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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/04/2021 TO 01/04/2021

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
2021/04/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	2025 06/05/2021			Bond Future	150.3978	150.3978	150.3807	150.3807	(0.011)	0.0000	0.0000	5,536
2021/04/01	2025 05/08/2021			Bond Future	150.4951	150.4951	150.4772	150.4772	(0.012)	0.0000	0.0000	0
2021/04/01	2025 04/11/2021			Bond Future	152.1891	152.1891	152.1705	152.1705	(0.012)	0.0000	0.0000	0
2021/04/01	2025 03/02/2022			Bond Future	152.3736	152.3736	152.3546	152.3546	(0.012)	0.0000	0.0000	0
2021/04/01	2029 06/05/2021			Bond Future	108.5834	108.5834	108.9106	108.9106	0.301	0.0000	0.0000	2,808
2021/04/01	2029 05/08/2021			Bond Future	109.7585	109.7585	110.0888	110.0888	0.301	0.0000	0.0000	0
2021/04/01	2029 04/11/2021			Bond Future	109.8435	109.8435	110.1771	110.1771	0.304	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
2021/04/01	2029	03/02/2022			Bond Future	111.1009	111.1009	111.4381	111.4381	0.304	0.0000	0.0000	0
2021/04/01	2030	06/05/2021	8.90	Call	Bond Future	523.6800	0.5237	431.3700	0.4314	(17.627)	0	0	0
2021/04/01	2030	06/05/2021	9.00	Call	Bond Future	655.4600	0.6555	546.8100	0.5468	(16.576)	0	0	0
2021/04/01	2030	06/05/2021	9.00	Put	Bond Future	3,740.8000	3.7408	4,007.6200	4.0076	7.133	0	0	5,000
2021/04/01	2030	06/05/2021	9.25	Call	Bond Future	1,086.8300	1.0868	933.1300	0.9331	(14.142)	0	0	0
2021/04/01	2030	06/05/2021	9.25	Put	Bond Future	2,754.3400	2.7543	2,976.1100	2.9761	8.052	0	0	0
2021/04/01	2030	06/05/2021	9.35	Call	Bond Future	1,300.6100	1.3006	1,128.0700	1.1281	(13.266)	0	0	0
2021/04/01	2030	06/05/2021	9.27	Put	Bond Future	2,682.8800	2.6829	2,900.9100	2.9009	8.127	0	0	0
2021/04/01	2030	06/05/2021	9.27	Call	Bond Future	1,127.6000	1.1276	970.1600	0.9702	(13.962)	0	0	300
2021/04/01	2030	06/05/2021	10.95	Call	Bond Future	7,393.1400	7.3931	7,032.0200	7.0320	(4.885)	0	0	0
2021/04/01	2030	06/05/2021	10.95	Put	Bond Future	118.7200	0.1187	133.0700	0.1331	12.087	0	0	300
2021/04/01	2030	06/05/2021	11.70	Put	Bond Future	13.1900	0.0132	14.8400	0.0148	12.509	0	0	0
2021/04/01	2030	06/05/2021	11.70	Call	Bond Future	10,874.0600	10.8741	10,500.2400	10.5002	(3.438)	0	0	0
2021/04/01	2030	06/05/2021	11.69	Put	Bond Future	13.6300	0.0136	15.3300	0.0153	12.472	0	0	0
2021/04/01	2030	06/05/2021	11.69	Call	Bond Future	10,828.0200	10.8280	10,454.2500	10.4542	(3.452)	0	0	0
2021/04/01	2030	06/05/2021	9.92	Call	Bond Future	2,994.6700	2.9947	2,721.8000	2.7218	(9.112)	0	0	0
2021/04/01	2030	06/05/2021	9.15	Call	Bond Future	896.3800	0.8964	761.2300	0.7612	(15.077)	0	0	0
2021/04/01	2030	06/05/2021	9.15	Put	Bond Future	3,127.6900	3.1277	3,368.0100	3.3680	7.684	0	0	0
2021/04/01	2030	06/05/2021	10.04	Put	Bond Future	809.9600	0.8100	895.6700	0.8957	10.582	0	0	0
2021/04/01	2030	06/05/2021	10.04	Call	Bond Future	3,444.9100	3.4449	3,155.1500	3.1551	(8.411)	0	0	0
2021/04/01	2030	06/05/2021	7.97	Call	Bond Future	35.9000	0.0359	25.6300	0.0256	(28.607)	0	0	700
2021/04/01	2030	06/05/2021			Bond Future	9.5504	93.1467	9.6191	92.7712	0.719	0.0000	0.0000	114,969
2021/04/01	2030	06/05/2021	8.95	Call	Bond Future	586.8900	0.5869	486.5600	0.4866	(17.095)	0	0	0
2021/04/01	2030	06/05/2021	8.95	Put	Bond Future	3,959.1400	3.9591	4,234.2800	4.2343	6.949	0	0	2,500
2021/04/01	2030	06/05/2021	8.36	Put	Bond Future	6,969.9400	6.9699	7,315.5100	7.3155	4.958	0	0	0
2021/04/01	2030	06/05/2021	8.36	Call	Bond Future	125.4900	0.1255	95.5900	0.0956	(23.827)	0	0	0
2021/04/01	2030	06/05/2021	8.86	Put	Bond Future	4,368.3500	4.3683	4,657.7000	4.6577	6.624	0	0	0
2021/04/01	2030	06/05/2021	8.86	Call	Bond Future	476.8000	0.4768	390.6800	0.3907	(18.062)	0	0	0
2021/04/01	2030	06/05/2021	8.90	Put	Bond Future	4,183.9800	4.1840	4,467.1400	4.4671	6.768	0	0	2,500
2021/04/01	2030	06/05/2021	9.35	Put	Bond Future	2,408.7300	2.4087	2,611.6600	2.6117	8.425	0	0	0
2021/04/01	2030	06/05/2021	8.77	Put	Bond Future	4,797.4700	4.7975	5,099.9200	5.0999	6.304	0	0	0
2021/04/01	2030	06/05/2021	8.77	Call	Bond Future	382.9400	0.3829	309.9200	0.3099	(19.068)	0	0	300
2021/04/01	2030	06/05/2021	10.74	Put	Bond Future	200.4600	0.2005	223.9800	0.2240	11.733	0	0	0
2021/04/01	2030	06/05/2021	10.74	Call	Bond Future	6,433.0300	6.4330	6,081.0800	6.0811	(5.471)	0	0	0
2021/04/01	2030	06/05/2021	11.71	Put	Bond Future	12.7700	0.0128	14.3600	0.0144	12.451	0	0	0
2021/04/01	2030	06/05/2021	11.71	Call	Bond Future	10,920.0800	10.9201	10,546.2000	10.5462	(3.424)	0	0	0
2021/04/01	2030	06/05/2021	9.92	Put	Bond Future	996.3200	0.9963	1,098.9200	1.0989	10.298	0	0	700
2021/04/01	2030	06/05/2021	7.97	Put	Bond Future	9,265.8800	9.2659	9,631.0800	9.6311	3.941	0	0	0
2021/04/01	2030	06/05/2021	9.22	Put	Bond Future	2,863.2700	2.8633	3,090.6600	3.0907	7.942	0	0	700
2021/04/01	2030	06/05/2021	9.22	Call	Bond Future	1,027.0800	1.0271	879.0000	0.8790	(14.418)	0	0	0
2021/04/01	2030	05/08/2021	10.41	Put	Bond Future	1,869.8600	1.8699	1,985.6700	1.9857	6.194	0	0	0
2021/04/01	2030	05/08/2021	10.41	Call	Bond Future	5,112.8100	5.1128	4,848.7500	4.8488	(5.165)	0	0	0
2021/04/01	2030	05/08/2021	8.83	Call	Bond Future	1,199.0400	1.1990	1,090.8900	1.0909	(9.020)	0	0	479
2021/04/01	2030	05/08/2021	10.15	Call	Bond Future	4,246.6900	4.2467	4,005.3400	4.0053	(5.683)	0	0	0
2021/04/01	2030	05/08/2021	10.30	Put	Bond Future	2,051.0100	2.0510	2,176.0900	2.1761	6.098	0	0	200
2021/04/01	2030	05/08/2021	8.78	Put	Bond Future	6,642.8800	6.6429	6,919.2600	6.9193	4.161	0	0	0
2021/04/01	2030	05/08/2021	8.78	Call	Bond Future	1,128.3000	1.1283	1,024.8100	1.0248	(9.172)	0	0	200

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
2021/04/01	2030	05/08/2021	7.70	Put	Bond Future	12,207.1100	12.2071	12,554.9800	12.5550	2.850	0	0	0
2021/04/01	2030	05/08/2021	9.45	Call	Bond Future	2,346.5700	2.3466	2,175.6500	2.1756	(7.284)	0	0	600
2021/04/01	2030	05/08/2021	12.10	Call	Bond Future	11,535.4400	11.5354	11,179.3200	11.1793	(3.087)	0	0	0
2021/04/01	2030	05/08/2021	12.10	Put	Bond Future	284.1000	0.2841	307.8500	0.3079	8.360	0	0	600
2021/04/01	2030	05/08/2021	10.42	Put	Bond Future	1,854.1600	1.8542	1,969.1500	1.9691	6.202	0	0	0
2021/04/01	2030	05/08/2021	10.42	Call	Bond Future	5,147.5600	5.1476	4,882.6800	4.8827	(5.146)	0	0	0
2021/04/01	2030	05/08/2021			Bond Future	9.7826	90.1265	9.8545	89.7466	0.736	0.0000	0.0000	0
2021/04/01	2030	05/08/2021	8.95	Put	Bond Future	5,930.6700	5.9307	6,190.8900	6.1909	4.388	0	0	0
2021/04/01	2030	05/08/2021	8.95	Call	Bond Future	1,381.2100	1.3812	1,261.5600	1.2616	(8.663)	0	0	600
2021/04/01	2030	05/08/2021	10.43	Put	Bond Future	1,838.5800	1.8386	1,952.7600	1.9528	6.210	0	0	0
2021/04/01	2030	05/08/2021	10.43	Call	Bond Future	5,182.3900	5.1824	4,916.7000	4.9167	(5.127)	0	0	0
2021/04/01	2030	05/08/2021	8.83	Put	Bond Future	6,428.4500	6.4285	6,700.1700	6.7002	4.227	0	0	0
2021/04/01	2030	05/08/2021	10.15	Put	Bond Future	2,328.8500	2.3288	2,467.3700	2.4674	5.948	0	0	479
2021/04/01	2030	05/08/2021	9.75	Call	Bond Future	3,080.8600	3.0809	2,878.7400	2.8787	(6.561)	0	0	0
2021/04/01	2030	05/08/2021	9.75	Put	Bond Future	3,253.4100	3.2534	3,431.1600	3.4312	5.463	0	0	479
2021/04/01	2030	05/08/2021	10.30	Call	Bond Future	4,736.5200	4.7365	4,481.7300	4.4817	(5.379)	0	0	0
2021/04/01	2030	05/08/2021	7.70	Call	Bond Future	257.0600	0.2571	225.0600	0.2251	(12.448)	0	0	200
2021/04/01	2030	05/08/2021	9.45	Put	Bond Future	4,129.2000	4.1292	4,338.1500	4.3381	5.060	0	0	0
2021/04/01	2030	04/11/2021	9.20	Call	Bond Future	2,055.3800	2.0554	1,917.0800	1.9171	(6.729)	0	0	1,102
2021/04/01	2030	04/11/2021	11.26	Call	Bond Future	7,779.3300	7.7793	7,485.7900	7.4858	(3.773)	0	0	0
2021/04/01	2030	04/11/2021	8.27	Put	Bond Future	10,319.6800	10.3197	10,632.2800	10.6323	3.029	0	0	0
2021/04/01	2030	04/11/2021	8.27	Call	Bond Future	853.1200	0.8531	781.3300	0.7813	(8.415)	0	0	300
2021/04/01	2030	04/11/2021	8.77	Put	Bond Future	8,002.9600	8.0030	8,282.6200	8.2826	3.494	0	0	0
2021/04/01	2030	04/11/2021	11.44	Put	Bond Future	1,405.8900	1.4059	1,486.7200	1.4867	5.749	0	0	300
2021/04/01	2030	04/11/2021	10.60	Call	Bond Future	5,588.0400	5.5880	5,336.0100	5.3360	(4.510)	0	0	0
2021/04/01	2030	04/11/2021	10.60	Put	Bond Future	2,597.3000	2.5973	2,729.6600	2.7297	5.096	0	0	0
2021/04/01	2030	04/11/2021	10.59	Put	Bond Future	2,613.8300	2.6138	2,746.9000	2.7469	5.091	0	0	0
2021/04/01	2030	04/11/2021			Bond Future	10.0027	91.1206	10.0780	90.7362	0.753	0.0000	0.0000	0
2021/04/01	2030	04/11/2021	9.20	Put	Bond Future	6,288.7700	6.2888	6,534.8600	6.5349	3.913	0	0	0
2021/04/01	2030	04/11/2021	11.26	Put	Bond Future	1,633.7200	1.6337	1,724.5700	1.7246	5.561	0	0	1,102
