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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/03/2021 TO 24/03/2021

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
2021/03/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	2025	06/05/2021		Bond Future	150.8808	150.8808	151.0777	151.0777	0.130	0.0000	0.0000	8,205
2021/03/24	2025	05/08/2021		Bond Future	150.9872	150.9872	151.1843	151.1843	0.131	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
2021/03/24	2025	04/11/2021			Bond Future	152.6807	152.6807	152.8787	152.8787	0.130	0.0000	0.0000	0
2021/03/24	2025	03/02/2022			Bond Future	152.8658	152.8658	153.0655	153.0655	0.131	0.0000	0.0000	0
2021/03/24	2029	06/05/2021			Bond Future	107.7061	107.7061	107.7192	107.7192	0.012	0.0000	0.0000	3,018
2021/03/24	2029	05/08/2021			Bond Future	108.8745	108.8745	108.8864	108.8864	0.011	0.0000	0.0000	0
2021/03/24	2029	04/11/2021			Bond Future	108.9452	108.9452	108.9562	108.9562	0.010	0.0000	0.0000	0
2021/03/24	2029	03/02/2022			Bond Future	110.1887	110.1887	110.1995	110.1995	0.010	0.0000	0.0000	0
2021/03/24	2030	06/05/2021	11.70	Call	Bond Future	11,373.1900	11.3732	10,980.4000	10.9804	(3.454)	0	0	0
2021/03/24	2030	06/05/2021	11.70	Put	Bond Future	2.8000	0.0028	19.4600	0.0195	595.000	0	0	0
2021/03/24	2030	06/05/2021	11.69	Call	Bond Future	11,326.8300	11.3268	10,934.5100	10.9345	(3.464)	0	0	0
2021/03/24	2030	06/05/2021	11.69	Put	Bond Future	2.9200	0.0029	20.0500	0.0200	586.644	0	0	0
2021/03/24	2030	06/05/2021	8.90	Call	Bond Future	462.0300	0.4620	617.8200	0.6178	33.719	0	0	0
2021/03/24	2030	06/05/2021	9.00	Call	Bond Future	599.4700	0.5995	761.5200	0.7615	27.032	0	0	0
2021/03/24	2030	06/05/2021	9.00	Put	Bond Future	3,175.2900	3.1753	3,746.7900	3.7468	17.998	0	0	5,000
2021/03/24	2030	06/05/2021	9.25	Call	Bond Future	1,058.6000	1.0586	1,218.4400	1.2184	15.099	0	0	0
2021/03/24	2030	06/05/2021	9.25	Put	Bond Future	2,216.5900	2.2166	2,785.8800	2.7859	25.683	0	0	0
2021/03/24	2030	06/05/2021	9.35	Call	Bond Future	1,294.1200	1.2941	1,441.0900	1.4411	11.357	0	0	0
2021/03/24	2030	06/05/2021	9.27	Put	Bond Future	2,149.0900	2.1491	2,716.3100	2.7163	26.393	0	0	0
2021/03/24	2030	06/05/2021	9.27	Call	Bond Future	1,103.3300	1.1033	1,261.1000	1.2611	14.299	0	0	300
2021/03/24	2030	06/05/2021	10.95	Call	Bond Future	7,829.9600	7.8300	7,521.1900	7.5212	(3.943)	0	0	0
2021/03/24	2030	06/05/2021	10.95	Put	Bond Future	46.0200	0.0460	146.7000	0.1467	218.774	0	0	300
2021/03/24	2030	06/05/2021	9.92	Call	Bond Future	3,180.2900	3.1803	3,158.0900	3.1581	(0.698)	0	0	0
2021/03/24	2030	06/05/2021	7.97	Call	Bond Future	16.0200	0.0160	52.3500	0.0524	226.779	0	0	700
2021/03/24	2030	06/05/2021	10.04	Call	Bond Future	3,672.4700	3.6725	3,607.8000	3.6078	(1.761)	0	0	0
2021/03/24	2030	06/05/2021	10.04	Put	Bond Future	528.0000	0.5280	872.7800	0.8728	65.299	0	0	0
2021/03/24	2030	06/05/2021	9.15	Put	Bond Future	2,575.5500	2.5756	3,149.6300	3.1496	22.290	0	0	0
2021/03/24	2030	06/05/2021	9.15	Call	Bond Future	853.7600	0.8538	1,018.3900	1.0184	19.283	0	0	0
2021/03/24	2030	06/05/2021			Bond Future	9.4579	93.6562	9.5322	93.2467	0.786	0.0000	0.0000	115,160
2021/03/24	2030	06/05/2021	11.71	Call	Bond Future	11,419.5100	11.4195	11,026.2700	11.0263	(3.444)	0	0	0
2021/03/24	2030	06/05/2021	11.71	Put	Bond Future	2.6800	0.0027	18.8900	0.0189	604.851	0	0	0
2021/03/24	2030	06/05/2021	8.95	Call	Bond Future	527.5500	0.5276	687.0100	0.6870	30.227	0	0	0
2021/03/24	2030	06/05/2021	8.95	Put	Bond Future	3,390.2800	3.3903	3,959.1900	3.9592	16.781	0	0	2,500
2021/03/24	2030	06/05/2021	8.36	Put	Bond Future	6,413.8700	6.4139	6,909.1200	6.9091	7.722	0	0	0
2021/03/24	2030	06/05/2021	8.36	Call	Bond Future	78.9400	0.0789	164.7400	0.1647	108.690	0	0	0
2021/03/24	2030	06/05/2021	8.86	Put	Bond Future	3,796.1200	3.7961	4,357.6500	4.3576	14.792	0	0	0
2021/03/24	2030	06/05/2021	8.86	Call	Bond Future	414.0900	0.4141	566.1700	0.5662	36.726	0	0	0
2021/03/24	2030	06/05/2021	8.90	Put	Bond Future	3,612.8100	3.6128	4,178.0500	4.1781	15.645	0	0	2,500
2021/03/24	2030	06/05/2021	9.35	Put	Bond Future	1,892.7200	1.8927	2,449.1400	2.4491	29.398	0	0	0
2021/03/24	2030	06/05/2021	8.77	Put	Bond Future	4,224.6600	4.2247	4,776.0400	4.7760	13.051	0	0	0
2021/03/24	2030	06/05/2021	8.77	Call	Bond Future	319.6500	0.3196	461.5800	0.4616	44.402	0	0	300
2021/03/24	2030	06/05/2021	9.92	Put	Bond Future	672.4200	0.6724	1,059.6700	1.0597	57.590	0	0	700
2021/03/24	2030	06/05/2021	9.22	Call	Bond Future	994.1300	0.9941	1,155.9100	1.1559	16.274	0	0	0
2021/03/24	2030	06/05/2021	9.22	Put	Bond Future	2,320.8000	2.3208	2,892.0300	2.8920	24.613	0	0	700
2021/03/24	2030	06/05/2021	7.97	Put	Bond Future	8,736.4800	8.7365	9,182.2600	9.1823	5.103	0	0	0
2021/03/24	2030	06/05/2021	10.74	Call	Bond Future	6,831.2200	6.8312	6,570.9000	6.5709	(3.811)	0	0	0
2021/03/24	2030	06/05/2021	10.74	Put	Bond Future	89.1300	0.0891	238.2600	0.2383	167.317	0	0	0
2021/03/24	2030	05/08/2021	8.83	Call	Bond Future	904.6900	0.9047	1,194.4200	1.1944	32.025	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
2021/03/24	2030	05/08/2021	10.15	Call	Bond Future	4,118.1900	4.1182	4,282.3400	4.2823	3.986	0	0	0
2021/03/24	2030	05/08/2021	10.30	Put	Bond Future	1,446.0300	1.4460	1,990.4500	1.9904	37.649	0	0	200
2021/03/24	2030	05/08/2021	8.78	Put	Bond Future	5,834.0800	5.8341	6,535.2900	6.5353	12.019	0	0	0
2021/03/24	2030	05/08/2021	8.78	Call	Bond Future	836.8700	0.8369	1,123.1000	1.1231	34.202	0	0	200
2021/03/24	2030	05/08/2021	7.70	Put	Bond Future	11,549.6200	11.5496	12,098.4800	12.0985	4.752	0	0	0
2021/03/24	2030	05/08/2021	9.45	Call	Bond Future	2,065.5000	2.0655	2,358.4900	2.3585	14.185	0	0	600
2021/03/24	2030	05/08/2021	12.10	Call	Bond Future	11,875.2500	11.8753	11,622.7200	11.6227	(2.127)	0	0	0
2021/03/24	2030	05/08/2021	12.10	Put	Bond Future	106.5400	0.1065	268.9900	0.2690	152.478	0	0	600
2021/03/24	2030	05/08/2021	10.42	Call	Bond Future	5,090.9200	5.0909	5,193.6900	5.1937	2.019	0	0	0
2021/03/24	2030	05/08/2021	10.42	Put	Bond Future	1,280.1500	1.2801	1,797.9000	1.7979	40.444	0	0	0
2021/03/24	2030	05/08/2021	10.41	Call	Bond Future	5,053.7300	5.0537	5,158.5800	5.1586	2.075	0	0	0
2021/03/24	2030	05/08/2021	10.41	Put	Bond Future	1,293.4100	1.2934	1,813.2400	1.8132	40.191	0	0	0
2021/03/24	2030	05/08/2021			Bond Future	9.6852	90.6439	9.7632	90.2289	0.806	0.0000	0.0000	0
2021/03/24	2030	05/08/2021	8.83	Put	Bond Future	5,616.7300	5.6167	6,321.4400	6.3214	12.547	0	0	0
2021/03/24	2030	05/08/2021	10.15	Put	Bond Future	1,682.9800	1.6830	2,262.1100	2.2621	34.411	0	0	479
2021/03/24	2030	05/08/2021	9.75	Call	Bond Future	2,844.5100	2.8445	3,101.6000	3.1016	9.038	0	0	0
2021/03/24	2030	05/08/2021	9.75	Put	Bond Future	2,499.6900	2.4997	3,171.7600	3.1718	26.886	0	0	479
2021/03/24	2030	05/08/2021	10.30	Call	Bond Future	4,648.9100	4.6489	4,778.3500	4.7783	2.784	0	0	0
2021/03/24	2030	05/08/2021	7.70	Call	Bond Future	116.9400	0.1169	250.8200	0.2508	114.486	0	0	200
2021/03/24	2030	05/08/2021	8.95	Put	Bond Future	5,114.8300	5.1148	5,825.3000	5.8253	13.890	0	0	0
2021/03/24	2030	05/08/2021	8.95	Call	Bond Future	1,082.7400	1.0827	1,378.2300	1.3782	27.291	0	0	600
2021/03/24	2030	05/08/2021	9.45	Put	Bond Future	3,330.7600	3.3308	4,038.7300	4.0387	21.256	0	0	0
2021/03/24	2030	05/08/2021	10.43	Call	Bond Future	5,128.3700	5.1284	5,228.8700	5.2289	1.960	0	0	0
2021/03/24	2030	05/08/2021	10.43	Put	Bond Future	1,267.1900	1.2672	1,782.6700	1.7827	40.679	0	0	0
2021/03/24	2030	04/11/2021	9.20	Call	Bond Future	1,791.8000	1.7918	2,009.8400	2.0098	12.169	0	0	1,102
2021/03/24	2030	04/11/2021	11.26	Call	Bond Future	7,784.9300	7.7849	7,792.8400	7.7928	0.102	0	0	0
2021/03/24	2030	04/11/2021	8.27	Put	Bond Future	9,554.3800	9.5544	10,181.6900	10.1817	6.566	0	0	0
2021/03/24	2030	04/11/2021	8.27	Call	Bond Future	607.3400	0.6073	814.2400	0.8142	34.067	0	0	300
2021/03/24	2030	04/11/2021	8.77	Put	Bond Future	7,191.1100	7.1911	7,859.0500	7.8590	9.288	0	0	0
2021/03/24	2030	04/11/2021	11.44	Put	Bond Future	933.9300	0.9339	1,326.7400	1.3267	42.060	0	0	300
2021/03/24	2030	04/11/2021	10.60	Call	Bond Future	5,530.4300	5.5304	5,579.2000	5.5792	0.882	0	0	0
2021/03/24	2030	04/11/2021	10.60	Put	Bond Future	2,020.1700	2.0202	2,489.3500	2.4894	23.225	0	0	0
2021/03/24	2030	04/11/2021	10.59	Put	Bond Future	2,034.8600	2.0349	2,505.7900	2.5058	23.143	0	0	0
2021/03/24	2030	04/11/2021			Bond Future	9.9015	91.6401	9.9833	91.2197	0.826	0.0000	0.0000	0
2021/03/24	2030	04/11/2021	9.20	Put	Bond Future	5,505.6700	5.5057	6,144.1200	6.1441	11.596	0	0	0
2021/03/24	2030	04/11/2021	11.26	Put	Bond Future	1,119.8000	1.1198	1,548.1200	1.5481	38.250	0	0	1,102
