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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/03/2021 TO 11/03/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	2025	06/05/2021		Bond Future	149.5958	149.5958	150.3183	150.3183	0.483	0.0000	0.0000	7,797
2021/03/11	2025	05/08/2021		Bond Future	149.7018	149.7018	150.4317	150.4317	0.488	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
2021/03/11	2025	04/11/2021			Bond Future	151.3830	151.3830	152.1206	152.1206	0.487	0.0000	0.0000	0
2021/03/11	2025	03/02/2022			Bond Future	151.5637	151.5637	152.3096	152.3096	0.492	0.0000	0.0000	0
2021/03/11	2029	06/05/2021			Bond Future	106.0934	106.0934	107.6260	107.6260	1.445	0.0000	0.0000	2,382
2021/03/11	2029	05/08/2021			Bond Future	107.2541	107.2541	108.8029	108.8029	1.444	0.0000	0.0000	0
2021/03/11	2029	04/11/2021			Bond Future	107.3081	107.3081	108.8741	108.8741	1.459	0.0000	0.0000	0
2021/03/11	2029	03/02/2022			Bond Future	108.5403	108.5403	110.1242	110.1242	1.459	0.0000	0.0000	0
2021/03/11	2030	06/05/2021	11.70	Call	Bond Future	10,669.5900	10.6696	11,668.7600	11.6688	9.365	0	0	0
2021/03/11	2030	06/05/2021	11.70	Put	Bond Future	10.0800	0.0101	4.7000	0.0047	(53.373)	0	0	0
2021/03/11	2030	06/05/2021	11.69	Call	Bond Future	10,623.4700	10.6235	11,622.4600	11.6225	9.404	0	0	0
2021/03/11	2030	06/05/2021	11.69	Put	Bond Future	10.4400	0.0104	4.8800	0.0049	(53.257)	0	0	0
2021/03/11	2030	06/05/2021	8.90	Call	Bond Future	365.3100	0.3653	565.1700	0.5652	54.710	0	0	0
2021/03/11	2030	06/05/2021	9.00	Call	Bond Future	475.2200	0.4752	717.6400	0.7176	51.012	0	0	0
2021/03/11	2030	06/05/2021	9.00	Put	Bond Future	3,761.9200	3.7619	2,999.7900	2.9998	(20.259)	0	0	5,000
2021/03/11	2030	06/05/2021	9.25	Call	Bond Future	862.5800	0.8626	1,227.9800	1.2280	42.361	0	0	0
2021/03/11	2030	06/05/2021	9.25	Put	Bond Future	2,731.4500	2.7314	2,092.3000	2.0923	(23.400)	0	0	0
2021/03/11	2030	06/05/2021	9.35	Call	Bond Future	1,064.2700	1.0643	1,482.7000	1.4827	39.316	0	0	0
2021/03/11	2030	06/05/2021	9.27	Put	Bond Future	2,657.3700	2.6574	2,028.7300	2.0287	(23.656)	0	0	0
2021/03/11	2030	06/05/2021	9.27	Call	Bond Future	900.7300	0.9007	1,276.6400	1.2766	41.734	0	0	300
2021/03/11	2030	06/05/2021	10.95	Call	Bond Future	7,177.7900	7.1778	8,136.7300	8.1367	13.360	0	0	0
2021/03/11	2030	06/05/2021	10.95	Put	Bond Future	104.7300	0.1047	59.1200	0.0591	(43.550)	0	0	300
2021/03/11	2030	06/05/2021	9.92	Call	Bond Future	2,718.6600	2.7187	3,425.6000	3.4256	26.003	0	0	0
2021/03/11	2030	06/05/2021	7.97	Call	Bond Future	15.7400	0.0157	30.5300	0.0305	93.964	0	0	700
2021/03/11	2030	06/05/2021	10.04	Call	Bond Future	3,168.4300	3.1684	3,924.5800	3.9246	23.865	0	0	0
2021/03/11	2030	06/05/2021	10.04	Put	Bond Future	734.8400	0.7348	486.4400	0.4864	(33.803)	0	0	0
2021/03/11	2030	06/05/2021	9.15	Put	Bond Future	3,121.0800	3.1211	2,430.6500	2.4306	(22.122)	0	0	0
2021/03/11	2030	06/05/2021	9.15	Call	Bond Future	688.4100	0.6884	1,002.5300	1.0025	45.630	0	0	0
2021/03/11	2030	06/05/2021			Bond Future	9.5872	92.9453	9.4048	93.9499	(1.902)	0.0000	0.0000	115,447
2021/03/11	2030	06/05/2021	11.71	Call	Bond Future	10,715.6800	10.7157	11,715.0300	11.7150	9.326	0	0	0
2021/03/11	2030	06/05/2021	11.71	Put	Bond Future	9.7300	0.0097	4.5300	0.0045	(53.443)	0	0	0
2021/03/11	2030	06/05/2021	8.95	Call	Bond Future	417.5700	0.4176	638.1700	0.6382	52.829	0	0	0
2021/03/11	2030	06/05/2021	8.95	Put	Bond Future	3,991.1800	3.9912	3,207.2300	3.2072	(19.642)	0	0	2,500
2021/03/11	2030	06/05/2021	8.36	Put	Bond Future	7,115.3900	7.1154	6,163.8800	6.1639	(13.373)	0	0	0
2021/03/11	2030	06/05/2021	8.36	Call	Bond Future	69.5800	0.0696	122.6200	0.1226	76.229	0	0	0
2021/03/11	2030	06/05/2021	8.86	Put	Bond Future	4,420.1400	4.4201	3,599.6600	3.5997	(18.562)	0	0	0
2021/03/11	2030	06/05/2021	8.86	Call	Bond Future	327.2300	0.3272	511.3000	0.5113	56.251	0	0	0
2021/03/11	2030	06/05/2021	8.90	Put	Bond Future	4,226.9700	4.2270	3,422.2800	3.4223	(19.037)	0	0	2,500
2021/03/11	2030	06/05/2021	9.35	Put	Bond Future	2,373.7500	2.3738	1,787.6300	1.7876	(24.692)	0	0	0
2021/03/11	2030	06/05/2021	8.77	Put	Bond Future	4,868.5800	4.8686	4,015.2900	4.0153	(17.526)	0	0	0
2021/03/11	2030	06/05/2021	8.77	Call	Bond Future	252.6900	0.2527	403.9500	0.4040	59.860	0	0	300
2021/03/11	2030	06/05/2021	9.92	Put	Bond Future	921.6700	0.9217	624.0600	0.6241	(32.290)	0	0	700
2021/03/11	2030	06/05/2021	9.22	Call	Bond Future	807.5100	0.8075	1,157.3000	1.1573	43.317	0	0	0
2021/03/11	2030	06/05/2021	9.22	Put	Bond Future	2,845.0600	2.8451	2,190.3000	2.1903	(23.014)	0	0	700
2021/03/11	2030	06/05/2021	7.97	Put	Bond Future	9,447.0800	9.4471	8,457.3200	8.4573	(10.477)	0	0	0
2021/03/11	2030	06/05/2021	10.74	Call	Bond Future	6,212.6600	6.2127	7,143.2700	7.1433	14.979	0	0	0
2021/03/11	2030	06/05/2021	10.74	Put	Bond Future	181.4500	0.1814	107.5100	0.1075	(40.750)	0	0	0
2021/03/11	2030	05/08/2021	10.30	Put	Bond Future	1,626.7100	1.6267	1,298.7000	1.2987	(20.164)	0	0	200

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
2021/03/11	2030	05/08/2021	8.78	Put	Bond Future	6,364.5500	6.3646	5,566.1600	5.5662	(12.544)	0	0	0
2021/03/11	2030	05/08/2021	8.78	Call	Bond Future	657.3700	0.6574	873.9200	0.8739	32.942	0	0	200
2021/03/11	2030	05/08/2021	7.70	Put	Bond Future	12,229.5200	12.2295	11,256.1600	11.2562	(7.959)	0	0	0
2021/03/11	2030	05/08/2021	9.45	Call	Bond Future	1,737.1600	1.7372	2,160.2100	2.1602	24.353	0	0	600
2021/03/11	2030	05/08/2021	12.10	Call	Bond Future	11,198.6300	11.1986	12,171.4900	12.1715	8.687	0	0	0
2021/03/11	2030	05/08/2021	12.10	Put	Bond Future	139.8900	0.1399	97.8100	0.0978	(30.081)	0	0	600
2021/03/11	2030	05/08/2021	10.42	Call	Bond Future	4,541.9600	4.5420	5,259.4400	5.2594	15.797	0	0	0
2021/03/11	2030	05/08/2021	10.42	Put	Bond Future	1,441.1600	1.4412	1,143.7000	1.1437	(20.640)	0	0	0
2021/03/11	2030	05/08/2021	10.41	Call	Bond Future	4,506.2100	4.5062	5,221.2300	5.2212	15.867	0	0	0
2021/03/11	2030	05/08/2021	10.41	Put	Bond Future	1,455.8600	1.4559	1,155.9400	1.1559	(20.601)	0	0	0
2021/03/11	2030	05/08/2021			Bond Future	9.8190	89.9339	9.6281	90.9488	(1.944)	0.0000	0.0000	0
2021/03/11	2030	05/08/2021	10.30	Call	Bond Future	4,119.6200	4.1196	4,806.5500	4.8065	16.675	0	0	0
2021/03/11	2030	05/08/2021	7.70	Call	Bond Future	86.8700	0.0869	128.4500	0.1285	47.865	0	0	200
2021/03/11	2030	05/08/2021	8.95	Put	Bond Future	5,608.4500	5.6085	4,857.8800	4.8579	(13.383)	0	0	0
2021/03/11	2030	05/08/2021	8.95	Call	Bond Future	866.3900	0.8664	1,130.7600	1.1308	30.514	0	0	600
2021/03/11	2030	05/08/2021	9.45	Put	Bond Future	3,712.3900	3.7124	3,120.5000	3.1205	(15.944)	0	0	0
2021/03/11	2030	05/08/2021	10.43	Call	Bond Future	4,577.8000	4.5778	5,297.7400	5.2977	15.727	0	0	0
2021/03/11	2030	05/08/2021	10.43	Put	Bond Future	1,426.5900	1.4266	1,131.5900	1.1316	(20.679)	0	0	0
2021/03/11	2030	04/11/2021	9.20	Call	Bond Future	1,451.0700	1.4511	1,781.4000	1.7814	22.765	0	0	1,102
2021/03/11	2030	04/11/2021	11.26	Call	Bond Future	7,189.5100	7.1895	7,992.4200	7.9924	11.168	0	0	0
2021/03/11	2030	04/11/2021	8.27	Put	Bond Future	10,128.1900	10.1282	9,242.0600	9.2421	(8.749)	0	0	0
2021/03/11	2030	04/11/2021	8.27	Call	Bond Future	464.6500	0.4647	604.3400	0.6043	30.063	0	0	300
2021/03/11	2030	04/11/2021	8.77	Put	Bond Future	7,683.8000	7.6838	6,888.0500	6.8880	(10.356)	0	0	0
2021/03/11	2030	04/11/2021	11.44	Put	Bond Future	1,037.4800	1.0375	843.8300	0.8438	(18.665)	0	0	300
2021/03/11	2030	04/11/2021	10.60	Call	Bond Future	4,933.7600	4.9338	5,614.2700	5.6143	13.793	0	0	0
2021/03/11	2030	04/11/2021	10.60	Put	Bond Future	2,140.0000	2.1400	1,794.6900	1.7947	(16.136)	0	0	0
