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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/03/2021 TO 10/03/2021

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
2021/03/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	2025	06/05/2021		Bond Future	149.4792	149.4792	149.5958	149.5958	0.078	0.0000	0.0000	7,797
2021/03/10	2025	05/08/2021		Bond Future	149.5858	149.5858	149.7018	149.7018	0.078	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
2021/03/10	2025	04/11/2021			Bond Future	151.2668	151.2668	151.3830	151.3830	0.077	0.0000	0.0000	0
2021/03/10	2025	03/02/2022			Bond Future	151.4468	151.4468	151.5637	151.5637	0.077	0.0000	0.0000	0
2021/03/10	2029	06/05/2021			Bond Future	106.0789	106.0789	106.0934	106.0934	0.014	0.0000	0.0000	2,382
2021/03/10	2029	05/08/2021			Bond Future	107.2406	107.2406	107.2541	107.2541	0.013	0.0000	0.0000	0
2021/03/10	2029	04/11/2021			Bond Future	107.2953	107.2953	107.3081	107.3081	0.012	0.0000	0.0000	0
2021/03/10	2029	03/02/2022			Bond Future	108.5278	108.5278	108.5403	108.5403	0.012	0.0000	0.0000	0
2021/03/10	2030	06/05/2021	11.70	Call	Bond Future	10,433.7000	10.4337	10,669.5900	10.6696	2.261	0	0	0
2021/03/10	2030	06/05/2021	11.70	Put	Bond Future	12.0000	0.0120	10.0800	0.0101	(16.000)	0	0	0
2021/03/10	2030	06/05/2021	11.69	Call	Bond Future	10,387.6400	10.3876	10,623.4700	10.6235	2.270	0	0	0
2021/03/10	2030	06/05/2021	11.69	Put	Bond Future	12.4200	0.0124	10.4400	0.0104	(15.942)	0	0	0
2021/03/10	2030	06/05/2021	8.90	Call	Bond Future	363.2000	0.3632	365.3100	0.3653	0.581	0	0	0
2021/03/10	2030	06/05/2021	9.00	Call	Bond Future	472.5100	0.4725	475.2200	0.4752	0.574	0	0	0
2021/03/10	2030	06/05/2021	9.00	Put	Bond Future	3,997.0200	3.9970	3,761.9200	3.7619	(5.882)	0	0	5,000
2021/03/10	2030	06/05/2021	9.25	Call	Bond Future	840.7100	0.8407	862.5800	0.8626	2.601	0	0	0
2021/03/10	2030	06/05/2021	9.25	Put	Bond Future	2,947.3900	2.9474	2,731.4500	2.7314	(7.326)	0	0	0
2021/03/10	2030	06/05/2021	9.35	Call	Bond Future	1,032.9600	1.0330	1,064.2700	1.0643	3.031	0	0	0
2021/03/10	2030	06/05/2021	9.27	Put	Bond Future	2,871.5100	2.8715	2,657.3700	2.6574	(7.457)	0	0	0
2021/03/10	2030	06/05/2021	9.27	Call	Bond Future	877.0600	0.8771	900.7300	0.9007	2.699	0	0	300
2021/03/10	2030	06/05/2021	10.95	Call	Bond Future	6,954.4700	6.9545	7,177.7900	7.1778	3.211	0	0	0
2021/03/10	2030	06/05/2021	10.95	Put	Bond Future	119.2200	0.1192	104.7300	0.1047	(12.154)	0	0	300
2021/03/10	2030	06/05/2021	9.92	Call	Bond Future	2,647.5100	2.6475	2,718.6600	2.7187	2.687	0	0	0
2021/03/10	2030	06/05/2021	7.97	Call	Bond Future	13.3800	0.0134	15.7400	0.0157	17.638	0	0	700
2021/03/10	2030	06/05/2021	10.04	Call	Bond Future	3,086.1200	3.0861	3,168.4300	3.1684	2.667	0	0	0
2021/03/10	2030	06/05/2021	10.04	Put	Bond Future	890.3400	0.8903	734.8400	0.7348	(17.465)	0	0	0
2021/03/10	2030	06/05/2021	9.15	Put	Bond Future	3,345.9600	3.3460	3,121.0800	3.1211	(6.721)	0	0	0
2021/03/10	2030	06/05/2021	9.15	Call	Bond Future	675.4800	0.6755	688.4100	0.6884	1.914	0	0	0
2021/03/10	2030	06/05/2021			Bond Future	9.6307	92.7075	9.5872	92.9453	(0.452)	0.0000	0.0000	115,605
2021/03/10	2030	06/05/2021	11.71	Call	Bond Future	10,479.7300	10.4797	10,715.6800	10.7157	2.251	0	0	0
2021/03/10	2030	06/05/2021	11.71	Put	Bond Future	11.5900	0.0116	9.7300	0.0097	(16.048)	0	0	0
2021/03/10	2030	06/05/2021	8.95	Call	Bond Future	415.2200	0.4152	417.5700	0.4176	0.566	0	0	0
2021/03/10	2030	06/05/2021	8.95	Put	Bond Future	4,226.6400	4.2266	3,991.1800	3.9912	(5.571)	0	0	2,500
2021/03/10	2030	06/05/2021	8.36	Put	Bond Future	7,346.0600	7.3461	7,115.3900	7.1154	(3.140)	0	0	0
2021/03/10	2030	06/05/2021	8.36	Call	Bond Future	62.4400	0.0624	69.5800	0.0696	11.435	0	0	0
2021/03/10	2030	06/05/2021	8.86	Put	Bond Future	4,655.9400	4.6559	4,420.1400	4.4201	(5.064)	0	0	0
2021/03/10	2030	06/05/2021	8.86	Call	Bond Future	325.2200	0.3252	327.2300	0.3272	0.618	0	0	0
2021/03/10	2030	06/05/2021	8.90	Put	Bond Future	4,462.6700	4.4627	4,226.9700	4.2270	(5.282)	0	0	2,500
2021/03/10	2030	06/05/2021	9.35	Put	Bond Future	2,580.2500	2.5802	2,373.7500	2.3738	(8.003)	0	0	0
2021/03/10	2030	06/05/2021	8.77	Put	Bond Future	5,104.4600	5.1045	4,868.5800	4.8686	(4.621)	0	0	0
2021/03/10	2030	06/05/2021	8.77	Call	Bond Future	250.7600	0.2508	252.6900	0.2527	0.770	0	0	300
2021/03/10	2030	06/05/2021	9.92	Put	Bond Future	1,088.3300	1.0883	921.6700	0.9217	(15.313)	0	0	700
2021/03/10	2030	06/05/2021	9.22	Call	Bond Future	788.5400	0.7885	807.5100	0.8075	2.406	0	0	0
2021/03/10	2030	06/05/2021	9.22	Put	Bond Future	3,063.9000	3.0639	2,845.0600	2.8451	(7.143)	0	0	700
2021/03/10	2030	06/05/2021	7.97	Put	Bond Future	9,682.5300	9.6825	9,447.0800	9.4471	(2.432)	0	0	0
2021/03/10	2030	06/05/2021	10.74	Call	Bond Future	5,998.5400	5.9985	6,212.6600	6.2127	3.570	0	0	0
2021/03/10	2030	06/05/2021	10.74	Put	Bond Future	205.1400	0.2051	181.4500	0.1814	(11.548)	0	0	0
2021/03/10	2030	05/08/2021	10.30	Put	Bond Future	1,727.9800	1.7280	1,626.7100	1.6267	(5.861)	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
2021/03/10	2030	05/08/2021	8.78	Put	Bond Future	6,550.1500	6.5501	6,364.5500	6.3646	(2.834)	0	0	0
2021/03/10	2030	05/08/2021	8.78	Call	Bond Future	603.7600	0.6038	657.3700	0.6574	8.879	0	0	200
2021/03/10	2030	05/08/2021	7.70	Put	Bond Future	12,452.5400	12.4525	12,229.5200	12.2295	(1.791)	0	0	0
2021/03/10	2030	05/08/2021	9.45	Call	Bond Future	1,635.6300	1.6356	1,737.1600	1.7372	6.207	0	0	600
2021/03/10	2030	05/08/2021	12.10	Call	Bond Future	10,957.8100	10.9578	11,198.6300	11.1986	2.198	0	0	0
2021/03/10	2030	05/08/2021	12.10	Put	Bond Future	138.2800	0.1383	139.8900	0.1399	1.164	0	0	600
2021/03/10	2030	05/08/2021	10.42	Call	Bond Future	4,397.8000	4.3978	4,541.9600	4.5420	3.278	0	0	0
2021/03/10	2030	05/08/2021	10.42	Put	Bond Future	1,536.2100	1.5362	1,441.1600	1.4412	(6.187)	0	0	0
2021/03/10	2030	05/08/2021	10.41	Call	Bond Future	4,362.7100	4.3627	4,506.2100	4.5062	3.289	0	0	0
2021/03/10	2030	05/08/2021	10.41	Put	Bond Future	1,551.5700	1.5516	1,455.8600	1.4559	(6.169)	0	0	0
2021/03/10	2030	05/08/2021			Bond Future	9.8644	89.6947	9.8190	89.9339	(0.460)	0.0000	0.0000	0
2021/03/10	2030	05/08/2021	10.30	Call	Bond Future	3,981.6800	3.9817	4,119.6200	4.1196	3.464	0	0	0
2021/03/10	2030	05/08/2021	7.70	Call	Bond Future	70.6800	0.0707	86.8700	0.0869	22.906	0	0	200
2021/03/10	2030	05/08/2021	8.95	Put	Bond Future	5,784.7800	5.7848	5,608.4500	5.6085	(3.048)	0	0	0
2021/03/10	2030	05/08/2021	8.95	Call	Bond Future	803.5100	0.8035	866.3900	0.8664	7.826	0	0	600
2021/03/10	2030	05/08/2021	9.45	Put	Bond Future	3,850.0700	3.8501	3,712.3900	3.7124	(3.576)	0	0	0
2021/03/10	2030	05/08/2021	10.43	Call	Bond Future	4,433.1800	4.4332	4,577.8000	4.5778	3.262	0	0	0
2021/03/10	2030	05/08/2021	10.43	Put	Bond Future	1,521.1800	1.5212	1,426.5900	1.4266	(6.218)	0	0	0
2021/03/10	2030	04/11/2021	9.20	Call	Bond Future	0.0000	0.0000	1,451.0700	1.4511	100.000	0	0	1,102
2021/03/10	2030	04/11/2021	11.26	Call	Bond Future	0.0000	0.0000	7,189.5100	7.1895	100.000	0	0	0
2021/03/10	2030	04/11/2021	8.27	Put	Bond Future	10,332.7500	10.3328	10,128.1900	10.1282	(1.980)	0	0	0
2021/03/10	2030	04/11/2021	8.27	Call	Bond Future	428.1200	0.4281	464.6500	0.4647	8.533	0	0	300
2021/03/10	2030	04/11/2021	8.77	Put	Bond Future	7,896.9500	7.8970	7,683.8000	7.6838	(2.699)	0	0	0
2021/03/10	2030	04/11/2021	11.44	Put	Bond Future	1,054.1100	1.0541	1,037.4800	1.0375	(1.578)	0	0	300
2021/03/10	2030	04/11/2021	10.60	Call	Bond Future	4,863.4200	4.8634	4,933.7600	4.9338	1.446	0	0	0
2021/03/10	2030	04/11/2021	10.60	Put	Bond Future	2,310.7500	2.3107	2,140.0000	2.1400	(7.389)	0	0	0
2021/03/10	2030	04/11/2021	10.59	Put	Bond Future	2,330.5100	2.3305	2,156.0400	2.1560	(7.486)	0	0	0
2021/03/10	2030	04/11/2021			Bond Future	10.0885	90.6825	10.0412	90.9236	(0.469)	0.0000	0.0000	0
2021/03/10	2030	04/11/2021	9.20	Put	Bond Future	0.0000	0.0000	5,881.4400	5.8814	100.000	0	0	0
2021/03/10	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	1,240.8800	1.2409	100.000	0	0	1,102
2021/03/10	2030	04/11/2021	9.90	Put	Bond Future	0.0000	0.0000	3,630.2900	3.6303	100.000	0	0	0
2021/03/10	2030	04/11/2021	9.90	Call	Bond Future	0.0000	0.0000	2,905.8000	2.9058	100.000	0	0	1,102
2021/03/10	2030	04/11/2021	8.77	Call	Bond Future	851.1600	0.8512	879.1000	0.8791	3.283	0	0	300
2021/03/10	2030	04/11/2021	11.44	Call	Bond Future	7,595.8600	7.5959	7,820.3200	7.8203	2.955	0	0	0
2021/03/10	2030	04/11/2021	10.61	Call	Bond Future	4,892.7500	4.8927	4,966.7900	4.9668	1.513	0	0	0
