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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/04/2021 TO 06/04/2021

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
2021/04/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	2025	06/05/2021		Bond Future	150.3807	150.3807	150.1976	150.1976	(0.122)	0.0000	0.0000	5,536
2021/04/06	2025	05/08/2021		Bond Future	150.4772	150.4772	150.2898	150.2898	(0.125)	0.0000	0.0000	0
2021/04/06	2025	04/11/2021		Bond Future	152.1705	152.1705	151.9826	151.9826	(0.123)	0.0000	0.0000	0
2021/04/06	2025	03/02/2022		Bond Future	152.3546	152.3546	152.1666	152.1666	(0.123)	0.0000	0.0000	0
2021/04/06	2029	06/05/2021		Bond Future	108.9106	108.9106	108.0507	108.0507	(0.790)	0.0000	0.0000	2,808
2021/04/06	2029	05/08/2021		Bond Future	110.0888	110.0888	109.2149	109.2149	(0.794)	0.0000	0.0000	0
2021/04/06	2029	04/11/2021		Bond Future	110.1771	110.1771	109.2977	109.2977	(0.798)	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
2021/04/06	2029	03/02/2022			Bond Future	111.4381	111.4381	110.5470	110.5470	(0.800)	0.0000	0.0000	0
2021/04/06	2030	06/05/2021	11.70	Call	Bond Future	10,500.2400	10.5002	11,031.8600	11.0319	5.063	0	0	0
2021/04/06	2030	06/05/2021	11.70	Put	Bond Future	14.8400	0.0148	5.3000	0.0053	(64.286)	0	0	0
2021/04/06	2030	06/05/2021	11.69	Call	Bond Future	10,454.2500	10.4542	10,985.5800	10.9856	5.082	0	0	0
2021/04/06	2030	06/05/2021	11.69	Put	Bond Future	15.3300	0.0153	5.5000	0.0055	(64.123)	0	0	0
2021/04/06	2030	06/05/2021	8.90	Call	Bond Future	431.3700	0.4314	448.1400	0.4481	3.888	0	0	0
2021/04/06	2030	06/05/2021	9.00	Call	Bond Future	546.8100	0.5468	574.5300	0.5745	5.069	0	0	0
2021/04/06	2030	06/05/2021	9.00	Put	Bond Future	4,007.6200	4.0076	3,494.1800	3.4942	(12.812)	0	0	5,000
2021/04/06	2030	06/05/2021	9.25	Call	Bond Future	933.1300	0.9331	1,000.8000	1.0008	7.252	0	0	0
2021/04/06	2030	06/05/2021	9.25	Put	Bond Future	2,976.1100	2.9761	2,502.6200	2.5026	(15.910)	0	0	0
2021/04/06	2030	06/05/2021	9.35	Call	Bond Future	1,128.0700	1.1281	1,216.8300	1.2168	7.868	0	0	0
2021/04/06	2030	06/05/2021	9.27	Put	Bond Future	2,900.9100	2.9009	2,431.4100	2.4314	(16.185)	0	0	0
2021/04/06	2030	06/05/2021	9.27	Call	Bond Future	970.1600	0.9702	1,041.8200	1.0418	7.386	0	0	300
2021/04/06	2030	06/05/2021	10.95	Call	Bond Future	7,032.0200	7.0320	7,509.4700	7.5095	6.790	0	0	0
2021/04/06	2030	06/05/2021	10.95	Put	Bond Future	133.0700	0.1331	69.3600	0.0694	(47.877)	0	0	300
2021/04/06	2030	06/05/2021	9.92	Call	Bond Future	2,721.8000	2.7218	2,967.3400	2.9673	9.021	0	0	0
2021/04/06	2030	06/05/2021	7.97	Call	Bond Future	25.6300	0.0256	21.5600	0.0216	(15.880)	0	0	700
2021/04/06	2030	06/05/2021	10.04	Call	Bond Future	3,155.1500	3.1551	3,435.4600	3.4355	8.884	0	0	0
2021/04/06	2030	06/05/2021	10.04	Put	Bond Future	895.6700	0.8957	634.8200	0.6348	(29.123)	0	0	0
2021/04/06	2030	06/05/2021	9.15	Put	Bond Future	3,368.0100	3.3680	2,876.3300	2.8763	(14.599)	0	0	0
2021/04/06	2030	06/05/2021	9.15	Call	Bond Future	761.2300	0.7612	810.7100	0.8107	6.500	0	0	0
2021/04/06	2030	06/05/2021			Bond Future	9.6191	92.7712	9.5203	93.3124	(1.027)	0.0000	0.0000	114,969
2021/04/06	2030	06/05/2021	11.71	Call	Bond Future	10,546.2000	10.5462	11,078.1000	11.0781	5.044	0	0	0
2021/04/06	2030	06/05/2021	11.71	Put	Bond Future	14.3600	0.0144	5.1000	0.0051	(64.485)	0	0	0
2021/04/06	2030	06/05/2021	8.95	Call	Bond Future	486.5600	0.4866	508.4600	0.5085	4.501	0	0	0
2021/04/06	2030	06/05/2021	8.95	Put	Bond Future	4,234.2800	4.2343	3,715.0200	3.7150	(12.263)	0	0	2,500
2021/04/06	2030	06/05/2021	8.36	Put	Bond Future	7,315.5100	7.3155	6,768.8100	6.7688	(7.473)	0	0	0
2021/04/06	2030	06/05/2021	8.36	Call	Bond Future	95.5900	0.0956	90.0500	0.0901	(5.796)	0	0	0
2021/04/06	2030	06/05/2021	8.86	Put	Bond Future	4,657.7000	4.6577	4,129.6900	4.1297	(11.336)	0	0	0
2021/04/06	2030	06/05/2021	8.86	Call	Bond Future	390.6800	0.3907	403.8300	0.4038	3.366	0	0	0
2021/04/06	2030	06/05/2021	8.90	Put	Bond Future	4,467.1400	4.4671	3,942.7500	3.9427	(11.739)	0	0	2,500
2021/04/06	2030	06/05/2021	9.35	Put	Bond Future	2,611.6600	2.6117	2,159.2600	2.1593	(17.322)	0	0	0
2021/04/06	2030	06/05/2021	8.77	Put	Bond Future	5,099.9200	5.0999	4,565.2000	4.5652	(10.485)	0	0	0
2021/04/06	2030	06/05/2021	8.77	Call	Bond Future	309.9200	0.3099	316.3600	0.3164	2.078	0	0	300
2021/04/06	2030	06/05/2021	9.92	Put	Bond Future	1,098.9200	1.0989	803.3000	0.8033	(26.901)	0	0	700
2021/04/06	2030	06/05/2021	9.22	Call	Bond Future	879.0000	0.8790	940.9100	0.9409	7.043	0	0	0
2021/04/06	2030	06/05/2021	9.22	Put	Bond Future	3,090.6600	3.0907	2,611.4100	2.6114	(15.506)	0	0	700
2021/04/06	2030	06/05/2021	7.97	Put	Bond Future	9,631.0800	9.6311	9,085.8500	9.0859	(5.661)	0	0	0
2021/04/06	2030	06/05/2021	10.74	Call	Bond Future	6,081.0800	6.0811	6,525.6500	6.5257	7.311	0	0	0
2021/04/06	2030	06/05/2021	10.74	Put	Bond Future	223.9800	0.2240	127.3900	0.1274	(43.124)	0	0	0
2021/04/06	2030	05/08/2021	8.83	Call	Bond Future	1,090.8900	1.0909	1,182.2700	1.1823	8.377	0	0	479
2021/04/06	2030	05/08/2021	10.15	Call	Bond Future	4,005.3400	4.0053	4,273.1600	4.2732	6.687	0	0	0
2021/04/06	2030	05/08/2021	10.30	Put	Bond Future	2,176.0900	2.1761	1,921.9800	1.9220	(11.677)	0	0	200
2021/04/06	2030	05/08/2021	8.78	Put	Bond Future	6,919.2600	6.9193	6,462.7100	6.4627	(6.598)	0	0	0
2021/04/06	2030	05/08/2021	8.78	Call	Bond Future	1,024.8100	1.0248	1,111.0700	1.1111	8.417	0	0	200
2021/04/06	2030	05/08/2021	7.70	Put	Bond Future	12,554.9800	12.5550	12,030.3700	12.0304	(4.179)	0	0	0
2021/04/06	2030	05/08/2021	9.45	Call	Bond Future	2,175.6500	2.1756	2,343.0300	2.3430	7.693	0	0	600

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2021/04/06	2030	05/08/2021	12.10	Call	Bond Future	11,179.3200	11.1793	11,660.2300	11.6602	4.302	0	0	0
2021/04/06	2030	05/08/2021	12.10	Put	Bond Future	307.8500	0.3079	245.9500	0.2459	(20.107)	0	0	600
2021/04/06	2030	05/08/2021	10.42	Call	Bond Future	4,882.6800	4.8827	5,187.4200	5.1874	6.241	0	0	0
2021/04/06	2030	05/08/2021	10.42	Put	Bond Future	1,969.1500	1.9691	1,731.0800	1.7311	(12.090)	0	0	0
2021/04/06	2030	05/08/2021	10.41	Call	Bond Future	4,848.7500	4.8488	5,152.1700	5.1522	6.258	0	0	0
2021/04/06	2030	05/08/2021	10.41	Put	Bond Future	1,985.6700	1.9857	1,746.2800	1.7463	(12.056)	0	0	0
2021/04/06	2030	05/08/2021			Bond Future	9.8545	89.7466	9.7518	90.2894	(1.042)	0.0000	0.0000	0
2021/04/06	2030	05/08/2021	8.83	Put	Bond Future	6,700.1700	6.7002	6,248.7400	6.2487	(6.738)	0	0	0
2021/04/06	2030	05/08/2021	10.15	Put	Bond Future	2,467.3700	2.4674	2,192.3800	2.1924	(11.145)	0	0	479
2021/04/06	2030	05/08/2021	9.75	Call	Bond Future	2,878.7400	2.8787	3,088.7200	3.0887	7.294	0	0	0
2021/04/06	2030	05/08/2021	9.75	Put	Bond Future	3,431.1600	3.4312	3,098.3300	3.0983	(9.700)	0	0	479
2021/04/06	2030	05/08/2021	10.30	Call	Bond Future	4,481.7300	4.4817	4,770.4300	4.7704	6.442	0	0	0
2021/04/06	2030	05/08/2021	7.70	Call	Bond Future	225.0600	0.2251	243.2600	0.2433	8.087	0	0	200
2021/04/06	2030	05/08/2021	8.95	Put	Bond Future	6,190.8900	6.1909	5,752.4300	5.7524	(7.082)	0	0	0
2021/04/06	2030	05/08/2021	8.95	Call	Bond Future	1,261.5600	1.2616	1,365.9100	1.3659	8.272	0	0	600
2021/04/06	2030	05/08/2021	9.45	Put	Bond Future	4,338.1500	4.3381	3,962.7200	3.9627	(8.654)	0	0	0
2021/04/06	2030	05/08/2021	10.43	Call	Bond Future	4,916.7000	4.9167	5,222.7400	5.2227	6.225	0	0	0
2021/04/06	2030	05/08/2021	10.43	Put	Bond Future	1,952.7600	1.9528	1,715.9900	1.7160	(12.125)	0	0	0
2021/04/06	2030	04/11/2021	9.20	Call	Bond Future	1,917.0800	1.9171	2,065.3000	2.0653	7.732	0	0	1,102
2021/04/06	2030	04/11/2021	11.26	Call	Bond Future	7,485.7900	7.4858	7,858.8300	7.8588	4.983	0	0	0
2021/04/06	2030	04/11/2021	8.27	Put	Bond Future	10,632.2800	10.6323	10,150.2800	10.1503	(4.533)	0	0	0
2021/04/06	2030	04/11/2021	8.27	Call	Bond Future	781.3300	0.7813	849.1400	0.8491	8.679	0	0	300
2021/04/06	2030	04/11/2021	8.77	Put	Bond Future	8,282.6200	8.2826	7,839.1300	7.8391	(5.354)	0	0	0
2021/04/06	2030	04/11/2021	11.44	Put	Bond Future	1,486.7200	1.4867	1,327.2000	1.3272	(10.730)	0	0	300
2021/04/06	2030	04/11/2021	10.60	Call	Bond Future	5,336.0100	5.3360	5,643.0500	5.6430	5.754	0	0	0
2021/04/06	2030	04/11/2021	10.60	Put	Bond Future	2,729.6600	2.7297	2,486.8900	2.4869	(8.894)	0	0	0
2021/04/06	2030	04/11/2021	10.59	Put	Bond Future	2,746.9000	2.7469	2,503.0700	2.5031	(8.877)	0	0	0
2021/04/06	2030	04/11/2021			Bond Future	10.0780	90.7362	9.9704	91.2860	(1.068)	0.0000	0.0000	0
2021/04/06	2030	04/11/2021	9.20	Put	Bond Future	6,534.8600	6.5349	6,133.2700	6.1333	(6.145)	0	0	0
2021/04/06	2030	04/11/2021	11.26	Put	Bond Future	1,724.5700	1.7246	1,547.8000	1.5478	(10.250)	0	0	1,102
2021/04/06	2030	04/11/2021	9.90	Put	Bond Future	4,287.5800	4.2876	3,965.3400	3.9653	(7.516)	0	0	0