2021/03/11	2030	04/11/2021	10.59	Put	Bond Future	2,156.0400	2.1560	1,808.6400	1.8086	(16.113)	0	0	0
2021/03/11	2030	04/11/2021			Bond Future	10.0412	90.9236	9.8417	91.9494	(1.987)	0.0000	0.0000	0
2021/03/11	2030	04/11/2021	9.20	Put	Bond Future	5,881.4400	5.8814	5,185.9500	5.1860	(11.825)	0	0	0
2021/03/11	2030	04/11/2021	11.26	Put	Bond Future	1,240.8800	1.2409	1,017.9700	1.0180	(17.964)	0	0	1,102
2021/03/11	2030	04/11/2021	9.90	Put	Bond Future	3,630.2900	3.6303	3,118.2400	3.1182	(14.105)	0	0	0
2021/03/11	2030	04/11/2021	9.90	Call	Bond Future	2,905.8000	2.9058	3,419.5700	3.4196	17.681	0	0	1,102
2021/03/11	2030	04/11/2021	8.77	Call	Bond Future	879.1000	0.8791	1,109.1700	1.1092	26.171	0	0	300
2021/03/11	2030	04/11/2021	11.44	Call	Bond Future	7,820.3200	7.8203	8,652.4900	8.6525	10.641	0	0	0
2021/03/11	2030	04/11/2021	10.61	Call	Bond Future	4,966.7900	4.9668	5,649.3800	5.6494	13.743	0	0	0
2021/03/11	2030	04/11/2021	10.61	Put	Bond Future	2,124.0700	2.1241	1,780.8400	1.7808	(16.159)	0	0	0
2021/03/11	2030	04/11/2021	10.59	Call	Bond Future	4,900.8100	4.9008	5,579.2300	5.5792	13.843	0	0	0
2021/03/11	2030	03/02/2022	8.39	Put	Bond Future	10,720.0300	10.7200	9,859.6200	9.8596	(8.026)	0	0	0
2021/03/11	2030	03/02/2022	8.39	Call	Bond Future	725.1500	0.7252	901.9500	0.9019	24.381	0	0	101
2021/03/11	2030	03/02/2022	9.35	Call	Bond Future	1,818.2800	1.8183	2,170.1700	2.1702	19.353	0	0	0
2021/03/11	2030	03/02/2022	9.35	Put	Bond Future	6,574.6100	6.5746	5,889.2900	5.8893	(10.424)	0	0	101
2021/03/11	2030	03/02/2022	9.45	Call	Bond Future	1,993.7700	1.9938	2,367.7300	2.3677	18.756	0	0	0
2021/03/11	2030	03/02/2022	9.45	Put	Bond Future	6,225.2100	6.2252	5,561.9600	5.5620	(10.654)	0	0	0
2021/03/11	2030	03/02/2022			Bond Future	10.2838	87.9430	10.0747	88.9802	(2.033)	0.0000	0.0000	0
2021/03/11	2030	03/02/2022	9.78	Call	Bond Future	2,644.7400	2.6447	3,092.3800	3.0924	16.926	0	0	0
2021/03/11	2030	03/02/2022	9.78	Put	Bond Future	5,170.8800	5.1709	4,581.3100	4.5813	(11.402)	0	0	101
2021/03/11	2030	03/02/2022	9.43	Call	Bond Future	1,957.8300	1.9578	2,327.3600	2.3274	18.874	0	0	0
2021/03/11	2030	03/02/2022	9.43	Put	Bond Future	6,293.9400	6.2939	5,626.2600	5.6263	(10.608)	0	0	0

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2021/03/11	2030	03/02/2022	9.44	Call	Bond Future	1,975.9000	1.9759	2,347.6500	2.3476	18.814	0	0	0
2021/03/11	2030	03/02/2022	9.44	Put	Bond Future	6,259.6600	6.2597	5,594.2000	5.5942	(10.631)	0	0	0
2021/03/11	2032	06/05/2021	12.12	Call	Bond Future	10,072.4200	10.0724	10,772.8300	10.7728	6.954	0	0	0
2021/03/11	2032	06/05/2021	12.12	Put	Bond Future	34.5300	0.0345	22.1300	0.0221	(35.911)	0	0	0
2021/03/11	2032	06/05/2021	12.57	Call	Bond Future	12,237.3500	12.2373	12,946.8300	12.9468	5.798	0	0	0
2021/03/11	2032	06/05/2021			Bond Future	10.2648	87.8778	10.1443	88.5906	(1.174)	0.0000	0.0000	132,910
2021/03/11	2032	06/05/2021	12.11	Call	Bond Future	10,023.7700	10.0238	10,723.8500	10.7238	6.984	0	0	0
2021/03/11	2032	06/05/2021	12.11	Put	Bond Future	35.5800	0.0356	22.8500	0.0229	(35.779)	0	0	0
2021/03/11	2032	06/05/2021	12.10	Call	Bond Future	9,975.0900	9.9751	10,674.8200	10.6748	7.015	0	0	0
2021/03/11	2032	06/05/2021	12.10	Put	Bond Future	36.6600	0.0367	23.5800	0.0236	(35.679)	0	0	0
2021/03/11	2032	06/05/2021	12.57	Put	Bond Future	8.1600	0.0082	4.8300	0.0048	(40.809)	0	0	736
2021/03/11	2032	06/05/2021	10.33	Put	Bond Future	1,669.2200	1.6692	1,349.1300	1.3491	(19.176)	0	0	0
2021/03/11	2032	06/05/2021	10.33	Call	Bond Future	2,051.3000	2.0513	2,444.0200	2.4440	19.145	0	0	736
2021/03/11	2032	05/08/2021	11.37	Call	Bond Future	6,091.5000	6.0915	6,631.0700	6.6311	8.858	0	0	0
2021/03/11	2032	05/08/2021	11.37	Put	Bond Future	1,272.1100	1.2721	1,091.6500	1.0917	(14.186)	0	0	0
2021/03/11	2032	05/08/2021			Bond Future	10.4906	88.8175	10.3649	89.5375	(1.197)	0.0000	0.0000	0
2021/03/11	2032	05/08/2021	11.35	Call	Bond Future	6,010.6800	6.0107	6,547.3500	6.5474	8.929	0	0	0
2021/03/11	2032	05/08/2021	11.35	Put	Bond Future	1,296.7200	1.2967	1,113.3600	1.1134	(14.140)	0	0	0
2021/03/11	2032	05/08/2021	11.36	Call	Bond Future	6,051.0600	6.0511	6,589.1800	6.5892	8.893	0	0	0
2021/03/11	2032	05/08/2021	11.36	Put	Bond Future	1,284.3600	1.2844	1,102.4500	1.1025	(14.163)	0	0	0
2021/03/11	2032	04/11/2021	9.83	Call	Bond Future	1,582.7200	1.5827	1,806.4300	1.8064	14.135	0	0	700
2021/03/11	2032	04/11/2021	11.71	Put	Bond Future	1,776.9300	1.7769	1,580.0300	1.5800	(11.081)	0	0	0
2021/03/11	2032	04/11/2021	11.69	Call	Bond Future	6,953.3400	6.9533	7,481.7200	7.4817	7.599	0	0	0
2021/03/11	2032	04/11/2021	11.70	Call	Bond Future	6,991.2600	6.9913	7,520.8300	7.5208	7.575	0	0	0
2021/03/11	2032	04/11/2021			Bond Future	10.7170	85.6493	10.5861	86.3769	(1.222)	0.0000	0.0000	0
2021/03/11	2032	04/11/2021	9.83	Put	Bond Future	6,680.4300	6.6804	6,176.5000	6.1765	(7.543)	0	0	0
2021/03/11	2032	04/11/2021	12.81	Call	Bond Future	11,170.2400	11.1702	11,813.4700	11.8135	5.758	0	0	0
2021/03/11	2032	04/11/2021	12.81	Put	Bond Future	606.5600	0.6066	522.1500	0.5222	(13.916)	0	0	700
2021/03/11	2032	04/11/2021	11.71	Call	Bond Future	7,029.4600	7.0295	7,560.2000	7.5602	7.550	0	0	0
2021/03/11	2032	04/11/2021	11.69	Put	Bond Future	1,802.1500	1.8022	1,602.8900	1.6029	(11.057)	0	0	0
2021/03/11	2032	04/11/2021	9.33	Put	Bond Future	9,059.4500	9.0595	8,478.7500	8.4788	(6.410)	0	0	0
2021/03/11	2032	04/11/2021	9.33	Call	Bond Future	905.6500	0.9056	1,052.5900	1.0526	16.225	0	0	700
2021/03/11	2032	04/11/2021	11.70	Put	Bond Future	1,789.3800	1.7894	1,591.3100	1.5913	(11.069)	0	0	0
2021/03/11	2032	03/02/2022	9.81	Call	Bond Future	1,719.4700	1.7195	1,935.4900	1.9355	12.563	0	0	0
2021/03/11	2032	03/02/2022	9.81	Put	Bond Future	8,174.3400	8.1743	7,654.6500	7.6547	(6.358)	0	0	198
2021/03/11	2032	03/02/2022	8.91	Put	Bond Future	12,712.9600	12.7130	12,087.2600	12.0873	(4.922)	0	0	0
2021/03/11	2032	03/02/2022	10.66	Call	Bond Future	3,472.7900	3.4728	3,817.7000	3.8177	9.932	0	0	0
2021/03/11	2032	03/02/2022	10.66	Put	Bond Future	5,085.4900	5.0855	4,694.6900	4.6947	(7.685)	0	0	97
2021/03/11	2032	03/02/2022	10.42	Call	Bond Future	2,894.9700	2.8950	3,202.8900	3.2029	10.636	0	0	0
2021/03/11	2032	03/02/2022	10.42	Put	Bond Future	5,838.7600	5.8388	5,410.9700	5.4110	(7.327)	0	0	0
2021/03/11	2032	03/02/2022	10.45	Put	Bond Future	5,740.1000	5.7401	5,316.9500	5.3170	(7.372)	0	0	198
2021/03/11	2032	03/02/2022	10.43	Call	Bond Future	2,917.8500	2.9179	3,227.3100	3.2273	10.606	0	0	0
2021/03/11	2032	03/02/2022	10.43	Put	Bond Future	5,805.6200	5.8056	5,379.3700	5.3794	(7.342)	0	0	0
2021/03/11	2032	03/02/2022			Bond Future	10.9576	86.6136	10.8209	87.3493	(1.248)	0.0000	0.0000	0
2021/03/11	2032	03/02/2022	10.14	Call	Bond Future	2,289.1700	2.2892	2,553.5900	2.5536	11.551	0	0	0
2021/03/11	2032	03/02/2022	10.14	Put	Bond Future	6,821.4200	6.8214	6,350.1300	6.3501	(6.909)	0	0	97
2021/03/11	2032	03/02/2022	9.14	Put	Bond Future	11,452.3000	11.4523	10,849.9100	10.8499	(5.260)	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
2021/03/11	2032	03/02/2022	9.14	Call	Bond Future	918.6000	0.9186	1,051.9200	1.0519	14.513	0	0	97
2021/03/11	2032	03/02/2022	8.91	Call	Bond Future	722.6600	0.7227	832.6700	0.8327	15.223	0	0	198
2021/03/11	2032	03/02/2022	10.44	Call	Bond Future	2,941.1500	2.9412	3,252.1600	3.2522	10.574	0	0	0
2021/03/11	2032	03/02/2022	10.44	Put	Bond Future	5,772.9500	5.7729	5,348.2500	5.3483	(7.357)	0	0	0
2021/03/11	2032	03/02/2022	10.45	Call	Bond Future	2,964.2200	2.9642	3,276.7800	3.2768	10.544	0	0	0
2021/03/11	2033	06/05/2021			Bond Future	100.8983	100.8983	101.5319	101.5319	0.628	0.0000	0.0000	9,583