2021/03/10	2030	04/11/2021	10.61	Put	Bond Future	2,291.1200	2.2911	2,124.0700	2.1241	(7.291)	0	0	0
2021/03/10	2030	04/11/2021	10.59	Call	Bond Future	4,834.1900	4.8342	4,900.8100	4.9008	1.378	0	0	0
2021/03/10	2030	03/02/2022	8.39	Put	Bond Future	10,851.2400	10.8512	10,720.0300	10.7200	(1.209)	0	0	0
2021/03/10	2030	03/02/2022	8.39	Call	Bond Future	612.9000	0.6129	725.1500	0.7252	18.315	0	0	101
2021/03/10	2030	03/02/2022	9.35	Call	Bond Future	1,720.6700	1.7207	1,818.2800	1.8183	5.673	0	0	0
2021/03/10	2030	03/02/2022	9.35	Put	Bond Future	6,720.4600	6.7205	6,574.6100	6.5746	(2.170)	0	0	101
2021/03/10	2030	03/02/2022	9.45	Call	Bond Future	1,889.3300	1.8893	1,993.7700	1.9938	5.528	0	0	0
2021/03/10	2030	03/02/2022	9.45	Put	Bond Future	6,364.2300	6.3642	6,225.2100	6.2252	(2.184)	0	0	0
2021/03/10	2030	03/02/2022			Bond Future	10.3334	87.6995	10.2838	87.9430	(0.479)	0.0000	0.0000	0
2021/03/10	2030	03/02/2022	9.78	Call	Bond Future	2,514.4000	2.5144	2,644.7400	2.6447	5.184	0	0	0
2021/03/10	2030	03/02/2022	9.78	Put	Bond Future	5,284.0000	5.2840	5,170.8800	5.1709	(2.141)	0	0	101
2021/03/10	2030	03/02/2022	9.43	Call	Bond Future	1,854.8200	1.8548	1,957.8300	1.9578	5.554	0	0	0
2021/03/10	2030	03/02/2022	9.43	Put	Bond Future	6,434.3900	6.4344	6,293.9400	6.2939	(2.183)	0	0	0

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2021/03/10	2030	03/02/2022	9.44	Call	Bond Future	1,872.0300	1.8720	1,975.9000	1.9759	5.549	0	0	0
2021/03/10	2030	03/02/2022	9.44	Put	Bond Future	6,399.2500	6.3992	6,259.6600	6.2597	(2.181)	0	0	0
2021/03/10	2032	06/05/2021	12.12	Call	Bond Future	9,823.5300	9.8235	10,072.4200	10.0724	2.534	0	0	0
2021/03/10	2032	06/05/2021	12.12	Put	Bond Future	41.8900	0.0419	34.5300	0.0345	(17.570)	0	0	0
2021/03/10	2032	06/05/2021	12.57	Call	Bond Future	11,983.2600	11.9833	12,237.3500	12.2373	2.120	0	0	0
2021/03/10	2032	06/05/2021			Bond Future	10.3085	87.6216	10.2648	87.8778	(0.423)	0.0000	0.0000	133,206
2021/03/10	2032	06/05/2021	12.11	Call	Bond Future	9,775.0700	9.7751	10,023.7700	10.0238	2.544	0	0	0
2021/03/10	2032	06/05/2021	12.11	Put	Bond Future	43.1300	0.0431	35.5800	0.0356	(17.505)	0	0	0
2021/03/10	2032	06/05/2021	12.10	Call	Bond Future	9,726.5800	9.7266	9,975.0900	9.9751	2.555	0	0	0
2021/03/10	2032	06/05/2021	12.10	Put	Bond Future	44.4000	0.0444	36.6600	0.0367	(17.432)	0	0	0
2021/03/10	2032	06/05/2021	12.57	Put	Bond Future	10.3200	0.0103	8.1600	0.0082	(20.930)	0	0	736
2021/03/10	2032	06/05/2021	10.33	Put	Bond Future	1,851.8400	1.8518	1,669.2200	1.6692	(9.862)	0	0	0
2021/03/10	2032	06/05/2021	10.33	Call	Bond Future	1,977.6700	1.9777	2,051.3000	2.0513	3.723	0	0	736
2021/03/10	2032	05/08/2021	11.37	Call	Bond Future	5,897.4800	5.8975	6,091.5000	6.0915	3.290	0	0	0
2021/03/10	2032	05/08/2021	11.37	Put	Bond Future	1,335.9100	1.3359	1,272.1100	1.2721	(4.776)	0	0	0
2021/03/10	2032	05/08/2021			Bond Future	10.5359	88.5597	10.4906	88.8175	(0.430)	0.0000	0.0000	0
2021/03/10	2032	05/08/2021	11.35	Call	Bond Future	5,823.2800	5.8233	6,010.6800	6.0107	3.218	0	0	0
2021/03/10	2032	05/08/2021	11.35	Put	Bond Future	1,367.1400	1.3671	1,296.7200	1.2967	(5.151)	0	0	0
2021/03/10	2032	05/08/2021	11.36	Call	Bond Future	5,860.3300	5.8603	6,051.0600	6.0511	3.255	0	0	0
2021/03/10	2032	05/08/2021	11.36	Put	Bond Future	1,351.4500	1.3515	1,284.3600	1.2844	(4.964)	0	0	0
2021/03/10	2032	04/11/2021	9.83	Call	Bond Future	1,601.2100	1.6012	1,582.7200	1.5827	(1.155)	0	0	700
2021/03/10	2032	04/11/2021	11.71	Put	Bond Future	1,841.3900	1.8414	1,776.9300	1.7769	(3.501)	0	0	0
2021/03/10	2032	04/11/2021	11.69	Call	Bond Future	6,765.5100	6.7655	6,953.3400	6.9533	2.776	0	0	0
2021/03/10	2032	04/11/2021	11.70	Call	Bond Future	6,799.7200	6.7997	6,991.2600	6.9913	2.817	0	0	0
2021/03/10	2032	04/11/2021			Bond Future	10.7642	85.3894	10.7170	85.6493	(0.438)	0.0000	0.0000	0
2021/03/10	2032	04/11/2021	9.83	Put	Bond Future	6,958.8400	6.9588	6,680.4300	6.6804	(4.001)	0	0	0
2021/03/10	2032	04/11/2021	12.81	Call	Bond Future	10,928.9700	10.9290	11,170.2400	11.1702	2.208	0	0	0
2021/03/10	2032	04/11/2021	12.81	Put	Bond Future	625.2100	0.6252	606.5600	0.6066	(2.983)	0	0	700
2021/03/10	2032	04/11/2021	11.71	Call	Bond Future	6,834.0000	6.8340	7,029.4600	7.0295	2.860	0	0	0
2021/03/10	2032	04/11/2021	11.69	Put	Bond Future	1,874.2400	1.8742	1,802.1500	1.8022	(3.846)	0	0	0
2021/03/10	2032	04/11/2021	9.33	Put	Bond Future	9,282.2800	9.2823	9,059.4500	9.0595	(2.401)	0	0	0
2021/03/10	2032	04/11/2021	9.33	Call	Bond Future	868.5600	0.8686	905.6500	0.9056	4.270	0	0	700
2021/03/10	2032	04/11/2021	11.70	Put	Bond Future	1,857.7600	1.8578	1,789.3800	1.7894	(3.681)	0	0	0
2021/03/10	2032	03/02/2022	9.81	Call	Bond Future	1,639.7900	1.6398	1,719.4700	1.7195	4.859	0	0	0
2021/03/10	2032	03/02/2022	9.81	Put	Bond Future	8,357.1600	8.3572	8,174.3400	8.1743	(2.188)	0	0	198
2021/03/10	2032	03/02/2022	8.91	Put	Bond Future	12,895.9600	12.8960	12,712.9600	12.7130	(1.419)	0	0	0
2021/03/10	2032	03/02/2022	10.66	Call	Bond Future	3,376.2800	3.3763	3,472.7900	3.4728	2.858	0	0	0
2021/03/10	2032	03/02/2022	10.66	Put	Bond Future	5,251.4800	5.2515	5,085.4900	5.0855	(3.161)	0	0	97
2021/03/10	2032	03/02/2022	10.42	Call	Bond Future	2,814.8800	2.8149	2,894.9700	2.8950	2.845	0	0	0
2021/03/10	2032	03/02/2022	10.42	Put	Bond Future	6,021.1700	6.0212	5,838.7600	5.8388	(3.029)	0	0	0
2021/03/10	2032	03/02/2022	10.45	Put	Bond Future	5,920.3200	5.9203	5,740.1000	5.7401	(3.044)	0	0	198
2021/03/10	2032	03/02/2022	10.43	Call	Bond Future	2,836.9300	2.8369	2,917.8500	2.9179	2.852	0	0	0
2021/03/10	2032	03/02/2022	10.43	Put	Bond Future	5,987.2000	5.9872	5,805.6200	5.8056	(3.033)	0	0	0
2021/03/10	2032	03/02/2022			Bond Future	11.0068	86.3511	10.9576	86.6136	(0.447)	0.0000	0.0000	0
2021/03/10	2032	03/02/2022	10.14	Call	Bond Future	2,230.1500	2.2301	2,289.1700	2.2892	2.646	0	0	0
2021/03/10	2032	03/02/2022	10.14	Put	Bond Future	7,024.9000	7.0249	6,821.4200	6.8214	(2.897)	0	0	97
2021/03/10	2032	03/02/2022	9.14	Put	Bond Future	11,621.3000	11.6213	11,452.3000	11.4523	(1.454)	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
2021/03/10	2032	03/02/2022	9.14	Call	Bond Future	825.1000	0.8251	918.6000	0.9186	11.332	0	0	97
2021/03/10	2032	03/02/2022	8.91	Call	Bond Future	643.1600	0.6432	722.6600	0.7227	12.361	0	0	198
2021/03/10	2032	03/02/2022	10.44	Call	Bond Future	2,859.3900	2.8594	2,941.1500	2.9412	2.859	0	0	0
2021/03/10	2032	03/02/2022	10.44	Put	Bond Future	5,953.6900	5.9537	5,772.9500	5.7729	(3.036)	0	0	0
2021/03/10	2032	03/02/2022	10.45	Call	Bond Future	2,881.9400	2.8819	2,964.2200	2.9642	2.855	0	0	0
2021/03/10	2033	06/05/2021			Bond Future	101.5085	101.5085	100.8983	100.8983	(0.601)	0.0000	0.0000	9,583
2021/03/10	2033	05/08/2021			Bond Future	102.6201	102.6201	102.0020	102.0020	(0.602)	0.0000	0.0000	0
2021/03/10	2033	04/11/2021			Bond Future	102.5486	102.5486	101.9227	101.9227	(0.610)	0.0000	0.0000	0
2021/03/10	2033	03/02/2022			Bond Future	103.7266	103.7266	103.0931	103.0931	(0.611)	0.0000	0.0000	0
2021/03/10	2037	06/05/2021	12.43	Call	Bond Future	7,117.1600	7.1172	7,353.3400	7.3533	3.318	0	0	0
2021/03/10	2037	06/05/2021	12.44	Put	Bond Future	289.9800	0.2900	257.3800	0.2574	(11.242)	0	0	0
2021/03/10	2037	06/05/2021	12.42	Call	Bond Future	7,069.6900	7.0697	7,305.3000	7.3053	3.333	0	0	0
2021/03/10	2037	06/05/2021			Bond Future	11.2468	82.2675	11.2033	82.5368	(0.387)	0.0000	0.0000	130,746
2021/03/10	2037	06/05/2021	12.43	Put	Bond Future	296.2200	0.2962	263.0600	0.2631	(11.194)	0	0	0
2021/03/10	2037	06/05/2021	12.44	Call	Bond Future	7,164.7000	7.1647	7,401.4400	7.4014	3.304	0	0	0
2021/03/10	2037	06/05/2021	12.42	Put	Bond Future	302.5800	0.3026	268.8500	0.2689	(11.147)	0	0	0
2021/03/10	2037	05/08/2021	12.27	Call	Bond Future	6,177.9700	6.1780	6,365.2200	6.3652	3.031	0	0	0
2021/03/10	2037	05/08/2021	12.27	Put	Bond Future	1,675.8200	1.6758	1,591.9000	1.5919	(5.008)	0	0	0
2021/03/10	2037	05/08/2021	12.28	Call	Bond Future	6,215.0000	6.2150	6,406.2000	6.4062	3.076	0	0	0
2021/03/10	2037	05/08/2021	12.26	Put	Bond Future	1,693.5200	1.6935	1,605.7800	1.6058	(5.181)	0	0	0
2021/03/10	2037	05/08/2021			Bond Future	11.4822	78.8927	11.4369	79.1638	(0.394)	0.0000	0.0000	0
2021/03/10	2037	05/08/2021	12.28	Put	Bond Future	1,658.2700	1.6583	1,578.3000	1.5783	(4.822)	0	0	0
2021/03/10	2037	05/08/2021	12.26	Call	Bond Future	6,141.0200	6.1410	6,324.4500	6.3245	2.987	0	0	0
2021/03/10	2037	04/11/2021	12.82	Put	Bond Future	1,902.1400	1.9021	1,842.7900	1.8428	(3.120)	0	0	0