2021/04/06	2030	04/11/2021	9.90	Call	Bond Future	3,375.6800	3.3757	3,603.2500	3.6032	6.741	0	0	1,102
2021/04/06	2030	04/11/2021	8.77	Call	Bond Future	1,290.5100	1.2905	1,396.8300	1.3968	8.239	0	0	300
2021/04/06	2030	04/11/2021	11.44	Call	Bond Future	8,082.1500	8.0822	8,472.4400	8.4724	4.829	0	0	0
2021/04/06	2030	04/11/2021	10.61	Call	Bond Future	5,367.8300	5.3678	5,675.9100	5.6759	5.739	0	0	0
2021/04/06	2030	04/11/2021	10.61	Put	Bond Future	2,712.5200	2.7125	2,470.7900	2.4708	(8.912)	0	0	0
2021/04/06	2030	04/11/2021	10.59	Call	Bond Future	5,304.2600	5.3043	5,610.2400	5.6102	5.769	0	0	0
2021/04/06	2030	03/02/2022	8.39	Put	Bond Future	11,034.0500	11.0340	10,557.9400	10.5579	(4.315)	0	0	0
2021/04/06	2030	03/02/2022	8.39	Call	Bond Future	846.0100	0.8460	924.4400	0.9244	9.271	0	0	101
2021/04/06	2030	03/02/2022	9.35	Call	Bond Future	1,974.7100	1.9747	2,133.6400	2.1336	8.048	0	0	0
2021/04/06	2030	03/02/2022	9.35	Put	Bond Future	6,924.2000	6.9242	6,528.5900	6.5286	(5.713)	0	0	101
2021/04/06	2030	03/02/2022	9.45	Call	Bond Future	2,149.6300	2.1496	2,318.8800	2.3189	7.873	0	0	0
2021/04/06	2030	03/02/2022	9.45	Put	Bond Future	6,574.2300	6.5742	6,188.9400	6.1889	(5.861)	0	0	0
2021/04/06	2030	03/02/2022			Bond Future	10.3231	87.7498	10.2106	88.3044	(1.090)	0.0000	0.0000	0
2021/04/06	2030	03/02/2022	9.78	Call	Bond Future	2,790.5500	2.7906	2,994.8600	2.9949	7.321	0	0	0
2021/04/06	2030	03/02/2022	9.78	Put	Bond Future	5,509.8500	5.5099	5,159.6200	5.1596	(6.356)	0	0	101
2021/04/06	2030	03/02/2022	9.43	Call	Bond Future	2,113.9300	2.1139	2,281.1000	2.2811	7.908	0	0	0
2021/04/06	2030	03/02/2022	9.43	Put	Bond Future	6,643.2000	6.6432	6,255.8300	6.2558	(5.831)	0	0	0

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2021/04/06	2030	03/02/2022	9.44	Call	Bond Future	2,131.7300	2.1317	2,299.9400	2.2999	7.891	0	0	0
2021/04/06	2030	03/02/2022	9.44	Put	Bond Future	6,608.6500	6.6087	6,222.3200	6.2223	(5.846)	0	0	0
2021/04/06	2032	06/05/2021	12.12	Call	Bond Future	8,934.5500	8.9346	9,636.8200	9.6368	7.860	0	0	0
2021/04/06	2032	06/05/2021	12.12	Put	Bond Future	85.0500	0.0851	37.4700	0.0375	(55.944)	0	0	0
2021/04/06	2032	06/05/2021	12.57	Call	Bond Future	11,065.5000	11.0655	11,799.3400	11.7993	6.632	0	0	0
2021/04/06	2032	06/05/2021			Bond Future	10.4688	86.6894	10.3397	87.4393	(1.233)	0.0000	0.0000	137,207
2021/04/06	2032	06/05/2021	12.11	Call	Bond Future	8,887.0600	8.8871	9,588.2700	9.5883	7.890	0	0	0
2021/04/06	2032	06/05/2021	12.11	Put	Bond Future	87.2600	0.0873	38.6200	0.0386	(55.741)	0	0	0
2021/04/06	2032	06/05/2021	12.10	Call	Bond Future	8,839.5600	8.8396	9,539.6900	9.5397	7.920	0	0	0
2021/04/06	2032	06/05/2021	12.10	Put	Bond Future	89.5200	0.0895	39.8000	0.0398	(55.541)	0	0	0
2021/04/06	2032	06/05/2021	12.57	Put	Bond Future	24.7000	0.0247	8.6900	0.0087	(64.818)	0	0	736
2021/04/06	2032	06/05/2021	10.33	Put	Bond Future	2,408.3200	2.4083	1,868.5900	1.8686	(22.411)	0	0	0
2021/04/06	2032	06/05/2021	10.33	Call	Bond Future	1,602.0100	1.6020	1,812.1300	1.8121	13.116	0	0	736
2021/04/06	2032	05/08/2021	11.37	Call	Bond Future	5,695.1700	5.6952	6,149.9000	6.1499	7.984	0	0	0
2021/04/06	2032	05/08/2021	11.37	Put	Bond Future	2,087.7800	2.0878	1,788.4900	1.7885	(14.335)	0	0	0
2021/04/06	2032	05/08/2021			Bond Future	10.7053	87.6055	10.5712	88.3595	(1.252)	0.0000	0.0000	0
2021/04/06	2032	05/08/2021	11.35	Call	Bond Future	5,622.8400	5.6228	6,074.2700	6.0743	8.029	0	0	0
2021/04/06	2032	05/08/2021	11.35	Put	Bond Future	2,120.8800	2.1209	1,818.2900	1.8183	(14.267)	0	0	0
2021/04/06	2032	05/08/2021	11.36	Call	Bond Future	5,658.9700	5.6590	6,112.0500	6.1121	8.006	0	0	0
2021/04/06	2032	05/08/2021	11.36	Put	Bond Future	2,104.2700	2.1043	1,803.3300	1.8033	(14.301)	0	0	0
2021/04/06	2032	04/11/2021	9.83	Call	Bond Future	1,829.5900	1.8296	2,023.7100	2.0237	10.610	0	0	700
2021/04/06	2032	04/11/2021	11.71	Put	Bond Future	2,673.6800	2.6737	2,382.4300	2.3824	(10.893)	0	0	0
2021/04/06	2032	04/11/2021	11.69	Call	Bond Future	6,633.5700	6.6336	7,102.9400	7.1029	7.076	0	0	0
2021/04/06	2032	04/11/2021	11.70	Call	Bond Future	6,668.0500	6.6680	7,138.7100	7.1387	7.058	0	0	0
2021/04/06	2032	04/11/2021			Bond Future	10.9407	84.4257	10.8007	85.1888	(1.280)	0.0000	0.0000	0
2021/04/06	2032	04/11/2021	9.83	Put	Bond Future	8,150.9200	8.1509	7,581.8600	7.5819	(6.982)	0	0	0
2021/04/06	2032	04/11/2021	12.81	Call	Bond Future	10,532.6300	10.5326	11,133.2100	11.1332	5.702	0	0	0
2021/04/06	2032	04/11/2021	12.81	Put	Bond Future	1,192.5700	1.1926	1,029.9700	1.0300	(13.634)	0	0	700
2021/04/06	2032	04/11/2021	11.71	Call	Bond Future	6,702.5900	6.7026	7,174.5200	7.1745	7.041	0	0	0
2021/04/06	2032	04/11/2021	11.69	Put	Bond Future	2,706.0000	2.7060	2,412.1900	2.4122	(10.858)	0	0	0
2021/04/06	2032	04/11/2021	9.33	Put	Bond Future	10,546.8900	10.5469	9,916.7200	9.9167	(5.975)	0	0	0
2021/04/06	2032	04/11/2021	9.33	Call	Bond Future	1,169.4700	1.1695	1,302.4800	1.3025	11.374	0	0	700
2021/04/06	2032	04/11/2021	11.70	Put	Bond Future	2,689.7900	2.6898	2,397.2700	2.3973	(10.875)	0	0	0
2021/04/06	2032	03/02/2022	9.81	Call	Bond Future	1,683.7700	1.6838	1,869.9200	1.8699	11.056	0	0	0
2021/04/06	2032	03/02/2022	9.81	Put	Bond Future	9,379.5200	9.3795	8,795.3100	8.7953	(6.229)	0	0	198
2021/04/06	2032	03/02/2022	8.91	Put	Bond Future	13,984.5700	13.9846	13,309.0100	13.3090	(4.831)	0	0	0
2021/04/06	2032	03/02/2022	10.66	Call	Bond Future	3,215.5200	3.2155	3,517.6400	3.5176	9.396	0	0	0
2021/04/06	2032	03/02/2022	10.66	Put	Bond Future	6,069.1000	6.0691	5,600.8600	5.6009	(7.715)	0	0	97
2021/04/06	2032	03/02/2022	10.42	Call	Bond Future	2,694.2800	2.6943	2,961.5800	2.9616	9.921	0	0	0
2021/04/06	2032	03/02/2022	10.42	Put	Bond Future	6,878.9500	6.8789	6,375.8900	6.3759	(7.313)	0	0	0
2021/04/06	2032	03/02/2022	10.45	Put	Bond Future	6,773.0900	6.7731	6,274.3400	6.2743	(7.364)	0	0	198
2021/04/06	2032	03/02/2022	10.43	Call	Bond Future	2,714.9700	2.7150	2,983.7100	2.9837	9.898	0	0	0
2021/04/06	2032	03/02/2022	10.43	Put	Bond Future	6,843.6200	6.8436	6,342.0000	6.3420	(7.330)	0	0	0
2021/04/06	2032	03/02/2022			Bond Future	11.1920	85.3727	11.0459	86.1431	(1.305)	0.0000	0.0000	0
2021/04/06	2032	03/02/2022	10.14	Call	Bond Future	2,174.1100	2.1741	2,402.2800	2.4023	10.495	0	0	0
2021/04/06	2032	03/02/2022	10.14	Put	Bond Future	7,947.2400	7.9472	7,405.0500	7.4050	(6.822)	0	0	97
2021/04/06	2032	03/02/2022	9.14	Put	Bond Future	12,714.4900	12.7145	12,058.7500	12.0588	(5.157)	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
2021/04/06	2032	03/02/2022	9.14	Call	Bond Future	939.9100	0.9399	1,054.5300	1.0545	12.195	0	0	97
2021/04/06	2032	03/02/2022	8.91	Call	Bond Future	753.3900	0.7534	848.1900	0.8482	12.583	0	0	198
2021/04/06	2032	03/02/2022	10.44	Call	Bond Future	2,735.4600	2.7355	3,005.6300	3.0056	9.877	0	0	0
2021/04/06	2032	03/02/2022	10.44	Put	Bond Future	6,808.1400	6.8081	6,307.9500	6.3079	(7.347)	0	0	0
2021/04/06	2032	03/02/2022	10.45	Call	Bond Future	2,756.3300	2.7563	3,027.9400	3.0279	9.854	0	0	0
2021/04/06	2033	06/05/2021			Bond Future	102.5988	102.5988	102.6089	102.6089	0.010	0.0000	0.0000	10,050
2021/04/06	2033	05/08/2021			Bond Future	103.7086	103.7086	103.7144	103.7144	0.006	0.0000	0.0000	0
2021/04/06	2033	04/11/2021			Bond Future	103.6510	103.6510	103.6612	103.6612	0.010	0.0000	0.0000	0
2021/04/06	2033	03/02/2022			Bond Future	104.8373	104.8373	104.8461	104.8461	0.008	0.0000	0.0000	0
2021/04/06	2037	06/05/2021	12.43	Call	Bond Future	6,368.7600	6.3688	6,998.4900	6.9985	9.888	0	0	0
2021/04/06	2037	06/05/2021	12.44	Put	Bond Future	458.2100	0.4582	269.2900	0.2693	(41.230)	0	0	0
2021/04/06	2037	06/05/2021	12.42	Call	Bond Future	6,322.4400	6.3224	6,949.8100	6.9498	9.923	0	0	0
2021/04/06	2037	06/05/2021			Bond Future	11.3969	81.3497	11.2625	82.1706	(1.179)	0.0000	0.0000	128,524
2021/04/06	2037	06/05/2021	12.43	Put	Bond Future	465.6600	0.4657	274.4000	0.2744	(41.073)	0	0	0
2021/04/06	2037	06/05/2021	12.44	Call	Bond Future	6,415.0900	6.4151	7,047.1600	7.0472	9.853	0	0	0
2021/04/06	2037	06/05/2021	12.42	Put	Bond Future	473.1700	0.4732	279.5500	0.2795	(40.920)	0	0	0
2021/04/06	2037	05/08/2021	12.27	Call	Bond Future	6,051.0800	6.0511	6,536.8400	6.5368	8.028	0	0	0
2021/04/06	2037	05/08/2021	12.27	Put	Bond Future	2,487.5200	2.4875	2,147.1800	2.1472	(13.682)	0	0	0
2021/04/06	2037	05/08/2021	12.28	Call	Bond Future	6,087.9300	6.0879	6,575.3800	6.5754	8.007	0	0	0
2021/04/06	2037	05/08/2021	12.26	Put	Bond Future	2,505.3700	2.5054	2,163.3400	2.1633	(13.652)	0	0	0
2021/04/06	2037	05/08/2021			Bond Future	11.6407	77.9541	11.5010	78.7802	(1.200)	0.0000	0.0000	0
2021/04/06	2037	05/08/2021	12.28	Put	Bond Future	2,469.7900	2.4698	2,131.1400	2.1311	(13.712)	0	0	0