2021/03/11	2033	05/08/2021			Bond Future	102.0020	102.0020	102.6422	102.6422	0.628	0.0000	0.0000	0
2021/03/11	2033	04/11/2021			Bond Future	101.9227	101.9227	102.5698	102.5698	0.635	0.0000	0.0000	0
2021/03/11	2033	03/02/2022			Bond Future	103.0931	103.0931	103.7475	103.7475	0.635	0.0000	0.0000	0
2021/03/11	2037	06/05/2021	12.43	Call	Bond Future	7,353.3400	7.3533	7,975.4800	7.9755	8.461	0	0	0
2021/03/11	2037	06/05/2021	12.44	Put	Bond Future	257.3800	0.2574	192.9300	0.1929	(25.041)	0	0	0
2021/03/11	2037	06/05/2021	12.42	Call	Bond Future	7,305.3000	7.3053	7,926.2400	7.9262	8.500	0	0	0
2021/03/11	2037	06/05/2021			Bond Future	11.2033	82.5368	11.0931	83.2246	(0.983)	0.0000	0.0000	131,863
2021/03/11	2037	06/05/2021	12.43	Put	Bond Future	263.0600	0.2631	197.4300	0.1974	(24.949)	0	0	0
2021/03/11	2037	06/05/2021	12.44	Call	Bond Future	7,401.4400	7.4014	8,024.7600	8.0248	8.422	0	0	0
2021/03/11	2037	06/05/2021	12.42	Put	Bond Future	268.8500	0.2689	202.0200	0.2020	(24.858)	0	0	0
2021/03/11	2037	05/08/2021	12.27	Call	Bond Future	6,365.2200	6.3652	6,869.8000	6.8698	7.927	0	0	0
2021/03/11	2037	05/08/2021	12.27	Put	Bond Future	1,591.9000	1.5919	1,401.6900	1.4017	(11.949)	0	0	0
2021/03/11	2037	05/08/2021	12.28	Call	Bond Future	6,406.2000	6.4062	6,912.1300	6.9121	7.898	0	0	0
2021/03/11	2037	05/08/2021	12.26	Put	Bond Future	1,605.7800	1.6058	1,414.2100	1.4142	(11.930)	0	0	0
2021/03/11	2037	05/08/2021			Bond Future	11.4369	79.1638	11.3221	79.8586	(1.004)	0.0000	0.0000	0
2021/03/11	2037	05/08/2021	12.28	Put	Bond Future	1,578.3000	1.5783	1,389.4400	1.3894	(11.966)	0	0	0
2021/03/11	2037	05/08/2021	12.26	Call	Bond Future	6,324.4500	6.3245	6,827.6700	6.8277	7.957	0	0	0
2021/03/11	2037	04/11/2021	12.82	Put	Bond Future	1,842.7900	1.8428	1,663.6500	1.6637	(9.721)	0	0	0
2021/03/11	2037	04/11/2021	12.83	Call	Bond Future	8,230.0600	8.2301	8,754.2500	8.7542	6.369	0	0	0
2021/03/11	2037	04/11/2021			Bond Future	11.6588	80.0353	11.5393	80.7375	(1.025)	0.0000	0.0000	0
2021/03/11	2037	04/11/2021	12.82	Call	Bond Future	8,194.2600	8.1943	8,717.3300	8.7173	6.383	0	0	0
2021/03/11	2037	04/11/2021	12.83	Put	Bond Future	1,827.4000	1.8274	1,649.3800	1.6494	(9.742)	0	0	0
2021/03/11	2037	04/11/2021	12.81	Call	Bond Future	8,158.5200	8.1585	8,680.4700	8.6805	6.398	0	0	0
2021/03/11	2037	04/11/2021	12.81	Put	Bond Future	1,858.2900	1.8583	1,678.0300	1.6780	(9.700)	0	0	0
2021/03/11	2037	03/02/2022	11.46	Call	Bond Future	3,557.4600	3.5575	3,874.8100	3.8748	8.921	0	0	0
2021/03/11	2037	03/02/2022	11.47	Put	Bond Future	6,062.1900	6.0622	5,670.9700	5.6710	(6.453)	0	0	0
2021/03/11	2037	03/02/2022	11.45	Call	Bond Future	3,531.7000	3.5317	3,847.6200	3.8476	8.945	0	0	0
2021/03/11	2037	03/02/2022			Bond Future	11.8978	76.6820	11.7732	77.3920	(1.048)	0.0000	0.0000	0
2021/03/11	2037	03/02/2022	11.46	Put	Bond Future	6,096.0200	6.0960	5,703.3800	5.7034	(6.441)	0	0	0
2021/03/11	2037	03/02/2022	11.47	Call	Bond Future	3,583.0200	3.5830	3,901.7900	3.9018	8.897	0	0	0
2021/03/11	2037	03/02/2022	11.45	Put	Bond Future	6,129.7200	6.1297	5,735.6500	5.7357	(6.429)	0	0	0
2021/03/11	2038	06/05/2021			Bond Future	114.4501	114.4501	114.1542	114.1542	(0.259)	0.0000	0.0000	7,799
2021/03/11	2038	05/08/2021			Bond Future	113.9804	113.9804	113.6808	113.6808	(0.263)	0.0000	0.0000	0
2021/03/11	2038	04/11/2021			Bond Future	115.2607	115.2607	114.9573	114.9573	(0.263)	0.0000	0.0000	0
2021/03/11	2038	03/02/2022			Bond Future	114.8321	114.8321	114.5251	114.5251	(0.267)	0.0000	0.0000	0
2021/03/11	2040	06/05/2021	12.44	Call	Bond Future	7,425.3000	7.4253	8,020.5300	8.0205	8.016	0	0	0
2021/03/11	2040	06/05/2021	12.44	Put	Bond Future	307.6400	0.3076	236.7500	0.2368	(23.043)	0	0	0
2021/03/11	2040	06/05/2021	10.83	Put	Bond Future	3,985.2400	3.9852	3,508.2000	3.5082	(11.970)	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
2021/03/11	2040	06/05/2021	10.83	Call	Bond Future	884.7500	0.8847	1,073.8300	1.0738	21.371	0	0	300
2021/03/11	2040	06/05/2021	11.58	Put	Bond Future	1,355.5100	1.3555	1,119.2900	1.1193	(17.427)	0	0	0
2021/03/11	2040	06/05/2021	11.58	Call	Bond Future	3,277.3000	3.2773	3,707.2000	3.7072	13.118	0	0	300
2021/03/11	2040	06/05/2021			Bond Future	11.2844	84.8041	11.1845	85.4702	(0.885)	0.0000	0.0000	79,427
2021/03/11	2040	06/05/2021	12.43	Call	Bond Future	7,374.8000	7.3748	7,968.7600	7.9688	8.054	0	0	0
2021/03/11	2040	06/05/2021	12.43	Put	Bond Future	314.3800	0.3144	242.2200	0.2422	(22.953)	0	0	0
2021/03/11	2040	06/05/2021	12.42	Call	Bond Future	7,324.3600	7.3244	7,917.0300	7.9170	8.092	0	0	0
2021/03/11	2040	06/05/2021	12.42	Put	Bond Future	321.2400	0.3212	247.7900	0.2478	(22.865)	0	0	0
2021/03/11	2040	06/05/2021	13.38	Call	Bond Future	12,222.5800	12.2226	12,879.3800	12.8794	5.374	0	0	0
2021/03/11	2040	06/05/2021	13.38	Put	Bond Future	29.6000	0.0296	20.2800	0.0203	(31.486)	0	0	300
2021/03/11	2040	05/08/2021	11.05	Put	Bond Future	5,221.0700	5.2211	4,805.0400	4.8050	(7.968)	0	0	0
2021/03/11	2040	05/08/2021	11.05	Call	Bond Future	2,171.1100	2.1711	2,427.9100	2.4279	11.828	0	0	900
2021/03/11	2040	05/08/2021	12.48	Call	Bond Future	7,364.0400	7.3640	7,867.9900	7.8680	6.843	0	0	0
2021/03/11	2040	05/08/2021	12.49	Put	Bond Future	1,503.5200	1.5035	1,335.8300	1.3358	(11.153)	0	0	0
2021/03/11	2040	05/08/2021	12.47	Call	Bond Future	7,320.2500	7.3202	7,823.0000	7.8230	6.868	0	0	0
2021/03/11	2040	05/08/2021			Bond Future	11.5115	81.2050	11.4074	81.8778	(0.905)	0.0000	0.0000	0
2021/03/11	2040	05/08/2021	11.55	Put	Bond Future	3,421.0200	3.4210	3,104.8000	3.1048	(9.243)	0	0	0
2021/03/11	2040	05/08/2021	11.55	Call	Bond Future	3,667.0800	3.6671	4,023.6900	4.0237	9.725	0	0	900
2021/03/11	2040	05/08/2021	14.80	Call	Bond Future	17,402.6500	17.4027	18,061.9400	18.0619	3.788	0	0	0
2021/03/11	2040	05/08/2021	14.80	Put	Bond Future	73.0900	0.0731	59.5500	0.0596	(18.525)	0	0	900
2021/03/11	2040	05/08/2021	12.48	Put	Bond Future	1,516.2900	1.5163	1,347.4100	1.3474	(11.138)	0	0	0
2021/03/11	2040	05/08/2021	12.49	Call	Bond Future	7,408.0300	7.4080	7,913.1700	7.9132	6.819	0	0	0
2021/03/11	2040	05/08/2021	12.47	Put	Bond Future	1,529.3300	1.5293	1,359.2500	1.3593	(11.121)	0	0	0
2021/03/11	2040	04/11/2021	12.90	Call	Bond Future	8,680.6900	8.6807	9,189.6100	9.1896	5.863	0	0	0
2021/03/11	2040	04/11/2021	12.90	Put	Bond Future	1,881.7100	1.8817	1,710.5600	1.7106	(9.095)	0	0	0
2021/03/11	2040	04/11/2021	12.89	Call	Bond Future	8,642.8500	8.6428	9,150.6800	9.1507	5.876	0	0	0
2021/03/11	2040	04/11/2021	12.89	Put	Bond Future	1,897.7800	1.8978	1,725.5400	1.7255	(9.076)	0	0	0
2021/03/11	2040	04/11/2021			Bond Future	11.7269	82.0990	11.6184	82.7791	(0.925)	0.0000	0.0000	0
2021/03/11	2040	04/11/2021	12.91	Call	Bond Future	8,718.5800	8.7186	9,228.5900	9.2286	5.850	0	0	0
2021/03/11	2040	04/11/2021	12.91	Put	Bond Future	1,865.7600	1.8658	1,695.7000	1.6957	(9.115)	0	0	0
2021/03/11	2040	03/02/2022	11.58	Put	Bond Future	6,216.5500	6.2165	5,842.8800	5.8429	(6.011)	0	0	0
2021/03/11	2040	03/02/2022	11.59	Call	Bond Future	3,904.8900	3.9049	4,220.1200	4.2201	8.073	0	0	0
2021/03/11	2040	03/02/2022	11.57	Put	Bond Future	6,252.2300	6.2522	5,877.1600	5.8772	(5.999)	0	0	0
2021/03/11	2040	03/02/2022			Bond Future	11.9586	78.5188	11.8455	79.2063	(0.946)	0.0000	0.0000	0
2021/03/11	2040	03/02/2022	11.58	Call	Bond Future	3,877.1900	3.8772	4,191.0200	4.1910	8.094	0	0	0
2021/03/11	2040	03/02/2022	11.59	Put	Bond Future	6,181.0400	6.1810	5,808.7700	5.8088	(6.023)	0	0	0
2021/03/11	2040	03/02/2022	11.57	Call	Bond Future	3,849.5800	3.8496	4,162.0100	4.1620	8.116	0	0	0
2021/03/11	2044	06/05/2021	12.44	Call	Bond Future	7,039.7800	7.0398	7,658.0200	7.6580	8.782	0	0	0
2021/03/11	2044	06/05/2021	12.44	Put	Bond Future	359.3400	0.3593	275.4600	0.2755	(23.343)	0	0	0