2021/03/10	2037	04/11/2021	12.83	Call	Bond Future	8,015.5500	8.0155	8,230.0600	8.2301	2.676	0	0	0
2021/03/10	2037	04/11/2021			Bond Future	11.7058	79.7619	11.6588	80.0353	(0.401)	0.0000	0.0000	0
2021/03/10	2037	04/11/2021	12.82	Call	Bond Future	7,980.1600	7.9802	8,194.2600	8.1943	2.683	0	0	0
2021/03/10	2037	04/11/2021	12.83	Put	Bond Future	1,886.3400	1.8863	1,827.4000	1.8274	(3.125)	0	0	0
2021/03/10	2037	04/11/2021	12.81	Call	Bond Future	7,944.8200	7.9448	8,158.5200	8.1585	2.690	0	0	0
2021/03/10	2037	04/11/2021	12.81	Put	Bond Future	1,918.0400	1.9180	1,858.2900	1.8583	(3.115)	0	0	0
2021/03/10	2037	03/02/2022	11.46	Call	Bond Future	3,474.8500	3.4749	3,557.4600	3.5575	2.377	0	0	0
2021/03/10	2037	03/02/2022	11.47	Put	Bond Future	6,255.3100	6.2553	6,062.1900	6.0622	(3.087)	0	0	0
2021/03/10	2037	03/02/2022	11.45	Call	Bond Future	3,450.1900	3.4502	3,531.7000	3.5317	2.362	0	0	0
2021/03/10	2037	03/02/2022			Bond Future	11.9468	76.4057	11.8978	76.6820	(0.410)	0.0000	0.0000	0
2021/03/10	2037	03/02/2022	11.46	Put	Bond Future	6,289.6600	6.2897	6,096.0200	6.0960	(3.079)	0	0	0
2021/03/10	2037	03/02/2022	11.47	Call	Bond Future	3,499.8900	3.4999	3,583.0200	3.5830	2.375	0	0	0
2021/03/10	2037	03/02/2022	11.45	Put	Bond Future	6,324.4600	6.3245	6,129.7200	6.1297	(3.079)	0	0	0
2021/03/10	2038	06/05/2021			Bond Future	113.8980	113.8980	114.4501	114.4501	0.485	0.0000	0.0000	7,799
2021/03/10	2038	05/08/2021			Bond Future	113.4235	113.4235	113.9804	113.9804	0.491	0.0000	0.0000	0
2021/03/10	2038	04/11/2021			Bond Future	114.6984	114.6984	115.2607	115.2607	0.490	0.0000	0.0000	0
2021/03/10	2038	03/02/2022			Bond Future	114.2638	114.2638	114.8321	114.8321	0.497	0.0000	0.0000	0
2021/03/10	2040	06/05/2021	12.44	Call	Bond Future	6,912.9400	6.9129	7,425.3000	7.4253	7.412	0	0	0
2021/03/10	2040	06/05/2021	12.44	Put	Bond Future	385.4000	0.3854	307.6400	0.3076	(20.176)	0	0	0
2021/03/10	2040	06/05/2021	10.83	Put	Bond Future	4,482.4100	4.4824	3,985.2400	3.9852	(11.092)	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
2021/03/10	2040	06/05/2021	10.83	Call	Bond Future	791.8000	0.7918	884.7500	0.8847	11.739	0	0	300
2021/03/10	2040	06/05/2021	11.58	Put	Bond Future	1,665.0700	1.6651	1,355.5100	1.3555	(18.591)	0	0	0
2021/03/10	2040	06/05/2021	11.58	Call	Bond Future	2,996.7400	2.9967	3,277.3000	3.2773	9.362	0	0	300
2021/03/10	2040	06/05/2021			Bond Future	11.3739	84.2139	11.2844	84.8041	(0.788)	0.0000	0.0000	79,474
2021/03/10	2040	06/05/2021	12.43	Call	Bond Future	6,863.7500	6.8638	7,374.8000	7.3748	7.446	0	0	0
2021/03/10	2040	06/05/2021	12.43	Put	Bond Future	393.4500	0.3934	314.3800	0.3144	(20.097)	0	0	0
2021/03/10	2040	06/05/2021	12.42	Call	Bond Future	6,814.6400	6.8146	7,324.3600	7.3244	7.480	0	0	0
2021/03/10	2040	06/05/2021	12.42	Put	Bond Future	401.6400	0.4016	321.2400	0.3212	(20.018)	0	0	0
2021/03/10	2040	06/05/2021	13.38	Call	Bond Future	11,644.0200	11.6440	12,222.5800	12.2226	4.969	0	0	0
2021/03/10	2040	06/05/2021	13.38	Put	Bond Future	41.1600	0.0412	29.6000	0.0296	(28.086)	0	0	300
2021/03/10	2040	05/08/2021	11.05	Put	Bond Future	5,563.2200	5.5632	5,221.0700	5.2211	(6.150)	0	0	0
2021/03/10	2040	05/08/2021	11.05	Call	Bond Future	1,917.8900	1.9179	2,171.1100	2.1711	13.203	0	0	900
2021/03/10	2040	05/08/2021	12.48	Call	Bond Future	6,846.5300	6.8465	7,364.0400	7.3640	7.559	0	0	0
2021/03/10	2040	05/08/2021	12.49	Put	Bond Future	1,577.0600	1.5771	1,503.5200	1.5035	(4.663)	0	0	0
2021/03/10	2040	05/08/2021	12.47	Call	Bond Future	6,806.9300	6.8069	7,320.2500	7.3202	7.541	0	0	0
2021/03/10	2040	05/08/2021			Bond Future	11.6049	80.6096	11.5115	81.2050	(0.804)	0.0000	0.0000	0
2021/03/10	2040	05/08/2021	11.55	Put	Bond Future	3,672.5300	3.6725	3,421.0200	3.4210	(6.848)	0	0	0
2021/03/10	2040	05/08/2021	11.55	Call	Bond Future	3,323.2200	3.3232	3,667.0800	3.6671	10.347	0	0	900
2021/03/10	2040	05/08/2021	14.80	Call	Bond Future	16,807.0000	16.8070	17,402.6500	17.4027	3.544	0	0	0
2021/03/10	2040	05/08/2021	14.80	Put	Bond Future	72.8100	0.0728	73.0900	0.0731	0.385	0	0	900
2021/03/10	2040	05/08/2021	12.48	Put	Bond Future	1,594.1500	1.5941	1,516.2900	1.5163	(4.884)	0	0	0
2021/03/10	2040	05/08/2021	12.49	Call	Bond Future	6,886.2000	6.8862	7,408.0300	7.4080	7.578	0	0	0
2021/03/10	2040	05/08/2021	12.47	Put	Bond Future	1,611.3800	1.6114	1,529.3300	1.5293	(5.092)	0	0	0
2021/03/10	2040	04/11/2021	12.90	Call	Bond Future	8,244.6700	8.2447	8,680.6900	8.6807	5.289	0	0	0
2021/03/10	2040	04/11/2021	12.90	Put	Bond Future	2,046.8900	2.0469	1,881.7100	1.8817	(8.070)	0	0	0
2021/03/10	2040	04/11/2021	12.89	Call	Bond Future	8,207.8300	8.2078	8,642.8500	8.6428	5.300	0	0	0
2021/03/10	2040	04/11/2021	12.89	Put	Bond Future	2,063.9600	2.0640	1,897.7800	1.8978	(8.052)	0	0	0
2021/03/10	2040	04/11/2021			Bond Future	11.8240	81.4978	11.7269	82.0990	(0.821)	0.0000	0.0000	0
2021/03/10	2040	04/11/2021	12.91	Call	Bond Future	8,281.5600	8.2816	8,718.5800	8.7186	5.277	0	0	0
2021/03/10	2040	04/11/2021	12.91	Put	Bond Future	2,029.9400	2.0299	1,865.7600	1.8658	(8.088)	0	0	0
2021/03/10	2040	03/02/2022	11.58	Put	Bond Future	6,625.4300	6.6254	6,216.5500	6.2165	(6.171)	0	0	0
2021/03/10	2040	03/02/2022	11.59	Call	Bond Future	3,704.8800	3.7049	3,904.8900	3.9049	5.399	0	0	0
2021/03/10	2040	03/02/2022	11.57	Put	Bond Future	6,662.5800	6.6626	6,252.2300	6.2522	(6.159)	0	0	0
2021/03/10	2040	03/02/2022			Bond Future	12.0600	77.9110	11.9586	78.5188	(0.840)	0.0000	0.0000	0
2021/03/10	2040	03/02/2022	11.58	Call	Bond Future	3,678.3600	3.6784	3,877.1900	3.8772	5.405	0	0	0
2021/03/10	2040	03/02/2022	11.59	Put	Bond Future	6,588.7400	6.5887	6,181.0400	6.1810	(6.188)	0	0	0
2021/03/10	2040	03/02/2022	11.57	Call	Bond Future	3,652.2200	3.6522	3,849.5800	3.8496	5.404	0	0	0
2021/03/10	2044	06/05/2021	12.44	Call	Bond Future	6,524.1300	6.5241	7,039.7800	7.0398	7.904	0	0	0
2021/03/10	2044	06/05/2021	12.44	Put	Bond Future	466.9500	0.4670	359.3400	0.3593	(23.045)	0	0	0
2021/03/10	2044	06/05/2021	12.43	Call	Bond Future	6,476.3600	6.4764	6,988.6900	6.9887	7.911	0	0	0
2021/03/10	2044	06/05/2021	12.43	Put	Bond Future	476.2300	0.4762	365.3000	0.3653	(23.293)	0	0	0
2021/03/10	2044	06/05/2021	11.40	Call	Bond Future	2,102.3400	2.1023	2,281.5100	2.2815	8.522	0	0	0
2021/03/10	2044	06/05/2021	11.40	Put	Bond Future	2,425.3900	2.4254	1,981.3000	1.9813	(18.310)	0	0	3,100
2021/03/10	2044	06/05/2021	11.79	Call	Bond Future	3,594.2300	3.5942	3,856.4600	3.8565	7.296	0	0	0
2021/03/10	2044	06/05/2021	11.79	Put	Bond Future	1,414.9300	1.4149	1,053.9000	1.0539	(25.516)	0	0	3,100
2021/03/10	2044	06/05/2021	11.10	Call	Bond Future	1,235.7200	1.2357	1,334.4000	1.3344	7.986	0	0	0
2021/03/10	2044	06/05/2021	12.50	Call	Bond Future	6,812.2600	6.8123	7,346.4800	7.3465	7.842	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
2021/03/10	2044	06/05/2021	12.50	Put	Bond Future	414.4100	0.4144	325.3700	0.3254	(21.486)	0	0	3,100
2021/03/10	2044	06/05/2021			Bond Future	11.4491	80.6900	11.3546	81.3132	(0.826)	0.0000	0.0000	62,084
2021/03/10	2044	06/05/2021	12.45	Call	Bond Future	6,571.9700	6.5720	7,090.8100	7.0908	7.895	0	0	0
2021/03/10	2044	06/05/2021	12.45	Put	Bond Future	457.8200	0.4578	353.4000	0.3534	(22.808)	0	0	0
2021/03/10	2044	06/05/2021	10.70	Put	Bond Future	5,671.7400	5.6717	5,050.0600	5.0501	(10.961)	0	0	0
2021/03/10	2044	06/05/2021	10.70	Call	Bond Future	491.1400	0.4911	492.7200	0.4927	0.322	0	0	3,100
2021/03/10	2044	06/05/2021	11.10	Put	Bond Future	3,580.6000	3.5806	3,056.0200	3.0560	(14.651)	0	0	3,100
2021/03/10	2044	06/05/2021	11.90	Call	Bond Future	4,070.3800	4.0704	4,362.9900	4.3630	7.189	0	0	0
2021/03/10	2044	06/05/2021	11.90	Put	Bond Future	1,209.8600	1.2099	879.2100	0.8792	(27.330)	0	0	0
2021/03/10	2044	06/05/2021	11.35	Put	Bond Future	2,592.2400	2.5922	2,137.8000	2.1378	(17.531)	0	0	0
2021/03/10	2044	06/05/2021	11.35	Call	Bond Future	1,938.2300	1.9382	2,107.0500	2.1071	8.710	0	0	3,100
2021/03/10	2044	05/08/2021	12.60	Put	Bond Future	1,537.8900	1.5379	1,405.0400	1.4050	(8.638)	0	0	0
2021/03/10	2044	05/08/2021	12.61	Call	Bond Future	7,089.9000	7.0899	7,590.2700	7.5903	7.058	0	0	0
2021/03/10	2044	05/08/2021	12.61	Put	Bond Future	1,521.5600	1.5216	1,393.0200	1.3930	(8.448)	0	0	0
2021/03/10	2044	05/08/2021			Bond Future	11.6726	77.1731	11.5740	77.8020	(0.844)	0.0000	0.0000	0
2021/03/10	2044	05/08/2021	12.60	Call	Bond Future	7,050.5400	7.0505	7,546.6000	7.5466	7.036	0	0	0
2021/03/10	2044	05/08/2021	12.59	Call	Bond Future	7,011.2600	7.0113	7,502.8000	7.5028	7.011	0	0	0
