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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/03/2021 TO 09/03/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	2025	06/05/2021		Bond Future	149.2015	149.2015	149.4792	149.4792	0.186	0.0000	0.0000	7,795
2021/03/09	2025	05/08/2021		Bond Future	149.2958	149.2958	149.5858	149.5858	0.194	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	2025	04/11/2021			Bond Future	150.9625	150.9625	151.2668	151.2668	0.202	0.0000	0.0000	0
2021/03/09	2025	03/02/2022			Bond Future	151.1351	151.1351	151.4468	151.4468	0.206	0.0000	0.0000	0
2021/03/09	2029	06/05/2021			Bond Future	104.4540	104.4540	106.0789	106.0789	1.556	0.0000	0.0000	2,382
2021/03/09	2029	05/08/2021			Bond Future	105.5915	105.5915	107.2406	107.2406	1.562	0.0000	0.0000	0
2021/03/09	2029	04/11/2021			Bond Future	105.6198	105.6198	107.2953	107.2953	1.586	0.0000	0.0000	0
2021/03/09	2029	03/02/2022			Bond Future	106.8304	106.8304	108.5278	108.5278	1.589	0.0000	0.0000	0
2021/03/09	2030	06/05/2021	11.70	Call	Bond Future	10,171.6200	10.1716	10,433.7000	10.4337	2.577	0	0	0
2021/03/09	2030	06/05/2021	11.70	Put	Bond Future	15.2200	0.0152	12.0000	0.0120	(21.156)	0	0	0
2021/03/09	2030	06/05/2021	11.69	Call	Bond Future	10,125.6600	10.1257	10,387.6400	10.3876	2.587	0	0	0
2021/03/09	2030	06/05/2021	11.69	Put	Bond Future	15.7400	0.0157	12.4200	0.0124	(21.093)	0	0	0
2021/03/09	2030	06/05/2021	8.90	Call	Bond Future	328.7400	0.3287	363.2000	0.3632	10.482	0	0	0
2021/03/09	2030	06/05/2021	9.00	Call	Bond Future	429.5100	0.4295	472.5100	0.4725	10.011	0	0	0
2021/03/09	2030	06/05/2021	9.00	Put	Bond Future	4,219.3200	4.2193	3,997.0200	3.9970	(5.269)	0	0	5,000
2021/03/09	2030	06/05/2021	9.25	Call	Bond Future	771.8500	0.7719	840.7100	0.8407	8.921	0	0	0
2021/03/09	2030	06/05/2021	9.25	Put	Bond Future	3,143.8300	3.1438	2,947.3900	2.9474	(6.248)	0	0	0
2021/03/09	2030	06/05/2021	9.35	Call	Bond Future	952.1400	0.9521	1,032.9600	1.0330	8.488	0	0	0
2021/03/09	2030	06/05/2021	9.27	Put	Bond Future	3,065.6200	3.0656	2,871.5100	2.8715	(6.332)	0	0	0
2021/03/09	2030	06/05/2021	9.27	Call	Bond Future	805.8700	0.8059	877.0600	0.8771	8.834	0	0	300
2021/03/09	2030	06/05/2021	10.95	Call	Bond Future	6,710.8700	6.7109	6,954.4700	6.9545	3.630	0	0	0
2021/03/09	2030	06/05/2021	10.95	Put	Bond Future	140.9200	0.1409	119.2200	0.1192	(15.399)	0	0	300
2021/03/09	2030	06/05/2021	9.92	Call	Bond Future	2,493.2300	2.4932	2,647.5100	2.6475	6.188	0	0	0
2021/03/09	2030	06/05/2021	7.97	Call	Bond Future	11,710.00	0.0117	13.3800	0.0134	14.261	0	0	700
2021/03/09	2030	06/05/2021	10.04	Call	Bond Future	2,917.6800	2.9177	3,086.1200	3.0861	5.773	0	0	0
2021/03/09	2030	06/05/2021	10.04	Put	Bond Future	987.2000	0.9872	890.3400	0.8903	(9.812)	0	0	0
2021/03/09	2030	06/05/2021	9.15	Put	Bond Future	3,553.4900	3.5535	3,345.9600	3.3460	(5.840)	0	0	0
2021/03/09	2030	06/05/2021	9.15	Call	Bond Future	617.7100	0.6177	675.4800	0.6755	9.352	0	0	0
2021/03/09	2030	06/05/2021			Bond Future	9.6795	92.4422	9.6307	92.7075	(0.504)	0.0000	0.0000	115,829
2021/03/09	2030	06/05/2021	11.71	Call	Bond Future	10,217.5600	10.2176	10,479.7300	10.4797	2.566	0	0	0
2021/03/09	2030	06/05/2021	11.71	Put	Bond Future	14.7200	0.0147	11.5900	0.0116	(21.264)	0	0	0
2021/03/09	2030	06/05/2021	8.95	Call	Bond Future	376.6200	0.3766	415.2200	0.4152	10.249	0	0	0
2021/03/09	2030	06/05/2021	8.95	Put	Bond Future	4,453.3400	4.4533	4,226.6400	4.2266	(5.091)	0	0	2,500
2021/03/09	2030	06/05/2021	8.36	Put	Bond Future	7,604.1500	7.6041	7,346.0600	7.3461	(3.394)	0	0	0
2021/03/09	2030	06/05/2021	8.36	Call	Bond Future	55.2300	0.0552	62.4400	0.0624	13.054	0	0	0
2021/03/09	2030	06/05/2021	8.86	Put	Bond Future	4,889.8700	4.8899	4,655.9400	4.6559	(4.784)	0	0	0
2021/03/09	2030	06/05/2021	8.86	Call	Bond Future	293.8500	0.2939	325.2200	0.3252	10.676	0	0	0
2021/03/09	2030	06/05/2021	8.90	Put	Bond Future	4,693.5100	4.6935	4,462.6700	4.4627	(4.918)	0	0	2,500
2021/03/09	2030	06/05/2021	9.35	Put	Bond Future	2,764.7300	2.7647	2,580.2500	2.5802	(6.673)	0	0	0
2021/03/09	2030	06/05/2021	8.77	Put	Bond Future	5,344.6900	5.3447	5,104.4600	5.1045	(4.495)	0	0	0
2021/03/09	2030	06/05/2021	8.77	Call	Bond Future	225.6900	0.2257	250.7600	0.2508	11.108	0	0	300
2021/03/09	2030	06/05/2021	9.92	Put	Bond Future	1,199.3500	1.1994	1,088.3300	1.0883	(9.257)	0	0	700
2021/03/09	2030	06/05/2021	9.22	Call	Bond Future	723.1100	0.7231	788.5400	0.7885	9.048	0	0	0
2021/03/09	2030	06/05/2021	9.22	Put	Bond Future	3,263.7700	3.2638	3,063.9000	3.0639	(6.124)	0	0	700
2021/03/09	2030	06/05/2021	7.97	Put	Bond Future	9,946.1600	9.9462	9,682.5300	9.6825	(2.651)	0	0	0
2021/03/09	2030	06/05/2021	10.74	Call	Bond Future	5,766.4300	5.7664	5,998.5400	5.9985	4.025	0	0	0
2021/03/09	2030	06/05/2021	10.74	Put	Bond Future	238.3300	0.2383	205.1400	0.2051	(13.926)	0	0	0
2021/03/09	2030	05/08/2021	10.30	Put	Bond Future	1,836.0700	1.8361	1,727.9800	1.7280	(5.887)	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
2021/03/09	2030	05/08/2021	8.78	Put	Bond Future	6,780.3100	6.7803	6,550.1500	6.5501	(3.395)	0	0	0
2021/03/09	2030	05/08/2021	8.78	Call	Bond Future	560.0600	0.5601	603.7600	0.6038	7.803	0	0	200
2021/03/09	2030	05/08/2021	7.70	Put	Bond Future	12,719.7300	12.7197	12,452.5400	12.4525	(2.101)	0	0	0
2021/03/09	2030	05/08/2021	9.45	Call	Bond Future	1,541.7600	1.5418	1,635.6300	1.6356	6.088	0	0	600
2021/03/09	2030	05/08/2021	12.10	Call	Bond Future	10,699.6100	10.6996	10,957.8100	10.9578	2.413	0	0	0
2021/03/09	2030	05/08/2021	12.10	Put	Bond Future	153.9400	0.1539	138.2800	0.1383	(10.173)	0	0	600
2021/03/09	2030	05/08/2021	10.42	Call	Bond Future	4,223.1200	4.2231	4,397.8000	4.3978	4.136	0	0	0
2021/03/09	2030	05/08/2021	10.42	Put	Bond Future	1,635.3900	1.6354	1,536.2100	1.5362	(6.065)	0	0	0
2021/03/09	2030	05/08/2021	10.41	Call	Bond Future	4,188.7600	4.1888	4,362.7100	4.3627	4.153	0	0	0
2021/03/09	2030	05/08/2021	10.41	Put	Bond Future	1,651.4800	1.6515	1,551.5700	1.5516	(6.050)	0	0	0
2021/03/09	2030	05/08/2021			Bond Future	9.9166	89.4208	9.8644	89.6947	(0.526)	0.0000	0.0000	0
2021/03/09	2030	05/08/2021	10.30	Call	Bond Future	3,815.9100	3.8159	3,981.6800	3.9817	4.344	0	0	0
2021/03/09	2030	05/08/2021	7.70	Call	Bond Future	64.0100	0.0640	70.6800	0.0707	10.420	0	0	200
2021/03/09	2030	05/08/2021	8.95	Put	Bond Future	6,003.8000	6.0038	5,784.7800	5.7848	(3.648)	0	0	0
2021/03/09	2030	05/08/2021	8.95	Call	Bond Future	748.6700	0.7487	803.5100	0.8035	7.325	0	0	600
2021/03/09	2030	05/08/2021	9.45	Put	Bond Future	4,030.0600	4.0301	3,850.0700	3.8501	(4.466)	0	0	0
2021/03/09	2030	05/08/2021	10.43	Call	Bond Future	4,257.7900	4.2578	4,433.1800	4.4332	4.119	0	0	0
2021/03/09	2030	05/08/2021	10.43	Put	Bond Future	1,619.6500	1.6197	1,521.1800	1.5212	(6.080)	0	0	0
2021/03/09	2030	04/11/2021	8.27	Put	Bond Future	10,586.8100	10.5868	10,332.7500	10.3328	(2.400)	0	0	0
2021/03/09	2030	04/11/2021	8.27	Call	Bond Future	398.6700	0.3987	428.1200	0.4281	7.387	0	0	300
2021/03/09	2030	04/11/2021	8.77	Put	Bond Future	8,128.7000	8.1287	7,896.9500	7.8970	(2.851)	0	0	0
2021/03/09	2030	04/11/2021	11.44	Put	Bond Future	1,118.7600	1.1188	1,054.1100	1.0541	(5.779)	0	0	300
2021/03/09	2030	04/11/2021	10.60	Call	Bond Future	4,692.1000	4.6921	4,863.4200	4.8634	3.651	0	0	0
2021/03/09	2030	04/11/2021	10.60	Put	Bond Future	2,422.9400	2.4229	2,310.7500	2.3107	(4.630)	0	0	0
2021/03/09	2030	04/11/2021	10.59	Put	Bond Future	2,443.3300	2.4433	2,330.5100	2.3305	(4.617)	0	0	0
2021/03/09	2030	04/11/2021			Bond Future	10.1444	90.3990	10.0885	90.6825	(0.551)	0.0000	0.0000	0
2021/03/09	2030	04/11/2021	8.77	Call	Bond Future	799.4000	0.7994	851.1600	0.8512	6.475	0	0	300
2021/03/09	2030	04/11/2021	11.44	Call	Bond Future	7,377.0000	7.3770	7,595.8600	7.5959	2.967	0	0	0
2021/03/09	2030	04/11/2021	10.61	Call	Bond Future	4,720.8000	4.7208	4,892.7500	4.8927	3.642	0	0	0
2021/03/09	2030	04/11/2021	10.61	Put	Bond Future	2,402.6800	2.4027	2,291.1200	2.2911	(4.643)	0	0	0
2021/03/09	2030	04/11/2021	10.59	Call	Bond Future	4,663.5000	4.6635	4,834.1900	4.8342	3.660	0	0	0
2021/03/09	2030	03/02/2022	8.39	Put	Bond Future	11,102.6400	11.1026	10,851.2400	10.8512	(2.264)	0	0	0
2021/03/09	2030	03/02/2022	8.39	Call	Bond Future	575.3400	0.5753	612.9000	0.6129	6.528	0	0	101
2021/03/09	2030	03/02/2022	9.35	Call	Bond Future	1,636.6700	1.6367	1,720.6700	1.7207	5.132	0	0	0