2021/03/24	2030	04/11/2021	9.90	Put	Bond Future	3,384.8700	3.3849	3,972.1900	3.9722	17.351	0	0	0
2021/03/24	2030	04/11/2021	9.90	Call	Bond Future	3,376.8800	3.3769	3,543.7900	3.5438	4.943	0	0	1,102
2021/03/24	2030	04/11/2021	8.77	Call	Bond Future	1,102.9100	1.1029	1,350.4400	1.3504	22.443	0	0	300
2021/03/24	2030	04/11/2021	11.44	Call	Bond Future	8,433.2700	8.4333	8,405.6700	8.4057	(0.327)	0	0	0
2021/03/24	2030	04/11/2021	10.61	Call	Bond Future	5,564.8000	5.5648	5,611.8100	5.6118	0.845	0	0	0
2021/03/24	2030	04/11/2021	10.61	Put	Bond Future	2,005.5800	2.0056	2,473.0000	2.4730	23.306	0	0	0
2021/03/24	2030	04/11/2021	10.59	Call	Bond Future	5,496.1300	5.4961	5,546.6500	5.5466	0.919	0	0	0
2021/03/24	2030	03/02/2022	8.39	Put	Bond Future	10,227.6100	10.2276	10,517.5000	10.5175	2.834	0	0	0
2021/03/24	2030	03/02/2022	8.39	Call	Bond Future	950.7500	0.9508	815.2400	0.8152	(14.253)	0	0	101
2021/03/24	2030	03/02/2022	9.35	Call	Bond Future	2,251.7900	2.2518	1,973.9400	1.9739	(12.339)	0	0	0
2021/03/24	2030	03/02/2022	9.35	Put	Bond Future	6,290.1000	6.2901	6,437.6500	6.4376	2.346	0	0	101
2021/03/24	2030	03/02/2022	9.45	Call	Bond Future	2,445.8000	2.4458	2,155.3000	2.1553	(11.878)	0	0	0

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2021/03/24	2030	03/02/2022	9.45	Put	Bond Future	5,959.2200	5.9592	6,094.1200	6.0941	2.264	0	0	0
2021/03/24	2030	03/02/2022			Bond Future	10.1387	88.6610	10.2245	88.2356	0.846	0.0000	0.0000	0
2021/03/24	2030	03/02/2022	9.78	Call	Bond Future	3,147.3700	3.1474	2,824.6100	2.8246	(10.255)	0	0	0
2021/03/24	2030	03/02/2022	9.78	Put	Bond Future	4,955.4900	4.9555	5,058.1300	5.0581	2.071	0	0	101
2021/03/24	2030	03/02/2022	9.43	Call	Bond Future	2,406.1900	2.4062	2,118.2600	2.1183	(11.966)	0	0	0
2021/03/24	2030	03/02/2022	9.43	Put	Bond Future	6,024.2800	6.0243	6,161.7500	6.1617	2.282	0	0	0
2021/03/24	2030	03/02/2022	9.44	Call	Bond Future	2,426.1100	2.4261	2,136.7300	2.1367	(11.928)	0	0	0
2021/03/24	2030	03/02/2022	9.44	Put	Bond Future	5,991.8500	5.9918	6,127.8700	6.1279	2.270	0	0	0
2021/03/24	2032	06/05/2021	12.12	Call	Bond Future	9,781.1700	9.7812	9,565.7300	9.5657	(2.203)	0	0	0
2021/03/24	2032	06/05/2021	12.12	Put	Bond Future	26.4700	0.0265	95.0600	0.0951	259.124	0	0	0
2021/03/24	2032	06/05/2021	12.57	Call	Bond Future	11,951.4900	11.9515	11,692.3600	11.6924	(2.168)	0	0	0
2021/03/24	2032	06/05/2021			Bond Future	10.3131	87.5946	10.3617	87.3106	0.471	0.0000	0.0000	137,539
2021/03/24	2032	06/05/2021	12.11	Call	Bond Future	9,732.3500	9.7324	9,518.3200	9.5183	(2.199)	0	0	0
2021/03/24	2032	06/05/2021	12.11	Put	Bond Future	27.3500	0.0273	97.3500	0.0973	255.941	0	0	0
2021/03/24	2032	06/05/2021	12.10	Call	Bond Future	9,683.4900	9.6835	9,470.9000	9.4709	(2.195)	0	0	0
2021/03/24	2032	06/05/2021	12.10	Put	Bond Future	28.2500	0.0283	99.6900	0.0997	252.885	0	0	0
2021/03/24	2032	06/05/2021	12.57	Put	Bond Future	5.4900	0.0055	30.3900	0.0304	453.552	0	0	736
2021/03/24	2032	06/05/2021	10.33	Put	Bond Future	1,743.6500	1.7437	2,249.7900	2.2498	29.028	0	0	0
2021/03/24	2032	06/05/2021	10.33	Call	Bond Future	1,842.5400	1.8425	2,064.6500	2.0647	12.055	0	0	736
2021/03/24	2032	05/08/2021	11.37	Call	Bond Future	5,926.6900	5.9267	6,198.8600	6.1989	4.592	0	0	0
2021/03/24	2032	05/08/2021	11.37	Put	Bond Future	1,401.7800	1.4018	1,962.0900	1.9621	39.971	0	0	0
2021/03/24	2032	05/08/2021			Bond Future	10.5423	88.5230	10.5933	88.2349	0.483	0.0000	0.0000	0
2021/03/24	2032	05/08/2021	11.35	Call	Bond Future	5,853.1300	5.8531	6,123.6700	6.1237	4.622	0	0	0
2021/03/24	2032	05/08/2021	11.35	Put	Bond Future	1,433.6500	1.4337	1,992.3300	1.9923	38.969	0	0	0
2021/03/24	2032	05/08/2021	11.36	Call	Bond Future	5,889.8600	5.8899	6,161.1400	6.1611	4.606	0	0	0
2021/03/24	2032	05/08/2021	11.36	Put	Bond Future	1,417.6400	1.4176	1,977.0600	1.9771	39.461	0	0	0
2021/03/24	2032	04/11/2021	9.83	Call	Bond Future	1,661.6600	1.6617	1,990.4200	1.9904	19.785	0	0	700
2021/03/24	2032	04/11/2021	11.71	Put	Bond Future	1,969.7500	1.9697	2,527.7200	2.5277	28.327	0	0	0
2021/03/24	2032	04/11/2021	11.69	Call	Bond Future	6,855.5100	6.8555	7,117.3700	7.1174	3.820	0	0	0
2021/03/24	2032	04/11/2021	11.70	Call	Bond Future	6,889.3000	6.8893	7,153.0400	7.1530	3.828	0	0	0
2021/03/24	2032	04/11/2021			Bond Future	10.7713	85.3501	10.8246	85.0580	0.494	0.0000	0.0000	0
2021/03/24	2032	04/11/2021	9.83	Put	Bond Future	7,058.5000	7.0585	7,679.3800	7.6794	8.796	0	0	0
2021/03/24	2032	04/11/2021	12.81	Call	Bond Future	10,965.9900	10.9660	11,035.2400	11.0352	0.631	0	0	0
2021/03/24	2032	04/11/2021	12.81	Put	Bond Future	701.4400	0.7014	1,062.8100	1.0628	51.518	0	0	700
2021/03/24	2032	04/11/2021	11.71	Call	Bond Future	6,923.1500	6.9232	7,189.0000	7.1890	3.840	0	0	0
2021/03/24	2032	04/11/2021	11.69	Put	Bond Future	2,003.4500	2.0034	2,557.4300	2.5574	27.651	0	0	0
2021/03/24	2032	04/11/2021	9.33	Put	Bond Future	9,399.7700	9.3998	10,012.5400	10.0125	6.519	0	0	0
2021/03/24	2032	04/11/2021	9.33	Call	Bond Future	946.8400	0.9468	1,267.4900	1.2675	33.865	0	0	700
2021/03/24	2032	04/11/2021	11.70	Put	Bond Future	1,986.5500	1.9866	2,542.4100	2.5424	27.981	0	0	0
2021/03/24	2032	03/02/2022	9.81	Call	Bond Future	1,848.3800	1.8484	1,703.3700	1.7034	(7.845)	0	0	0
2021/03/24	2032	03/02/2022	9.81	Put	Bond Future	8,611.9700	8.6120	8,762.6500	8.7626	1.750	0	0	198
2021/03/24	2032	03/02/2022	8.91	Put	Bond Future	13,116.6300	13.1166	13,334.2200	13.3342	1.659	0	0	0
2021/03/24	2032	03/02/2022	10.66	Call	Bond Future	3,610.4000	3.6104	3,370.2100	3.3702	(6.653)	0	0	0
2021/03/24	2032	03/02/2022	10.66	Put	Bond Future	5,531.8200	5.5318	5,587.3200	5.5873	1.003	0	0	97
2021/03/24	2032	03/02/2022	10.42	Call	Bond Future	3,046.0700	3.0461	2,820.5300	2.8205	(7.404)	0	0	0
2021/03/24	2032	03/02/2022	10.42	Put	Bond Future	6,298.5800	6.2986	6,368.7300	6.3687	1.114	0	0	0
2021/03/24	2032	03/02/2022	10.45	Put	Bond Future	6,198.5100	6.1985	6,266.4900	6.2665	1.097	0	0	198

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/24	2032	03/02/2022	10.43	Call	Bond Future	3,068.5900	3.0686	2,842.3300	2.8423	(7.373)	0	0	0
2021/03/24	2032	03/02/2022	10.43	Put	Bond Future	6,265.0800	6.2651	6,334.5100	6.3345	1.108	0	0	0
2021/03/24	2032	03/02/2022			Bond Future	11.0155	86.3049	11.0712	86.0092	0.506	0.0000	0.0000	0
2021/03/24	2032	03/02/2022	10.14	Call	Bond Future	2,451.8900	2.4519	2,246.5100	2.2465	(8.376)	0	0	0
2021/03/24	2032	03/02/2022	10.14	Put	Bond Future	7,292.8600	7.2929	7,383.1700	7.3832	1.238	0	0	97
2021/03/24	2032	03/02/2022	9.14	Put	Bond Future	11,864.5600	11.8646	12,069.0300	12.0690	1.723	0	0	0
2021/03/24	2032	03/02/2022	9.14	Call	Bond Future	1,022.1400	1.0221	930.9200	0.9309	(8.924)	0	0	97
2021/03/24	2032	03/02/2022	8.91	Call	Bond Future	817.6100	0.8176	739.5100	0.7395	(9.552)	0	0	198
2021/03/24	2032	03/02/2022	10.44	Call	Bond Future	3,091.2000	3.0912	2,864.2200	2.8642	(7.343)	0	0	0
2021/03/24	2032	03/02/2022	10.44	Put	Bond Future	6,231.7200	6.2317	6,300.4300	6.3004	1.103	0	0	0
2021/03/24	2032	03/02/2022	10.45	Call	Bond Future	3,113.9100	3.1139	2,886.2000	2.8862	(7.313)	0	0	0
2021/03/24	2033	06/05/2021			Bond Future	102.4297	102.4297	104.1538	104.1538	1.683	0.0000	0.0000	9,770
2021/03/24	2033	05/08/2021			Bond Future	103.5408	103.5408	105.2824	105.2824	1.682	0.0000	0.0000	0
2021/03/24	2033	04/11/2021			Bond Future	103.4774	103.4774	105.2376	105.2376	1.701	0.0000	0.0000	0
2021/03/24	2033	03/02/2022			Bond Future	104.6585	104.6585	106.4384	106.4384	1.701	0.0000	0.0000	0
2021/03/24	2037	06/05/2021	12.43	Call	Bond Future	6,981.2500	6.9813	6,768.3000	6.7683	(3.050)	0	0	0
2021/03/24	2037	06/05/2021	12.44	Put	Bond Future	252.3600	0.2524	520.2300	0.5202	106.146	0	0	0
2021/03/24	2037	06/05/2021	12.42	Call	Bond Future	6,933.3200	6.9333	6,723.6900	6.7237	(3.024)	0	0	0
2021/03/24	2037	06/05/2021			Bond Future	11.2627	82.1697	11.3416	81.6855	0.701	0.0000	0.0000	128,416
2021/03/24	2037	06/05/2021	12.43	Put	Bond Future	258.1400	0.2581	529.3200	0.5293	105.052	0	0	0
2021/03/24	2037	06/05/2021	12.44	Call	Bond Future	7,029.2500	7.0292	6,812.9900	6.8130	(3.077)	0	0	0
2021/03/24	2037	06/05/2021	12.42	Put	Bond Future	264.0400	0.2640	538.5400	0.5385	103.962	0	0	0
2021/03/24	2037	05/08/2021	12.27	Call	Bond Future	6,229.2000	6.2292	6,350.5300	6.3505	1.948	0	0	0
2021/03/24	2037	05/08/2021	12.27	Put	Bond Future	1,834.4700	1.8345	2,446.0800	2.4461	33.340	0	0	0
2021/03/24	2037	05/08/2021	12.28	Call	Bond Future	6,265.5400	6.2655	6,388.3100	6.3883	1.959	0	0	0
2021/03/24	2037	05/08/2021	12.26	Put	Bond Future	1,852.8500	1.8528	2,463.0000	2.4630	32.930	0	0	0