2021/04/01	2030	04/11/2021	9.90	Put	Bond Future	4,100.6900	4.1007	4,287.5800	4.2876	4.558	0	0	0
2021/04/01	2030	04/11/2021	9.90	Call	Bond Future	3,573.1800	3.5732	3,375.6800	3.3757	(5.527)	0	0	1,102
2021/04/01	2030	04/11/2021	8.77	Call	Bond Future	1,395.2400	1.3952	1,290.5100	1.2905	(7.506)	0	0	300
2021/04/01	2030	04/11/2021	11.44	Call	Bond Future	8,385.7100	8.3857	8,082.1500	8.0822	(3.620)	0	0	0
2021/04/01	2030	04/11/2021	10.61	Call	Bond Future	5,620.5500	5.6205	5,367.8300	5.3678	(4.496)	0	0	0
2021/04/01	2030	04/11/2021	10.61	Put	Bond Future	2,580.8500	2.5808	2,712.5200	2.7125	5.102	0	0	0
2021/04/01	2030	04/11/2021	10.59	Call	Bond Future	5,555.5800	5.5556	5,304.2600	5.3043	(4.524)	0	0	0
2021/04/01	2030	03/02/2022	8.39	Put	Bond Future	10,718.4000	10.7184	11,034.0500	11.0340	2.945	0	0	0
2021/04/01	2030	03/02/2022	8.39	Call	Bond Future	919.1100	0.9191	846.0100	0.8460	(7.953)	0	0	101
2021/04/01	2030	03/02/2022	9.35	Call	Bond Future	2,111.3100	2.1113	1,974.7100	1.9747	(6.470)	0	0	0
2021/04/01	2030	03/02/2022	9.35	Put	Bond Future	6,672.0500	6.6721	6,924.2000	6.9242	3.779	0	0	101
2021/04/01	2030	03/02/2022	9.45	Call	Bond Future	2,294.1100	2.2941	2,149.6300	2.1496	(6.298)	0	0	0
2021/04/01	2030	03/02/2022	9.45	Put	Bond Future	6,329.9600	6.3300	6,574.2300	6.5742	3.859	0	0	0
2021/04/01	2030	03/02/2022			Bond Future	10.2441	88.1386	10.3231	87.7498	0.771	0.0000	0.0000	0
2021/04/01	2030	03/02/2022	9.78	Call	Bond Future	2,961.2300	2.9612	2,790.5500	2.7906	(5.764)	0	0	0
2021/04/01	2030	03/02/2022	9.78	Put	Bond Future	5,291.7800	5.2918	5,509.8500	5.5099	4.121	0	0	101
2021/04/01	2030	03/02/2022	9.43	Call	Bond Future	2,256.8300	2.2568	2,113.9300	2.1139	(6.332)	0	0	0
2021/04/01	2030	03/02/2022	9.43	Put	Bond Future	6,397.3500	6.3974	6,643.2000	6.6432	3.843	0	0	0

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2021/04/01	2030	03/02/2022	9.44	Call	Bond Future	2,275.4200	2.2754	2,131.7300	2.1317	(6.315)	0	0	0
2021/04/01	2030	03/02/2022	9.44	Put	Bond Future	6,363.5900	6.3636	6,608.6500	6.6087	3.851	0	0	0
2021/04/01	2032	06/05/2021	12.12	Put	Bond Future	75.6400	0.0756	85.0500	0.0851	12.441	0	0	0
2021/04/01	2032	06/05/2021	12.12	Call	Bond Future	9,351.5300	9.3515	8,934.5500	8.9346	(4.459)	0	0	0
2021/04/01	2032	06/05/2021	12.57	Call	Bond Future	11,489.1200	11.4891	11,065.5000	11.0655	(3.687)	0	0	0
2021/04/01	2032	06/05/2021			Bond Future	10.3952	87.1158	10.4688	86.6894	0.708	0.0000	0.0000	137,207
2021/04/01	2032	06/05/2021	12.11	Put	Bond Future	77.6200	0.0776	87.2600	0.0873	12.419	0	0	0
2021/04/01	2032	06/05/2021	12.11	Call	Bond Future	9,303.8100	9.3038	8,887.0600	8.8871	(4.479)	0	0	0
2021/04/01	2032	06/05/2021	10.33	Call	Bond Future	1,827.8200	1.8278	1,602.0100	1.6020	(12.354)	0	0	736
2021/04/01	2032	06/05/2021	10.33	Put	Bond Future	2,207.7400	2.2077	2,408.3200	2.4083	9.085	0	0	0
2021/04/01	2032	06/05/2021	12.57	Put	Bond Future	21.9300	0.0219	24.7000	0.0247	12.631	0	0	736
2021/04/01	2032	06/05/2021	12.10	Put	Bond Future	79.6400	0.0796	89.5200	0.0895	12.406	0	0	0
2021/04/01	2032	06/05/2021	12.10	Call	Bond Future	9,256.0700	9.2561	8,839.5600	8.8396	(4.500)	0	0	0
2021/04/01	2032	05/08/2021	11.37	Put	Bond Future	1,963.8000	1.9638	2,087.7800	2.0878	6.313	0	0	0
2021/04/01	2032	05/08/2021	11.37	Call	Bond Future	6,002.5100	6.0025	5,695.1700	5.6952	(5.120)	0	0	0
2021/04/01	2032	05/08/2021			Bond Future	10.6284	88.0368	10.7053	87.6055	0.723	0.0000	0.0000	0
2021/04/01	2032	05/08/2021	11.35	Put	Bond Future	1,995.2000	1.9952	2,120.8800	2.1209	6.299	0	0	0
2021/04/01	2032	05/08/2021	11.35	Call	Bond Future	5,928.4800	5.9285	5,622.8400	5.6228	(5.155)	0	0	0
2021/04/01	2032	05/08/2021	11.36	Put	Bond Future	1,979.4400	1.9794	2,104.2700	2.1043	6.306	0	0	0
2021/04/01	2032	05/08/2021	11.36	Call	Bond Future	5,965.4600	5.9655	5,658.9700	5.6590	(5.138)	0	0	0
2021/04/01	2032	04/11/2021	9.83	Call	Bond Future	1,971.3700	1.9714	1,829.5900	1.8296	(7.192)	0	0	700
2021/04/01	2032	04/11/2021	11.71	Put	Bond Future	2,540.8400	2.5408	2,673.6800	2.6737	5.228	0	0	0
2021/04/01	2032	04/11/2021	11.69	Call	Bond Future	6,935.7000	6.9357	6,633.5700	6.6336	(4.356)	0	0	0
2021/04/01	2032	04/11/2021	11.70	Call	Bond Future	6,970.8700	6.9709	6,668.0500	6.6680	(4.344)	0	0	0
2021/04/01	2032	04/11/2021			Bond Future	10.8604	84.8620	10.9407	84.4257	0.739	0.0000	0.0000	0
2021/04/01	2032	04/11/2021	9.83	Put	Bond Future	7,856.3500	7.8563	8,150.9200	8.1509	3.749	0	0	0
2021/04/01	2032	04/11/2021	12.81	Call	Bond Future	10,900.1100	10.9001	10,532.6300	10.5326	(3.371)	0	0	0
2021/04/01	2032	04/11/2021	12.81	Put	Bond Future	1,123.7000	1.1237	1,192.5700	1.1926	6.129	0	0	700
2021/04/01	2032	04/11/2021	11.71	Call	Bond Future	7,006.1000	7.0061	6,702.5900	6.7026	(4.332)	0	0	0
2021/04/01	2032	04/11/2021	11.69	Put	Bond Future	2,571.7800	2.5718	2,706.0000	2.7060	5.219	0	0	0
2021/04/01	2032	04/11/2021	9.33	Put	Bond Future	10,212.7300	10.2127	10,546.8900	10.5469	3.272	0	0	0
2021/04/01	2032	04/11/2021	9.33	Call	Bond Future	1,271.6600	1.2717	1,169.4700	1.1695	(8.036)	0	0	700
2021/04/01	2032	04/11/2021	11.70	Put	Bond Future	2,556.2600	2.5563	2,689.7900	2.6898	5.224	0	0	0
2021/04/01	2032	03/02/2022	9.81	Call	Bond Future	1,811.7900	1.8118	1,683.7700	1.6838	(7.066)	0	0	0
2021/04/01	2032	03/02/2022	9.81	Put	Bond Future	9,066.2100	9.0662	9,379.5200	9.3795	3.456	0	0	198
2021/04/01	2032	03/02/2022	8.91	Put	Bond Future	13,612.5600	13.6126	13,984.5700	13.9846	2.733	0	0	0
2021/04/01	2032	03/02/2022	10.66	Call	Bond Future	3,413.8900	3.4139	3,215.5200	3.2155	(5.811)	0	0	0
2021/04/01	2032	03/02/2022	10.66	Put	Bond Future	5,826.1400	5.8261	6,069.1000	6.0691	4.170	0	0	97
2021/04/01	2032	03/02/2022	10.42	Call	Bond Future	2,871.7900	2.8718	2,694.2800	2.6943	(6.181)	0	0	0
2021/04/01	2032	03/02/2022	10.42	Put	Bond Future	6,615.1300	6.6151	6,878.9500	6.8789	3.988	0	0	0
2021/04/01	2032	03/02/2022	10.45	Put	Bond Future	6,511.8700	6.5119	6,773.0900	6.7731	4.011	0	0	198
2021/04/01	2032	03/02/2022	10.43	Call	Bond Future	2,893.3600	2.8934	2,714.9700	2.7150	(6.165)	0	0	0
2021/04/01	2032	03/02/2022	10.43	Put	Bond Future	6,580.6800	6.5807	6,843.6200	6.8436	3.996	0	0	0
2021/04/01	2032	03/02/2022			Bond Future	11.1081	85.8140	11.1920	85.3727	0.755	0.0000	0.0000	0
2021/04/01	2032	03/02/2022	10.14	Call	Bond Future	2,327.9100	2.3279	2,174.1100	2.1741	(6.607)	0	0	0
2021/04/01	2032	03/02/2022	10.14	Put	Bond Future	7,659.7100	7.6597	7,947.2400	7.9472	3.754	0	0	97
2021/04/01	2032	03/02/2022	9.14	Put	Bond Future	12,355.5900	12.3556	12,714.4900	12.7145	2.905	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
2021/04/01	2032	03/02/2022	9.14	Call	Bond Future	1,022.3400	1.0223	939.9100	0.9399	(8.063)	0	0	97
2021/04/01	2032	03/02/2022	8.91	Call	Bond Future	822.7100	0.8227	753.3900	0.7534	(8.426)	0	0	198
2021/04/01	2032	03/02/2022	10.44	Call	Bond Future	2,914.7000	2.9147	2,735.4600	2.7355	(6.150)	0	0	0
2021/04/01	2032	03/02/2022	10.44	Put	Bond Future	6,546.0500	6.5461	6,808.1400	6.8081	4.004	0	0	0
2021/04/01	2032	03/02/2022	10.45	Call	Bond Future	2,936.4400	2.9364	2,756.3300	2.7563	(6.134)	0	0	0
2021/04/01	2033	06/05/2021			Bond Future	103.2760	103.2760	102.5988	102.5988	(0.656)	0.0000	0.0000	10,050
2021/04/01	2033	05/08/2021			Bond Future	104.3937	104.3937	103.7086	103.7086	(0.656)	0.0000	0.0000	0
2021/04/01	2033	04/11/2021			Bond Future	104.3440	104.3440	103.6510	103.6510	(0.664)	0.0000	0.0000	0
2021/04/01	2033	03/02/2022			Bond Future	105.5384	105.5384	104.8373	104.8373	(0.664)	0.0000	0.0000	0
2021/04/01	2037	06/05/2021	12.42	Call	Bond Future	6,645.8800	6.6459	6,322.4400	6.3224	(4.867)	0	0	0
2021/04/01	2037	06/05/2021	12.44	Put	Bond Future	427.9500	0.4280	458.2100	0.4582	7.071	0	0	0
2021/04/01	2037	06/05/2021	12.43	Call	Bond Future	6,692.7200	6.6927	6,368.7600	6.3688	(4.840)	0	0	0
2021/04/01	2037	06/05/2021			Bond Future	11.3386	81.7044	11.3969	81.3497	0.514	0.0000	0.0000	128,524
2021/04/01	2037	06/05/2021	12.42	Put	Bond Future	441.8700	0.4419	473.1700	0.4732	7.084	0	0	0
2021/04/01	2037	06/05/2021	12.44	Call	Bond Future	6,739.5700	6.7396	6,415.0900	6.4151	(4.815)	0	0	0
2021/04/01	2037	06/05/2021	12.43	Put	Bond Future	434.8800	0.4349	465.6600	0.4657	7.078	0	0	0
2021/04/01	2037	05/08/2021	12.26	Put	Bond Future	2,400.7000	2.4007	2,505.3700	2.5054	4.360	0	0	0
2021/04/01	2037	05/08/2021	12.28	Call	Bond Future	6,343.3800	6.3434	6,087.9300	6.0879	(4.027)	0	0	0
2021/04/01	2037	05/08/2021	12.27	Put	Bond Future	2,383.5100	2.3835	2,487.5200	2.4875	4.364	0	0	0
2021/04/01	2037	05/08/2021	12.27	Call	Bond Future	6,305.8600	6.3059	6,051.0800	6.0511	(4.040)	0	0	0
2021/04/01	2037	05/08/2021			Bond Future	11.5797	78.3129	11.6407	77.9541	0.526	0.0000	0.0000	0
2021/04/01	2037	05/08/2021	12.26	Call	Bond Future	6,268.4000	6.2684	6,014.2800	6.0143	(4.054)	0	0	0