2021/03/09	2030	03/02/2022	9.35	Put	Bond Future	6,925.4200	6.9254	6,720.4600	6.7205	(2.960)	0	0	101
2021/03/09	2030	03/02/2022	9.45	Call	Bond Future	1,799.4900	1.7995	1,889.3300	1.8893	4.993	0	0	0
2021/03/09	2030	03/02/2022	9.45	Put	Bond Future	6,563.3500	6.5634	6,364.2300	6.3642	(3.034)	0	0	0
2021/03/09	2030	03/02/2022			Bond Future	10.3924	87.4106	10.3334	87.6995	(0.568)	0.0000	0.0000	0
2021/03/09	2030	03/02/2022	9.78	Call	Bond Future	2,404.7300	2.4047	2,514.4000	2.5144	4.561	0	0	0
2021/03/09	2030	03/02/2022	9.78	Put	Bond Future	5,463.2900	5.4633	5,284.0000	5.2840	(3.282)	0	0	101
2021/03/09	2030	03/02/2022	9.43	Call	Bond Future	1,766.1600	1.7662	1,854.8200	1.8548	5.020	0	0	0
2021/03/09	2030	03/02/2022	9.43	Put	Bond Future	6,634.6900	6.6347	6,434.3900	6.4344	(3.019)	0	0	0
2021/03/09	2030	03/02/2022	9.44	Call	Bond Future	1,782.7800	1.7828	1,872.0300	1.8720	5.006	0	0	0
2021/03/09	2030	03/02/2022	9.44	Put	Bond Future	6,598.9600	6.5990	6,399.2500	6.3992	(3.026)	0	0	0
2021/03/09	2032	06/05/2021	12.12	Call	Bond Future	9,694.2200	9.6942	9,823.5300	9.8235	1.334	0	0	0
2021/03/09	2032	06/05/2021	12.12	Put	Bond Future	47.3000	0.0473	41.8900	0.0419	(11.438)	0	0	0
2021/03/09	2032	06/05/2021	12.57	Call	Bond Future	11,850.2300	11.8502	11,983.2600	11.9833	1.123	0	0	0

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2021/03/09	2032	06/05/2021			Bond Future	10.3315	87.4868	10.3085	87.6216	(0.223)	0.0000	0.0000	133,206
2021/03/09	2032	06/05/2021	12.11	Call	Bond Future	9,645.8800	9.6459	9,775.0700	9.7751	1.339	0	0	0
2021/03/09	2032	06/05/2021	12.11	Put	Bond Future	48.6600	0.0487	43.1300	0.0431	(11.365)	0	0	0
2021/03/09	2032	06/05/2021	12.10	Call	Bond Future	9,597.5300	9.5975	9,726.5800	9.7266	1.345	0	0	0
2021/03/09	2032	06/05/2021	12.10	Put	Bond Future	50.0700	0.0501	44.4000	0.0444	(11.324)	0	0	0
2021/03/09	2032	06/05/2021	12.57	Put	Bond Future	12.0100	0.0120	10.3200	0.0103	(14.072)	0	0	736
2021/03/09	2032	06/05/2021	10.33	Put	Bond Future	1,933.4900	1.9335	1,851.8400	1.8518	(4.223)	0	0	0
2021/03/09	2032	06/05/2021	10.33	Call	Bond Future	1,924.6000	1.9246	1,977.6700	1.9777	2.757	0	0	736
2021/03/09	2032	05/08/2021	11.37	Call	Bond Future	5,802.4000	5.8024	5,897.4800	5.8975	1.639	0	0	0
2021/03/09	2032	05/08/2021	11.37	Put	Bond Future	1,382.4600	1.3825	1,335.9100	1.3359	(3.367)	0	0	0
2021/03/09	2032	05/08/2021			Bond Future	10.5609	88.4181	10.5359	88.5597	(0.237)	0.0000	0.0000	0
2021/03/09	2032	05/08/2021	11.35	Call	Bond Future	5,728.9200	5.7289	5,823.2800	5.8233	1.647	0	0	0
2021/03/09	2032	05/08/2021	11.35	Put	Bond Future	1,414.4100	1.4144	1,367.1400	1.3671	(3.342)	0	0	0
2021/03/09	2032	05/08/2021	11.36	Call	Bond Future	5,765.6200	5.7656	5,860.3300	5.8603	1.643	0	0	0
2021/03/09	2032	05/08/2021	11.36	Put	Bond Future	1,398.3700	1.3984	1,351.4500	1.3515	(3.355)	0	0	0
2021/03/09	2032	04/11/2021	9.83	Call	Bond Future	1,563.3700	1.5634	1,601.2100	1.6012	2.420	0	0	700
2021/03/09	2032	04/11/2021	11.71	Put	Bond Future	1,890.9600	1.8910	1,841.3900	1.8414	(2.621)	0	0	0
2021/03/09	2032	04/11/2021	11.69	Call	Bond Future	6,666.0000	6.6660	6,765.5100	6.7655	1.493	0	0	0
2021/03/09	2032	04/11/2021	11.70	Call	Bond Future	6,699.9100	6.6999	6,799.7200	6.7997	1.490	0	0	0
2021/03/09	2032	04/11/2021			Bond Future	10.7914	85.2397	10.7642	85.3894	(0.252)	0.0000	0.0000	0
2021/03/09	2032	04/11/2021	9.83	Put	Bond Future	7,070.6700	7.0707	6,958.8400	6.9588	(1.582)	0	0	0
2021/03/09	2032	04/11/2021	12.81	Call	Bond Future	10,801.9600	10.8020	10,928.9700	10.9290	1.176	0	0	0
2021/03/09	2032	04/11/2021	12.81	Put	Bond Future	647.8700	0.6479	625.2100	0.6252	(3.498)	0	0	700
2021/03/09	2032	04/11/2021	11.71	Call	Bond Future	6,733.9000	6.7339	6,834.0000	6.8340	1.487	0	0	0
2021/03/09	2032	04/11/2021	11.69	Put	Bond Future	1,924.4000	1.9244	1,874.2400	1.8742	(2.607)	0	0	0
2021/03/09	2032	04/11/2021	9.33	Put	Bond Future	9,408.5900	9.4086	9,282.2800	9.2823	(1.342)	0	0	0
2021/03/09	2032	04/11/2021	9.33	Call	Bond Future	845.2000	0.8452	868.5600	0.8686	2.764	0	0	700
2021/03/09	2032	04/11/2021	11.70	Put	Bond Future	1,907.6200	1.9076	1,857.7600	1.8578	(2.614)	0	0	0
2021/03/09	2032	03/02/2022	9.81	Call	Bond Future	1,602.3800	1.6024	1,639.7900	1.6398	2.335	0	0	0
2021/03/09	2032	03/02/2022	9.81	Put	Bond Future	8,473.1700	8.4732	8,357.1600	8.3572	(1.369)	0	0	198
2021/03/09	2032	03/02/2022	8.91	Put	Bond Future	13,032.0800	13.0321	12,895.9600	12.8960	(1.044)	0	0	0
2021/03/09	2032	03/02/2022	10.66	Call	Bond Future	3,313.3100	3.3133	3,376.2800	3.3763	1.901	0	0	0
2021/03/09	2032	03/02/2022	10.66	Put	Bond Future	5,341.9300	5.3419	5,251.4800	5.2515	(1.693)	0	0	97
2021/03/09	2032	03/02/2022	10.42	Call	Bond Future	2,759.3500	2.7594	2,814.8800	2.8149	2.012	0	0	0
2021/03/09	2032	03/02/2022	10.42	Put	Bond Future	6,119.0600	6.1191	6,021.1700	6.0212	(1.600)	0	0	0
2021/03/09	2032	03/02/2022	10.45	Put	Bond Future	6,017.2800	6.0173	5,920.3200	5.9203	(1.611)	0	0	198
2021/03/09	2032	03/02/2022	10.43	Call	Bond Future	2,781.0900	2.7811	2,836.9300	2.8369	2.008	0	0	0
2021/03/09	2032	03/02/2022	10.43	Put	Bond Future	6,084.7800	6.0848	5,987.2000	5.9872	(1.604)	0	0	0
2021/03/09	2032	03/02/2022			Bond Future	11.0357	86.1977	11.0068	86.3511	(0.261)	0.0000	0.0000	0
2021/03/09	2032	03/02/2022	10.14	Call	Bond Future	2,183.1400	2.1831	2,230.1500	2.2301	2.153	0	0	0
2021/03/09	2032	03/02/2022	10.14	Put	Bond Future	7,131.3100	7.1313	7,024.9000	7.0249	(1.492)	0	0	97
2021/03/09	2032	03/02/2022	9.14	Put	Bond Future	11,753.2700	11.7533	11,621.3000	11.6213	(1.123)	0	0	0
2021/03/09	2032	03/02/2022	9.14	Call	Bond Future	803.6500	0.8036	825.1000	0.8251	2.669	0	0	97
2021/03/09	2032	03/02/2022	8.91	Call	Bond Future	625.8600	0.6259	643.1600	0.6432	2.764	0	0	198
2021/03/09	2032	03/02/2022	10.44	Call	Bond Future	2,803.2400	2.8032	2,859.3900	2.8594	2.003	0	0	0
2021/03/09	2032	03/02/2022	10.44	Put	Bond Future	6,050.9600	6.0510	5,953.6900	5.9537	(1.608)	0	0	0
2021/03/09	2032	03/02/2022	10.45	Call	Bond Future	2,825.4800	2.8255	2,881.9400	2.8819	1.998	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	2033	06/05/2021			Bond Future	99.8376	99.8376	101.5085	101.5085	1.674	0.0000	0.0000	9,583
2021/03/09	2033	05/08/2021			Bond Future	100.9248	100.9248	102.6201	102.6201	1.680	0.0000	0.0000	0
2021/03/09	2033	04/11/2021			Bond Future	100.8268	100.8268	102.5486	102.5486	1.708	0.0000	0.0000	0
2021/03/09	2033	03/02/2022			Bond Future	101.9824	101.9824	103.7266	103.7266	1.710	0.0000	0.0000	0
2021/03/09	2037	06/05/2021	12.43	Call	Bond Future	7,283.6900	7.2837	7,117.1600	7.1172	(2.286)	0	0	0
2021/03/09	2037	06/05/2021	12.44	Put	Bond Future	281.1700	0.2812	289.9800	0.2900	3.133	0	0	0
2021/03/09	2037	06/05/2021	12.42	Call	Bond Future	7,236.0100	7.2360	7,069.6900	7.0697	(2.299)	0	0	0
2021/03/09	2037	06/05/2021			Bond Future	11.2184	82.4430	11.2468	82.2675	0.253	0.0000	0.0000	130,746
2021/03/09	2037	06/05/2021	12.43	Put	Bond Future	287.2200	0.2872	296.2200	0.2962	3.133	0	0	0
2021/03/09	2037	06/05/2021	12.44	Call	Bond Future	7,331.4200	7.3314	7,164.7000	7.1647	(2.274)	0	0	0
2021/03/09	2037	06/05/2021	12.42	Put	Bond Future	293.3700	0.2934	302.5800	0.3026	3.139	0	0	0
2021/03/09	2037	05/08/2021	12.27	Call	Bond Future	6,312.0900	6.3121	6,177.9700	6.1780	(2.125)	0	0	0
2021/03/09	2037	05/08/2021	12.27	Put	Bond Future	1,637.7000	1.6377	1,675.8200	1.6758	2.328	0	0	0
2021/03/09	2037	05/08/2021	12.28	Call	Bond Future	6,349.4600	6.3495	6,215.0000	6.2150	(2.118)	0	0	0
2021/03/09	2037	05/08/2021	12.26	Put	Bond Future	1,655.0700	1.6551	1,693.5200	1.6935	2.323	0	0	0
2021/03/09	2037	05/08/2021			Bond Future	11.4534	79.0649	11.4822	78.8927	0.251	0.0000	0.0000	0
2021/03/09	2037	05/08/2021	12.28	Put	Bond Future	1,620.4900	1.6205	1,658.2700	1.6583	2.331	0	0	0
2021/03/09	2037	05/08/2021	12.26	Call	Bond Future	6,274.8100	6.2748	6,141.0200	6.1410	(2.132)	0	0	0
2021/03/09	2037	04/11/2021	12.82	Put	Bond Future	1,865.9700	1.8660	1,902.1400	1.9021	1.938	0	0	0
2021/03/09	2037	04/11/2021	12.83	Call	Bond Future	8,147.8600	8.1479	8,015.5500	8.0155	(1.624)	0	0	0
2021/03/09	2037	04/11/2021			Bond Future	11.6768	79.9301	11.7058	79.7619	0.248	0.0000	0.0000	0
2021/03/09	2037	04/11/2021	12.82	Call	Bond Future	8,112.2100	8.1122	7,980.1600	7.9802	(1.628)	0	0	0
2021/03/09	2037	04/11/2021	12.83	Put	Bond Future	1,850.4300	1.8504	1,886.3400	1.8863	1.941	0	0	0
2021/03/09	2037	04/11/2021	12.81	Call	Bond Future	8,076.6300	8.0766	7,944.8200	7.9448	(1.632)	0	0	0
