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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/04/2021 TO 09/04/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	2025	06/05/2021		Bond Future	150.3483	150.3483	150.4675	150.4675	0.079	0.0000	0.0000	5,536
2021/04/09	2025	05/08/2021		Bond Future	150.4395	150.4395	150.5593	150.5593	0.080	0.0000	0.0000	0
2021/04/09	2025	04/11/2021		Bond Future	152.1318	152.1318	152.2525	152.2525	0.079	0.0000	0.0000	0
2021/04/09	2025	03/02/2022		Bond Future	152.3168	152.3168	152.4387	152.4387	0.080	0.0000	0.0000	0
2021/04/09	2029	06/05/2021		Bond Future	108.0931	108.0931	108.4182	108.4182	0.301	0.0000	0.0000	2,899
2021/04/09	2029	05/08/2021		Bond Future	109.2558	109.2558	109.5839	109.5839	0.300	0.0000	0.0000	0
2021/04/09	2029	04/11/2021		Bond Future	109.3376	109.3376	109.6690	109.6690	0.303	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
2021/04/09	2029	03/02/2022			Bond Future	110.5868	110.5868	110.9219	110.9219	0.303	0.0000	0.0000	0
2021/04/09	2030	06/05/2021	11.70	Call	Bond Future	12,321.1000	12.3211	11,938.5200	11.9385	(3.105)	0	0	0
2021/04/09	2030	06/05/2021	11.70	Put	Bond Future	1.1600	0.0012	1.2900	0.0013	11.207	0	0	0
2021/04/09	2030	06/05/2021	11.69	Call	Bond Future	12,274.6700	12.2747	11,892.1000	11.8921	(3.117)	0	0	0
2021/04/09	2030	06/05/2021	11.69	Put	Bond Future	1.2100	0.0012	1.3500	0.0014	11.570	0	0	0
2021/04/09	2030	06/05/2021	8.90	Call	Bond Future	706.4300	0.7064	577.4500	0.5774	(18.258)	0	0	0
2021/04/09	2030	06/05/2021	9.00	Call	Bond Future	888.8100	0.8888	738.0500	0.7381	(16.962)	0	0	0
2021/04/09	2030	06/05/2021	9.00	Put	Bond Future	2,515.0800	2.5151	2,747.0300	2.7470	9.222	0	0	5,000
2021/04/09	2030	06/05/2021	9.25	Call	Bond Future	1,474.9300	1.4749	1,267.7900	1.2678	(14.044)	0	0	0
2021/04/09	2030	06/05/2021	9.25	Put	Bond Future	1,683.3700	1.6834	1,858.9400	1.8589	10.430	0	0	0
2021/04/09	2030	06/05/2021	9.35	Call	Bond Future	1,760.2400	1.7602	1,531.1600	1.5312	(13.014)	0	0	0
2021/04/09	2030	06/05/2021	9.27	Put	Bond Future	1,625.8600	1.6259	1,796.9800	1.7970	10.525	0	0	0
2021/04/09	2030	06/05/2021	9.27	Call	Bond Future	1,529.6500	1.5297	1,318.0600	1.3181	(13.833)	0	0	300
2021/04/09	2030	06/05/2021	10.95	Call	Bond Future	8,757.3900	8.7574	8,377.8200	8.3778	(4.334)	0	0	0
2021/04/09	2030	06/05/2021	10.95	Put	Bond Future	23.9000	0.0239	27.0400	0.0270	13.138	0	0	300
2021/04/09	2030	06/05/2021	9.92	Call	Bond Future	3,889.2100	3.8892	3,562.3100	3.5623	(8.405)	0	0	0
2021/04/09	2030	06/05/2021	7.97	Call	Bond Future	38.5300	0.0385	26.0400	0.0260	(32.416)	0	0	700
2021/04/09	2030	06/05/2021	10.04	Call	Bond Future	4,420.9100	4.4209	4,081.1100	4.0811	(7.686)	0	0	0
2021/04/09	2030	06/05/2021	10.04	Put	Bond Future	326.8900	0.3269	369.8000	0.3698	13.127	0	0	0
2021/04/09	2030	06/05/2021	9.15	Put	Bond Future	1,990.2600	1.9903	2,188.3800	2.1884	9.954	0	0	0
2021/04/09	2030	06/05/2021	9.15	Call	Bond Future	1,218.0200	1.2180	1,033.4300	1.0334	(15.155)	0	0	0
2021/04/09	2030	06/05/2021			Bond Future	9.2872	94.6058	9.3557	94.2230	0.738	0.0000	0.0000	115,025
2021/04/09	2030	06/05/2021	11.71	Call	Bond Future	12,367.4900	12.3675	11,984.9000	11.9849	(3.094)	0	0	0
2021/04/09	2030	06/05/2021	11.71	Put	Bond Future	1.1100	0.0011	1.2300	0.0012	10.811	0	0	0
2021/04/09	2030	06/05/2021	8.95	Call	Bond Future	794.0400	0.7940	654.2800	0.6543	(17.601)	0	0	0
2021/04/09	2030	06/05/2021	8.95	Put	Bond Future	2,707.2200	2.7072	2,950.1700	2.9502	8.974	0	0	2,500
2021/04/09	2030	06/05/2021	8.36	Put	Bond Future	5,540.0900	5.5401	5,882.3300	5.8823	6.178	0	0	0
2021/04/09	2030	06/05/2021	8.36	Call	Bond Future	154.7100	0.1547	114.2400	0.1142	(26.159)	0	0	0
2021/04/09	2030	06/05/2021	8.86	Put	Bond Future	3,073.8800	3.0739	3,336.0300	3.3360	8.528	0	0	0
2021/04/09	2030	06/05/2021	8.86	Call	Bond Future	641.4000	0.6414	520.8400	0.5208	(18.796)	0	0	0
2021/04/09	2030	06/05/2021	8.90	Put	Bond Future	2,907.6600	2.9077	3,161.3900	3.1614	8.726	0	0	2,500
2021/04/09	2030	06/05/2021	9.35	Put	Bond Future	1,409.2900	1.4093	1,562.9200	1.5629	10.901	0	0	0
2021/04/09	2030	06/05/2021	8.77	Put	Bond Future	3,466.2000	3.4662	3,746.4900	3.7465	8.086	0	0	0
2021/04/09	2030	06/05/2021	8.77	Call	Bond Future	510.7400	0.5107	408.3200	0.4083	(20.053)	0	0	300
2021/04/09	2030	06/05/2021	9.92	Put	Bond Future	431.7900	0.4318	487.6000	0.4876	12.925	0	0	700
2021/04/09	2030	06/05/2021	9.22	Call	Bond Future	1,394.6700	1.3947	1,194.2600	1.1943	(14.370)	0	0	0
2021/04/09	2030	06/05/2021	9.22	Put	Bond Future	1,771.7900	1.7718	1,954.0900	1.9541	10.289	0	0	700
2021/04/09	2030	06/05/2021	7.97	Put	Bond Future	7,809.4400	7.8094	8,179.6600	8.1797	4.741	0	0	0
2021/04/09	2030	06/05/2021	10.74	Call	Bond Future	7,740.7100	7.7407	7,364.5100	7.3645	(4.860)	0	0	0
2021/04/09	2030	06/05/2021	10.74	Put	Bond Future	49.0700	0.0491	55.5800	0.0556	13.267	0	0	0
2021/04/09	2030	05/08/2021	8.83	Call	Bond Future	1,503.9400	1.5039	1,371.1900	1.3712	(8.827)	0	0	479
2021/04/09	2030	05/08/2021	10.15	Call	Bond Future	5,058.9600	5.0590	4,785.1500	4.7851	(5.412)	0	0	0
2021/04/09	2030	05/08/2021	10.30	Put	Bond Future	1,451.2000	1.4512	1,551.8300	1.5518	6.934	0	0	200
2021/04/09	2030	05/08/2021	8.78	Put	Bond Future	5,463.7900	5.4638	5,723.5700	5.7236	4.755	0	0	0
2021/04/09	2030	05/08/2021	8.78	Call	Bond Future	1,417.4100	1.4174	1,290.0400	1.2900	(8.986)	0	0	200
2021/04/09	2030	05/08/2021	7.70	Put	Bond Future	10,807.4100	10.8074	11,153.8900	11.1539	3.206	0	0	0
2021/04/09	2030	05/08/2021	9.45	Call	Bond Future	2,879.2300	2.8792	2,676.8900	2.6769	(7.028)	0	0	600

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2021/04/09	2030	05/08/2021	12.10	Call	Bond Future	12,874.4700	12.8745	12,501.8400	12.5018	(2.894)	0	0	0
2021/04/09	2030	05/08/2021	12.10	Put	Bond Future	154.9300	0.1549	169.4500	0.1695	9.372	0	0	600
2021/04/09	2030	05/08/2021	10.42	Call	Bond Future	6,057.9400	6.0579	5,762.0800	5.7621	(4.884)	0	0	0
2021/04/09	2030	05/08/2021	10.42	Put	Bond Future	1,296.3400	1.2963	1,387.6300	1.3876	7.042	0	0	0
2021/04/09	2030	05/08/2021	10.41	Call	Bond Future	6,019.7600	6.0198	5,724.6500	5.7247	(4.902)	0	0	0
2021/04/09	2030	05/08/2021	10.41	Put	Bond Future	1,308.6100	1.3086	1,400.6500	1.4006	7.033	0	0	0
2021/04/09	2030	05/08/2021			Bond Future	9.5080	91.5947	9.5799	91.2075	0.755	0.0000	0.0000	0
2021/04/09	2030	05/08/2021	8.83	Put	Bond Future	5,265.1500	5.2651	5,519.5500	5.5196	4.832	0	0	0
2021/04/09	2030	05/08/2021	10.15	Put	Bond Future	1,672.9200	1.6729	1,786.2600	1.7863	6.775	0	0	479
2021/04/09	2030	05/08/2021	9.75	Call	Bond Future	3,733.9900	3.7340	3,499.0900	3.4991	(6.291)	0	0	0
2021/04/09	2030	05/08/2021	9.75	Put	Bond Future	2,438.3400	2.4383	2,590.5900	2.5906	6.244	0	0	479
2021/04/09	2030	05/08/2021	10.30	Call	Bond Future	5,604.9100	5.6049	5,318.3900	5.3184	(5.112)	0	0	0
2021/04/09	2030	05/08/2021	7.70	Call	Bond Future	325.5600	0.3256	284.8900	0.2849	(12.492)	0	0	200
2021/04/09	2030	05/08/2021	8.95	Put	Bond Future	4,806.9900	4.8070	5,048.2300	5.0482	5.019	0	0	0
2021/04/09	2030	05/08/2021	8.95	Call	Bond Future	1,725.7300	1.7257	1,579.8200	1.5798	(8.455)	0	0	600
2021/04/09	2030	05/08/2021	9.45	Put	Bond Future	3,193.6600	3.1937	3,378.4700	3.3785	5.787	0	0	0
2021/04/09	2030	05/08/2021	10.43	Call	Bond Future	6,096.1800	6.0962	5,799.5700	5.7996	(4.866)	0	0	0
2021/04/09	2030	05/08/2021	10.43	Put	Bond Future	1,284.1700	1.2842	1,374.7100	1.3747	7.050	0	0	0
2021/04/09	2030	04/11/2021	9.20	Call	Bond Future	2,563.1000	2.5631	2,399.0100	2.3990	(6.402)	0	0	1,102
2021/04/09	2030	04/11/2021	11.26	Call	Bond Future	8,882.9300	8.8829	8,566.2400	8.5662	(3.565)	0	0	0
2021/04/09	2030	04/11/2021	8.27	Put	Bond Future	9,093.6400	9.0936	9,395.6600	9.3957	3.321	0	0	0
2021/04/09	2030	04/11/2021	8.27	Call	Bond Future	1,110.8200	1.1108	1,021.1100	1.0211	(8.076)	0	0	300
2021/04/09	2030	04/11/2021	8.77	Put	Bond Future	6,900.3600	6.9004	7,164.7600	7.1648	3.832	0	0	0
2021/04/09	2030	04/11/2021	11.44	Put	Bond Future	1,066.5500	1.0666	1,132.4900	1.1325	6.183	0	0	300
2021/04/09	2030	04/11/2021	10.60	Call	Bond Future	6,529.9500	6.5300	6,251.5900	6.2516	(4.263)	0	0	0
2021/04/09	2030	04/11/2021	10.60	Put	Bond Future	2,055.4700	2.0555	2,168.8400	2.1688	5.516	0	0	0
2021/04/09	2030	04/11/2021	10.59	Put	Bond Future	2,069.3600	2.0694	2,183.3900	2.1834	5.510	0	0	0
2021/04/09	2030	04/11/2021			Bond Future	9.7159	92.6043	9.7910	92.2126	0.773	0.0000	0.0000	0
2021/04/09	2030	04/11/2021	9.20	Put	Bond Future	5,312.7500	5.3127	5,540.3900	5.5404	4.285	0	0	0
2021/04/09	2030	04/11/2021	11.26	Put	Bond Future	1,253.5800	1.2536	1,328.6200	1.3286	5.986	0	0	1,102
2021/04/09	2030	04/11/2021	9.90	Put	Bond Future	3,353.9800	3.3540	3,520.3200	3.5203	4.959	0	0	0