2021/03/24	2037	05/08/2021			Bond Future	11.5002	78.7852	11.5828	78.2950	0.718	0.0000	0.0000	0
2021/03/24	2037	05/08/2021	12.28	Put	Bond Future	1,816.2300	1.8162	2,429.2800	2.4293	33.754	0	0	0
2021/03/24	2037	05/08/2021	12.26	Call	Bond Future	6,192.9300	6.1929	6,312.8000	6.3128	1.936	0	0	0
2021/03/24	2037	04/11/2021	12.82	Put	Bond Future	2,128.7900	2.1288	2,765.7000	2.7657	29.919	0	0	0
2021/03/24	2037	04/11/2021	12.83	Call	Bond Future	8,131.0300	8.1310	8,269.5200	8.2695	1.703	0	0	0
2021/03/24	2037	04/11/2021			Bond Future	11.7248	79.6514	11.8109	79.1550	0.735	0.0000	0.0000	0
2021/03/24	2037	04/11/2021	12.82	Call	Bond Future	8,096.4000	8.0964	8,236.8800	8.2369	1.735	0	0	0
2021/03/24	2037	04/11/2021	12.83	Put	Bond Future	2,112.2300	2.1122	2,747.1500	2.7471	30.059	0	0	0
2021/03/24	2037	04/11/2021	12.81	Call	Bond Future	8,061.8300	8.0618	8,204.2800	8.2043	1.767	0	0	0
2021/03/24	2037	04/11/2021	12.81	Put	Bond Future	2,145.4600	2.1455	2,784.3400	2.7843	29.778	0	0	0
2021/03/24	2037	03/02/2022	11.46	Call	Bond Future	3,781.6300	3.7816	3,431.2700	3.4313	(9.265)	0	0	0
2021/03/24	2037	03/02/2022	11.47	Put	Bond Future	6,679.6800	6.6797	6,830.5200	6.8305	2.258	0	0	0
2021/03/24	2037	03/02/2022	11.45	Call	Bond Future	3,756.6900	3.7567	3,407.1100	3.4071	(9.306)	0	0	0
2021/03/24	2037	03/02/2022			Bond Future	11.9677	76.2881	12.0577	75.7859	0.752	0.0000	0.0000	0
2021/03/24	2037	03/02/2022	11.46	Put	Bond Future	6,714.0500	6.7140	6,865.9400	6.8659	2.262	0	0	0
2021/03/24	2037	03/02/2022	11.47	Call	Bond Future	3,806.6500	3.8067	3,455.2400	3.4552	(9.231)	0	0	0
2021/03/24	2037	03/02/2022	11.45	Put	Bond Future	6,748.5700	6.7486	6,901.2400	6.9012	2.262	0	0	0
2021/03/24	2038	06/05/2021			Bond Future	115.7477	115.7477	115.4627	115.4627	(0.246)	0.0000	0.0000	7,969
2021/03/24	2038	05/08/2021			Bond Future	115.2817	115.2817	114.9921	114.9921	(0.251)	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
2021/03/24	2038	04/11/2021			Bond Future	116.5749	116.5749	116.2810	116.2810	(0.252)	0.0000	0.0000	0
2021/03/24	2038	03/02/2022			Bond Future	116.1533	116.1533	115.8557	115.8557	(0.256)	0.0000	0.0000	0
2021/03/24	2040	06/05/2021	12.44	Call	Bond Future	7,096.0200	7.0960	6,751.6700	6.7517	(4.853)	0	0	0
2021/03/24	2040	06/05/2021	12.44	Put	Bond Future	308.1500	0.3082	615.3500	0.6153	99.692	0	0	0
2021/03/24	2040	06/05/2021	10.83	Put	Bond Future	4,210.8000	4.2108	5,019.5600	5.0196	19.207	0	0	0
2021/03/24	2040	06/05/2021	10.83	Call	Bond Future	780.5200	0.7805	937.7300	0.9377	20.142	0	0	300
2021/03/24	2040	06/05/2021	11.58	Put	Bond Future	1,431.6700	1.4317	2,081.2800	2.0813	45.374	0	0	0
2021/03/24	2040	06/05/2021	11.58	Call	Bond Future	3,023.6700	3.0237	3,021.7300	3.0217	(0.064)	0	0	300
2021/03/24	2040	06/05/2021			Bond Future	11.3343	84.4743	11.4339	83.8227	0.879	0.0000	0.0000	84,652
2021/03/24	2040	06/05/2021	12.43	Call	Bond Future	7,045.7100	7.0457	6,705.1000	6.7051	(4.834)	0	0	0
2021/03/24	2040	06/05/2021	12.43	Put	Bond Future	315.0800	0.3151	626.0200	0.6260	98.686	0	0	0
2021/03/24	2040	06/05/2021	12.42	Call	Bond Future	6,995.4700	6.9955	6,658.6300	6.6586	(4.815)	0	0	0
2021/03/24	2040	06/05/2021	12.42	Put	Bond Future	322.1400	0.3221	636.8500	0.6369	97.694	0	0	0
2021/03/24	2040	06/05/2021	13.38	Call	Bond Future	11,890.7600	11.8908	11,309.5400	11.3095	(4.888)	0	0	0
2021/03/24	2040	06/05/2021	13.38	Put	Bond Future	27.5700	0.0276	97.9000	0.0979	255.096	0	0	300
2021/03/24	2040	05/08/2021	11.05	Put	Bond Future	5,541.5300	5.5415	6,442.0400	6.4420	16.250	0	0	0
2021/03/24	2040	05/08/2021	11.05	Call	Bond Future	2,150.5500	2.1506	2,391.5700	2.3916	11.207	0	0	900
2021/03/24	2040	05/08/2021	12.48	Call	Bond Future	7,178.6300	7.1786	7,196.3100	7.1963	0.246	0	0	0
2021/03/24	2040	05/08/2021	12.49	Put	Bond Future	1,658.1100	1.6581	2,332.9200	2.3329	40.698	0	0	0
2021/03/24	2040	05/08/2021	12.47	Call	Bond Future	7,135.8800	7.1359	7,155.5800	7.1556	0.276	0	0	0
2021/03/24	2040	05/08/2021			Bond Future	11.5649	80.8640	11.6691	80.2045	0.901	0.0000	0.0000	0
2021/03/24	2040	05/08/2021	11.55	Put	Bond Future	3,688.8600	3.6889	4,544.6000	4.5446	23.198	0	0	0
2021/03/24	2040	05/08/2021	11.55	Call	Bond Future	3,593.9000	3.5939	3,790.1500	3.7901	5.461	0	0	900
2021/03/24	2040	05/08/2021	14.80	Call	Bond Future	17,080.0200	17.0800	16,552.4500	16.5524	(3.089)	0	0	0
2021/03/24	2040	05/08/2021	14.80	Put	Bond Future	91.4800	0.0915	223.4000	0.2234	144.206	0	0	900
2021/03/24	2040	05/08/2021	12.48	Put	Bond Future	1,671.9000	1.6719	2,349.0700	2.3491	40.503	0	0	0
2021/03/24	2040	05/08/2021	12.49	Call	Bond Future	7,221.6000	7.2216	7,236.9200	7.2369	0.212	0	0	0
2021/03/24	2040	05/08/2021	12.47	Put	Bond Future	1,685.9800	1.6860	2,365.1700	2.3652	40.285	0	0	0
2021/03/24	2040	04/11/2021	12.90	Call	Bond Future	8,660.0500	8.6600	8,684.0700	8.6841	0.277	0	0	0
2021/03/24	2040	04/11/2021	12.90	Put	Bond Future	2,206.9900	2.2070	2,898.4800	2.8985	31.332	0	0	0
2021/03/24	2040	04/11/2021	12.89	Call	Bond Future	8,623.4800	8.6235	8,649.7800	8.6498	0.305	0	0	0
2021/03/24	2040	04/11/2021	12.89	Put	Bond Future	2,224.3300	2.2243	2,918.1000	2.9181	31.190	0	0	0
2021/03/24	2040	04/11/2021			Bond Future	11.7826	81.7531	11.8913	81.0856	0.922	0.0000	0.0000	0
2021/03/24	2040	04/11/2021	12.91	Call	Bond Future	8,696.6500	8.6966	8,718.4100	8.7184	0.250	0	0	0
2021/03/24	2040	04/11/2021	12.91	Put	Bond Future	2,189.7500	2.1897	2,878.9800	2.8790	31.475	0	0	0
2021/03/24	2040	03/02/2022	11.58	Put	Bond Future	6,793.5300	6.7935	7,121.6400	7.1216	4.830	0	0	0
2021/03/24	2040	03/02/2022	11.59	Call	Bond Future	4,125.3200	4.1253	3,776.8900	3.7769	(8.446)	0	0	0
2021/03/24	2040	03/02/2022	11.57	Put	Bond Future	6,829.7500	6.8298	7,159.1800	7.1592	4.823	0	0	0
2021/03/24	2040	03/02/2022			Bond Future	12.0178	78.1630	12.1313	77.4878	0.945	0.0000	0.0000	0
2021/03/24	2040	03/02/2022	11.58	Call	Bond Future	4,098.4500	4.0985	3,751.3400	3.7513	(8.469)	0	0	0
2021/03/24	2040	03/02/2022	11.59	Put	Bond Future	6,757.1900	6.7572	7,083.9800	7.0840	4.836	0	0	0
2021/03/24	2040	03/02/2022	11.57	Call	Bond Future	4,071.3800	4.0714	3,725.5900	3.7256	(8.493)	0	0	0
2021/03/24	2044	06/05/2021	12.44	Call	Bond Future	6,803.8200	6.8038	6,497.1500	6.4972	(4.507)	0	0	0
2021/03/24	2044	06/05/2021	12.44	Put	Bond Future	358.7100	0.3587	673.9800	0.6740	87.890	0	0	0
2021/03/24	2044	06/05/2021	12.43	Call	Bond Future	6,754.5400	6.7545	6,449.7200	6.4497	(4.513)	0	0	0
2021/03/24	2044	06/05/2021	12.43	Put	Bond Future	366.4800	0.3665	683.6000	0.6836	86.531	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
2021/03/24	2044	06/05/2021	11.40	Call	Bond Future	2,165.3500	2.1653	2,218.3500	2.2184	2.448	0	0	0
2021/03/24	2044	06/05/2021	11.40	Put	Bond Future	2,100.4700	2.1005	2,775.4100	2.7754	32.133	0	0	3,100
2021/03/24	2044	06/05/2021	11.79	Call	Bond Future	3,705.6500	3.7056	3,605.7800	3.6058	(2.695)	0	0	0
2021/03/24	2044	06/05/2021	11.79	Put	Bond Future	1,138.4200	1.1384	1,660.4900	1.6605	45.859	0	0	3,100
2021/03/24	2044	06/05/2021	11.10	Call	Bond Future	1,273.2200	1.2732	1,380.9400	1.3809	8.460	0	0	0
2021/03/24	2044	06/05/2021	12.50	Call	Bond Future	7,100.7700	7.1008	6,782.8100	6.7828	(4.478)	0	0	0
2021/03/24	2044	06/05/2021	12.50	Put	Bond Future	314.9900	0.3150	618.9700	0.6190	96.505	0	0	3,100
2021/03/24	2044	06/05/2021			Bond Future	11.3902	81.0779	11.4850	80.4560	0.832	0.0000	0.0000	62,159
2021/03/24	2044	06/05/2021	12.45	Call	Bond Future	6,853.1700	6.8532	6,544.6200	6.5446	(4.502)	0	0	0
2021/03/24	2044	06/05/2021	12.45	Put	Bond Future	351.0900	0.3511	664.4800	0.6645	89.262	0	0	0
2021/03/24	2044	06/05/2021	10.70	Put	Bond Future	5,282.5400	5.2825	6,018.6100	6.0186	13.934	0	0	0
2021/03/24	2044	06/05/2021	10.70	Call	Bond Future	489.8700	0.4899	604.0000	0.6040	23.298	0	0	3,100
2021/03/24	2044	06/05/2021	11.10	Put	Bond Future	3,230.1700	3.2302	3,959.8300	3.9598	22.589	0	0	3,100
2021/03/24	2044	06/05/2021	11.90	Call	Bond Future	4,200.7100	4.2007	4,056.7600	4.0568	(3.427)	0	0	0
2021/03/24	2044	06/05/2021	11.90	Put	Bond Future	952.2600	0.9523	1,430.2500	1.4303	50.195	0	0	0
2021/03/24	2044	06/05/2021	11.35	Put	Bond Future	2,264.4700	2.2645	2,953.0800	2.9531	30.409	0	0	0
2021/03/24	2044	06/05/2021	11.35	Call	Bond Future	1,998.3900	1.9984	2,065.0600	2.0651	3.336	0	0	3,100
2021/03/24	2044	05/08/2021	12.60	Put	Bond Future	1,578.7500	1.5788	2,228.0600	2.2281	41.128	0	0	0
2021/03/24	2044	05/08/2021	12.61	Call	Bond Future	7,514.6200	7.5146	7,531.4800	7.5315	0.224	0	0	0
2021/03/24	2044	05/08/2021	12.61	Put	Bond Future	1,562.5900	1.5626	2,209.0700	2.2091	41.372	0	0	0
2021/03/24	2044	05/08/2021			Bond Future	11.6123	77.5568	11.7115	76.9272	0.854	0.0000	0.0000	0