2021/03/09	2037	04/11/2021	12.81	Put	Bond Future	1,881.6300	1.8816	1,918.0400	1.9180	1.935	0	0	0
2021/03/09	2037	03/02/2022	11.46	Call	Bond Future	3,555.7300	3.5557	3,474.8500	3.4749	(2.275)	0	0	0
2021/03/09	2037	03/02/2022	11.47	Put	Bond Future	6,168.3900	6.1684	6,255.3100	6.2553	1.409	0	0	0
2021/03/09	2037	03/02/2022	11.45	Call	Bond Future	3,530.7200	3.5307	3,450.1900	3.4502	(2.281)	0	0	0
2021/03/09	2037	03/02/2022			Bond Future	11.9169	76.5739	11.9468	76.4057	0.250	0.0000	0.0000	0
2021/03/09	2037	03/02/2022	11.46	Put	Bond Future	6,202.3900	6.2024	6,289.6600	6.2897	1.407	0	0	0
2021/03/09	2037	03/02/2022	11.47	Call	Bond Future	3,581.1200	3.5811	3,499.8900	3.4999	(2.268)	0	0	0
2021/03/09	2037	03/02/2022	11.45	Put	Bond Future	6,236.8400	6.2368	6,324.4600	6.3245	1.405	0	0	0
2021/03/09	2038	06/05/2021			Bond Future	115.7224	115.7224	113.8980	113.8980	(1.577)	0.0000	0.0000	7,799
2021/03/09	2038	05/08/2021			Bond Future	115.2608	115.2608	113.4235	113.4235	(1.594)	0.0000	0.0000	0
2021/03/09	2038	04/11/2021			Bond Future	116.5478	116.5478	114.6984	114.6984	(1.587)	0.0000	0.0000	0
2021/03/09	2038	03/02/2022			Bond Future	116.1315	116.1315	114.2638	114.2638	(1.608)	0.0000	0.0000	0
2021/03/09	2040	06/05/2021	12.44	Call	Bond Future	7,147.0500	7.1471	6,912.9400	6.9129	(3.276)	0	0	0
2021/03/09	2040	06/05/2021	12.44	Put	Bond Future	365.1700	0.3652	385.4000	0.3854	5.540	0	0	0
2021/03/09	2040	06/05/2021	10.83	Put	Bond Future	4,310.5700	4.3106	4,482.4100	4.4824	3.986	0	0	0
2021/03/09	2040	06/05/2021	10.83	Call	Bond Future	874.3000	0.8743	791.8000	0.7918	(9.436)	0	0	300
2021/03/09	2040	06/05/2021	11.58	Put	Bond Future	1,585.7100	1.5857	1,665.0700	1.6651	5.005	0	0	0
2021/03/09	2040	06/05/2021	11.58	Call	Bond Future	3,171.7200	3.1717	2,996.7400	2.9967	(5.517)	0	0	300
2021/03/09	2040	06/05/2021			Bond Future	11.3352	84.4683	11.3739	84.2139	0.342	0.0000	0.0000	79,471
2021/03/09	2040	06/05/2021	12.43	Call	Bond Future	7,097.4600	7.0975	6,863.7500	6.8638	(3.293)	0	0	0
2021/03/09	2040	06/05/2021	12.43	Put	Bond Future	372.8200	0.3728	393.4500	0.3934	5.534	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	2040	06/05/2021	12.42	Call	Bond Future	7,047.9400	7.0479	6,814.6400	6.8146	(3.310)	0	0	0
2021/03/09	2040	06/05/2021	12.42	Put	Bond Future	380.6000	0.3806	401.6400	0.4016	5.528	0	0	0
2021/03/09	2040	06/05/2021	13.38	Call	Bond Future	11,896.1400	11.8961	11,644.0200	11.6440	(2.119)	0	0	0
2021/03/09	2040	06/05/2021	13.38	Put	Bond Future	38.9400	0.0389	41.1600	0.0412	5.701	0	0	300
2021/03/09	2040	05/08/2021	11.05	Put	Bond Future	5,413.0000	5.4130	5,563.2200	5.5632	2.775	0	0	0
2021/03/09	2040	05/08/2021	11.05	Call	Bond Future	2,019.4700	2.0195	1,917.8900	1.9179	(5.030)	0	0	900
2021/03/09	2040	05/08/2021	12.48	Call	Bond Future	7,043.4200	7.0434	6,846.5300	6.8465	(2.795)	0	0	0
2021/03/09	2040	05/08/2021	12.49	Put	Bond Future	1,522.6300	1.5226	1,577.0600	1.5771	3.575	0	0	0
2021/03/09	2040	05/08/2021	12.47	Call	Bond Future	7,003.3400	7.0033	6,806.9300	6.8069	(2.805)	0	0	0
2021/03/09	2040	05/08/2021			Bond Future	11.5653	80.8614	11.6049	80.6096	0.343	0.0000	0.0000	0
2021/03/09	2040	05/08/2021	11.55	Put	Bond Future	3,561.2400	3.5612	3,672.5300	3.6725	3.125	0	0	0
2021/03/09	2040	05/08/2021	11.55	Call	Bond Future	3,463.7300	3.4637	3,323.2200	3.3232	(4.057)	0	0	900
2021/03/09	2040	05/08/2021	14.80	Call	Bond Future	17,055.3400	17.0553	16,807.0000	16.8070	(1.456)	0	0	0
2021/03/09	2040	05/08/2021	14.80	Put	Bond Future	69.3500	0.0693	72.8100	0.0728	4.989	0	0	900
2021/03/09	2040	05/08/2021	12.48	Put	Bond Future	1,539.2400	1.5392	1,594.1500	1.5941	3.567	0	0	0
2021/03/09	2040	05/08/2021	12.49	Call	Bond Future	7,083.5700	7.0836	6,886.2000	6.8862	(2.786)	0	0	0
2021/03/09	2040	05/08/2021	12.47	Put	Bond Future	1,555.9900	1.5560	1,611.3800	1.6114	3.560	0	0	0
2021/03/09	2040	04/11/2021	12.90	Call	Bond Future	8,435.6800	8.4357	8,244.6700	8.2447	(2.264)	0	0	0
2021/03/09	2040	04/11/2021	12.90	Put	Bond Future	1,989.4200	1.9894	2,046.8900	2.0469	2.889	0	0	0
2021/03/09	2040	04/11/2021	12.89	Call	Bond Future	8,398.4600	8.3985	8,207.8300	8.2078	(2.270)	0	0	0
2021/03/09	2040	04/11/2021	12.89	Put	Bond Future	2,006.1100	2.0061	2,063.9600	2.0640	2.884	0	0	0
2021/03/09	2040	04/11/2021			Bond Future	11.7837	81.7463	11.8240	81.4978	0.342	0.0000	0.0000	0
2021/03/09	2040	04/11/2021	12.91	Call	Bond Future	8,472.9500	8.4729	8,281.5600	8.2816	(2.259)	0	0	0
2021/03/09	2040	04/11/2021	12.91	Put	Bond Future	1,972.8500	1.9728	2,029.9400	2.0299	2.894	0	0	0
2021/03/09	2040	03/02/2022	11.58	Put	Bond Future	6,493.8500	6.4938	6,625.4300	6.6254	2.026	0	0	0
2021/03/09	2040	03/02/2022	11.59	Call	Bond Future	3,823.0500	3.8231	3,704.8800	3.7049	(3.091)	0	0	0
2021/03/09	2040	03/02/2022	11.57	Put	Bond Future	6,530.5000	6.5305	6,662.5800	6.6626	2.023	0	0	0
2021/03/09	2040	03/02/2022			Bond Future	12.0183	78.1603	12.0600	77.9110	0.347	0.0000	0.0000	0
2021/03/09	2040	03/02/2022	11.58	Call	Bond Future	3,796.0100	3.7960	3,678.3600	3.6784	(3.099)	0	0	0
2021/03/09	2040	03/02/2022	11.59	Put	Bond Future	6,457.6800	6.4577	6,588.7400	6.5887	2.030	0	0	0
2021/03/09	2040	03/02/2022	11.57	Call	Bond Future	3,769.3700	3.7694	3,652.2200	3.6522	(3.108)	0	0	0
2021/03/09	2044	06/05/2021	12.44	Call	Bond Future	6,696.8100	6.6968	6,524.1300	6.5241	(2.579)	0	0	0
2021/03/09	2044	06/05/2021	12.44	Put	Bond Future	452.3200	0.4523	466.9500	0.4670	3.234	0	0	0
2021/03/09	2044	06/05/2021	12.43	Call	Bond Future	6,648.7500	6.6488	6,476.3600	6.4764	(2.593)	0	0	0
2021/03/09	2044	06/05/2021	12.43	Put	Bond Future	461.3100	0.4613	476.2300	0.4762	3.234	0	0	0
2021/03/09	2044	06/05/2021	11.40	Call	Bond Future	2,215.0000	2.2150	2,102.3400	2.1023	(5.086)	0	0	0
2021/03/09	2044	06/05/2021	11.40	Put	Bond Future	2,350.7400	2.3507	2,425.3900	2.4254	3.176	0	0	3,100
2021/03/09	2044	06/05/2021	11.79	Call	Bond Future	3,737.1900	3.7372	3,594.2300	3.5942	(3.825)	0	0	0
2021/03/09	2044	06/05/2021	11.79	Put	Bond Future	1,370.5800	1.3706	1,414.9300	1.4149	3.236	0	0	3,100
2021/03/09	2044	06/05/2021	11.10	Call	Bond Future	1,319.8800	1.3199	1,235.7200	1.2357	(6.376)	0	0	0
2021/03/09	2044	06/05/2021	12.50	Call	Bond Future	6,986.6100	6.9866	6,812.2600	6.8123	(2.495)	0	0	0
2021/03/09	2044	06/05/2021	12.50	Put	Bond Future	401.4500	0.4015	414.4100	0.4144	3.228	0	0	3,100
2021/03/09	2044	06/05/2021			Bond Future	11.4206	80.8773	11.4491	80.6900	0.250	0.0000	0.0000	62,084
2021/03/09	2044	06/05/2021	12.45	Call	Bond Future	6,744.9400	6.7449	6,571.9700	6.5720	(2.564)	0	0	0
2021/03/09	2044	06/05/2021	12.45	Put	Bond Future	443.4800	0.4435	457.8200	0.4578	3.234	0	0	0
2021/03/09	2044	06/05/2021	10.70	Put	Bond Future	5,530.8700	5.5309	5,671.7400	5.6717	2.547	0	0	0
2021/03/09	2044	06/05/2021	10.70	Call	Bond Future	537.5800	0.5376	491.1400	0.4911	(8.639)	0	0	3,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	2044	06/05/2021	11.10	Put	Bond Future	3,477.4500	3.4775	3,580.6000	3.5806	2.966	0	0	3,100
2021/03/09	2044	06/05/2021	11.90	Call	Bond Future	4,220.0100	4.2200	4,070.3800	4.0704	(3.546)	0	0	0
2021/03/09	2044	06/05/2021	11.90	Put	Bond Future	1,172.1800	1.1722	1,209.8600	1.2099	3.215	0	0	0
2021/03/09	2044	06/05/2021	11.35	Put	Bond Future	2,513.0300	2.5130	2,592.2400	2.5922	3.152	0	0	0
2021/03/09	2044	06/05/2021	11.35	Call	Bond Future	2,046.3300	2.0463	1,938.2300	1.9382	(5.283)	0	0	3,100
2021/03/09	2044	05/08/2021	12.60	Put	Bond Future	1,501.8300	1.5018	1,537.8900	1.5379	2.401	0	0	0
2021/03/09	2044	05/08/2021	12.61	Call	Bond Future	7,238.4700	7.2385	7,089.9000	7.0899	(2.053)	0	0	0
2021/03/09	2044	05/08/2021	12.61	Put	Bond Future	1,485.8200	1.4858	1,521.5600	1.5216	2.405	0	0	0
2021/03/09	2044	05/08/2021			Bond Future	11.6436	77.3574	11.6726	77.1731	0.249	0.0000	0.0000	0
2021/03/09	2044	05/08/2021	12.60	Call	Bond Future	7,198.7900	7.1988	7,050.5400	7.0505	(2.059)	0	0	0
2021/03/09	2044	05/08/2021	12.59	Call	Bond Future	7,159.1700	7.1592	7,011.2600	7.0113	(2.066)	0	0	0
2021/03/09	2044	05/08/2021	12.59	Put	Bond Future	1,517.9800	1.5180	1,554.3800	1.5544	2.398	0	0	0
2021/03/09	2044	04/11/2021	12.91	Call	Bond Future	8,191.8300	8.1918	8,052.5300	8.0525	(1.700)	0	0	0
2021/03/09	2044	04/11/2021	12.91	Put	Bond Future	2,130.4300	2.1304	2,171.6700	2.1717	1.936	0	0	0
2021/03/09	2044	04/11/2021			Bond Future	11.8550	78.2039	11.8843	78.0234	0.247	0.0000	0.0000	0