2021/03/11	2044	06/05/2021	12.43	Call	Bond Future	6,988.6900	6.9887	7,605.7300	7.6057	8.829	0	0	0
2021/03/11	2044	06/05/2021	12.43	Put	Bond Future	365.3000	0.3653	280.2200	0.2802	(23.290)	0	0	0
2021/03/11	2044	06/05/2021	11.40	Call	Bond Future	2,281.5100	2.2815	2,657.1800	2.6572	16.466	0	0	0
2021/03/11	2044	06/05/2021	11.40	Put	Bond Future	1,981.3000	1.9813	1,654.8500	1.6549	(16.477)	0	0	3,100
2021/03/11	2044	06/05/2021	11.79	Call	Bond Future	3,856.4600	3.8565	4,352.9600	4.3530	12.875	0	0	0
2021/03/11	2044	06/05/2021	11.79	Put	Bond Future	1,053.9000	1.0539	848.2800	0.8483	(19.510)	0	0	3,100
2021/03/11	2044	06/05/2021	11.10	Call	Bond Future	1,334.4000	1.3344	1,603.5200	1.6035	20.168	0	0	0
2021/03/11	2044	06/05/2021	12.50	Call	Bond Future	7,346.4800	7.3465	7,971.6900	7.9717	8.510	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
2021/03/11	2044	06/05/2021	12.50	Put	Bond Future	325.3700	0.3254	248.4600	0.2485	(23.638)	0	0	3,100
2021/03/11	2044	06/05/2021			Bond Future	11.3546	81.3132	11.2497	82.0153	(0.924)	0.0000	0.0000	62,084
2021/03/11	2044	06/05/2021	12.45	Call	Bond Future	7,090.8100	7.0908	7,710.2700	7.7103	8.736	0	0	0
2021/03/11	2044	06/05/2021	12.45	Put	Bond Future	353.4000	0.3534	270.7400	0.2707	(23.390)	0	0	0
2021/03/11	2044	06/05/2021	10.70	Put	Bond Future	5,050.0600	5.0501	4,481.9200	4.4819	(11.250)	0	0	0
2021/03/11	2044	06/05/2021	10.70	Call	Bond Future	492.7200	0.4927	626.7000	0.6267	27.192	0	0	3,100
2021/03/11	2044	06/05/2021	11.10	Put	Bond Future	3,056.0200	3.0560	2,623.0200	2.6230	(14.169)	0	0	3,100
2021/03/11	2044	06/05/2021	11.90	Call	Bond Future	4,362.9900	4.3630	4,887.0400	4.8870	12.011	0	0	0
2021/03/11	2044	06/05/2021	11.90	Put	Bond Future	879.2100	0.8792	701.1400	0.7011	(20.253)	0	0	0
2021/03/11	2044	06/05/2021	11.35	Put	Bond Future	2,137.8000	2.1378	1,794.0200	1.7940	(16.081)	0	0	0
2021/03/11	2044	06/05/2021	11.35	Call	Bond Future	2,107.0500	2.1071	2,465.3900	2.4654	17.007	0	0	3,100
2021/03/11	2044	05/08/2021	12.60	Put	Bond Future	1,405.0400	1.4050	1,237.2700	1.2373	(11.941)	0	0	0
2021/03/11	2044	05/08/2021	12.61	Call	Bond Future	7,590.2700	7.5903	8,132.9600	8.1330	7.150	0	0	0
2021/03/11	2044	05/08/2021	12.61	Put	Bond Future	1,393.0200	1.3930	1,226.4600	1.2265	(11.957)	0	0	0
2021/03/11	2044	05/08/2021			Bond Future	11.5740	77.8020	11.4645	78.5113	(0.946)	0.0000	0.0000	0
2021/03/11	2044	05/08/2021	12.60	Call	Bond Future	7,546.6000	7.5466	8,088.0800	8.0881	7.175	0	0	0
2021/03/11	2044	05/08/2021	12.59	Call	Bond Future	7,502.8000	7.5028	8,043.0700	8.0431	7.201	0	0	0
2021/03/11	2044	05/08/2021	12.59	Put	Bond Future	1,417.0100	1.4170	1,248.0300	1.2480	(11.925)	0	0	0
2021/03/11	2044	04/11/2021	12.91	Call	Bond Future	8,461.7200	8.4617	8,994.3800	8.9944	6.295	0	0	0
2021/03/11	2044	04/11/2021	12.91	Put	Bond Future	1,945.7300	1.9457	1,761.5000	1.7615	(9.468)	0	0	0
2021/03/11	2044	04/11/2021			Bond Future	11.7817	78.6585	11.6677	79.3754	(0.968)	0.0000	0.0000	0
2021/03/11	2044	04/11/2021	12.90	Call	Bond Future	8,420.7500	8.4208	8,952.4000	8.9524	6.314	0	0	0
2021/03/11	2044	04/11/2021	12.90	Put	Bond Future	1,958.2400	1.9582	1,773.0000	1.7730	(9.460)	0	0	0
2021/03/11	2044	04/11/2021	12.89	Call	Bond Future	8,380.0100	8.3800	8,910.6300	8.9106	6.332	0	0	0
2021/03/11	2044	04/11/2021	12.89	Put	Bond Future	1,971.0500	1.9710	1,784.7800	1.7848	(9.450)	0	0	0
2021/03/11	2044	03/02/2022	11.59	Call	Bond Future	3,808.8600	3.8089	4,136.4500	4.1364	8.601	0	0	0
2021/03/11	2044	03/02/2022	11.59	Put	Bond Future	6,388.4000	6.3884	5,991.1800	5.9912	(6.218)	0	0	0
2021/03/11	2044	03/02/2022	11.60	Call	Bond Future	3,836.1800	3.8362	4,165.2400	4.1652	8.578	0	0	0
2021/03/11	2044	03/02/2022	11.60	Put	Bond Future	6,351.8200	6.3518	5,956.0700	5.9561	(6.230)	0	0	0
2021/03/11	2044	03/02/2022			Bond Future	12.0051	75.1647	11.8861	75.8895	(0.992)	0.0000	0.0000	0
2021/03/11	2044	03/02/2022	11.61	Call	Bond Future	3,863.8800	3.8639	4,194.4200	4.1944	8.555	0	0	0
2021/03/11	2044	03/02/2022	11.61	Put	Bond Future	6,315.7100	6.3157	5,921.4400	5.9214	(6.243)	0	0	0
2021/03/11	2046	06/05/2021			Bond Future	102.1607	102.1607	103.3950	103.3950	1.208	0.0000	0.0000	14,893
2021/03/11	2046	05/08/2021			Bond Future	103.2782	103.2782	104.5258	104.5258	1.208	0.0000	0.0000	0
2021/03/11	2046	04/11/2021			Bond Future	102.6306	102.6306	103.8918	103.8918	1.229	0.0000	0.0000	0
2021/03/11	2046	03/02/2022			Bond Future	103.8095	103.8095	105.0849	105.0849	1.229	0.0000	0.0000	0
2021/03/11	2050	06/05/2021			Bond Future	104.4432	104.4432	106.5082	106.5082	1.977	0.0000	0.0000	10,904
2021/03/11	2050	05/08/2021			Bond Future	103.6582	103.6582	105.7451	105.7451	2.013	0.0000	0.0000	0
2021/03/11	2050	04/11/2021			Bond Future	104.8224	104.8224	106.9327	106.9327	2.013	0.0000	0.0000	0
2021/03/11	2050	03/02/2022			Bond Future	104.0786	104.0786	106.2128	106.2128	2.051	0.0000	0.0000	0
2021/03/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	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
2021/03/11	AL37	06/05/2021			Index Future	771.8290	771.8290	777.0470	777.0470	0.676	0.0000	0.0000	0
2021/03/11	AL37	05/08/2021			Index Future	779.9930	779.9930	785.2620	785.2620	0.676	0.0000	0.0000	0
2021/03/11	AL37	04/11/2021			Index Future	788.6510	788.6510	793.9780	793.9780	0.675	0.0000	0.0000	0
2021/03/11	AL37	03/02/2022			Index Future	797.5200	797.5200	802.9050	802.9050	0.675	0.0000	0.0000	0
2021/03/11	AL7T	06/05/2021			Index Future	854.4030	854.4030	862.4070	862.4070	0.937	0.0000	0.0000	0
2021/03/11	AL7T	05/08/2021			Index Future	863.4400	863.4400	871.5250	871.5250	0.936	0.0000	0.0000	0
2021/03/11	AL7T	04/11/2021			Index Future	873.0260	873.0260	881.1980	881.1980	0.936	0.0000	0.0000	0
2021/03/11	AL7T	03/02/2022			Index Future	882.8430	882.8430	891.1060	891.1060	0.936	0.0000	0.0000	0
2021/03/11	ALBI	06/05/2021			Index Future	751.6880	751.6880	757.4250	757.4250	0.763	0.0000	0.0000	299
2021/03/11	ALBI	05/08/2021			Index Future	759.6390	759.6390	765.4340	765.4340	0.763	0.0000	0.0000	0
2021/03/11	ALBI	04/11/2021			Index Future	768.0720	768.0720	773.9290	773.9290	0.763	0.0000	0.0000	0
2021/03/11	ALBI	03/02/2022			Index Future	776.7090	776.7090	782.6310	782.6310	0.762	0.0000	0.0000	0
2021/03/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/03/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/11	ES33	06/05/2021			Bond Future	11.9058	73.0090	11.8004	73.5454	(0.886)	0.0000	0.0000	350
2021/03/11	ES33	05/08/2021			Bond Future	12.1802	73.7895	12.0701	74.3313	(0.904)	0.0000	0.0000	0
2021/03/11	ES33	04/11/2021			Bond Future	12.4575	70.8261	12.3427	71.3737	(0.922)	0.0000	0.0000	0
2021/03/11	ES33	03/02/2022			Bond Future	12.7560	71.6235	12.6359	72.1771	(0.942)	0.0000	0.0000	0
2021/03/11	ES42	06/05/2021			Bond Future	12.3793	71.5531	12.2683	72.1790	(0.896)	0.0000	0.0000	4,779
2021/03/11	ES42	05/08/2021			Bond Future	12.6388	72.3188	12.5228	72.9510	(0.918)	0.0000	0.0000	0
2021/03/11	ES42	04/11/2021			Bond Future	12.9036	68.8564	12.7821	69.4954	(0.941)	0.0000	0.0000	0
2021/03/11	ES42	03/02/2022			Bond Future	13.1788	69.6322	13.0515	70.2782	(0.966)	0.0000	0.0000	0
2021/03/11	GOVI	06/05/2021	678.68	Call	GOVI	642,270.0000	64.2270	699,170.0000	69.9170	8.859	0	0	0
2021/03/11	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	06/05/2021	678.67	Call	GOVI	642,370.0000	64.2370	699,270.0000	69.9270	8.858	0	0	0
2021/03/11	GOVI	06/05/2021			GOVI	742.9070	742.9070	748.5970	748.5970	0.766	0.0000	0.0000	976
2021/03/11	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	06/05/2021	678.69	Call	GOVI	642,170.0000	64.2170	699,070.0000	69.9070	8.861	0	0	0