2021/04/09	2030	04/11/2021	9.90	Call	Bond Future	4,310.2100	4.3102	4,084.8200	4.0848	(5.229)	0	0	1,102
2021/04/09	2030	04/11/2021	8.77	Call	Bond Future	1,776.3800	1.7764	1,649.0500	1.6491	(7.168)	0	0	300
2021/04/09	2030	04/11/2021	11.44	Call	Bond Future	9,530.1100	9.5301	9,204.3200	9.2043	(3.419)	0	0	0
2021/04/09	2030	04/11/2021	10.61	Call	Bond Future	6,565.1100	6.5651	6,286.1000	6.2861	(4.250)	0	0	0
2021/04/09	2030	04/11/2021	10.61	Put	Bond Future	2,041.6700	2.0417	2,154.3900	2.1544	5.521	0	0	0
2021/04/09	2030	04/11/2021	10.59	Call	Bond Future	6,494.8500	6.4949	6,217.1500	6.2172	(4.276)	0	0	0
2021/04/09	2030	03/02/2022	8.39	Put	Bond Future	9,434.6200	9.4346	9,742.2700	9.7423	3.261	0	0	0
2021/04/09	2030	03/02/2022	8.39	Call	Bond Future	1,133.7100	1.1337	1,045.1400	1.0451	(7.812)	0	0	101
2021/04/09	2030	03/02/2022	9.35	Call	Bond Future	2,550.8600	2.5509	2,390.5200	2.3905	(6.286)	0	0	0
2021/04/09	2030	03/02/2022	9.35	Put	Bond Future	5,613.2200	5.6132	5,849.1000	5.8491	4.202	0	0	101
2021/04/09	2030	03/02/2022	9.45	Call	Bond Future	2,762.3800	2.7624	2,593.5400	2.5935	(6.112)	0	0	0
2021/04/09	2030	03/02/2022	9.45	Put	Bond Future	5,299.8500	5.2999	5,527.2300	5.5272	4.290	0	0	0
2021/04/09	2030	03/02/2022			Bond Future	9.9439	89.6369	10.0227	89.2407	0.792	0.0000	0.0000	0
2021/04/09	2030	03/02/2022	9.78	Call	Bond Future	3,530.1300	3.5301	3,333.4200	3.3334	(5.572)	0	0	0
2021/04/09	2030	03/02/2022	9.78	Put	Bond Future	4,362.3000	4.3623	4,561.8100	4.5618	4.574	0	0	101
2021/04/09	2030	03/02/2022	9.43	Call	Bond Future	2,719.3100	2.7193	2,552.1700	2.5522	(6.146)	0	0	0
2021/04/09	2030	03/02/2022	9.43	Put	Bond Future	5,361.4500	5.3614	5,590.5300	5.5905	4.273	0	0	0

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2021/04/09	2030	03/02/2022	9.44	Call	Bond Future	2,740.8000		2.7408	2,572.8100	2.5728	(6.129)	0	0	0
2021/04/09	2030	03/02/2022	9.44	Put	Bond Future	5,330.5900		5.3306	5,558.8200	5.5588	4.282	0	0	0
2021/04/09	2032	06/05/2021	12.12	Call	Bond Future	11,045.4800		11.0455	10,908.0300	10.9080	(1.244)	0	0	0
2021/04/09	2032	06/05/2021	12.12	Put	Bond Future	11.3300		0.0113	10.6000	0.0106	(6.443)	0	0	0
2021/04/09	2032	06/05/2021	12.57	Call	Bond Future	13,227.4800		13.2275	13,090.5500	13.0906	(1.035)	0	0	0
2021/04/09	2032	06/05/2021			Bond Future	10.0968		88.8741	10.1197	88.7374	0.227	0.0000	0.0000	137,164
2021/04/09	2032	06/05/2021	12.11	Call	Bond Future	10,996.2000		10.9962	10,858.7200	10.8587	(1.250)	0	0	0
2021/04/09	2032	06/05/2021	12.11	Put	Bond Future	11.7500		0.0118	10.9900	0.0110	(6.468)	0	0	0
2021/04/09	2032	06/05/2021	12.10	Call	Bond Future	10,946.8600		10.9469	10,809.3700	10.8094	(1.256)	0	0	0
2021/04/09	2032	06/05/2021	12.10	Put	Bond Future	12.1700		0.0122	11.4000	0.0114	(6.327)	0	0	0
2021/04/09	2032	06/05/2021	12.57	Put	Bond Future	2.0300		0.0020	1.8200	0.0018	(10.345)	0	0	736
2021/04/09	2032	06/05/2021	10.33	Put	Bond Future	1,178.5300		1.1785	1,198.9400	1.1989	1.732	0	0	0
2021/04/09	2032	06/05/2021	10.33	Call	Bond Future	2,556.8700		2.5569	2,440.5600	2.4406	(4.549)	0	0	736
2021/04/09	2032	05/08/2021	11.37	Call	Bond Future	7,195.9200		7.1959	7,078.9200	7.0789	(1.626)	0	0	0
2021/04/09	2032	05/08/2021	11.37	Put	Bond Future	1,386.2800		1.3863	1,407.8300	1.4078	1.555	0	0	0
2021/04/09	2032	05/08/2021			Bond Future	10.3182		89.8078	10.3421	89.6692	0.232	0.0000	0.0000	0
2021/04/09	2032	05/08/2021	11.35	Call	Bond Future	7,114.3400		7.1143	6,997.7500	6.9977	(1.639)	0	0	0
2021/04/09	2032	05/08/2021	11.35	Put	Bond Future	1,410.1300		1.4101	1,432.0900	1.4321	1.557	0	0	0
2021/04/09	2032	05/08/2021	11.36	Call	Bond Future	7,155.0200		7.1550	7,038.2300	7.0382	(1.632)	0	0	0
2021/04/09	2032	05/08/2021	11.36	Put	Bond Future	1,398.0700		1.3981	1,419.8300	1.4198	1.556	0	0	0
2021/04/09	2032	04/11/2021	9.83	Call	Bond Future	2,537.8800		2.5379	2,476.3200	2.4763	(2.426)	0	0	700
2021/04/09	2032	04/11/2021	11.71	Put	Bond Future	2,043.2300		2.0432	2,071.7500	2.0718	1.396	0	0	0
2021/04/09	2032	04/11/2021	11.69	Call	Bond Future	8,222.1000		8.2221	8,110.6000	8.1106	(1.356)	0	0	0
2021/04/09	2032	04/11/2021	11.70	Call	Bond Future	8,260.0600		8.2601	8,148.3800	8.1484	(1.352)	0	0	0
2021/04/09	2032	04/11/2021			Bond Future	10.5370		86.6518	10.5620	86.5114	0.238	0.0000	0.0000	0
2021/04/09	2032	04/11/2021	9.83	Put	Bond Future	6,633.0700		6.6331	6,711.9000	6.7119	1.188	0	0	0
2021/04/09	2032	04/11/2021	12.81	Call	Bond Future	12,381.2900		12.3813	12,253.3800	12.2534	(1.033)	0	0	0
2021/04/09	2032	04/11/2021	12.81	Put	Bond Future	815.0900		0.8151	827.5700	0.8276	1.531	0	0	700
2021/04/09	2032	04/11/2021	11.71	Call	Bond Future	8,298.2800		8.2983	8,186.4100	8.1864	(1.348)	0	0	0
2021/04/09	2032	04/11/2021	11.69	Put	Bond Future	2,068.3900		2.0684	2,097.2800	2.0973	1.397	0	0	0
2021/04/09	2032	04/11/2021	9.33	Put	Bond Future	8,815.8100		8.8158	8,909.6800	8.9097	1.065	0	0	0
2021/04/09	2032	04/11/2021	9.33	Call	Bond Future	1,664.5300		1.6645	1,618.0100	1.6180	(2.795)	0	0	700
2021/04/09	2032	04/11/2021	11.70	Put	Bond Future	2,055.6600		2.0557	2,084.3700	2.0844	1.397	0	0	0
2021/04/09	2032	03/02/2022	9.81	Call	Bond Future	2,227.0500		2.2271	2,173.4800	2.1735	(2.405)	0	0	0
2021/04/09	2032	03/02/2022	9.81	Put	Bond Future	7,673.5200		7.6735	7,762.0000	7.7620	1.153	0	0	198
2021/04/09	2032	03/02/2022	8.91	Put	Bond Future	12,007.0500		12.0070	12,118.4600	12.1185	0.928	0	0	0
2021/04/09	2032	03/02/2022	10.66	Call	Bond Future	4,165.5900		4.1656	4,086.9900	4.0870	(1.887)	0	0	0
2021/04/09	2032	03/02/2022	10.66	Put	Bond Future	4,769.8900		4.7699	4,833.3400	4.8333	1.330	0	0	97
2021/04/09	2032	03/02/2022	10.42	Call	Bond Future	3,539.0000		3.5390	3,467.3800	3.4674	(2.024)	0	0	0
2021/04/09	2032	03/02/2022	10.42	Put	Bond Future	5,474.3900		5.4744	5,544.8200	5.5448	1.287	0	0	0
2021/04/09	2032	03/02/2022	10.45	Put	Bond Future	5,381.8500		5.3818	5,451.3900	5.4514	1.292	0	0	198
2021/04/09	2032	03/02/2022	10.43	Call	Bond Future	3,564.0400		3.5640	3,492.1100	3.4921	(2.018)	0	0	0
2021/04/09	2032	03/02/2022	10.43	Put	Bond Future	5,443.4100		5.4434	5,513.5300	5.5135	1.288	0	0	0
2021/04/09	2032	03/02/2022			Bond Future	10.7706		87.6220	10.7968	87.4799	0.243	0.0000	0.0000	0
2021/04/09	2032	03/02/2022	10.14	Call	Bond Future	2,873.9400		2.8739	2,810.7100	2.8107	(2.200)	0	0	0
2021/04/09	2032	03/02/2022	10.14	Put	Bond Future	6,397.7900		6.3978	6,476.6100	6.4766	1.232	0	0	97
2021/04/09	2032	03/02/2022	9.14	Put	Bond Future	10,795.6200		10.7956	10,901.7200	10.9017	0.983	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
2021/04/09	2032	03/02/2022	9.14	Call	Bond Future	1,270.3200	1.2703	1,234.3700	1.2344	(2.830)	0	0	97
2021/04/09	2032	03/02/2022	8.91	Call	Bond Future	1,025.1500	1.0252	994.5100	0.9945	(2.989)	0	0	198
2021/04/09	2032	03/02/2022	10.44	Call	Bond Future	3,589.1600	3.5892	3,516.9400	3.5169	(2.012)	0	0	0
2021/04/09	2032	03/02/2022	10.44	Put	Bond Future	5,412.5600	5.4126	5,482.3900	5.4824	1.290	0	0	0
2021/04/09	2032	03/02/2022	10.45	Call	Bond Future	3,614.3700	3.6144	3,541.8600	3.5419	(2.006)	0	0	0
2021/04/09	2033	06/05/2021			Bond Future	102.3927	102.3927	103.1437	103.1437	0.734	0.0000	0.0000	10,050
2021/04/09	2033	05/08/2021			Bond Future	103.4940	103.4940	104.2527	104.2527	0.733	0.0000	0.0000	0
2021/04/09	2033	04/11/2021			Bond Future	103.4369	103.4369	104.2038	104.2038	0.741	0.0000	0.0000	0
2021/04/09	2033	03/02/2022			Bond Future	104.6187	104.6187	105.3942	105.3942	0.741	0.0000	0.0000	0
2021/04/09	2037	06/05/2021	12.43	Call	Bond Future	8,984.2900	8.9843	8,773.0700	8.7731	(2.351)	0	0	0
2021/04/09	2037	06/05/2021	12.44	Put	Bond Future	92.2700	0.0923	92.1900	0.0922	(0.087)	0	0	0
2021/04/09	2037	06/05/2021	12.42	Call	Bond Future	8,933.0500	8.9330	8,721.8600	8.7219	(2.364)	0	0	0
2021/04/09	2037	06/05/2021			Bond Future	10.9180	84.3360	10.9510	84.1249	0.302	0.0000	0.0000	128,524
2021/04/09	2037	06/05/2021	12.43	Put	Bond Future	94.7900	0.0948	94.7500	0.0947	(0.042)	0	0	0
2021/04/09	2037	06/05/2021	12.44	Call	Bond Future	9,035.5500	9.0355	8,824.2900	8.8243	(2.338)	0	0	0
2021/04/09	2037	06/05/2021	12.42	Put	Bond Future	97.3800	0.0974	97.3700	0.0974	(0.010)	0	0	0
2021/04/09	2037	05/08/2021	12.27	Call	Bond Future	8,108.8400	8.1088	7,932.3800	7.9324	(2.176)	0	0	0
2021/04/09	2037	05/08/2021	12.27	Put	Bond Future	1,532.5600	1.5326	1,569.8500	1.5699	2.433	0	0	0
2021/04/09	2037	05/08/2021	12.28	Call	Bond Future	8,151.4900	8.1515	7,974.7300	7.9747	(2.168)	0	0	0
2021/04/09	2037	05/08/2021	12.26	Put	Bond Future	1,544.5900	1.5446	1,582.1800	1.5822	2.434	0	0	0
2021/04/09	2037	05/08/2021			Bond Future	11.1419	80.9668	11.1764	80.7530	0.309	0.0000	0.0000	0
2021/04/09	2037	05/08/2021	12.28	Put	Bond Future	1,520.6300	1.5206	1,557.6200	1.5576	2.433	0	0	0