2021/04/06	2037	05/08/2021	12.26	Call	Bond Future	6,014.2800	6.0143	6,498.3500	6.4984	8.049	0	0	0
2021/04/06	2037	04/11/2021	12.30	Call	Bond Future	6,145.4100	6.1454	6,610.0400	6.6100	7.561	0	0	0
2021/04/06	2037	04/11/2021	12.30	Put	Bond Future	3,757.2500	3.7573	3,385.8300	3.3858	(9.885)	0	0	792
2021/04/06	2037	04/11/2021	11.49	Put	Bond Future	5,990.5500	5.9905	5,492.5700	5.4926	(8.313)	0	0	0
2021/04/06	2037	04/11/2021	11.49	Call	Bond Future	3,774.5500	3.7745	4,112.6200	4.1126	8.957	0	0	600
2021/04/06	2037	04/11/2021	12.82	Put	Bond Future	2,819.0800	2.8191	2,517.0900	2.5171	(10.712)	0	0	0
2021/04/06	2037	04/11/2021	12.83	Call	Bond Future	7,985.5100	7.9855	8,520.7700	8.5208	6.703	0	0	0
2021/04/06	2037	04/11/2021			Bond Future	11.8706	78.8139	11.7251	79.6500	(1.226)	0.0000	0.0000	0
2021/04/06	2037	04/11/2021	12.82	Call	Bond Future	7,949.1900	7.9492	8,483.2500	8.4833	6.718	0	0	0
2021/04/06	2037	04/11/2021	12.83	Put	Bond Future	2,804.2100	2.8042	2,503.4200	2.5034	(10.726)	0	0	0
2021/04/06	2037	04/11/2021	12.81	Call	Bond Future	7,912.6900	7.9127	8,445.5400	8.4455	6.734	0	0	0
2021/04/06	2037	04/11/2021	12.81	Put	Bond Future	2,833.8200	2.8338	2,530.6200	2.5306	(10.699)	0	0	0
2021/04/06	2037	03/02/2022	11.46	Call	Bond Future	3,409.5900	3.4096	3,730.8900	3.7309	9.423	0	0	0
2021/04/06	2037	03/02/2022	11.47	Put	Bond Future	7,150.2000	7.1502	6,628.7900	6.6288	(7.292)	0	0	0
2021/04/06	2037	03/02/2022	11.45	Call	Bond Future	3,386.2500	3.3863	3,706.0400	3.7060	9.444	0	0	0
2021/04/06	2037	03/02/2022			Bond Future	12.1195	75.4437	11.9678	76.2879	(1.252)	0.0000	0.0000	0
2021/04/06	2037	03/02/2022	11.46	Put	Bond Future	7,186.4500	7.1864	6,663.5300	6.6635	(7.276)	0	0	0
2021/04/06	2037	03/02/2022	11.47	Call	Bond Future	3,432.7300	3.4327	3,755.5400	3.7555	9.404	0	0	0
2021/04/06	2037	03/02/2022	11.45	Put	Bond Future	7,222.5700	7.2226	6,698.1400	6.6981	(7.261)	0	0	0
2021/04/06	2038	06/05/2021			Bond Future	115.5818	115.5818	115.6706	115.6706	0.077	0.0000	0.0000	7,969
2021/04/06	2038	05/08/2021			Bond Future	115.1105	115.1105	115.2000	115.2000	0.078	0.0000	0.0000	0
2021/04/06	2038	04/11/2021			Bond Future	116.4061	116.4061	116.4977	116.4977	0.079	0.0000	0.0000	0
2021/04/06	2038	03/02/2022			Bond Future	115.9863	115.9863	116.0821	116.0821	0.083	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
2021/04/06	2040	06/05/2021	12.44	Call	Bond Future	6,467.7600	6.4678	7,100.2300	7.1002	9.779	0	0	0
2021/04/06	2040	06/05/2021	12.44	Put	Bond Future	529.0600	0.5291	318.0200	0.3180	(39.890)	0	0	0
2021/04/06	2040	06/05/2021	10.83	Put	Bond Future	5,014.3100	5.0143	4,251.1500	4.2512	(15.220)	0	0	0
2021/04/06	2040	06/05/2021	10.83	Call	Bond Future	734.8600	0.7349	815.2100	0.8152	10.934	0	0	300
2021/04/06	2040	06/05/2021	11.58	Put	Bond Future	1,968.5000	1.9685	1,458.6400	1.4586	(25.901)	0	0	0
2021/04/06	2040	06/05/2021	11.58	Call	Bond Future	2,711.3300	2.7113	3,044.9800	3.0450	12.306	0	0	300
2021/04/06	2040	06/05/2021			Bond Future	11.4644	83.6251	11.3352	84.4686	(1.127)	0.0000	0.0000	84,776
2021/04/06	2040	06/05/2021	12.43	Call	Bond Future	6,419.0400	6.4190	7,048.9500	7.0489	9.813	0	0	0
2021/04/06	2040	06/05/2021	12.43	Put	Bond Future	537.5800	0.5376	323.9800	0.3240	(39.734)	0	0	0
2021/04/06	2040	06/05/2021	12.42	Call	Bond Future	6,370.4000	6.3704	6,997.7200	6.9977	9.847	0	0	0
2021/04/06	2040	06/05/2021	12.42	Put	Bond Future	546.2400	0.5462	330.0500	0.3301	(39.578)	0	0	0
2021/04/06	2040	06/05/2021	13.38	Call	Bond Future	11,086.1600	11.0862	11,888.1700	11.8882	7.234	0	0	0
2021/04/06	2040	06/05/2021	13.38	Put	Bond Future	72.1400	0.0721	30.6400	0.0306	(57.527)	0	0	300
2021/04/06	2040	05/08/2021	11.05	Put	Bond Future	6,555.1200	6.5551	5,949.6100	5.9496	(9.237)	0	0	0
2021/04/06	2040	05/08/2021	11.05	Call	Bond Future	2,303.4100	2.3034	2,546.6500	2.5466	10.560	0	0	900
2021/04/06	2040	05/08/2021	12.48	Call	Bond Future	6,990.7400	6.9907	7,514.4100	7.5144	7.491	0	0	0
2021/04/06	2040	05/08/2021	12.49	Put	Bond Future	2,328.1200	2.3281	2,004.6800	2.0047	(13.893)	0	0	0
2021/04/06	2040	05/08/2021	12.47	Call	Bond Future	6,950.8100	6.9508	7,472.8300	7.4728	7.510	0	0	0
2021/04/06	2040	05/08/2021			Bond Future	11.7012	80.0032	11.5668	80.8520	(1.148)	0.0000	0.0000	0
2021/04/06	2040	05/08/2021	11.55	Put	Bond Future	4,638.8400	4.6388	4,135.7000	4.1357	(10.846)	0	0	0
2021/04/06	2040	05/08/2021	11.55	Call	Bond Future	3,683.1500	3.6831	4,028.7600	4.0288	9.384	0	0	900
2021/04/06	2040	05/08/2021	14.80	Call	Bond Future	16,368.7400	16.3687	17,159.6500	17.1596	4.832	0	0	0
2021/04/06	2040	05/08/2021	14.80	Put	Bond Future	240.9300	0.2409	183.0900	0.1831	(24.007)	0	0	900
2021/04/06	2040	05/08/2021	12.48	Put	Bond Future	2,344.7400	2.3447	2,019.6600	2.0197	(13.864)	0	0	0
2021/04/06	2040	05/08/2021	12.49	Call	Bond Future	7,030.8800	7.0309	7,556.1900	7.5562	7.471	0	0	0
2021/04/06	2040	05/08/2021	12.47	Put	Bond Future	2,361.6400	2.3616	2,034.9100	2.0349	(13.835)	0	0	0
2021/04/06	2040	04/11/2021	12.90	Call	Bond Future	8,516.1600	8.5162	9,067.6300	9.0676	6.476	0	0	0
2021/04/06	2040	04/11/2021	12.90	Put	Bond Future	2,930.4200	2.9304	2,622.8500	2.6229	(10.496)	0	0	0
2021/04/06	2040	04/11/2021	12.89	Call	Bond Future	8,477.9400	8.4779	9,028.1600	9.0282	6.490	0	0	0
2021/04/06	2040	04/11/2021	12.89	Put	Bond Future	2,946.1100	2.9461	2,637.2900	2.6373	(10.482)	0	0	0
2021/04/06	2040	04/11/2021			Bond Future	11.9241	80.8857	11.7839	81.7448	(1.175)	0.0000	0.0000	0
2021/04/06	2040	04/11/2021	12.91	Call	Bond Future	8,554.6300	8.5546	9,107.3200	9.1073	6.461	0	0	0
2021/04/06	2040	04/11/2021	12.91	Put	Bond Future	2,915.0500	2.9150	2,608.7000	2.6087	(10.509)	0	0	0
2021/04/06	2040	03/02/2022	11.58	Put	Bond Future	7,348.9600	7.3490	6,821.7000	6.8217	(7.175)	0	0	0
2021/04/06	2040	03/02/2022	11.59	Call	Bond Future	3,804.9000	3.8049	4,146.5900	4.1466	8.980	0	0	0
2021/04/06	2040	03/02/2022	11.57	Put	Bond Future	7,386.8100	7.3868	6,857.9700	6.8580	(7.159)	0	0	0
2021/04/06	2040	03/02/2022			Bond Future	12.1651	77.2885	12.0190	78.1559	(1.201)	0.0000	0.0000	0
2021/04/06	2040	03/02/2022	11.58	Call	Bond Future	3,779.3800	3.7794	4,119.4900	4.1195	8.999	0	0	0
2021/04/06	2040	03/02/2022	11.59	Put	Bond Future	7,311.2700	7.3113	6,785.5900	6.7856	(7.190)	0	0	0
2021/04/06	2040	03/02/2022	11.57	Call	Bond Future	3,753.9400	3.7539	4,092.4700	4.0925	9.018	0	0	0
2021/04/06	2044	06/05/2021	12.44	Call	Bond Future	6,212.2300	6.2122	6,769.6500	6.7697	8.973	0	0	0
2021/04/06	2044	06/05/2021	12.44	Put	Bond Future	593.2100	0.5932	371.8800	0.3719	(37.311)	0	0	0
2021/04/06	2044	06/05/2021	12.43	Call	Bond Future	6,164.4900	6.1645	6,719.3700	6.7194	9.001	0	0	0
2021/04/06	2044	06/05/2021	12.43	Put	Bond Future	602.5200	0.6025	378.6500	0.3787	(37.156)	0	0	0
2021/04/06	2044	06/05/2021	11.40	Call	Bond Future	1,968.5300	1.9685	2,175.8700	2.1759	10.533	0	0	0
2021/04/06	2044	06/05/2021	11.40	Put	Bond Future	2,729.7400	2.7297	2,158.3300	2.1583	(20.933)	0	0	3,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/06	2044	06/05/2021	11.79	Call	Bond Future	3,323.1300	3.3231	3,673.9800	3.6740	10.558	0	0	0
2021/04/06	2044	06/05/2021	11.79	Put	Bond Future	1,581.9900	1.5820	1,154.0900	1.1541	(27.048)	0	0	3,100
2021/04/06	2044	06/05/2021	11.10	Call	Bond Future	1,178.6600	1.1787	1,292.3500	1.2924	9.646	0	0	0
2021/04/06	2044	06/05/2021	12.50	Call	Bond Future	6,499.8700	6.4999	7,072.1300	7.0721	8.804	0	0	0
2021/04/06	2044	06/05/2021	12.50	Put	Bond Future	540.1800	0.5402	333.6900	0.3337	(38.226)	0	0	3,100
2021/04/06	2044	06/05/2021			Bond Future	11.5164	80.2518	11.3973	81.0306	(1.034)	0.0000	0.0000	61,848
2021/04/06	2044	06/05/2021	12.45	Call	Bond Future	6,260.0200	6.2600	6,819.9700	6.8200	8.945	0	0	0
2021/04/06	2044	06/05/2021	12.45	Put	Bond Future	584.0300	0.5840	365.2300	0.3652	(37.464)	0	0	0
2021/04/06	2044	06/05/2021	10.70	Put	Bond Future	6,100.4100	6.1004	5,353.9500	5.3539	(12.236)	0	0	0
2021/04/06	2044	06/05/2021	10.70	Call	Bond Future	481.6500	0.4816	513.9400	0.5139	6.704	0	0	3,100
2021/04/06	2044	06/05/2021	11.10	Put	Bond Future	3,961.7000	3.9617	3,296.6400	3.2966	(16.787)	0	0	3,100
2021/04/06	2044	06/05/2021	11.90	Call	Bond Future	3,769.6600	3.7697	4,160.3200	4.1603	10.363	0	0	0
2021/04/06	2044	06/05/2021	11.90	Put	Bond Future	1,347.3000	1.3473	959.2100	0.9592	(28.805)	0	0	0
2021/04/06	2044	06/05/2021	11.35	Put	Bond Future	2,913.9100	2.9139	2,325.3300	2.3253	(20.199)	0	0	0
2021/04/06	2044	06/05/2021	11.35	Call	Bond Future	1,821.7400	1.8217	2,011.9100	2.0119	10.439	0	0	3,100
2021/04/06	2044	05/08/2021	12.60	Put	Bond Future	2,255.2800	2.2553	1,958.6300	1.9586	(13.154)	0	0	0
2021/04/06	2044	05/08/2021	12.61	Call	Bond Future	7,354.4300	7.3544	7,842.6700	7.8427	6.639	0	0	0
2021/04/06	2044	05/08/2021	12.61	Put	Bond Future	2,239.7400	2.2397	1,944.5400	1.9445	(13.180)	0	0	0