2021/03/09	2044	04/11/2021	12.90	Call	Bond Future	8,155.7000	8.1557	8,016.6800	8.0167	(1.705)	0	0	0
2021/03/09	2044	04/11/2021	12.90	Put	Bond Future	2,147.7800	2.1478	2,189.3000	2.1893	1.933	0	0	0
2021/03/09	2044	04/11/2021	12.89	Call	Bond Future	8,119.6300	8.1196	7,980.8700	7.9809	(1.709)	0	0	0
2021/03/09	2044	04/11/2021	12.89	Put	Bond Future	2,165.2600	2.1653	2,207.0400	2.2070	1.930	0	0	0
2021/03/09	2044	03/02/2022	11.59	Call	Bond Future	3,700.9000	3.7009	3,614.8600	3.6149	(2.325)	0	0	0
2021/03/09	2044	03/02/2022	11.59	Put	Bond Future	6,741.8200	6.7418	6,836.4000	6.8364	1.403	0	0	0
2021/03/09	2044	03/02/2022	11.60	Call	Bond Future	3,727.3700	3.7274	3,640.9500	3.6410	(2.319)	0	0	0
2021/03/09	2044	03/02/2022	11.60	Put	Bond Future	6,704.3900	6.7044	6,798.5900	6.7986	1.405	0	0	0
2021/03/09	2044	03/02/2022			Bond Future	12.0820	74.7033	12.1123	74.5227	0.251	0.0000	0.0000	0
2021/03/09	2044	03/02/2022	11.61	Call	Bond Future	3,753.9200	3.7539	3,667.1300	3.6671	(2.312)	0	0	0
2021/03/09	2044	03/02/2022	11.61	Put	Bond Future	6,667.1300	6.6671	6,760.9600	6.7610	1.407	0	0	0
2021/03/09	2046	06/05/2021			Bond Future	101.6142	101.6142	102.1406	102.1406	0.518	0.0000	0.0000	14,893
2021/03/09	2046	05/08/2021			Bond Future	102.7208	102.7208	103.2594	103.2594	0.524	0.0000	0.0000	0
2021/03/09	2046	04/11/2021			Bond Future	102.0600	102.0600	102.6124	102.6124	0.541	0.0000	0.0000	0
2021/03/09	2046	03/02/2022			Bond Future	103.2301	103.2301	103.7912	103.7912	0.544	0.0000	0.0000	0
2021/03/09	2050	06/05/2021			Bond Future	104.0306	104.0306	103.9404	103.9404	(0.087)	0.0000	0.0000	10,904
2021/03/09	2050	05/08/2021			Bond Future	103.2358	103.2358	103.1511	103.1511	(0.082)	0.0000	0.0000	0
2021/03/09	2050	04/11/2021			Bond Future	104.3885	104.3885	104.3104	104.3104	(0.075)	0.0000	0.0000	0
2021/03/09	2050	03/02/2022			Bond Future	103.6375	103.6375	103.5612	103.5612	(0.074)	0.0000	0.0000	0
2021/03/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	AL37	06/05/2021			Index Future	765.5920	765.5920	767.9610	767.9610	0.309	0.0000	0.0000	0
2021/03/09	AL37	05/08/2021			Index Future	773.6460	773.6460	776.0870	776.0870	0.316	0.0000	0.0000	0
2021/03/09	AL37	04/11/2021			Index Future	782.1800	782.1800	784.7050	784.7050	0.323	0.0000	0.0000	0
2021/03/09	AL37	03/02/2022			Index Future	790.9570	790.9570	793.5300	793.5300	0.325	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	AL7T	06/05/2021			Index Future	850.3240	850.3240	852.3780	852.3780	0.242	0.0000	0.0000	0
2021/03/09	AL7T	05/08/2021			Index Future	859.2700	859.2700	861.3970	861.3970	0.248	0.0000	0.0000	0
2021/03/09	AL7T	04/11/2021			Index Future	868.7480	868.7480	870.9620	870.9620	0.255	0.0000	0.0000	0
2021/03/09	AL7T	03/02/2022			Index Future	878.4960	878.4960	880.7580	880.7580	0.257	0.0000	0.0000	0
2021/03/09	ALBI	06/05/2021			Index Future	748.1670	748.1670	748.4990	748.4990	0.044	0.0000	0.0000	309
2021/03/09	ALBI	05/08/2021			Index Future	756.0380	756.0380	756.4190	756.4190	0.050	0.0000	0.0000	0
2021/03/09	ALBI	04/11/2021			Index Future	764.3780	764.3780	764.8180	764.8180	0.058	0.0000	0.0000	0
2021/03/09	ALBI	03/02/2022			Index Future	772.9550	772.9550	773.4200	773.4200	0.060	0.0000	0.0000	0
2021/03/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/09	ES33	06/05/2021			Bond Future	11.9486	72.7934	11.9611	72.7305	0.105	0.0000	0.0000	350
2021/03/09	ES33	05/08/2021			Bond Future	12.2255	73.5680	12.2377	73.5088	0.099	0.0000	0.0000	0
2021/03/09	ES33	04/11/2021			Bond Future	12.5059	70.5974	12.5174	70.5429	0.092	0.0000	0.0000	0
2021/03/09	ES33	03/02/2022			Bond Future	12.8069	71.3907	12.8186	71.3374	0.091	0.0000	0.0000	0
2021/03/09	ES42	06/05/2021			Bond Future	12.4426	71.2003	12.4758	71.0163	0.267	0.0000	0.0000	4,779
2021/03/09	ES42	05/08/2021			Bond Future	12.7058	71.9585	12.7397	71.7771	0.267	0.0000	0.0000	0
2021/03/09	ES42	04/11/2021			Bond Future	12.9746	68.4876	13.0091	68.3094	0.266	0.0000	0.0000	0
2021/03/09	ES42	03/02/2022			Bond Future	13.2535	69.2578	13.2893	69.0793	0.271	0.0000	0.0000	0
2021/03/09	GOVI	06/05/2021	678.68	Call	GOVI	607,120.0000	60.7120	611,280.0000	61.1280	0.685	0	0	0
2021/03/09	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	06/05/2021	678.67	Call	GOVI	607,220.0000	60.7220	611,380.0000	61.1380	0.685	0	0	0
2021/03/09	GOVI	06/05/2021			GOVI	739.3920	739.3920	739.8080	739.8080	0.056	0.0000	0.0000	976
2021/03/09	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	06/05/2021	678.69	Call	GOVI	607,020.0000	60.7020	611,180.0000	61.1180	0.685	0	0	0
2021/03/09	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	05/08/2021	719.14	Call	GOVI	280,300.0000	28.0300	284,960.0000	28.4960	1.663	0	0	0
2021/03/09	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	05/08/2021	719.13	Call	GOVI	280,400.0000	28.0400	285,060.0000	28.5060	1.662	0	0	0
2021/03/09	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	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
2021/03/09	GOVI	05/08/2021			GOVI	747.1700	747.1700	747.6360	747.6360	0.062	0.0000	0.0000	0
2021/03/09	GOVI	05/08/2021	719.15	Call	GOVI	280,200.0000	28.0200	284,860.0000	28.4860	1.663	0	0	0
2021/03/09	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	04/11/2021	728.41	Call	GOVI	270,020.0000	27.0020	275,270.0000	27.5270	1.944	0	0	0
2021/03/09	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	04/11/2021	728.40	Call	GOVI	270,120.0000	27.0120	275,370.0000	27.5370	1.944	0	0	0
2021/03/09	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	04/11/2021			GOVI	755.4120	755.4120	755.9370	755.9370	0.069	0.0000	0.0000	0
2021/03/09	GOVI	04/11/2021	728.42	Call	GOVI	269,920.0000	26.9920	275,170.0000	27.5170	1.945	0	0	0
2021/03/09	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	03/02/2022	792.76	Put	GOVI	288,720.0000	28.8720	283,210.0000	28.3210	(1.908)	0	0	0
2021/03/09	GOVI	03/02/2022			GOVI	763.8880	763.8880	764.4390	764.4390	0.072	0.0000	0.0000	0
2021/03/09	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	03/02/2022	792.75	Put	GOVI	288,620.0000	28.8620	283,110.0000	28.3110	(1.909)	0	0	0
2021/03/09	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	GOVI	03/02/2022	792.74	Put	GOVI	288,520.0000	28.8520	283,010.0000	28.3010	(1.910)	0	0	0
2021/03/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/09	IGOV	06/05/2021			Index Future	275.7990	275.7990	276.1370	276.1370	0.123	0.0000	0.0000	897
2021/03/09	IGOV	05/08/2021			Index Future	278.7680	278.7680	279.1270	279.1270	0.129	0.0000	0.0000	0
2021/03/09	IGOV	04/11/2021			Index Future	281.9100	281.9100	282.2930	282.2930	0.136	0.0000	0.0000	0
2021/03/09	IGOV	03/02/2022			Index Future	285.1390	285.1390	285.5350	285.5350	0.139	0.0000	0.0000	0
2021/03/09	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/09	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4300	90.4300	(0.011)	0.0000	0.0000	0
2021/03/09	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4600	89.4600	0.000	0.0000	0.0000	0
2021/03/09	IS05	21/12/2021			Interest Rate Swap	90.8400	90.8400	90.8300	90.8300	(0.011)	0.0000	0.0000	51
2021/03/09	IS05	15/03/2022			Interest Rate Swap	90.4000	90.4000	90.3900	90.3900	(0.011)	0.0000	0.0000	0
2021/03/09	IS05	21/06/2022			Interest Rate Swap	90.7000	90.7000	90.6900	90.6900	(0.011)	0.0000	0.0000	0
2021/03/09	IS05	20/09/2022			Interest Rate Swap	94.0400	94.0400	94.0100	94.0100	(0.032)	0.0000	0.0000	0
2021/03/09	IS05	20/12/2022			Interest Rate Swap	94.7300	94.7300	94.7000	94.7000	(0.032)	0.0000	0.0000	0
2021/03/09	IS05	22/03/2023			Interest Rate Swap	87.3600	87.3600	87.3200	87.3200	(0.046)	0.0000	0.0000	0
2021/03/09	IS05	20/06/2023			Interest Rate Swap	93.1100	93.1100	93.0700	93.0700	(0.043)	0.0000	0.0000	0
2021/03/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/09	IS10	17/12/2025			Interest Rate Swap	83.0700	83.0700	82.8300	82.8300	(0.289)	0.0000	0.0000	0
2021/03/09	IS10	16/03/2026			Interest Rate Swap	79.8100	79.8100	79.5700	79.5700	(0.301)	0.0000	0.0000	0
2021/03/09	IS10	15/06/2026			Interest Rate Swap	78.4100	78.4100	78.1600	78.1600	(0.319)	0.0000	0.0000	0
2021/03/09	IS10	21/09/2026			Interest Rate Swap	80.5800	80.5800	80.3300	80.3300	(0.310)	0.0000	0.0000	0
2021/03/09	IS10	21/12/2026			Interest Rate Swap	84.7000	84.7000	84.4300	84.4300	(0.319)	0.0000	0.0000	0
2021/03/09	IS10	15/03/2027			Interest Rate Swap	83.3600	83.3600	83.0800	83.0800	(0.336)	0.0000	0.0000	0