2021/03/24	2044	05/08/2021	12.60	Call	Bond Future	7,475.0900	7.4751	7,494.7800	7.4948	0.263	0	0	0
2021/03/24	2044	05/08/2021	12.59	Call	Bond Future	7,435.6100	7.4356	7,458.1400	7.4581	0.303	0	0	0
2021/03/24	2044	05/08/2021	12.59	Put	Bond Future	1,595.0400	1.5950	2,247.1900	2.2472	40.886	0	0	0
2021/03/24	2044	04/11/2021	12.91	Call	Bond Future	8,550.5900	8.5506	8,602.1400	8.6021	0.603	0	0	0
2021/03/24	2044	04/11/2021	12.91	Put	Bond Future	2,283.5600	2.2836	2,972.3400	2.9723	30.163	0	0	0
2021/03/24	2044	04/11/2021			Bond Future	11.8218	78.4096	11.9253	77.7723	0.876	0.0000	0.0000	0
2021/03/24	2044	04/11/2021	12.90	Call	Bond Future	8,514.7400	8.5147	8,568.4800	8.5685	0.631	0	0	0
2021/03/24	2044	04/11/2021	12.90	Put	Bond Future	2,301.1900	2.3012	2,992.1600	2.9922	30.027	0	0	0
2021/03/24	2044	04/11/2021	12.89	Call	Bond Future	8,478.9300	8.4789	8,534.8500	8.5349	0.660	0	0	0
2021/03/24	2044	04/11/2021	12.89	Put	Bond Future	2,318.9300	2.3189	3,012.0800	3.0121	29.891	0	0	0
2021/03/24	2044	03/02/2022	11.59	Call	Bond Future	4,073.7700	4.0738	3,737.3800	3.7374	(8.257)	0	0	0
2021/03/24	2044	03/02/2022	11.59	Put	Bond Future	6,910.6900	6.9107	7,218.9300	7.2189	4.460	0	0	0
2021/03/24	2044	03/02/2022	11.60	Call	Bond Future	4,100.7700	4.1008	3,763.1000	3.7631	(8.234)	0	0	0
2021/03/24	2044	03/02/2022	11.60	Put	Bond Future	6,873.7900	6.8738	7,180.7500	7.1808	4.466	0	0	0
2021/03/24	2044	03/02/2022			Bond Future	12.0479	74.9073	12.1561	74.2627	0.898	0.0000	0.0000	0
2021/03/24	2044	03/02/2022	11.61	Call	Bond Future	4,127.8400	4.1278	3,788.9100	3.7889	(8.211)	0	0	0
2021/03/24	2044	03/02/2022	11.61	Put	Bond Future	6,837.0500	6.8371	7,142.7500	7.1427	4.471	0	0	0
2021/03/24	2046	06/05/2021			Bond Future	103.3697	103.3697	103.3891	103.3891	0.019	0.0000	0.0000	15,053
2021/03/24	2046	05/08/2021			Bond Future	104.4910	104.4910	104.5094	104.5094	0.018	0.0000	0.0000	0
2021/03/24	2046	04/11/2021			Bond Future	103.8554	103.8554	103.8732	103.8732	0.017	0.0000	0.0000	0
2021/03/24	2046	03/02/2022			Bond Future	105.0409	105.0409	105.0585	105.0585	0.017	0.0000	0.0000	0
2021/03/24	2050	06/05/2021			Bond Future	107.3696	107.3696	109.8312	109.8312	2.293	0.0000	0.0000	10,954
2021/03/24	2050	05/08/2021			Bond Future	106.6069	106.6069	109.0939	109.0939	2.333	0.0000	0.0000	0
2021/03/24	2050	04/11/2021			Bond Future	107.8027	107.8027	110.3167	110.3167	2.332	0.0000	0.0000	0
2021/03/24	2050	03/02/2022			Bond Future	107.0856	107.0856	109.6278	109.6278	2.374	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
2021/03/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	AL37	06/05/2021			Index Future	777.4040	777.4040	776.8190	776.8190	(0.075)	0.0000	0.0000	0
2021/03/24	AL37	05/08/2021			Index Future	785.5500	785.5500	784.9550	784.9550	(0.076)	0.0000	0.0000	0
2021/03/24	AL37	04/11/2021			Index Future	794.2540	794.2540	793.6500	793.6500	(0.076)	0.0000	0.0000	0
2021/03/24	AL37	03/02/2022			Index Future	803.1280	803.1280	802.5170	802.5170	(0.076)	0.0000	0.0000	0
2021/03/24	AL7T	06/05/2021			Index Future	856.6770	856.6770	853.1510	853.1510	(0.412)	0.0000	0.0000	0
2021/03/24	AL7T	05/08/2021			Index Future	865.6530	865.6530	862.0870	862.0870	(0.412)	0.0000	0.0000	0
2021/03/24	AL7T	04/11/2021			Index Future	875.2450	875.2450	871.6370	871.6370	(0.412)	0.0000	0.0000	0
2021/03/24	AL7T	03/02/2022			Index Future	885.0240	885.0240	881.3750	881.3750	(0.412)	0.0000	0.0000	0
2021/03/24	ALBI	06/05/2021			Index Future	752.4580	752.4580	749.1700	749.1700	(0.437)	0.0000	0.0000	299
2021/03/24	ALBI	05/08/2021			Index Future	760.3420	760.3420	757.0170	757.0170	(0.437)	0.0000	0.0000	0
2021/03/24	ALBI	04/11/2021			Index Future	768.7670	768.7670	765.4030	765.4030	(0.438)	0.0000	0.0000	0
2021/03/24	ALBI	03/02/2022			Index Future	777.3560	777.3560	773.9540	773.9540	(0.438)	0.0000	0.0000	0
2021/03/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/24	ES33	06/05/2021			Bond Future	11.9252	72.9112	12.0013	72.5283	0.638	0.0000	0.0000	350
2021/03/24	ES33	05/08/2021			Bond Future	12.2017	73.6840	12.2777	73.3142	0.623	0.0000	0.0000	0
2021/03/24	ES33	04/11/2021			Bond Future	12.4803	70.7184	12.5562	70.3608	0.608	0.0000	0.0000	0
2021/03/24	ES33	03/02/2022			Bond Future	12.7809	71.5095	12.8567	71.1642	0.593	0.0000	0.0000	0
2021/03/24	ES42	06/05/2021			Bond Future	12.4035	71.4177	12.4901	70.9372	0.698	0.0000	0.0000	4,779
2021/03/24	ES42	05/08/2021			Bond Future	12.6654	72.1752	12.7530	71.7064	0.691	0.0000	0.0000	0
2021/03/24	ES42	04/11/2021			Bond Future	12.9316	68.7101	13.0202	68.2524	0.685	0.0000	0.0000	0
2021/03/24	ES42	03/02/2022			Bond Future	13.2092	69.4792	13.2988	69.0322	0.678	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
2021/03/24	GOVI	06/05/2021	678.68	Call	GOVI	650,360.0000	65.0360	618,170.0000	61.8170	(4.950)	0	0	0
2021/03/24	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	06/05/2021	678.67	Call	GOVI	650,460.0000	65.0460	618,270.0000	61.8270	(4.949)	0	0	0
2021/03/24	GOVI	06/05/2021			GOVI	743.7160	743.7160	740.4970	740.4970	(0.433)	0.0000	0.0000	987
2021/03/24	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	06/05/2021	678.69	Call	GOVI	650,260.0000	65.0260	618,070.0000	61.8070	(4.950)	0	0	0
2021/03/24	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	05/08/2021	719.14	Call	GOVI	323,680.0000	32.3680	291,130.0000	29.1130	(10.056)	0	0	0
2021/03/24	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	05/08/2021	719.13	Call	GOVI	323,780.0000	32.3780	291,230.0000	29.1230	(10.053)	0	0	0
2021/03/24	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	05/08/2021			GOVI	751.5080	751.5080	748.2530	748.2530	(0.433)	0.0000	0.0000	0
2021/03/24	GOVI	05/08/2021	719.15	Call	GOVI	323,580.0000	32.3580	291,030.0000	29.1030	(10.059)	0	0	0
2021/03/24	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	04/11/2021	728.41	Call	GOVI	314,250.0000	31.4250	281,320.0000	28.1320	(10.479)	0	0	0
2021/03/24	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	04/11/2021	728.40	Call	GOVI	314,350.0000	31.4350	281,420.0000	28.1420	(10.476)	0	0	0
2021/03/24	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	04/11/2021			GOVI	759.8350	759.8350	756.5420	756.5420	(0.433)	0.0000	0.0000	0
2021/03/24	GOVI	04/11/2021	728.42	Call	GOVI	314,150.0000	31.4150	281,220.0000	28.1220	(10.482)	0	0	0
2021/03/24	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	03/02/2022	792.76	Put	GOVI	244,350.0000	24.4350	277,660.0000	27.7660	13.632	0	0	0
2021/03/24	GOVI	03/02/2022			GOVI	768.3250	768.3250	764.9940	764.9940	(0.434)	0.0000	0.0000	0
2021/03/24	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	03/02/2022	792.75	Put	GOVI	244,250.0000	24.4250	277,560.0000	27.7560	13.638	0	0	0
2021/03/24	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/24	GOVI	03/02/2022	792.74	Put	GOVI	244,150.0000	24.4150	277,460.0000	27.7460	13.643	0	0	0
2021/03/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/24	IGOV	06/05/2021			Index Future	280.2300	280.2300	282.1000	282.1000	0.667	0.0000	0.0000	897
2021/03/24	IGOV	05/08/2021			Index Future	283.2350	283.2350	285.1250	285.1250	0.667	0.0000	0.0000	0
2021/03/24	IGOV	04/11/2021			Index Future	286.4420	286.4420	288.3520	288.3520	0.667	0.0000	0.0000	0
2021/03/24	IGOV	03/02/2022			Index Future	289.7100	289.7100	291.6410	291.6410	0.667	0.0000	0.0000	0
2021/03/24	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/24	IS05	21/09/2021			Interest Rate Swap	89.4800	89.4800	89.4700	89.4700	(0.011)	0.0000	0.0000	0
2021/03/24	IS05	21/12/2021			Interest Rate Swap	90.8600	90.8600	90.8600	90.8600	0.000	0.0000	0.0000	51
2021/03/24	IS05	15/03/2022			Interest Rate Swap	90.4300	90.4300	90.4000	90.4000	(0.033)	0.0000	0.0000	0
2021/03/24	IS05	21/06/2022			Interest Rate Swap	90.7400	90.7400	90.6900	90.6900	(0.055)	0.0000	0.0000	0
2021/03/24	IS05	20/09/2022			Interest Rate Swap	94.0600	94.0600	93.9900	93.9900	(0.074)	0.0000	0.0000	0
2021/03/24	IS05	20/12/2022			Interest Rate Swap	94.7600	94.7600	94.6700	94.6700	(0.095)	0.0000	0.0000	0
2021/03/24	IS05	22/03/2023			Interest Rate Swap	87.3700	87.3700	87.2700	87.2700	(0.114)	0.0000	0.0000	0
2021/03/24	IS05	20/06/2023			Interest Rate Swap	93.0800	93.0800	92.9600	92.9600	(0.129)	0.0000	0.0000	0
2021/03/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/24	IS10	17/12/2025			Interest Rate Swap	82.5000	82.5000	82.0800	82.0800	(0.509)	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
2021/03/24	IS10	16/03/2026			Interest Rate Swap	79.1900	79.1900	78.7500	78.7500	(0.556)	0.0000	0.0000	0
2021/03/24	IS10	15/06/2026			Interest Rate Swap	77.7500	77.7500	77.2900	77.2900	(0.592)	0.0000	0.0000	0