2021/04/09	2037	05/08/2021	12.26	Call	Bond Future	8,066.2200	8.0662	7,890.0600	7.8901	(2.184)	0	0	0
2021/04/09	2037	04/11/2021	12.30	Call	Bond Future	8,152.8600	8.1529	7,991.9600	7.9920	(1.974)	0	0	0
2021/04/09	2037	04/11/2021	12.30	Put	Bond Future	2,719.1300	2.7191	2,774.6100	2.7746	2.040	0	0	600
2021/04/09	2037	04/11/2021	11.49	Put	Bond Future	4,481.4200	4.4814	4,566.4800	4.5665	1.898	0	0	0
2021/04/09	2037	04/11/2021	11.49	Call	Bond Future	5,310.9900	5.3110	5,179.6700	5.1797	(2.473)	0	0	600
2021/04/09	2037	04/11/2021	12.82	Put	Bond Future	1,998.9700	1.9990	2,040.3500	2.0403	2.070	0	0	0
2021/04/09	2037	04/11/2021	12.83	Call	Bond Future	10,211.1600	10.2112	10,035.9000	10.0359	(1.716)	0	0	0
2021/04/09	2037	04/11/2021			Bond Future	11.3517	81.8595	11.3875	81.6431	0.316	0.0000	0.0000	0
2021/04/09	2037	04/11/2021	12.82	Call	Bond Future	10,174.6500	10.1747	9,999.6500	9.9997	(1.720)	0	0	0
2021/04/09	2037	04/11/2021	12.83	Put	Bond Future	1,984.2900	1.9843	2,025.4100	2.0254	2.072	0	0	0
2021/04/09	2037	04/11/2021	12.81	Call	Bond Future	10,138.1900	10.1382	9,963.4400	9.9634	(1.724)	0	0	0
2021/04/09	2037	04/11/2021	12.81	Put	Bond Future	2,013.7500	2.0138	2,055.3800	2.0554	2.067	0	0	0
2021/04/09	2037	03/02/2022	11.46	Call	Bond Future	4,720.0300	4.7200	4,600.7100	4.6007	(2.528)	0	0	0
2021/04/09	2037	03/02/2022	11.47	Put	Bond Future	5,388.5300	5.3885	5,487.7600	5.4878	1.842	0	0	0
2021/04/09	2037	03/02/2022	11.45	Call	Bond Future	4,690.7100	4.6907	4,571.8100	4.5718	(2.535)	0	0	0
2021/04/09	2037	03/02/2022			Bond Future	11.5784	78.5218	11.6158	78.3028	0.323	0.0000	0.0000	0
2021/04/09	2037	03/02/2022	11.46	Put	Bond Future	5,418.8200	5.4188	5,518.4600	5.5185	1.839	0	0	0
2021/04/09	2037	03/02/2022	11.47	Call	Bond Future	4,749.1300	4.7491	4,629.4000	4.6294	(2.521)	0	0	0
2021/04/09	2037	03/02/2022	11.45	Put	Bond Future	5,448.9600	5.4490	5,549.0200	5.5490	1.836	0	0	0
2021/04/09	2038	06/05/2021			Bond Future	115.7266	115.7266	115.6642	115.6642	(0.054)	0.0000	0.0000	8,039
2021/04/09	2038	05/08/2021			Bond Future	115.2546	115.2546	115.1909	115.1909	(0.055)	0.0000	0.0000	0
2021/04/09	2038	04/11/2021			Bond Future	116.5514	116.5514	116.4867	116.4867	(0.056)	0.0000	0.0000	0
2021/04/09	2038	03/02/2022			Bond Future	116.1357	116.1357	116.0702	116.0702	(0.056)	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
2021/04/09	2040	06/05/2021	12.44	Call	Bond Future	8,976.7200	8.9767	8,751.3800	8.7514	(2.510)	0	0	0
2021/04/09	2040	06/05/2021	12.44	Put	Bond Future	120.8500	0.1209	121.4200	0.1214	0.472	0	0	0
2021/04/09	2040	06/05/2021	10.83	Put	Bond Future	2,807.3100	2.8073	2,907.9700	2.9080	3.586	0	0	0
2021/04/09	2040	06/05/2021	10.83	Call	Bond Future	1,445.0300	1.4450	1,319.7800	1.3198	(8.668)	0	0	300
2021/04/09	2040	06/05/2021	11.58	Put	Bond Future	763.6000	0.7636	787.5000	0.7875	3.130	0	0	0
2021/04/09	2040	06/05/2021	11.58	Call	Bond Future	4,423.6000	4.4236	4,221.5900	4.2216	(4.567)	0	0	300
2021/04/09	2040	06/05/2021			Bond Future	11.0263	86.5423	11.0594	86.3164	0.300	0.0000	0.0000	84,899
2021/04/09	2040	06/05/2021	12.43	Call	Bond Future	8,922.7300	8.9227	8,697.4600	8.6975	(2.525)	0	0	0
2021/04/09	2040	06/05/2021	12.43	Put	Bond Future	124.1000	0.1241	124.7400	0.1247	0.516	0	0	0
2021/04/09	2040	06/05/2021	12.42	Call	Bond Future	8,868.7600	8.8688	8,643.5600	8.6436	(2.539)	0	0	0
2021/04/09	2040	06/05/2021	12.42	Put	Bond Future	127.4300	0.1274	128.1400	0.1281	0.557	0	0	0
2021/04/09	2040	06/05/2021	13.38	Call	Bond Future	13,938.1000	13.9381	13,711.8700	13.7119	(1.623)	0	0	0
2021/04/09	2040	06/05/2021	13.38	Put	Bond Future	6.9100	0.0069	6.5900	0.0066	(4.631)	0	0	300
2021/04/09	2040	05/08/2021	11.05	Put	Bond Future	4,701.8100	4.7018	4,806.9000	4.8069	2.235	0	0	0
2021/04/09	2040	05/08/2021	11.05	Call	Bond Future	3,392.7800	3.3928	3,269.1900	3.2692	(3.643)	0	0	900
2021/04/09	2040	05/08/2021	12.48	Call	Bond Future	9,074.4000	9.0744	8,882.1900	8.8822	(2.118)	0	0	0
2021/04/09	2040	05/08/2021	12.49	Put	Bond Future	1,474.2500	1.4743	1,510.4200	1.5104	2.453	0	0	0
2021/04/09	2040	05/08/2021	12.47	Call	Bond Future	9,029.0000	9.0290	8,837.0900	8.8371	(2.125)	0	0	0
2021/04/09	2040	05/08/2021			Bond Future	11.2448	82.9459	11.2793	82.7172	0.307	0.0000	0.0000	0
2021/04/09	2040	05/08/2021	11.55	Put	Bond Future	3,145.9300	3.1459	3,221.2400	3.2212	2.394	0	0	0
2021/04/09	2040	05/08/2021	11.55	Call	Bond Future	5,132.9200	5.1329	4,979.5500	4.9795	(2.988)	0	0	900
2021/04/09	2040	05/08/2021	14.80	Call	Bond Future	19,168.8100	19.1688	18,942.8000	18.9428	(1.179)	0	0	0
2021/04/09	2040	05/08/2021	14.80	Put	Bond Future	98.3200	0.0983	100.9900	0.1010	2.716	0	0	900
2021/04/09	2040	05/08/2021	12.48	Put	Bond Future	1,485.7200	1.4857	1,522.1900	1.5222	2.455	0	0	0
2021/04/09	2040	05/08/2021	12.49	Call	Bond Future	9,119.6900	9.1197	8,927.1800	8.9272	(2.111)	0	0	0
2021/04/09	2040	05/08/2021	12.47	Put	Bond Future	1,497.1500	1.4972	1,533.9200	1.5339	2.456	0	0	0
2021/04/09	2040	04/11/2021	12.90	Call	Bond Future	10,664.3500	10.6643	10,477.2800	10.4773	(1.754)	0	0	0
2021/04/09	2040	04/11/2021	12.90	Put	Bond Future	2,103.8200	2.1038	2,148.2600	2.1483	2.112	0	0	0
2021/04/09	2040	04/11/2021	12.89	Call	Bond Future	10,626.0600	10.6261	10,439.2600	10.4393	(1.758)	0	0	0
2021/04/09	2040	04/11/2021	12.89	Put	Bond Future	2,119.4400	2.1194	2,164.1500	2.1641	2.110	0	0	0
2021/04/09	2040	04/11/2021			Bond Future	11.4490	83.8605	11.4849	83.6290	0.314	0.0000	0.0000	0
2021/04/09	2040	04/11/2021	12.91	Call	Bond Future	10,702.6700	10.7027	10,515.3300	10.5153	(1.750)	0	0	0
2021/04/09	2040	04/11/2021	12.91	Put	Bond Future	2,088.3000	2.0883	2,132.4700	2.1325	2.115	0	0	0
2021/04/09	2040	03/02/2022	11.58	Put	Bond Future	5,646.6000	5.6466	5,751.7700	5.7518	1.863	0	0	0
2021/04/09	2040	03/02/2022	11.59	Call	Bond Future	5,114.5700	5.1146	4,985.0900	4.9851	(2.532)	0	0	0
2021/04/09	2040	03/02/2022	11.57	Put	Bond Future	5,678.8500	5.6788	5,784.4600	5.7845	1.860	0	0	0
2021/04/09	2040	03/02/2022			Bond Future	11.6695	80.2950	11.7071	80.0608	0.322	0.0000	0.0000	0
2021/04/09	2040	03/02/2022	11.58	Call	Bond Future	5,083.4400	5.0834	4,954.4100	4.9544	(2.538)	0	0	0
2021/04/09	2040	03/02/2022	11.59	Put	Bond Future	5,614.5200	5.6145	5,719.2400	5.7192	1.865	0	0	0
2021/04/09	2040	03/02/2022	11.57	Call	Bond Future	5,052.4000	5.0524	4,923.8100	4.9238	(2.545)	0	0	0
2021/04/09	2044	06/05/2021	12.44	Call	Bond Future	8,721.7100	8.7217	8,461.3000	8.4613	(2.986)	0	0	0
2021/04/09	2044	06/05/2021	12.44	Put	Bond Future	137.7900	0.1378	140.7700	0.1408	2.163	0	0	0
2021/04/09	2044	06/05/2021	12.43	Call	Bond Future	8,667.6300	8.6676	8,407.3400	8.4073	(3.003)	0	0	0
2021/04/09	2044	06/05/2021	12.43	Put	Bond Future	140.7600	0.1408	143.8600	0.1439	2.202	0	0	0
2021/04/09	2044	06/05/2021	11.40	Call	Bond Future	3,365.4500	3.3655	3,155.1300	3.1551	(6.249)	0	0	0
2021/04/09	2044	06/05/2021	11.40	Put	Bond Future	1,161.7600	1.1618	1,214.8300	1.2148	4.568	0	0	3,100

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
2021/04/09	2044	06/05/2021	11.79	Call	Bond Future	5,242.0300	5.2420	5,000.7500	5.0007	(4.603)	0	0	0
2021/04/09	2044	06/05/2021	11.79	Put	Bond Future	535.9900	0.5360	558.1000	0.5581	4.125	0	0	3,100
2021/04/09	2044	06/05/2021	11.10	Call	Bond Future	2,150.6000	2.1506	1,977.6100	1.9776	(8.044)	0	0	0
2021/04/09	2044	06/05/2021	12.50	Call	Bond Future	9,045.8000	9.0458	8,784.7400	8.7847	(2.886)	0	0	0
2021/04/09	2044	06/05/2021	12.50	Put	Bond Future	121.2100	0.1212	123.5400	0.1235	1.922	0	0	3,100
2021/04/09	2044	06/05/2021			Bond Future	11.0736	83.2167	11.1118	82.9533	0.345	0.0000	0.0000	61,848
2021/04/09	2044	06/05/2021	12.45	Call	Bond Future	8,775.7600	8.7758	8,515.2400	8.5152	(2.969)	0	0	0
2021/04/09	2044	06/05/2021	12.45	Put	Bond Future	134.8700	0.1349	137.7400	0.1377	2.128	0	0	0
2021/04/09	2044	06/05/2021	10.70	Put	Bond Future	3,611.6500	3.6117	3,765.3500	3.7654	4.256	0	0	0
2021/04/09	2044	06/05/2021	10.70	Call	Bond Future	957.7900	0.9578	848.1000	0.8481	(11.452)	0	0	3,100
2021/04/09	2044	06/05/2021	11.10	Put	Bond Future	1,968.7400	1.9687	2,059.1400	2.0591	4.592	0	0	3,100
2021/04/09	2044	06/05/2021	11.90	Call	Bond Future	5,815.3000	5.8153	5,568.5300	5.5685	(4.243)	0	0	0
2021/04/09	2044	06/05/2021	11.90	Put	Bond Future	428.0400	0.4280	444.6600	0.4447	3.883	0	0	0
2021/04/09	2044	06/05/2021	11.35	Put	Bond Future	1,274.7600	1.2748	1,333.2300	1.3332	4.587	0	0	0
2021/04/09	2044	06/05/2021	11.35	Call	Bond Future	3,147.4900	3.1475	2,942.5700	2.9426	(6.511)	0	0	3,100
2021/04/09	2044	05/08/2021	12.60	Put	Bond Future	1,396.0300	1.3960	1,437.9500	1.4379	3.003	0	0	0
2021/04/09	2044	05/08/2021	12.61	Call	Bond Future	9,488.0800	9.4881	9,263.0400	9.2630	(2.372)	0	0	0
2021/04/09	2044	05/08/2021	12.61	Put	Bond Future	1,382.2800	1.3823	1,423.8400	1.4238	3.007	0	0	0