2021/04/01	2037	05/08/2021	12.28	Put	Bond Future	2,366.4500	2.3665	2,469.7900	2.4698	4.367	0	0	0
2021/04/01	2037	04/11/2021	12.30	Call	Bond Future	6,379.1300	6.3791	6,145.4100	6.1454	(3.664)	0	0	0
2021/04/01	2037	04/11/2021	12.30	Put	Bond Future	3,627.9300	3.6279	3,757.2500	3.7573	3.565	0	0	792
2021/04/01	2037	04/11/2021	11.49	Put	Bond Future	5,806.4500	5.8064	5,990.5500	5.9905	3.171	0	0	0
2021/04/01	2037	04/11/2021	11.49	Call	Bond Future	3,953.4900	3.9535	3,774.5500	3.7745	(4.526)	0	0	600
2021/04/01	2037	04/11/2021	12.82	Put	Bond Future	2,718.3800	2.7184	2,819.0800	2.8191	3.704	0	0	0
2021/04/01	2037	04/11/2021	12.83	Call	Bond Future	8,248.3400	8.2483	7,985.5100	7.9855	(3.186)	0	0	0
2021/04/01	2037	04/11/2021			Bond Future	11.8071	79.1770	11.8706	78.8139	0.538	0.0000	0.0000	0
2021/04/01	2037	04/11/2021	12.82	Call	Bond Future	8,211.5300	8.2115	7,949.1900	7.9492	(3.195)	0	0	0
2021/04/01	2037	04/11/2021	12.83	Put	Bond Future	2,704.0000	2.7040	2,804.2100	2.8042	3.706	0	0	0
2021/04/01	2037	04/11/2021	12.81	Call	Bond Future	8,174.5400	8.1745	7,912.6900	7.9127	(3.203)	0	0	0
2021/04/01	2037	04/11/2021	12.81	Put	Bond Future	2,732.6300	2.7326	2,833.8200	2.8338	3.703	0	0	0
2021/04/01	2037	03/02/2022	11.46	Call	Bond Future	3,572.1200	3.5721	3,409.5900	3.4096	(4.550)	0	0	0
2021/04/01	2037	03/02/2022	11.47	Put	Bond Future	6,946.2200	6.9462	7,150.2000	7.1502	2.937	0	0	0
2021/04/01	2037	03/02/2022	11.45	Call	Bond Future	3,548.0900	3.5481	3,386.2500	3.3863	(4.561)	0	0	0
2021/04/01	2037	03/02/2022			Bond Future	12.0532	75.8109	12.1195	75.4437	0.550	0.0000	0.0000	0
2021/04/01	2037	03/02/2022	11.46	Put	Bond Future	6,981.7800	6.9818	7,186.4500	7.1864	2.931	0	0	0
2021/04/01	2037	03/02/2022	11.47	Call	Bond Future	3,595.9500	3.5960	3,432.7300	3.4327	(4.539)	0	0	0
2021/04/01	2037	03/02/2022	11.45	Put	Bond Future	7,017.2100	7.0172	7,222.5700	7.2226	2.927	0	0	0
2021/04/01	2038	06/05/2021			Bond Future	115.5679	115.5679	115.5818	115.5818	0.012	0.0000	0.0000	7,969
2021/04/01	2038	05/08/2021			Bond Future	115.0969	115.0969	115.1105	115.1105	0.012	0.0000	0.0000	0
2021/04/01	2038	04/11/2021			Bond Future	116.3927	116.3927	116.4061	116.4061	0.012	0.0000	0.0000	0
2021/04/01	2038	03/02/2022			Bond Future	115.9729	115.9729	115.9863	115.9863	0.012	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
2021/04/01	2040	06/05/2021	10.83	Put	Bond Future	4,876.7400	4.8767	5,014.3100	5.0143	2.821	0	0	0
2021/04/01	2040	06/05/2021	10.83	Call	Bond Future	811.2900	0.8113	734.8600	0.7349	(9.421)	0	0	300
2021/04/01	2040	06/05/2021	11.58	Put	Bond Future	1,909.3700	1.9094	1,968.5000	1.9685	3.097	0	0	0
2021/04/01	2040	06/05/2021	11.58	Call	Bond Future	2,866.2000	2.8662	2,711.3300	2.7113	(5.403)	0	0	300
2021/04/01	2040	06/05/2021	12.44	Put	Bond Future	517.5000	0.5175	529.0600	0.5291	2.234	0	0	0
2021/04/01	2040	06/05/2021	12.44	Call	Bond Future	6,670.2000	6.6702	6,467.7600	6.4678	(3.035)	0	0	0
2021/04/01	2040	06/05/2021			Bond Future	11.4314	83.8391	11.4644	83.6251	0.289	0.0000	0.0000	84,776
2021/04/01	2040	06/05/2021	13.38	Call	Bond Future	11,299.9400	11.2999	11,086.1600	11.0862	(1.892)	0	0	0
2021/04/01	2040	06/05/2021	13.38	Put	Bond Future	71.9200	0.0719	72.1400	0.0721	0.306	0	0	300
2021/04/01	2040	06/05/2021	12.42	Put	Bond Future	534.1300	0.5341	546.2400	0.5462	2.267	0	0	0
2021/04/01	2040	06/05/2021	12.42	Call	Bond Future	6,572.2900	6.5723	6,370.4000	6.3704	(3.072)	0	0	0
2021/04/01	2040	06/05/2021	12.43	Put	Bond Future	525.7600	0.5258	537.5800	0.5376	2.248	0	0	0
2021/04/01	2040	06/05/2021	12.43	Call	Bond Future	6,621.2200	6.6212	6,419.0400	6.4190	(3.054)	0	0	0
2021/04/01	2040	05/08/2021	12.47	Call	Bond Future	7,116.4600	7.1165	6,950.8100	6.9508	(2.328)	0	0	0
2021/04/01	2040	05/08/2021	12.49	Put	Bond Future	2,277.8400	2.2778	2,328.1200	2.3281	2.207	0	0	0
2021/04/01	2040	05/08/2021	12.48	Call	Bond Future	7,156.7500	7.1567	6,990.7400	6.9907	(2.320)	0	0	0
2021/04/01	2040	05/08/2021	11.05	Put	Bond Future	6,432.7600	6.4328	6,555.1200	6.5551	1.902	0	0	0
2021/04/01	2040	05/08/2021	11.05	Call	Bond Future	2,397.7000	2.3977	2,303.4100	2.3034	(3.933)	0	0	900
2021/04/01	2040	05/08/2021			Bond Future	11.6666	80.2199	11.7012	80.0032	0.296	0.0000	0.0000	0
2021/04/01	2040	05/08/2021	12.47	Put	Bond Future	2,310.6400	2.3106	2,361.6400	2.3616	2.207	0	0	0
2021/04/01	2040	05/08/2021	12.49	Call	Bond Future	7,197.2500	7.1973	7,030.8800	7.0309	(2.312)	0	0	0
2021/04/01	2040	05/08/2021	12.48	Put	Bond Future	2,294.1000	2.2941	2,344.7400	2.3447	2.207	0	0	0
2021/04/01	2040	05/08/2021	11.55	Put	Bond Future	4,545.4200	4.5454	4,638.8400	4.6388	2.055	0	0	0
2021/04/01	2040	05/08/2021	11.55	Call	Bond Future	3,806.3800	3.8064	3,683.1500	3.6831	(3.237)	0	0	900
2021/04/01	2040	05/08/2021	14.80	Call	Bond Future	16,579.5000	16.5795	16,368.7400	16.3687	(1.271)	0	0	0
2021/04/01	2040	05/08/2021	14.80	Put	Bond Future	235.0400	0.2350	240.9300	0.2409	2.506	0	0	900
2021/04/01	2040	04/11/2021	12.90	Call	Bond Future	8,680.0100	8.6800	8,516.1600	8.5162	(1.888)	0	0	0
2021/04/01	2040	04/11/2021	12.90	Put	Bond Future	2,874.9500	2.8750	2,930.4200	2.9304	1.929	0	0	0
2021/04/01	2040	04/11/2021	12.89	Call	Bond Future	8,641.4900	8.6415	8,477.9400	8.4779	(1.893)	0	0	0
2021/04/01	2040	04/11/2021	12.89	Put	Bond Future	2,890.3400	2.8903	2,946.1100	2.9461	1.930	0	0	0
2021/04/01	2040	04/11/2021			Bond Future	11.8881	81.1051	11.9241	80.8857	0.303	0.0000	0.0000	0
2021/04/01	2040	04/11/2021	12.91	Call	Bond Future	8,718.7600	8.7188	8,554.6300	8.5546	(1.882)	0	0	0
2021/04/01	2040	04/11/2021	12.91	Put	Bond Future	2,859.8600	2.8599	2,915.0500	2.9150	1.930	0	0	0
2021/04/01	2040	03/02/2022	11.58	Put	Bond Future	7,231.4400	7.2314	7,348.9600	7.3490	1.625	0	0	0
2021/04/01	2040	03/02/2022	11.59	Call	Bond Future	3,909.6500	3.9096	3,804.9000	3.8049	(2.679)	0	0	0
2021/04/01	2040	03/02/2022	11.57	Put	Bond Future	7,268.8600	7.2689	7,386.8100	7.3868	1.623	0	0	0
2021/04/01	2040	03/02/2022			Bond Future	12.1275	77.5104	12.1651	77.2885	0.310	0.0000	0.0000	0
2021/04/01	2040	03/02/2022	11.58	Call	Bond Future	3,883.7100	3.8837	3,779.3800	3.7794	(2.686)	0	0	0
2021/04/01	2040	03/02/2022	11.59	Put	Bond Future	7,194.1700	7.1942	7,311.2700	7.3113	1.628	0	0	0
2021/04/01	2040	03/02/2022	11.57	Call	Bond Future	3,857.8400	3.8578	3,753.9400	3.7539	(2.693)	0	0	0
2021/04/01	2044	06/05/2021	11.40	Call	Bond Future	2,086.7800	2.0868	1,968.5300	1.9685	(5.667)	0	0	0
2021/04/01	2044	06/05/2021	11.40	Put	Bond Future	2,665.9200	2.6659	2,729.7400	2.7297	2.394	0	0	3,100
2021/04/01	2044	06/05/2021	11.79	Call	Bond Future	3,470.6000	3.4706	3,323.1300	3.3231	(4.249)	0	0	0
2021/04/01	2044	06/05/2021	11.79	Put	Bond Future	1,547.3900	1.5474	1,581.9900	1.5820	2.236	0	0	3,100
2021/04/01	2044	06/05/2021	11.10	Call	Bond Future	1,269.1000	1.2691	1,178.6600	1.1787	(7.126)	0	0	0
2021/04/01	2044	06/05/2021	12.50	Call	Bond Future	6,675.3600	6.6754	6,499.8700	6.4999	(2.629)	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
2021/04/01	2044	06/05/2021	12.50	Put	Bond Future	533.6000	0.5336	540.1800	0.5402	1.233	0	0	3,100
2021/04/01	2044	06/05/2021	12.43	Put	Bond Future	594.4100	0.5944	602.5200	0.6025	1.364	0	0	0
2021/04/01	2044	06/05/2021	12.43	Call	Bond Future	6,338.4500	6.3385	6,164.4900	6.1645	(2.745)	0	0	0
2021/04/01	2044	06/05/2021	12.44	Put	Bond Future	585.3300	0.5853	593.2100	0.5932	1.346	0	0	0
2021/04/01	2044	06/05/2021	12.44	Call	Bond Future	6,386.4200	6.3864	6,212.2300	6.2122	(2.728)	0	0	0
2021/04/01	2044	06/05/2021			Bond Future	11.4884	80.4339	11.5164	80.2518	0.244	0.0000	0.0000	62,001
2021/04/01	2044	06/05/2021	10.70	Put	Bond Future	5,970.4400	5.9704	6,100.4100	6.1004	2.177	0	0	0
2021/04/01	2044	06/05/2021	10.70	Call	Bond Future	533.7500	0.5338	481.6500	0.4816	(9.761)	0	0	3,100
2021/04/01	2044	06/05/2021	11.10	Put	Bond Future	3,870.0700	3.8701	3,961.7000	3.9617	2.368	0	0	3,100
2021/04/01	2044	06/05/2021	11.90	Call	Bond Future	3,923.5600	3.9236	3,769.6600	3.7697	(3.922)	0	0	0
2021/04/01	2044	06/05/2021	11.90	Put	Bond Future	1,319.1300	1.3191	1,347.3000	1.3473	2.135	0	0	0
2021/04/01	2044	06/05/2021	11.35	Put	Bond Future	2,845.7100	2.8457	2,913.9100	2.9139	2.397	0	0	0
2021/04/01	2044	06/05/2021	11.35	Call	Bond Future	1,935.6100	1.9356	1,821.7400	1.8217	(5.883)	0	0	3,100
2021/04/01	2044	06/05/2021	12.45	Put	Bond Future	576.3800	0.5764	584.0300	0.5840	1.327	0	0	0
2021/04/01	2044	06/05/2021	12.45	Call	Bond Future	6,434.4400	6.4344	6,260.0200	6.2600	(2.711)	0	0	0
2021/04/01	2044	05/08/2021	12.61	Put	Bond Future	2,201.4400	2.2014	2,239.7400	2.2397	1.740	0	0	0
2021/04/01	2044	05/08/2021	12.61	Call	Bond Future	7,500.4700	7.5005	7,354.4300	7.3544	(1.947)	0	0	0
2021/04/01	2044	05/08/2021	12.60	Put	Bond Future	2,216.7100	2.2167	2,255.2800	2.2553	1.740	0	0	0