2021/03/24	IS10	21/09/2026			Interest Rate Swap	79.8800	79.8800	79.4200	79.4200	(0.576)	0.0000	0.0000	0
2021/03/24	IS10	21/12/2026			Interest Rate Swap	83.9700	83.9700	83.5100	83.5100	(0.548)	0.0000	0.0000	0
2021/03/24	IS10	15/03/2027			Interest Rate Swap	82.6000	82.6000	82.1200	82.1200	(0.581)	0.0000	0.0000	0
2021/03/24	IS10	21/06/2027			Interest Rate Swap	84.8000	84.8000	84.3000	84.3000	(0.590)	0.0000	0.0000	0
2021/03/24	IS10	20/09/2027			Interest Rate Swap	90.7000	90.7000	90.1800	90.1800	(0.573)	0.0000	0.0000	0
2021/03/24	IS10	20/12/2027			Interest Rate Swap	91.2400	91.2400	90.6900	90.6900	(0.603)	0.0000	0.0000	0
2021/03/24	IS10	22/03/2028			Interest Rate Swap	84.4700	84.4700	83.8900	83.8900	(0.687)	0.0000	0.0000	0
2021/03/24	IS10	20/06/2028			Interest Rate Swap	92.3700	92.3700	91.7800	91.7800	(0.639)	0.0000	0.0000	0
2021/03/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/24	JBAF	21/04/2021			Jibar Tradeable Future	3.8150	96.1850	3.7850	96.2150	(0.786)	0.0000	0.0000	0
2021/03/24	JBAF	19/05/2021			Jibar Tradeable Future	3.8600	96.1400	3.8200	96.1800	(1.036)	0.0000	0.0000	0
2021/03/24	JBAF	15/06/2021			Jibar Tradeable Future	3.9450	96.0550	3.9050	96.0950	(1.014)	0.0000	0.0000	0
2021/03/24	JBAF	21/07/2021			Jibar Tradeable Future	4.0000	96.0000	3.9500	96.0500	(1.250)	0.0000	0.0000	0
2021/03/24	JBAF	18/08/2021			Jibar Tradeable Future	4.1400	95.8600	4.0800	95.9200	(1.449)	0.0000	0.0000	0
2021/03/24	JBAF	15/09/2021			Jibar Tradeable Future	4.2050	95.7950	4.1150	95.8850	(2.140)	0.0000	0.0000	30,000
2021/03/24	JBAF	15/12/2021			Jibar Tradeable Future	4.5700	95.4300	4.4800	95.5200	(1.969)	0.0000	0.0000	0
2021/03/24	JBAF	16/03/2022			Jibar Tradeable Future	4.7600	95.2400	4.6300	95.3700	(2.731)	0.0000	0.0000	0
2021/03/24	JBAF	15/06/2022			Jibar Tradeable Future	5.1200	94.8800	5.0100	94.9900	(2.148)	0.0000	0.0000	471
2021/03/24	JBAF	21/09/2022			Jibar Tradeable Future	5.3250	94.6750	5.1650	94.8350	(3.005)	0.0000	0.0000	0
2021/03/24	JBAF	21/12/2022			Jibar Tradeable Future	5.5950	94.4050	5.5150	94.4850	(1.430)	0.0000	0.0000	0
2021/03/24	JBAF	15/03/2023			Jibar Tradeable Future	5.7700	94.2300	5.6450	94.3550	(2.166)	0.0000	0.0000	0
2021/03/24	R023	06/05/2021	7.58	Call	Bond Future	3,484.1300	3.4841	3,589.2800	3.5893	3.018	0	0	0
2021/03/24	R023	06/05/2021	7.58	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/24	R023	06/05/2021			Bond Future	5.5310	105.2650	5.4706	105.3702	(1.093)	0.0000	0.0000	40,647
2021/03/24	R023	06/05/2021	7.57	Call	Bond Future	3,467.5100	3.4675	3,572.6500	3.5726	3.032	0	0	0
2021/03/24	R023	06/05/2021	7.57	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/24	R023	06/05/2021	7.56	Call	Bond Future	3,450.8800	3.4509	3,556.0200	3.5560	3.047	0	0	0
2021/03/24	R023	06/05/2021	7.56	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/24	R023	05/08/2021	5.30	Call	Bond Future	213.5200	0.2135	171.8600	0.1719	(19.511)	0	0	0
2021/03/24	R023	05/08/2021	5.30	Put	Bond Future	891.5400	0.8915	744.9600	0.7450	(16.441)	0	0	0
2021/03/24	R023	05/08/2021	5.29	Call	Bond Future	208.6100	0.2086	166.1600	0.1662	(20.349)	0	0	0
2021/03/24	R023	05/08/2021	5.29	Put	Bond Future	901.7400	0.9017	754.3700	0.7544	(16.343)	0	0	0
2021/03/24	R023	05/08/2021			Bond Future	5.7510	106.3807	5.6809	106.4856	(1.218)	0.0000	0.0000	0
2021/03/24	R023	05/08/2021	5.31	Call	Bond Future	218.5100	0.2185	177.6500	0.1777	(18.699)	0	0	0
2021/03/24	R023	05/08/2021	5.31	Put	Bond Future	881.4300	0.8814	735.6500	0.7356	(16.539)	0	0	0
2021/03/24	R023	04/11/2021	4.91	Call	Bond Future	87.1500	0.0871	62.8700	0.0629	(27.860)	0	0	0
2021/03/24	R023	04/11/2021	4.91	Put	Bond Future	1,485.6300	1.4856	1,356.2200	1.3562	(8.711)	0	0	0
2021/03/24	R023	04/11/2021	4.90	Call	Bond Future	84.7300	0.0847	61.3900	0.0614	(27.546)	0	0	0
2021/03/24	R023	04/11/2021	4.90	Put	Bond Future	1,496.0500	1.4960	1,367.5800	1.3676	(8.587)	0	0	0
2021/03/24	R023	04/11/2021			Bond Future	6.0095	103.6413	5.9261	103.7464	(1.388)	0.0000	0.0000	0
2021/03/24	R023	04/11/2021	4.92	Call	Bond Future	89.4300	0.0894	64.3900	0.0644	(28.000)	0	0	0
2021/03/24	R023	04/11/2021	4.92	Put	Bond Future	1,475.0700	1.4751	1,344.9000	1.3449	(8.825)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/24	R023	03/02/2022	5.08	Call	Bond Future	121.4800	0.1215	171.4500	0.1714	41.134	0	0	0
2021/03/24	R023	03/02/2022	5.08	Put	Bond Future	1,473.2500	1.4732	1,417.2800	1.4173	(3.799)	0	0	0
2021/03/24	R023	03/02/2022			Bond Future	6.3973	104.8002	6.2931	104.9062	(1.629)	0.0000	0.0000	0
2021/03/24	R023	03/02/2022	5.07	Call	Bond Future	119.3100	0.1193	169.3700	0.1694	41.958	0	0	0
2021/03/24	R023	03/02/2022	5.07	Put	Bond Future	1,481.4500	1.4815	1,425.5700	1.4256	(3.772)	0	0	0
2021/03/24	R023	03/02/2022	5.06	Call	Bond Future	116.9300	0.1169	167.3100	0.1673	43.086	0	0	0
2021/03/24	R023	03/02/2022	5.06	Put	Bond Future	1,489.4300	1.4894	1,433.8700	1.4339	(3.730)	0	0	0
2021/03/24	R035	06/05/2021	12.36	Put	Bond Future	143.3000	0.1433	323.5200	0.3235	125.764	0	0	0
2021/03/24	R035	06/05/2021	12.37	Call	Bond Future	8,156.9200	8.1569	7,937.2000	7.9372	(2.694)	0	0	0
2021/03/24	R035	06/05/2021	12.35	Put	Bond Future	146.9700	0.1470	329.8600	0.3299	124.440	0	0	0
2021/03/24	R035	06/05/2021	10.55	Call	Bond Future	875.1000	0.8751	1,066.3000	1.0663	21.849	0	0	0
2021/03/24	R035	06/05/2021	10.55	Put	Bond Future	3,691.0200	3.6910	4,279.5200	4.2795	15.944	0	0	500
2021/03/24	R035	06/05/2021	10.05	Put	Bond Future	6,405.3600	6.4054	6,933.8900	6.9339	8.251	0	0	0
2021/03/24	R035	06/05/2021	10.05	Call	Bond Future	223.4800	0.2235	354.7100	0.3547	58.721	0	0	500
2021/03/24	R035	06/05/2021	10.40	Put	Bond Future	4,421.6100	4.4216	4,997.3300	4.9973	13.021	0	0	0
2021/03/24	R035	06/05/2021	12.91	Put	Bond Future	31.2900	0.0313	102.0100	0.1020	226.015	0	0	600
2021/03/24	R035	06/05/2021	11.55	Call	Bond Future	4,210.0300	4.2100	4,202.6700	4.2027	(0.175)	0	0	0
2021/03/24	R035	06/05/2021	11.55	Put	Bond Future	814.9200	0.8149	1,204.8600	1.2049	47.850	0	0	1,650
2021/03/24	R035	06/05/2021	12.77	Call	Bond Future	10,178.6300	10.1786	9,873.2100	9.8732	(3.001)	0	0	0
2021/03/24	R035	06/05/2021	12.77	Put	Bond Future	47.2100	0.0472	139.0900	0.1391	194.620	0	0	1,650
2021/03/24	R035	06/05/2021	10.24	Put	Bond Future	5,282.9200	5.2829	5,837.6900	5.8377	10.501	0	0	0
2021/03/24	R035	06/05/2021	10.24	Call	Bond Future	401.6900	0.4017	559.1600	0.5592	39.202	0	0	223
2021/03/24	R035	06/05/2021			Bond Future	10.9901	86.8571	11.0539	86.4598	0.581	0.0000	0.0000	98,315
2021/03/24	R035	06/05/2021	12.36	Call	Bond Future	8,106.5200	8.1065	7,889.4400	7.8894	(2.678)	0	0	0
2021/03/24	R035	06/05/2021	12.37	Put	Bond Future	139.7000	0.1397	317.2800	0.3173	127.115	0	0	0
2021/03/24	R035	06/05/2021	12.35	Call	Bond Future	8,056.1400	8.0561	7,841.7300	7.8417	(2.661)	0	0	0
2021/03/24	R035	06/05/2021	11.05	Call	Bond Future	2,201.8800	2.2019	2,350.7300	2.3507	6.760	0	0	0
2021/03/24	R035	06/05/2021	11.05	Put	Bond Future	1,829.0300	1.8290	2,375.1800	2.3752	29.860	0	0	500
2021/03/24	R035	06/05/2021	10.40	Call	Bond Future	615.0200	0.6150	793.4400	0.7934	29.010	0	0	600
2021/03/24	R035	06/05/2021	11.15	Put	Bond Future	1,566.7600	1.5668	2,083.9300	2.0839	33.009	0	0	0
2021/03/24	R035	06/05/2021	11.15	Call	Bond Future	2,557.0500	2.5571	2,676.9200	2.6769	4.688	0	0	600
2021/03/24	R035	06/05/2021	12.91	Call	Bond Future	10,882.1000	10.8821	10,555.5200	10.5555	(3.001)	0	0	0
2021/03/24	R035	06/05/2021	10.81	Put	Bond Future	2,609.1300	2.6091	3,196.8800	3.1969	22.527	0	0	0
2021/03/24	R035	06/05/2021	10.81	Call	Bond Future	1,472.7900	1.4728	1,663.2400	1.6632	12.931	0	0	1,650
2021/03/24	R035	06/05/2021	12.02	Call	Bond Future	6,416.9100	6.4169	6,302.2200	6.3022	(1.787)	0	0	0
2021/03/24	R035	06/05/2021	12.02	Put	Bond Future	323.7200	0.3237	606.3300	0.6063	87.301	0	0	223
2021/03/24	R035	06/05/2021	11.32	Call	Bond Future	3,218.3800	3.2184	3,284.8800	3.2849	2.066	0	0	0
2021/03/24	R035	06/05/2021	11.32	Put	Bond Future	1,193.4900	1.1935	1,657.2900	1.6573	38.861	0	0	223
2021/03/24	R035	05/08/2021	11.37	Call	Bond Future	3,910.2800	3.9103	4,172.9900	4.1730	6.718	0	0	0
2021/03/24	R035	05/08/2021	11.37	Put	Bond Future	3,033.6800	3.0337	3,699.0000	3.6990	21.931	0	0	100
2021/03/24	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2021/03/24	R035	05/08/2021	5.31	Put	Bond Future	50,312.9900	50.3130	50,715.6200	50.7156	0.800	0	0	0
2021/03/24	R035	05/08/2021			Bond Future	11.2241	87.7777	11.2908	87.3751	0.595	0.0000	0.0000	0
2021/03/24	R035	05/08/2021	10.77	Call	Bond Future	2,171.3900	2.1714	2,477.8700	2.4779	14.114	0	0	0