2021/03/10	2044	05/08/2021	12.59	Put	Bond Future	1,554.3800	1.5544	1,417.0100	1.4170	(8.838)	0	0	0
2021/03/10	2044	04/11/2021	12.91	Call	Bond Future	8,052.5300	8.0525	8,461.7200	8.4617	5.082	0	0	0
2021/03/10	2044	04/11/2021	12.91	Put	Bond Future	2,171.6700	2.1717	1,945.7300	1.9457	(10.404)	0	0	0
2021/03/10	2044	04/11/2021			Bond Future	11.8843	78.0234	11.7817	78.6585	(0.863)	0.0000	0.0000	0
2021/03/10	2044	04/11/2021	12.90	Call	Bond Future	8,016.6800	8.0167	8,420.7500	8.4208	5.040	0	0	0
2021/03/10	2044	04/11/2021	12.90	Put	Bond Future	2,189.3000	2.1893	1,958.2400	1.9582	(10.554)	0	0	0
2021/03/10	2044	04/11/2021	12.89	Call	Bond Future	7,980.8700	7.9809	8,380.0100	8.3800	5.001	0	0	0
2021/03/10	2044	04/11/2021	12.89	Put	Bond Future	2,207.0400	2.2070	1,971.0500	1.9710	(10.693)	0	0	0
2021/03/10	2044	03/02/2022	11.59	Call	Bond Future	3,614.8600	3.6149	3,808.8600	3.8089	5.367	0	0	0
2021/03/10	2044	03/02/2022	11.59	Put	Bond Future	6,836.4000	6.8364	6,388.4000	6.3884	(6.553)	0	0	0
2021/03/10	2044	03/02/2022	11.60	Call	Bond Future	3,640.9500	3.6410	3,836.1800	3.8362	5.362	0	0	0
2021/03/10	2044	03/02/2022	11.60	Put	Bond Future	6,798.5900	6.7986	6,351.8200	6.3518	(6.572)	0	0	0
2021/03/10	2044	03/02/2022			Bond Future	12.1123	74.5227	12.0051	75.1647	(0.884)	0.0000	0.0000	0
2021/03/10	2044	03/02/2022	11.61	Call	Bond Future	3,667.1300	3.6671	3,863.8800	3.8639	5.365	0	0	0
2021/03/10	2044	03/02/2022	11.61	Put	Bond Future	6,760.9600	6.7610	6,315.7100	6.3157	(6.586)	0	0	0
2021/03/10	2046	06/05/2021			Bond Future	102.1406	102.1406	102.1607	102.1607	0.020	0.0000	0.0000	14,893
2021/03/10	2046	05/08/2021			Bond Future	103.2594	103.2594	103.2782	103.2782	0.018	0.0000	0.0000	0
2021/03/10	2046	04/11/2021			Bond Future	102.6124	102.6124	102.6306	102.6306	0.018	0.0000	0.0000	0
2021/03/10	2046	03/02/2022			Bond Future	103.7912	103.7912	103.8095	103.8095	0.018	0.0000	0.0000	0
2021/03/10	2050	06/05/2021			Bond Future	103.9404	103.9404	104.4432	104.4432	0.484	0.0000	0.0000	10,904
2021/03/10	2050	05/08/2021			Bond Future	103.1511	103.1511	103.6582	103.6582	0.492	0.0000	0.0000	0
2021/03/10	2050	04/11/2021			Bond Future	104.3104	104.3104	104.8224	104.8224	0.491	0.0000	0.0000	0
2021/03/10	2050	03/02/2022			Bond Future	103.5612	103.5612	104.0786	104.0786	0.500	0.0000	0.0000	0
2021/03/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	8657	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
2021/03/10	AL37	06/05/2021			Index Future	767.9610	767.9610	771.8290	771.8290	0.504	0.0000	0.0000	0
2021/03/10	AL37	05/08/2021			Index Future	776.0870	776.0870	779.9930	779.9930	0.503	0.0000	0.0000	0
2021/03/10	AL37	04/11/2021			Index Future	784.7050	784.7050	788.6510	788.6510	0.503	0.0000	0.0000	0
2021/03/10	AL37	03/02/2022			Index Future	793.5300	793.5300	797.5200	797.5200	0.503	0.0000	0.0000	0
2021/03/10	AL7T	06/05/2021			Index Future	852.3780	852.3780	854.4030	854.4030	0.238	0.0000	0.0000	0
2021/03/10	AL7T	05/08/2021			Index Future	861.3970	861.3970	863.4400	863.4400	0.237	0.0000	0.0000	0
2021/03/10	AL7T	04/11/2021			Index Future	870.9620	870.9620	873.0260	873.0260	0.237	0.0000	0.0000	0
2021/03/10	AL7T	03/02/2022			Index Future	880.7580	880.7580	882.8430	882.8430	0.237	0.0000	0.0000	0
2021/03/10	ALBI	06/05/2021			Index Future	748.4990	748.4990	751.6880	751.6880	0.426	0.0000	0.0000	299
2021/03/10	ALBI	05/08/2021			Index Future	756.4190	756.4190	759.6390	759.6390	0.426	0.0000	0.0000	0
2021/03/10	ALBI	04/11/2021			Index Future	764.8180	764.8180	768.0720	768.0720	0.425	0.0000	0.0000	0
2021/03/10	ALBI	03/02/2022			Index Future	773.4200	773.4200	776.7090	776.7090	0.425	0.0000	0.0000	0
2021/03/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C202	07/12/2033			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
2021/03/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/10	ES33	06/05/2021			Bond Future	11.9611	72.7305	11.9058	73.0090	(0.462)	0.0000	0.0000	350
2021/03/10	ES33	05/08/2021			Bond Future	12.2377	73.5088	12.1802	73.7895	(0.470)	0.0000	0.0000	0
2021/03/10	ES33	04/11/2021			Bond Future	12.5174	70.5429	12.4575	70.8261	(0.479)	0.0000	0.0000	0
2021/03/10	ES33	03/02/2022			Bond Future	12.8186	71.3374	12.7560	71.6235	(0.488)	0.0000	0.0000	0
2021/03/10	ES42	06/05/2021			Bond Future	12.4758	71.0163	12.3793	71.5531	(0.773)	0.0000	0.0000	4,779
2021/03/10	ES42	05/08/2021			Bond Future	12.7397	71.7771	12.6388	72.3188	(0.792)	0.0000	0.0000	0
2021/03/10	ES42	04/11/2021			Bond Future	13.0091	68.3094	12.9036	68.8564	(0.811)	0.0000	0.0000	0
2021/03/10	ES42	03/02/2022			Bond Future	13.2893	69.0793	13.1788	69.6322	(0.832)	0.0000	0.0000	0
2021/03/10	GOVI	06/05/2021	678.68	Call	GOVI	611,280.0000	61.1280	642,270.0000	64.2270	5.070	0	0	0
2021/03/10	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	06/05/2021	678.67	Call	GOVI	611,380.0000	61.1380	642,370.0000	64.2370	5.069	0	0	0
2021/03/10	GOVI	06/05/2021			GOVI	739.8080	739.8080	742.9070	742.9070	0.419	0.0000	0.0000	976
2021/03/10	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	06/05/2021	678.69	Call	GOVI	611,180.0000	61.1180	642,170.0000	64.2170	5.071	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
2021/03/10	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	05/08/2021	719.14	Call	GOVI	284,960.0000	28.4960	316,250.0000	31.6250	10.980	0	0	0
2021/03/10	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	05/08/2021	719.13	Call	GOVI	285,060.0000	28.5060	316,350.0000	31.6350	10.977	0	0	0
2021/03/10	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	05/08/2021			GOVI	747.6360	747.6360	750.7650	750.7650	0.419	0.0000	0.0000	0
2021/03/10	GOVI	05/08/2021	719.15	Call	GOVI	284,860.0000	28.4860	316,150.0000	31.6150	10.984	0	0	0
2021/03/10	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	04/11/2021	728.41	Call	GOVI	275,270.0000	27.5270	306,900.0000	30.6900	11.491	0	0	0
2021/03/10	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	04/11/2021	728.40	Call	GOVI	275,370.0000	27.5370	307,000.0000	30.7000	11.486	0	0	0
2021/03/10	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	04/11/2021			GOVI	755.9370	755.9370	759.1000	759.1000	0.418	0.0000	0.0000	0
2021/03/10	GOVI	04/11/2021	728.42	Call	GOVI	275,170.0000	27.5170	306,800.0000	30.6800	11.495	0	0	0
2021/03/10	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	03/02/2022	792.76	Put	GOVI	283,210.0000	28.3210	251,240.0000	25.1240	(11.288)	0	0	0
2021/03/10	GOVI	03/02/2022			GOVI	764.4390	764.4390	767.6360	767.6360	0.418	0.0000	0.0000	0
2021/03/10	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	03/02/2022	792.75	Put	GOVI	283,110.0000	28.3110	251,140.0000	25.1140	(11.292)	0	0	0
2021/03/10	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	GOVI	03/02/2022	792.74	Put	GOVI	283,010.0000	28.3010	251,040.0000	25.1040	(11.296)	0	0	0
2021/03/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/10	IGOV	06/05/2021			Index Future	276.1370	276.1370	276.5370	276.5370	0.145	0.0000	0.0000	897
2021/03/10	IGOV	05/08/2021			Index Future	279.1270	279.1270	279.5300	279.5300	0.144	0.0000	0.0000	0
2021/03/10	IGOV	04/11/2021			Index Future	282.2930	282.2930	282.7000	282.7000	0.144	0.0000	0.0000	0
2021/03/10	IGOV	03/02/2022			Index Future	285.5350	285.5350	285.9460	285.9460	0.144	0.0000	0.0000	0
2021/03/10	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/10	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/10	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4600	89.4600	0.000	0.0000	0.0000	0
2021/03/10	IS05	21/12/2021			Interest Rate Swap	90.8300	90.8300	90.8400	90.8400	0.011	0.0000	0.0000	51
2021/03/10	IS05	15/03/2022			Interest Rate Swap	90.3900	90.3900	90.4000	90.4000	0.011	0.0000	0.0000	0
2021/03/10	IS05	21/06/2022			Interest Rate Swap	90.6900	90.6900	90.6900	90.6900	0.000	0.0000	0.0000	0
2021/03/10	IS05	20/09/2022			Interest Rate Swap	94.0100	94.0100	94.0100	94.0100	0.000	0.0000	0.0000	0
2021/03/10	IS05	20/12/2022			Interest Rate Swap	94.7000	94.7000	94.6900	94.6900	(0.011)	0.0000	0.0000	0
2021/03/10	IS05	22/03/2023			Interest Rate Swap	87.3200	87.3200	87.3000	87.3000	(0.023)	0.0000	0.0000	0
2021/03/10	IS05	20/06/2023			Interest Rate Swap	93.0700	93.0700	93.0200	93.0200	(0.054)	0.0000	0.0000	0
2021/03/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/10	IS10	17/12/2025			Interest Rate Swap	82.8300	82.8300	82.5000	82.5000	(0.398)	0.0000	0.0000	0
2021/03/10	IS10	16/03/2026			Interest Rate Swap	79.5700	79.5700	79.2000	79.2000	(0.465)	0.0000	0.0000	0
2021/03/10	IS10	15/06/2026			Interest Rate Swap	78.1600	78.1600	77.7500	77.7500	(0.525)	0.0000	0.0000	0