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2021/03/11	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	05/08/2021	719.14	Call	GOVI	316,250.0000	31.6250	373,720.0000	37.3720	18.172	0	0	0
2021/03/11	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	05/08/2021	719.13	Call	GOVI	316,350.0000	31.6350	373,820.0000	37.3820	18.167	0	0	0
2021/03/11	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	05/08/2021			GOVI	750.7650	750.7650	756.5120	756.5120	0.765	0.0000	0.0000	0
2021/03/11	GOVI	05/08/2021	719.15	Call	GOVI	316,150.0000	31.6150	373,620.0000	37.3620	18.178	0	0	0
2021/03/11	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	04/11/2021	728.41	Call	GOVI	306,900.0000	30.6900	364,980.0000	36.4980	18.925	0	0	0
2021/03/11	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	04/11/2021	728.40	Call	GOVI	307,000.0000	30.7000	365,080.0000	36.5080	18.919	0	0	0
2021/03/11	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	04/11/2021			GOVI	759.1000	759.1000	764.9080	764.9080	0.765	0.0000	0.0000	0
2021/03/11	GOVI	04/11/2021	728.42	Call	GOVI	306,800.0000	30.6800	364,880.0000	36.4880	18.931	0	0	0
2021/03/11	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	03/02/2022	792.76	Put	GOVI	251,240.0000	25.1240	192,510.0000	19.2510	(23.376)	0	0	0
2021/03/11	GOVI	03/02/2022			GOVI	767.6360	767.6360	773.5090	773.5090	0.765	0.0000	0.0000	0
2021/03/11	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	03/02/2022	792.75	Put	GOVI	251,140.0000	25.1140	192,410.0000	19.2410	(23.385)	0	0	0
2021/03/11	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	GOVI	03/02/2022	792.74	Put	GOVI	251,040.0000	25.1040	192,310.0000	19.2310	(23.395)	0	0	0
2021/03/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/11	IGOV	06/05/2021			Index Future	276.5370	276.5370	278.6950	278.6950	0.780	0.0000	0.0000	897
2021/03/11	IGOV	05/08/2021			Index Future	279.5300	279.5300	281.7100	281.7100	0.780	0.0000	0.0000	0
2021/03/11	IGOV	04/11/2021			Index Future	282.7000	282.7000	284.9040	284.9040	0.780	0.0000	0.0000	0
2021/03/11	IGOV	03/02/2022			Index Future	285.9460	285.9460	288.1750	288.1750	0.780	0.0000	0.0000	0
2021/03/11	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/11	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/11	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4500	89.4500	(0.011)	0.0000	0.0000	0
2021/03/11	IS05	21/12/2021			Interest Rate Swap	90.8400	90.8400	90.8000	90.8000	(0.044)	0.0000	0.0000	51
2021/03/11	IS05	15/03/2022			Interest Rate Swap	90.4000	90.4000	90.3300	90.3300	(0.077)	0.0000	0.0000	0
2021/03/11	IS05	21/06/2022			Interest Rate Swap	90.6900	90.6900	90.5800	90.5800	(0.121)	0.0000	0.0000	0
2021/03/11	IS05	20/09/2022			Interest Rate Swap	94.0100	94.0100	93.8600	93.8600	(0.160)	0.0000	0.0000	0
2021/03/11	IS05	20/12/2022			Interest Rate Swap	94.6900	94.6900	94.5000	94.5000	(0.201)	0.0000	0.0000	0
2021/03/11	IS05	22/03/2023			Interest Rate Swap	87.3000	87.3000	87.0700	87.0700	(0.263)	0.0000	0.0000	0
2021/03/11	IS05	20/06/2023			Interest Rate Swap	93.0200	93.0200	92.7500	92.7500	(0.290)	0.0000	0.0000	0
2021/03/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/11	IS10	17/12/2025			Interest Rate Swap	82.5000	82.5000	81.6300	81.6300	(1.055)	0.0000	0.0000	0
2021/03/11	IS10	16/03/2026			Interest Rate Swap	79.2000	79.2000	78.2800	78.2800	(1.162)	0.0000	0.0000	0
2021/03/11	IS10	15/06/2026			Interest Rate Swap	77.7500	77.7500	76.8100	76.8100	(1.209)	0.0000	0.0000	0
2021/03/11	IS10	21/09/2026			Interest Rate Swap	79.8900	79.8900	78.9300	78.9300	(1.202)	0.0000	0.0000	0
2021/03/11	IS10	21/12/2026			Interest Rate Swap	83.9700	83.9700	83.0300	83.0300	(1.119)	0.0000	0.0000	0
2021/03/11	IS10	15/03/2027			Interest Rate Swap	82.5900	82.5900	81.6200	81.6200	(1.174)	0.0000	0.0000	0

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2021/03/11	IS10	21/06/2027			Interest Rate Swap	84.7400	84.7400	83.7600	83.7600	(1.156)	0.0000	0.0000	0
2021/03/11	IS10	20/09/2027			Interest Rate Swap	90.5900	90.5900	89.6100	89.6100	(1.082)	0.0000	0.0000	0
2021/03/11	IS10	20/12/2027			Interest Rate Swap	91.0800	91.0800	90.0700	90.0700	(1.109)	0.0000	0.0000	0
2021/03/11	IS10	22/03/2028			Interest Rate Swap	84.2800	84.2800	83.2000	83.2000	(1.281)	0.0000	0.0000	0
2021/03/11	IS10	20/06/2028			Interest Rate Swap	92.1600	92.1600	91.0500	91.0500	(1.204)	0.0000	0.0000	0
2021/03/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/11	JBAF	17/03/2021			Jibar Tradeable Future	3.6550	96.3450	3.6550	96.3450	0.000	0.0000	0.0000	0
2021/03/11	JBAF	21/04/2021			Jibar Tradeable Future	3.7650	96.2350	3.7350	96.2650	(0.797)	0.0000	0.0000	0
2021/03/11	JBAF	19/05/2021			Jibar Tradeable Future	3.7900	96.2100	3.7600	96.2400	(0.792)	0.0000	0.0000	0
2021/03/11	JBAF	15/06/2021			Jibar Tradeable Future	3.8950	96.1050	3.8450	96.1550	(1.284)	0.0000	0.0000	0
2021/03/11	JBAF	21/07/2021			Jibar Tradeable Future	3.9300	96.0700	3.8700	96.1300	(1.527)	0.0000	0.0000	0
2021/03/11	JBAF	18/08/2021			Jibar Tradeable Future	4.1200	95.8800	4.0200	95.9800	(2.427)	0.0000	0.0000	0
2021/03/11	JBAF	15/09/2021			Jibar Tradeable Future	4.1600	95.8400	4.0500	95.9500	(2.644)	0.0000	0.0000	30,000
2021/03/11	JBAF	15/12/2021			Jibar Tradeable Future	4.5750	95.4250	4.4150	95.5850	(3.497)	0.0000	0.0000	0
2021/03/11	JBAF	16/03/2022			Jibar Tradeable Future	4.8200	95.1800	4.6200	95.3800	(4.149)	0.0000	0.0000	0
2021/03/11	JBAF	15/06/2022			Jibar Tradeable Future	5.1100	94.8900	4.9000	95.1000	(4.110)	0.0000	0.0000	471
2021/03/11	JBAF	21/09/2022			Jibar Tradeable Future	5.3150	94.6850	5.1150	94.8850	(3.763)	0.0000	0.0000	0
2021/03/11	JBAF	21/12/2022			Jibar Tradeable Future	5.6050	94.3950	5.4050	94.5950	(3.568)	0.0000	0.0000	0
2021/03/11	R023	06/05/2021	7.58	Call	Bond Future	3,490.9700	3.4910	3,523.3100	3.5233	0.926	0	0	0
2021/03/11	R023	06/05/2021	7.58	Put	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2021/03/11	R023	06/05/2021			Bond Future	5.5271	105.2717	5.5085	105.3041	(0.337)	0.0000	0.0000	40,647
2021/03/11	R023	06/05/2021	7.57	Call	Bond Future	3,474.3400	3.4743	3,506.6900	3.5067	0.931	0	0	0
2021/03/11	R023	06/05/2021	7.57	Put	Bond Future	0.1200	0.0001	0.1000	0.0001	(16.667)	0	0	0
2021/03/11	R023	06/05/2021	7.56	Call	Bond Future	3,457.7200	3.4577	3,490.0600	3.4901	0.935	0	0	0
2021/03/11	R023	06/05/2021	7.56	Put	Bond Future	0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	0
2021/03/11	R023	05/08/2021	5.30	Call	Bond Future	211.5300	0.2115	219.6400	0.2196	3.834	0	0	0
2021/03/11	R023	05/08/2021	5.30	Put	Bond Future	873.1300	0.8731	848.9600	0.8490	(2.768)	0	0	0
2021/03/11	R023	05/08/2021	5.29	Call	Bond Future	206.5700	0.2066	214.5300	0.2145	3.853	0	0	0
2021/03/11	R023	05/08/2021	5.29	Put	Bond Future	883.2800	0.8833	858.9600	0.8590	(2.753)	0	0	0
2021/03/11	R023	05/08/2021			Bond Future	5.7400	106.3971	5.7185	106.4294	(0.376)	0.0000	0.0000	0
2021/03/11	R023	05/08/2021	5.31	Call	Bond Future	216.5800	0.2166	224.8200	0.2248	3.805	0	0	0
2021/03/11	R023	05/08/2021	5.31	Put	Bond Future	863.0800	0.8631	839.0400	0.8390	(2.785)	0	0	0
2021/03/11	R023	04/11/2021	4.91	Call	Bond Future	102.0300	0.1020	106.3300	0.1063	4.214	0	0	0
2021/03/11	R023	04/11/2021	4.91	Put	Bond Future	1,482.4300	1.4824	1,454.3600	1.4544	(1.894)	0	0	0
2021/03/11	R023	04/11/2021	4.90	Call	Bond Future	100.1500	0.1002	104.3900	0.1044	4.234	0	0	0
2021/03/11	R023	04/11/2021	4.90	Put	Bond Future	1,493.3900	1.4934	1,465.2600	1.4653	(1.884)	0	0	0
2021/03/11	R023	04/11/2021			Bond Future	5.9951	103.6593	5.9695	103.6917	(0.428)	0.0000	0.0000	0
2021/03/11	R023	04/11/2021	4.92	Call	Bond Future	103.9400	0.1039	108.3100	0.1083	4.204	0	0	0