2021/03/09	IS10	21/06/2027			Interest Rate Swap	85.5700	85.5700	85.2700	85.2700	(0.351)	0.0000	0.0000	0
2021/03/09	IS10	20/09/2027			Interest Rate Swap	91.4700	91.4700	91.1600	91.1600	(0.339)	0.0000	0.0000	0
2021/03/09	IS10	20/12/2027			Interest Rate Swap	92.0200	92.0200	91.6900	91.6900	(0.359)	0.0000	0.0000	0
2021/03/09	IS10	22/03/2028			Interest Rate Swap	85.2700	85.2700	84.9300	84.9300	(0.399)	0.0000	0.0000	0
2021/03/09	IS10	20/06/2028			Interest Rate Swap	93.1800	93.1800	92.8200	92.8200	(0.386)	0.0000	0.0000	0

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2021/03/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/09	JBAF	17/03/2021			Jibar Tradeable Future	3.6550	96.3450	3.6450	96.3550	(0.274)	0.0000	0.0000	0
2021/03/09	JBAF	21/04/2021			Jibar Tradeable Future	3.7550	96.2450	3.7450	96.2550	(0.266)	0.0000	0.0000	0
2021/03/09	JBAF	19/05/2021			Jibar Tradeable Future	3.7800	96.2200	3.7700	96.2300	(0.265)	0.0000	0.0000	0
2021/03/09	JBAF	15/06/2021			Jibar Tradeable Future	3.8750	96.1250	3.8750	96.1250	0.000	0.0000	0.0000	0
2021/03/09	JBAF	21/07/2021			Jibar Tradeable Future	3.9100	96.0900	3.9100	96.0900	0.000	0.0000	0.0000	0
2021/03/09	JBAF	18/08/2021			Jibar Tradeable Future	4.0700	95.9300	4.0700	95.9300	0.000	0.0000	0.0000	0
2021/03/09	JBAF	15/09/2021			Jibar Tradeable Future	4.1100	95.8900	4.1100	95.8900	0.000	0.0000	0.0000	30,000
2021/03/09	JBAF	15/12/2021			Jibar Tradeable Future	4.5250	95.4750	4.5250	95.4750	0.000	0.0000	0.0000	0
2021/03/09	JBAF	16/03/2022			Jibar Tradeable Future	4.8100	95.1900	4.8000	95.2000	(0.208)	0.0000	0.0000	0
2021/03/09	JBAF	15/06/2022			Jibar Tradeable Future	5.1300	94.8700	5.1000	94.9000	(0.585)	0.0000	0.0000	471
2021/03/09	JBAF	21/09/2022			Jibar Tradeable Future	5.3750	94.6250	5.3150	94.6850	(1.116)	0.0000	0.0000	0
2021/03/09	JBAF	21/12/2022			Jibar Tradeable Future	5.6750	94.3250	5.6050	94.3950	(1.233)	0.0000	0.0000	0
2021/03/09	R023	06/05/2021	7.58	Call	Bond Future	3,313.9100	3.3139	3,479.1400	3.4791	4.986	0	0	0
2021/03/09	R023	06/05/2021	7.58	Put	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2021/03/09	R023	06/05/2021			Bond Future	5.6290	105.0947	5.5339	105.2600	(1.690)	0.0000	0.0000	40,647
2021/03/09	R023	06/05/2021	7.57	Call	Bond Future	3,297.2900	3.2973	3,462.5200	3.4625	5.011	0	0	0
2021/03/09	R023	06/05/2021	7.57	Put	Bond Future	0.1000	0.0001	0.0500	0.0001	(50.000)	0	0	0
2021/03/09	R023	06/05/2021	7.56	Call	Bond Future	3,280.6700	3.2807	3,445.8900	3.4459	5.036	0	0	0
2021/03/09	R023	06/05/2021	7.56	Put	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	0
2021/03/09	R023	05/08/2021	5.30	Call	Bond Future	180.9100	0.1809	226.6100	0.2266	25.261	0	0	0
2021/03/09	R023	05/08/2021	5.30	Put	Bond Future	1,026.6300	1.0266	898.7800	0.8988	(12.453)	0	0	0
2021/03/09	R023	05/08/2021	5.29	Call	Bond Future	176.6000	0.1766	221.5600	0.2216	25.459	0	0	0
2021/03/09	R023	05/08/2021	5.29	Put	Bond Future	1,037.4300	1.0374	908.8400	0.9088	(12.395)	0	0	0
2021/03/09	R023	05/08/2021			Bond Future	5.8632	106.2130	5.7471	106.3865	(1.980)	0.0000	0.0000	0
2021/03/09	R023	05/08/2021	5.31	Call	Bond Future	185.2900	0.1853	231.7400	0.2317	25.069	0	0	0
2021/03/09	R023	05/08/2021	5.31	Put	Bond Future	1,015.9100	1.0159	888.8100	0.8888	(12.511)	0	0	0
2021/03/09	R023	04/11/2021	4.91	Call	Bond Future	62.4600	0.0625	83.8400	0.0838	34.230	0	0	0
2021/03/09	R023	04/11/2021	4.91	Put	Bond Future	1,635.8600	1.6359	1,474.0600	1.4741	(9.891)	0	0	0
2021/03/09	R023	04/11/2021	4.90	Call	Bond Future	60.8400	0.0608	81.8100	0.0818	34.467	0	0	0
2021/03/09	R023	04/11/2021	4.90	Put	Bond Future	1,647.0800	1.6471	1,484.8700	1.4849	(9.848)	0	0	0
2021/03/09	R023	04/11/2021			Bond Future	6.1485	103.4663	6.0029	103.6495	(2.368)	0.0000	0.0000	0
2021/03/09	R023	04/11/2021	4.92	Call	Bond Future	64.2600	0.0643	86.1000	0.0861	33.987	0	0	0
2021/03/09	R023	04/11/2021	4.92	Put	Bond Future	1,624.8200	1.6248	1,463.4800	1.4635	(9.930)	0	0	0
2021/03/09	R023	03/02/2022	5.08	Call	Bond Future	99.9100	0.0999	128.8100	0.1288	28.926	0	0	0
2021/03/09	R023	03/02/2022	5.08	Put	Bond Future	1,623.3900	1.6234	1,464.4500	1.4644	(9.791)	0	0	0
2021/03/09	R023	03/02/2022			Bond Future	6.5665	104.6285	6.3814	104.8164	(2.819)	0.0000	0.0000	0
2021/03/09	R023	03/02/2022	5.07	Call	Bond Future	98.4900	0.0985	127.0600	0.1271	29.008	0	0	0
2021/03/09	R023	03/02/2022	5.07	Put	Bond Future	1,632.3400	1.6323	1,473.0700	1.4731	(9.757)	0	0	0
2021/03/09	R023	03/02/2022	5.06	Call	Bond Future	97.0800	0.0971	125.3400	0.1253	29.110	0	0	0
2021/03/09	R023	03/02/2022	5.06	Put	Bond Future	1,641.2900	1.6413	1,481.7100	1.4817	(9.723)	0	0	0
2021/03/09	R035	06/05/2021	12.36	Put	Bond Future	185.2700	0.1853	184.3900	0.1844	(0.475)	0	0	0
2021/03/09	R035	06/05/2021	12.37	Call	Bond Future	8,127.0900	8.1271	8,045.0000	8.0450	(1.010)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	R035	06/05/2021	12.35	Put	Bond Future	189.6500	0.1896	188.7800	0.1888	(0.459)	0	0	0
2021/03/09	R035	06/05/2021	10.55	Call	Bond Future	953.8300	0.9538	914.5400	0.9145	(4.119)	0	0	0
2021/03/09	R035	06/05/2021	10.55	Put	Bond Future	3,840.8700	3.8409	3,882.7700	3.8828	1.091	0	0	500
2021/03/09	R035	06/05/2021	10.05	Put	Bond Future	6,518.7500	6.5188	6,582.9800	6.5830	0.985	0	0	0
2021/03/09	R035	06/05/2021	10.05	Call	Bond Future	265.7500	0.2657	248.7900	0.2488	(6.382)	0	0	500
2021/03/09	R035	06/05/2021	10.40	Put	Bond Future	4,563.1500	4.5631	4,612.1800	4.6122	1.074	0	0	0
2021/03/09	R035	06/05/2021	12.91	Put	Bond Future	45.8100	0.0458	45.0500	0.0450	(1.659)	0	0	600
2021/03/09	R035	06/05/2021	11.55	Call	Bond Future	4,293.6200	4.2936	4,218.0900	4.2181	(1.759)	0	0	0
2021/03/09	R035	06/05/2021	11.55	Put	Bond Future	969.6300	0.9696	975.2900	0.9753	0.584	0	0	1,650
2021/03/09	R035	06/05/2021	12.77	Call	Bond Future	10,127.0900	10.1271	10,045.0100	10.0450	(0.810)	0	0	0
2021/03/09	R035	06/05/2021	12.77	Put	Bond Future	66.7900	0.0668	65.9000	0.0659	(1.333)	0	0	1,650
2021/03/09	R035	06/05/2021	10.24	Put	Bond Future	5,414.3500	5.4143	5,470.6500	5.4707	1.040	0	0	0
2021/03/09	R035	06/05/2021	10.24	Call	Bond Future	462.0000	0.4620	437.1100	0.4371	(5.387)	0	0	223
2021/03/09	R035	06/05/2021			Bond Future	11.0015	86.7860	11.0145	86.7048	0.118	0.0000	0.0000	101,829
2021/03/09	R035	06/05/2021	12.36	Call	Bond Future	8,077.3700	8.0774	7,995.3000	7.9953	(1.016)	0	0	0
2021/03/09	R035	06/05/2021	12.37	Put	Bond Future	180.9900	0.1810	180.0900	0.1801	(0.497)	0	0	0
2021/03/09	R035	06/05/2021	12.35	Call	Bond Future	8,027.7000	8.0277	7,945.6400	7.9456	(1.022)	0	0	0
2021/03/09	R035	06/05/2021	11.05	Call	Bond Future	2,316.6000	2.3166	2,255.0700	2.2551	(2.656)	0	0	0
2021/03/09	R035	06/05/2021	11.05	Put	Bond Future	2,014.8700	2.0149	2,034.5300	2.0345	0.976	0	0	500
2021/03/09	R035	06/05/2021	10.40	Call	Bond Future	685.4400	0.6854	653.2800	0.6533	(4.692)	0	0	600
2021/03/09	R035	06/05/2021	11.15	Put	Bond Future	1,754.7200	1.7547	1,770.7700	1.7708	0.915	0	0	0
2021/03/09	R035	06/05/2021	11.15	Call	Bond Future	2,673.8900	2.6739	2,608.7500	2.6088	(2.436)	0	0	600
2021/03/09	R035	06/05/2021	12.91	Call	Bond Future	10,825.5000	10.8255	10,743.5500	10.7436	(0.757)	0	0	0
2021/03/09	R035	06/05/2021	10.81	Put	Bond Future	2,776.9600	2.7770	2,806.6500	2.8067	1.069	0	0	0
2021/03/09	R035	06/05/2021	10.81	Call	Bond Future	1,569.5000	1.5695	1,518.0000	1.5180	(3.281)	0	0	1,650
2021/03/09	R035	06/05/2021	12.02	Call	Bond Future	6,415.1900	6.4152	6,334.2600	6.3343	(1.262)	0	0	0
2021/03/09	R035	06/05/2021	12.02	Put	Bond Future	393.1200	0.3931	393.3800	0.3934	0.066	0	0	223
2021/03/09	R035	06/05/2021	11.32	Call	Bond Future	3,331.3800	3.3314	3,261.0500	3.2611	(2.111)	0	0	0
2021/03/09	R035	06/05/2021	11.32	Put	Bond Future	1,377.6100	1.3776	1,388.4700	1.3885	0.788	0	0	223
2021/03/09	R035	05/08/2021	11.37	Call	Bond Future	3,795.7700	3.7958	3,741.9600	3.7420	(1.418)	0	0	0
2021/03/09	R035	05/08/2021	11.37	Put	Bond Future	2,987.4200	2.9874	3,010.2900	3.0103	0.766	0	0	100
2021/03/09	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	R035	05/08/2021	5.31	Put	Bond Future	50,381.2400	50.3812	50,457.9200	50.4579	0.152	0	0	0
2021/03/09	R035	05/08/2021			Bond Future	11.2354	87.7094	11.2481	87.6328	0.113	0.0000	0.0000	0
2021/03/09	R035	05/08/2021	10.77	Call	Bond Future	2,034.8100	2.0348	1,995.5600	1.9956	(1.929)	0	0	0
2021/03/09	R035	05/08/2021	10.77	Put	Bond Future	4,919.1200	4.9191	4,956.5500	4.9565	0.761	0	0	100