2021/04/06	2044	05/08/2021			Bond Future	11.7446	76.7195	11.6208	77.5029	(1.054)	0.0000	0.0000	0
2021/04/06	2044	05/08/2021	12.60	Call	Bond Future	7,314.2800	7.3143	7,801.0700	7.8011	6.655	0	0	0
2021/04/06	2044	05/08/2021	12.59	Call	Bond Future	7,274.0200	7.2740	7,759.3600	7.7594	6.672	0	0	0
2021/04/06	2044	05/08/2021	12.59	Put	Bond Future	2,270.7900	2.2708	1,972.6900	1.9727	(13.128)	0	0	0
2021/04/06	2044	04/11/2021	12.91	Call	Bond Future	8,427.1100	8.4271	8,927.8300	8.9278	5.942	0	0	0
2021/04/06	2044	04/11/2021	12.91	Put	Bond Future	3,003.8400	3.0038	2,711.6800	2.7117	(9.726)	0	0	0
2021/04/06	2044	04/11/2021			Bond Future	11.9592	77.5658	11.8300	78.3587	(1.080)	0.0000	0.0000	0
2021/04/06	2044	04/11/2021	12.90	Call	Bond Future	8,389.4600	8.3895	8,889.0400	8.8890	5.955	0	0	0
2021/04/06	2044	04/11/2021	12.90	Put	Bond Future	3,019.6700	3.0197	2,726.3700	2.7264	(9.713)	0	0	0
2021/04/06	2044	04/11/2021	12.89	Call	Bond Future	8,351.6200	8.3516	8,850.0600	8.8501	5.968	0	0	0
2021/04/06	2044	04/11/2021	12.89	Put	Bond Future	3,035.3800	3.0354	2,740.9400	2.7409	(9.700)	0	0	0
2021/04/06	2044	03/02/2022	11.59	Call	Bond Future	3,752.5000	3.7525	4,061.0700	4.0611	8.223	0	0	0
2021/04/06	2044	03/02/2022	11.59	Put	Bond Future	7,440.2800	7.4403	6,948.2600	6.9483	(6.613)	0	0	0
2021/04/06	2044	03/02/2022	11.60	Call	Bond Future	3,777.8900	3.7779	4,087.9100	4.0879	8.206	0	0	0
2021/04/06	2044	03/02/2022	11.60	Put	Bond Future	7,401.7700	7.4018	6,911.2000	6.9112	(6.628)	0	0	0
2021/04/06	2044	03/02/2022			Bond Future	12.1911	74.0565	12.0563	74.8570	(1.106)	0.0000	0.0000	0
2021/04/06	2044	03/02/2022	11.61	Call	Bond Future	3,803.3600	3.8034	4,114.8400	4.1148	8.190	0	0	0
2021/04/06	2044	03/02/2022	11.61	Put	Bond Future	7,363.4300	7.3634	6,874.3200	6.8743	(6.642)	0	0	0
2021/04/06	2046	06/05/2021			Bond Future	103.5837	103.5837	103.5946	103.5946	0.011	0.0000	0.0000	15,133
2021/04/06	2046	05/08/2021			Bond Future	104.7043	104.7043	104.7108	104.7108	0.006	0.0000	0.0000	0
2021/04/06	2046	04/11/2021			Bond Future	104.0750	104.0750	104.0877	104.0877	0.012	0.0000	0.0000	0
2021/04/06	2046	03/02/2022			Bond Future	105.2664	105.2664	105.2776	105.2776	0.011	0.0000	0.0000	0
2021/04/06	2050	06/05/2021			Bond Future	107.3001	107.3001	106.9129	106.9129	(0.361)	0.0000	0.0000	11,044
2021/04/06	2050	05/08/2021			Bond Future	106.5333	106.5333	106.1428	106.1428	(0.367)	0.0000	0.0000	0
2021/04/06	2050	04/11/2021			Bond Future	107.7323	107.7323	107.3383	107.3383	(0.366)	0.0000	0.0000	0
2021/04/06	2050	03/02/2022			Bond Future	107.0179	107.0179	106.6233	106.6233	(0.369)	0.0000	0.0000	0
2021/04/06	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
2021/04/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	AL37	06/05/2021			Index Future	775.1630	775.1630	777.9210	777.9210	0.356	0.0000	0.0000	0
2021/04/06	AL37	05/08/2021			Index Future	783.2750	783.2750	786.0130	786.0130	0.350	0.0000	0.0000	0
2021/04/06	AL37	04/11/2021			Index Future	791.9920	791.9920	794.7580	794.7580	0.349	0.0000	0.0000	0
2021/04/06	AL37	03/02/2022			Index Future	800.8700	800.8700	803.6510	803.6510	0.347	0.0000	0.0000	0
2021/04/06	AL7T	06/05/2021			Index Future	847.7300	847.7300	854.1770	854.1770	0.761	0.0000	0.0000	0
2021/04/06	AL7T	05/08/2021			Index Future	856.6010	856.6010	863.0630	863.0630	0.754	0.0000	0.0000	0
2021/04/06	AL7T	04/11/2021			Index Future	866.1350	866.1350	872.6650	872.6650	0.754	0.0000	0.0000	0
2021/04/06	AL7T	03/02/2022			Index Future	875.8440	875.8440	882.4290	882.4290	0.752	0.0000	0.0000	0
2021/04/06	ALBI	06/05/2021			Index Future	746.3570	746.3570	752.2010	752.2010	0.783	0.0000	0.0000	299
2021/04/06	ALBI	05/08/2021			Index Future	754.1670	754.1670	760.0250	760.0250	0.777	0.0000	0.0000	0
2021/04/06	ALBI	04/11/2021			Index Future	762.5610	762.5610	768.4810	768.4810	0.776	0.0000	0.0000	0
2021/04/06	ALBI	03/02/2022			Index Future	771.1090	771.1090	777.0800	777.0800	0.774	0.0000	0.0000	0
2021/04/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/04/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/04/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/04/06	ES33	06/05/2021			Bond Future	12.0785	72.1431	11.9083	72.9965	(1.409)	0.0000	0.0000	350
2021/04/06	ES33	05/08/2021			Bond Future	12.3586	72.9235	12.1815	73.7830	(1.433)	0.0000	0.0000	0
2021/04/06	ES33	04/11/2021			Bond Future	12.6399	69.9690	12.4548	70.8390	(1.464)	0.0000	0.0000	0
2021/04/06	ES33	03/02/2022			Bond Future	12.9438	70.7704	12.7504	71.6492	(1.494)	0.0000	0.0000	0
2021/04/06	ES42	06/05/2021			Bond Future	12.5111	70.8218	12.3457	71.7418	(1.322)	0.0000	0.0000	4,779
2021/04/06	ES42	05/08/2021			Bond Future	12.7752	71.5883	12.6026	72.5151	(1.351)	0.0000	0.0000	0
2021/04/06	ES42	04/11/2021			Bond Future	13.0428	68.1362	12.8619	69.0742	(1.387)	0.0000	0.0000	0
2021/04/06	ES42	03/02/2022			Bond Future	13.3221	68.9169	13.1328	69.8646	(1.421)	0.0000	0.0000	0
2021/04/06	GOVI	06/05/2021	678.68	Call	GOVI	590,390.0000	59.0390	646,700.0000	64.6700	9.538	0	0	0
2021/04/06	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	06/05/2021	678.67	Call	GOVI	590,490.0000	59.0490	646,800.0000	64.6800	9.536	0	0	0
2021/04/06	GOVI	06/05/2021			GOVI	737.7190	737.7190	743.3500	743.3500	0.763	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
2021/04/06	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	06/05/2021	678.69	Call	GOVI	590,290.0000	59.0290	646,600.0000	64.6600	9.539	0	0	0
2021/04/06	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	05/08/2021	719.14	Call	GOVI	262,980.0000	26.2980	319,430.0000	31.9430	21.466	0	0	0
2021/04/06	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	05/08/2021	719.13	Call	GOVI	263,080.0000	26.3080	319,530.0000	31.9530	21.457	0	0	0
2021/04/06	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	05/08/2021			GOVI	745.4380	745.4380	751.0830	751.0830	0.757	0.0000	0.0000	0
2021/04/06	GOVI	05/08/2021	719.15	Call	GOVI	262,880.0000	26.2880	319,330.0000	31.9330	21.474	0	0	0
2021/04/06	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	04/11/2021	728.41	Call	GOVI	253,250.0000	25.3250	310,290.0000	31.0290	22.523	0	0	0
2021/04/06	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	04/11/2021	728.40	Call	GOVI	253,350.0000	25.3350	310,390.0000	31.0390	22.514	0	0	0
2021/04/06	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	04/11/2021			GOVI	753.7350	753.7350	759.4390	759.4390	0.757	0.0000	0.0000	0
2021/04/06	GOVI	04/11/2021	728.42	Call	GOVI	253,150.0000	25.3150	310,190.0000	31.0190	22.532	0	0	0
2021/04/06	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	03/02/2022	792.76	Put	GOVI	305,760.0000	30.5760	248,230.0000	24.8230	(18.815)	0	0	0
2021/04/06	GOVI	03/02/2022			GOVI	762.1840	762.1840	767.9370	767.9370	0.755	0.0000	0.0000	0
2021/04/06	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	03/02/2022	792.75	Put	GOVI	305,660.0000	30.5660	248,130.0000	24.8130	(18.822)	0	0	0
2021/04/06	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	GOVI	03/02/2022	792.74	Put	GOVI	305,560.0000	30.5560	248,030.0000	24.8030	(18.828)	0	0	0
2021/04/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/04/06	IGOV	06/05/2021			Index Future	280.6450	280.6450	280.4370	280.4370	(0.074)	0.0000	0.0000	897
2021/04/06	IGOV	05/08/2021			Index Future	283.6510	283.6510	283.4240	283.4240	(0.080)	0.0000	0.0000	0
2021/04/06	IGOV	04/11/2021			Index Future	286.8760	286.8760	286.6460	286.6460	(0.080)	0.0000	0.0000	0
2021/04/06	IGOV	03/02/2022			Index Future	290.1600	290.1600	289.9210	289.9210	(0.082)	0.0000	0.0000	0
2021/04/06	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/04/06	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4300	89.4300	(0.011)	0.0000	0.0000	0
2021/04/06	IS05	21/12/2021			Interest Rate Swap	90.7700	90.7700	90.7500	90.7500	(0.022)	0.0000	0.0000	51
2021/04/06	IS05	15/03/2022			Interest Rate Swap	90.2600	90.2600	90.2300	90.2300	(0.033)	0.0000	0.0000	0
2021/04/06	IS05	21/06/2022			Interest Rate Swap	90.5100	90.5100	90.4600	90.4600	(0.055)	0.0000	0.0000	0
2021/04/06	IS05	20/09/2022			Interest Rate Swap	93.7600	93.7600	93.7000	93.7000	(0.064)	0.0000	0.0000	0
2021/04/06	IS05	20/12/2022			Interest Rate Swap	94.4000	94.4000	94.3300	94.3300	(0.074)	0.0000	0.0000	0
2021/04/06	IS05	22/03/2023			Interest Rate Swap	86.9500	86.9500	86.8500	86.8500	(0.115)	0.0000	0.0000	0
2021/04/06	IS05	20/06/2023			Interest Rate Swap	92.6100	92.6100	92.5000	92.5000	(0.119)	0.0000	0.0000	0
2021/04/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/04/06	IS10	17/12/2025			Interest Rate Swap	81.9400	81.9400	81.6500	81.6500	(0.354)	0.0000	0.0000	0
2021/04/06	IS10	16/03/2026			Interest Rate Swap	78.6500	78.6500	78.3400	78.3400	(0.394)	0.0000	0.0000	0