2021/03/10	IS10	21/09/2026			Interest Rate Swap	80.3300	80.3300	79.8900	79.8900	(0.548)	0.0000	0.0000	0
2021/03/10	IS10	21/12/2026			Interest Rate Swap	84.4300	84.4300	83.9700	83.9700	(0.545)	0.0000	0.0000	0
2021/03/10	IS10	15/03/2027			Interest Rate Swap	83.0800	83.0800	82.5900	82.5900	(0.590)	0.0000	0.0000	0

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2021/03/10	IS10	21/06/2027			Interest Rate Swap	85.2700	85.2700	84.7400	84.7400	(0.622)	0.0000	0.0000	0
2021/03/10	IS10	20/09/2027			Interest Rate Swap	91.1600	91.1600	90.5900	90.5900	(0.625)	0.0000	0.0000	0
2021/03/10	IS10	20/12/2027			Interest Rate Swap	91.6900	91.6900	91.0800	91.0800	(0.665)	0.0000	0.0000	0
2021/03/10	IS10	22/03/2028			Interest Rate Swap	84.9300	84.9300	84.2800	84.2800	(0.765)	0.0000	0.0000	0
2021/03/10	IS10	20/06/2028			Interest Rate Swap	92.8200	92.8200	92.1600	92.1600	(0.711)	0.0000	0.0000	0
2021/03/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/10	JBAF	17/03/2021			Jibar Tradeable Future	3.6450	96.3550	3.6550	96.3450	0.274	0.0000	0.0000	0
2021/03/10	JBAF	21/04/2021			Jibar Tradeable Future	3.7450	96.2550	3.7650	96.2350	0.534	0.0000	0.0000	0
2021/03/10	JBAF	19/05/2021			Jibar Tradeable Future	3.7700	96.2300	3.7900	96.2100	0.531	0.0000	0.0000	0
2021/03/10	JBAF	15/06/2021			Jibar Tradeable Future	3.8750	96.1250	3.8950	96.1050	0.516	0.0000	0.0000	0
2021/03/10	JBAF	21/07/2021			Jibar Tradeable Future	3.9100	96.0900	3.9300	96.0700	0.512	0.0000	0.0000	0
2021/03/10	JBAF	18/08/2021			Jibar Tradeable Future	4.0700	95.9300	4.1200	95.8800	1.229	0.0000	0.0000	0
2021/03/10	JBAF	15/09/2021			Jibar Tradeable Future	4.1100	95.8900	4.1600	95.8400	1.217	0.0000	0.0000	30,000
2021/03/10	JBAF	15/12/2021			Jibar Tradeable Future	4.5250	95.4750	4.5750	95.4250	1.105	0.0000	0.0000	0
2021/03/10	JBAF	16/03/2022			Jibar Tradeable Future	4.8000	95.2000	4.8200	95.1800	0.417	0.0000	0.0000	0
2021/03/10	JBAF	15/06/2022			Jibar Tradeable Future	5.1000	94.9000	5.1100	94.8900	0.196	0.0000	0.0000	471
2021/03/10	JBAF	21/09/2022			Jibar Tradeable Future	5.3150	94.6850	5.3150	94.6850	0.000	0.0000	0.0000	0
2021/03/10	JBAF	21/12/2022			Jibar Tradeable Future	5.6050	94.3950	5.6050	94.3950	0.000	0.0000	0.0000	0
2021/03/10	R023	06/05/2021	7.58	Call	Bond Future	3,479.1400	3.4791	3,490.9700	3.4910	0.340	0	0	0
2021/03/10	R023	06/05/2021	7.58	Put	Bond Future	0.0400	0.0000	0.1200	0.0001	200.000	0	0	0
2021/03/10	R023	06/05/2021			Bond Future	5.5339	105.2600	5.5271	105.2717	(0.122)	0.0000	0.0000	40,647
2021/03/10	R023	06/05/2021	7.57	Call	Bond Future	3,462.5200	3.4625	3,474.3400	3.4743	0.341	0	0	0
2021/03/10	R023	06/05/2021	7.57	Put	Bond Future	0.0500	0.0001	0.1200	0.0001	140.000	0	0	0
2021/03/10	R023	06/05/2021	7.56	Call	Bond Future	3,445.8900	3.4459	3,457.7200	3.4577	0.343	0	0	0
2021/03/10	R023	06/05/2021	7.56	Put	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	0
2021/03/10	R023	05/08/2021	5.30	Call	Bond Future	226.6100	0.2266	211.5300	0.2115	(6.655)	0	0	0
2021/03/10	R023	05/08/2021	5.30	Put	Bond Future	898.7800	0.8988	873.1300	0.8731	(2.854)	0	0	0
2021/03/10	R023	05/08/2021	5.29	Call	Bond Future	221.5600	0.2216	206.5700	0.2066	(6.766)	0	0	0
2021/03/10	R023	05/08/2021	5.29	Put	Bond Future	908.8400	0.9088	883.2800	0.8833	(2.812)	0	0	0
2021/03/10	R023	05/08/2021			Bond Future	5.7471	106.3865	5.7400	106.3971	(0.123)	0.0000	0.0000	0
2021/03/10	R023	05/08/2021	5.31	Call	Bond Future	231.7400	0.2317	216.5800	0.2166	(6.542)	0	0	0
2021/03/10	R023	05/08/2021	5.31	Put	Bond Future	888.8100	0.8888	863.0800	0.8631	(2.895)	0	0	0
2021/03/10	R023	04/11/2021	4.91	Call	Bond Future	83.8400	0.0838	102.0300	0.1020	21.696	0	0	0
2021/03/10	R023	04/11/2021	4.91	Put	Bond Future	1,474.0600	1.4741	1,482.4300	1.4824	0.568	0	0	0
2021/03/10	R023	04/11/2021	4.90	Call	Bond Future	81.8100	0.0818	100.1500	0.1002	22.418	0	0	0
2021/03/10	R023	04/11/2021	4.90	Put	Bond Future	1,484.8700	1.4849	1,493.3900	1.4934	0.574	0	0	0
2021/03/10	R023	04/11/2021			Bond Future	6.0029	103.6495	5.9951	103.6593	(0.130)	0.0000	0.0000	0
2021/03/10	R023	04/11/2021	4.92	Call	Bond Future	86.1000	0.0861	103.9400	0.1039	20.720	0	0	0
2021/03/10	R023	04/11/2021	4.92	Put	Bond Future	1,463.4800	1.4635	1,471.5000	1.4715	0.548	0	0	0
2021/03/10	R023	03/02/2022	5.08	Call	Bond Future	128.8100	0.1288	132.4900	0.1325	2.857	0	0	0
2021/03/10	R023	03/02/2022	5.08	Put	Bond Future	1,464.4500	1.4644	1,458.6100	1.4586	(0.399)	0	0	0
2021/03/10	R023	03/02/2022			Bond Future	6.3814	104.8164	6.3721	104.8259	(0.147)	0.0000	0.0000	0
2021/03/10	R023	03/02/2022	5.07	Call	Bond Future	127.0600	0.1271	130.7100	0.1307	2.873	0	0	0
2021/03/10	R023	03/02/2022	5.07	Put	Bond Future	1,473.0700	1.4731	1,467.2000	1.4672	(0.398)	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
2021/03/10	R023	03/02/2022	5.06	Call	Bond Future	125.3400	0.1253	128.9500	0.1289	2.880	0	0	0
2021/03/10	R023	03/02/2022	5.06	Put	Bond Future	1,481.7100	1.4817	1,475.8000	1.4758	(0.399)	0	0	0
2021/03/10	R035	06/05/2021	12.36	Put	Bond Future	184.3900	0.1844	161.6000	0.1616	(12.360)	0	0	0
2021/03/10	R035	06/05/2021	12.37	Call	Bond Future	8,045.0000	8.0450	8,325.8500	8.3259	3.491	0	0	0
2021/03/10	R035	06/05/2021	12.35	Put	Bond Future	188.7800	0.1888	165.5300	0.1655	(12.316)	0	0	0
2021/03/10	R035	06/05/2021	10.55	Call	Bond Future	914.5400	0.9145	917.0200	0.9170	0.271	0	0	0
2021/03/10	R035	06/05/2021	10.55	Put	Bond Future	3,882.7700	3.8828	3,582.0500	3.5820	(7.745)	0	0	500
2021/03/10	R035	06/05/2021	10.05	Put	Bond Future	6,582.9800	6.5830	6,261.7800	6.2618	(4.879)	0	0	0
2021/03/10	R035	06/05/2021	10.05	Call	Bond Future	248.7900	0.2488	230.7900	0.2308	(7.235)	0	0	500
2021/03/10	R035	06/05/2021	10.40	Put	Bond Future	4,612.1800	4.6122	4,294.2800	4.2943	(6.893)	0	0	0
2021/03/10	R035	06/05/2021	12.91	Put	Bond Future	45.0500	0.0450	38.2600	0.0383	(15.072)	0	0	600
2021/03/10	R035	06/05/2021	11.55	Call	Bond Future	4,218.0900	4.2181	4,333.1500	4.3331	2.728	0	0	0
2021/03/10	R035	06/05/2021	11.55	Put	Bond Future	975.2900	0.9753	787.1500	0.7872	(19.291)	0	0	1,650
2021/03/10	R035	06/05/2021	12.77	Call	Bond Future	10,045.0100	10.0450	10,338.7400	10.3387	2.924	0	0	0
2021/03/10	R035	06/05/2021	12.77	Put	Bond Future	65.9000	0.0659	56.4300	0.0564	(14.370)	0	0	1,650
2021/03/10	R035	06/05/2021	10.24	Put	Bond Future	5,470.6500	5.4707	5,141.6400	5.1416	(6.014)	0	0	0
2021/03/10	R035	06/05/2021	10.24	Call	Bond Future	437.1100	0.4371	411.3000	0.4113	(5.905)	0	0	223
2021/03/10	R035	06/05/2021			Bond Future	11.0145	86.7048	10.9660	87.0080	(0.441)	0.0000	0.0000	101,832
2021/03/10	R035	06/05/2021	12.36	Call	Bond Future	7,995.3000	7.9953	8,275.7100	8.2757	3.507	0	0	0
2021/03/10	R035	06/05/2021	12.37	Put	Bond Future	180.0900	0.1801	157.7400	0.1577	(12.410)	0	0	0
2021/03/10	R035	06/05/2021	12.35	Call	Bond Future	7,945.6400	7.9456	8,225.5900	8.2256	3.523	0	0	0
2021/03/10	R035	06/05/2021	11.05	Call	Bond Future	2,255.0700	2.2551	2,299.6200	2.2996	1.976	0	0	0
2021/03/10	R035	06/05/2021	11.05	Put	Bond Future	2,034.5300	2.0345	1,775.8800	1.7759	(12.713)	0	0	500
2021/03/10	R035	06/05/2021	10.40	Call	Bond Future	653.2800	0.6533	638.5800	0.6386	(2.250)	0	0	600
2021/03/10	R035	06/05/2021	11.15	Put	Bond Future	1,770.7700	1.7708	1,517.2600	1.5173	(14.316)	0	0	0
2021/03/10	R035	06/05/2021	11.15	Call	Bond Future	2,608.7500	2.6088	2,658.4400	2.6584	1.905	0	0	600
2021/03/10	R035	06/05/2021	12.91	Call	Bond Future	10,743.5500	10.7436	11,039.9600	11.0400	2.759	0	0	0
2021/03/10	R035	06/05/2021	10.81	Put	Bond Future	2,806.6500	2.8067	2,536.4500	2.5365	(9.627)	0	0	0
2021/03/10	R035	06/05/2021	10.81	Call	Bond Future	1,518.0000	1.5180	1,551.0000	1.5510	2.174	0	0	1,650
2021/03/10	R035	06/05/2021	12.02	Call	Bond Future	6,334.2600	6.3343	6,595.0600	6.5951	4.117	0	0	0
2021/03/10	R035	06/05/2021	12.02	Put	Bond Future	393.3800	0.3934	350.9800	0.3510	(10.778)	0	0	223
2021/03/10	R035	06/05/2021	11.32	Call	Bond Future	3,261.0500	3.2611	3,327.8500	3.3279	2.048	0	0	0
2021/03/10	R035	06/05/2021	11.32	Put	Bond Future	1,388.4700	1.3885	1,152.0700	1.1521	(17.026)	0	0	223
2021/03/10	R035	05/08/2021	11.37	Call	Bond Future	3,741.9600	3.7420	3,853.1000	3.8531	2.970	0	0	0
2021/03/10	R035	05/08/2021	11.37	Put	Bond Future	3,010.2900	3.0103	2,816.0900	2.8161	(6.451)	0	0	100
2021/03/10	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	R035	05/08/2021	5.31	Put	Bond Future	50,457.9200	50.4579	50,152.5800	50.1526	(0.605)	0	0	0