2021/03/09	R035	05/08/2021	10.02	Put	Bond Future	8,525.3000	8.5253	8,582.3800	8.5824	0.670	0	0	0
2021/03/09	R035	05/08/2021	10.02	Call	Bond Future	680.6100	0.6806	661.0100	0.6610	(2.880)	0	0	100
2021/03/09	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	R035	05/08/2021	5.30	Put	Bond Future	50,497.8200	50.4978	50,574.5000	50.5745	0.152	0	0	0
2021/03/09	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/09	R035	05/08/2021	5.29	Put	Bond Future	50,614.5300	50.6145	50,691.2100	50.6912	0.151	0	0	0
2021/03/09	R035	04/11/2021	10.12	Put	Bond Future	9,614.4000	9.6144	9,664.5500	9.6646	0.522	0	0	0
2021/03/09	R035	04/11/2021	10.12	Call	Bond Future	1,112.8500	1.1128	1,091.8500	1.0919	(1.887)	0	0	400
2021/03/09	R035	04/11/2021	10.62	Put	Bond Future	7,198.3000	7.1983	7,238.9700	7.2390	0.565	0	0	0
2021/03/09	R035	04/11/2021	10.62	Call	Bond Future	1,987.6600	1.9877	1,957.1800	1.9572	(1.533)	0	0	400
2021/03/09	R035	04/11/2021	11.75	Put	Bond Future	3,471.7200	3.4717	3,492.6200	3.4926	0.602	0	0	782
2021/03/09	R035	04/11/2021	11.08	Call	Bond Future	3,055.1700	3.0552	3,016.0600	3.0161	(1.280)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	R035	04/11/2021	11.08	Put	Bond Future	5,387.4600	5.3875	5,419.5000	5.4195	0.595	0	0	782
2021/03/09	R035	04/11/2021	10.23	Put	Bond Future	9,041.2100	9.0412	9,089.3200	9.0893	0.532	0	0	0
2021/03/09	R035	04/11/2021	12.53	Call	Bond Future	7,805.1100	7.8051	7,745.5300	7.7455	(0.763)	0	0	0
2021/03/09	R035	04/11/2021	12.53	Put	Bond Future	1,914.8200	1.9148	1,926.3900	1.9264	0.604	0	0	0
2021/03/09	R035	04/11/2021			Bond Future	11.4697	84.1936	11.4818	84.1224	0.106	0.0000	0.0000	0
2021/03/09	R035	04/11/2021	13.82	Call	Bond Future	12,811.3100	12.8113	12,743.3700	12.7434	(0.530)	0	0	0
2021/03/09	R035	04/11/2021	13.82	Put	Bond Future	562.2000	0.5622	565.4100	0.5654	0.571	0	0	400
2021/03/09	R035	04/11/2021	11.75	Call	Bond Future	5,092.1200	5.0921	5,041.8700	5.0419	(0.987)	0	0	0
2021/03/09	R035	04/11/2021	10.23	Call	Bond Future	1,278.6700	1.2787	1,255.6300	1.2556	(1.802)	0	0	782
2021/03/09	R035	04/11/2021	12.52	Call	Bond Future	7,768.9500	7.7689	7,709.4600	7.7095	(0.766)	0	0	0
2021/03/09	R035	04/11/2021	12.52	Put	Bond Future	1,931.2700	1.9313	1,942.9300	1.9429	0.604	0	0	0
2021/03/09	R035	04/11/2021	12.51	Call	Bond Future	7,732.8400	7.7328	7,673.4500	7.6735	(0.768)	0	0	0
2021/03/09	R035	04/11/2021	12.51	Put	Bond Future	1,947.8300	1.9478	1,959.5900	1.9596	0.604	0	0	0
2021/03/09	R035	03/02/2022	11.39	Call	Bond Future	3,808.6600	3.8087	3,769.4500	3.7694	(1.029)	0	0	0
2021/03/09	R035	03/02/2022	11.39	Put	Bond Future	5,722.5600	5.7226	5,753.2000	5.7532	0.535	0	0	683
2021/03/09	R035	03/02/2022	10.65	Call	Bond Future	2,115.1900	2.1152	2,087.4200	2.0874	(1.313)	0	0	0
2021/03/09	R035	03/02/2022	11.23	Call	Bond Future	3,398.8100	3.3988	3,361.9900	3.3620	(1.083)	0	0	0
2021/03/09	R035	03/02/2022	11.23	Put	Bond Future	6,260.2200	6.2602	6,293.2500	6.2933	0.528	0	0	0
2021/03/09	R035	03/02/2022	11.22	Call	Bond Future	3,373.7500	3.3738	3,337.0700	3.3371	(1.087)	0	0	0
2021/03/09	R035	03/02/2022	11.22	Put	Bond Future	6,294.9000	6.2949	6,328.0700	6.3281	0.527	0	0	0
2021/03/09	R035	03/02/2022			Bond Future	11.7214	85.1396	11.7337	85.0697	0.105	0.0000	0.0000	0
2021/03/09	R035	03/02/2022	10.65	Put	Bond Future	8,545.4300	8.5454	8,587.5100	8.5875	0.492	0	0	683
2021/03/09	R035	03/02/2022	9.70	Put	Bond Future	13,593.6600	13.5937	13,648.9100	13.6489	0.406	0	0	0
2021/03/09	R035	03/02/2022	9.70	Call	Bond Future	832.0000	0.8320	817.4000	0.8174	(1.755)	0	0	683
2021/03/09	R035	03/02/2022	11.24	Call	Bond Future	3,423.6500	3.4237	3,386.6700	3.3867	(1.080)	0	0	0
2021/03/09	R035	03/02/2022	11.24	Put	Bond Future	6,225.3900	6.2254	6,258.2600	6.2583	0.528	0	0	0
2021/03/09	R186	06/05/2021	10.77	Call	Bond Future	12,734.9700	12.7350	13,094.9100	13.0949	2.826	0	0	0
2021/03/09	R186	06/05/2021	10.77	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/03/09	R186	06/05/2021	10.76	Call	Bond Future	12,693.9200	12.6939	13,053.8600	13.0539	2.836	0	0	0
2021/03/09	R186	06/05/2021	10.76	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/03/09	R186	06/05/2021			Bond Future	7.8986	115.6625	7.8235	116.0225	(0.950)	0.0000	0.0000	107,278
2021/03/09	R186	06/05/2021	10.78	Call	Bond Future	12,775.9900	12.7760	13,135.9400	13.1359	2.817	0	0	0
2021/03/09	R186	06/05/2021	10.78	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/03/09	R186	06/05/2021	7.30	Call	Bond Future	310.4300	0.3104	374.3500	0.3744	20.591	0	0	0
2021/03/09	R186	06/05/2021	7.30	Put	Bond Future	3,221.5500	3.2215	2,925.5100	2.9255	(9.189)	0	0	15,177
2021/03/09	R186	05/08/2021	8.62	Call	Bond Future	3,310.0800	3.3101	3,561.4900	3.5615	7.595	0	0	0
2021/03/09	R186	05/08/2021	8.62	Put	Bond Future	1,074.7800	1.0748	955.2700	0.9553	(11.119)	0	0	0
2021/03/09	R186	05/08/2021	8.61	Call	Bond Future	3,278.9100	3.2789	3,529.1800	3.5292	7.633	0	0	0
2021/03/09	R186	05/08/2021	8.61	Put	Bond Future	1,087.9500	1.0880	967.3000	0.9673	(11.090)	0	0	0
2021/03/09	R186	05/08/2021			Bond Future	8.1221	111.6129	8.0407	111.9838	(1.002)	0.0000	0.0000	0
2021/03/09	R186	05/08/2021	8.63	Call	Bond Future	3,341.6200	3.3416	3,594.1300	3.5941	7.557	0	0	0
2021/03/09	R186	05/08/2021	8.63	Put	Bond Future	1,062.0200	1.0620	943.6100	0.9436	(11.150)	0	0	0
2021/03/09	R186	04/11/2021	8.10	Call	Bond Future	1,957.7600	1.9578	2,126.4800	2.1265	8.618	0	0	0
2021/03/09	R186	04/11/2021	8.10	Put	Bond Future	3,040.5900	3.0406	2,825.9700	2.8260	(7.058)	0	0	0
2021/03/09	R186	04/11/2021	8.09	Call	Bond Future	1,937.6600	1.9377	2,105.2900	2.1053	8.651	0	0	0
2021/03/09	R186	04/11/2021	8.09	Put	Bond Future	3,064.2300	3.0642	2,848.5200	2.8485	(7.040)	0	0	0
2021/03/09	R186	04/11/2021			Bond Future	8.3491	112.8333	8.2606	113.2167	(1.061)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	R186	04/11/2021	8.11	Call	Bond Future	1,977.9800	1.9780	2,147.7900	2.1478	8.585	0	0	0
2021/03/09	R186	04/11/2021	8.11	Put	Bond Future	3,017.0800	3.0171	2,803.5500	2.8036	(7.077)	0	0	0
2021/03/09	R186	03/02/2022	7.30	Call	Bond Future	761.3700	0.7614	844.9500	0.8450	10.978	0	0	0
2021/03/09	R186	03/02/2022	7.30	Put	Bond Future	6,246.1300	6.2461	5,939.3700	5.9394	(4.911)	0	0	0
2021/03/09	R186	03/02/2022			Bond Future	8.5996	108.8197	8.5044	109.2100	(1.107)	0.0000	0.0000	0
2021/03/09	R186	03/02/2022	7.28	Call	Bond Future	742.0700	0.7421	824.0800	0.8241	11.052	0	0	0
2021/03/09	R186	03/02/2022	7.28	Put	Bond Future	6,313.9400	6.3139	6,005.6100	6.0056	(4.883)	0	0	0
2021/03/09	R186	03/02/2022	7.29	Call	Bond Future	751.6800	0.7517	834.4700	0.8345	11.014	0	0	0
2021/03/09	R186	03/02/2022	7.29	Put	Bond Future	6,279.9900	6.2800	5,972.4400	5.9724	(4.897)	0	0	0
2021/03/09	R197	06/05/2021			Bond Future	318.7942	318.7942	318.7898	318.7898	(0.001)	0.0000	0.0000	2,074
2021/03/09	R197	05/08/2021			Bond Future	314.2630	314.2630	314.2781	314.2781	0.005	0.0000	0.0000	0
2021/03/09	R197	04/11/2021			Bond Future	317.7720	317.7720	317.8106	317.8106	0.012	0.0000	0.0000	0
2021/03/09	R197	03/02/2022			Bond Future	313.3158	313.3158	313.3627	313.3627	0.015	0.0000	0.0000	0
2021/03/09	R202	06/05/2021			Bond Future	223.1161	223.1161	223.3509	223.3509	0.105	0.0000	0.0000	8,028
2021/03/09	R202	05/08/2021			Bond Future	221.2950	221.2950	221.5461	221.5461	0.113	0.0000	0.0000	0
2021/03/09	R202	04/11/2021			Bond Future	223.7655	223.7655	224.0360	224.0360	0.121	0.0000	0.0000	0
2021/03/09	R202	03/02/2022			Bond Future	222.0286	222.0286	222.3078	222.3078	0.126	0.0000	0.0000	0
2021/03/09	R209	06/05/2021	12.23	Call	Bond Future	6,802.4000	6.8024	6,730.5200	6.7305	(1.057)	0	0	0
2021/03/09	R209	06/05/2021	12.23	Put	Bond Future	220.7500	0.2207	219.8300	0.2198	(0.417)	0	0	0
2021/03/09	R209	06/05/2021	12.22	Call	Bond Future	6,760.7300	6.7607	6,688.8700	6.6889	(1.063)	0	0	0
2021/03/09	R209	06/05/2021	12.22	Put	Bond Future	225.4800	0.2255	224.5800	0.2246	(0.399)	0	0	0
2021/03/09	R209	06/05/2021	9.50	Put	Bond Future	8,421.5600	8.4216	8,486.3500	8.4863	0.769	0	0	0
2021/03/09	R209	06/05/2021	9.50	Call	Bond Future	74.0500	0.0741	67.8800	0.0679	(8.332)	0	0	2,150
2021/03/09	R209	06/05/2021	10.35	Call	Bond Future	746.8900	0.7469	714.9500	0.7150	(4.276)	0	0	500
2021/03/09	R209	06/05/2021	9.75	Put	Bond Future	6,934.2000	6.9342	6,993.7600	6.9938	0.859	0	0	0
2021/03/09	R209	06/05/2021	9.75	Call	Bond Future	164.8000	0.1648	153.4000	0.1534	(6.917)	0	0	5,050