2021/03/24	R035	05/08/2021	10.77	Put	Bond Future	4,987.4500	4.9875	5,696.5400	5.6965	14.217	0	0	100
2021/03/24	R035	05/08/2021	10.02	Put	Bond Future	8,549.4500	8.5495	9,233.7600	9.2338	8.004	0	0	0
2021/03/24	R035	05/08/2021	10.02	Call	Bond Future	773.0100	0.7730	1,054.7100	1.0547	36.442	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/24	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2021/03/24	R035	05/08/2021	5.30	Put	Bond Future	50,429.5700	50.4296	50,832.2000	50.8322	0.798	0	0	0
2021/03/24	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2021/03/24	R035	05/08/2021	5.29	Put	Bond Future	50,546.2800	50.5463	50,948.9100	50.9489	0.797	0	0	0
2021/03/24	R035	04/11/2021	10.12	Put	Bond Future	9,726.3800	9.7264	10,424.0800	10.4241	7.173	0	0	0
2021/03/24	R035	04/11/2021	10.12	Call	Bond Future	1,298.3100	1.2983	1,588.1200	1.5881	22.322	0	0	400
2021/03/24	R035	04/11/2021	10.62	Put	Bond Future	7,315.4000	7.3154	7,987.3600	7.9874	9.186	0	0	0
2021/03/24	R035	04/11/2021	10.62	Call	Bond Future	2,178.2400	2.1782	2,442.3100	2.4423	12.123	0	0	400
2021/03/24	R035	04/11/2021	11.75	Put	Bond Future	3,585.7500	3.5857	4,197.1300	4.1971	17.050	0	0	782
2021/03/24	R035	04/11/2021	11.08	Call	Bond Future	3,272.0400	3.2720	3,541.3400	3.5413	8.230	0	0	0
2021/03/24	R035	04/11/2021	11.08	Put	Bond Future	5,530.8500	5.5309	6,208.0400	6.2080	12.244	0	0	782
2021/03/24	R035	04/11/2021	10.23	Put	Bond Future	9,140.0800	9.1401	9,846.2800	9.8463	7.726	0	0	0
2021/03/24	R035	04/11/2021	12.53	Call	Bond Future	8,064.0100	8.0640	8,248.7000	8.2487	2.290	0	0	0
2021/03/24	R035	04/11/2021	12.53	Put	Bond Future	2,100.2400	2.1002	2,692.8200	2.6928	28.215	0	0	0
2021/03/24	R035	04/11/2021			Bond Future	11.4571	84.2671	11.5269	83.8592	0.608	0.0000	0.0000	0
2021/03/24	R035	04/11/2021	13.82	Call	Bond Future	12,991.2300	12.9912	12,925.5000	12.9255	(0.506)	0	0	0
2021/03/24	R035	04/11/2021	13.82	Put	Bond Future	668.6400	0.6686	1,010.8000	1.0108	51.173	0	0	400
2021/03/24	R035	04/11/2021	11.75	Call	Bond Future	5,279.6300	5.2796	5,483.1200	5.4831	3.854	0	0	0
2021/03/24	R035	04/11/2021	10.23	Call	Bond Future	1,451.0200	1.4510	1,749.3300	1.7493	20.559	0	0	782
2021/03/24	R035	04/11/2021	12.52	Call	Bond Future	8,028.3600	8.0284	8,214.9100	8.2149	2.324	0	0	0
2021/03/24	R035	04/11/2021	12.52	Put	Bond Future	2,117.2000	2.1172	2,711.6400	2.7116	28.077	0	0	0
2021/03/24	R035	04/11/2021	12.51	Call	Bond Future	7,992.7500	7.9927	8,181.1600	8.1812	2.357	0	0	0
2021/03/24	R035	04/11/2021	12.51	Put	Bond Future	2,134.2600	2.1343	2,730.5600	2.7306	27.939	0	0	0
2021/03/24	R035	03/02/2022	11.39	Call	Bond Future	4,202.7000	4.2027	3,868.3400	3.8683	(7.956)	0	0	0
2021/03/24	R035	03/02/2022	11.39	Put	Bond Future	6,046.6100	6.0466	6,124.9000	6.1249	1.295	0	0	683
2021/03/24	R035	03/02/2022	10.65	Call	Bond Future	2,462.7800	2.4628	2,220.9300	2.2209	(9.820)	0	0	0
2021/03/24	R035	03/02/2022	11.23	Call	Bond Future	3,784.6500	3.7846	3,464.0100	3.4640	(8.472)	0	0	0
2021/03/24	R035	03/02/2022	11.23	Put	Bond Future	6,576.0700	6.5761	6,668.0800	6.6681	1.399	0	0	0
2021/03/24	R035	03/02/2022	11.22	Call	Bond Future	3,759.2200	3.7592	3,439.4900	3.4395	(8.505)	0	0	0
2021/03/24	R035	03/02/2022	11.22	Put	Bond Future	6,610.3800	6.6104	6,703.3000	6.7033	1.406	0	0	0
2021/03/24	R035	03/02/2022			Bond Future	11.7091	85.2096	11.7820	84.7969	0.622	0.0000	0.0000	0
2021/03/24	R035	03/02/2022	10.65	Put	Bond Future	8,823.0300	8.8230	8,993.8300	8.9938	1.936	0	0	683
2021/03/24	R035	03/02/2022	9.70	Put	Bond Future	13,802.8500	13.8029	14,088.0200	14.0880	2.066	0	0	0
2021/03/24	R035	03/02/2022	9.70	Call	Bond Future	1,111.1800	1.1112	983.7000	0.9837	(11.472)	0	0	683
2021/03/24	R035	03/02/2022	11.24	Call	Bond Future	3,809.8500	3.8099	3,488.6200	3.4886	(8.432)	0	0	0
2021/03/24	R035	03/02/2022	11.24	Put	Bond Future	6,541.6000	6.5416	6,633.0200	6.6330	1.398	0	0	0
2021/03/24	R186	06/05/2021	10.77	Call	Bond Future	14,502.0700	14.5021	14,434.5500	14.4345	(0.466)	0	0	0
2021/03/24	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/03/24	R186	06/05/2021	10.76	Call	Bond Future	14,461.0200	14.4610	14,393.5100	14.3935	(0.467)	0	0	0
2021/03/24	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2021/03/24	R186	06/05/2021	7.60	Put	Bond Future	986.8200	0.9868	1,273.2500	1.2733	29.026	0	0	5,000
2021/03/24	R186	06/05/2021	7.60	Call	Bond Future	1,313.6800	1.3137	1,532.5800	1.5326	16.663	0	0	5,000
2021/03/24	R186	06/05/2021			Bond Future	7.5329	117.4297	7.5467	117.3621	0.184	0.0000	0.0000	107,274
2021/03/24	R186	06/05/2021	10.78	Call	Bond Future	14,543.1000	14.5431	14,475.5800	14.4756	(0.464)	0	0	0
2021/03/24	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/03/24	R186	06/05/2021	7.30	Call	Bond Future	653.5000	0.6535	871.4800	0.8715	33.356	0	0	0
2021/03/24	R186	06/05/2021	7.30	Put	Bond Future	1,797.4800	1.7975	2,082.9900	2.0830	15.884	0	0	15,177

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/24	R186	05/08/2021	8.62	Call	Bond Future	4,633.0900	4.6331	4,827.2100	4.8272	4.190	0	0	0
2021/03/24	R186	05/08/2021	8.62	Put	Bond Future	616.7300	0.6167	880.5600	0.8806	42.779	0	0	0
2021/03/24	R186	05/08/2021	8.61	Call	Bond Future	4,598.6000	4.5986	4,792.9100	4.7929	4.225	0	0	0
2021/03/24	R186	05/08/2021	8.61	Put	Bond Future	626.5800	0.6266	890.6000	0.8906	42.137	0	0	0
2021/03/24	R186	05/08/2021			Bond Future	7.7344	113.3940	7.7494	113.3242	0.194	0.0000	0.0000	0
2021/03/24	R186	05/08/2021	8.63	Call	Bond Future	4,667.6800	4.6677	4,861.7800	4.8618	4.158	0	0	0
2021/03/24	R186	05/08/2021	8.63	Put	Bond Future	607.0200	0.6070	870.8300	0.8708	43.460	0	0	0
2021/03/24	R186	04/11/2021	8.10	Call	Bond Future	2,849.2800	2.8493	3,029.7600	3.0298	6.334	0	0	0
2021/03/24	R186	04/11/2021	8.10	Put	Bond Future	2,125.7800	2.1258	2,377.8000	2.3778	11.855	0	0	0
2021/03/24	R186	04/11/2021	8.09	Call	Bond Future	2,824.1200	2.8241	3,005.7100	3.0057	6.430	0	0	0
2021/03/24	R186	04/11/2021	8.09	Put	Bond Future	2,144.3600	2.1444	2,397.4900	2.3975	11.804	0	0	0
2021/03/24	R186	04/11/2021			Bond Future	7.9352	114.6397	7.9515	114.5681	0.205	0.0000	0.0000	0
2021/03/24	R186	04/11/2021	8.11	Call	Bond Future	2,874.5500	2.8745	3,053.9200	3.0539	6.240	0	0	0
2021/03/24	R186	04/11/2021	8.11	Put	Bond Future	2,107.3200	2.1073	2,358.2300	2.3582	11.907	0	0	0
2021/03/24	R186	03/02/2022	7.30	Call	Bond Future	1,359.4900	1.3595	1,242.8100	1.2428	(8.583)	0	0	0
2021/03/24	R186	03/02/2022	7.30	Put	Bond Future	5,023.4000	5.0234	4,979.4600	4.9795	(0.875)	0	0	0
2021/03/24	R186	03/02/2022			Bond Future	8.1591	110.6406	8.1765	110.5678	0.214	0.0000	0.0000	0
2021/03/24	R186	03/02/2022	7.28	Call	Bond Future	1,331.7500	1.3318	1,216.0300	1.2160	(8.689)	0	0	0
2021/03/24	R186	03/02/2022	7.28	Put	Bond Future	5,082.7700	5.0828	5,039.7900	5.0398	(0.846)	0	0	0
2021/03/24	R186	03/02/2022	7.29	Call	Bond Future	1,345.7600	1.3458	1,229.1900	1.2292	(8.662)	0	0	0
2021/03/24	R186	03/02/2022	7.29	Put	Bond Future	5,053.2200	5.0532	5,009.3900	5.0094	(0.867)	0	0	0
2021/03/24	R197	06/05/2021			Bond Future	320.2694	320.2694	321.1380	321.1380	0.271	0.0000	0.0000	2,993
2021/03/24	R197	05/08/2021			Bond Future	315.7413	315.7413	316.6151	316.6151	0.277	0.0000	0.0000	0
2021/03/24	R197	04/11/2021			Bond Future	319.2832	319.2832	320.1641	320.1641	0.276	0.0000	0.0000	0
2021/03/24	R197	03/02/2022			Bond Future	314.8290	314.8290	315.7187	315.7187	0.283	0.0000	0.0000	0
2021/03/24	R202	06/05/2021			Bond Future	228.7172	228.7172	231.7439	231.7439	1.323	0.0000	0.0000	9,289
2021/03/24	R202	05/08/2021			Bond Future	226.9479	226.9479	230.0044	230.0044	1.347	0.0000	0.0000	0
2021/03/24	R202	04/11/2021			Bond Future	229.4934	229.4934	232.5820	232.5820	1.346	0.0000	0.0000	0
2021/03/24	R202	03/02/2022			Bond Future	227.8112	227.8112	230.9343	230.9343	1.371	0.0000	0.0000	0
2021/03/24	R209	06/05/2021	12.23	Call	Bond Future	6,819.7600	6.8198	6,595.1800	6.5952	(3.293)	0	0	0
2021/03/24	R209	06/05/2021	12.23	Put	Bond Future	158.4900	0.1585	363.9300	0.3639	129.623	0	0	0
2021/03/24	R209	06/05/2021	12.22	Call	Bond Future	6,777.1700	6.7772	6,555.3400	6.5553	(3.273)	0	0	0
2021/03/24	R209	06/05/2021	12.22	Put	Bond Future	162.3000	0.1623	370.4900	0.3705	128.275	0	0	0
2021/03/24	R209	06/05/2021	9.50	Put	Bond Future	8,325.8800	8.3259	8,836.6700	8.8367	6.135	0	0	0
2021/03/24	R209	06/05/2021	9.50	Call	Bond Future	57.9900	0.0580	138.7600	0.1388	139.283	0	0	2,150
2021/03/24	R209	06/05/2021	10.35	Call	Bond Future	649.6400	0.6496	837.8000	0.8378	28.964	0	0	500
2021/03/24	R209	06/05/2021	9.75	Put	Bond Future	6,818.6200	6.8186	7,370.6600	7.3707	8.096	0	0	0