2021/04/09	2044	05/08/2021			Bond Future	11.2831	79.7106	11.3230	79.4440	0.354	0.0000	0.0000	0
2021/04/09	2044	05/08/2021	12.60	Call	Bond Future	9,446.1400	9.4461	9,221.4600	9.2215	(2.379)	0	0	0
2021/04/09	2044	05/08/2021	12.59	Call	Bond Future	9,404.2400	9.4042	9,179.9200	9.1799	(2.385)	0	0	0
2021/04/09	2044	05/08/2021	12.59	Put	Bond Future	1,409.9000	1.4099	1,452.1800	1.4522	2.999	0	0	0
2021/04/09	2044	04/11/2021	12.91	Call	Bond Future	10,605.7700	10.6058	10,390.1200	10.3901	(2.033)	0	0	0
2021/04/09	2044	04/11/2021	12.91	Put	Bond Future	2,158.7600	2.1588	2,212.9000	2.2129	2.508	0	0	0
2021/04/09	2044	04/11/2021			Bond Future	11.4786	80.5895	11.5202	80.3198	0.362	0.0000	0.0000	0
2021/04/09	2044	04/11/2021	12.90	Call	Bond Future	10,568.0700	10.5681	10,352.7500	10.3528	(2.037)	0	0	0
2021/04/09	2044	04/11/2021	12.90	Put	Bond Future	2,174.5400	2.1745	2,229.0100	2.2290	2.505	0	0	0
2021/04/09	2044	04/11/2021	12.89	Call	Bond Future	10,530.4100	10.5304	10,315.4100	10.3154	(2.042)	0	0	0
2021/04/09	2044	04/11/2021	12.89	Put	Bond Future	2,190.4300	2.1904	2,245.2200	2.2452	2.501	0	0	0
2021/04/09	2044	03/02/2022	11.59	Call	Bond Future	5,090.4300	5.0904	4,941.7100	4.9417	(2.922)	0	0	0
2021/04/09	2044	03/02/2022	11.59	Put	Bond Future	5,722.2400	5.7222	5,846.4000	5.8464	2.170	0	0	0
2021/04/09	2044	03/02/2022	11.60	Call	Bond Future	5,121.5400	5.1215	4,972.3100	4.9723	(2.914)	0	0	0
2021/04/09	2044	03/02/2022	11.60	Put	Bond Future	5,689.4500	5.6895	5,813.1000	5.8131	2.173	0	0	0
2021/04/09	2044	03/02/2022			Bond Future	11.6895	77.1124	11.7329	76.8395	0.371	0.0000	0.0000	0
2021/04/09	2044	03/02/2022	11.61	Call	Bond Future	5,153.0100	5.1530	5,003.2500	5.0032	(2.906)	0	0	0
2021/04/09	2044	03/02/2022	11.61	Put	Bond Future	5,657.1100	5.6571	5,780.2300	5.7802	2.176	0	0	0
2021/04/09	2046	06/05/2021			Bond Future	103.9982	103.9982	104.5439	104.5439	0.525	0.0000	0.0000	15,133
2021/04/09	2046	05/08/2021			Bond Future	105.1168	105.1168	105.6679	105.6679	0.524	0.0000	0.0000	0
2021/04/09	2046	04/11/2021			Bond Future	104.4968	104.4968	105.0538	105.0538	0.533	0.0000	0.0000	0
2021/04/09	2046	03/02/2022			Bond Future	105.6910	105.6910	106.2541	106.2541	0.533	0.0000	0.0000	0
2021/04/09	2050	06/05/2021			Bond Future	106.7665	106.7665	107.5766	107.5766	0.759	0.0000	0.0000	11,044
2021/04/09	2050	05/08/2021			Bond Future	105.9927	105.9927	106.8112	106.8112	0.772	0.0000	0.0000	0
2021/04/09	2050	04/11/2021			Bond Future	107.1853	107.1853	108.0124	108.0124	0.772	0.0000	0.0000	0
2021/04/09	2050	03/02/2022			Bond Future	106.4679	106.4679	107.3044	107.3044	0.786	0.0000	0.0000	0
2021/04/09	8607	21/12/2026			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
2021/04/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	AL37	06/05/2021			Index Future	780.5430	780.5430	778.9890	778.9890	(0.199)	0.0000	0.0000	0
2021/04/09	AL37	05/08/2021			Index Future	788.6560	788.6560	787.0810	787.0810	(0.200)	0.0000	0.0000	0
2021/04/09	AL37	04/11/2021			Index Future	797.4240	797.4240	795.8300	795.8300	(0.200)	0.0000	0.0000	0
2021/04/09	AL37	03/02/2022			Index Future	806.3450	806.3450	804.7320	804.7320	(0.200)	0.0000	0.0000	0
2021/04/09	AL7T	06/05/2021			Index Future	866.5300	866.5300	863.8030	863.8030	(0.315)	0.0000	0.0000	0
2021/04/09	AL7T	05/08/2021			Index Future	875.5360	875.5360	872.7770	872.7770	(0.315)	0.0000	0.0000	0
2021/04/09	AL7T	04/11/2021			Index Future	885.2710	885.2710	882.4780	882.4780	(0.315)	0.0000	0.0000	0
2021/04/09	AL7T	03/02/2022			Index Future	895.1740	895.1740	892.3490	892.3490	(0.316)	0.0000	0.0000	0
2021/04/09	ALBI	06/05/2021			Index Future	764.2460	764.2460	762.3940	762.3940	(0.242)	0.0000	0.0000	299
2021/04/09	ALBI	05/08/2021			Index Future	772.1900	772.1900	770.3140	770.3140	(0.243)	0.0000	0.0000	0
2021/04/09	ALBI	04/11/2021			Index Future	780.7750	780.7750	778.8760	778.8760	(0.243)	0.0000	0.0000	0
2021/04/09	ALBI	03/02/2022			Index Future	789.5100	789.5100	787.5880	787.5880	(0.243)	0.0000	0.0000	0
2021/04/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C186	21/12/2026			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
2021/04/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/09	ES33	06/05/2021			Bond Future	11.5979	74.5910	11.6457	74.3422	0.412	0.0000	0.0000	350
2021/04/09	ES33	05/08/2021			Bond Future	11.8577	75.3933	11.9077	75.1415	0.421	0.0000	0.0000	0
2021/04/09	ES33	04/11/2021			Bond Future	12.1172	72.4664	12.1693	72.2114	0.431	0.0000	0.0000	0
2021/04/09	ES33	03/02/2022			Bond Future	12.3974	73.2949	12.4520	73.0369	0.440	0.0000	0.0000	0
2021/04/09	ES42	06/05/2021			Bond Future	12.0349	73.5268	12.0574	73.3948	0.187	0.0000	0.0000	4,779
2021/04/09	ES42	05/08/2021			Bond Future	12.2779	74.3179	12.3015	74.1842	0.192	0.0000	0.0000	0
2021/04/09	ES42	04/11/2021			Bond Future	12.5223	70.8962	12.5471	70.7606	0.198	0.0000	0.0000	0
2021/04/09	ES42	03/02/2022			Bond Future	12.7773	71.7071	12.8032	71.5699	0.203	0.0000	0.0000	0
2021/04/09	GOVI	06/05/2021	678.68	Call	GOVI	763,700.0000	76.3700	745,430.0000	74.5430	(2.392)	0	0	0
2021/04/09	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	06/05/2021	678.67	Call	GOVI	763,800.0000	76.3800	745,530.0000	74.5530	(2.392)	0	0	0
2021/04/09	GOVI	06/05/2021			GOVI	755.0500	755.0500	753.2230	753.2230	(0.242)	0.0000	0.0000	988

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
2021/04/09	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	06/05/2021	678.69	Call	GOVI	763,600.0000	76.3600	745,330.0000	74.5330	(2.393)	0	0	0
2021/04/09	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	05/08/2021	719.14	Call	GOVI	437,580.0000	43.7580	419,090.0000	41.9090	(4.226)	0	0	0
2021/04/09	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	05/08/2021	719.13	Call	GOVI	437,680.0000	43.7680	419,190.0000	41.9190	(4.225)	0	0	0
2021/04/09	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	05/08/2021			GOVI	762.8980	762.8980	761.0490	761.0490	(0.242)	0.0000	0.0000	0
2021/04/09	GOVI	05/08/2021	719.15	Call	GOVI	437,480.0000	43.7480	418,990.0000	41.8990	(4.226)	0	0	0
2021/04/09	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	04/11/2021	728.41	Call	GOVI	429,700.0000	42.9700	410,980.0000	41.0980	(4.357)	0	0	0
2021/04/09	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	04/11/2021	728.40	Call	GOVI	429,800.0000	42.9800	411,080.0000	41.1080	(4.356)	0	0	0
2021/04/09	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	04/11/2021			GOVI	771.3800	771.3800	769.5080	769.5080	(0.243)	0.0000	0.0000	0
2021/04/09	GOVI	04/11/2021	728.42	Call	GOVI	429,600.0000	42.9600	410,880.0000	41.0880	(4.358)	0	0	0
2021/04/09	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	03/02/2022	792.76	Put	GOVI	127,510.0000	12.7510	146,450.0000	14.6450	14.854	0	0	0
2021/04/09	GOVI	03/02/2022			GOVI	780.0090	780.0090	778.1150	778.1150	(0.243)	0.0000	0.0000	0
2021/04/09	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	03/02/2022	792.75	Put	GOVI	127,410.0000	12.7410	146,350.0000	14.6350	14.865	0	0	0
2021/04/09	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	GOVI	03/02/2022	792.74	Put	GOVI	127,310.0000	12.7310	146,250.0000	14.6250	14.877	0	0	0
2021/04/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/09	IGOV	06/05/2021			Index Future	280.5070	280.5070	281.1490	281.1490	0.229	0.0000	0.0000	897
2021/04/09	IGOV	05/08/2021			Index Future	283.4920	283.4920	284.1390	284.1390	0.228	0.0000	0.0000	0
2021/04/09	IGOV	04/11/2021			Index Future	286.7130	286.7130	287.3670	287.3670	0.228	0.0000	0.0000	0
2021/04/09	IGOV	03/02/2022			Index Future	289.9880	289.9880	290.6490	290.6490	0.228	0.0000	0.0000	0
2021/04/09	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/09	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4300	89.4300	0.000	0.0000	0.0000	0
2021/04/09	IS05	21/12/2021			Interest Rate Swap	90.7400	90.7400	90.7300	90.7300	(0.011)	0.0000	0.0000	51
2021/04/09	IS05	15/03/2022			Interest Rate Swap	90.2100	90.2100	90.2000	90.2000	(0.011)	0.0000	0.0000	0
2021/04/09	IS05	21/06/2022			Interest Rate Swap	90.4100	90.4100	90.4000	90.4000	(0.011)	0.0000	0.0000	0
2021/04/09	IS05	20/09/2022			Interest Rate Swap	93.6300	93.6300	93.6200	93.6200	(0.011)	0.0000	0.0000	0
2021/04/09	IS05	20/12/2022			Interest Rate Swap	94.2300	94.2300	94.2200	94.2200	(0.011)	0.0000	0.0000	0
2021/04/09	IS05	22/03/2023			Interest Rate Swap	86.7300	86.7300	86.7100	86.7100	(0.023)	0.0000	0.0000	0
2021/04/09	IS05	20/06/2023			Interest Rate Swap	92.3500	92.3500	92.3400	92.3400	(0.011)	0.0000	0.0000	0
2021/04/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/09	IS10	17/12/2025			Interest Rate Swap	81.0200	81.0200	81.1600	81.1600	0.173	0.0000	0.0000	0