2021/03/09	R209	06/05/2021	11.00	Call	Bond Future	2,211.2500	2.2113	2,155.5900	2.1556	(2.517)	0	0	0
2021/03/09	R209	06/05/2021	11.00	Put	Bond Future	1,763.0700	1.7631	1,778.3700	1.7784	0.868	0	0	3,500
2021/03/09	R209	06/05/2021	10.00	Put	Bond Future	5,571.4900	5.5715	5,623.5400	5.6235	0.934	0	0	0
2021/03/09	R209	06/05/2021	10.00	Call	Bond Future	333.2800	0.3333	314.3700	0.3144	(5.674)	0	0	0
2021/03/09	R209	06/05/2021	12.25	Call	Bond Future	6,885.8300	6.8858	6,813.9300	6.8139	(1.044)	0	0	0
2021/03/09	R209	06/05/2021	12.25	Put	Bond Future	211.5300	0.2115	210.5900	0.2106	(0.444)	0	0	9,150
2021/03/09	R209	06/05/2021			Bond Future	10.9167	66.7207	10.9298	66.6498	0.120	0.0000	0.0000	27,123
2021/03/09	R209	06/05/2021	12.24	Call	Bond Future	6,844.1100	6.8441	6,772.2200	6.7722	(1.050)	0	0	0
2021/03/09	R209	06/05/2021	12.24	Put	Bond Future	216.1000	0.2161	215.1700	0.2152	(0.430)	0	0	0
2021/03/09	R209	06/05/2021	10.35	Put	Bond Future	3,917.2500	3.9173	3,956.2700	3.9563	0.996	0	0	0
2021/03/09	R209	06/05/2021	10.60	Call	Bond Future	1,193.0800	1.1931	1,151.3800	1.1514	(3.495)	0	0	0
2021/03/09	R209	06/05/2021	10.60	Put	Bond Future	2,938.5000	2.9385	2,967.7600	2.9678	0.996	0	0	6,250
2021/03/09	R209	06/05/2021	11.60	Call	Bond Future	4,292.6600	4.2927	4,224.5300	4.2245	(1.587)	0	0	0
2021/03/09	R209	06/05/2021	11.60	Put	Bond Future	742.3200	0.7423	745.1500	0.7452	0.381	0	0	3,750
2021/03/09	R209	06/05/2021	10.25	Put	Bond Future	4,358.5200	4.3585	4,401.4000	4.4014	0.984	0	0	0
2021/03/09	R209	06/05/2021	10.25	Call	Bond Future	606.1700	0.6062	578.0900	0.5781	(4.632)	0	0	5,325
2021/03/09	R209	06/05/2021	11.25	Call	Bond Future	3,021.1700	3.0212	2,958.9700	2.9590	(2.059)	0	0	0
2021/03/09	R209	06/05/2021	11.25	Put	Bond Future	1,253.7700	1.2538	1,262.5300	1.2625	0.699	0	0	9,150
2021/03/09	R209	05/08/2021	11.81	Call	Bond Future	5,150.6500	5.1507	5,094.4900	5.0945	(1.090)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	R209	05/08/2021	11.81	Put	Bond Future	1,673.1400	1.6731	1,684.5600	1.6846	0.683	0	0	0
2021/03/09	R209	05/08/2021			Bond Future	11.1226	67.4310	11.1354	67.3634	0.116	0.0000	0.0000	0
2021/03/09	R209	05/08/2021	11.80	Call	Bond Future	5,119.0700	5.1191	5,063.0300	5.0630	(1.095)	0	0	0
2021/03/09	R209	05/08/2021	11.80	Put	Bond Future	1,690.1900	1.6902	1,701.7300	1.7017	0.683	0	0	0
2021/03/09	R209	05/08/2021	11.79	Call	Bond Future	5,087.5700	5.0876	5,031.6500	5.0317	(1.099)	0	0	0
2021/03/09	R209	05/08/2021	11.79	Put	Bond Future	1,707.3800	1.7074	1,719.0400	1.7190	0.683	0	0	0
2021/03/09	R209	04/11/2021	10.50	Call	Bond Future	1,921.5000	1.9215	1,892.9900	1.8930	(1.484)	0	0	0
2021/03/09	R209	04/11/2021	12.00	Call	Bond Future	5,736.1900	5.7362	5,686.7300	5.6867	(0.862)	0	0	0
2021/03/09	R209	04/11/2021	12.00	Put	Bond Future	2,420.1500	2.4201	2,434.0800	2.4341	0.576	0	0	5,500
2021/03/09	R209	04/11/2021	12.19	Call	Bond Future	6,292.2600	6.2923	6,240.9500	6.2410	(0.815)	0	0	0
2021/03/09	R209	04/11/2021	12.19	Put	Bond Future	2,084.0900	2.0841	2,096.1700	2.0962	0.580	0	0	0
2021/03/09	R209	04/11/2021	12.17	Call	Bond Future	6,232.7800	6.2328	6,181.6600	6.1817	(0.820)	0	0	0
2021/03/09	R209	04/11/2021			Bond Future	11.3277	65.0280	11.3401	64.9646	0.109	0.0000	0.0000	1,795
2021/03/09	R209	04/11/2021	10.50	Put	Bond Future	6,372.5200	6.3725	6,407.4000	6.4074	0.547	0	0	5,500
2021/03/09	R209	04/11/2021	9.50	Put	Bond Future	11,054.7500	11.0547	11,104.7500	11.1047	0.452	0	0	0
2021/03/09	R209	04/11/2021	9.50	Call	Bond Future	621.3200	6.0213	607.9300	6.0709	(2.155)	0	0	3,750
2021/03/09	R209	04/11/2021	12.18	Call	Bond Future	6,262.4900	6.2625	6,211.2800	6.2113	(0.818)	0	0	0
2021/03/09	R209	04/11/2021	12.18	Put	Bond Future	2,100.8000	2.1008	2,112.9800	2.1130	0.580	0	0	0
2021/03/09	R209	04/11/2021	12.17	Put	Bond Future	2,117.6200	2.1176	2,129.8900	2.1299	0.579	0	0	0
2021/03/09	R209	03/02/2022	11.03	Call	Bond Future	3,073.3900	3.0734	3,040.1500	3.0401	(1.082)	0	0	0
2021/03/09	R209	03/02/2022	11.03	Put	Bond Future	5,706.2000	5.7062	5,735.4500	5.7354	0.513	0	0	0
2021/03/09	R209	03/02/2022	11.02	Call	Bond Future	3,051.7800	3.0518	3,018.6700	3.0187	(1.085)	0	0	0
2021/03/09	R209	03/02/2022	11.02	Put	Bond Future	5,737.4700	5.7375	5,766.8500	5.7668	0.512	0	0	0
2021/03/09	R209	03/02/2022			Bond Future	11.5428	65.7588	11.5553	65.6963	0.109	0.0000	0.0000	0
2021/03/09	R209	03/02/2022	11.04	Call	Bond Future	3,095.3300	3.0953	3,061.9500	3.0619	(1.078)	0	0	0
2021/03/09	R209	03/02/2022	11.04	Put	Bond Future	5,675.3100	5.6753	5,704.4200	5.7044	0.513	0	0	0
2021/03/09	R210	06/05/2021			Bond Future	196.8050	196.8050	197.5650	197.5650	0.386	0.0000	0.0000	1,183
2021/03/09	R210	05/08/2021			Bond Future	198.9482	198.9482	199.7287	199.7287	0.392	0.0000	0.0000	0
2021/03/09	R210	04/11/2021			Bond Future	198.4292	198.4292	199.2331	199.2331	0.405	0.0000	0.0000	0
2021/03/09	R210	03/02/2022			Bond Future	200.7037	200.7037	201.5219	201.5219	0.408	0.0000	0.0000	0
2021/03/09	R212	06/05/2021			Bond Future	171.2980	171.2980	171.2926	171.2926	(0.003)	0.0000	0.0000	2,980
2021/03/09	R212	05/08/2021			Bond Future	170.8315	170.8315	170.8366	170.8366	0.003	0.0000	0.0000	0
2021/03/09	R212	04/11/2021			Bond Future	172.7388	172.7388	172.7567	172.7567	0.010	0.0000	0.0000	0
2021/03/09	R213	06/05/2021	11.91	Call	Bond Future	9,748.6700	9.7487	9,978.6800	9.9787	2.359	0	0	0
2021/03/09	R213	06/05/2021	11.91	Put	Bond Future	26.1300	0.0261	21.4500	0.0215	(17.910)	0	0	0
2021/03/09	R213	06/05/2021			Bond Future	9.9576	83.1030	9.9142	83.3377	(0.435)	0.0000	0.0000	9,543
2021/03/09	R213	06/05/2021	11.90	Call	Bond Future	9,703.6900	9.7037	9,933.5800	9.9336	2.369	0	0	0
2021/03/09	R213	06/05/2021	11.90	Put	Bond Future	26.9300	0.0269	22.1300	0.0221	(17.824)	0	0	0
2021/03/09	R213	06/05/2021	11.89	Call	Bond Future	9,658.7000	9.6587	9,888.4500	9.8885	2.379	0	0	0
2021/03/09	R213	06/05/2021	11.89	Put	Bond Future	27.7600	0.0278	22.8200	0.0228	(17.795)	0	0	0
2021/03/09	R213	05/08/2021	10.14	Put	Bond Future	2,848.3700	2.8484	2,720.9700	2.7210	(4.473)	0	0	0
2021/03/09	R213	05/08/2021	9.34	Put	Bond Future	5,548.5000	5.5485	5,363.9400	5.3639	(3.326)	0	0	0
2021/03/09	R213	05/08/2021	9.34	Call	Bond Future	1,004.0200	1.0040	1,061.8000	1.0618	5.755	0	0	0
2021/03/09	R213	05/08/2021	10.85	Call	Bond Future	4,892.9100	4.8929	5,055.4100	5.0554	3.321	0	0	0
2021/03/09	R213	05/08/2021	10.85	Put	Bond Future	1,462.6100	1.4626	1,382.7700	1.3828	(5.459)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	R213	05/08/2021	10.84	Call	Bond Future	4,859.8600	4.8599	5,021.7400	5.0217	3.331	0	0	0
2021/03/09	R213	05/08/2021	10.84	Put	Bond Future	1,479.1000	1.4791	1,398.6400	1.3986	(5.440)	0	0	0
2021/03/09	R213	05/08/2021			Bond Future	10.1767	83.9873	10.1306	84.2296	(0.453)	0.0000	0.0000	0
2021/03/09	R213	05/08/2021	10.78	Call	Bond Future	4,663.6800	4.6637	4,821.7700	4.8218	3.390	0	0	0
2021/03/09	R213	05/08/2021	10.78	Put	Bond Future	1,581.0400	1.5810	1,496.7900	1.4968	(5.329)	0	0	0
2021/03/09	R213	05/08/2021	10.14	Call	Bond Future	2,655.5700	2.6556	2,770.5100	2.7705	4.328	0	0	0
2021/03/09	R213	05/08/2021	10.86	Call	Bond Future	4,926.0600	4.9261	5,089.1800	5.0892	3.311	0	0	0
2021/03/09	R213	05/08/2021	10.86	Put	Bond Future	1,446.2600	1.4463	1,367.0400	1.3670	(5.478)	0	0	0
2021/03/09	R213	04/11/2021	11.10	Put	Bond Future	2,082.9300	2.0829	1,995.0400	1.9950	(4.220)	0	0	0
2021/03/09	R213	04/11/2021	11.11	Call	Bond Future	5,579.5500	5.5796	5,743.2400	5.7432	2.934	0	0	0
2021/03/09	R213	04/11/2021	11.09	Put	Bond Future	2,100.7000	2.1007	2,012.3000	2.0123	(4.208)	0	0	0
2021/03/09	R213	04/11/2021			Bond Future	10.3979	81.3760	10.3486	81.6270	(0.474)	0.0000	0.0000	0
2021/03/09	R213	04/11/2021	11.10	Call	Bond Future	5,549.2600	5.5493	5,712.4400	5.7124	2.941	0	0	0
2021/03/09	R213	04/11/2021	11.11	Put	Bond Future	2,065.2700	2.0653	1,977.8900	1.9779	(4.231)	0	0	0
2021/03/09	R213	04/11/2021	11.09	Call	Bond Future	5,519.0500	5.5190	5,681.7200	5.6817	2.947	0	0	0
2021/03/09	R213	03/02/2022	8.80	Put	Bond Future	10,513.9200	10.5139	10,298.5100	10.2985	(2.049)	0	0	0
2021/03/09	R213	03/02/2022	8.80	Call	Bond Future	774.7000	0.7747	815.1800	0.8152	5.225	0	0	102
2021/03/09	R213	03/02/2022	9.58	Put	Bond Future	7,119.7600	7.1198	6,938.0400	6.9380	(2.552)	0	0	200
2021/03/09	R213	03/02/2022	8.63	Put	Bond Future	11,362.5000	11.3625	11,141.4400	11.1414	(1.946)	0	0	0