2021/03/24	R209	06/05/2021	9.75	Call	Bond Future	128.8400	0.1288	250.8600	0.2509	94.707	0	0	4,050
2021/03/24	R209	06/05/2021	11.00	Call	Bond Future	2,080.2400	2.0802	2,208.2000	2.2082	6.151	0	0	0
2021/03/24	R209	06/05/2021	11.00	Put	Bond Future	1,552.4400	1.5524	2,110.4200	2.1104	35.942	0	0	3,500
2021/03/24	R209	06/05/2021	10.00	Put	Bond Future	5,429.1100	5.4291	6,015.7600	6.0158	10.806	0	0	0
2021/03/24	R209	06/05/2021	10.00	Call	Bond Future	270.5200	0.2705	427.1500	0.4272	57.900	0	0	0
2021/03/24	R209	06/05/2021	12.25	Call	Bond Future	6,905.0100	6.9050	6,675.0000	6.6750	(3.331)	0	0	0
2021/03/24	R209	06/05/2021	12.25	Put	Bond Future	151.0900	0.1511	351.1000	0.3511	132.378	0	0	8,350
2021/03/24	R209	06/05/2021			Bond Future	10.9020	66.8004	10.9818	66.3703	0.732	0.0000	0.0000	26,715

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/24	R209	06/05/2021	12.24	Call	Bond Future	6,862.3800	6.8624	6,635.0800	6.6351	(3.312)	0	0	0
2021/03/24	R209	06/05/2021	12.24	Put	Bond Future	154.7500	0.1547	357.4700	0.3575	130.998	0	0	0
2021/03/24	R209	06/05/2021	10.35	Put	Bond Future	3,740.3800	3.7404	4,358.5600	4.3586	16.527	0	0	0
2021/03/24	R209	06/05/2021	10.60	Call	Bond Future	1,081.1700	1.0812	1,270.3700	1.2704	17.500	0	0	0
2021/03/24	R209	06/05/2021	10.60	Put	Bond Future	2,746.9700	2.7470	3,366.1900	3.3662	22.542	0	0	5,250
2021/03/24	R209	06/05/2021	11.60	Call	Bond Future	4,218.8400	4.2188	4,153.0400	4.1530	(1.560)	0	0	0
2021/03/24	R209	06/05/2021	11.60	Put	Bond Future	588.8800	0.5889	953.1000	0.9531	61.850	0	0	3,750
2021/03/24	R209	06/05/2021	10.25	Put	Bond Future	4,188.8400	4.1888	4,800.1000	4.8001	14.593	0	0	0
2021/03/24	R209	06/05/2021	10.25	Call	Bond Future	516.1100	0.5161	697.3500	0.6973	35.117	0	0	5,325
2021/03/24	R209	06/05/2021	11.25	Call	Bond Future	2,896.4700	2.8965	2,945.4700	2.9455	1.692	0	0	0
2021/03/24	R209	06/05/2021	11.25	Put	Bond Future	1,049.4500	1.0494	1,528.4700	1.5285	45.645	0	0	9,150
2021/03/24	R209	05/08/2021	11.81	Call	Bond Future	5,221.0900	5.2211	5,440.0300	5.4400	4.193	0	0	0
2021/03/24	R209	05/08/2021	11.81	Put	Bond Future	1,666.1400	1.6661	2,320.5100	2.3205	39.275	0	0	0
2021/03/24	R209	05/08/2021			Bond Future	11.1079	67.5084	11.1909	67.0730	0.747	0.0000	0.0000	0
2021/03/24	R209	05/08/2021	11.80	Call	Bond Future	5,186.6600	5.1867	5,407.4800	5.4075	4.257	0	0	0
2021/03/24	R209	05/08/2021	11.80	Put	Bond Future	1,680.3400	1.6803	2,336.5900	2.3366	39.055	0	0	0
2021/03/24	R209	05/08/2021	11.79	Call	Bond Future	5,152.1300	5.1521	5,374.8400	5.3748	4.323	0	0	0
2021/03/24	R209	05/08/2021	11.79	Put	Bond Future	1,694.5000	1.6945	2,352.6400	2.3526	38.840	0	0	0
2021/03/24	R209	04/11/2021	10.50	Call	Bond Future	2,019.6900	2.0197	2,306.9800	2.3070	14.224	0	0	0
2021/03/24	R209	04/11/2021	12.00	Call	Bond Future	5,869.8700	5.8699	6,019.6300	6.0196	2.551	0	0	0
2021/03/24	R209	04/11/2021	12.00	Put	Bond Future	2,472.2700	2.4723	3,062.8600	3.0629	23.889	0	0	6,500
2021/03/24	R209	04/11/2021	12.19	Call	Bond Future	6,489.4400	6.4894	6,614.6700	6.6147	1.930	0	0	0
2021/03/24	R209	04/11/2021	12.19	Put	Bond Future	2,199.7100	2.1997	2,765.7700	2.7658	25.733	0	0	0
2021/03/24	R209	04/11/2021	12.17	Call	Bond Future	6,423.5300	6.4235	6,551.4600	6.5515	1.992	0	0	0
2021/03/24	R209	04/11/2021			Bond Future	11.3118	65.1095	11.3981	64.6687	0.763	0.0000	0.0000	2,255
2021/03/24	R209	04/11/2021	10.50	Put	Bond Future	6,389.1500	6.3891	7,117.2700	7.1173	11.396	0	0	6,500
2021/03/24	R209	04/11/2021	9.50	Put	Bond Future	11,093.8000	11.0938	11,770.1200	11.7701	6.096	0	0	0
2021/03/24	R209	04/11/2021	9.50	Call	Bond Future	741.9300	0.7419	977.4200	0.9774	31.740	0	0	4,750
2021/03/24	R209	04/11/2021	12.18	Call	Bond Future	6,456.4700	6.4565	6,583.0500	6.5830	1.961	0	0	0
2021/03/24	R209	04/11/2021	12.18	Put	Bond Future	2,213.2200	2.2132	2,780.6300	2.7806	25.637	0	0	0
2021/03/24	R209	04/11/2021	12.17	Put	Bond Future	2,226.8100	2.2268	2,795.5700	2.7956	25.541	0	0	0
2021/03/24	R209	03/02/2022	11.03	Call	Bond Future	3,444.9400	3.4449	3,068.2300	3.0682	(10.935)	0	0	0
2021/03/24	R209	03/02/2022	11.03	Put	Bond Future	5,998.6300	5.9986	6,067.8800	6.0679	1.154	0	0	0
2021/03/24	R209	03/02/2022	11.02	Call	Bond Future	3,422.4900	3.4225	3,046.7700	3.0468	(10.978)	0	0	0
2021/03/24	R209	03/02/2022	11.02	Put	Bond Future	6,029.0600	6.0291	6,099.3000	6.0993	1.165	0	0	0
2021/03/24	R209	03/02/2022			Bond Future	11.5269	65.8379	11.6166	65.3919	0.778	0.0000	0.0000	0
2021/03/24	R209	03/02/2022	11.04	Call	Bond Future	3,467.2100	3.4672	3,089.7700	3.0898	(10.886)	0	0	0
2021/03/24	R209	03/02/2022	11.04	Put	Bond Future	5,968.0700	5.9681	6,036.5900	6.0366	1.148	0	0	0
2021/03/24	R210	06/05/2021			Bond Future	199.6813	199.6813	200.9709	200.9709	0.646	0.0000	0.0000	1,557
2021/03/24	R210	05/08/2021			Bond Future	201.8475	201.8475	203.1486	203.1486	0.645	0.0000	0.0000	0
2021/03/24	R210	04/11/2021			Bond Future	201.3712	201.3712	202.6851	202.6851	0.652	0.0000	0.0000	0
2021/03/24	R210	03/02/2022			Bond Future	203.6697	203.6697	204.9979	204.9979	0.652	0.0000	0.0000	0
2021/03/24	R212	06/05/2021			Bond Future	171.7050	171.7050	171.4740	171.4740	(0.135)	0.0000	0.0000	2,930
2021/03/24	R212	05/08/2021			Bond Future	171.2359	171.2359	171.0002	171.0002	(0.138)	0.0000	0.0000	0
2021/03/24	R212	04/11/2021			Bond Future	173.1567	173.1567	172.9169	172.9169	(0.139)	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
2021/03/24	R213	06/05/2021	11.91	Call	Bond Future	10,003.9500	10.0039	9,750.0700	9.7501	(2.538)	0	0	0
2021/03/24	R213	06/05/2021	11.91	Put	Bond Future	10.7100	0.0107	50.1400	0.0501	368.161	0	0	0
2021/03/24	R213	06/05/2021			Bond Future	9.9076	83.3737	9.9617	83.0804	0.546	0.0000	0.0000	9,143
2021/03/24	R213	06/05/2021	11.90	Call	Bond Future	9,958.5600	9.9586	9,705.6100	9.7056	(2.540)	0	0	0
2021/03/24	R213	06/05/2021	11.90	Put	Bond Future	11.1000	0.0111	51.4600	0.0515	363.604	0	0	0
2021/03/24	R213	06/05/2021	11.89	Call	Bond Future	9,913.1500	9.9132	9,661.1300	9.6611	(2.542)	0	0	0
2021/03/24	R213	06/05/2021	11.89	Put	Bond Future	11.5100	0.0115	52.8000	0.0528	358.732	0	0	0
2021/03/24	R213	05/08/2021	10.14	Put	Bond Future	2,697.0200	2.6970	3,350.1100	3.3501	24.215	0	0	0
2021/03/24	R213	05/08/2021	9.34	Put	Bond Future	5,348.9100	5.3489	6,013.6100	6.0136	12.427	0	0	0
2021/03/24	R213	05/08/2021	9.34	Call	Bond Future	1,074.5100	1.0745	1,441.7200	1.4417	34.175	0	0	0
2021/03/24	R213	05/08/2021	10.85	Call	Bond Future	5,063.5000	5.0635	5,281.2100	5.2812	4.300	0	0	0
2021/03/24	R213	05/08/2021	10.85	Put	Bond Future	1,363.1200	1.3631	1,878.3200	1.8783	37.796	0	0	0
2021/03/24	R213	05/08/2021	10.84	Call	Bond Future	5,027.2700	5.0273	5,246.9600	5.2470	4.370	0	0	0
2021/03/24	R213	05/08/2021	10.84	Put	Bond Future	1,376.4300	1.3764	1,893.6100	1.8936	37.574	0	0	0
2021/03/24	R213	05/08/2021			Bond Future	10.1253	84.2574	10.1820	83.9599	0.559	0.0000	0.0000	0
2021/03/24	R213	05/08/2021	10.78	Call	Bond Future	4,811.5200	4.8115	5,043.0500	5.0431	4.812	0	0	0
2021/03/24	R213	05/08/2021	10.78	Put	Bond Future	1,458.8000	1.4588	1,987.8200	1.9878	36.264	0	0	0
2021/03/24	R213	05/08/2021	10.14	Call	Bond Future	2,774.3000	2.7743	3,129.9000	3.1299	12.818	0	0	0
2021/03/24	R213	05/08/2021	10.86	Call	Bond Future	5,099.8200	5.0998	5,315.5300	5.3155	4.230	0	0	0
2021/03/24	R213	05/08/2021	10.86	Put	Bond Future	1,349.9400	1.3499	1,863.1400	1.8631	38.017	0	0	0
2021/03/24	R213	04/11/2021	11.10	Put	Bond Future	2,069.3200	2.0693	2,557.8700	2.5579	23.609	0	0	0
2021/03/24	R213	04/11/2021	11.11	Call	Bond Future	5,843.5900	5.8436	6,032.5200	6.0325	3.233	0	0	0
2021/03/24	R213	04/11/2021	11.09	Put	Bond Future	2,086.7400	2.0867	2,573.1700	2.5732	23.311	0	0	0
2021/03/24	R213	04/11/2021			Bond Future	10.3435	81.6532	10.4027	81.3518	0.572	0.0000	0.0000	0
2021/03/24	R213	04/11/2021	11.10	Call	Bond Future	5,812.9500	5.8129	6,000.0200	6.0000	3.218	0	0	0
2021/03/24	R213	04/11/2021	11.11	Put	Bond Future	2,052.0100	2.0520	2,542.4200	2.5424	23.899	0	0	0
2021/03/24	R213	04/11/2021	11.09	Call	Bond Future	5,782.3900	5.7824	5,967.3400	5.9673	3.199	0	0	0
2021/03/24	R213	03/02/2022	8.80	Put	Bond Future	10,475.0800	10.4751	10,678.5300	10.6785	1.942	0	0	0
2021/03/24	R213	03/02/2022	8.80	Call	Bond Future	1,012.1000	1.0121	910.4500	0.9105	(10.043)	0	0	102
2021/03/24	R213	03/02/2022	9.58	Put	Bond Future	7,178.7100	7.1787	7,281.0200	7.2810	1.425	0	0	200
2021/03/24	R213	03/02/2022	8.63	Put	Bond Future	11,301.4600	11.3015	11,515.5200	11.5155	1.894	0	0	0
2021/03/24	R213	03/02/2022	8.63	Call	Bond Future	861.1300	0.8611	770.0900	0.7701	(10.572)	0	0	200
2021/03/24	R213	03/02/2022	9.98	Call	Bond Future	2,791.1400	2.7911	2,558.7100	2.5587	(8.327)	0	0	0