2021/04/09	IS10	16/03/2026			Interest Rate Swap	77.6600	77.6600	77.8000	77.8000	0.180	0.0000	0.0000	0
2021/04/09	IS10	15/06/2026			Interest Rate Swap	76.1800	76.1800	76.3400	76.3400	0.210	0.0000	0.0000	0
2021/04/09	IS10	21/09/2026			Interest Rate Swap	78.3200	78.3200	78.4800	78.4800	0.204	0.0000	0.0000	0
2021/04/09	IS10	21/12/2026			Interest Rate Swap	82.4400	82.4400	82.6000	82.6000	0.194	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
2021/04/09	IS10	15/03/2027			Interest Rate Swap	81.0400	81.0400	81.2100	81.2100	0.210	0.0000	0.0000	0
2021/04/09	IS10	21/06/2027			Interest Rate Swap	83.2100	83.2100	83.3900	83.3900	0.216	0.0000	0.0000	0
2021/04/09	IS10	20/09/2027			Interest Rate Swap	89.0900	89.0900	89.2700	89.2700	0.202	0.0000	0.0000	0
2021/04/09	IS10	20/12/2027			Interest Rate Swap	89.5800	89.5800	89.7600	89.7600	0.201	0.0000	0.0000	0
2021/04/09	IS10	22/03/2028			Interest Rate Swap	82.7100	82.7100	82.8900	82.8900	0.218	0.0000	0.0000	0
2021/04/09	IS10	20/06/2028			Interest Rate Swap	90.5900	90.5900	90.7700	90.7700	0.199	0.0000	0.0000	0
2021/04/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/09	JBAF	21/04/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/04/09	JBAF	19/05/2021			Jibar Tradeable Future	3.7000	96.3000	3.6900	96.3100	(0.270)	0.0000	0.0000	0
2021/04/09	JBAF	15/06/2021			Jibar Tradeable Future	3.7450	96.2550	3.7350	96.2650	(0.267)	0.0000	0.0000	0
2021/04/09	JBAF	21/07/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/04/09	JBAF	18/08/2021			Jibar Tradeable Future	3.8400	96.1600	3.8300	96.1700	(0.260)	0.0000	0.0000	0
2021/04/09	JBAF	15/09/2021			Jibar Tradeable Future	3.8750	96.1250	3.8550	96.1450	(0.516)	0.0000	0.0000	30,000
2021/04/09	JBAF	15/12/2021			Jibar Tradeable Future	4.1400	95.8600	4.1200	95.8800	(0.483)	0.0000	0.0000	0
2021/04/09	JBAF	16/03/2022			Jibar Tradeable Future	4.2500	95.7500	4.2450	95.7550	(0.118)	0.0000	0.0000	0
2021/04/09	JBAF	15/06/2022			Jibar Tradeable Future	4.7000	95.3000	4.6800	95.3200	(0.426)	0.0000	0.0000	471
2021/04/09	JBAF	21/09/2022			Jibar Tradeable Future	4.8200	95.1800	4.7950	95.2050	(0.519)	0.0000	0.0000	0
2021/04/09	JBAF	21/12/2022			Jibar Tradeable Future	5.2150	94.7850	5.1650	94.8350	(0.959)	0.0000	0.0000	0
2021/04/09	JBAF	15/03/2023			Jibar Tradeable Future	5.3100	94.6900	5.2750	94.7250	(0.659)	0.0000	0.0000	0
2021/04/09	R023	06/05/2021	7.58	Call	Bond Future	4,075.1200	4.0751	4,078.4100	4.0784	0.081	0	0	0
2021/04/09	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	R023	06/05/2021			Bond Future	5.1924	105.8560	5.1905	105.8593	(0.036)	0.0000	0.0000	40,196
2021/04/09	R023	06/05/2021	7.57	Call	Bond Future	4,058.4900	4.0585	4,061.7800	4.0618	0.081	0	0	0
2021/04/09	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	R023	06/05/2021	7.56	Call	Bond Future	4,041.8600	4.0419	4,045.1500	4.0451	0.081	0	0	0
2021/04/09	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	R023	05/08/2021	5.30	Call	Bond Future	429.4900	0.4295	428.8400	0.4288	(0.151)	0	0	0
2021/04/09	R023	05/08/2021	5.30	Put	Bond Future	520.0600	0.5201	516.5700	0.5166	(0.671)	0	0	0
2021/04/09	R023	05/08/2021	5.29	Call	Bond Future	421.4900	0.4215	420.8400	0.4208	(0.154)	0	0	0
2021/04/09	R023	05/08/2021	5.29	Put	Bond Future	527.1700	0.5272	523.6800	0.5237	(0.662)	0	0	0
2021/04/09	R023	05/08/2021			Bond Future	5.3600	106.9681	5.3581	106.9710	(0.035)	0.0000	0.0000	0
2021/04/09	R023	05/08/2021	5.31	Call	Bond Future	437.5600	0.4376	436.9200	0.4369	(0.146)	0	0	0
2021/04/09	R023	05/08/2021	5.31	Put	Bond Future	513.0300	0.5130	509.5500	0.5095	(0.678)	0	0	0
2021/04/09	R023	04/11/2021	4.91	Call	Bond Future	206.7500	0.2068	206.4200	0.2064	(0.160)	0	0	0
2021/04/09	R023	04/11/2021	4.91	Put	Bond Future	1,007.9600	1.0080	1,005.1300	1.0051	(0.281)	0	0	0
2021/04/09	R023	04/11/2021	4.90	Call	Bond Future	200.2900	0.2003	199.9600	0.2000	(0.165)	0	0	0
2021/04/09	R023	04/11/2021	4.90	Put	Bond Future	1,014.3400	1.0143	1,011.5100	1.0115	(0.279)	0	0	0
2021/04/09	R023	04/11/2021			Bond Future	5.5373	104.2385	5.5354	104.2410	(0.036)	0.0000	0.0000	0
2021/04/09	R023	04/11/2021	4.92	Call	Bond Future	213.3000	0.2133	212.9700	0.2130	(0.155)	0	0	0
2021/04/09	R023	04/11/2021	4.92	Put	Bond Future	1,001.6700	1.0017	998.8400	0.9988	(0.283)	0	0	0
2021/04/09	R023	03/02/2022	5.08	Call	Bond Future	256.6500	0.2566	256.5600	0.2566	(0.035)	0	0	0
2021/04/09	R023	03/02/2022	5.08	Put	Bond Future	1,003.3700	1.0034	1,000.8900	1.0009	(0.247)	0	0	0
2021/04/09	R023	03/02/2022			Bond Future	5.8045	105.4053	5.8021	105.4077	(0.040)	0.0000	0.0000	0
2021/04/09	R023	03/02/2022	5.07	Call	Bond Future	252.9700	0.2530	252.8900	0.2529	(0.032)	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
2021/04/09	R023	03/02/2022	5.07	Put	Bond Future	1,010.0600	1.0101	1,007.5900	1.0076	(0.245)	0	0	0
2021/04/09	R023	03/02/2022	5.06	Call	Bond Future	249.0000	0.2490	248.9100	0.2489	(0.036)	0	0	0
2021/04/09	R023	03/02/2022	5.06	Put	Bond Future	1,016.4500	1.0164	1,013.9700	1.0140	(0.244)	0	0	0
2021/04/09	R035	06/05/2021	12.36	Put	Bond Future	54.7900	0.0548	55.2900	0.0553	0.913	0	0	0
2021/04/09	R035	06/05/2021	12.37	Call	Bond Future	9,864.6800	9.8647	9,620.4600	9.6205	(2.476)	0	0	0
2021/04/09	R035	06/05/2021	12.35	Put	Bond Future	56.4300	0.0564	56.9800	0.0570	0.975	0	0	0
2021/04/09	R035	06/05/2021	10.55	Call	Bond Future	1,469.9900	1.4700	1,334.1600	1.3342	(9.240)	0	0	0
2021/04/09	R035	06/05/2021	10.55	Put	Bond Future	2,491.6300	2.4916	2,600.5000	2.6005	4.369	0	0	500
2021/04/09	R035	06/05/2021	10.05	Put	Bond Future	4,848.0800	4.8481	5,027.9700	5.0280	3.711	0	0	0
2021/04/09	R035	06/05/2021	10.05	Call	Bond Future	460.4800	0.4605	395.6700	0.3957	(14.074)	0	0	500
2021/04/09	R035	06/05/2021	10.40	Put	Bond Future	3,096.4000	3.0964	3,227.2100	3.2272	4.225	0	0	0
2021/04/09	R035	06/05/2021	12.91	Put	Bond Future	9.3600	0.0094	9.1800	0.0092	(1.923)	0	0	600
2021/04/09	R035	06/05/2021	11.55	Call	Bond Future	5,582.5700	5.5826	5,352.4900	5.3525	(4.121)	0	0	0
2021/04/09	R035	06/05/2021	11.55	Put	Bond Future	393.1800	0.3932	407.8000	0.4078	3.718	0	0	1,650
2021/04/09	R035	06/05/2021	12.77	Call	Bond Future	11,940.7700	11.9408	11,695.9000	11.6959	(2.051)	0	0	0
2021/04/09	R035	06/05/2021	12.77	Put	Bond Future	15.0700	0.0151	14.9000	0.0149	(1.128)	0	0	1,650
2021/04/09	R035	06/05/2021	10.24	Put	Bond Future	3,838.0100	3.8380	3,992.2700	3.9923	4.019	0	0	0
2021/04/09	R035	06/05/2021	10.24	Call	Bond Future	751.0600	0.7511	660.6200	0.6606	(12.042)	0	0	223
2021/04/09	R035	06/05/2021			Bond Future	10.7073	88.6514	10.7454	88.4067	0.356	0.0000	0.0000	98,623
2021/04/09	R035	06/05/2021	12.36	Call	Bond Future	9,812.2900	9.8123	9,568.0900	9.5681	(2.489)	0	0	0
2021/04/09	R035	06/05/2021	12.37	Put	Bond Future	53.1800	0.0532	53.6600	0.0537	0.903	0	0	0
2021/04/09	R035	06/05/2021	12.35	Call	Bond Future	9,759.8800	9.7599	9,515.7300	9.5157	(2.502)	0	0	0
2021/04/09	R035	06/05/2021	11.05	Call	Bond Future	3,235.5700	3.2356	3,038.6000	3.0386	(6.088)	0	0	0
2021/04/09	R035	06/05/2021	11.05	Put	Bond Future	1,068.4400	1.0684	1,116.1700	1.1162	4.467	0	0	500
2021/04/09	R035	06/05/2021	10.40	Call	Bond Future	1,084.0900	1.0841	970.2000	0.9702	(10.506)	0	0	600
2021/04/09	R035	06/05/2021	11.15	Put	Bond Future	882.3500	0.8823	921.1600	0.9212	4.398	0	0	0
2021/04/09	R035	06/05/2021	11.15	Call	Bond Future	3,666.9200	3.6669	3,461.0300	3.4610	(5.615)	0	0	600
2021/04/09	R035	06/05/2021	12.91	Call	Bond Future	12,654.4500	12.6544	12,409.5700	12.4096	(1.935)	0	0	0
2021/04/09	R035	06/05/2021	10.81	Put	Bond Future	1,643.8100	1.6438	1,717.7700	1.7178	4.499	0	0	0
2021/04/09	R035	06/05/2021	10.81	Call	Bond Future	2,301.7500	2.3018	2,131.0100	2.1310	(7.418)	0	0	1,650
2021/04/09	R035	06/05/2021	12.02	Call	Bond Future	8,029.6100	8.0296	7,788.0700	7.7881	(3.008)	0	0	0
2021/04/09	R035	06/05/2021	12.02	Put	Bond Future	142.1400	0.1421	145.3000	0.1453	2.223	0	0	223
2021/04/09	R035	06/05/2021	11.32	Call	Bond Future	4,449.1200	4.4491	4,230.8100	4.2308	(4.907)	0	0	0
2021/04/09	R035	06/05/2021	11.32	Put	Bond Future	629.9500	0.6299	656.3400	0.6563	4.189	0	0	223
2021/04/09	R035	05/08/2021	11.37	Call	Bond Future	5,305.7700	5.3058	5,135.1900	5.1352	(3.215)	0	0	0
2021/04/09	R035	05/08/2021	11.37	Put	Bond Future	2,624.1400	2.6241	2,701.2100	2.7012	2.937	0	0	100
2021/04/09	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/09	R035	05/08/2021	5.31	Put	Bond Future	48,507.9800	48.5080	48,755.6300	48.7556	0.511	0	0	0
2021/04/09	R035	05/08/2021			Bond Future	10.9305	89.5827	10.9703	89.3351	0.364	0.0000	0.0000	0
2021/04/09	R035	05/08/2021	10.77	Call	Bond Future	3,280.5800	3.2806	3,147.7800	3.1478	(4.048)	0	0	0
2021/04/09	R035	05/08/2021	10.77	Put	Bond Future	4,291.6100	4.2916	4,406.4600	4.4065	2.676	0	0	100