2021/03/11	R023	04/11/2021	4.92	Put	Bond Future	1,471.5000	1.4715	1,443.5000	1.4435	(1.903)	0	0	0
2021/03/11	R023	03/02/2022	5.08	Call	Bond Future	132.4900	0.1325	137.7600	0.1378	3.978	0	0	0
2021/03/11	R023	03/02/2022	5.08	Put	Bond Future	1,458.6100	1.4586	1,431.2900	1.4313	(1.873)	0	0	0
2021/03/11	R023	03/02/2022			Bond Future	6.3721	104.8259	6.3400	104.8585	(0.503)	0.0000	0.0000	0
2021/03/11	R023	03/02/2022	5.07	Call	Bond Future	130.7100	0.1307	135.9200	0.1359	3.986	0	0	0
2021/03/11	R023	03/02/2022	5.07	Put	Bond Future	1,467.2000	1.4672	1,439.8200	1.4398	(1.866)	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
2021/03/11	R023	03/02/2022	5.06	Call	Bond Future	128.9500	0.1289	134.1100	0.1341	4.002	0	0	0
2021/03/11	R023	03/02/2022	5.06	Put	Bond Future	1,475.8000	1.4758	1,448.3700	1.4484	(1.859)	0	0	0
2021/03/11	R035	06/05/2021	12.36	Put	Bond Future	161.6000	0.1616	122.1100	0.1221	(24.437)	0	0	0
2021/03/11	R035	06/05/2021	12.37	Call	Bond Future	8,325.8500	8.3259	8,883.5700	8.8836	6.699	0	0	0
2021/03/11	R035	06/05/2021	12.35	Put	Bond Future	165.5300	0.1655	125.2300	0.1252	(24.346)	0	0	0
2021/03/11	R035	06/05/2021	10.55	Call	Bond Future	917.0200	0.9170	1,095.6300	1.0956	19.477	0	0	0
2021/03/11	R035	06/05/2021	10.55	Put	Bond Future	3,582.0500	3.5820	3,164.2600	3.1643	(11.663)	0	0	500
2021/03/11	R035	06/05/2021	10.05	Put	Bond Future	6,261.7800	6.2618	5,727.9900	5.7280	(8.525)	0	0	0
2021/03/11	R035	06/05/2021	10.05	Call	Bond Future	230.7900	0.2308	293.4000	0.2934	27.129	0	0	500
2021/03/11	R035	06/05/2021	10.40	Put	Bond Future	4,294.2800	4.2943	3,835.6300	3.8356	(10.680)	0	0	0
2021/03/11	R035	06/05/2021	12.91	Put	Bond Future	38.2600	0.0383	26.9900	0.0270	(29.456)	0	0	600
2021/03/11	R035	06/05/2021	11.55	Call	Bond Future	4,333.1500	4.3331	4,782.3800	4.7824	10.367	0	0	0
2021/03/11	R035	06/05/2021	11.55	Put	Bond Future	787.1500	0.7872	639.9800	0.6400	(18.697)	0	0	1,650
2021/03/11	R035	06/05/2021	12.77	Call	Bond Future	10,338.7400	10.3387	10,919.2500	10.9192	5.615	0	0	0
2021/03/11	R035	06/05/2021	12.77	Put	Bond Future	56.4300	0.0564	40.5400	0.0405	(28.159)	0	0	1,650
2021/03/11	R035	06/05/2021	10.24	Put	Bond Future	5,141.6400	5.1416	4,644.2800	4.6443	(9.673)	0	0	0
2021/03/11	R035	06/05/2021	10.24	Call	Bond Future	411.3000	0.4113	510.3400	0.5103	24.080	0	0	223
2021/03/11	R035	06/05/2021			Bond Future	10.9660	87.0080	10.8713	87.6044	(0.864)	0.0000	0.0000	100,193
2021/03/11	R035	06/05/2021	12.36	Call	Bond Future	8,275.7100	8.2757	8,832.6200	8.8326	6.729	0	0	0
2021/03/11	R035	06/05/2021	12.37	Put	Bond Future	157.7400	0.1577	119.0600	0.1191	(24.521)	0	0	0
2021/03/11	R035	06/05/2021	12.35	Call	Bond Future	8,225.5900	8.2256	8,781.6900	8.7817	6.761	0	0	0
2021/03/11	R035	06/05/2021	11.05	Call	Bond Future	2,299.6200	2.2996	2,625.4200	2.6254	14.168	0	0	0
2021/03/11	R035	06/05/2021	11.05	Put	Bond Future	1,775.8800	1.7759	1,505.2800	1.5053	(15.238)	0	0	500
2021/03/11	R035	06/05/2021	10.40	Call	Bond Future	638.5800	0.6386	776.3300	0.7763	21.571	0	0	600
2021/03/11	R035	06/05/2021	11.15	Put	Bond Future	1,517.2600	1.5173	1,274.8200	1.2748	(15.979)	0	0	0
2021/03/11	R035	06/05/2021	11.15	Call	Bond Future	2,658.4400	2.6584	3,012.4000	3.0124	13.315	0	0	600
2021/03/11	R035	06/05/2021	12.91	Call	Bond Future	11,039.9600	11.0400	11,625.0900	11.6251	5.300	0	0	0
2021/03/11	R035	06/05/2021	10.81	Put	Bond Future	2,536.4500	2.5365	2,195.0100	2.1950	(13.461)	0	0	0
2021/03/11	R035	06/05/2021	10.81	Call	Bond Future	1,551.0000	1.5510	1,805.9600	1.8060	16.438	0	0	1,650
2021/03/11	R035	06/05/2021	12.02	Call	Bond Future	6,595.0600	6.5951	7,116.2400	7.1162	7.903	0	0	0
2021/03/11	R035	06/05/2021	12.02	Put	Bond Future	350.9800	0.3510	275.7600	0.2758	(21.431)	0	0	223
2021/03/11	R035	06/05/2021	11.32	Call	Bond Future	3,327.8500	3.3279	3,726.1700	3.7262	11.969	0	0	0
2021/03/11	R035	06/05/2021	11.32	Put	Bond Future	1,152.0700	1.1521	953.9900	0.9540	(17.193)	0	0	223
2021/03/11	R035	05/08/2021	11.37	Call	Bond Future	3,853.1000	3.8531	4,193.0000	4.1930	8.821	0	0	0
2021/03/11	R035	05/08/2021	11.37	Put	Bond Future	2,816.0900	2.8161	2,553.6100	2.5536	(9.321)	0	0	100
2021/03/11	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	R035	05/08/2021	5.31	Put	Bond Future	50,152.5800	50.1526	49,550.2000	49.5502	(1.201)	0	0	0
2021/03/11	R035	05/08/2021			Bond Future	11.1976	87.9381	11.0989	88.5405	(0.882)	0.0000	0.0000	0
2021/03/11	R035	05/08/2021	10.77	Call	Bond Future	2,087.3500	2.0874	2,319.9600	2.3200	11.144	0	0	0
2021/03/11	R035	05/08/2021	10.77	Put	Bond Future	4,743.0000	4.7430	4,373.2300	4.3732	(7.796)	0	0	100
2021/03/11	R035	05/08/2021	10.02	Put	Bond Future	8,343.4000	8.3434	7,849.4300	7.8494	(5.920)	0	0	0
2021/03/11	R035	05/08/2021	10.02	Call	Bond Future	727.3700	0.7274	835.7800	0.8358	14.904	0	0	100
2021/03/11	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	R035	05/08/2021	5.30	Put	Bond Future	50,269.1600	50.2692	49,666.7800	49.6668	(1.198)	0	0	0
2021/03/11	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/11	R035	05/08/2021	5.29	Put	Bond Future	50,385.8700	50.3859	49,783.4900	49.7835	(1.196)	0	0	0
2021/03/11	R035	04/11/2021	10.12	Put	Bond Future	9,403.3000	9.4033	8,928.1200	8.9281	(5.053)	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
2021/03/11	R035	04/11/2021	10.12	Call	Bond Future	1,138.6000	1.1386	1,272.1500	1.2722	11.729	0	0	400
2021/03/11	R035	04/11/2021	10.62	Put	Bond Future	6,915.4300	6.9154	6,505.6200	6.5056	(5.926)	0	0	0
2021/03/11	R035	04/11/2021	10.62	Call	Bond Future	1,941.6400	1.9416	2,140.5600	2.1406	10.245	0	0	400
2021/03/11	R035	04/11/2021	11.75	Put	Bond Future	3,209.2600	3.2093	2,961.9400	2.9619	(7.706)	0	0	782
2021/03/11	R035	04/11/2021	11.08	Call	Bond Future	3,039.8900	3.0399	3,307.0000	3.3070	8.787	0	0	0
2021/03/11	R035	04/11/2021	11.08	Put	Bond Future	5,135.3300	5.1353	4,793.7100	4.7937	(6.652)	0	0	782
2021/03/11	R035	04/11/2021	10.23	Put	Bond Future	8,810.5200	8.8105	8,348.4900	8.3485	(5.244)	0	0	0
2021/03/11	R035	04/11/2021	12.53	Call	Bond Future	7,995.7000	7.9957	8,443.6700	8.4437	5.603	0	0	0
2021/03/11	R035	04/11/2021	12.53	Put	Bond Future	1,868.5600	1.8686	1,707.8000	1.7078	(8.603)	0	0	0
2021/03/11	R035	04/11/2021			Bond Future	11.4294	84.4304	11.3266	85.0392	(0.900)	0.0000	0.0000	0
2021/03/11	R035	04/11/2021	13.82	Call	Bond Future	13,033.1300	13.0331	13,580.6500	13.5807	4.201	0	0	0
2021/03/11	R035	04/11/2021	13.82	Put	Bond Future	547.1700	0.5472	485.9600	0.4860	(11.187)	0	0	400
2021/03/11	R035	04/11/2021	11.75	Call	Bond Future	5,066.5100	5.0665	5,427.9200	5.4279	7.133	0	0	0
2021/03/11	R035	04/11/2021	10.23	Call	Bond Future	1,284.8300	1.2848	1,431.5300	1.4315	11.418	0	0	782
2021/03/11	R035	04/11/2021	12.52	Call	Bond Future	7,959.2000	7.9592	8,406.1400	8.4061	5.615	0	0	0
2021/03/11	R035	04/11/2021	12.52	Put	Bond Future	1,884.6700	1.8847	1,722.8800	1.7229	(8.585)	0	0	0
2021/03/11	R035	04/11/2021	12.51	Call	Bond Future	7,922.7400	7.9227	8,368.6600	8.3687	5.628	0	0	0
2021/03/11	R035	04/11/2021	12.51	Put	Bond Future	1,900.8800	1.9009	1,738.0700	1.7381	(8.565)	0	0	0
2021/03/11	R035	03/02/2022	11.39	Call	Bond Future	3,884.9400	3.8849	4,173.7900	4.1738	7.435	0	0	0
2021/03/11	R035	03/02/2022	11.39	Put	Bond Future	5,557.6000	5.5576	5,230.9500	5.2310	(5.878)	0	0	683
2021/03/11	R035	03/02/2022	10.65	Call	Bond Future	2,166.7600	2.1668	2,363.2700	2.3633	9.069	0	0	0
2021/03/11	R035	03/02/2022	11.23	Call	Bond Future	3,463.9300	3.4639	3,732.8200	3.7328	7.763	0	0	0
2021/03/11	R035	03/02/2022	11.23	Put	Bond Future	6,084.1000	6.0841	5,737.4900	5.7375	(5.697)	0	0	0
2021/03/11	R035	03/02/2022	11.22	Call	Bond Future	3,438.0900	3.4381	3,705.7300	3.7057	7.785	0	0	0