2021/03/10	R035	05/08/2021			Bond Future	11.2481	87.6328	11.1976	87.9381	(0.448)	0.0000	0.0000	0
2021/03/10	R035	05/08/2021	10.77	Call	Bond Future	1,995.5600	1.9956	2,087.3500	2.0874	4.600	0	0	0
2021/03/10	R035	05/08/2021	10.77	Put	Bond Future	4,956.5500	4.9565	4,743.0000	4.7430	(4.308)	0	0	100
2021/03/10	R035	05/08/2021	10.02	Put	Bond Future	8,582.3800	8.5824	8,343.4000	8.3434	(2.785)	0	0	0
2021/03/10	R035	05/08/2021	10.02	Call	Bond Future	661.0100	0.6610	727.3700	0.7274	10.039	0	0	100
2021/03/10	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	R035	05/08/2021	5.30	Put	Bond Future	50,574.5000	50.5745	50,269.1600	50.2692	(0.604)	0	0	0
2021/03/10	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/10	R035	05/08/2021	5.29	Put	Bond Future	50,691.2100	50.6912	50,385.8700	50.3859	(0.602)	0	0	0
2021/03/10	R035	04/11/2021	10.12	Put	Bond Future	9,664.5500	9.6646	9,403.3000	9.4033	(2.703)	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
2021/03/10	R035	04/11/2021	10.12	Call	Bond Future	1,091.8500	1.0919	1,138.6000	1.1386	4.282	0	0	400
2021/03/10	R035	04/11/2021	10.62	Put	Bond Future	7,238.9700	7.2390	6,915.4300	6.9154	(4.469)	0	0	0
2021/03/10	R035	04/11/2021	10.62	Call	Bond Future	1,957.1800	1.9572	1,941.6400	1.9416	(0.794)	0	0	400
2021/03/10	R035	04/11/2021	11.75	Put	Bond Future	3,492.6200	3.4926	3,209.2600	3.2093	(8.113)	0	0	782
2021/03/10	R035	04/11/2021	11.08	Call	Bond Future	3,016.0600	3.0161	3,039.8900	3.0399	0.790	0	0	0
2021/03/10	R035	04/11/2021	11.08	Put	Bond Future	5,419.5000	5.4195	5,135.3300	5.1353	(5.243)	0	0	782
2021/03/10	R035	04/11/2021	10.23	Put	Bond Future	9,089.3200	9.0893	8,810.5200	8.8105	(3.067)	0	0	0
2021/03/10	R035	04/11/2021	12.53	Call	Bond Future	7,745.5300	7.7455	7,995.7000	7.9957	3.230	0	0	0
2021/03/10	R035	04/11/2021	12.53	Put	Bond Future	1,926.3900	1.9264	1,868.5600	1.8686	(3.002)	0	0	0
2021/03/10	R035	04/11/2021			Bond Future	11.4818	84.1224	11.4294	84.4304	(0.457)	0.0000	0.0000	0
2021/03/10	R035	04/11/2021	13.82	Call	Bond Future	12,743.3700	12.7434	13,033.1300	13.0331	2.274	0	0	0
2021/03/10	R035	04/11/2021	13.82	Put	Bond Future	565.4100	0.5654	547.1700	0.5472	(3.226)	0	0	400
2021/03/10	R035	04/11/2021	11.75	Call	Bond Future	5,041.8700	5.0419	5,066.5100	5.0665	0.489	0	0	0
2021/03/10	R035	04/11/2021	10.23	Call	Bond Future	1,255.6300	1.2556	1,284.8300	1.2848	2.326	0	0	782
2021/03/10	R035	04/11/2021	12.52	Call	Bond Future	7,709.4600	7.7095	7,959.2000	7.9592	3.239	0	0	0
2021/03/10	R035	04/11/2021	12.52	Put	Bond Future	1,942.9300	1.9429	1,884.6700	1.8847	(2.999)	0	0	0
2021/03/10	R035	04/11/2021	12.51	Call	Bond Future	7,673.4500	7.6735	7,922.7400	7.9227	3.249	0	0	0
2021/03/10	R035	04/11/2021	12.51	Put	Bond Future	1,959.5900	1.9596	1,900.8800	1.9009	(2.996)	0	0	0
2021/03/10	R035	03/02/2022	11.39	Call	Bond Future	3,769.4500	3.7694	3,884.9400	3.8849	3.064	0	0	0
2021/03/10	R035	03/02/2022	11.39	Put	Bond Future	5,753.2000	5.7532	5,557.6000	5.5576	(3.400)	0	0	683
2021/03/10	R035	03/02/2022	10.65	Call	Bond Future	2,087.4200	2.0874	2,166.7600	2.1668	3.801	0	0	0
2021/03/10	R035	03/02/2022	11.23	Call	Bond Future	3,361.9900	3.3620	3,463.9300	3.4639	3.032	0	0	0
2021/03/10	R035	03/02/2022	11.23	Put	Bond Future	6,293.2500	6.2933	6,084.1000	6.0841	(3.323)	0	0	0
2021/03/10	R035	03/02/2022	11.22	Call	Bond Future	3,337.0700	3.3371	3,438.0900	3.4381	3.027	0	0	0
2021/03/10	R035	03/02/2022	11.22	Put	Bond Future	6,328.0700	6.3281	6,118.0000	6.1180	(3.320)	0	0	0
2021/03/10	R035	03/02/2022			Bond Future	11.7337	85.0697	11.6790	85.3808	(0.466)	0.0000	0.0000	0
2021/03/10	R035	03/02/2022	10.65	Put	Bond Future	8,587.5100	8.5875	8,355.7600	8.3558	(2.699)	0	0	683
2021/03/10	R035	03/02/2022	9.70	Put	Bond Future	13,648.9100	13.6489	13,433.7300	13.4337	(1.577)	0	0	0
2021/03/10	R035	03/02/2022	9.70	Call	Bond Future	817.4000	0.8174	913.3100	0.9133	11.734	0	0	683
2021/03/10	R035	03/02/2022	11.24	Call	Bond Future	3,386.6700	3.3867	3,489.5300	3.4895	3.037	0	0	0
2021/03/10	R035	03/02/2022	11.24	Put	Bond Future	6,258.2600	6.2583	6,050.0300	6.0500	(3.327)	0	0	0
2021/03/10	R186	06/05/2021	10.77	Call	Bond Future	13,094.9100	13.0949	13,705.2200	13.7052	4.661	0	0	0
2021/03/10	R186	06/05/2021	10.77	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/03/10	R186	06/05/2021	10.76	Call	Bond Future	13,053.8600	13.0539	13,664.1700	13.6642	4.675	0	0	0
2021/03/10	R186	06/05/2021	10.76	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/03/10	R186	06/05/2021			Bond Future	7.8235	116.0225	7.6969	116.6328	(1.618)	0.0000	0.0000	107,278
2021/03/10	R186	06/05/2021	10.78	Call	Bond Future	13,135.9400	13.1359	13,746.2500	13.7463	4.646	0	0	0
2021/03/10	R186	06/05/2021	10.78	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/03/10	R186	06/05/2021	7.30	Call	Bond Future	374.3500	0.3744	503.0900	0.5031	34.390	0	0	0
2021/03/10	R186	06/05/2021	7.30	Put	Bond Future	2,925.5100	2.9255	2,443.9300	2.4439	(16.461)	0	0	15,177
2021/03/10	R186	05/08/2021	8.62	Call	Bond Future	3,561.4900	3.5615	4,000.1200	4.0001	12.316	0	0	0
2021/03/10	R186	05/08/2021	8.62	Put	Bond Future	955.2700	0.9553	778.5500	0.7786	(18.499)	0	0	0
2021/03/10	R186	05/08/2021	8.61	Call	Bond Future	3,529.1800	3.5292	3,966.2700	3.9663	12.385	0	0	0
2021/03/10	R186	05/08/2021	8.61	Put	Bond Future	967.3000	0.9673	789.0400	0.7890	(18.429)	0	0	0
2021/03/10	R186	05/08/2021			Bond Future	8.0407	111.9838	7.9064	112.5992	(1.670)	0.0000	0.0000	0
2021/03/10	R186	05/08/2021	8.63	Call	Bond Future	3,594.1300	3.5941	4,034.2800	4.0343	12.246	0	0	0
2021/03/10	R186	05/08/2021	8.63	Put	Bond Future	943.6100	0.9436	768.4100	0.7684	(18.567)	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
2021/03/10	R186	04/11/2021	8.10	Call	Bond Future	2,126.4800	2.1265	2,317.9800	2.3180	9.005	0	0	0
2021/03/10	R186	04/11/2021	8.10	Put	Bond Future	2,825.9700	2.8260	2,396.2800	2.3963	(15.205)	0	0	0
2021/03/10	R186	04/11/2021	8.09	Call	Bond Future	2,105.2900	2.1053	2,295.7500	2.2957	9.047	0	0	0
2021/03/10	R186	04/11/2021	8.09	Put	Bond Future	2,848.5200	2.8485	2,417.7900	2.4178	(15.121)	0	0	0
2021/03/10	R186	04/11/2021			Bond Future	8.2606	113.2167	8.1179	113.8379	(1.727)	0.0000	0.0000	0
2021/03/10	R186	04/11/2021	8.11	Call	Bond Future	2,147.7900	2.1478	2,340.3300	2.3403	8.965	0	0	0
2021/03/10	R186	04/11/2021	8.11	Put	Bond Future	2,803.5500	2.8036	2,374.9000	2.3749	(15.290)	0	0	0
2021/03/10	R186	03/02/2022	7.30	Call	Bond Future	844.9500	0.8450	1,040.0700	1.0401	23.092	0	0	0
2021/03/10	R186	03/02/2022	7.30	Put	Bond Future	5,939.3700	5.9394	5,506.7700	5.5068	(7.284)	0	0	0
2021/03/10	R186	03/02/2022			Bond Future	8.5044	109.2100	8.3522	109.8378	(1.790)	0.0000	0.0000	0
2021/03/10	R186	03/02/2022	7.28	Call	Bond Future	824.0800	0.8241	1,018.8500	1.0189	23.635	0	0	0
2021/03/10	R186	03/02/2022	7.28	Put	Bond Future	6,005.6100	6.0056	5,572.6600	5.5727	(7.209)	0	0	0
2021/03/10	R186	03/02/2022	7.29	Call	Bond Future	834.4700	0.8345	1,029.4200	1.0294	23.362	0	0	0
2021/03/10	R186	03/02/2022	7.29	Put	Bond Future	5,972.4400	5.9724	5,539.6700	5.5397	(7.246)	0	0	0
2021/03/10	R197	06/05/2021			Bond Future	318.7898	318.7898	318.7841	318.7841	(0.002)	0.0000	0.0000	2,074
2021/03/10	R197	05/08/2021			Bond Future	314.2781	314.2781	314.2684	314.2684	(0.003)	0.0000	0.0000	0
2021/03/10	R197	04/11/2021			Bond Future	317.8106	317.8106	317.7982	317.7982	(0.004)	0.0000	0.0000	0
2021/03/10	R197	03/02/2022			Bond Future	313.3627	313.3627	313.3490	313.3490	(0.004)	0.0000	0.0000	0
2021/03/10	R202	06/05/2021			Bond Future	223.3509	223.3509	225.1813	225.1813	0.820	0.0000	0.0000	8,028
2021/03/10	R202	05/08/2021			Bond Future	221.5461	221.5461	223.3939	223.3939	0.834	0.0000	0.0000	0
2021/03/10	R202	04/11/2021			Bond Future	224.0360	224.0360	225.9027	225.9027	0.833	0.0000	0.0000	0
2021/03/10	R202	03/02/2022			Bond Future	222.3078	222.3078	224.1951	224.1951	0.849	0.0000	0.0000	0
2021/03/10	R209	06/05/2021	12.23	Call	Bond Future	6,730.5200	6.7305	6,989.5400	6.9895	3.848	0	0	0
2021/03/10	R209	06/05/2021	12.23	Put	Bond Future	219.8300	0.2198	191.3300	0.1913	(12.965)	0	0	0
2021/03/10	R209	06/05/2021	12.22	Call	Bond Future	6,688.8700	6.6889	6,947.3900	6.9474	3.865	0	0	0
2021/03/10	R209	06/05/2021	12.22	Put	Bond Future	224.5800	0.2246	195.5800	0.1956	(12.913)	0	0	0
2021/03/10	R209	06/05/2021	9.50	Put	Bond Future	8,486.3500	8.4863	8,212.2800	8.2123	(3.230)	0	0	0
2021/03/10	R209	06/05/2021	9.50	Call	Bond Future	67.8800	0.0679	81.3300	0.0813	19.814	0	0	2,150
2021/03/10	R209	06/05/2021	10.35	Call	Bond Future	714.9500	0.7150	733.3700	0.7334	2.576	0	0	500