2021/04/09	R035	05/08/2021	10.02	Put	Bond Future	7,451.1100	7.4511	7,618.4300	7.6184	2.246	0	0	0
2021/04/09	R035	05/08/2021	10.02	Call	Bond Future	1,479.7000	1.4797	1,399.3700	1.3994	(5.429)	0	0	100
2021/04/09	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/09	R035	05/08/2021	5.30	Put	Bond Future	48,624.5600	48.6246	48,872.2100	48.8722	0.509	0	0	0
2021/04/09	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/09	R035	05/08/2021	5.29	Put	Bond Future	48,741.2700	48.7413	48,988.9200	48.9889	0.508	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
2021/04/09	R035	04/11/2021	10.12	Put	Bond Future	8,803.6100	8.8036	8,966.5400	8.9665	1.851	0	0	0
2021/04/09	R035	04/11/2021	10.12	Call	Bond Future	2,203.1500	2.2031	2,115.3900	2.1154	(3.983)	0	0	400
2021/04/09	R035	04/11/2021	10.62	Put	Bond Future	6,582.1400	6.5821	6,718.6300	6.7186	2.074	0	0	0
2021/04/09	R035	04/11/2021	10.62	Call	Bond Future	3,272.5900	3.2726	3,158.3900	3.1584	(3.490)	0	0	400
2021/04/09	R035	04/11/2021	11.75	Put	Bond Future	3,285.6600	3.2857	3,365.4400	3.3654	2.428	0	0	782
2021/04/09	R035	04/11/2021	11.08	Call	Bond Future	4,578.8300	4.5788	4,439.7900	4.4398	(3.037)	0	0	0
2021/04/09	R035	04/11/2021	11.08	Put	Bond Future	5,010.0300	5.0100	5,121.6800	5.1217	2.229	0	0	782
2021/04/09	R035	04/11/2021	10.23	Put	Bond Future	8,270.7500	8.2708	8,428.0600	8.4281	1.902	0	0	0
2021/04/09	R035	04/11/2021	12.53	Call	Bond Future	9,840.8500	9.8409	9,641.9300	9.6419	(2.021)	0	0	0
2021/04/09	R035	04/11/2021	12.53	Put	Bond Future	2,049.4700	2.0495	2,101.2400	2.1012	2.526	0	0	0
2021/04/09	R035	04/11/2021			Bond Future	11.1509	86.0947	11.1923	85.8440	0.372	0.0000	0.0000	0
2021/04/09	R035	04/11/2021	13.82	Call	Bond Future	14,862.9000	14.8629	14,633.3100	14.6333	(1.545)	0	0	0
2021/04/09	R035	04/11/2021	13.82	Put	Bond Future	712.7000	0.7127	733.8000	0.7338	2.961	0	0	400
2021/04/09	R035	04/11/2021	11.75	Call	Bond Future	6,807.1500	6.8072	6,636.2400	6.6362	(2.511)	0	0	0
2021/04/09	R035	04/11/2021	10.23	Call	Bond Future	2,409.3000	2.4093	2,315.9200	2.3159	(3.876)	0	0	782
2021/04/09	R035	04/11/2021	12.52	Call	Bond Future	9,803.7200	9.8037	9,605.1200	9.6051	(2.026)	0	0	0
2021/04/09	R035	04/11/2021	12.52	Put	Bond Future	2,064.9500	2.0650	2,117.0400	2.1170	2.523	0	0	0
2021/04/09	R035	04/11/2021	12.51	Call	Bond Future	9,766.6300	9.7666	9,568.3500	9.5684	(2.030)	0	0	0
2021/04/09	R035	04/11/2021	12.51	Put	Bond Future	2,080.5300	2.0805	2,132.9400	2.1329	2.519	0	0	0
2021/04/09	R035	03/02/2022	11.39	Call	Bond Future	4,997.7900	4.9978	4,856.3800	4.8564	(2.829)	0	0	0
2021/04/09	R035	03/02/2022	11.39	Put	Bond Future	4,992.6800	4.9927	5,104.9400	5.1049	2.248	0	0	683
2021/04/09	R035	03/02/2022	10.65	Call	Bond Future	3,028.9700	3.0290	2,924.7200	2.9247	(3.442)	0	0	0
2021/04/09	R035	03/02/2022	11.23	Call	Bond Future	4,524.8600	4.5249	4,391.2400	4.3912	(2.953)	0	0	0
2021/04/09	R035	03/02/2022	11.23	Put	Bond Future	5,467.2600	5.4673	5,587.3100	5.5873	2.196	0	0	0
2021/04/09	R035	03/02/2022	11.22	Call	Bond Future	4,496.0000	4.4960	4,362.8800	4.3629	(2.961)	0	0	0
2021/04/09	R035	03/02/2022	11.22	Put	Bond Future	5,498.1400	5.4981	5,618.6900	5.6187	2.193	0	0	0
2021/04/09	R035	03/02/2022			Bond Future	11.3891	87.0586	11.4324	86.8049	0.380	0.0000	0.0000	0
2021/04/09	R035	03/02/2022	10.65	Put	Bond Future	7,540.2000	7.5402	7,689.6200	7.6896	1.982	0	0	683
2021/04/09	R035	03/02/2022	9.70	Put	Bond Future	12,276.1000	12.2761	12,468.9100	12.4689	1.571	0	0	0
2021/04/09	R035	03/02/2022	9.70	Call	Bond Future	1,433.4500	1.4334	1,372.5900	1.3726	(4.246)	0	0	683
2021/04/09	R035	03/02/2022	11.24	Call	Bond Future	4,553.7900	4.5538	4,419.6800	4.4197	(2.945)	0	0	0
2021/04/09	R035	03/02/2022	11.24	Put	Bond Future	5,436.5200	5.4365	5,556.0800	5.5561	2.199	0	0	0
2021/04/09	R186	06/05/2021	10.77	Call	Bond Future	14,971.8400	14.9718	14,733.3200	14.7333	(1.593)	0	0	0
2021/04/09	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	R186	06/05/2021	10.76	Call	Bond Future	14,930.7900	14.9308	14,692.2700	14.6923	(1.598)	0	0	0
2021/04/09	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	R186	06/05/2021	7.60	Put	Bond Future	820.1100	0.8201	895.7400	0.8957	9.222	0	0	5,000
2021/04/09	R186	06/05/2021	7.60	Call	Bond Future	1,616.7400	1.6167	1,453.8500	1.4538	(10.075)	0	0	5,000
2021/04/09	R186	06/05/2021			Bond Future	7.4369	117.8994	7.4856	117.6609	0.655	0.0000	0.0000	107,199
2021/04/09	R186	06/05/2021	10.78	Call	Bond Future	15,012.8700	15.0129	14,774.3500	14.7743	(1.589)	0	0	0
2021/04/09	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/09	R186	06/05/2021	7.30	Call	Bond Future	864.7200	0.8647	749.6700	0.7497	(13.305)	0	0	0
2021/04/09	R186	06/05/2021	7.30	Put	Bond Future	1,538.9300	1.5389	1,662.4000	1.6624	8.023	0	0	15,177
2021/04/09	R186	05/08/2021	8.62	Call	Bond Future	5,205.9800	5.2060	5,009.5700	5.0096	(3.773)	0	0	0
2021/04/09	R186	05/08/2021	8.62	Put	Bond Future	725.6900	0.7257	770.8500	0.7708	6.223	0	0	0
2021/04/09	R186	05/08/2021	8.61	Call	Bond Future	5,170.4200	5.1704	4,974.5000	4.9745	(3.789)	0	0	0
2021/04/09	R186	05/08/2021	8.61	Put	Bond Future	734.4700	0.7345	780.1200	0.7801	6.215	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/09	R186	05/08/2021			Bond Future		7.6347	113.8579	7.6865	113.6163	0.679	0.0000	0.0000	0
2021/04/09	R186	05/08/2021	8.63	Call	Bond Future	5,241.7800		5.2418	5,044.8900	5.0449	(3.756)	0	0	0
2021/04/09	R186	05/08/2021	8.63	Put	Bond Future	717.1900		0.7172	761.8700	0.7619	6.230	0	0	0
2021/04/09	R186	04/11/2021	8.10	Call	Bond Future	3,377.3200		3.3773	3,230.4500	3.2305	(4.349)	0	0	0
2021/04/09	R186	04/11/2021	8.10	Put	Bond Future	2,181.2100		2.1812	2,278.9900	2.2790	4.483	0	0	0
2021/04/09	R186	04/11/2021	8.09	Call	Bond Future	3,351.9700		3.3520	3,205.7000	3.2057	(4.364)	0	0	0
2021/04/09	R186	04/11/2021	8.09	Put	Bond Future	2,199.6000		2.1996	2,297.9800	2.2980	4.473	0	0	0
2021/04/09	R186	04/11/2021			Bond Future	7.8284		115.1123	7.8836	114.8676	0.706	0.0000	0.0000	0
2021/04/09	R186	04/11/2021	8.11	Call	Bond Future	3,402.7700		3.4028	3,255.2900	3.2553	(4.334)	0	0	0
2021/04/09	R186	04/11/2021	8.11	Put	Bond Future	2,162.9300		2.1629	2,260.1000	2.2601	4.493	0	0	0
2021/04/09	R186	03/02/2022	7.30	Call	Bond Future	1,445.9000		1.4459	1,361.0500	1.3610	(5.868)	0	0	0
2021/04/09	R186	03/02/2022	7.30	Put	Bond Future	4,630.8400		4.6308	4,793.5100	4.7935	3.513	0	0	0
2021/04/09	R186	03/02/2022			Bond Future	8.0448		111.1195	8.1038	110.8720	0.734	0.0000	0.0000	0
2021/04/09	R186	03/02/2022	7.28	Call	Bond Future	1,416.8000		1.4168	1,333.1300	1.3331	(5.906)	0	0	0
2021/04/09	R186	03/02/2022	7.28	Put	Bond Future	4,688.8500		4.6888	4,852.7000	4.8527	3.494	0	0	0
2021/04/09	R186	03/02/2022	7.29	Call	Bond Future	1,431.3000		1.4313	1,347.0400	1.3470	(5.887)	0	0	0
2021/04/09	R186	03/02/2022	7.29	Put	Bond Future	4,659.7900		4.6598	4,823.0500	4.8231	3.504	0	0	0
2021/04/09	R197	06/05/2021			Bond Future	321.0557		321.0557	321.1491	321.1491	0.029	0.0000	0.0000	2,993
2021/04/09	R197	05/08/2021			Bond Future	316.5293		316.5293	316.6222	316.6222	0.029	0.0000	0.0000	13
2021/04/09	R197	04/11/2021			Bond Future	320.0904		320.0904	320.1832	320.1832	0.029	0.0000	0.0000	0
2021/04/09	R197	03/02/2022			Bond Future	315.6717		315.6717	315.7652	315.7652	0.030	0.0000	0.0000	0
2021/04/09	R202	06/05/2021			Bond Future	230.9391		230.9391	230.2780	230.2780	(0.286)	0.0000	0.0000	9,281
2021/04/09	R202	05/08/2021			Bond Future	229.1848		229.1848	228.5155	228.5155	(0.292)	0.0000	0.0000	0
2021/04/09	R202	04/11/2021			Bond Future	231.7629		231.7629	231.0854	231.0854	(0.292)	0.0000	0.0000	0
2021/04/09	R202	03/02/2022			Bond Future	230.1212		230.1212	229.4357	229.4357	(0.298)	0.0000	0.0000	0
2021/04/09	R209	06/05/2021	12.23	Call	Bond Future	8,234.1200		8.2341	7,966.8900	7.9669	(3.245)	0	0	0
2021/04/09	R209	06/05/2021	12.23	Put	Bond Future	72.8500		0.0729	75.6700	0.0757	3.871	0	0	0
2021/04/09	R209	06/05/2021	12.22	Call	Bond Future	8,189.7000		8.1897	7,922.5800	7.9226	(3.262)	0	0	0
2021/04/09	R209	06/05/2021	12.22	Put	Bond Future	74.8300		0.0748	77.7600	0.0778	3.916	0	0	0
2021/04/09	R209	06/05/2021	9.50	Put	Bond Future	6,917.7400		6.9177	7,157.8300	7.1578	3.471	0	0	0
2021/04/09	R209	06/05/2021	9.50	Call	Bond Future	149.8500		0.1498	119.8900	0.1199	(19.993)	0	0	2,150
2021/04/09	R209	06/05/2021	10.35	Call	Bond Future	1,119.9700		1.1200	992.0300	0.9920	(11.424)	0	0	500
2021/04/09	R209	06/05/2021	9.75	Put	Bond Future	5,486.9300		5.4869	5,705.9300	5.7059	3.991	0	0	0
2021/04/09	R209	06/05/2021	9.75	Call	Bond Future	297.1500		0.2971	246.1000	0.2461	(17.180)	0	0	4,050
2021/04/09	R209	06/05/2021	11.00	Call	Bond Future	2,997.6100		2.9976	2,785.4400	2.7854	(7.078)	0	0	0
2021/04/09	R209	06/05/2021	11.00	Put	Bond Future	969.8100		0.9698	1,027.6900	1.0277	5.968	0	0	3,500