2021/03/11	R035	03/02/2022	11.22	Put	Bond Future	6,118.0000	6.1180	5,770.1400	5.7701	(5.686)	0	0	0
2021/03/11	R035	03/02/2022			Bond Future	11.6790	85.3808	11.5717	85.9963	(0.919)	0.0000	0.0000	0
2021/03/11	R035	03/02/2022	10.65	Put	Bond Future	8,355.7600	8.3558	7,936.7700	7.9368	(5.014)	0	0	683
2021/03/11	R035	03/02/2022	9.70	Put	Bond Future	13,433.7300	13.4337	12,918.7500	12.9188	(3.833)	0	0	0
2021/03/11	R035	03/02/2022	9.70	Call	Bond Future	913.3100	0.9133	1,013.8300	1.0138	11.006	0	0	683
2021/03/11	R035	03/02/2022	11.24	Call	Bond Future	3,489.5300	3.4895	3,759.6800	3.7597	7.742	0	0	0
2021/03/11	R035	03/02/2022	11.24	Put	Bond Future	6,050.0300	6.0500	5,704.6800	5.7047	(5.708)	0	0	0
2021/03/11	R186	06/05/2021	10.77	Call	Bond Future	13,705.2200	13.7052	14,497.7700	14.4978	5.783	0	0	0
2021/03/11	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/11	R186	06/05/2021	10.76	Call	Bond Future	13,664.1700	13.6642	14,456.7200	14.4567	5.800	0	0	0
2021/03/11	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/11	R186	06/05/2021	7.60	Put	Bond Future	0.0000	0.0000	1,086.2600	1.0863	100.000	0	0	5,000
2021/03/11	R186	06/05/2021	7.60	Call	Bond Future	0.0000	0.0000	1,408.8200	1.4088	100.000	0	0	5,000
2021/03/11	R186	06/05/2021			Bond Future	7.6969	116.6328	7.5338	117.4254	(2.119)	0.0000	0.0000	107,178
2021/03/11	R186	06/05/2021	10.78	Call	Bond Future	13,746.2500	13.7463	14,538.8000	14.5388	5.766	0	0	0
2021/03/11	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/11	R186	06/05/2021	7.30	Call	Bond Future	503.0900	0.5031	742.4500	0.7425	47.578	0	0	0
2021/03/11	R186	06/05/2021	7.30	Put	Bond Future	2,443.9300	2.4439	1,890.7300	1.8907	(22.636)	0	0	15,177
2021/03/11	R186	05/08/2021	8.62	Call	Bond Future	4,000.1200	4.0001	4,613.6800	4.6137	15.339	0	0	0
2021/03/11	R186	05/08/2021	8.62	Put	Bond Future	778.5500	0.7786	591.5600	0.5916	(24.018)	0	0	0
2021/03/11	R186	05/08/2021	8.61	Call	Bond Future	3,966.2700	3.9663	4,577.7600	4.5778	15.417	0	0	0
2021/03/11	R186	05/08/2021	8.61	Put	Bond Future	789.0400	0.7890	599.9800	0.6000	(23.961)	0	0	0
2021/03/11	R186	05/08/2021			Bond Future	7.9064	112.5992	7.7332	113.3997	(2.192)	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
2021/03/11	R186	05/08/2021	8.63	Call	Bond Future	4,034.2800	4.0343	4,649.8700	4.6499	15.259	0	0	0
2021/03/11	R186	05/08/2021	8.63	Put	Bond Future	768.4100	0.7684	583.4500	0.5834	(24.070)	0	0	0
2021/03/11	R186	04/11/2021	8.10	Call	Bond Future	2,317.9800	2.3180	2,743.6400	2.7436	18.363	0	0	0
2021/03/11	R186	04/11/2021	8.10	Put	Bond Future	2,396.2800	2.3963	2,012.9500	2.0129	(15.997)	0	0	0
2021/03/11	R186	04/11/2021	8.09	Call	Bond Future	2,295.7500	2.2957	2,719.0400	2.7190	18.438	0	0	0
2021/03/11	R186	04/11/2021	8.09	Put	Bond Future	2,417.7900	2.4178	2,032.0900	2.0321	(15.953)	0	0	0
2021/03/11	R186	04/11/2021			Bond Future	8.1179	113.8379	7.9336	114.6469	(2.270)	0.0000	0.0000	0
2021/03/11	R186	04/11/2021	8.11	Call	Bond Future	2,340.3300	2.3403	2,768.3700	2.7684	18.290	0	0	0
2021/03/11	R186	04/11/2021	8.11	Put	Bond Future	2,374.9000	2.3749	1,993.9500	1.9940	(16.041)	0	0	0
2021/03/11	R186	03/02/2022	7.30	Call	Bond Future	1,040.0700	1.0401	1,270.1600	1.2702	22.123	0	0	0
2021/03/11	R186	03/02/2022	7.30	Put	Bond Future	5,506.7700	5.5068	4,918.9000	4.9189	(10.675)	0	0	0
2021/03/11	R186	03/02/2022			Bond Future	8.3522	109.8378	8.1555	110.6557	(2.355)	0.0000	0.0000	0
2021/03/11	R186	03/02/2022	7.28	Call	Bond Future	1,018.8500	1.0189	1,245.4700	1.2455	22.243	0	0	0
2021/03/11	R186	03/02/2022	7.28	Put	Bond Future	5,572.6600	5.5727	4,981.3200	4.9813	(10.611)	0	0	0
2021/03/11	R186	03/02/2022	7.29	Call	Bond Future	1,029.4200	1.0294	1,257.7700	1.2578	22.182	0	0	0
2021/03/11	R186	03/02/2022	7.29	Put	Bond Future	5,539.6700	5.5397	4,950.0600	4.9501	(10.643)	0	0	0
2021/03/11	R197	06/05/2021			Bond Future	318.7841	318.7841	318.9431	318.9431	0.050	0.0000	0.0000	2,074
2021/03/11	R197	05/08/2021			Bond Future	314.2684	314.2684	314.4278	314.4278	0.051	0.0000	0.0000	0
2021/03/11	R197	04/11/2021			Bond Future	317.7982	317.7982	317.9587	317.9587	0.050	0.0000	0.0000	0
2021/03/11	R197	03/02/2022			Bond Future	313.3490	313.3490	313.5108	313.5108	0.052	0.0000	0.0000	0
2021/03/11	R202	06/05/2021			Bond Future	225.1813	225.1813	227.0000	227.0000	0.808	0.0000	0.0000	9,133
2021/03/11	R202	05/08/2021			Bond Future	223.3939	223.3939	225.2316	225.2316	0.823	0.0000	0.0000	0
2021/03/11	R202	04/11/2021			Bond Future	225.9027	225.9027	227.7604	227.7604	0.822	0.0000	0.0000	0
2021/03/11	R202	03/02/2022			Bond Future	224.1951	224.1951	226.0738	226.0738	0.838	0.0000	0.0000	0
2021/03/11	R209	06/05/2021	12.23	Call	Bond Future	6,989.5400	6.9895	7,515.0600	7.5151	7.519	0	0	0
2021/03/11	R209	06/05/2021	12.23	Put	Bond Future	191.3300	0.1913	144.9400	0.1449	(24.246)	0	0	0
2021/03/11	R209	06/05/2021	12.22	Call	Bond Future	6,947.3900	6.9474	7,472.0500	7.4721	7.552	0	0	0
2021/03/11	R209	06/05/2021	12.22	Put	Bond Future	195.5800	0.1956	148.3300	0.1483	(24.159)	0	0	0
2021/03/11	R209	06/05/2021	9.50	Put	Bond Future	8,212.2800	8.2123	7,665.5300	7.6655	(6.658)	0	0	0
2021/03/11	R209	06/05/2021	9.50	Call	Bond Future	81.3300	0.0813	106.4900	0.1065	30.936	0	0	2,150
2021/03/11	R209	06/05/2021	10.35	Call	Bond Future	733.3700	0.7334	887.3700	0.8874	20.999	0	0	500
2021/03/11	R209	06/05/2021	9.75	Put	Bond Future	6,722.2200	6.7222	6,197.8400	6.1978	(7.801)	0	0	0
2021/03/11	R209	06/05/2021	9.75	Call	Bond Future	169.3800	0.1694	216.9100	0.2169	28.061	0	0	5,050
2021/03/11	R209	06/05/2021	11.00	Call	Bond Future	2,225.0200	2.2250	2,548.5400	2.5485	14.540	0	0	0
2021/03/11	R209	06/05/2021	11.00	Put	Bond Future	1,560.2800	1.5603	1,311.8900	1.3119	(15.920)	0	0	3,500
2021/03/11	R209	06/05/2021	10.00	Put	Bond Future	5,346.0600	5.3461	4,856.0900	4.8561	(9.165)	0	0	0
2021/03/11	R209	06/05/2021	10.00	Call	Bond Future	324.4100	0.3244	406.3500	0.4063	25.258	0	0	0
2021/03/11	R209	06/05/2021	12.25	Call	Bond Future	7,073.9200	7.0739	7,601.1400	7.6011	7.453	0	0	0
2021/03/11	R209	06/05/2021	12.25	Put	Bond Future	183.0600	0.1831	138.3700	0.1384	(24.413)	0	0	9,150
2021/03/11	R209	06/05/2021			Bond Future	10.8768	66.9373	10.7722	67.5092	(0.962)	0.0000	0.0000	27,123
2021/03/11	R209	06/05/2021	12.24	Call	Bond Future	7,031.7300	7.0317	7,558.1000	7.5581	7.486	0	0	0
2021/03/11	R209	06/05/2021	12.24	Put	Bond Future	187.1600	0.1872	141.6200	0.1416	(24.332)	0	0	0
2021/03/11	R209	06/05/2021	10.35	Put	Bond Future	3,687.1700	3.6872	3,269.2600	3.2693	(11.334)	0	0	0
2021/03/11	R209	06/05/2021	10.60	Call	Bond Future	1,193.6000	1.1936	1,411.0800	1.4111	18.221	0	0	0
2021/03/11	R209	06/05/2021	10.60	Put	Bond Future	2,722.4600	2.7225	2,368.0300	2.3680	(13.019)	0	0	6,250

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
2021/03/11	R209	06/05/2021	11.60	Call	Bond Future	4,370.1200	4.3701	4,821.1500	4.8212	10.321	0	0	0
2021/03/11	R209	06/05/2021	11.60	Put	Bond Future	603.2200	0.6032	482.3400	0.4823	(20.039)	0	0	3,750
2021/03/11	R209	06/05/2021	10.25	Put	Bond Future	4,124.8400	4.1248	3,683.7800	3.6838	(10.693)	0	0	0
2021/03/11	R209	06/05/2021	10.25	Call	Bond Future	589.0500	0.5891	719.9000	0.7199	22.214	0	0	5,325
2021/03/11	R209	06/05/2021	11.25	Call	Bond Future	3,042.1400	3.0421	3,426.0600	3.4261	12.620	0	0	0
2021/03/11	R209	06/05/2021	11.25	Put	Bond Future	1,058.1800	1.0582	870.1900	0.8702	(17.765)	0	0	9,150
2021/03/11	R209	05/08/2021	11.81	Call	Bond Future	5,206.9300	5.2069	5,614.8200	5.6148	7.834	0	0	0
2021/03/11	R209	05/08/2021	11.81	Put	Bond Future	1,507.2900	1.5073	1,337.4000	1.3374	(11.271)	0	0	0
2021/03/11	R209	05/08/2021			Bond Future	11.0805	67.6531	10.9719	68.2309	(0.980)	0.0000	0.0000	0