2021/03/10	R209	06/05/2021	9.75	Put	Bond Future	6,993.7600	6.9938	6,722.2200	6.7222	(3.883)	0	0	0
2021/03/10	R209	06/05/2021	9.75	Call	Bond Future	153.4000	0.1534	169.3800	0.1694	10.417	0	0	5,050
2021/03/10	R209	06/05/2021	11.00	Call	Bond Future	2,155.5900	2.1556	2,225.0200	2.2250	3.221	0	0	0
2021/03/10	R209	06/05/2021	11.00	Put	Bond Future	1,778.3700	1.7784	1,560.2800	1.5603	(12.263)	0	0	3,500
2021/03/10	R209	06/05/2021	10.00	Put	Bond Future	5,623.5400	5.6235	5,346.0600	5.3461	(4.934)	0	0	0
2021/03/10	R209	06/05/2021	10.00	Call	Bond Future	314.3700	0.3144	324.4100	0.3244	3.194	0	0	0
2021/03/10	R209	06/05/2021	12.25	Call	Bond Future	6,813.9300	6.8139	7,073.9200	7.0739	3.816	0	0	0
2021/03/10	R209	06/05/2021	12.25	Put	Bond Future	210.5900	0.2106	183.0600	0.1831	(13.073)	0	0	9,150
2021/03/10	R209	06/05/2021			Bond Future	10.9298	66.6498	10.8768	66.9373	(0.486)	0.0000	0.0000	27,123
2021/03/10	R209	06/05/2021	12.24	Call	Bond Future	6,772.2200	6.7722	7,031.7300	7.0317	3.832	0	0	0
2021/03/10	R209	06/05/2021	12.24	Put	Bond Future	215.1700	0.2152	187.1600	0.1872	(13.018)	0	0	0
2021/03/10	R209	06/05/2021	10.35	Put	Bond Future	3,956.2700	3.9563	3,687.1700	3.6872	(6.802)	0	0	0
2021/03/10	R209	06/05/2021	10.60	Call	Bond Future	1,151.3800	1.1514	1,193.6000	1.1936	3.667	0	0	0
2021/03/10	R209	06/05/2021	10.60	Put	Bond Future	2,967.7600	2.9678	2,722.4600	2.7225	(8.265)	0	0	6,250
2021/03/10	R209	06/05/2021	11.60	Call	Bond Future	4,224.5300	4.2245	4,370.1200	4.3701	3.446	0	0	0
2021/03/10	R209	06/05/2021	11.60	Put	Bond Future	745.1500	0.7452	603.2200	0.6032	(19.047)	0	0	3,750

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
2021/03/10	R209	06/05/2021	10.25	Put	Bond Future	4,401.4000	4.4014	4,124.8400	4.1248	(6.283)	0	0	0
2021/03/10	R209	06/05/2021	10.25	Call	Bond Future	578.0900	0.5781	589.0500	0.5891	1.896	0	0	5,325
2021/03/10	R209	06/05/2021	11.25	Call	Bond Future	2,958.9700	2.9590	3,042.1400	3.0421	2.811	0	0	0
2021/03/10	R209	06/05/2021	11.25	Put	Bond Future	1,262.5300	1.2625	1,058.1800	1.0582	(16.186)	0	0	9,150
2021/03/10	R209	05/08/2021	11.81	Call	Bond Future	5,094.4900	5.0945	5,206.9300	5.2069	2.207	0	0	0
2021/03/10	R209	05/08/2021	11.81	Put	Bond Future	1,684.5600	1.6846	1,507.2900	1.5073	(10.523)	0	0	0
2021/03/10	R209	05/08/2021			Bond Future	11.1354	67.3634	11.0805	67.6531	(0.493)	0.0000	0.0000	0
2021/03/10	R209	05/08/2021	11.80	Call	Bond Future	5,063.0300	5.0630	5,171.8300	5.1718	2.149	0	0	0
2021/03/10	R209	05/08/2021	11.80	Put	Bond Future	1,701.7300	1.7017	1,520.8200	1.5208	(10.631)	0	0	0
2021/03/10	R209	05/08/2021	11.79	Call	Bond Future	5,031.6500	5.0317	5,136.8000	5.1368	2.090	0	0	0
2021/03/10	R209	05/08/2021	11.79	Put	Bond Future	1,719.0400	1.7190	1,534.4800	1.5345	(10.736)	0	0	0
2021/03/10	R209	04/11/2021	10.50	Call	Bond Future	1,892.9900	1.8930	1,914.6800	1.9147	1.146	0	0	0
2021/03/10	R209	04/11/2021	12.00	Call	Bond Future	5,686.7300	5.6867	5,829.7900	5.8298	2.516	0	0	0
2021/03/10	R209	04/11/2021	12.00	Put	Bond Future	2,434.0800	2.4341	2,284.8000	2.2848	(6.133)	0	0	5,500
2021/03/10	R209	04/11/2021	12.19	Call	Bond Future	6,240.9500	6.2410	6,461.5300	6.4615	3.534	0	0	0
2021/03/10	R209	04/11/2021	12.19	Put	Bond Future	2,096.1700	2.0962	2,024.4100	2.0244	(3.423)	0	0	0
2021/03/10	R209	04/11/2021	12.17	Call	Bond Future	6,181.6600	6.1817	6,394.3300	6.3943	3.440	0	0	0
2021/03/10	R209	04/11/2021			Bond Future	11.3401	64.9646	11.2832	65.2569	(0.502)	0.0000	0.0000	1,795
2021/03/10	R209	04/11/2021	10.50	Put	Bond Future	6,407.4000	6.4074	6,136.7500	6.1367	(4.224)	0	0	5,500
2021/03/10	R209	04/11/2021	9.50	Put	Bond Future	11,104.7500	11.1047	10,866.6300	10.8666	(2.144)	0	0	0
2021/03/10	R209	04/11/2021	9.50	Call	Bond Future	607.9300	0.6079	662.1500	0.6622	8.919	0	0	3,750
2021/03/10	R209	04/11/2021	12.18	Call	Bond Future	6,211.2800	6.2113	6,427.9100	6.4279	3.488	0	0	0
2021/03/10	R209	04/11/2021	12.18	Put	Bond Future	2,112.9800	2.1130	2,037.2700	2.0373	(3.583)	0	0	0
2021/03/10	R209	04/11/2021	12.17	Put	Bond Future	2,129.8900	2.1299	2,050.2200	2.0502	(3.741)	0	0	0
2021/03/10	R209	03/02/2022	11.03	Call	Bond Future	3,040.1500	3.0401	3,186.2100	3.1862	4.804	0	0	0
2021/03/10	R209	03/02/2022	11.03	Put	Bond Future	5,735.4500	5.7354	5,586.1200	5.5861	(2.604)	0	0	0
2021/03/10	R209	03/02/2022	11.02	Call	Bond Future	3,018.6700	3.0187	3,163.6500	3.1637	4.803	0	0	0
2021/03/10	R209	03/02/2022	11.02	Put	Bond Future	5,766.8500	5.7668	5,616.4400	5.6164	(2.608)	0	0	0
2021/03/10	R209	03/02/2022			Bond Future	11.5553	65.6963	11.4962	65.9916	(0.512)	0.0000	0.0000	0
2021/03/10	R209	03/02/2022	11.04	Call	Bond Future	3,061.9500	3.0619	3,208.8600	3.2089	4.798	0	0	0
2021/03/10	R209	03/02/2022	11.04	Put	Bond Future	5,704.4200	5.7044	5,555.9400	5.5559	(2.603)	0	0	0
2021/03/10	R210	06/05/2021			Bond Future	197.5650	197.5650	196.5853	196.5853	(0.496)	0.0000	0.0000	1,183
2021/03/10	R210	05/08/2021			Bond Future	199.7287	199.7287	198.7359	198.7359	(0.497)	0.0000	0.0000	0
2021/03/10	R210	04/11/2021			Bond Future	199.2331	199.2331	198.2276	198.2276	(0.505)	0.0000	0.0000	0
2021/03/10	R210	03/02/2022			Bond Future	201.5219	201.5219	200.5041	200.5041	(0.505)	0.0000	0.0000	0
2021/03/10	R212	06/05/2021			Bond Future	171.2926	171.2926	171.2802	171.2802	(0.007)	0.0000	0.0000	2,980
2021/03/10	R212	05/08/2021			Bond Future	170.8366	170.8366	170.8220	170.8220	(0.009)	0.0000	0.0000	0
2021/03/10	R212	04/11/2021			Bond Future	172.7567	172.7567	172.7405	172.7405	(0.009)	0.0000	0.0000	0
2021/03/10	R213	06/05/2021	11.91	Call	Bond Future	9,978.6800	9.9787	10,207.0400	10.2070	2.288	0	0	0
2021/03/10	R213	06/05/2021	11.91	Put	Bond Future	21.4500	0.0215	16.5800	0.0166	(22.704)	0	0	0
2021/03/10	R213	06/05/2021			Bond Future	9.9142	83.3377	9.8714	83.5709	(0.433)	0.0000	0.0000	9,543
2021/03/10	R213	06/05/2021	11.90	Call	Bond Future	9,933.5800	9.9336	10,161.8100	10.1618	2.298	0	0	0
2021/03/10	R213	06/05/2021	11.90	Put	Bond Future	22.1300	0.0221	17.1300	0.0171	(22.594)	0	0	0
2021/03/10	R213	06/05/2021	11.89	Call	Bond Future	9,888.4500	9.8885	10,116.5500	10.1165	2.307	0	0	0
2021/03/10	R213	06/05/2021	11.89	Put	Bond Future	22.8200	0.0228	17.6900	0.0177	(22.480)	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
2021/03/10	R213	05/08/2021	10.14	Put	Bond Future	2,720.9700	2.7210	2,530.7800	2.5308	(6.990)	0	0	0
2021/03/10	R213	05/08/2021	9.34	Put	Bond Future	5,363.9400	5.3639	5,140.6800	5.1407	(4.162)	0	0	0
2021/03/10	R213	05/08/2021	9.34	Call	Bond Future	1,061.8000	1.0618	1,073.2200	1.0732	1.076	0	0	0
2021/03/10	R213	05/08/2021	10.85	Call	Bond Future	5,055.4100	5.0554	5,136.8300	5.1368	1.611	0	0	0
2021/03/10	R213	05/08/2021	10.85	Put	Bond Future	1,382.7700	1.3828	1,229.5100	1.2295	(11.084)	0	0	0
2021/03/10	R213	05/08/2021	10.84	Call	Bond Future	5,021.7400	5.0217	5,099.7100	5.0997	1.553	0	0	0
2021/03/10	R213	05/08/2021	10.84	Put	Bond Future	1,398.6400	1.3986	1,241.9300	1.2419	(11.204)	0	0	0
2021/03/10	R213	05/08/2021			Bond Future	10.1306	84.2296	10.0861	84.4643	(0.439)	0.0000	0.0000	0
2021/03/10	R213	05/08/2021	10.78	Call	Bond Future	4,821.7700	4.8218	4,879.5600	4.8796	1.199	0	0	0
2021/03/10	R213	05/08/2021	10.78	Put	Bond Future	1,496.7900	1.4968	1,319.9000	1.3199	(11.818)	0	0	0
2021/03/10	R213	05/08/2021	10.14	Call	Bond Future	2,770.5100	2.7705	2,815.0000	2.8150	1.606	0	0	0
2021/03/10	R213	05/08/2021	10.86	Call	Bond Future	5,089.1800	5.0892	5,173.8500	5.1738	1.664	0	0	0
2021/03/10	R213	05/08/2021	10.86	Put	Bond Future	1,367.0400	1.3670	1,217.0300	1.2170	(10.973)	0	0	0
2021/03/10	R213	04/11/2021	11.10	Put	Bond Future	1,995.0400	1.9950	1,871.3600	1.8714	(6.199)	0	0	0
2021/03/10	R213	04/11/2021	11.11	Call	Bond Future	5,743.2400	5.7432	5,859.7600	5.8598	2.029	0	0	0
2021/03/10	R213	04/11/2021	11.09	Put	Bond Future	2,012.3000	2.0123	1,884.7600	1.8848	(6.338)	0	0	0
2021/03/10	R213	04/11/2021			Bond Future	10.3486	81.6270	10.3023	81.8636	(0.447)	0.0000	0.0000	0
2021/03/10	R213	04/11/2021	11.10	Call	Bond Future	5,712.4400	5.7124	5,825.3400	5.8253	1.976	0	0	0
2021/03/10	R213	04/11/2021	11.11	Put	Bond Future	1,977.8900	1.9779	1,857.8300	1.8578	(6.070)	0	0	0
2021/03/10	R213	04/11/2021	11.09	Call	Bond Future	5,681.7200	5.6817	5,790.7600	5.7908	1.919	0	0	0
2021/03/10	R213	03/02/2022	8.80	Put	Bond Future	10,298.5100	10.2985	10,153.2000	10.1532	(1.411)	0	0	0
2021/03/10	R213	03/02/2022	8.80	Call	Bond Future	815.1800	0.8152	908.7900	0.9088	11.483	0	0	102
2021/03/10	R213	03/02/2022	9.58	Put	Bond Future	6,938.0400	6.9380	6,793.3300	6.7933	(2.086)	0	0	200