2021/04/09	R209	06/05/2021	10.00	Put	Bond Future	4,200.2400		4.2002	4,391.0500	4.3911	4.543	0	0	0
2021/04/09	R209	06/05/2021	10.00	Call	Bond Future	541.6500		0.5416	462.4100	0.4624	(14.629)	0	0	0
2021/04/09	R209	06/05/2021	12.25	Call	Bond Future	8,322.9400		8.3229	8,055.5300	8.0555	(3.213)	0	0	0
2021/04/09	R209	06/05/2021	12.25	Put	Bond Future	69.0200		0.0690	71.6600	0.0717	3.825	0	0	8,350
2021/04/09	R209	06/05/2021			Bond Future	10.6296		68.3004	10.6780	68.0303	0.455	0.0000	0.0000	26,085
2021/04/09	R209	06/05/2021	12.24	Call	Bond Future	8,278.5400		8.2785	8,011.2200	8.0112	(3.229)	0	0	0
2021/04/09	R209	06/05/2021	12.24	Put	Bond Future	70.9100		0.0709	73.6400	0.0736	3.850	0	0	0
2021/04/09	R209	06/05/2021	10.35	Put	Bond Future	2,710.7100		2.7107	2,852.8200	2.8528	5.243	0	0	0
2021/04/09	R209	06/05/2021	10.60	Call	Bond Future	1,723.7200		1.7237	1,559.9900	1.5600	(9.499)	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
2021/04/09	R209	06/05/2021	10.60	Put	Bond Future	1,889.5200	1.8895	1,995.8400	1.9958	5.627	0	0	5,250
2021/04/09	R209	06/05/2021	11.60	Call	Bond Future	5,433.6500	5.4337	5,180.2800	5.1803	(4.663)	0	0	0
2021/04/09	R209	06/05/2021	11.60	Put	Bond Future	303.6900	0.3037	320.3700	0.3204	5.492	0	0	3,750
2021/04/09	R209	06/05/2021	10.25	Put	Bond Future	3,095.6600	3.0957	3,252.3000	3.2523	5.060	0	0	0
2021/04/09	R209	06/05/2021	10.25	Call	Bond Future	922.9300	0.9229	809.5200	0.8095	(12.288)	0	0	5,325
2021/04/09	R209	06/05/2021	11.25	Call	Bond Future	3,953.4600	3.9535	3,719.4900	3.7195	(5.918)	0	0	0
2021/04/09	R209	06/05/2021	11.25	Put	Bond Future	606.4400	0.6064	642.5200	0.6425	5.949	0	0	9,150
2021/04/09	R209	05/08/2021	11.81	Call	Bond Future	6,603.3100	6.6033	6,389.9100	6.3899	(3.232)	0	0	0
2021/04/09	R209	05/08/2021	11.81	Put	Bond Future	1,538.8100	1.5388	1,598.6200	1.5986	3.887	0	0	0
2021/04/09	R209	05/08/2021			Bond Future	10.8262	69.0179	10.8765	68.7447	0.465	0.0000	0.0000	0
2021/04/09	R209	05/08/2021	11.80	Call	Bond Future	6,567.1300	6.5671	6,354.1800	6.3542	(3.243)	0	0	0
2021/04/09	R209	05/08/2021	11.80	Put	Bond Future	1,551.2600	1.5513	1,611.5200	1.6115	3.885	0	0	0
2021/04/09	R209	05/08/2021	11.79	Call	Bond Future	6,530.8500	6.5309	6,318.3500	6.3184	(3.254)	0	0	0
2021/04/09	R209	05/08/2021	11.79	Put	Bond Future	1,563.6700	1.5637	1,624.3800	1.6244	3.883	0	0	0
2021/04/09	R209	04/11/2021	10.50	Call	Bond Future	3,102.5100	3.1025	2,975.2500	2.9752	(4.102)	0	0	0
2021/04/09	R209	04/11/2021	12.00	Call	Bond Future	7,349.3500	7.3493	7,147.0400	7.1470	(2.753)	0	0	0
2021/04/09	R209	04/11/2021	12.00	Put	Bond Future	2,423.4700	2.4235	2,497.5600	2.4976	3.057	0	0	6,500
2021/04/09	R209	04/11/2021	12.19	Call	Bond Future	7,996.0800	7.9961	7,786.7700	7.7868	(2.618)	0	0	0
2021/04/09	R209	04/11/2021	12.19	Put	Bond Future	2,178.0700	2.1781	2,245.1600	2.2452	3.080	0	0	0
2021/04/09	R209	04/11/2021	12.17	Call	Bond Future	7,927.6200	7.9276	7,719.0200	7.7190	(2.631)	0	0	0
2021/04/09	R209	04/11/2021			Bond Future	11.0191	66.6378	11.0714	66.3614	0.474	0.0000	0.0000	2,255
2021/04/09	R209	04/11/2021	10.50	Put	Bond Future	5,943.6900	5.9437	6,092.8300	6.0928	2.509	0	0	6,500
2021/04/09	R209	04/11/2021	9.50	Put	Bond Future	10,241.4800	10.2415	10,444.0800	10.4441	1.978	0	0	0
2021/04/09	R209	04/11/2021	9.50	Call	Bond Future	1,417.8900	1.4179	1,344.0900	1.3441	(5.205)	0	0	4,750
2021/04/09	R209	04/11/2021	12.18	Call	Bond Future	7,961.8400	7.9618	7,752.8800	7.7529	(2.625)	0	0	0
2021/04/09	R209	04/11/2021	12.18	Put	Bond Future	2,190.3100	2.1903	2,257.7500	2.2578	3.079	0	0	0
2021/04/09	R209	04/11/2021	12.17	Put	Bond Future	2,202.6200	2.2026	2,270.4200	2.2704	3.078	0	0	0
2021/04/09	R209	03/02/2022	11.03	Call	Bond Future	4,041.1900	4.0412	3,895.8800	3.8959	(3.596)	0	0	0
2021/04/09	R209	03/02/2022	11.03	Put	Bond Future	5,048.8000	5.0488	5,183.1000	5.1831	2.660	0	0	0
2021/04/09	R209	03/02/2022	11.02	Call	Bond Future	4,015.9700	4.0160	3,871.1900	3.8712	(3.605)	0	0	0
2021/04/09	R209	03/02/2022	11.02	Put	Bond Future	5,076.4600	5.0765	5,211.2900	5.2113	2.656	0	0	0
2021/04/09	R209	03/02/2022			Bond Future	11.2227	67.3840	11.2770	67.1043	0.483	0.0000	0.0000	0
2021/04/09	R209	03/02/2022	11.04	Call	Bond Future	4,066.4800	4.0665	3,920.6300	3.9206	(3.587)	0	0	0
2021/04/09	R209	03/02/2022	11.04	Put	Bond Future	5,021.2600	5.0213	5,155.0200	5.1550	2.664	0	0	0
2021/04/09	R210	06/05/2021			Bond Future	199.9413	199.9413	200.9687	200.9687	0.514	0.0000	0.0000	1,487
2021/04/09	R210	05/08/2021			Bond Future	202.0919	202.0919	203.1295	203.1295	0.513	0.0000	0.0000	0
2021/04/09	R210	04/11/2021			Bond Future	201.6328	201.6328	202.6813	202.6813	0.520	0.0000	0.0000	0
2021/04/09	R210	03/02/2022			Bond Future	203.9367	203.9367	204.9970	204.9970	0.520	0.0000	0.0000	0
2021/04/09	R212	06/05/2021			Bond Future	171.7894	171.7894	171.7937	171.7937	0.002	0.0000	0.0000	3,405
2021/04/09	R212	05/08/2021			Bond Future	171.3120	171.3120	171.3155	171.3155	0.002	0.0000	0.0000	0
2021/04/09	R212	04/11/2021			Bond Future	173.2394	173.2394	173.2424	173.2424	0.002	0.0000	0.0000	0
2021/04/09	R213	06/05/2021	11.91	Call	Bond Future	10,893.1600	10.8932	10,600.0300	10.6000	(2.691)	0	0	0
2021/04/09	R213	06/05/2021	11.91	Put	Bond Future	5.7200	0.0057	5.9600	0.0060	4.196	0	0	0
2021/04/09	R213	06/05/2021			Bond Future	9.7442	84.2679	9.7975	83.9745	0.548	0.0000	0.0000	9,143
2021/04/09	R213	06/05/2021	11.90	Call	Bond Future	10,847.6000	10.8476	10,554.4800	10.5545	(2.702)	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
2021/04/09	R213	06/05/2021	11.90	Put	Bond Future	5.9400	0.0059	6.1900	0.0062	4.209	0	0	0
2021/04/09	R213	06/05/2021	11.89	Call	Bond Future	10,802.0100	10.8020	10,508.9000	10.5089	(2.713)	0	0	0
2021/04/09	R213	06/05/2021	11.89	Put	Bond Future	6.1700	0.0062	6.4300	0.0064	4.214	0	0	0
2021/04/09	R213	05/08/2021	10.14	Put	Bond Future	2,684.4700	2.6845	2,801.8700	2.8019	4.373	0	0	0
2021/04/09	R213	05/08/2021	9.34	Put	Bond Future	5,110.5000	5.1105	5,293.6400	5.2936	3.584	0	0	0
2021/04/09	R213	05/08/2021	9.34	Call	Bond Future	1,731.9600	1.7320	1,618.2800	1.6183	(6.564)	0	0	0
2021/04/09	R213	05/08/2021	10.85	Call	Bond Future	6,015.6600	6.0157	5,788.3800	5.7884	(3.778)	0	0	0
2021/04/09	R213	05/08/2021	10.85	Put	Bond Future	1,419.4200	1.4194	1,488.9600	1.4890	4.899	0	0	0
2021/04/09	R213	05/08/2021	10.84	Call	Bond Future	5,978.6500	5.9787	5,751.9300	5.7519	(3.792)	0	0	0
2021/04/09	R213	05/08/2021	10.84	Put	Bond Future	1,431.9500	1.4319	1,502.0500	1.5021	4.895	0	0	0
2021/04/09	R213	05/08/2021			Bond Future	9.9563	85.1532	10.0121	84.8564	0.560	0.0000	0.0000	0
2021/04/09	R213	05/08/2021	10.78	Call	Bond Future	5,758.6000	5.7586	5,535.2700	5.5353	(3.878)	0	0	0
2021/04/09	R213	05/08/2021	10.78	Put	Bond Future	1,510.0200	1.5100	1,583.5100	1.5835	4.867	0	0	0
2021/04/09	R213	05/08/2021	10.14	Call	Bond Future	3,657.6100	3.6576	3,478.1900	3.4782	(4.905)	0	0	0
2021/04/09	R213	05/08/2021	10.86	Call	Bond Future	6,052.5700	6.0526	5,824.7400	5.8247	(3.764)	0	0	0
2021/04/09	R213	05/08/2021	10.86	Put	Bond Future	1,406.8300	1.4068	1,475.8200	1.4758	4.904	0	0	0
2021/04/09	R213	04/11/2021	11.10	Put	Bond Future	2,112.6300	2.1126	2,195.5600	2.1956	3.925	0	0	0
2021/04/09	R213	04/11/2021	11.11	Call	Bond Future	6,799.0800	6.7991	6,581.1900	6.5812	(3.205)	0	0	0
2021/04/09	R213	04/11/2021	11.09	Put	Bond Future	2,126.3900	2.1264	2,209.7900	2.2098	3.922	0	0	0
2021/04/09	R213	04/11/2021			Bond Future	10.1668	82.5616	10.2249	82.2612	0.572	0.0000	0.0000	0
2021/04/09	R213	04/11/2021	11.10	Call	Bond Future	6,764.5900	6.7646	6,547.1700	6.5472	(3.214)	0	0	0
2021/04/09	R213	04/11/2021	11.11	Put	Bond Future	2,099.1700	2.0992	2,181.6300	2.1816	3.928	0	0	0
2021/04/09	R213	04/11/2021	11.09	Call	Bond Future	6,730.3700	6.7304	6,513.4200	6.5134	(3.223)	0	0	0
2021/04/09	R213	03/02/2022	8.80	Put	Bond Future	9,747.5300	9.7475	9,980.1600	9.9802	2.387	0	0	0
2021/04/09	R213	03/02/2022	8.80	Call	Bond Future	1,203.9200	1.2039	1,132.7100	1.1327	(5.915)	0	0	102
2021/04/09	R213	03/02/2022	9.58	Put	Bond Future	6,511.2700	6.5113	6,701.2400	6.7012	2.918	0	0	200
2021/04/09	R213	03/02/2022	8.63	Put	Bond Future	10,551.2900	10.5513	10,791.9700	10.7920	2.281	0	0	0
2021/04/09	R213	03/02/2022	8.63	Call	Bond Future	1,030.3300	1.0303	967.1700	0.9672	(6.130)	0	0	200
2021/04/09	R213	03/02/2022	9.98	Call	Bond Future	3,076.2100	3.0762	2,937.5600	2.9376	(4.507)	0	0	0
2021/04/09	R213	03/02/2022	9.98	Put	Bond Future	5,197.5000	5.1975	5,362.6900	5.3627	3.178	0	0	0
2021/04/09	R213	03/02/2022			Bond Future	10.3960	83.4858	10.4568	83.1819	0.584	0.0000	0.0000	0
2021/04/09	R213	03/02/2022	10.25	Call	Bond Future	3,713.6400	3.7136	3,558.1800	3.5582	(4.186)	0	0	0