2021/04/01	2044	05/08/2021			Bond Future	11.7152	76.9038	11.7446	76.7195	0.250	0.0000	0.0000	0
2021/04/01	2044	05/08/2021	12.59	Put	Bond Future	2,231.9300	2.2319	2,270.7900	2.2708	1.741	0	0	0
2021/04/01	2044	05/08/2021	12.59	Call	Bond Future	7,419.5000	7.4195	7,274.0200	7.2740	(1.961)	0	0	0
2021/04/01	2044	05/08/2021	12.60	Call	Bond Future	7,460.0500	7.4600	7,314.2800	7.3143	(1.954)	0	0	0
2021/04/01	2044	04/11/2021	12.91	Call	Bond Future	8,567.5900	8.5676	8,427.1100	8.4271	(1.640)	0	0	0
2021/04/01	2044	04/11/2021	12.91	Put	Bond Future	2,957.6500	2.9576	3,003.8400	3.0038	1.562	0	0	0
2021/04/01	2044	04/11/2021			Bond Future	11.9286	77.7525	11.9592	77.5658	0.257	0.0000	0.0000	0
2021/04/01	2044	04/11/2021	12.90	Call	Bond Future	8,529.6900	8.5297	8,389.4600	8.3895	(1.644)	0	0	0
2021/04/01	2044	04/11/2021	12.90	Put	Bond Future	2,973.2300	2.9732	3,019.6700	3.0197	1.562	0	0	0
2021/04/01	2044	04/11/2021	12.89	Call	Bond Future	8,491.6100	8.4916	8,351.6200	8.3516	(1.649)	0	0	0
2021/04/01	2044	04/11/2021	12.89	Put	Bond Future	2,988.7000	2.9887	3,035.3800	3.0354	1.562	0	0	0
2021/04/01	2044	03/02/2022	11.59	Call	Bond Future	3,842.2000	3.8422	3,752.5000	3.7525	(2.335)	0	0	0
2021/04/01	2044	03/02/2022	11.59	Put	Bond Future	7,341.1300	7.3411	7,440.2800	7.4403	1.351	0	0	0
2021/04/01	2044	03/02/2022	11.60	Call	Bond Future	3,867.9500	3.8680	3,777.8900	3.7779	(2.328)	0	0	0
2021/04/01	2044	03/02/2022	11.60	Put	Bond Future	7,302.9800	7.3030	7,401.7700	7.4018	1.353	0	0	0
2021/04/01	2044	03/02/2022			Bond Future	12.1590	74.2453	12.1911	74.0565	0.263	0.0000	0.0000	0
2021/04/01	2044	03/02/2022	11.61	Call	Bond Future	3,893.7900	3.8938	3,803.3600	3.8034	(2.322)	0	0	0
2021/04/01	2044	03/02/2022	11.61	Put	Bond Future	7,265.0100	7.2650	7,363.4300	7.3634	1.355	0	0	0
2021/04/01	2046	06/05/2021			Bond Future	104.8157	104.8157	103.5837	103.5837	(1.175)	0.0000	0.0000	15,133
2021/04/01	2046	05/08/2021			Bond Future	105.9501	105.9501	104.7043	104.7043	(1.176)	0.0000	0.0000	0
2021/04/01	2046	04/11/2021			Bond Future	105.3351	105.3351	104.0750	104.0750	(1.196)	0.0000	0.0000	0
2021/04/01	2046	03/02/2022			Bond Future	106.5409	106.5409	105.2664	105.2664	(1.196)	0.0000	0.0000	0
2021/04/01	2050	06/05/2021			Bond Future	108.3939	108.3939	107.3001	107.3001	(1.009)	0.0000	0.0000	11,044
2021/04/01	2050	05/08/2021			Bond Future	107.6395	107.6395	106.5333	106.5333	(1.028)	0.0000	0.0000	0
2021/04/01	2050	04/11/2021			Bond Future	108.8512	108.8512	107.7323	107.7323	(1.028)	0.0000	0.0000	0
2021/04/01	2050	03/02/2022			Bond Future	108.1495	108.1495	107.0179	107.0179	(1.046)	0.0000	0.0000	0
2021/04/01	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
2021/04/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	AL37	06/05/2021			Index Future	777.1850	777.1850	775.1630	775.1630	(0.260)	0.0000	0.0000	0
2021/04/01	AL37	05/08/2021			Index Future	785.3210	785.3210	783.2750	783.2750	(0.261)	0.0000	0.0000	0
2021/04/01	AL37	04/11/2021			Index Future	794.0640	794.0640	791.9920	791.9920	(0.261)	0.0000	0.0000	0
2021/04/01	AL37	03/02/2022			Index Future	802.9660	802.9660	800.8700	800.8700	(0.261)	0.0000	0.0000	0
2021/04/01	AL7T	06/05/2021			Index Future	851.5210	851.5210	847.7300	847.7300	(0.445)	0.0000	0.0000	0
2021/04/01	AL7T	05/08/2021			Index Future	860.4350	860.4350	856.6010	856.6010	(0.446)	0.0000	0.0000	0
2021/04/01	AL7T	04/11/2021			Index Future	870.0140	870.0140	866.1350	866.1350	(0.446)	0.0000	0.0000	0
2021/04/01	AL7T	03/02/2022			Index Future	879.7670	879.7670	875.8440	875.8440	(0.446)	0.0000	0.0000	0
2021/04/01	ALBI	06/05/2021			Index Future	748.6360	748.6360	746.3570	746.3570	(0.304)	0.0000	0.0000	299
2021/04/01	ALBI	05/08/2021			Index Future	756.4730	756.4730	754.1670	754.1670	(0.305)	0.0000	0.0000	0
2021/04/01	ALBI	04/11/2021			Index Future	764.8950	764.8950	762.5610	762.5610	(0.305)	0.0000	0.0000	0
2021/04/01	ALBI	03/02/2022			Index Future	773.4690	773.4690	771.1090	771.1090	(0.305)	0.0000	0.0000	0
2021/04/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/04/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/01	ES33	06/05/2021			Bond Future	12.0155	72.4574	12.0785	72.1431	0.525	0.0000	0.0000	350
2021/04/01	ES33	05/08/2021			Bond Future	12.2927	73.2416	12.3586	72.9235	0.536	0.0000	0.0000	0
2021/04/01	ES33	04/11/2021			Bond Future	12.5711	70.2909	12.6399	69.9690	0.548	0.0000	0.0000	0
2021/04/01	ES33	03/02/2022			Bond Future	12.8717	71.0960	12.9438	70.7704	0.560	0.0000	0.0000	0
2021/04/01	ES42	06/05/2021			Bond Future	12.4836	70.9734	12.5111	70.8218	0.220	0.0000	0.0000	4,779
2021/04/01	ES42	05/08/2021			Bond Future	12.7463	71.7419	12.7752	71.5883	0.226	0.0000	0.0000	0
2021/04/01	ES42	04/11/2021			Bond Future	13.0125	68.2917	13.0428	68.1362	0.233	0.0000	0.0000	0
2021/04/01	ES42	03/02/2022			Bond Future	13.2904	69.0743	13.3221	68.9169	0.239	0.0000	0.0000	0
2021/04/01	GOVI	06/05/2021	678.67	Call	GOVI	612,930.0000	61.2930	590,490.0000	59.0490	(3.661)	0	0	0
2021/04/01	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	06/05/2021	678.68	Call	GOVI	612,830.0000	61.2830	590,390.0000	59.0390	(3.662)	0	0	0
2021/04/01	GOVI	06/05/2021			GOVI	739.9630	739.9630	737.7190	737.7190	(0.303)	0.0000	0.0000	999

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
2021/04/01	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	06/05/2021	678.69	Call	GOVI	612,730.0000	61.2730	590,290.0000	59.0290	(3.662)	0	0	0
2021/04/01	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	05/08/2021	719.14	Call	GOVI	285,700.0000	28.5700	262,980.0000	26.2980	(7.952)	0	0	0
2021/04/01	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	05/08/2021	719.13	Call	GOVI	285,800.0000	28.5800	263,080.0000	26.3080	(7.950)	0	0	0
2021/04/01	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	05/08/2021			GOVI	747.7100	747.7100	745.4380	745.4380	(0.304)	0.0000	0.0000	0
2021/04/01	GOVI	05/08/2021	719.15	Call	GOVI	285,600.0000	28.5600	262,880.0000	26.2880	(7.955)	0	0	0
2021/04/01	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	04/11/2021	728.41	Call	GOVI	276,240.0000	27.6240	253,250.0000	25.3250	(8.322)	0	0	0
2021/04/01	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	04/11/2021	728.40	Call	GOVI	276,340.0000	27.6340	253,350.0000	25.3350	(8.319)	0	0	0
2021/04/01	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	04/11/2021			GOVI	756.0340	756.0340	753.7350	753.7350	(0.304)	0.0000	0.0000	0
2021/04/01	GOVI	04/11/2021	728.42	Call	GOVI	276,140.0000	27.6140	253,150.0000	25.3150	(8.325)	0	0	0
2021/04/01	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	03/02/2022	792.76	Put	GOVI	282,510.0000	28.2510	305,760.0000	30.5760	8.230	0	0	0
2021/04/01	GOVI	03/02/2022			GOVI	764.5090	764.5090	762.1840	762.1840	(0.304)	0.0000	0.0000	0
2021/04/01	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	03/02/2022	792.75	Put	GOVI	282,410.0000	28.2410	305,660.0000	30.5660	8.233	0	0	0
2021/04/01	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	GOVI	03/02/2022	792.74	Put	GOVI	282,310.0000	28.2310	305,560.0000	30.5560	8.236	0	0	0
2021/04/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/01	IGOV	06/05/2021			Index Future	281.6430	281.6430	280.6450	280.6450	(0.354)	0.0000	0.0000	897
2021/04/01	IGOV	05/08/2021			Index Future	284.6610	284.6610	283.6510	283.6510	(0.355)	0.0000	0.0000	0
2021/04/01	IGOV	04/11/2021			Index Future	287.8990	287.8990	286.8760	286.8760	(0.355)	0.0000	0.0000	0
2021/04/01	IGOV	03/02/2022			Index Future	291.1940	291.1940	290.1600	290.1600	(0.355)	0.0000	0.0000	0
2021/04/01	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/01	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4400	89.4400	0.000	0.0000	0.0000	0
2021/04/01	IS05	21/12/2021			Interest Rate Swap	90.7600	90.7600	90.7700	90.7700	0.011	0.0000	0.0000	51
2021/04/01	IS05	15/03/2022			Interest Rate Swap	90.2500	90.2500	90.2600	90.2600	0.011	0.0000	0.0000	0
2021/04/01	IS05	21/06/2022			Interest Rate Swap	90.5000	90.5000	90.5100	90.5100	0.011	0.0000	0.0000	0
2021/04/01	IS05	20/09/2022			Interest Rate Swap	93.7500	93.7500	93.7600	93.7600	0.011	0.0000	0.0000	0
2021/04/01	IS05	20/12/2022			Interest Rate Swap	94.3900	94.3900	94.4000	94.4000	0.011	0.0000	0.0000	0
2021/04/01	IS05	22/03/2023			Interest Rate Swap	86.9300	86.9300	86.9500	86.9500	0.023	0.0000	0.0000	0
2021/04/01	IS05	20/06/2023			Interest Rate Swap	92.5900	92.5900	92.6100	92.6100	0.022	0.0000	0.0000	0
2021/04/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/01	IS10	17/12/2025			Interest Rate Swap	81.8400	81.8400	81.9400	81.9400	0.122	0.0000	0.0000	0
2021/04/01	IS10	16/03/2026			Interest Rate Swap	78.5400	78.5400	78.6500	78.6500	0.140	0.0000	0.0000	0