2021/03/09	R213	03/02/2022	8.63	Call	Bond Future	645.9300	0.6459	680.7600	0.6808	5.392	0	0	200
2021/03/09	R213	03/02/2022	9.98	Call	Bond Future	2,415.0100	2.4150	2,509.9400	2.5099	3.931	0	0	0
2021/03/09	R213	03/02/2022	9.98	Put	Bond Future	5,731.9100	5.7319	5,570.9500	5.5710	(2.808)	0	0	0
2021/03/09	R213	03/02/2022			Bond Future	10.6368	82.2901	10.5849	82.5460	(0.488)	0.0000	0.0000	0
2021/03/09	R213	03/02/2022	10.25	Call	Bond Future	2,985.3200	2.9853	3,094.5700	3.0946	3.660	0	0	0
2021/03/09	R213	03/02/2022	10.25	Put	Bond Future	4,917.3400	4.9173	4,770.7000	4.7707	(2.982)	0	0	102
2021/03/09	R213	03/02/2022	9.76	Call	Bond Future	2,000.1700	2.0002	2,083.5600	2.0836	4.169	0	0	0
2021/03/09	R213	03/02/2022	9.76	Put	Bond Future	6,468.1200	6.4681	6,295.6200	6.2956	(2.667)	0	0	102
2021/03/09	R213	03/02/2022	10.15	Call	Bond Future	2,766.4800	2.7665	2,870.4200	2.8704	3.757	0	0	0
2021/03/09	R213	03/02/2022	10.15	Put	Bond Future	5,207.8900	5.2079	5,055.9400	5.0559	(2.918)	0	0	200
2021/03/09	R213	03/02/2022	9.58	Call	Bond Future	1,694.6200	1.6946	1,768.7900	1.7688	4.377	0	0	0
2021/03/09	R213	03/02/2022	9.97	Call	Bond Future	2,395.4100	2.3954	2,489.8100	2.4898	3.941	0	0	0
2021/03/09	R213	03/02/2022	9.97	Put	Bond Future	5,764.1800	5.7642	5,602.6900	5.6027	(2.802)	0	0	0
2021/03/09	R213	03/02/2022	9.96	Call	Bond Future	2,375.6000	2.3756	2,469.4700	2.4695	3.951	0	0	0
2021/03/09	R213	03/02/2022	9.96	Put	Bond Future	5,796.2900	5.7963	5,634.2700	5.6343	(2.795)	0	0	0
2021/03/09	R214	06/05/2021	12.26	Call	Bond Future	5,485.3100	5.4853	5,320.8500	5.3209	(2.998)	0	0	0
2021/03/09	R214	06/05/2021	12.26	Put	Bond Future	495.2500	0.4952	513.9400	0.5139	3.774	0	0	0
2021/03/09	R214	06/05/2021	12.25	Call	Bond Future	5,446.6500	5.4466	5,282.5100	5.2825	(3.014)	0	0	0
2021/03/09	R214	06/05/2021	12.25	Put	Bond Future	504.1000	0.5041	523.1100	0.5231	3.771	0	0	0
2021/03/09	R214	06/05/2021			Bond Future	11.2780	63.7084	11.3118	63.5252	0.300	0.0000	0.0000	14,035
2021/03/09	R214	06/05/2021	12.27	Call	Bond Future	5,524.0300	5.5240	5,359.2500	5.3592	(2.983)	0	0	0
2021/03/09	R214	06/05/2021	12.27	Put	Bond Future	486.5300	0.4865	504.9000	0.5049	3.776	0	0	0
2021/03/09	R214	05/08/2021	12.03	Put	Bond Future	2,063.3800	2.0634	2,115.8600	2.1159	2.543	0	0	0
2021/03/09	R214	05/08/2021	12.01	Call	Bond Future	4,789.7200	4.7897	4,661.8200	4.6618	(2.670)	0	0	0
2021/03/09	R214	05/08/2021			Bond Future	11.4823	64.3862	11.5167	64.2051	0.300	0.0000	0.0000	0
2021/03/09	R214	05/08/2021	12.02	Call	Bond Future	4,819.4000	4.8194	4,691.1200	4.6911	(2.662)	0	0	0
2021/03/09	R214	05/08/2021	12.02	Put	Bond Future	2,082.6500	2.0826	2,135.5100	2.1355	2.538	0	0	0
2021/03/09	R214	05/08/2021	12.03	Call	Bond Future	4,849.1500	4.8492	4,720.4900	4.7205	(2.653)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/09	R214	05/08/2021	12.01	Put	Bond Future	2,102.0500	2.1021	2,155.2900	2.1553	2.533	0	0	0
2021/03/09	R214	04/11/2021	12.47	Call	Bond Future	6,206.8000	6.2068	6,078.4200	6.0784	(2.068)	0	0	0
2021/03/09	R214	04/11/2021	12.46	Call	Bond Future	6,178.3500	6.1784	6,050.2500	6.0502	(2.073)	0	0	0
2021/03/09	R214	04/11/2021	12.46	Put	Bond Future	2,403.0800	2.4031	2,453.5400	2.4535	2.100	0	0	0
2021/03/09	R214	04/11/2021			Bond Future	11.6855	61.8129	11.7204	61.6343	0.298	0.0000	0.0000	0
2021/03/09	R214	04/11/2021	12.47	Put	Bond Future	2,385.3000	2.3853	2,435.4800	2.4355	2.104	0	0	0
2021/03/09	R214	04/11/2021	12.48	Call	Bond Future	6,235.2900	6.2353	6,106.6200	6.1066	(2.064)	0	0	0
2021/03/09	R214	04/11/2021	12.48	Put	Bond Future	2,367.6300	2.3676	2,417.5200	2.4175	2.107	0	0	0
2021/03/09	R214	03/02/2022	11.40	Put	Bond Future	5,837.4400	5.8374	5,931.5000	5.9315	1.611	0	0	0
2021/03/09	R214	03/02/2022	11.41	Call	Bond Future	3,270.1400	3.2701	3,184.8400	3.1848	(2.608)	0	0	0
2021/03/09	R214	03/02/2022	11.39	Put	Bond Future	5,868.5400	5.8685	5,962.9500	5.9629	1.609	0	0	0
2021/03/09	R214	03/02/2022			Bond Future	11.9021	62.5074	11.9381	62.3284	0.302	0.0000	0.0000	0
2021/03/09	R214	03/02/2022	11.40	Call	Bond Future	3,248.0100	3.2480	3,163.0700	3.1631	(2.615)	0	0	0
2021/03/09	R214	03/02/2022	11.41	Put	Bond Future	5,806.2600	5.8063	5,899.9600	5.9000	1.614	0	0	0
2021/03/09	R214	03/02/2022	11.39	Call	Bond Future	3,225.7300	3.2257	3,141.1400	3.1411	(2.622)	0	0	0
2021/03/09	R248	06/05/2021	12.36	Call	Bond Future	6,885.5500	6.8855	6,706.6000	6.7066	(2.599)	0	0	0
2021/03/09	R248	06/05/2021	12.36	Put	Bond Future	434.4100	0.4344	449.0300	0.4490	3.365	0	0	0
2021/03/09	R248	06/05/2021	10.20	Call	Bond Future	120.4800	0.1205	105.1300	0.1051	(12.741)	0	0	1,200
2021/03/09	R248	06/05/2021	10.80	Put	Bond Future	4,565.7700	4.5658	4,695.3100	4.6953	2.837	0	0	0
2021/03/09	R248	06/05/2021	10.80	Call	Bond Future	828.5800	0.8286	764.5500	0.7645	(7.728)	0	0	1,200
2021/03/09	R248	06/05/2021			Bond Future	11.3301	80.0980	11.3588	79.9044	0.253	0.0000	0.0000	137,179
2021/03/09	R248	06/05/2021	12.35	Call	Bond Future	6,836.3500	6.8363	6,657.7000	6.6577	(2.613)	0	0	0
2021/03/09	R248	06/05/2021	12.35	Put	Bond Future	443.2100	0.4432	458.1300	0.4581	3.366	0	0	0
2021/03/09	R248	06/05/2021	12.34	Call	Bond Future	6,787.2100	6.7872	6,608.8600	6.6089	(2.628)	0	0	0
2021/03/09	R248	06/05/2021	12.34	Put	Bond Future	452.1600	0.4522	467.3800	0.4674	3.366	0	0	0
2021/03/09	R248	06/05/2021	10.20	Put	Bond Future	8,480.6900	8.4807	8,658.9100	8.6589	2.101	0	0	0
2021/03/09	R248	05/08/2021	10.30	Call	Bond Future	688.8800	0.6889	651.3500	0.6514	(5.448)	0	0	1,300
2021/03/09	R248	05/08/2021	10.90	Put	Bond Future	6,187.6600	6.1877	6,305.5600	6.3056	1.905	0	0	0
2021/03/09	R248	05/08/2021	10.90	Call	Bond Future	1,796.9300	1.7969	1,724.0600	1.7241	(4.055)	0	0	1,300
2021/03/09	R248	05/08/2021	10.60	Put	Bond Future	7,775.9300	7.7759	7,912.1100	7.9121	1.751	0	0	0
2021/03/09	R248	05/08/2021	10.60	Call	Bond Future	1,166.7700	1.1668	1,112.1800	1.1122	(4.679)	0	0	1,300
2021/03/09	R248	05/08/2021	12.51	Put	Bond Future	1,483.3300	1.4833	1,520.1500	1.5201	2.482	0	0	0
2021/03/09	R248	05/08/2021	12.52	Call	Bond Future	7,445.5600	7.4456	7,291.2800	7.2913	(2.072)	0	0	0
2021/03/09	R248	05/08/2021	12.50	Put	Bond Future	1,499.4200	1.4994	1,536.5800	1.5366	2.478	0	0	0
2021/03/09	R248	05/08/2021			Bond Future	11.5384	80.9503	11.5676	80.7596	0.253	0.0000	0.0000	0
2021/03/09	R248	05/08/2021	10.00	Put	Bond Future	11,734.3900	11.7344	11,902.1600	11.9022	1.430	0	0	0
2021/03/09	R248	05/08/2021	10.00	Call	Bond Future	359.0300	0.3590	336.0300	0.3360	(6.406)	0	0	1,300
2021/03/09	R248	05/08/2021	10.30	Put	Bond Future	9,624.0200	9.6240	9,777.2600	9.7773	1.592	0	0	0
2021/03/09	R248	05/08/2021	12.51	Call	Bond Future	7,404.8700	7.4049	7,250.9200	7.2509	(2.079)	0	0	0
2021/03/09	R248	05/08/2021	12.52	Put	Bond Future	1,467.3800	1.4674	1,503.8700	1.5039	2.487	0	0	0
2021/03/09	R248	05/08/2021	12.50	Call	Bond Future	7,364.2300	7.3642	7,210.6200	7.2106	(2.086)	0	0	0
2021/03/09	R248	04/11/2021	12.85	Call	Bond Future	8,507.2200	8.5072	8,361.2900	8.3613	(1.715)	0	0	0
2021/03/09	R248	04/11/2021	12.85	Put	Bond Future	2,041.8300	2.0418	2,082.9000	2.0829	2.011	0	0	0
2021/03/09	R248	04/11/2021			Bond Future	11.7458	77.4236	11.7754	77.2366	0.251	0.0000	0.0000	0
2021/03/09	R248	04/11/2021	12.84	Call	Bond Future	8,470.1500	8.4701	8,324.5000	8.3245	(1.720)	0	0	0
2021/03/09	R248	04/11/2021	12.84	Put	Bond Future	2,058.7900	2.0588	2,100.1400	2.1001	2.008	0	0	0
2021/03/09	R248	04/11/2021	12.83	Call	Bond Future	8,433.1200	8.4331	8,287.7500	8.2877	(1.724)	0	0	0

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2021/03/09	R248	04/11/2021	12.83	Put	Bond Future	2,075.8700	2.0759	2,117.5000	2.1175	2.005	0	0	0
2021/03/09	R248	03/02/2022	11.48	Call	Bond Future	3,699.6200	3.6996	3,611.2400	3.6112	(2.389)	0	0	0
2021/03/09	R248	03/02/2022	11.49	Put	Bond Future	6,763.8600	6.7639	6,862.2400	6.8622	1.454	0	0	0
2021/03/09	R248	03/02/2022	11.47	Call	Bond Future	3,672.6700	3.6727	3,584.6800	3.5847	(2.396)	0	0	0
2021/03/09	R248	03/02/2022			Bond Future	11.9677	78.2936	11.9983	78.1065	0.256	0.0000	0.0000	0
2021/03/09	R248	03/02/2022	11.48	Put	Bond Future	6,802.4400	6.8024	6,901.2300	6.9012	1.452	0	0	0
2021/03/09	R248	03/02/2022	11.49	Call	Bond Future	3,726.9600	3.7270	3,638.1700	3.6382	(2.382)	0	0	0
2021/03/09	R248	03/02/2022	11.47	Put	Bond Future	6,841.5200	6.8415	6,940.7000	6.9407	1.450	0	0	0

**Total**

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