2021/04/09	R213	03/02/2022	10.25	Put	Bond Future	4,450.0500	4.4500	4,598.4300	4.5984	3.334	0	0	102
2021/04/09	R213	03/02/2022	9.76	Call	Bond Future	2,603.3000	2.6033	2,478.5700	2.4786	(4.791)	0	0	0
2021/04/09	R213	03/02/2022	9.76	Put	Bond Future	5,875.6400	5.8756	6,054.7500	6.0548	3.048	0	0	102
2021/04/09	R213	03/02/2022	10.15	Call	Bond Future	3,470.3400	3.4703	3,321.0500	3.3211	(4.302)	0	0	0
2021/04/09	R213	03/02/2022	10.15	Put	Bond Future	4,716.1400	4.7161	4,870.6900	4.8707	3.277	0	0	200
2021/04/09	R213	03/02/2022	9.58	Call	Bond Future	2,281.7400	2.2817	2,167.8700	2.1679	(4.990)	0	0	0
2021/04/09	R213	03/02/2022	9.97	Call	Bond Future	3,053.7300	3.0537	2,915.7100	2.9157	(4.520)	0	0	0
2021/04/09	R213	03/02/2022	9.97	Put	Bond Future	5,226.8900	5.2269	5,392.7100	5.3927	3.172	0	0	0
2021/04/09	R213	03/02/2022	9.96	Call	Bond Future	3,031.3400	3.0313	2,893.9500	2.8939	(4.532)	0	0	0
2021/04/09	R213	03/02/2022	9.96	Put	Bond Future	5,256.4200	5.2564	5,422.8700	5.4229	3.167	0	0	0
2021/04/09	R214	06/05/2021	12.26	Call	Bond Future	6,997.5500	6.9975	6,862.6300	6.8626	(1.928)	0	0	0
2021/04/09	R214	06/05/2021	12.26	Put	Bond Future	173.8700	0.1739	170.7300	0.1707	(1.806)	0	0	0
2021/04/09	R214	06/05/2021	12.25	Call	Bond Future	6,954.1300	6.9541	6,819.2100	6.8192	(1.940)	0	0	0
2021/04/09	R214	06/05/2021	12.25	Put	Bond Future	177.9600	0.1780	174.8200	0.1748	(1.764)	0	0	0
2021/04/09	R214	06/05/2021			Bond Future	10.9483	65.5420	10.9715	65.4102	0.212	0.0000	0.0000	15,384

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
2021/04/09	R214	06/05/2021	12.27	Call	Bond Future	7,040.9800	7.0410	6,906.0600	6.9061	(1.916)	0	0	0
2021/04/09	R214	06/05/2021	12.27	Put	Bond Future	169.8600	0.1699	166.7200	0.1667	(1.849)	0	0	0
2021/04/09	R214	05/08/2021	12.03	Put	Bond Future	1,768.4800	1.7685	1,792.8200	1.7928	1.376	0	0	0
2021/04/09	R214	05/08/2021	12.01	Call	Bond Future	6,327.7200	6.3277	6,219.0300	6.2190	(1.718)	0	0	0
2021/04/09	R214	05/08/2021			Bond Future	11.1411	66.2306	11.1653	66.0971	0.217	0.0000	0.0000	0
2021/04/09	R214	05/08/2021	12.02	Call	Bond Future	6,363.1300	6.3631	6,254.2300	6.2542	(1.711)	0	0	0
2021/04/09	R214	05/08/2021	12.02	Put	Bond Future	1,782.0500	1.7821	1,806.6000	1.8066	1.378	0	0	0
2021/04/09	R214	05/08/2021	12.03	Call	Bond Future	6,398.5800	6.3986	6,289.4700	6.2895	(1.705)	0	0	0
2021/04/09	R214	05/08/2021	12.01	Put	Bond Future	1,795.7200	1.7957	1,820.4800	1.8205	1.379	0	0	0
2021/04/09	R214	04/11/2021	12.47	Call	Bond Future	7,962.3700	7.9624	7,855.3200	7.8553	(1.344)	0	0	0
2021/04/09	R214	04/11/2021	12.46	Call	Bond Future	7,928.8200	7.9288	7,821.9300	7.8219	(1.348)	0	0	0
2021/04/09	R214	04/11/2021	12.46	Put	Bond Future	2,283.7100	2.2837	2,311.9800	2.3120	1.238	0	0	0
2021/04/09	R214	04/11/2021			Bond Future	11.3301	63.6827	11.3552	63.5476	0.222	0.0000	0.0000	0
2021/04/09	R214	04/11/2021	12.47	Put	Bond Future	2,271.0300	2.2710	2,299.1400	2.2991	1.238	0	0	0
2021/04/09	R214	04/11/2021	12.48	Call	Bond Future	7,995.7700	7.9958	7,888.5500	7.8886	(1.341)	0	0	0
2021/04/09	R214	04/11/2021	12.48	Put	Bond Future	2,258.2700	2.2583	2,286.2100	2.2862	1.237	0	0	0
2021/04/09	R214	03/02/2022	11.40	Put	Bond Future	4,986.8400	4.9868	5,046.2600	5.0463	1.192	0	0	0
2021/04/09	R214	03/02/2022	11.41	Call	Bond Future	4,311.7600	4.3118	4,234.2300	4.2342	(1.798)	0	0	0
2021/04/09	R214	03/02/2022	11.39	Put	Bond Future	5,014.4300	5.0144	5,074.1100	5.0741	1.190	0	0	0
2021/04/09	R214	03/02/2022			Bond Future	11.5326	64.3957	11.5588	64.2590	0.227	0.0000	0.0000	0
2021/04/09	R214	03/02/2022	11.40	Call	Bond Future	4,285.6700	4.2857	4,208.3900	4.2084	(1.803)	0	0	0
2021/04/09	R214	03/02/2022	11.41	Put	Bond Future	4,959.6200	4.9596	5,018.7900	5.0188	1.193	0	0	0
2021/04/09	R214	03/02/2022	11.39	Call	Bond Future	4,259.8800	4.2599	4,182.8600	4.1829	(1.808)	0	0	0
2021/04/09	R248	06/05/2021	12.36	Call	Bond Future	8,919.2200	8.9192	8,751.6200	8.7516	(1.879)	0	0	0
2021/04/09	R248	06/05/2021	12.36	Put	Bond Future	134.0400	0.1340	131.3800	0.1314	(1.984)	0	0	0
2021/04/09	R248	06/05/2021	10.20	Call	Bond Future	284.8800	0.2849	248.6300	0.2486	(12.725)	0	0	0
2021/04/09	R248	06/05/2021	10.80	Put	Bond Future	2,849.6500	2.8496	2,913.0900	2.9131	2.226	0	0	0
2021/04/09	R248	06/05/2021	10.80	Call	Bond Future	1,446.5000	1.4465	1,345.0000	1.3450	(7.017)	0	0	0
2021/04/09	R248	06/05/2021			Bond Future	10.9940	82.4320	11.0171	82.2671	0.211	0.0000	0.0000	135,329
2021/04/09	R248	06/05/2021	12.35	Call	Bond Future	8,864.7900	8.8648	8,697.1800	8.6972	(1.891)	0	0	0
2021/04/09	R248	06/05/2021	12.35	Put	Bond Future	137.6100	0.1376	134.9400	0.1349	(1.940)	0	0	0
2021/04/09	R248	06/05/2021	12.34	Call	Bond Future	8,810.3500	8.8103	8,642.7400	8.6427	(1.902)	0	0	0
2021/04/09	R248	06/05/2021	12.34	Put	Bond Future	141.2600	0.1413	138.5900	0.1386	(1.890)	0	0	0
2021/04/09	R248	06/05/2021	10.90	Put	Bond Future	2,438.9300	2.4389	2,491.8200	2.4918	2.169	0	0	0
2021/04/09	R248	06/05/2021	10.90	Call	Bond Future	1,764.5100	1.7645	1,652.4600	1.6525	(6.350)	0	0	1,030
2021/04/09	R248	06/05/2021	11.40	Put	Bond Future	1,004.5200	1.0045	1,019.2000	1.0192	1.461	0	0	0
2021/04/09	R248	06/05/2021	11.40	Call	Bond Future	3,808.6000	3.8086	3,658.3400	3.6583	(3.945)	0	0	1,030
2021/04/09	R248	06/05/2021	10.20	Put	Bond Future	6,311.0500	6.3111	6,439.7400	6.4397	2.039	0	0	0
2021/04/09	R248	05/08/2021	11.20	Put	Bond Future	4,039.1700	4.0392	4,101.5300	4.1015	1.544	0	0	0
2021/04/09	R248	05/08/2021	11.20	Call	Bond Future	4,113.2800	4.1133	4,008.6200	4.0086	(2.544)	0	0	1,000
2021/04/09	R248	05/08/2021	10.50	Put	Bond Future	6,945.8400	6.9458	7,044.6100	7.0446	1.422	0	0	0
2021/04/09	R248	05/08/2021	10.30	Call	Bond Future	1,514.4700	1.5145	1,456.1700	1.4562	(3.850)	0	0	1,300
2021/04/09	R248	05/08/2021	10.90	Put	Bond Future	5,128.9000	5.1289	5,205.9100	5.2059	1.501	0	0	0
2021/04/09	R248	05/08/2021	10.90	Call	Bond Future	3,085.8900	3.0859	2,995.8800	2.9959	(2.917)	0	0	1,300
2021/04/09	R248	05/08/2021	10.60	Put	Bond Future	6,447.8100	6.4478	6,541.0000	6.5410	1.445	0	0	0
2021/04/09	R248	05/08/2021	10.60	Call	Bond Future	2,186.3700	2.1864	2,112.5400	2.1125	(3.377)	0	0	0
2021/04/09	R248	05/08/2021	12.51	Put	Bond Future	1,376.8400	1.3768	1,397.3400	1.3973	1.489	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
2021/04/09	R248	05/08/2021	12.52	Call	Bond Future	9,689.0300	9.6890	9,542.3100	9.5423	(1.514)	0	0	0
2021/04/09	R248	05/08/2021	12.50	Put	Bond Future	1,390.5300	1.3905	1,411.2300	1.4112	1.489	0	0	0
2021/04/09	R248	05/08/2021			Bond Future	11.1893	83.2981	11.2135	83.1310	0.217	0.0000	0.0000	5,000
2021/04/09	R248	05/08/2021	10.50	Call	Bond Future	1,921.3400	1.9213	1,853.0900	1.8531	(3.552)	0	0	1,000
2021/04/09	R248	05/08/2021	10.00	Put	Bond Future	10,049.1500	10.0491	10,171.8400	10.1718	1.221	0	0	0
2021/04/09	R248	05/08/2021	10.00	Call	Bond Future	1,021.5100	1.0215	977.1800	0.9772	(4.340)	0	0	0
2021/04/09	R248	05/08/2021	10.30	Put	Bond Future	8,101.8900	8.1019	8,210.6100	8.2106	1.342	0	0	0
2021/04/09	R248	05/08/2021	12.51	Call	Bond Future	9,646.1000	9.6461	9,499.5800	9.4996	(1.519)	0	0	0
2021/04/09	R248	05/08/2021	12.52	Put	Bond Future	1,363.1300	1.3631	1,383.4300	1.3834	1.489	0	0	0
2021/04/09	R248	05/08/2021	12.50	Call	Bond Future	9,603.0600	9.6031	9,456.7400	9.4567	(1.524)	0	0	0
2021/04/09	R248	04/11/2021	12.85	Call	Bond Future	10,930.5000	10.9305	10,789.9200	10.7899	(1.286)	0	0	0
2021/04/09	R248	04/11/2021	12.85	Put	Bond Future	2,084.9700	2.0850	2,113.5300	2.1135	1.370	0	0	0
2021/04/09	R248	04/11/2021			Bond Future	11.3809	79.8038	11.4061	79.6346	0.222	0.0000	0.0000	0
2021/04/09	R248	04/11/2021	12.84	Call	Bond Future	10,891.9900	10.8920	10,751.6000	10.7516	(1.289)	0	0	0
2021/04/09	R248	04/11/2021	12.84	Put	Bond Future	2,100.4900	2.1005	2,129.2400	2.1292	1.369	0	0	0
2021/04/09	R248	04/11/2021	12.83	Call	Bond Future	10,853.5000	10.8535	10,713.3000	10.7133	(1.292)	0	0	0
2021/04/09	R248	04/11/2021	12.83	Put	Bond Future	2,116.1100	2.1161	2,145.0500	2.1450	1.368	0	0	0
2021/04/09	R248	03/02/2022	11.48	Call	Bond Future	5,081.3800	5.0814	4,985.0500	4.9850	(1.896)	0	0	0
2021/04/09	R248	03/02/2022	11.49	Put	Bond Future	5,746.4100	5.7464	5,820.8700	5.8209	1.296	0	0	0
2021/04/09	R248	03/02/2022	11.47	Call	Bond Future	5,049.3500	5.0494	4,953.3600	4.9534	(1.901)	0	0	0
2021/04/09	R248	03/02/2022			Bond Future	11.5868	80.6973	11.6132	80.5262	0.228	0.0000	0.0000	0
2021/04/09	R248	03/02/2022	11.48	Put	Bond Future	5,780.5200	5.7805	5,855.3200	5.8553	1.294	0	0	0
2021/04/09	R248	03/02/2022	11.49	Call	Bond Future	5,113.1900	5.1132	5,016.5200	5.0165	(1.891)	0	0	0
2021/04/09	R248	03/02/2022	11.47	Put	Bond Future	5,814.5200	5.8145	5,889.6600	5.8897	1.292	0	0	0

Total

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