2021/04/06	IS10	15/06/2026			Interest Rate Swap	77.2400	77.2400	76.9200	76.9200	(0.414)	0.0000	0.0000	0
2021/04/06	IS10	21/09/2026			Interest Rate Swap	79.4200	79.4200	79.1000	79.1000	(0.403)	0.0000	0.0000	0
2021/04/06	IS10	21/12/2026			Interest Rate Swap	83.5700	83.5700	83.2400	83.2400	(0.395)	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
2021/04/06	IS10	15/03/2027			Interest Rate Swap	82.2100	82.2100	81.8700	81.8700	(0.414)	0.0000	0.0000	0
2021/04/06	IS10	21/06/2027			Interest Rate Swap	84.4200	84.4200	84.0700	84.0700	(0.415)	0.0000	0.0000	0
2021/04/06	IS10	20/09/2027			Interest Rate Swap	90.3300	90.3300	89.9700	89.9700	(0.399)	0.0000	0.0000	0
2021/04/06	IS10	20/12/2027			Interest Rate Swap	90.8600	90.8600	90.4900	90.4900	(0.407)	0.0000	0.0000	0
2021/04/06	IS10	22/03/2028			Interest Rate Swap	84.0500	84.0500	83.6600	83.6600	(0.464)	0.0000	0.0000	0
2021/04/06	IS10	20/06/2028			Interest Rate Swap	91.9200	91.9200	91.5500	91.5500	(0.403)	0.0000	0.0000	0
2021/04/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/04/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/04/06	JBAF	21/04/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/04/06	JBAF	19/05/2021			Jibar Tradeable Future	3.7400	96.2600	3.7200	96.2800	(0.535)	0.0000	0.0000	0
2021/04/06	JBAF	15/06/2021			Jibar Tradeable Future	3.7850	96.2150	3.7650	96.2350	(0.528)	0.0000	0.0000	0
2021/04/06	JBAF	21/07/2021			Jibar Tradeable Future	3.8300	96.1700	3.8000	96.2000	(0.783)	0.0000	0.0000	0
2021/04/06	JBAF	18/08/2021			Jibar Tradeable Future	3.9000	96.1000	3.8800	96.1200	(0.513)	0.0000	0.0000	0
2021/04/06	JBAF	15/09/2021			Jibar Tradeable Future	3.9350	96.0650	3.9050	96.0950	(0.762)	0.0000	0.0000	30,000
2021/04/06	JBAF	15/12/2021			Jibar Tradeable Future	4.2600	95.7400	4.2000	95.8000	(1.408)	0.0000	0.0000	0
2021/04/06	JBAF	16/03/2022			Jibar Tradeable Future	4.4000	95.6000	4.3200	95.6800	(1.818)	0.0000	0.0000	0
2021/04/06	JBAF	15/06/2022			Jibar Tradeable Future	4.8400	95.1600	4.7900	95.2100	(1.033)	0.0000	0.0000	471
2021/04/06	JBAF	21/09/2022			Jibar Tradeable Future	4.9850	95.0150	4.9100	95.0900	(1.505)	0.0000	0.0000	0
2021/04/06	JBAF	21/12/2022			Jibar Tradeable Future	5.3650	94.6350	5.3250	94.6750	(0.746)	0.0000	0.0000	0
2021/04/06	JBAF	15/03/2023			Jibar Tradeable Future	5.4900	94.5100	5.4300	94.5700	(1.093)	0.0000	0.0000	0
2021/04/06	R023	06/05/2021	7.58	Call	Bond Future	3,765.6700	3.7657	3,988.2700	3.9883	5.911	0	0	0
2021/04/06	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	R023	06/05/2021			Bond Future	5.3694	105.5466	5.2420	105.7692	(2.372)	0.0000	0.0000	40,196
2021/04/06	R023	06/05/2021	7.57	Call	Bond Future	3,749.0400	3.7490	3,971.6400	3.9716	5.938	0	0	0
2021/04/06	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	R023	06/05/2021	7.56	Call	Bond Future	3,732.4100	3.7324	3,955.0100	3.9550	5.964	0	0	0
2021/04/06	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/04/06	R023	05/08/2021	5.30	Call	Bond Future	289.4200	0.2894	369.3700	0.3694	27.624	0	0	0
2021/04/06	R023	05/08/2021	5.30	Put	Bond Future	686.1500	0.6861	545.7700	0.5458	(20.459)	0	0	0
2021/04/06	R023	05/08/2021	5.29	Call	Bond Future	282.0800	0.2821	360.8800	0.3609	27.935	0	0	0
2021/04/06	R023	05/08/2021	5.29	Put	Bond Future	693.9200	0.6939	552.3900	0.5524	(20.396)	0	0	0
2021/04/06	R023	05/08/2021			Bond Future	5.5634	106.6620	5.4170	106.8823	(2.632)	0.0000	0.0000	0
2021/04/06	R023	05/08/2021	5.31	Call	Bond Future	296.8500	0.2968	377.9400	0.3779	27.317	0	0	0
2021/04/06	R023	05/08/2021	5.31	Put	Bond Future	678.4800	0.6785	539.2400	0.5392	(20.522)	0	0	0
2021/04/06	R023	04/11/2021	4.91	Call	Bond Future	102.7800	0.1028	142.5000	0.1425	38.646	0	0	0
2021/04/06	R023	04/11/2021	4.91	Put	Bond Future	1,213.1200	1.2131	1,028.9900	1.0290	(15.178)	0	0	0
2021/04/06	R023	04/11/2021	4.90	Call	Bond Future	100.6700	0.1007	139.7300	0.1397	38.800	0	0	0
2021/04/06	R023	04/11/2021	4.90	Put	Bond Future	1,223.8500	1.2239	1,039.0600	1.0391	(15.099)	0	0	0
2021/04/06	R023	04/11/2021			Bond Future	5.7812	103.9294	5.6045	104.1532	(3.057)	0.0000	0.0000	0
2021/04/06	R023	04/11/2021	4.92	Call	Bond Future	104.9300	0.1049	145.3000	0.1453	38.473	0	0	0
2021/04/06	R023	04/11/2021	4.92	Put	Bond Future	1,202.4300	1.2024	1,018.9500	1.0189	(15.259)	0	0	0
2021/04/06	R023	03/02/2022	5.08	Call	Bond Future	213.7900	0.2138	269.7300	0.2697	26.166	0	0	0
2021/04/06	R023	03/02/2022	5.08	Put	Bond Future	1,270.9800	1.2710	1,102.1600	1.1022	(13.283)	0	0	0
2021/04/06	R023	03/02/2022			Bond Future	6.1080	105.0948	5.8881	105.3196	(3.600)	0.0000	0.0000	0
2021/04/06	R023	03/02/2022	5.07	Call	Bond Future	211.3300	0.2113	266.7800	0.2668	26.239	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
2021/04/06	R023	03/02/2022	5.07	Put	Bond Future	1,278.8900	1.2789	1,109.5800	1.1096	(13.239)	0	0	0
2021/04/06	R023	03/02/2022	5.06	Call	Bond Future	208.8900	0.2089	263.8500	0.2639	26.310	0	0	0
2021/04/06	R023	03/02/2022	5.06	Put	Bond Future	1,286.8100	1.2868	1,117.0100	1.1170	(13.195)	0	0	0
2021/04/06	R035	06/05/2021	12.36	Put	Bond Future	298.1400	0.2981	163.6500	0.1636	(45.110)	0	0	0
2021/04/06	R035	06/05/2021	12.37	Call	Bond Future	7,410.2500	7.4102	8,078.0300	8.0780	9.012	0	0	0
2021/04/06	R035	06/05/2021	12.35	Put	Bond Future	304.4000	0.3044	167.6900	0.1677	(44.911)	0	0	0
2021/04/06	R035	06/05/2021	10.55	Call	Bond Future	773.2500	0.7733	860.4600	0.8605	11.278	0	0	0
2021/04/06	R035	06/05/2021	10.55	Put	Bond Future	4,488.1200	4.4881	3,775.2600	3.7753	(15.883)	0	0	500
2021/04/06	R035	06/05/2021	10.05	Put	Bond Future	7,312.6100	7.3126	6,526.2600	6.5263	(10.753)	0	0	0
2021/04/06	R035	06/05/2021	10.05	Call	Bond Future	231.7800	0.2318	245.5000	0.2455	5.919	0	0	500
2021/04/06	R035	06/05/2021	10.40	Put	Bond Future	5,258.0200	5.2580	4,514.4500	4.5144	(14.142)	0	0	0
2021/04/06	R035	06/05/2021	12.91	Put	Bond Future	85.8300	0.0858	37.8200	0.0378	(55.936)	0	0	600
2021/04/06	R035	06/05/2021	11.55	Call	Bond Future	3,669.7800	3.6698	4,103.1200	4.1031	11.808	0	0	0
2021/04/06	R035	06/05/2021	11.55	Put	Bond Future	1,173.6200	1.1736	806.8900	0.8069	(31.248)	0	0	1,650
2021/04/06	R035	06/05/2021	12.77	Call	Bond Future	9,352.5600	9.3526	10,088.7200	10.0887	7.871	0	0	0
2021/04/06	R035	06/05/2021	12.77	Put	Bond Future	120.0900	0.1201	56.1800	0.0562	(53.218)	0	0	1,650
2021/04/06	R035	06/05/2021	10.24	Put	Bond Future	6,153.5000	6.1535	5,385.7100	5.3857	(12.477)	0	0	0
2021/04/06	R035	06/05/2021	10.24	Call	Bond Future	373.3200	0.3733	405.6000	0.4056	8.647	0	0	223
2021/04/06	R035	06/05/2021			Bond Future	11.1351	85.9582	11.0060	86.7583	(1.160)	0.0000	0.0000	98,751
2021/04/06	R035	06/05/2021	12.36	Call	Bond Future	7,362.4100	7.3624	8,027.9900	8.0280	9.040	0	0	0
2021/04/06	R035	06/05/2021	12.37	Put	Bond Future	291.9800	0.2920	159.6900	0.1597	(45.308)	0	0	0
2021/04/06	R035	06/05/2021	12.35	Call	Bond Future	7,314.6200	7.3146	7,977.9800	7.9780	9.069	0	0	0
2021/04/06	R035	06/05/2021	11.05	Call	Bond Future	1,922.3800	1.9224	2,163.2800	2.1633	12.531	0	0	0
2021/04/06	R035	06/05/2021	11.05	Put	Bond Future	2,448.4800	2.4485	1,889.3100	1.8893	(22.837)	0	0	500
2021/04/06	R035	06/05/2021	10.40	Call	Bond Future	552.4800	0.5525	608.9800	0.6090	10.227	0	0	600
2021/04/06	R035	06/05/2021	11.15	Put	Bond Future	2,134.0500	2.1341	1,612.5700	1.6126	(24.436)	0	0	0
2021/04/06	R035	06/05/2021	11.15	Call	Bond Future	2,225.3900	2.2254	2,503.9800	2.5040	12.519	0	0	600
2021/04/06	R035	06/05/2021	12.91	Call	Bond Future	10,037.6900	10.0377	10,789.7500	10.7897	7.492	0	0	0
2021/04/06	R035	06/05/2021	10.81	Put	Bond Future	3,327.3900	3.3274	2,685.7500	2.6857	(19.284)	0	0	0
2021/04/06	R035	06/05/2021	10.81	Call	Bond Future	1,292.1000	1.2921	1,450.5300	1.4505	12.261	0	0	1,650
2021/04/06	R035	06/05/2021	12.02	Call	Bond Future	5,744.0800	5.7441	6,328.6100	6.3286	10.176	0	0	0
2021/04/06	R035	06/05/2021	12.02	Put	Bond Future	549.8400	0.5498	334.3000	0.3343	(39.200)	0	0	223
2021/04/06	R035	06/05/2021	11.32	Call	Bond Future	2,795.5500	2.7956	3,140.3200	3.1403	12.333	0	0	0
2021/04/06	R035	06/05/2021	11.32	Put	Bond Future	1,669.6100	1.6696	1,214.3100	1.2143	(27.270)	0	0	223
2021/04/06	R035	05/08/2021	11.37	Call	Bond Future	3,881.6700	3.8817	4,235.8900	4.2359	9.125	0	0	0
2021/04/06	R035	05/08/2021	11.37	Put	Bond Future	3,916.1800	3.9162	3,465.6800	3.4657	(11.504)	0	0	100
2021/04/06	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/06	R035	05/08/2021	5.31	Put	Bond Future	51,224.1200	51.2241	50,419.4000	50.4194	(1.571)	0	0	0
2021/04/06	R035	05/08/2021			Bond Future	11.3758	86.8666	11.2417	87.6713	(1.179)	0.0000	0.0000	0
2021/04/06	R035	05/08/2021	10.77	Call	Bond Future	2,264.3900	2.2644	2,501.2100	2.5012	10.458	0	0	0
2021/04/06	R035	05/08/2021	10.77	Put	Bond Future	5,991.5600	5.9916	5,423.6600	5.4237	(9.478)	0	0	100