2021/04/01	IS10	15/06/2026			Interest Rate Swap	77.1100	77.1100	77.2400	77.2400	0.169	0.0000	0.0000	0
2021/04/01	IS10	21/09/2026			Interest Rate Swap	79.2700	79.2700	79.4200	79.4200	0.189	0.0000	0.0000	0
2021/04/01	IS10	21/12/2026			Interest Rate Swap	83.4000	83.4000	83.5700	83.5700	0.204	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
2021/04/01	IS10	15/03/2027			Interest Rate Swap	82.0300	82.0300	82.2100	82.2100	0.219	0.0000	0.0000	0
2021/04/01	IS10	21/06/2027			Interest Rate Swap	84.2300	84.2300	84.4200	84.4200	0.226	0.0000	0.0000	0
2021/04/01	IS10	20/09/2027			Interest Rate Swap	90.1400	90.1400	90.3300	90.3300	0.211	0.0000	0.0000	0
2021/04/01	IS10	20/12/2027			Interest Rate Swap	90.6600	90.6600	90.8600	90.8600	0.221	0.0000	0.0000	0
2021/04/01	IS10	22/03/2028			Interest Rate Swap	83.8400	83.8400	84.0500	84.0500	0.250	0.0000	0.0000	0
2021/04/01	IS10	20/06/2028			Interest Rate Swap	91.7200	91.7200	91.9200	91.9200	0.218	0.0000	0.0000	0
2021/04/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/01	JBAF	21/04/2021			Jibar Tradeable Future	3.7150	96.2850	3.6950	96.3050	(0.538)	0.0000	0.0000	0
2021/04/01	JBAF	19/05/2021			Jibar Tradeable Future	3.7500	96.2500	3.7400	96.2600	(0.267)	0.0000	0.0000	0
2021/04/01	JBAF	15/06/2021			Jibar Tradeable Future	3.7950	96.2050	3.7850	96.2150	(0.264)	0.0000	0.0000	0
2021/04/01	JBAF	21/07/2021			Jibar Tradeable Future	3.8400	96.1600	3.8300	96.1700	(0.260)	0.0000	0.0000	0
2021/04/01	JBAF	18/08/2021			Jibar Tradeable Future	3.9100	96.0900	3.9000	96.1000	(0.256)	0.0000	0.0000	0
2021/04/01	JBAF	15/09/2021			Jibar Tradeable Future	3.9450	96.0550	3.9350	96.0650	(0.253)	0.0000	0.0000	30,000
2021/04/01	JBAF	15/12/2021			Jibar Tradeable Future	4.2800	95.7200	4.2600	95.7400	(0.467)	0.0000	0.0000	0
2021/04/01	JBAF	16/03/2022			Jibar Tradeable Future	4.4100	95.5900	4.4000	95.6000	(0.227)	0.0000	0.0000	0
2021/04/01	JBAF	15/06/2022			Jibar Tradeable Future	4.8700	95.1300	4.8400	95.1600	(0.616)	0.0000	0.0000	471
2021/04/01	JBAF	21/09/2022			Jibar Tradeable Future	5.0100	94.9900	4.9850	95.0150	(0.499)	0.0000	0.0000	0
2021/04/01	JBAF	21/12/2022			Jibar Tradeable Future	5.3950	94.6050	5.3650	94.6350	(0.556)	0.0000	0.0000	0
2021/04/01	JBAF	15/03/2023			Jibar Tradeable Future	5.5100	94.4900	5.4900	94.5100	(0.363)	0.0000	0.0000	0
2021/04/01	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	R023	06/05/2021	7.58	Call	Bond Future	3,798.8000	3.7988	3,765.6700	3.7657	(0.872)	0	0	0
2021/04/01	R023	06/05/2021			Bond Future	5.3504	105.5797	5.3694	105.5466	0.355	0.0000	0.0000	40,647
2021/04/01	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	R023	06/05/2021	7.56	Call	Bond Future	3,765.5400	3.7655	3,732.4100	3.7324	(0.880)	0	0	0
2021/04/01	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/01	R023	06/05/2021	7.57	Call	Bond Future	3,782.1700	3.7822	3,749.0400	3.7490	(0.876)	0	0	0
2021/04/01	R023	05/08/2021	5.29	Put	Bond Future	674.1700	0.6742	693.9200	0.6939	2.930	0	0	0
2021/04/01	R023	05/08/2021	5.29	Call	Bond Future	296.2900	0.2963	282.0800	0.2821	(4.796)	0	0	0
2021/04/01	R023	05/08/2021	5.30	Put	Bond Future	666.6000	0.6666	686.1500	0.6861	2.933	0	0	0
2021/04/01	R023	05/08/2021	5.30	Call	Bond Future	303.8300	0.3038	289.4200	0.2894	(4.743)	0	0	0
2021/04/01	R023	05/08/2021			Bond Future	5.5408	106.6959	5.5634	106.6620	0.408	0.0000	0.0000	0
2021/04/01	R023	05/08/2021	5.31	Put	Bond Future	659.1300	0.6591	678.4800	0.6785	2.936	0	0	0
2021/04/01	R023	05/08/2021	5.31	Call	Bond Future	311.4600	0.3115	296.8500	0.2968	(4.691)	0	0	0
2021/04/01	R023	04/11/2021	4.91	Call	Bond Future	109.4600	0.1095	102.7800	0.1028	(6.103)	0	0	0
2021/04/01	R023	04/11/2021	4.91	Put	Bond Future	1,185.1100	1.1851	1,213.1200	1.2131	2.363	0	0	0
2021/04/01	R023	04/11/2021	4.90	Call	Bond Future	107.2400	0.1072	100.6700	0.1007	(6.126)	0	0	0
2021/04/01	R023	04/11/2021	4.90	Put	Bond Future	1,195.7300	1.1957	1,223.8500	1.2239	2.352	0	0	0
2021/04/01	R023	04/11/2021			Bond Future	5.7538	103.9641	5.7812	103.9294	0.477	0.0000	0.0000	0
2021/04/01	R023	04/11/2021	4.92	Call	Bond Future	111.7200	0.1117	104.9300	0.1049	(6.078)	0	0	0
2021/04/01	R023	04/11/2021	4.92	Put	Bond Future	1,174.5300	1.1745	1,202.4300	1.2024	2.375	0	0	0
2021/04/01	R023	03/02/2022	5.08	Call	Bond Future	223.2600	0.2233	213.7900	0.2138	(4.242)	0	0	0
2021/04/01	R023	03/02/2022	5.08	Put	Bond Future	1,245.2500	1.2453	1,270.9800	1.2710	2.066	0	0	0
2021/04/01	R023	03/02/2022			Bond Future	6.0735	105.1300	6.1080	105.0948	0.568	0.0000	0.0000	0
2021/04/01	R023	03/02/2022	5.07	Call	Bond Future	220.7100	0.2207	211.3300	0.2113	(4.250)	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
2021/04/01	R023	03/02/2022	5.07	Put	Bond Future	1,253.0700	1.2531	1,278.8900	1.2789	2.061	0	0	0
2021/04/01	R023	03/02/2022	5.06	Call	Bond Future	218.1900	0.2182	208.8900	0.2089	(4.262)	0	0	0
2021/04/01	R023	03/02/2022	5.06	Put	Bond Future	1,260.9100	1.2609	1,286.8100	1.2868	2.054	0	0	0
2021/04/01	R035	06/05/2021	11.55	Call	Bond Future	3,926.0900	3.9261	3,669.7800	3.6698	(6.528)	0	0	0
2021/04/01	R035	06/05/2021	11.55	Put	Bond Future	1,101.3900	1.1014	1,173.6200	1.1736	6.558	0	0	1,650
2021/04/01	R035	06/05/2021	12.77	Call	Bond Future	9,674.2100	9.6742	9,352.5600	9.3526	(3.325)	0	0	0
2021/04/01	R035	06/05/2021	12.77	Put	Bond Future	113.2000	0.1132	120.0900	0.1201	6.087	0	0	1,650
2021/04/01	R035	06/05/2021	10.55	Call	Bond Future	884.8500	0.8848	773.2500	0.7733	(12.612)	0	0	0
2021/04/01	R035	06/05/2021	10.55	Put	Bond Future	4,271.1800	4.2712	4,488.1200	4.4881	5.079	0	0	500
2021/04/01	R035	06/05/2021	10.05	Put	Bond Future	7,031.9900	7.0320	7,312.6100	7.3126	3.991	0	0	0
2021/04/01	R035	06/05/2021	10.05	Call	Bond Future	279.7000	0.2797	231.7800	0.2318	(17.133)	0	0	500
2021/04/01	R035	06/05/2021	10.40	Put	Bond Future	5,018.8200	5.0188	5,258.0200	5.2580	4.766	0	0	0
2021/04/01	R035	06/05/2021	12.91	Put	Bond Future	81.0200	0.0810	85.8300	0.0858	5.937	0	0	600
2021/04/01	R035	06/05/2021	12.35	Put	Bond Future	286.3300	0.2863	304.4000	0.3044	6.311	0	0	0
2021/04/01	R035	06/05/2021	12.37	Call	Bond Future	7,721.4600	7.7215	7,410.2500	7.4102	(4.030)	0	0	0
2021/04/01	R035	06/05/2021	12.36	Put	Bond Future	280.4400	0.2804	298.1400	0.2981	6.312	0	0	0
2021/04/01	R035	06/05/2021	10.24	Call	Bond Future	441.3700	0.4414	373.3200	0.3733	(15.418)	0	0	223
2021/04/01	R035	06/05/2021	10.24	Put	Bond Future	5,893.0100	5.8930	6,153.5000	6.1535	4.420	0	0	0
2021/04/01	R035	06/05/2021			Bond Future	11.0819	86.2867	11.1351	85.9582	0.481	0.0000	0.0000	99,068
2021/04/01	R035	06/05/2021	10.81	Put	Bond Future	3,151.8100	3.1518	3,327.3900	3.3274	5.571	0	0	0
2021/04/01	R035	06/05/2021	10.81	Call	Bond Future	1,445.0600	1.4451	1,292.1000	1.2921	(10.585)	0	0	1,650
2021/04/01	R035	06/05/2021	11.05	Call	Bond Future	2,113.0000	2.1130	1,922.3800	1.9224	(9.021)	0	0	0
2021/04/01	R035	06/05/2021	11.05	Put	Bond Future	2,310.5600	2.3106	2,448.4800	2.4485	5.969	0	0	500
2021/04/01	R035	06/05/2021	10.40	Call	Bond Future	641.8200	0.6418	552.4800	0.5525	(13.920)	0	0	600
2021/04/01	R035	06/05/2021	11.15	Put	Bond Future	2,010.9300	2.0109	2,134.0500	2.1341	6.123	0	0	0
2021/04/01	R035	06/05/2021	11.15	Call	Bond Future	2,430.8100	2.4308	2,225.3900	2.2254	(8.451)	0	0	600
2021/04/01	R035	06/05/2021	12.91	Call	Bond Future	10,361.4200	10.3614	10,037.6900	10.0377	(3.124)	0	0	0
2021/04/01	R035	06/05/2021	12.35	Call	Bond Future	7,625.0900	7.6251	7,314.6200	7.3146	(4.072)	0	0	0
2021/04/01	R035	06/05/2021	12.37	Put	Bond Future	274.6500	0.2746	291.9800	0.2920	6.310	0	0	0
2021/04/01	R035	06/05/2021	12.36	Call	Bond Future	7,673.2500	7.6733	7,362.4100	7.3624	(4.051)	0	0	0
2021/04/01	R035	06/05/2021	11.32	Put	Bond Future	1,569.9600	1.5700	1,669.6100	1.6696	6.347	0	0	223
2021/04/01	R035	06/05/2021	11.32	Call	Bond Future	3,024.4400	3.0244	2,795.5500	2.7956	(7.568)	0	0	0
2021/04/01	R035	06/05/2021	12.02	Put	Bond Future	516.1800	0.5162	549.8400	0.5498	6.521	0	0	223
2021/04/01	R035	06/05/2021	12.02	Call	Bond Future	6,038.9600	6.0390	5,744.0800	5.7441	(4.883)	0	0	0
2021/04/01	R035	05/08/2021	11.37	Call	Bond Future	4,072.5500	4.0725	3,881.6700	3.8817	(4.687)	0	0	0
2021/04/01	R035	05/08/2021	11.37	Put	Bond Future	3,774.6600	3.7747	3,916.1800	3.9162	3.749	0	0	100
2021/04/01	R035	05/08/2021	5.31	Put	Bond Future	50,891.7200	50.8917	51,224.1200	51.2241	0.653	0	0	0
2021/04/01	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/01	R035	05/08/2021			Bond Future	11.3202	87.1990	11.3758	86.8666	0.491	0.0000	0.0000	0
2021/04/01	R035	05/08/2021	10.77	Call	Bond Future	2,403.8600	2.4039	2,264.3900	2.2644	(5.802)	0	0	0
2021/04/01	R035	05/08/2021	10.77	Put	Bond Future	5,798.6300	5.7986	5,991.5600	5.9916	3.327	0	0	100
2021/04/01	R035	05/08/2021	10.02	Put	Bond Future	9,422.9600	9.4230	9,676.3300	9.6763	2.689	0	0	0
