.7000	3.0217	2,851.6000	2.8516	(5.629)	0	0	0
2021/03/31	R248	04/11/2021			Bond Future	11.9265	76.2925	11.8299	76.8934	(0.810)	0.0000	0.0000	0
2021/03/31	R248	04/11/2021	12.84	Call	Bond Future	8,322.2800	8.3223	8,747.9500	8.7479	5.115	0	0	0
2021/03/31	R248	04/11/2021	12.84	Put	Bond Future	3,042.1000	3.0421	2,866.8200	2.8668	(5.762)	0	0	0
2021/03/31	R248	04/11/2021	12.83	Call	Bond Future	8,288.6900	8.2887	8,709.1500	8.7091	5.073	0	0	0
2021/03/31	R248	04/11/2021	12.83	Put	Bond Future	3,062.6200	3.0626	2,882.1300	2.8821	(5.893)	0	0	0
2021/03/31	R248	03/02/2022	11.48	Call	Bond Future	3,403.9900	3.4040	3,804.8900	3.8049	11.777	0	0	0
2021/03/31	R248	03/02/2022	11.49	Put	Bond Future	7,611.1800	7.6112	7,405.5900	7.4056	(2.701)	0	0	0
2021/03/31	R248	03/02/2022	11.47	Call	Bond Future	3,378.9400	3.3789	3,778.7900	3.7788	11.834	0	0	0
2021/03/31	R248	03/02/2022			Bond Future	12.1570	77.1485	12.0559	77.7560	(0.831)	0.0000	0.0000	0
2021/03/31	R248	03/02/2022	11.48	Put	Bond Future	7,651.9700	7.6520	7,445.3300	7.4453	(2.700)	0	0	0
2021/03/31	R248	03/02/2022	11.49	Call	Bond Future	3,429.1200	3.4291	3,831.0700	3.8311	11.722	0	0	0
2021/03/31	R248	03/02/2022	11.47	Put	Bond Future	7,692.9500	7.6929	7,485.2600	7.4853	(2.700)	0	0	0

Total

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