2021/04/06	R035	05/08/2021	10.02	Put	Bond Future	9,676.3300	9.6763	8,987.0500	8.9871	(7.123)	0	0	0
2021/04/06	R035	05/08/2021	10.02	Call	Bond Future	988.7800	0.9888	1,104.2200	1.1042	11.675	0	0	100
2021/04/06	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/06	R035	05/08/2021	5.30	Put	Bond Future	51,340.7000	51.3407	50,535.9800	50.5360	(1.567)	0	0	0
2021/04/06	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/04/06	R035	05/08/2021	5.29	Put	Bond Future	51,457.4100	51.4574	50,652.6900	50.6527	(1.564)	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
2021/04/06	R035	04/11/2021	10.12	Put	Bond Future	10,852.9400	10.8529	10,199.3300	10.1993	(6.022)	0	0	0
2021/04/06	R035	04/11/2021	10.12	Call	Bond Future	1,506.7300	1.5067	1,667.6400	1.6676	10.679	0	0	400
2021/04/06	R035	04/11/2021	10.62	Put	Bond Future	8,346.7200	8.3467	7,760.8200	7.7608	(7.020)	0	0	0
2021/04/06	R035	04/11/2021	10.62	Call	Bond Future	2,291.4200	2.2914	2,520.0400	2.5200	9.977	0	0	400
2021/04/06	R035	04/11/2021	11.75	Put	Bond Future	4,395.1900	4.3952	3,988.1100	3.9881	(9.262)	0	0	782
2021/04/06	R035	04/11/2021	11.08	Call	Bond Future	3,300.1100	3.3001	3,600.6400	3.6006	9.107	0	0	0
2021/04/06	R035	04/11/2021	11.08	Put	Bond Future	6,477.0600	6.4771	5,963.0700	5.9631	(7.936)	0	0	782
2021/04/06	R035	04/11/2021	10.23	Put	Bond Future	10,267.2400	10.2672	9,627.4900	9.6275	(6.231)	0	0	0
2021/04/06	R035	04/11/2021	12.53	Call	Bond Future	7,834.9300	7.8349	8,352.4100	8.3524	6.605	0	0	0
2021/04/06	R035	04/11/2021	12.53	Put	Bond Future	2,789.3000	2.7893	2,492.2600	2.4923	(10.649)	0	0	0
2021/04/06	R035	04/11/2021			Bond Future	11.6148	83.3489	11.4748	84.1634	(1.205)	0.0000	0.0000	0
2021/04/06	R035	04/11/2021	13.82	Call	Bond Future	12,508.4400	12.5084	13,171.2900	13.1713	5.299	0	0	0
2021/04/06	R035	04/11/2021	13.82	Put	Bond Future	1,103.9900	1.1040	952.3200	0.9523	(13.738)	0	0	400
2021/04/06	R035	04/11/2021	11.75	Call	Bond Future	5,170.9300	5.1709	5,578.3700	5.5784	7.879	0	0	0
2021/04/06	R035	04/11/2021	10.23	Call	Bond Future	1,660.0400	1.6600	1,834.8100	1.8348	10.528	0	0	782
2021/04/06	R035	04/11/2021	12.52	Call	Bond Future	7,797.9100	7.7979	8,314.1600	8.3142	6.620	0	0	0
2021/04/06	R035	04/11/2021	12.52	Put	Bond Future	2,804.8900	2.8049	2,506.6200	2.5066	(10.634)	0	0	0
2021/04/06	R035	04/11/2021	12.51	Call	Bond Future	7,760.6900	7.7607	8,275.7100	8.2757	6.636	0	0	0
2021/04/06	R035	04/11/2021	12.51	Put	Bond Future	2,820.3400	2.8203	2,520.8400	2.5208	(10.619)	0	0	0
2021/04/06	R035	03/02/2022	11.39	Call	Bond Future	3,759.7600	3.7598	4,093.3100	4.0933	8.872	0	0	0
2021/04/06	R035	03/02/2022	11.39	Put	Bond Future	6,529.4300	6.5294	6,040.6500	6.0407	(7.486)	0	0	683
2021/04/06	R035	03/02/2022	10.65	Call	Bond Future	2,228.0300	2.2280	2,454.7100	2.4547	10.174	0	0	0
2021/04/06	R035	03/02/2022	11.23	Call	Bond Future	3,371.7900	3.3718	3,681.3300	3.6813	9.180	0	0	0
2021/04/06	R035	03/02/2022	11.23	Put	Bond Future	7,088.9700	7.0890	6,576.1800	6.5762	(7.234)	0	0	0
2021/04/06	R035	03/02/2022	11.22	Call	Bond Future	3,348.1500	3.3481	3,656.1900	3.6562	9.200	0	0	0
2021/04/06	R035	03/02/2022	11.22	Put	Bond Future	7,125.0700	7.1251	6,610.7800	6.6108	(7.218)	0	0	0
2021/04/06	R035	03/02/2022			Bond Future	11.8733	84.2838	11.7273	85.1061	(1.230)	0.0000	0.0000	0
2021/04/06	R035	03/02/2022	10.65	Put	Bond Future	9,514.0400	9.5140	8,918.3900	8.9184	(6.261)	0	0	683
2021/04/06	R035	03/02/2022	9.70	Put	Bond Future	14,633.4500	14.6335	13,929.1700	13.9292	(4.813)	0	0	0
2021/04/06	R035	03/02/2022	9.70	Call	Bond Future	1,016.0200	1.0160	1,134.0700	1.1341	11.619	0	0	683
2021/04/06	R035	03/02/2022	11.24	Call	Bond Future	3,395.2000	3.3952	3,706.2400	3.7062	9.161	0	0	0
2021/04/06	R035	03/02/2022	11.24	Put	Bond Future	7,052.7100	7.0527	6,541.4200	6.5414	(7.250)	0	0	0
2021/04/06	R186	06/05/2021	10.77	Call	Bond Future	14,195.6900	14.1957	14,553.5200	14.5535	2.521	0	0	0
2021/04/06	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/06	R186	06/05/2021	10.76	Call	Bond Future	14,154.6400	14.1546	14,512.4700	14.5125	2.528	0	0	0
2021/04/06	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/06	R186	06/05/2021	7.60	Put	Bond Future	1,307.1900	1.3072	1,041.6900	1.0417	(20.311)	0	0	5,000
2021/04/06	R186	06/05/2021	7.60	Call	Bond Future	1,327.6600	1.3277	1,420.0000	1.4200	6.955	0	0	5,000
2021/04/06	R186	06/05/2021			Bond Future	7.5958	117.1233	7.5224	117.4811	(0.967)	0.0000	0.0000	107,199
2021/04/06	R186	06/05/2021	10.78	Call	Bond Future	14,236.7200	14.2367	14,594.5500	14.5945	2.513	0	0	0
2021/04/06	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/04/06	R186	06/05/2021	7.30	Call	Bond Future	713.6700	0.7137	748.7600	0.7488	4.917	0	0	0
2021/04/06	R186	06/05/2021	7.30	Put	Bond Future	2,164.0400	2.1640	1,841.2900	1.8413	(14.914)	0	0	15,177
2021/04/06	R186	05/08/2021	8.62	Call	Bond Future	4,667.3700	4.6674	4,897.8900	4.8979	4.939	0	0	0
2021/04/06	R186	05/08/2021	8.62	Put	Bond Future	964.2700	0.9643	838.1700	0.8382	(13.077)	0	0	0
2021/04/06	R186	05/08/2021	8.61	Call	Bond Future	4,633.7900	4.6338	4,863.3400	4.8633	4.954	0	0	0
2021/04/06	R186	05/08/2021	8.61	Put	Bond Future	975.0300	0.9750	847.9600	0.8480	(13.032)	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
2021/04/06	R186	05/08/2021			Bond Future	7.8020	113.0807	7.7251	113.4373	(0.987)	0.0000	0.0000	0
2021/04/06	R186	05/08/2021	8.63	Call	Bond Future	4,701.2300	4.7012	4,932.7100	4.9327	4.924	0	0	0
2021/04/06	R186	05/08/2021	8.63	Put	Bond Future	953.8300	0.9538	828.6900	0.8287	(13.120)	0	0	0
2021/04/06	R186	04/11/2021	8.10	Call	Bond Future	2,973.2700	2.9733	3,138.9200	3.1389	5.571	0	0	0
2021/04/06	R186	04/11/2021	8.10	Put	Bond Future	2,562.4300	2.5624	2,366.3700	2.3664	(7.651)	0	0	0
2021/04/06	R186	04/11/2021	8.09	Call	Bond Future	2,949.9000	2.9499	3,114.6300	3.1146	5.584	0	0	0
2021/04/06	R186	04/11/2021	8.09	Put	Bond Future	2,582.8000	2.5828	2,385.8200	2.3858	(7.627)	0	0	0
2021/04/06	R186	04/11/2021			Bond Future	8.0063	114.3270	7.9241	114.6887	(1.026)	0.0000	0.0000	0
2021/04/06	R186	04/11/2021	8.11	Call	Bond Future	2,996.7500	2.9968	3,163.3100	3.1633	5.558	0	0	0
2021/04/06	R186	04/11/2021	8.11	Put	Bond Future	2,542.1800	2.5422	2,347.0300	2.3470	(7.676)	0	0	0
2021/04/06	R186	03/02/2022	7.30	Call	Bond Future	1,253.5000	1.2535	1,344.7800	1.3448	7.282	0	0	0
2021/04/06	R186	03/02/2022	7.30	Put	Bond Future	5,230.2000	5.2302	4,957.4100	4.9574	(5.216)	0	0	0
2021/04/06	R186	03/02/2022			Bond Future	8.2341	110.3278	8.1468	110.6918	(1.060)	0.0000	0.0000	0
2021/04/06	R186	03/02/2022	7.28	Call	Bond Future	1,227.6000	1.2276	1,317.4100	1.3174	7.316	0	0	0
2021/04/06	R186	03/02/2022	7.28	Put	Bond Future	5,291.4100	5.2914	5,017.1500	5.0171	(5.183)	0	0	0
2021/04/06	R186	03/02/2022	7.29	Call	Bond Future	1,240.5100	1.2405	1,331.0500	1.3310	7.299	0	0	0
2021/04/06	R186	03/02/2022	7.29	Put	Bond Future	5,260.7600	5.2608	4,987.2300	4.9872	(5.199)	0	0	0
2021/04/06	R197	06/05/2021			Bond Future	321.1453	321.1453	320.9967	320.9967	(0.046)	0.0000	0.0000	2,993
2021/04/06	R197	05/08/2021			Bond Future	316.6169	316.6169	316.4754	316.4754	(0.045)	0.0000	0.0000	0
2021/04/06	R197	04/11/2021			Bond Future	320.1802	320.1802	320.0404	320.0404	(0.044)	0.0000	0.0000	0
2021/04/06	R197	03/02/2022			Bond Future	315.7461	315.7461	315.6226	315.6226	(0.039)	0.0000	0.0000	0
2021/04/06	R202	06/05/2021			Bond Future	230.8111	230.8111	230.8337	230.8337	0.010	0.0000	0.0000	9,236
2021/04/06	R202	05/08/2021			Bond Future	229.0574	229.0574	229.0823	229.0823	0.011	0.0000	0.0000	0
2021/04/06	R202	04/11/2021			Bond Future	231.6349	231.6349	231.6625	231.6625	0.012	0.0000	0.0000	0
2021/04/06	R202	03/02/2022			Bond Future	229.9843	229.9843	230.0208	230.0208	0.016	0.0000	0.0000	0
2021/04/06	R209	06/05/2021	12.23	Call	Bond Future	6,125.5900	6.1256	6,671.8100	6.6718	8.917	0	0	0
2021/04/06	R209	06/05/2021	12.23	Put	Bond Future	342.1100	0.3421	199.0600	0.1991	(41.814)	0	0	0
2021/04/06	R209	06/05/2021	12.22	Call	Bond Future	6,085.7700	6.0858	6,629.8900	6.6299	8.941	0	0	0
2021/04/06	R209	06/05/2021	12.22	Put	Bond Future	348.6900	0.3487	203.5400	0.2035	(41.627)	0	0	0
2021/04/06	R209	06/05/2021	9.50	Put	Bond Future	9,228.9100	9.2289	8,536.0400	8.5360	(7.508)	0	0	0
2021/04/06	R209	06/05/2021	9.50	Call	Bond Future	83.2300	0.0832	79.6300	0.0796	(4.325)	0	0	2,150
2021/04/06	R209	06/05/2021	10.35	Call	Bond Future	627.8900	0.6279	679.5700	0.6796	8.231	0	0	500
2021/04/06	R209	06/05/2021	9.75	Put	Bond Future	7,729.9900	7.7300	7,041.4900	7.0415	(8.907)	0	0	0
2021/04/06	R209	06/05/2021	9.75	Call	Bond Future	162.4200	0.1624	163.1900	0.1632	0.474	0	0	4,050
2021/04/06	R209	06/05/2021	11.00	Call	Bond Future	1,847.8500	1.8478	2,052.6400	2.0526	11.083	0	0	0