2021/03/10	R213	03/02/2022	8.63	Put	Bond Future	11,141.4400	11.1414	10,986.0300	10.9860	(1.395)	0	0	0
2021/03/10	R213	03/02/2022	8.63	Call	Bond Future	680.7600	0.6808	764.2700	0.7643	12.267	0	0	200
2021/03/10	R213	03/02/2022	9.98	Call	Bond Future	2,509.9400	2.5099	2,630.7600	2.6308	4.814	0	0	0
2021/03/10	R213	03/02/2022	9.98	Put	Bond Future	5,570.9500	5.5710	5,452.8500	5.4528	(2.120)	0	0	0
2021/03/10	R213	03/02/2022			Bond Future	10.5849	82.5460	10.5366	82.7850	(0.456)	0.0000	0.0000	0
2021/03/10	R213	03/02/2022	10.25	Call	Bond Future	3,094.5700	3.0946	3,232.9600	3.2330	4.472	0	0	0
2021/03/10	R213	03/02/2022	10.25	Put	Bond Future	4,770.7000	4.7707	4,670.1700	4.6702	(2.107)	0	0	102
2021/03/10	R213	03/02/2022	9.76	Call	Bond Future	2,083.5600	2.0836	2,189.8100	2.1898	5.099	0	0	0
2021/03/10	R213	03/02/2022	9.76	Put	Bond Future	6,295.6200	6.2956	6,162.9500	6.1629	(2.107)	0	0	102
2021/03/10	R213	03/02/2022	10.15	Call	Bond Future	2,870.4200	2.8704	3,002.3900	3.0024	4.598	0	0	0
2021/03/10	R213	03/02/2022	10.15	Put	Bond Future	5,055.9400	5.0559	4,948.9900	4.9490	(2.115)	0	0	200
2021/03/10	R213	03/02/2022	9.58	Call	Bond Future	1,768.7900	1.7688	1,863.0000	1.8630	5.326	0	0	0
2021/03/10	R213	03/02/2022	9.97	Call	Bond Future	2,489.8100	2.4898	2,609.7900	2.6098	4.819	0	0	0
2021/03/10	R213	03/02/2022	9.97	Put	Bond Future	5,602.6900	5.6027	5,483.7500	5.4838	(2.123)	0	0	0
2021/03/10	R213	03/02/2022	9.96	Call	Bond Future	2,469.4700	2.4695	2,588.9100	2.5889	4.837	0	0	0
2021/03/10	R213	03/02/2022	9.96	Put	Bond Future	5,634.2700	5.6343	5,514.7900	5.5148	(2.121)	0	0	0
2021/03/10	R214	06/05/2021	12.26	Call	Bond Future	5,320.8500	5.3209	5,730.1500	5.7301	7.692	0	0	0
2021/03/10	R214	06/05/2021	12.26	Put	Bond Future	513.9400	0.5139	413.3600	0.4134	(19.570)	0	0	0
2021/03/10	R214	06/05/2021	12.25	Call	Bond Future	5,282.5100	5.2825	5,690.4500	5.6904	7.722	0	0	0
2021/03/10	R214	06/05/2021	12.25	Put	Bond Future	523.1100	0.5231	421.1700	0.4212	(19.487)	0	0	0
2021/03/10	R214	06/05/2021			Bond Future	11.3118	63.5252	11.2181	64.0351	(0.828)	0.0000	0.0000	14,035
2021/03/10	R214	06/05/2021	12.27	Call	Bond Future	5,359.2500	5.3592	5,769.9000	5.7699	7.662	0	0	0
2021/03/10	R214	06/05/2021	12.27	Put	Bond Future	504.9000	0.5049	405.6700	0.4057	(19.653)	0	0	0
2021/03/10	R214	05/08/2021	12.03	Put	Bond Future	2,115.8600	2.1159	1,801.8000	1.8018	(14.843)	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
2021/03/10	R214	05/08/2021	12.01	Call	Bond Future	4,661.8200	4.6618	4,853.4300	4.8534	4.110	0	0	0
2021/03/10	R214	05/08/2021			Bond Future	11.5167	64.2051	11.4194	64.7197	(0.845)	0.0000	0.0000	0
2021/03/10	R214	05/08/2021	12.02	Call	Bond Future	4,691.1200	4.6911	4,887.2500	4.8873	4.181	0	0	0
2021/03/10	R214	05/08/2021	12.02	Put	Bond Future	2,135.5100	2.1355	1,817.0800	1.8171	(14.911)	0	0	0
2021/03/10	R214	05/08/2021	12.03	Call	Bond Future	4,720.4900	4.7205	4,920.9900	4.9210	4.247	0	0	0
2021/03/10	R214	05/08/2021	12.01	Put	Bond Future	2,155.2900	2.1553	1,832.3400	1.8323	(14.984)	0	0	0
2021/03/10	R214	04/11/2021	12.47	Call	Bond Future	6,078.4200	6.0784	6,328.4300	6.3284	4.113	0	0	0
2021/03/10	R214	04/11/2021	12.46	Call	Bond Future	6,050.2500	6.0502	6,295.7700	6.2958	4.058	0	0	0
2021/03/10	R214	04/11/2021	12.46	Put	Bond Future	2,453.5400	2.4535	2,179.3500	2.1794	(11.175)	0	0	0
2021/03/10	R214	04/11/2021			Bond Future	11.7204	61.6343	11.6193	62.1540	(0.862)	0.0000	0.0000	0
2021/03/10	R214	04/11/2021	12.47	Put	Bond Future	2,435.4800	2.4355	2,165.7800	2.1658	(11.074)	0	0	0
2021/03/10	R214	04/11/2021	12.48	Call	Bond Future	6,106.6200	6.1066	6,361.1100	6.3611	4.167	0	0	0
2021/03/10	R214	04/11/2021	12.48	Put	Bond Future	2,417.5200	2.4175	2,152.3000	2.1523	(10.971)	0	0	0
2021/03/10	R214	03/02/2022	11.40	Put	Bond Future	5,931.5000	5.9315	5,603.4200	5.6034	(5.531)	0	0	0
2021/03/10	R214	03/02/2022	11.41	Call	Bond Future	3,184.8400	3.1848	3,383.5200	3.3835	6.238	0	0	0
2021/03/10	R214	03/02/2022	11.39	Put	Bond Future	5,962.9500	5.9629	5,633.6300	5.6336	(5.523)	0	0	0
2021/03/10	R214	03/02/2022			Bond Future	11.9381	62.3284	11.8330	62.8537	(0.881)	0.0000	0.0000	0
2021/03/10	R214	03/02/2022	11.40	Call	Bond Future	3,163.0700	3.1631	3,360.2900	3.3603	6.235	0	0	0
2021/03/10	R214	03/02/2022	11.41	Put	Bond Future	5,899.9600	5.9000	5,573.3400	5.5733	(5.536)	0	0	0
2021/03/10	R214	03/02/2022	11.39	Call	Bond Future	3,141.1400	3.1411	3,337.1200	3.3371	6.239	0	0	0
2021/03/10	R248	06/05/2021	12.36	Call	Bond Future	6,706.6000	6.7066	7,242.0400	7.2420	7.984	0	0	0
2021/03/10	R248	06/05/2021	12.36	Put	Bond Future	449.0300	0.4490	347.1600	0.3472	(22.687)	0	0	0
2021/03/10	R248	06/05/2021	10.20	Call	Bond Future	105.1300	0.1051	112.7900	0.1128	7.286	0	0	1,200
2021/03/10	R248	06/05/2021	10.80	Put	Bond Future	4,695.3100	4.6953	4,130.4900	4.1305	(12.029)	0	0	0
2021/03/10	R248	06/05/2021	10.80	Call	Bond Future	764.5500	0.7645	837.0400	0.8370	9.481	0	0	1,200
2021/03/10	R248	06/05/2021			Bond Future	11.3588	79.9044	11.2649	80.5418	(0.827)	0.0000	0.0000	137,179
2021/03/10	R248	06/05/2021	12.35	Call	Bond Future	6,657.7000	6.6577	7,191.5200	7.1915	8.018	0	0	0
2021/03/10	R248	06/05/2021	12.35	Put	Bond Future	458.1300	0.4581	354.6400	0.3546	(22.590)	0	0	0
2021/03/10	R248	06/05/2021	12.34	Call	Bond Future	6,608.8600	6.6089	7,141.0600	7.1411	8.053	0	0	0
2021/03/10	R248	06/05/2021	12.34	Put	Bond Future	467.3800	0.4674	362.2700	0.3623	(22.489)	0	0	0
2021/03/10	R248	06/05/2021	10.20	Put	Bond Future	8,658.9100	8.6589	8,029.2600	8.0293	(7.272)	0	0	0
2021/03/10	R248	05/08/2021	10.30	Call	Bond Future	651.3500	0.6514	746.1400	0.7461	14.553	0	0	1,300
2021/03/10	R248	05/08/2021	10.90	Put	Bond Future	6,305.5600	6.3056	5,821.7400	5.8217	(7.673)	0	0	0
2021/03/10	R248	05/08/2021	10.90	Call	Bond Future	1,724.0600	1.7241	1,883.3800	1.8834	9.241	0	0	1,300
2021/03/10	R248	05/08/2021	10.60	Put	Bond Future	7,912.1100	7.9121	7,361.0000	7.3610	(6.965)	0	0	0
2021/03/10	R248	05/08/2021	10.60	Call	Bond Future	1,112.1800	1.1122	1,204.2100	1.2042	8.275	0	0	1,300
2021/03/10	R248	05/08/2021	12.51	Put	Bond Future	1,520.1500	1.5201	1,430.7300	1.4307	(5.882)	0	0	0
2021/03/10	R248	05/08/2021	12.52	Call	Bond Future	7,291.2800	7.2913	7,845.9600	7.8460	7.607	0	0	0
2021/03/10	R248	05/08/2021	12.50	Put	Bond Future	1,536.5800	1.5366	1,446.0300	1.4460	(5.893)	0	0	0
2021/03/10	R248	05/08/2021			Bond Future	11.5676	80.7596	11.4696	81.4027	(0.847)	0.0000	0.0000	0
2021/03/10	R248	05/08/2021	10.00	Put	Bond Future	11,902.1600	11.9022	11,369.5100	11.3695	(4.475)	0	0	0
2021/03/10	R248	05/08/2021	10.00	Call	Bond Future	336.0300	0.3360	446.5200	0.4465	32.881	0	0	1,300
2021/03/10	R248	05/08/2021	10.30	Put	Bond Future	9,777.2600	9.7773	9,228.9100	9.2289	(5.608)	0	0	0
2021/03/10	R248	05/08/2021	12.51	Call	Bond Future	7,250.9200	7.2509	7,804.6400	7.8046	7.637	0	0	0
2021/03/10	R248	05/08/2021	12.52	Put	Bond Future	1,503.8700	1.5039	1,415.4100	1.4154	(5.882)	0	0	0
2021/03/10	R248	05/08/2021	12.50	Call	Bond Future	7,210.6200	7.2106	7,763.2100	7.7632	7.664	0	0	0
2021/03/10	R248	04/11/2021	12.85	Call	Bond Future	8,361.2900	8.3613	8,802.5000	8.8025	5.277	0	0	0

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2021/03/10	R248	04/11/2021	12.85	Put	Bond Future	2,082.9000	2.0829	1,874.5700	1.8746	(10.002)	0	0	0
2021/03/10	R248	04/11/2021			Bond Future	11.7754	77.2366	11.6733	77.8862	(0.867)	0.0000	0.0000	0
2021/03/10	R248	04/11/2021	12.84	Call	Bond Future	8,324.5000	8.3245	8,764.5300	8.7645	5.286	0	0	0
2021/03/10	R248	04/11/2021	12.84	Put	Bond Future	2,100.1400	2.1001	1,890.6300	1.8906	(9.976)	0	0	0
2021/03/10	R248	04/11/2021	12.83	Call	Bond Future	8,287.7500	8.2877	8,726.6000	8.7266	5.295	0	0	0
2021/03/10	R248	04/11/2021	12.83	Put	Bond Future	2,117.5000	2.1175	1,906.8100	1.9068	(9.950)	0	0	0
2021/03/10	R248	03/02/2022	11.48	Call	Bond Future	3,611.2400	3.6112	3,773.3200	3.7733	4.488	0	0	0
2021/03/10	R248	03/02/2022	11.49	Put	Bond Future	6,862.2400	6.8622	6,369.3700	6.3694	(7.182)	0	0	0
2021/03/10	R248	03/02/2022	11.47	Call	Bond Future	3,584.6800	3.5847	3,745.2100	3.7452	4.478	0	0	0
2021/03/10	R248	03/02/2022			Bond Future	11.9983	78.1065	11.8916	78.7630	(0.889)	0.0000	0.0000	0
2021/03/10	R248	03/02/2022	11.48	Put	Bond Future	6,901.2300	6.9012	6,406.7900	6.4068	(7.165)	0	0	0
2021/03/10	R248	03/02/2022	11.49	Call	Bond Future	3,638.1700	3.6382	3,801.8200	3.8018	4.498	0	0	0
2021/03/10	R248	03/02/2022	11.47	Put	Bond Future	6,940.7000	6.9407	6,444.7100	6.4447	(7.146)	0	0	0

**Total**

**1210631**