2021/04/01	R035	05/08/2021	10.02	Call	Bond Future	1,067.8100	1.0678	988.7800	0.9888	(7.401)	0	0	100
2021/04/01	R035	05/08/2021	5.29	Put	Bond Future	51,125.0100	51.1250	51,457.4100	51.4574	0.650	0	0	0
2021/04/01	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/01	R035	05/08/2021	5.30	Put	Bond Future	51,008.3000	51.0083	51,340.7000	51.3407	0.652	0	0	0
2021/04/01	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	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
2021/04/01	R035	04/11/2021	10.12	Put	Bond Future	10,607.1100	10.6071	10,852.9400	10.8529	2.318	0	0	0
2021/04/01	R035	04/11/2021	10.12	Call	Bond Future	1,597.2200	1.5972	1,506.7300	1.5067	(5.665)	0	0	400
2021/04/01	R035	04/11/2021	10.62	Put	Bond Future	8,132.3900	8.1324	8,346.7200	8.3467	2.636	0	0	0
2021/04/01	R035	04/11/2021	10.62	Call	Bond Future	2,413.4100	2.4134	2,291.4200	2.2914	(5.055)	0	0	400
2021/04/01	R035	04/11/2021	11.75	Put	Bond Future	4,258.1300	4.2581	4,395.1900	4.3952	3.219	0	0	782
2021/04/01	R035	04/11/2021	11.08	Call	Bond Future	3,454.2600	3.4543	3,300.1100	3.3001	(4.463)	0	0	0
2021/04/01	R035	04/11/2021	11.08	Put	Bond Future	6,294.8900	6.2949	6,477.0600	6.4771	2.894	0	0	782
2021/04/01	R035	04/11/2021	10.23	Put	Bond Future	10,028.0300	10.0280	10,267.2400	10.2672	2.385	0	0	0
2021/04/01	R035	04/11/2021	12.53	Call	Bond Future	8,077.6700	8.0777	7,834.9300	7.8349	(3.005)	0	0	0
2021/04/01	R035	04/11/2021	12.53	Put	Bond Future	2,695.7200	2.6957	2,789.3000	2.7893	3.471	0	0	0
2021/04/01	R035	04/11/2021			Bond Future	11.5567	83.6852	11.6148	83.3489	0.502	0.0000	0.0000	0
2021/04/01	R035	04/11/2021	13.82	Call	Bond Future	12,801.3200	12.8013	12,508.4400	12.5084	(2.288)	0	0	0
2021/04/01	R035	04/11/2021	13.82	Put	Bond Future	1,060.5500	1.0606	1,103.9900	1.1040	4.096	0	0	400
2021/04/01	R035	04/11/2021	11.75	Call	Bond Future	5,370.1900	5.3702	5,170.9300	5.1709	(3.710)	0	0	0
2021/04/01	R035	04/11/2021	10.23	Call	Bond Future	1,757.1500	1.7572	1,660.0400	1.6600	(5.527)	0	0	782
2021/04/01	R035	04/11/2021	12.52	Call	Bond Future	8,040.1700	8.0402	7,797.9100	7.7979	(3.013)	0	0	0
2021/04/01	R035	04/11/2021	12.52	Put	Bond Future	2,710.8300	2.7108	2,804.8900	2.8049	3.470	0	0	0
2021/04/01	R035	04/11/2021	12.51	Call	Bond Future	8,002.4800	8.0025	7,760.6900	7.7607	(3.021)	0	0	0
2021/04/01	R035	04/11/2021	12.51	Put	Bond Future	2,725.8100	2.7258	2,820.3400	2.8203	3.468	0	0	0
2021/04/01	R035	03/02/2022	11.39	Call	Bond Future	3,919.9300	3.9199	3,759.7600	3.7598	(4.086)	0	0	0
2021/04/01	R035	03/02/2022	11.39	Put	Bond Future	6,349.3900	6.3494	6,529.4300	6.5294	2.836	0	0	683
2021/04/01	R035	03/02/2022	10.65	Call	Bond Future	2,341.5100	2.3415	2,228.0300	2.2280	(4.846)	0	0	0
2021/04/01	R035	03/02/2022	11.23	Call	Bond Future	3,521.6000	3.5216	3,371.7900	3.3718	(4.254)	0	0	0
2021/04/01	R035	03/02/2022	11.23	Put	Bond Future	6,898.5700	6.8986	7,088.9700	7.0890	2.760	0	0	0
2021/04/01	R035	03/02/2022	11.22	Call	Bond Future	3,497.3200	3.4973	3,348.1500	3.3481	(4.265)	0	0	0
2021/04/01	R035	03/02/2022	11.22	Put	Bond Future	6,934.0300	6.9340	7,125.0700	7.1251	2.755	0	0	0
2021/04/01	R035	03/02/2022			Bond Future	11.8127	84.6240	11.8733	84.2838	0.514	0.0000	0.0000	0
2021/04/01	R035	03/02/2022	10.65	Put	Bond Future	9,287.3100	9.2873	9,514.0400	9.5140	2.441	0	0	683
2021/04/01	R035	03/02/2022	9.70	Put	Bond Future	14,356.4600	14.3565	14,633.4500	14.6335	1.929	0	0	0
2021/04/01	R035	03/02/2022	9.70	Call	Bond Future	1,079.2400	1.0792	1,016.0200	1.0160	(5.858)	0	0	683
2021/04/01	R035	03/02/2022	11.24	Call	Bond Future	3,545.6700	3.5457	3,395.2000	3.3952	(4.244)	0	0	0
2021/04/01	R035	03/02/2022	11.24	Put	Bond Future	6,862.9700	6.8630	7,052.7100	7.0527	2.765	0	0	0
2021/04/01	R186	06/05/2021	7.60	Put	Bond Future	1,177.8800	1.1779	1,307.1900	1.3072	10.978	0	0	5,000
2021/04/01	R186	06/05/2021	7.60	Call	Bond Future	1,511.0300	1.5110	1,327.6600	1.3277	(12.135)	0	0	5,000
2021/04/01	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/04/01	R186	06/05/2021	10.76	Call	Bond Future	14,467.3200	14.4673	14,154.6400	14.1546	(2.161)	0	0	0
2021/04/01	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/04/01	R186	06/05/2021	10.77	Call	Bond Future	14,508.3600	14.5084	14,195.6900	14.1957	(2.155)	0	0	0
2021/04/01	R186	06/05/2021			Bond Future	7.5316	117.4359	7.5958	117.1233	0.852	0.0000	0.0000	107,199
2021/04/01	R186	06/05/2021	7.30	Call	Bond Future	841.4700	0.8415	713.6700	0.7137	(15.188)	0	0	0
2021/04/01	R186	06/05/2021	7.30	Put	Bond Future	1,979.1600	1.9792	2,164.0400	2.1640	9.341	0	0	15,177
2021/04/01	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/04/01	R186	06/05/2021	10.78	Call	Bond Future	14,549.3900	14.5494	14,236.7200	14.2367	(2.149)	0	0	0
2021/04/01	R186	05/08/2021	8.61	Put	Bond Future	902.8600	0.9029	975.0300	0.9750	7.993	0	0	0
2021/04/01	R186	05/08/2021	8.61	Call	Bond Future	4,878.1300	4.8781	4,633.7900	4.6338	(5.009)	0	0	0
2021/04/01	R186	05/08/2021	8.62	Put	Bond Future	892.7900	0.8928	964.2700	0.9643	8.006	0	0	0
2021/04/01	R186	05/08/2021	8.62	Call	Bond Future	4,912.4000	4.9124	4,667.3700	4.6674	(4.988)	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
2021/04/01	R186	05/08/2021			Bond Future	7.7337	113.3972	7.8020	113.0807	0.884	0.0000	0.0000	0
2021/04/01	R186	05/08/2021	8.63	Put	Bond Future	883.0300	0.8830	953.8300	0.9538	8.018	0	0	0
2021/04/01	R186	05/08/2021	8.63	Call	Bond Future	4,946.9400	4.9469	4,701.2300	4.7012	(4.967)	0	0	0
2021/04/01	R186	04/11/2021	8.10	Call	Bond Future	3,154.1600	3.1542	2,973.2700	2.9733	(5.735)	0	0	0
2021/04/01	R186	04/11/2021	8.10	Put	Bond Future	2,422.9400	2.4229	2,562.4300	2.5624	5.757	0	0	0
2021/04/01	R186	04/11/2021	8.09	Call	Bond Future	3,129.9900	3.1300	2,949.9000	2.9499	(5.754)	0	0	0
2021/04/01	R186	04/11/2021	8.09	Put	Bond Future	2,442.5100	2.4425	2,582.8000	2.5828	5.744	0	0	0
2021/04/01	R186	04/11/2021			Bond Future	7.9335	114.6474	8.0063	114.3270	0.917	0.0000	0.0000	0
2021/04/01	R186	04/11/2021	8.11	Call	Bond Future	3,178.4300	3.1784	2,996.7500	2.9968	(5.716)	0	0	0
2021/04/01	R186	04/11/2021	8.11	Put	Bond Future	2,403.4800	2.4035	2,542.1800	2.5422	5.771	0	0	0
2021/04/01	R186	03/02/2022	7.30	Call	Bond Future	1,356.2600	1.3563	1,253.5000	1.2535	(7.577)	0	0	0
2021/04/01	R186	03/02/2022	7.30	Put	Bond Future	5,008.8500	5.0088	5,230.2000	5.2302	4.419	0	0	0
2021/04/01	R186	03/02/2022			Bond Future	8.1564	110.6519	8.2341	110.3278	0.953	0.0000	0.0000	0
2021/04/01	R186	03/02/2022	7.28	Call	Bond Future	1,328.9000	1.3289	1,227.6000	1.2276	(7.623)	0	0	0
2021/04/01	R186	03/02/2022	7.28	Put	Bond Future	5,068.6000	5.0686	5,291.4100	5.2914	4.396	0	0	0
2021/04/01	R186	03/02/2022	7.29	Call	Bond Future	1,342.5300	1.3425	1,240.5100	1.2405	(7.599)	0	0	0
2021/04/01	R186	03/02/2022	7.29	Put	Bond Future	5,038.6700	5.0387	5,260.7600	5.2608	4.408	0	0	0
2021/04/01	R197	06/05/2021			Bond Future	321.1705	321.1705	321.1453	321.1453	(0.008)	0.0000	0.0000	2,993
2021/04/01	R197	05/08/2021			Bond Future	316.6438	316.6438	316.6169	316.6169	(0.008)	0.0000	0.0000	0
2021/04/01	R197	04/11/2021			Bond Future	320.2084	320.2084	320.1802	320.1802	(0.009)	0.0000	0.0000	0
2021/04/01	R197	03/02/2022			Bond Future	315.7750	315.7750	315.7461	315.7461	(0.009)	0.0000	0.0000	0
2021/04/01	R202	06/05/2021			Bond Future	231.4755	231.4755	230.8111	230.8111	(0.287)	0.0000	0.0000	9,236
2021/04/01	R202	05/08/2021			Bond Future	229.7300	229.7300	229.0574	229.0574	(0.293)	0.0000	0.0000	0
2021/04/01	R202	04/11/2021			Bond Future	232.3159	232.3159	231.6349	231.6349	(0.293)	0.0000	0.0000	0
2021/04/01	R202	03/02/2022			Bond Future	230.6733	230.6733	229.9843	229.9843	(0.299)	0.0000	0.0000	0
2021/04/01	R209	06/05/2021	12.25	Call	Bond Future	6,520.5900	6.5206	6,205.4000	6.2054	(4.834)	0	0	0
2021/04/01	R209	06/05/2021	12.25	Put	Bond Future	305.2300	0.3052	329.2700	0.3293	7.876	0	0	8,350
2021/04/01	R209	06/05/2021	9.50	Put	Bond Future	8,912.6400	8.9126	9,228.9100	9.2289	3.549	0	0	0
2021/04/01	R209	06/05/2021	9.50	Call	Bond Future	106.1900	0.1062	83.2300	0.0832	(21.622)	0	0	2,150
2021/04/01	R209	06/05/2021	10.35	Call	Bond Future	731.1800	0.7312	627.8900	0.6279	(14.126)	0	0	500
2021/04/01	R209	06/05/2021	9.75	Put	Bond Future	7,429.5100	7.4295	7,729.9900	7.7300	4.044	0	0	0
2021/04/01	R209	06/05/2021	9.75	Call	Bond Future	201.1700	0.2012	162.4200	0.1624	(19.262)	0	0	4,050
2021/04/01	R209	06/05/2021	11.00	Call	Bond Future	2,046.5200	2.0465	1,847.8500	1.8478	(9.708)	0	0	0
2021/04/01	R209	06/05/2021	11.00	Put	Bond Future	2,057.2800	2.0573	2,197.8400	2.1978	6.832	0	0	3,500
2021/04/01	R209	06/05/2021	10.00	Put	Bond Future	6,053.8800	6.0539	6,332.2500	6.3323	4.598	0	0	0
2021/04/01	R209	06/05/2021	10.00	Call	Bond Future	356.7300	0.3567	295.8700	0.2959	(17.061)	0	0	0