2021/04/06	R209	06/05/2021	11.00	Put	Bond Future	2,197.8400	2.1978	1,713.3600	1.7134	(22.043)	0	0	3,500
2021/04/06	R209	06/05/2021	10.00	Put	Bond Future	6,332.2500	6.3323	5,655.9900	5.6560	(10.680)	0	0	0
2021/04/06	R209	06/05/2021	10.00	Call	Bond Future	295.8700	0.2959	308.8800	0.3089	4.397	0	0	0
2021/04/06	R209	06/05/2021	12.25	Call	Bond Future	6,205.4000	6.2054	6,755.7600	6.7558	8.869	0	0	0
2021/04/06	R209	06/05/2021	12.25	Put	Bond Future	329.2700	0.3293	190.3600	0.1904	(42.187)	0	0	8,350
2021/04/06	R209	06/05/2021			Bond Future	11.0656	65.9226	10.9369	66.6119	(1.163)	0.0000	0.0000	26,085
2021/04/06	R209	06/05/2021	12.24	Call	Bond Future	6,165.4800	6.1655	6,713.7800	6.7138	8.893	0	0	0
2021/04/06	R209	06/05/2021	12.24	Put	Bond Future	335.6400	0.3356	194.6700	0.1947	(42.000)	0	0	0
2021/04/06	R209	06/05/2021	10.35	Put	Bond Future	4,596.4200	4.5964	3,958.8300	3.9588	(13.871)	0	0	0
2021/04/06	R209	06/05/2021	10.60	Call	Bond Future	998.6600	0.9987	1,097.2400	1.0972	9.871	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
2021/04/06	R209	06/05/2021	10.60	Put	Bond Future	3,542.2500	3.5423	2,951.5600	2.9516	(16.676)	0	0	5,250
2021/04/06	R209	06/05/2021	11.60	Call	Bond Future	3,708.2700	3.7083	4,098.2500	4.0982	10.516	0	0	0
2021/04/06	R209	06/05/2021	11.60	Put	Bond Future	956.1000	0.9561	656.8100	0.6568	(31.303)	0	0	3,750
2021/04/06	R209	06/05/2021	10.25	Put	Bond Future	5,062.4500	5.0625	4,410.7400	4.4107	(12.873)	0	0	0
2021/04/06	R209	06/05/2021	10.25	Call	Bond Future	511.9300	0.5119	549.4900	0.5495	7.337	0	0	5,325
2021/04/06	R209	06/05/2021	11.25	Call	Bond Future	2,542.0400	2.5420	2,824.9800	2.8250	11.130	0	0	0
2021/04/06	R209	06/05/2021	11.25	Put	Bond Future	1,572.8100	1.5728	1,166.4800	1.1665	(25.835)	0	0	9,150
2021/04/06	R209	05/08/2021	11.81	Call	Bond Future	5,091.6300	5.0916	5,479.0700	5.4791	7.609	0	0	0
2021/04/06	R209	05/08/2021	11.81	Put	Bond Future	2,425.8000	2.4258	2,119.6100	2.1196	(12.622)	0	0	0
2021/04/06	R209	05/08/2021			Bond Future	11.2782	66.6193	11.1450	67.3129	(1.181)	0.0000	0.0000	0
2021/04/06	R209	05/08/2021	11.80	Call	Bond Future	5,060.2400	5.0602	5,446.2300	5.4462	7.628	0	0	0
2021/04/06	R209	05/08/2021	11.80	Put	Bond Future	2,443.0400	2.4430	2,135.4000	2.1354	(12.593)	0	0	0
2021/04/06	R209	05/08/2021	11.79	Call	Bond Future	5,028.7700	5.0288	5,413.3000	5.4133	7.647	0	0	0
2021/04/06	R209	05/08/2021	11.79	Put	Bond Future	2,460.2600	2.4603	2,151.1600	2.1512	(12.564)	0	0	0
2021/04/06	R209	04/11/2021	10.50	Call	Bond Future	2,205.6000	2.2056	2,409.4500	2.4094	9.242	0	0	0
2021/04/06	R209	04/11/2021	12.00	Call	Bond Future	5,725.5100	5.7255	6,123.0900	6.1231	6.944	0	0	0
2021/04/06	R209	04/11/2021	12.00	Put	Bond Future	3,224.4100	3.2244	2,920.0600	2.9201	(9.439)	0	0	6,500
2021/04/06	R209	04/11/2021	12.19	Call	Bond Future	6,298.8700	6.2989	6,718.1000	6.7181	6.656	0	0	0
2021/04/06	R209	04/11/2021	12.19	Put	Bond Future	2,905.6400	2.9056	2,622.9400	2.6229	(9.729)	0	0	0
2021/04/06	R209	04/11/2021	12.17	Call	Bond Future	6,237.8500	6.2378	6,654.8600	6.6549	6.685	0	0	0
2021/04/06	R209	04/11/2021			Bond Future	11.4882	64.2130	11.3498	64.9150	(1.205)	0.0000	0.0000	2,255
2021/04/06	R209	04/11/2021	10.50	Put	Bond Future	7,471.5600	7.4716	6,973.4800	6.9735	(6.666)	0	0	6,500
2021/04/06	R209	04/11/2021	9.50	Put	Bond Future	12,209.3200	12.2093	11,607.1300	11,607.1	(4.932)	0	0	0
2021/04/06	R209	04/11/2021	9.50	Call	Bond Future	960.9500	0.9609	1,060.6900	1.0607	10.379	0	0	4,750
2021/04/06	R209	04/11/2021	12.18	Call	Bond Future	6,268.3400	6.2683	6,686.4600	6.6865	6.670	0	0	0
2021/04/06	R209	04/11/2021	12.18	Put	Bond Future	2,921.5900	2.9216	2,637.7800	2.6378	(9.714)	0	0	0
2021/04/06	R209	04/11/2021	12.17	Put	Bond Future	2,937.6300	2.9376	2,652.7100	2.6527	(9.699)	0	0	0
2021/04/06	R209	03/02/2022	11.03	Call	Bond Future	3,016.1900	3.0162	3,282.1600	3.2822	8.818	0	0	0
2021/04/06	R209	03/02/2022	11.03	Put	Bond Future	6,474.4400	6.4744	6,031.6000	6.0316	(6.840)	0	0	0
2021/04/06	R209	03/02/2022	11.02	Call	Bond Future	2,995.4800	2.9955	3,260.1900	3.2602	8.837	0	0	0
2021/04/06	R209	03/02/2022	11.02	Put	Bond Future	6,506.6100	6.5066	6,062.5100	6.0625	(6.825)	0	0	0
2021/04/06	R209	03/02/2022			Bond Future	11.7098	64.9333	11.5662	65.6421	(1.227)	0.0000	0.0000	0
2021/04/06	R209	03/02/2022	11.04	Call	Bond Future	3,036.7500	3.0368	3,303.9700	3.3040	8.800	0	0	0
2021/04/06	R209	03/02/2022	11.04	Put	Bond Future	6,442.1700	6.4422	6,000.5800	6.0006	(6.855)	0	0	0
2021/04/06	R210	06/05/2021			Bond Future	200.1038	200.1038	199.8670	199.8670	(0.118)	0.0000	0.0000	1,440
2021/04/06	R210	05/08/2021			Bond Future	202.2685	202.2685	202.0204	202.0204	(0.123)	0.0000	0.0000	0
2021/04/06	R210	04/11/2021			Bond Future	201.8044	201.8044	201.5632	201.5632	(0.120)	0.0000	0.0000	0
2021/04/06	R210	03/02/2022			Bond Future	204.1142	204.1142	203.8673	203.8673	(0.121)	0.0000	0.0000	0
2021/04/06	R212	06/05/2021			Bond Future	171.7847	171.7847	171.8000	171.8000	0.009	0.0000	0.0000	2,930
2021/04/06	R212	05/08/2021			Bond Future	171.3113	171.3113	171.3258	171.3258	0.008	0.0000	0.0000	0
2021/04/06	R212	04/11/2021			Bond Future	173.2393	173.2393	173.2557	173.2557	0.009	0.0000	0.0000	0
2021/04/06	R213	06/05/2021	11.91	Call	Bond Future	9,161.6900	9.1617	9,721.1200	9.7211	6.106	0	0	0
2021/04/06	R213	06/05/2021	11.91	Put	Bond Future	44.3800	0.0444	18.8100	0.0188	(57.616)	0	0	0
2021/04/06	R213	06/05/2021			Bond Future	10.0700	82.4978	9.9613	83.0828	(1.079)	0.0000	0.0000	9,143
2021/04/06	R213	06/05/2021	11.90	Call	Bond Future	9,117.1600	9.1172	9,675.9600	9.6760	6.129	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
2021/04/06	R213	06/05/2021	11.90	Put	Bond Future	45.6300	0.0456	19.4300	0.0194	(57.418)	0	0	0
2021/04/06	R213	06/05/2021	11.89	Call	Bond Future	9,072.6200	9.0726	9,630.7900	9.6308	6.152	0	0	0
2021/04/06	R213	06/05/2021	11.89	Put	Bond Future	46.9100	0.0469	20.0800	0.0201	(57.195)	0	0	0
2021/04/06	R213	05/08/2021	10.14	Put	Bond Future	3,674.5100	3.6745	3,311.9700	3.3120	(9.866)	0	0	0
2021/04/06	R213	05/08/2021	9.34	Put	Bond Future	6,461.4400	6.4614	5,989.4900	5.9895	(7.304)	0	0	0
2021/04/06	R213	05/08/2021	9.34	Call	Bond Future	1,299.3100	1.2993	1,414.9300	1.4149	8.899	0	0	0
2021/04/06	R213	05/08/2021	10.85	Call	Bond Future	4,906.8800	4.9069	5,236.0000	5.2360	6.707	0	0	0
2021/04/06	R213	05/08/2021	10.85	Put	Bond Future	2,094.2300	2.0942	1,835.7800	1.8358	(12.341)	0	0	0
2021/04/06	R213	05/08/2021	10.84	Call	Bond Future	4,874.0200	4.8740	5,201.7700	5.2018	6.724	0	0	0
2021/04/06	R213	05/08/2021	10.84	Put	Bond Future	2,110.9100	2.1109	1,851.0900	1.8511	(12.308)	0	0	0
2021/04/06	R213	05/08/2021			Bond Future	10.2952	83.3696	10.1825	83.9572	(1.095)	0.0000	0.0000	0
2021/04/06	R213	05/08/2021	10.78	Call	Bond Future	4,678.4700	4.6785	4,997.9900	4.9980	6.830	0	0	0
2021/04/06	R213	05/08/2021	10.78	Put	Bond Future	2,213.4800	2.2135	1,945.4300	1.9454	(12.110)	0	0	0
2021/04/06	R213	05/08/2021	10.14	Call	Bond Future	2,864.0600	2.8641	3,089.0900	3.0891	7.857	0	0	0
2021/04/06	R213	05/08/2021	10.86	Call	Bond Future	4,939.8300	4.9398	5,270.3000	5.2703	6.690	0	0	0
2021/04/06	R213	05/08/2021	10.86	Put	Bond Future	2,077.6800	2.0777	1,820.5800	1.8206	(12.374)	0	0	0
2021/04/06	R213	04/11/2021	11.10	Put	Bond Future	2,760.2500	2.7602	2,505.5900	2.5056	(9.226)	0	0	0
2021/04/06	R213	04/11/2021	11.11	Call	Bond Future	5,640.5700	5.6406	5,981.8400	5.9818	6.050	0	0	0
2021/04/06	R213	04/11/2021	11.09	Put	Bond Future	2,777.3200	2.7773	2,521.5800	2.5216	(9.208)	0	0	0
2021/04/06	R213	04/11/2021			Bond Future	10.5200	80.7587	10.4023	81.3536	(1.119)	0.0000	0.0000	0
2021/04/06	R213	04/11/2021	11.10	Call	Bond Future	5,609.3600	5.6094	5,949.5600	5.9496	6.065	0	0	0
2021/04/06	R213	04/11/2021	11.11	Put	Bond Future	2,743.5100	2.7435	2,489.9200	2.4899	(9.243)	0	0	0
2021/04/06	R213	04/11/2021	11.09	Call	Bond Future	5,078.4500	5.0785	5,917.5700	5.9176	6.079	0	0	0
2021/04/06	R213	03/02/2022	8.80	Put	Bond Future	11,289.7800	11.2898	10,779.8300	10.7798	(4.517)	0	0	0
2021/04/06	R213	03/02/2022	8.80	Call	Bond Future	924.8100	0.9248	1,015.1400	1.0151	9.767	0	0	102
2021/04/06	R213	03/02/2022	9.58	Put	Bond Future	7,843.8600	7.8439	7,400.9900	7.4010	(5.646)	0	0	200
2021/04/06	R213	03/02/2022	8.63	Put	Bond Future	12,130.2200	12.1302	11,608.5300	11.6085	(4.301)	0	0	0
2021/04/06	R213	03/02/2022	8.63	Call	Bond Future	787.9000	0.7879	866.4900	0.8665	9.975	0	0	200
2021/04/06	R213	03/02/2022	9.98	Call	Bond Future	2,454.9600	2.4550	2,654.8100	2.6548	8.141	0	0	0
2021/04/06	R213	03/02/2022	9.98	Put	Bond Future	6,397.6100	6.3976	5,997.1800	5.9972	(6.259)	0	0	0
2021/04/06	R213	03/02/2022			Bond Future	10.7647	81.6644	10.6420	82.2647	(1.140)	0.0000	0.0000	0
2021/04/06	R213	03/02/2022	10.25	Call	Bond Future	2,997.9800	2.9980	3,228.1500	3.2281	7.678	0	0	0