2021/03/24	R213	03/02/2022	9.98	Put	Bond Future	5,831.8000	5.8318	5,904.4700	5.9045	1.246	0	0	0
2021/03/24	R213	03/02/2022			Bond Future	10.5808	82.5664	10.6427	82.2613	0.585	0.0000	0.0000	0
2021/03/24	R213	03/02/2022	10.25	Call	Bond Future	3,382.4600	3.3825	3,134.0200	3.1340	(7.345)	0	0	0
2021/03/24	R213	03/02/2022	10.25	Put	Bond Future	5,038.2400	5.0382	5,094.9000	5.0949	1.125	0	0	102
2021/03/24	R213	03/02/2022	9.76	Call	Bond Future	2,355.1700	2.3552	2,137.5000	2.1375	(9.242)	0	0	0
2021/03/24	R213	03/02/2022	9.76	Put	Bond Future	6,546.8800	6.5469	6,634.3100	6.6343	1.335	0	0	102
2021/03/24	R213	03/02/2022	10.15	Call	Bond Future	3,156.4900	3.1565	2,913.7100	2.9137	(7.691)	0	0	0
2021/03/24	R213	03/02/2022	10.15	Put	Bond Future	5,321.6600	5.3217	5,383.9800	5.3840	1.171	0	0	200
2021/03/24	R213	03/02/2022	9.58	Call	Bond Future	2,029.8100	2.0298	1,827.0200	1.8270	(9.991)	0	0	0
2021/03/24	R213	03/02/2022	9.97	Call	Bond Future	2,770.6600	2.7707	2,538.6800	2.5387	(8.373)	0	0	0
2021/03/24	R213	03/02/2022	9.97	Put	Bond Future	5,863.1900	5.8632	5,936.3100	5.9363	1.247	0	0	0
2021/03/24	R213	03/02/2022	9.96	Call	Bond Future	2,749.9600	2.7500	2,518.7400	2.5187	(8.408)	0	0	0
2021/03/24	R213	03/02/2022	9.96	Put	Bond Future	5,894.4100	5.8944	5,968.2900	5.9683	1.253	0	0	0
2021/03/24	R214	06/05/2021	12.26	Call	Bond Future	5,462.0100	5.4620	5,306.5200	5.3065	(2.847)	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
2021/03/24	R214	06/05/2021	12.26	Put	Bond Future	378.6300	0.3786	711.0600	0.7111	87.798	0	0	0
2021/03/24	R214	06/05/2021	12.25	Call	Bond Future	5,422.1100	5.4221	5,269.9500	5.2700	(2.806)	0	0	0
2021/03/24	R214	06/05/2021	12.25	Put	Bond Future	386.2400	0.3862	722.0000	0.7220	86.930	0	0	0
2021/03/24	R214	06/05/2021			Bond Future	11.2609	63.8017	11.3510	63.3138	0.800	0.0000	0.0000	14,688
2021/03/24	R214	06/05/2021	12.27	Call	Bond Future	5,501.9600	5.5020	5,343.1600	5.3432	(2.886)	0	0	0
2021/03/24	R214	06/05/2021	12.27	Put	Bond Future	371.1400	0.3711	700.2600	0.7003	88.678	0	0	0
2021/03/24	R214	05/08/2021	12.03	Put	Bond Future	2,017.0000	2.0170	2,653.1700	2.6532	31.540	0	0	0
2021/03/24	R214	05/08/2021	12.01	Call	Bond Future	4,828.3000	4.8283	4,974.6500	4.9746	3.031	0	0	0
2021/03/24	R214	05/08/2021			Bond Future	11.4649	64.4779	11.5589	63.9840	0.819	0.0000	0.0000	0
2021/03/24	R214	05/08/2021	12.02	Call	Bond Future	4,861.4000	4.8614	5,005.6400	5.0056	2.967	0	0	0
2021/03/24	R214	05/08/2021	12.02	Put	Bond Future	2,033.0000	2.0330	2,671.1300	2.6711	31.389	0	0	0
2021/03/24	R214	05/08/2021	12.03	Call	Bond Future	4,894.4200	4.8944	5,036.7000	5.0367	2.907	0	0	0
2021/03/24	R214	05/08/2021	12.01	Put	Bond Future	2,048.9800	2.0490	2,689.2200	2.6892	31.247	0	0	0
2021/03/24	R214	04/11/2021	12.47	Call	Bond Future	6,397.9100	6.3979	6,402.3000	6.4023	0.069	0	0	0
2021/03/24	R214	04/11/2021	12.46	Call	Bond Future	6,366.0700	6.3661	6,372.0100	6.3720	0.093	0	0	0
2021/03/24	R214	04/11/2021	12.46	Put	Bond Future	2,494.9300	2.4949	3,000.7300	3.0007	20.273	0	0	0
2021/03/24	R214	04/11/2021			Bond Future	11.6668	61.9088	11.7646	61.4089	0.838	0.0000	0.0000	0
2021/03/24	R214	04/11/2021	12.47	Put	Bond Future	2,480.5400	2.4805	2,984.7900	2.9848	20.328	0	0	0
2021/03/24	R214	04/11/2021	12.48	Call	Bond Future	6,429.7700	6.4298	6,432.6000	6.4326	0.044	0	0	0
2021/03/24	R214	04/11/2021	12.48	Put	Bond Future	2,466.2400	2.4662	2,968.9300	2.9689	20.383	0	0	0
2021/03/24	R214	03/02/2022	11.40	Put	Bond Future	6,098.1500	6.0982	6,169.2300	6.1692	1.166	0	0	0
2021/03/24	R214	03/02/2022	11.41	Call	Bond Future	3,625.4500	3.6255	3,189.7900	3.1898	(12.017)	0	0	0
2021/03/24	R214	03/02/2022	11.39	Put	Bond Future	6,128.9300	6.1289	6,201.0800	6.2011	1.177	0	0	0
2021/03/24	R214	03/02/2022			Bond Future	11.8833	62.6012	11.9852	62.0956	0.857	0.0000	0.0000	0
2021/03/24	R214	03/02/2022	11.40	Call	Bond Future	3,602.5400	3.6025	3,167.9700	3.1680	(12.063)	0	0	0
2021/03/24	R214	03/02/2022	11.41	Put	Bond Future	6,067.7500	6.0677	6,137.7400	6.1377	1.153	0	0	0
2021/03/24	R214	03/02/2022	11.39	Call	Bond Future	3,579.9400	3.5799	3,146.4400	3.1464	(12.109)	0	0	0
2021/03/24	R248	06/05/2021	12.36	Call	Bond Future	6,985.3300	6.9853	6,659.0100	6.6590	(4.672)	0	0	0
2021/03/24	R248	06/05/2021	12.36	Put	Bond Future	345.1900	0.3452	661.4400	0.6614	91.616	0	0	0
2021/03/24	R248	06/05/2021	10.20	Call	Bond Future	101.8800	0.1019	187.4400	0.1874	83.981	0	0	1,200
2021/03/24	R248	06/05/2021	10.80	Put	Bond Future	4,315.6200	4.3156	5,111.8600	5.1119	18.450	0	0	0
2021/03/24	R248	06/05/2021	10.80	Call	Bond Future	767.4300	0.7674	921.1000	0.9211	20.024	0	0	1,200
2021/03/24	R248	06/05/2021			Bond Future	11.3023	80.2870	11.3975	79.6444	0.843	0.0000	0.0000	137,361
2021/03/24	R248	06/05/2021	12.35	Call	Bond Future	6,934.9500	6.9350	6,612.3800	6.6124	(4.651)	0	0	0
2021/03/24	R248	06/05/2021	12.35	Put	Bond Future	352.8100	0.3528	672.8100	0.6728	90.700	0	0	0
2021/03/24	R248	06/05/2021	12.34	Call	Bond Future	6,884.6100	6.8846	6,565.8200	6.5658	(4.630)	0	0	0
2021/03/24	R248	06/05/2021	12.34	Put	Bond Future	360.5600	0.3606	684.3400	0.6843	89.799	0	0	0
2021/03/24	R248	06/05/2021	10.20	Put	Bond Future	8,273.0900	8.2731	9,001.2200	9.0012	8.801	0	0	0
2021/03/24	R248	05/08/2021	11.20	Put	Bond Future	0.0000	0.0000	5,663.4000	5.6634	100.000	0	0	0
2021/03/24	R248	05/08/2021	11.20	Call	Bond Future	0.0000	0.0000	2,927.0100	2.9270	100.000	0	0	1,000
2021/03/24	R248	05/08/2021	10.50	Put	Bond Future	0.0000	0.0000	9,075.7100	9.0757	100.000	0	0	0
2021/03/24	R248	05/08/2021	10.30	Call	Bond Future	789.5900	0.7896	959.0000	0.9590	21.455	0	0	1,300
2021/03/24	R248	05/08/2021	10.90	Put	Bond Future	6,113.7200	6.1137	6,972.1200	6.9721	14.041	0	0	0
2021/03/24	R248	05/08/2021	10.90	Call	Bond Future	1,910.6600	1.9107	2,118.6100	2.1186	10.884	0	0	1,300
2021/03/24	R248	05/08/2021	10.60	Put	Bond Future	7,667.2800	7.6673	8,507.8200	8.5078	10.963	0	0	0
2021/03/24	R248	05/08/2021	10.60	Call	Bond Future	1,245.7900	1.2458	1,435.8800	1.4359	15.259	0	0	0
2021/03/24	R248	05/08/2021	12.51	Put	Bond Future	1,565.9900	1.5660	2,197.3600	2.1974	40.318	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
2021/03/24	R248	05/08/2021	12.52	Call	Bond Future	7,715.7000	7.7157	7,693.7900	7.6938	(0.284)	0	0	0
2021/03/24	R248	05/08/2021	12.50	Put	Bond Future	1,582.1100	1.5821	2,216.3100	2.2163	40.086	0	0	0
2021/03/24	R248	05/08/2021			Bond Future	11.5098	81.1380	11.6094	80.4876	0.866	0.0000	0.0000	5,000
2021/03/24	R248	05/08/2021	10.50	Call	Bond Future	0.0000	0.0000	1,240.7100	1.2407	100.000	0	0	1,000
2021/03/24	R248	05/08/2021	10.00	Put	Bond Future	11,671.7200	11.6717	12,466.2200	12.4662	6.807	0	0	0
2021/03/24	R248	05/08/2021	10.00	Call	Bond Future	484.0300	0.4840	628.0800	0.6281	29.761	0	0	0
2021/03/24	R248	05/08/2021	10.30	Put	Bond Future	9,537.0600	9.5371	10,356.9200	10.3569	8.597	0	0	0
2021/03/24	R248	05/08/2021	12.51	Call	Bond Future	7,675.2000	7.6752	7,656.1200	7.6561	(0.249)	0	0	0
2021/03/24	R248	05/08/2021	12.52	Put	Bond Future	1,549.8500	1.5499	2,178.3900	2.1784	40.555	0	0	0
2021/03/24	R248	05/08/2021	12.50	Call	Bond Future	7,634.5900	7.6346	7,618.3400	7.6183	(0.213)	0	0	0
2021/03/24	R248	04/11/2021	12.85	Call	Bond Future	8,860.6900	8.8607	8,885.9100	8.8859	0.285	0	0	0
2021/03/24	R248	04/11/2021	12.85	Put	Bond Future	2,201.4800	2.2015	2,884.9700	2.8850	31.047	0	0	0
2021/03/24	R248	04/11/2021			Bond Future	11.7153	77.6175	11.8194	76.9592	0.888	0.0000	0.0000	0
2021/03/24	R248	04/11/2021	12.84	Call	Bond Future	8,823.9600	8.8240	8,851.4400	8.8514	0.311	0	0	0
2021/03/24	R248	04/11/2021	12.84	Put	Bond Future	2,218.7800	2.2188	2,904.5300	2.9045	30.907	0	0	0
2021/03/24	R248	04/11/2021	12.83	Call	Bond Future	8,787.2700	8.7873	8,817.0000	8.8170	0.338	0	0	0
2021/03/24	R248	04/11/2021	12.83	Put	Bond Future	2,236.2000	2.2362	2,924.2000	2.9242	30.766	0	0	0
2021/03/24	R248	03/02/2022	11.48	Call	Bond Future	4,118.2400	4.1182	3,732.0300	3.7320	(9.378)	0	0	0
2021/03/24	R248	03/02/2022	11.49	Put	Bond Future	6,991.0200	6.9910	7,269.3200	7.2693	3.981	0	0	0
2021/03/24	R248	03/02/2022	11.47	Call	Bond Future	4,090.7200	4.0907	3,705.5900	3.7056	(9.415)	0	0	0
2021/03/24	R248	03/02/2022			Bond Future	11.9364	78.4857	12.0454	77.8198	0.912	0.0000	0.0000	0
2021/03/24	R248	03/02/2022	11.48	Put	Bond Future	7,029.0400	7.0290	7,308.7200	7.3087	3.979	0	0	0
2021/03/24	R248	03/02/2022	11.49	Call	Bond Future	4,146.1400	4.1461	3,758.5500	3.7586	(9.348)	0	0	0
2021/03/24	R248	03/02/2022	11.47	Put	Bond Future	7,067.5500	7.0675	7,348.3100	7.3483	3.973	0	0	0

Total

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