2021/04/01	R209	06/05/2021	12.22	Put	Bond Future	323.2900	0.3233	348.6900	0.3487	7.857	0	0	0
2021/04/01	R209	06/05/2021	12.22	Call	Bond Future	6,399.6000	6.3996	6,085.7700	6.0858	(4.904)	0	0	0
2021/04/01	R209	06/05/2021	12.23	Put	Bond Future	317.1800	0.3172	342.1100	0.3421	7.860	0	0	0
2021/04/01	R209	06/05/2021	12.23	Call	Bond Future	6,439.8900	6.4399	6,125.5900	6.1256	(4.881)	0	0	0
2021/04/01	R209	06/05/2021			Bond Future	11.0020	66.2618	11.0656	65.9226	0.578	0.0000	0.0000	26,392
2021/04/01	R209	06/05/2021	10.25	Put	Bond Future	4,813.1500	4.8131	5,062.4500	5.0625	5.180	0	0	0
2021/04/01	R209	06/05/2021	10.25	Call	Bond Future	601.8600	0.6019	511.9300	0.5119	(14.942)	0	0	5,325
2021/04/01	R209	06/05/2021	11.25	Call	Bond Future	2,774.6600	2.7747	2,542.0400	2.5420	(8.384)	0	0	0
2021/04/01	R209	06/05/2021	11.25	Put	Bond Future	1,466.2000	1.4662	1,572.8100	1.5728	7.271	0	0	9,150

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
2021/04/01	R209	06/05/2021	10.35	Put	Bond Future	4,360.4800	4.3605	4,596.4200	4.5964	5.411	0	0	0
2021/04/01	R209	06/05/2021	10.60	Call	Bond Future	1,137.9800	1.1380	998.6600	0.9987	(12.243)	0	0	0
2021/04/01	R209	06/05/2021	10.60	Put	Bond Future	3,342.3400	3.3423	3,542.2500	3.5423	5.981	0	0	5,250
2021/04/01	R209	06/05/2021	11.60	Call	Bond Future	3,979.7800	3.9798	3,708.2700	3.7083	(6.822)	0	0	0
2021/04/01	R209	06/05/2021	11.60	Put	Bond Future	888.3800	0.8884	956.1000	0.9561	7.623	0	0	3,750
2021/04/01	R209	06/05/2021	12.24	Put	Bond Future	311.1600	0.3112	335.6400	0.3356	7.867	0	0	0
2021/04/01	R209	06/05/2021	12.24	Call	Bond Future	6,480.2300	6.4802	6,165.4800	6.1655	(4.857)	0	0	0
2021/04/01	R209	05/08/2021	11.81	Put	Bond Future	2,318.9000	2.3189	2,425.8000	2.4258	4.610	0	0	0
2021/04/01	R209	05/08/2021	11.81	Call	Bond Future	5,327.8600	5.3279	5,091.6300	5.0916	(4.434)	0	0	0
2021/04/01	R209	05/08/2021			Bond Future	11.2120	66.9624	11.2782	66.6193	0.590	0.0000	0.0000	0
2021/04/01	R209	05/08/2021	11.79	Put	Bond Future	2,352.0400	2.3520	2,460.2600	2.4603	4.601	0	0	0
2021/04/01	R209	05/08/2021	11.79	Call	Bond Future	5,263.6800	5.2637	5,028.7700	5.0288	(4.463)	0	0	0
2021/04/01	R209	05/08/2021	11.80	Put	Bond Future	2,335.4800	2.3355	2,443.0400	2.4430	4.605	0	0	0
2021/04/01	R209	05/08/2021	11.80	Call	Bond Future	5,295.8100	5.2958	5,060.2400	5.0602	(4.448)	0	0	0
2021/04/01	R209	04/11/2021	10.50	Call	Bond Future	2,336.1000	2.3361	2,205.6000	2.2056	(5.586)	0	0	0
2021/04/01	R209	04/11/2021	12.00	Call	Bond Future	5,953.7800	5.9538	5,725.5100	5.7255	(3.834)	0	0	0
2021/04/01	R209	04/11/2021	12.00	Put	Bond Future	3,105.5600	3.1056	3,224.4100	3.2244	3.827	0	0	6,500
2021/04/01	R209	04/11/2021	12.19	Call	Bond Future	6,537.3500	6.5374	6,298.8700	6.2989	(3.648)	0	0	0
2021/04/01	R209	04/11/2021	12.19	Put	Bond Future	2,797.0000	2.7970	2,905.6400	2.9056	3.884	0	0	0
2021/04/01	R209	04/11/2021	12.17	Call	Bond Future	6,475.2900	6.4753	6,237.8500	6.2378	(3.667)	0	0	0
2021/04/01	R209	04/11/2021			Bond Future	11.4195	64.5602	11.4882	64.2130	0.602	0.0000	0.0000	2,255
2021/04/01	R209	04/11/2021	10.50	Put	Bond Future	7,254.9400	7.2549	7,471.5600	7.4716	2.986	0	0	6,500
2021/04/01	R209	04/11/2021	9.50	Put	Bond Future	11,933.4100	11.9334	12,209.3200	12.2093	2.312	0	0	0
2021/04/01	R209	04/11/2021	9.50	Call	Bond Future	1,032.1600	1.0322	960.9500	0.9609	(6.899)	0	0	4,750
2021/04/01	R209	04/11/2021	12.18	Call	Bond Future	6,506.3000	6.5063	6,268.3400	6.2683	(3.657)	0	0	0
2021/04/01	R209	04/11/2021	12.18	Put	Bond Future	2,812.4300	2.8124	2,921.5900	2.9216	3.881	0	0	0
2021/04/01	R209	04/11/2021	12.17	Put	Bond Future	2,827.9500	2.8280	2,937.6300	2.9376	3.878	0	0	0
2021/04/01	R209	03/02/2022	11.03	Call	Bond Future	3,170.6500	3.1706	3,016.1900	3.0162	(4.872)	0	0	0
2021/04/01	R209	03/02/2022	11.03	Put	Bond Future	6,277.8300	6.2778	6,474.4400	6.4744	3.132	0	0	0
2021/04/01	R209	03/02/2022	11.02	Call	Bond Future	3,149.2900	3.1493	2,995.4800	2.9955	(4.884)	0	0	0
2021/04/01	R209	03/02/2022	11.02	Put	Bond Future	6,309.3500	6.3093	6,506.6100	6.5066	3.126	0	0	0
2021/04/01	R209	03/02/2022			Bond Future	11.6384	65.2844	11.7098	64.9333	0.614	0.0000	0.0000	0
2021/04/01	R209	03/02/2022	11.04	Call	Bond Future	3,191.8600	3.1919	3,036.7500	3.0368	(4.860)	0	0	0
2021/04/01	R209	03/02/2022	11.04	Put	Bond Future	6,246.2100	6.2462	6,442.1700	6.4422	3.137	0	0	0
2021/04/01	R210	06/05/2021			Bond Future	200.8443	200.8443	200.1038	200.1038	(0.369)	0.0000	0.0000	1,440
2021/04/01	R210	05/08/2021			Bond Future	203.0179	203.0179	202.2685	202.2685	(0.369)	0.0000	0.0000	0
2021/04/01	R210	04/11/2021			Bond Future	202.5628	202.5628	201.8044	201.8044	(0.374)	0.0000	0.0000	0
2021/04/01	R210	03/02/2022			Bond Future	204.8817	204.8817	204.1142	204.1142	(0.375)	0.0000	0.0000	0
2021/04/01	R212	06/05/2021			Bond Future	171.7806	171.7806	171.7847	171.7847	0.002	0.0000	0.0000	2,930
2021/04/01	R212	05/08/2021			Bond Future	171.3079	171.3079	171.3113	171.3113	0.002	0.0000	0.0000	0
2021/04/01	R212	04/11/2021			Bond Future	173.2364	173.2364	173.2393	173.2393	0.002	0.0000	0.0000	0
2021/04/01	R213	06/05/2021	11.91	Put	Bond Future	39.3200	0.0393	44.3800	0.0444	12.869	0	0	0
2021/04/01	R213	06/05/2021	11.91	Call	Bond Future	9,552.7800	9.5528	9,161.6900	9.1617	(4.094)	0	0	0
2021/04/01	R213	06/05/2021			Bond Future	9.9963	82.8939	10.0700	82.4978	0.737	0.0000	0.0000	9,143
2021/04/01	R213	06/05/2021	11.89	Put	Bond Future	41.5800	0.0416	46.9100	0.0469	12.819	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
2021/04/01	R213	06/05/2021	11.89	Call	Bond Future	9,463.4400	9.4634	9,072.6200	9.0726	(4.130)	0	0	0
2021/04/01	R213	06/05/2021	11.90	Put	Bond Future	40.4400	0.0404	45.6300	0.0456	12.834	0	0	0
2021/04/01	R213	06/05/2021	11.90	Call	Bond Future	9,508.1200	9.5081	9,117.1600	9.1172	(4.112)	0	0	0
2021/04/01	R213	05/08/2021	10.84	Put	Bond Future	1,986.0900	1.9861	2,110.9100	2.1109	6.285	0	0	0
2021/04/01	R213	05/08/2021	10.84	Call	Bond Future	5,149.9400	5.1499	4,874.0200	4.8740	(5.358)	0	0	0
2021/04/01	R213	05/08/2021	10.85	Put	Bond Future	1,970.2500	1.9703	2,094.2300	2.0942	6.293	0	0	0
2021/04/01	R213	05/08/2021	10.85	Call	Bond Future	5,183.6400	5.1836	4,906.8800	4.9069	(5.339)	0	0	0
2021/04/01	R213	05/08/2021	10.14	Put	Bond Future	3,482.8800	3.4829	3,674.5100	3.6745	5.502	0	0	0
2021/04/01	R213	05/08/2021	9.34	Put	Bond Future	6,186.7600	6.1868	6,461.4400	6.4614	4.440	0	0	0
2021/04/01	R213	05/08/2021	9.34	Call	Bond Future	1,425.3700	1.4254	1,299.3100	1.2993	(8.844)	0	0	0
2021/04/01	R213	05/08/2021			Bond Future	10.2182	83.7704	10.2952	83.3696	0.753	0.0000	0.0000	0
2021/04/01	R213	05/08/2021	10.86	Put	Bond Future	1,954.5300	1.9545	2,077.6800	2.0777	6.301	0	0	0
2021/04/01	R213	05/08/2021	10.86	Call	Bond Future	5,217.4200	5.2174	4,939.8300	4.9398	(5.320)	0	0	0
2021/04/01	R213	05/08/2021	10.78	Call	Bond Future	4,949.3100	4.9493	4,678.4700	4.6785	(5.472)	0	0	0
2021/04/01	R213	05/08/2021	10.78	Put	Bond Future	2,083.5800	2.0836	2,213.4800	2.2135	6.234	0	0	0
2021/04/01	R213	05/08/2021	10.14	Call	Bond Future	3,073.1700	3.0732	2,864.0600	2.8641	(6.804)	0	0	0
2021/04/01	R213	04/11/2021	11.10	Put	Bond Future	2,624.1900	2.6242	2,760.2500	2.7602	5.185	0	0	0
2021/04/01	R213	04/11/2021	11.11	Call	Bond Future	5,910.5800	5.9106	5,640.5700	5.6406	(4.568)	0	0	0
2021/04/01	R213	04/11/2021	11.09	Put	Bond Future	2,640.5600	2.6406	2,777.3200	2.7773	5.179	0	0	0
2021/04/01	R213	04/11/2021			Bond Future	10.4397	81.1641	10.5200	80.7587	0.769	0.0000	0.0000	0
2021/04/01	R213	04/11/2021	11.10	Call	Bond Future	5,878.6900	5.8787	5,609.3600	5.6094	(4.581)	0	0	0
2021/04/01	R213	04/11/2021	11.11	Put	Bond Future	2,608.1300	2.6081	2,743.5100	2.7435	5.191	0	0	0
2021/04/01	R213	04/11/2021	11.09	Call	Bond Future	5,847.0800	5.8471	5,578.4500	5.5785	(4.594)	0	0	0
2021/04/01	R213	03/02/2022	8.80	Put	Bond Future	10,960.3300	10.9603	11,289.7800	11.2898	3.006	0	0	0
2021/04/01	R213	03/02/2022	8.80	Call	Bond Future	1,005.3700	1.0054	924.8100	0.9248	(8.013)	0	0	102
2021/04/01	R213	03/02/2022	9.58	Put	Bond Future	7,565.8600	7.5659	7,843.8600	7.8439	3.674	0	0	200
2021/04/01	R213	03/02/2022	8.63	Put	Bond Future	11,791.3300	11.7913	12,130.2200	12.1302	2.874	0	0	0
2021/04/01	R213	03/02/2022	8.63	Call	Bond Future	859.0200	0.8590	787.9000	0.7879	(8.279)	0	0	200
2021/04/01	R213	03/02/2022	9.98	Call	Bond Future	2,618.2000	2.6182	2,454.9600	2.4550	(6.235)	0	0	0
2021/04/01	R213	03/02/2022	9.98	Put	Bond Future	6,150.8400	6.1508	6,397.6100	6.3976	4.012	0	0	0
2021/04/01	R213	03/02/2022			Bond Future	10.6808	82.0744	10.7647	81.6644	0.786	0.0000	0.0000	0
2021/04/01	R213	03/02/2022	10.25	Call	Bond Future	3,183.0700	3.1831	2,997.9800	2.9980	(5.815)	0	0	0