2021/04/06	R213	03/02/2022	10.25	Put	Bond Future	5,555.7500	5.5558	5,185.6400	5.1856	(6.662)	0	0	102
2021/04/06	R213	03/02/2022	9.76	Call	Bond Future	2,057.3800	2.0574	2,233.1000	2.2331	8.541	0	0	0
2021/04/06	R213	03/02/2022	9.76	Put	Bond Future	7,151.0800	7.1511	6,726.5200	6.7265	(5.937)	0	0	102
2021/04/06	R213	03/02/2022	10.15	Call	Bond Future	2,789.8000	2.7898	3,008.6900	3.0087	7.846	0	0	0
2021/04/06	R213	03/02/2022	10.15	Put	Bond Future	5,856.9600	5.8570	5,475.5700	5.4756	(6.512)	0	0	200
2021/04/06	R213	03/02/2022	9.58	Call	Bond Future	1,792.9700	1.7930	1,950.3800	1.9504	8.779	0	0	0
2021/04/06	R213	03/02/2022	9.97	Call	Bond Future	2,435.9500	2.4359	2,634.6900	2.6347	8.159	0	0	0
2021/04/06	R213	03/02/2022	9.97	Put	Bond Future	6,430.4700	6.4305	6,028.9300	6.0289	(6.244)	0	0	0
2021/04/06	R213	03/02/2022	9.96	Call	Bond Future	2,417.0200	2.4170	2,614.6500	2.6146	8.177	0	0	0
2021/04/06	R213	03/02/2022	9.96	Put	Bond Future	6,463.4600	6.4635	6,060.8100	6.0608	(6.230)	0	0	0
2021/04/06	R214	06/05/2021	12.26	Call	Bond Future	5,039.3400	5.0393	5,496.0800	5.4961	9.063	0	0	0
2021/04/06	R214	06/05/2021	12.26	Put	Bond Future	596.0400	0.5960	384.1500	0.3841	(35.550)	0	0	0
2021/04/06	R214	06/05/2021	12.25	Call	Bond Future	5,000.7600	5.0008	5,455.2300	5.4552	9.088	0	0	0
2021/04/06	R214	06/05/2021	12.25	Put	Bond Future	604.9700	0.6050	390.8100	0.3908	(35.400)	0	0	0
2021/04/06	R214	06/05/2021			Bond Future	11.3793	63.1616	11.2556	63.8302	(1.087)	0.0000	0.0000	14,809

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
2021/04/06	R214	06/05/2021	12.27	Call	Bond Future	5,077.9700	5.0780	5,536.9600	5.5370	9.039	0	0	0
2021/04/06	R214	06/05/2021	12.27	Put	Bond Future	587.2300	0.5872	377.5900	0.3776	(35.700)	0	0	0
2021/04/06	R214	05/08/2021	12.03	Put	Bond Future	2,658.4400	2.6584	2,344.3300	2.3443	(11.816)	0	0	0
2021/04/06	R214	05/08/2021	12.01	Call	Bond Future	4,826.8000	4.8268	5,182.7000	5.1827	7.373	0	0	0
2021/04/06	R214	05/08/2021			Bond Future	11.5886	63.8291	11.4604	64.5020	(1.106)	0.0000	0.0000	0
2021/04/06	R214	05/08/2021	12.02	Call	Bond Future	4,856.9100	4.8569	5,214.2400	5.2142	7.357	0	0	0
2021/04/06	R214	05/08/2021	12.02	Put	Bond Future	2,677.2900	2.6773	2,361.7500	2.3618	(11.786)	0	0	0
2021/04/06	R214	05/08/2021	12.03	Call	Bond Future	4,887.0800	4.8871	5,245.8400	5.2458	7.341	0	0	0
2021/04/06	R214	05/08/2021	12.01	Put	Bond Future	2,696.2600	2.6963	2,379.2900	2.3793	(11.756)	0	0	0
2021/04/06	R214	04/11/2021	12.47	Call	Bond Future	6,368.4900	6.3685	6,767.5800	6.7676	6.267	0	0	0
2021/04/06	R214	04/11/2021	12.46	Call	Bond Future	6,338.4200	6.3384	6,736.4800	6.7365	6.280	0	0	0
2021/04/06	R214	04/11/2021	12.46	Put	Bond Future	3,120.9700	3.1210	2,838.0500	2.8381	(9.065)	0	0	0
2021/04/06	R214	04/11/2021			Bond Future	11.7950	61.2551	11.6615	61.9361	(1.131)	0.0000	0.0000	0
2021/04/06	R214	04/11/2021	12.47	Put	Bond Future	3,104.8100	3.1048	2,822.9200	2.8229	(9.079)	0	0	0
2021/04/06	R214	04/11/2021	12.48	Call	Bond Future	6,398.4000	6.3984	6,798.5400	6.7985	6.254	0	0	0
2021/04/06	R214	04/11/2021	12.48	Put	Bond Future	3,088.5600	3.0886	2,807.7200	2.8077	(9.093)	0	0	0
2021/04/06	R214	03/02/2022	11.40	Put	Bond Future	6,447.5600	6.4476	6,026.6300	6.0266	(6.529)	0	0	0
2021/04/06	R214	03/02/2022	11.41	Call	Bond Future	3,314.5100	3.3145	3,582.4200	3.5824	8.083	0	0	0
2021/04/06	R214	03/02/2022	11.39	Put	Bond Future	6,479.5600	6.4796	6,057.4300	6.0574	(6.515)	0	0	0
2021/04/06	R214	03/02/2022			Bond Future	12.0164	61.9421	11.8776	62.6298	(1.155)	0.0000	0.0000	0
2021/04/06	R214	03/02/2022	11.40	Call	Bond Future	3,292.8500	3.2929	3,559.5600	3.5596	8.100	0	0	0
2021/04/06	R214	03/02/2022	11.41	Put	Bond Future	6,415.9100	6.4159	5,996.1800	5.9962	(6.542)	0	0	0
2021/04/06	R214	03/02/2022	11.39	Call	Bond Future	3,271.4700	3.2715	3,536.9800	3.5370	8.116	0	0	0
2021/04/06	R248	06/05/2021	12.36	Call	Bond Future	6,367.2700	6.3673	6,952.8800	6.9529	9.197	0	0	0
2021/04/06	R248	06/05/2021	12.36	Put	Bond Future	556.9600	0.5570	343.2300	0.3432	(38.374)	0	0	0
2021/04/06	R248	06/05/2021	10.20	Call	Bond Future	137.3700	0.1374	137.9400	0.1379	0.415	0	0	0
2021/04/06	R248	06/05/2021	10.80	Put	Bond Future	5,099.2200	5.0992	4,366.0100	4.3660	(14.379)	0	0	0
2021/04/06	R248	06/05/2021	10.80	Call	Bond Future	721.2000	0.7212	787.3300	0.7873	9.169	0	0	0
2021/04/06	R248	06/05/2021			Bond Future	11.4256	79.4572	11.3067	80.2565	(1.040)	0.0000	0.0000	135,329
2021/04/06	R248	06/05/2021	12.35	Call	Bond Future	6,318.2700	6.3183	6,901.3100	6.9013	9.228	0	0	0
2021/04/06	R248	06/05/2021	12.35	Put	Bond Future	565.9600	0.5660	349.6600	0.3497	(38.218)	0	0	0
2021/04/06	R248	06/05/2021	12.34	Call	Bond Future	6,269.2500	6.2692	6,849.7200	6.8497	9.259	0	0	0
2021/04/06	R248	06/05/2021	12.34	Put	Bond Future	575.0300	0.5750	356.1600	0.3562	(38.062)	0	0	0
2021/04/06	R248	06/05/2021	10.90	Put	Bond Future	4,557.1700	4.5572	3,846.8700	3.8469	(15.586)	0	0	0
2021/04/06	R248	06/05/2021	10.90	Call	Bond Future	907.8800	0.9079	996.9200	0.9969	9.807	0	0	1,030
2021/04/06	R248	06/05/2021	11.40	Put	Bond Future	2,418.4800	2.4185	1,870.1900	1.8702	(22.671)	0	0	0
2021/04/06	R248	06/05/2021	11.40	Call	Bond Future	2,247.6900	2.2477	2,498.7400	2.4987	11.169	0	0	1,030
2021/04/06	R248	06/05/2021	10.20	Put	Bond Future	9,138.4100	9.1384	8,339.6400	8.3396	(8.741)	0	0	0
2021/04/06	R248	05/08/2021	11.20	Put	Bond Future	5,759.6800	5.7597	5,218.8600	5.2189	(9.390)	0	0	0
2021/04/06	R248	05/08/2021	11.20	Call	Bond Future	2,832.6200	2.8326	3,096.0400	3.0960	9.300	0	0	1,000
2021/04/06	R248	05/08/2021	10.50	Put	Bond Future	9,296.5100	9.2965	8,627.8500	8.6278	(7.193)	0	0	0
2021/04/06	R248	05/08/2021	10.30	Call	Bond Future	989.1500	0.9892	1,096.2900	1.0963	10.832	0	0	1,300
2021/04/06	R248	05/08/2021	10.90	Put	Bond Future	7,085.2100	7.0852	6,485.5700	6.4856	(8.463)	0	0	0
2021/04/06	R248	05/08/2021	10.90	Call	Bond Future	2,041.0300	2.0410	2,245.6300	2.2456	10.024	0	0	1,300
2021/04/06	R248	05/08/2021	10.60	Put	Bond Future	8,693.5000	8.6935	8,040.5200	8.0405	(7.511)	0	0	0
2021/04/06	R248	05/08/2021	10.60	Call	Bond Future	1,430.8900	1.4309	1,582.1500	1.5822	10.571	0	0	0
2021/04/06	R248	05/08/2021	12.51	Put	Bond Future	2,188.1900	2.1882	1,891.1800	1.8912	(13.573)	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
2021/04/06	R248	05/08/2021	12.52	Call	Bond Future	7,497.6600	7.4977	8,006.3700	8.0064	6.785	0	0	0
2021/04/06	R248	05/08/2021	12.50	Put	Bond Future	2,203.5800	2.2036	1,905.0700	1.9051	(13.547)	0	0	0
2021/04/06	R248	05/08/2021			Bond Future	11.6389	80.2969	11.5154	81.1011	(1.062)	0.0000	0.0000	5,000
2021/04/06	R248	05/08/2021	10.50	Call	Bond Future	1,270.8400	1.2708	1,406.4200	1.4064	10.669	0	0	1,000
2021/04/06	R248	05/08/2021	10.00	Put	Bond Future	12,684.4100	12.6844	11,952.2100	11.9522	(5.772)	0	0	0
2021/04/06	R248	05/08/2021	10.00	Call	Bond Future	655.6000	0.6556	727.6400	0.7276	10.988	0	0	0
2021/04/06	R248	05/08/2021	10.30	Put	Bond Future	10,577.7400	10.5777	9,880.6400	9.8806	(6.590)	0	0	0
2021/04/06	R248	05/08/2021	12.51	Call	Bond Future	7,456.2800	7.4563	7,963.5100	7.9635	6.803	0	0	0
2021/04/06	R248	05/08/2021	12.52	Put	Bond Future	2,172.9300	2.1729	1,877.4000	1.8774	(13.601)	0	0	0
2021/04/06	R248	05/08/2021	12.50	Call	Bond Future	7,414.9400	7.4149	7,920.6700	7.9207	6.820	0	0	0
2021/04/06	R248	04/11/2021	12.85	Call	Bond Future	8,688.9900	8.6890	9,213.8400	9.2138	6.040	0	0	0
2021/04/06	R248	04/11/2021	12.85	Put	Bond Future	2,877.3200	2.8773	2,588.2700	2.5883	(10.046)	0	0	0
2021/04/06	R248	04/11/2021			Bond Future	11.8496	76.7699	11.7206	77.5838	(1.089)	0.0000	0.0000	0
2021/04/06	R248	04/11/2021	12.84	Call	Bond Future	8,650.3300	8.6503	9,174.0200	9.1740	6.054	0	0	0
2021/04/06	R248	04/11/2021	12.84	Put	Bond Future	2,892.6900	2.8927	2,602.4800	2.6025	(10.033)	0	0	0
2021/04/06	R248	04/11/2021	12.83	Call	Bond Future	8,611.6900	8.6117	9,134.2200	9.1342	6.068	0	0	0
2021/04/06	R248	04/11/2021	12.83	Put	Bond Future	2,908.1600	2.9082	2,616.7900	2.6168	(10.019)	0	0	0
2021/04/06	R248	03/02/2022	11.48	Call	Bond Future	3,743.1900	3.7432	4,058.4500	4.0585	8.422	0	0	0
2021/04/06	R248	03/02/2022	11.49	Put	Bond Future	7,468.6100	7.4686	6,963.5600	6.9636	(6.762)	0	0	0
2021/04/06	R248	03/02/2022	11.47	Call	Bond Future	3,717.3400	3.7173	4,031.0700	4.0311	8.440	0	0	0
2021/04/06	R248	03/02/2022			Bond Future	12.0765	77.6311	11.9418	78.4529	(1.116)	0.0000	0.0000	0
2021/04/06	R248	03/02/2022	11.48	Put	Bond Future	7,508.6000	7.5086	7,002.0200	7.0020	(6.747)	0	0	0
2021/04/06	R248	03/02/2022	11.49	Call	Bond Future	3,769.1200	3.7691	4,085.9100	4.0859	8.405	0	0	0
2021/04/06	R248	03/02/2022	11.47	Put	Bond Future	7,548.7800	7.5488	7,040.6700	7.0407	(6.731)	0	0	0

Total

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