2021/04/01	R213	03/02/2022	10.25	Put	Bond Future	5,330.8300	5.3308	5,555.7500	5.5558	4.219	0	0	102
2021/04/01	R213	03/02/2022	9.76	Call	Bond Future	2,202.8600	2.2029	2,057.3800	2.0574	(6.604)	0	0	0
2021/04/01	R213	03/02/2022	9.76	Put	Bond Future	6,886.5500	6.8865	7,151.0800	7.1511	3.841	0	0	102
2021/04/01	R213	03/02/2022	10.15	Call	Bond Future	2,966.8100	2.9668	2,789.8000	2.7898	(5.966)	0	0	0
2021/04/01	R213	03/02/2022	10.15	Put	Bond Future	5,623.9600	5.6240	5,856.9600	5.8570	4.143	0	0	200
2021/04/01	R213	03/02/2022	9.58	Call	Bond Future	1,924.9800	1.9250	1,792.9700	1.7930	(6.858)	0	0	0
2021/04/01	R213	03/02/2022	9.97	Call	Bond Future	2,598.3800	2.5984	2,435.9500	2.4359	(6.251)	0	0	0
2021/04/01	R213	03/02/2022	9.97	Put	Bond Future	6,182.8900	6.1829	6,430.4700	6.4305	4.004	0	0	0
2021/04/01	R213	03/02/2022	9.96	Call	Bond Future	2,578.6400	2.5786	2,417.0200	2.4170	(6.268)	0	0	0
2021/04/01	R213	03/02/2022	9.96	Put	Bond Future	6,215.0700	6.2151	6,463.4600	6.4635	3.997	0	0	0
2021/04/01	R214	06/05/2021	12.25	Put	Bond Future	597.4700	0.5975	604.9700	0.6050	1.255	0	0	0
2021/04/01	R214	06/05/2021	12.25	Call	Bond Future	5,144.5600	5.1446	5,000.7600	5.0008	(2.795)	0	0	0
2021/04/01	R214	06/05/2021	12.26	Put	Bond Future	588.7400	0.5887	596.0400	0.5960	1.240	0	0	0
2021/04/01	R214	06/05/2021	12.26	Call	Bond Future	5,183.3400	5.1833	5,039.3400	5.0393	(2.778)	0	0	0
2021/04/01	R214	06/05/2021			Bond Future	11.3512	63.3129	11.3793	63.1616	0.248	0.0000	0.0000	14,809

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
2021/04/01	R214	06/05/2021	12.27	Put	Bond Future	580.1400	0.5801	587.2300	0.5872	1.222	0	0	0
2021/04/01	R214	06/05/2021	12.27	Call	Bond Future	5,222.1800	5.2222	5,077.9700	5.0780	(2.761)	0	0	0
2021/04/01	R214	05/08/2021	12.03	Put	Bond Future	2,615.3400	2.6153	2,658.4400	2.6584	1.648	0	0	0
2021/04/01	R214	05/08/2021	12.01	Call	Bond Future	4,936.2800	4.9363	4,826.8000	4.8268	(2.218)	0	0	0
2021/04/01	R214	05/08/2021			Bond Future	11.5592	63.9823	11.5886	63.8291	0.254	0.0000	0.0000	0
2021/04/01	R214	05/08/2021	12.02	Call	Bond Future	4,966.6800	4.9667	4,856.9100	4.8569	(2.210)	0	0	0
2021/04/01	R214	05/08/2021	12.02	Put	Bond Future	2,633.8900	2.6339	2,677.2900	2.6773	1.648	0	0	0
2021/04/01	R214	05/08/2021	12.03	Call	Bond Future	4,997.1500	4.9971	4,887.0800	4.8871	(2.203)	0	0	0
2021/04/01	R214	05/08/2021	12.01	Put	Bond Future	2,652.5700	2.6526	2,696.2600	2.6963	1.647	0	0	0
2021/04/01	R214	04/11/2021	12.47	Call	Bond Future	6,479.4300	6.4794	6,368.4900	6.3685	(1.712)	0	0	0
2021/04/01	R214	04/11/2021	12.46	Call	Bond Future	6,449.1400	6.4491	6,338.4200	6.3384	(1.717)	0	0	0
2021/04/01	R214	04/11/2021	12.46	Put	Bond Future	3,076.6400	3.0766	3,120.9700	3.1210	1.441	0	0	0
2021/04/01	R214	04/11/2021			Bond Future	11.7644	61.4101	11.7950	61.2551	0.260	0.0000	0.0000	0
2021/04/01	R214	04/11/2021	12.47	Put	Bond Future	3,060.7000	3.0607	3,104.8100	3.1048	1.441	0	0	0
2021/04/01	R214	04/11/2021	12.48	Call	Bond Future	6,509.5600	6.5096	6,398.4000	6.3984	(1.708)	0	0	0
2021/04/01	R214	04/11/2021	12.48	Put	Bond Future	3,044.6700	3.0447	3,088.5600	3.0886	1.442	0	0	0
2021/04/01	R214	03/02/2022	11.40	Put	Bond Future	6,366.0700	6.3661	6,447.5600	6.4476	1.280	0	0	0
2021/04/01	R214	03/02/2022	11.41	Call	Bond Future	3,390.1700	3.3902	3,314.5100	3.3145	(2.232)	0	0	0
2021/04/01	R214	03/02/2022	11.39	Put	Bond Future	6,397.7900	6.3978	6,479.5600	6.4796	1.278	0	0	0
2021/04/01	R214	03/02/2022			Bond Future	11.9845	62.0990	12.0164	61.9421	0.266	0.0000	0.0000	0
2021/04/01	R214	03/02/2022	11.40	Call	Bond Future	3,368.2100	3.3682	3,292.8500	3.2929	(2.237)	0	0	0
2021/04/01	R214	03/02/2022	11.41	Put	Bond Future	6,334.7200	6.3347	6,415.9100	6.4159	1.282	0	0	0
2021/04/01	R214	03/02/2022	11.39	Call	Bond Future	3,346.5500	3.3465	3,271.4700	3.2715	(2.244)	0	0	0
2021/04/01	R248	06/05/2021	10.20	Call	Bond Future	154.5100	0.1545	137.3700	0.1374	(11.093)	0	0	0
2021/04/01	R248	06/05/2021	10.80	Put	Bond Future	5,031.5900	5.0316	5,099.2200	5.0992	1.344	0	0	0
2021/04/01	R248	06/05/2021	10.80	Call	Bond Future	773.8700	0.7739	721.2000	0.7212	(6.806)	0	0	0
2021/04/01	R248	06/05/2021	12.36	Put	Bond Future	559.6100	0.5596	556.9600	0.5570	(0.474)	0	0	0
2021/04/01	R248	06/05/2021	12.36	Call	Bond Future	6,490.2200	6.4902	6,367.2700	6.3673	(1.894)	0	0	0
2021/04/01	R248	06/05/2021			Bond Future	11.4076	79.5775	11.4256	79.4572	0.158	0.0000	0.0000	137,267
2021/04/01	R248	06/05/2021	10.90	Put	Bond Future	4,497.0900	4.4971	4,557.1700	4.5572	1.336	0	0	0
2021/04/01	R248	06/05/2021	10.90	Call	Bond Future	968.1000	0.9681	907.8800	0.9079	(6.220)	0	0	1,030
2021/04/01	R248	06/05/2021	11.40	Put	Bond Future	2,392.2800	2.3923	2,418.4800	2.4185	1.095	0	0	0
2021/04/01	R248	06/05/2021	11.40	Call	Bond Future	2,341.7900	2.3418	2,247.6900	2.2477	(4.018)	0	0	1,030
2021/04/01	R248	06/05/2021	10.20	Put	Bond Future	9,035.2500	9.0352	9,138.4100	9.1384	1.142	0	0	0
2021/04/01	R248	06/05/2021	12.34	Put	Bond Future	577.5000	0.5775	575.0300	0.5750	(0.428)	0	0	0
2021/04/01	R248	06/05/2021	12.34	Call	Bond Future	6,392.0200	6.3920	6,269.2500	6.2692	(1.921)	0	0	0
2021/04/01	R248	06/05/2021	12.35	Put	Bond Future	568.5200	0.5685	565.9600	0.5660	(0.450)	0	0	0
2021/04/01	R248	06/05/2021	12.35	Call	Bond Future	6,441.1300	6.4411	6,318.2700	6.3183	(1.907)	0	0	0
2021/04/01	R248	05/08/2021	12.51	Put	Bond Future	2,168.2800	2.1683	2,188.1900	2.1882	0.918	0	0	0
2021/04/01	R248	05/08/2021	12.52	Call	Bond Future	7,599.8500	7.5999	7,497.6600	7.4977	(1.345)	0	0	0
2021/04/01	R248	05/08/2021	12.50	Put	Bond Future	2,183.4800	2.1835	2,203.5800	2.2036	0.921	0	0	0
2021/04/01	R248	05/08/2021	11.20	Put	Bond Future	5,704.2000	5.7042	5,759.6800	5.7597	0.973	0	0	0
2021/04/01	R248	05/08/2021	11.20	Call	Bond Future	2,899.0700	2.8991	2,832.6200	2.8326	(2.292)	0	0	1,000
2021/04/01	R248	05/08/2021	10.50	Put	Bond Future	9,215.5700	9.2156	9,296.5100	9.2965	0.878	0	0	0
2021/04/01	R248	05/08/2021	10.30	Call	Bond Future	1,023.7200	1.0237	989.1500	0.9892	(3.377)	0	0	1,300
2021/04/01	R248	05/08/2021	10.90	Put	Bond Future	7,018.5300	7.0185	7,085.2100	7.0852	0.950	0	0	0
2021/04/01	R248	05/08/2021	10.90	Call	Bond Future	2,096.2800	2.0963	2,041.0300	2.0410	(2.636)	0	0	1,300

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
2021/04/01	R248	05/08/2021	10.60	Put	Bond Future	8,615.9000	8.6159	8,693.5000	8.6935	0.901	0	0	0
2021/04/01	R248	05/08/2021	10.60	Call	Bond Future	1,475.2200	1.4752	1,430.8900	1.4309	(3.005)	0	0	0
2021/04/01	R248	05/08/2021			Bond Future	11.6201	80.4188	11.6389	80.2969	0.162	0.0000	0.0000	5,000
2021/04/01	R248	05/08/2021	12.51	Call	Bond Future	7,558.3000	7.5583	7,456.2800	7.4563	(1.350)	0	0	0
2021/04/01	R248	05/08/2021	12.52	Put	Bond Future	2,153.1900	2.1532	2,172.9300	2.1729	0.917	0	0	0
2021/04/01	R248	05/08/2021	12.50	Call	Bond Future	7,516.7700	7.5168	7,414.9400	7.4149	(1.355)	0	0	0
2021/04/01	R248	05/08/2021	10.50	Call	Bond Future	1,311.8300	1.3118	1,270.8400	1.2708	(3.125)	0	0	1,000
2021/04/01	R248	05/08/2021	10.00	Put	Bond Future	12,588.3200	12.5883	12,684.4100	12.6844	0.763	0	0	0
2021/04/01	R248	05/08/2021	10.00	Call	Bond Future	681.4400	0.6814	655.6000	0.6556	(3.792)	0	0	0
2021/04/01	R248	05/08/2021	10.30	Put	Bond Future	10,490.3800	10.4904	10,577.7400	10.5777	0.833	0	0	0
2021/04/01	R248	04/11/2021	12.85	Call	Bond Future	8,786.7600	8.7868	8,688.9900	8.6890	(1.113)	0	0	0
2021/04/01	R248	04/11/2021	12.85	Put	Bond Future	2,851.6000	2.8516	2,877.3200	2.8773	0.902	0	0	0
2021/04/01	R248	04/11/2021			Bond Future	11.8299	76.8934	11.8496	76.7699	0.167	0.0000	0.0000	0
2021/04/01	R248	04/11/2021	12.84	Call	Bond Future	8,747.9500	8.7479	8,650.3300	8.6503	(1.116)	0	0	0
2021/04/01	R248	04/11/2021	12.84	Put	Bond Future	2,866.8200	2.8668	2,892.6900	2.8927	0.902	0	0	0
2021/04/01	R248	04/11/2021	12.83	Call	Bond Future	8,709.1500	8.7091	8,611.6900	8.6117	(1.119)	0	0	0
2021/04/01	R248	04/11/2021	12.83	Put	Bond Future	2,882.1300	2.8821	2,908.1600	2.9082	0.903	0	0	0
2021/04/01	R248	03/02/2022	11.48	Call	Bond Future	3,804.8900	3.8049	3,743.1900	3.7432	(1.622)	0	0	0
2021/04/01	R248	03/02/2022	11.49	Put	Bond Future	7,405.5900	7.4056	7,468.6100	7.4686	0.851	0	0	0
2021/04/01	R248	03/02/2022	11.47	Call	Bond Future	3,778.7900	3.7788	3,717.3400	3.7173	(1.626)	0	0	0
2021/04/01	R248	03/02/2022			Bond Future	12.0559	77.7560	12.0765	77.6311	0.171	0.0000	0.0000	0
2021/04/01	R248	03/02/2022	11.48	Put	Bond Future	7,445.3300	7.4453	7,508.6000	7.5086	0.850	0	0	0
2021/04/01	R248	03/02/2022	11.49	Call	Bond Future	3,831.0700	3.8311	3,769.1200	3.7691	(1.617)	0	0	0
2021/04/01	R248	03/02/2022	11.47	Put	Bond Future	7,485.2600	7.4853	7,548.7800	7.5488	0.849	0	0	0

Total

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