2021/03/11	R209	05/08/2021	11.80	Call	Bond Future	5,171.8300	5.1718	5,578.5000	5.5785	7.863	0	0	0
2021/03/11	R209	05/08/2021	11.80	Put	Bond Future	1,520.8200	1.5208	1,349.7100	1.3497	(11.251)	0	0	0
2021/03/11	R209	05/08/2021	11.79	Call	Bond Future	5,136.8000	5.1368	5,542.2300	5.5422	7.893	0	0	0
2021/03/11	R209	05/08/2021	11.79	Put	Bond Future	1,534.4800	1.5345	1,362.1300	1.3621	(11.232)	0	0	0
2021/03/11	R209	04/11/2021	10.50	Call	Bond Future	1,914.6800	1.9147	2,117.2000	2.1172	10.577	0	0	0
2021/03/11	R209	04/11/2021	12.00	Call	Bond Future	5,829.7900	5.8298	6,221.4600	6.2215	6.718	0	0	0
2021/03/11	R209	04/11/2021	12.00	Put	Bond Future	2,284.8000	2.2848	2,092.5900	2.0926	(8.413)	0	0	5,500
2021/03/11	R209	04/11/2021	12.19	Call	Bond Future	6,461.5300	6.4615	6,871.5100	6.8715	6.345	0	0	0
2021/03/11	R209	04/11/2021	12.19	Put	Bond Future	2,024.4100	2.0244	1,850.5100	1.8505	(8.590)	0	0	0
2021/03/11	R209	04/11/2021	12.17	Call	Bond Future	6,394.3300	6.3943	6,802.4700	6.8025	6.383	0	0	0
2021/03/11	R209	04/11/2021			Bond Future	11.2832	65.2569	11.1706	65.8408	(0.998)	0.0000	0.0000	1,795
2021/03/11	R209	04/11/2021	10.50	Put	Bond Future	6,136.7500	6.1367	5,755.3900	5.7554	(6.214)	0	0	5,500
2021/03/11	R209	04/11/2021	9.50	Put	Bond Future	10,866.6300	10.8666	10,372.8300	10.3728	(4.544)	0	0	0
2021/03/11	R209	04/11/2021	9.50	Call	Bond Future	662.1500	0.6622	752.2300	0.7522	13.604	0	0	3,750
2021/03/11	R209	04/11/2021	12.18	Call	Bond Future	6,427.9100	6.4279	6,836.9700	6.8370	6.364	0	0	0
2021/03/11	R209	04/11/2021	12.18	Put	Bond Future	2,037.2700	2.0373	1,862.4500	1.8625	(8.581)	0	0	0
2021/03/11	R209	04/11/2021	12.17	Put	Bond Future	2,050.2200	2.0502	1,874.4800	1.8745	(8.572)	0	0	0
2021/03/11	R209	03/02/2022	11.03	Call	Bond Future	3,186.2100	3.1862	3,447.7900	3.4478	8.210	0	0	0
2021/03/11	R209	03/02/2022	11.03	Put	Bond Future	5,586.1200	5.5861	5,257.3600	5.2574	(5.885)	0	0	0
2021/03/11	R209	03/02/2022	11.02	Call	Bond Future	3,163.6500	3.1637	3,424.0700	3.4241	8.232	0	0	0
2021/03/11	R209	03/02/2022	11.02	Put	Bond Future	5,616.4400	5.6164	5,286.5200	5.2865	(5.874)	0	0	0
2021/03/11	R209	03/02/2022			Bond Future	11.4962	65.9916	11.3792	66.5820	(1.018)	0.0000	0.0000	0
2021/03/11	R209	03/02/2022	11.04	Call	Bond Future	3,208.8600	3.2089	3,471.6000	3.4716	8.188	0	0	0
2021/03/11	R209	03/02/2022	11.04	Put	Bond Future	5,555.9400	5.5559	5,228.3400	5.2283	(5.896)	0	0	0
2021/03/11	R210	06/05/2021			Bond Future	196.5853	196.5853	199.6177	199.6177	1.543	0.0000	0.0000	1,183
2021/03/11	R210	05/08/2021			Bond Future	198.7359	198.7359	201.8006	201.8006	1.542	0.0000	0.0000	0
2021/03/11	R210	04/11/2021			Bond Future	198.2276	198.2276	201.3261	201.3261	1.563	0.0000	0.0000	0
2021/03/11	R210	03/02/2022			Bond Future	200.5041	200.5041	203.6379	203.6379	1.563	0.0000	0.0000	0
2021/03/11	R212	06/05/2021			Bond Future	171.2802	171.2802	171.2761	171.2761	(0.002)	0.0000	0.0000	2,980
2021/03/11	R212	05/08/2021			Bond Future	170.8220	170.8220	170.8171	170.8171	(0.003)	0.0000	0.0000	0
2021/03/11	R212	04/11/2021			Bond Future	172.7405	172.7405	172.7351	172.7351	(0.003)	0.0000	0.0000	0
2021/03/11	R213	06/05/2021	11.91	Call	Bond Future	10,207.0400	10.2070	10,887.0100	10.8870	6.662	0	0	0
2021/03/11	R213	06/05/2021	11.91	Put	Bond Future	16.5800	0.0166	10.0400	0.0100	(39.445)	0	0	0
2021/03/11	R213	06/05/2021			Bond Future	9.8714	83.5709	9.7461	84.2575	(1.269)	0.0000	0.0000	9,543
2021/03/11	R213	06/05/2021	11.90	Call	Bond Future	10,161.8100	10.1618	10,841.5800	10.8416	6.689	0	0	0
2021/03/11	R213	06/05/2021	11.90	Put	Bond Future	17.1300	0.0171	10.3900	0.0104	(39.346)	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
2021/03/11	R213	06/05/2021	11.89	Call	Bond Future	10,116.5500	10.1165	10,796.1300	10.7961	6.718	0	0	0
2021/03/11	R213	06/05/2021	11.89	Put	Bond Future	17.6900	0.0177	10.7600	0.0108	(39.175)	0	0	0
2021/03/11	R213	05/08/2021	10.14	Put	Bond Future	2,530.7800	2.5308	2,211.9000	2.2119	(12.600)	0	0	0
2021/03/11	R213	05/08/2021	9.34	Put	Bond Future	5,140.6800	5.1407	4,646.7700	4.6468	(9.608)	0	0	0
2021/03/11	R213	05/08/2021	9.34	Call	Bond Future	1,073.2200	1.0732	1,272.8200	1.2728	18.598	0	0	0
2021/03/11	R213	05/08/2021	10.85	Call	Bond Future	5,136.8300	5.1368	5,645.4700	5.6455	9.902	0	0	0
2021/03/11	R213	05/08/2021	10.85	Put	Bond Future	1,229.5100	1.2295	1,044.6400	1.0446	(15.036)	0	0	0
2021/03/11	R213	05/08/2021	10.84	Call	Bond Future	5,099.7100	5.0997	5,606.8200	5.6068	9.944	0	0	0
2021/03/11	R213	05/08/2021	10.84	Put	Bond Future	1,241.9300	1.2419	1,055.5300	1.0555	(15.009)	0	0	0
2021/03/11	R213	05/08/2021			Bond Future	10.0861	84.4643	9.9555	85.1578	(1.295)	0.0000	0.0000	0
2021/03/11	R213	05/08/2021	10.78	Call	Bond Future	4,879.5600	4.8796	5,377.2000	5.3772	10.198	0	0	0
2021/03/11	R213	05/08/2021	10.78	Put	Bond Future	1,319.9000	1.3199	1,124.0300	1.1240	(14.840)	0	0	0
2021/03/11	R213	05/08/2021	10.14	Call	Bond Future	2,815.0000	2.8150	3,189.6300	3.1896	13.308	0	0	0
2021/03/11	R213	05/08/2021	10.86	Call	Bond Future	5,173.8500	5.1738	5,684.0200	5.6840	9.861	0	0	0
2021/03/11	R213	05/08/2021	10.86	Put	Bond Future	1,217.0300	1.2170	1,033.6900	1.0337	(15.065)	0	0	0
2021/03/11	R213	04/11/2021	11.10	Put	Bond Future	1,871.3600	1.8714	1,659.5100	1.6595	(11.321)	0	0	0
2021/03/11	R213	04/11/2021	11.11	Call	Bond Future	5,859.7600	5.8598	6,350.1100	6.3501	8.368	0	0	0
2021/03/11	R213	04/11/2021	11.09	Put	Bond Future	1,884.7600	1.8848	1,671.6500	1.6716	(11.307)	0	0	0
2021/03/11	R213	04/11/2021			Bond Future	10.3023	81.8636	10.1662	82.5645	(1.321)	0.0000	0.0000	0
2021/03/11	R213	04/11/2021	11.10	Call	Bond Future	5,825.3400	5.8253	6,314.4300	6.3144	8.396	0	0	0
2021/03/11	R213	04/11/2021	11.11	Put	Bond Future	1,857.8300	1.8578	1,647.2400	1.6472	(11.335)	0	0	0
2021/03/11	R213	04/11/2021	11.09	Call	Bond Future	5,790.7600	5.7908	6,278.5900	6.2786	8.424	0	0	0
2021/03/11	R213	03/02/2022	8.80	Put	Bond Future	10,153.2000	10.1532	9,580.8500	9.5809	(5.637)	0	0	0
2021/03/11	R213	03/02/2022	8.80	Call	Bond Future	908.7900	0.9088	1,045.1200	1.0451	15.001	0	0	102
2021/03/11	R213	03/02/2022	9.58	Put	Bond Future	6,793.3300	6.7933	6,318.7800	6.3188	(6.986)	0	0	200
2021/03/11	R213	03/02/2022	8.63	Put	Bond Future	10,986.0300	10.9860	10,396.1800	10.3962	(5.369)	0	0	0
2021/03/11	R213	03/02/2022	8.63	Call	Bond Future	764.2700	0.7643	883.1000	0.8831	15.548	0	0	200
2021/03/11	R213	03/02/2022	9.98	Call	Bond Future	2,630.7600	2.6308	2,924.4700	2.9245	11.164	0	0	0
2021/03/11	R213	03/02/2022	9.98	Put	Bond Future	5,452.8500	5.4528	5,037.8800	5.0379	(7.610)	0	0	0
2021/03/11	R213	03/02/2022			Bond Future	10.5366	82.7850	10.3944	83.4936	(1.349)	0.0000	0.0000	0
2021/03/11	R213	03/02/2022	10.25	Call	Bond Future	3,232.9600	3.2330	3,566.8200	3.5668	10.327	0	0	0
2021/03/11	R213	03/02/2022	10.25	Put	Bond Future	4,670.1700	4.6702	4,295.3500	4.2954	(8.026)	0	0	102
2021/03/11	R213	03/02/2022	9.76	Call	Bond Future	2,189.8100	2.1898	2,450.6200	2.4506	11.910	0	0	0
2021/03/11	R213	03/02/2022	9.76	Put	Bond Future	6,162.9500	6.1629	5,715.0800	5.7151	(7.267)	0	0	102
2021/03/11	R213	03/02/2022	10.15	Call	Bond Future	3,002.3900	3.0024	3,321.4600	3.3215	10.627	0	0	0
2021/03/11	R213	03/02/2022	10.15	Put	Bond Future	4,948.9900	4.9490	4,559.3800	4.5594	(7.873)	0	0	200
2021/03/11	R213	03/02/2022	9.58	Call	Bond Future	1,863.0000	1.8630	2,097.1300	2.0971	12.567	0	0	0
2021/03/11	R213	03/02/2022	9.97	Call	Bond Future	2,609.7900	2.6098	2,902.0100	2.9020	11.197	0	0	0
2021/03/11	R213	03/02/2022	9.97	Put	Bond Future	5,483.7500	5.4838	5,067.2900	5.0673	(7.594)	0	0	0
2021/03/11	R213	03/02/2022	9.96	Call	Bond Future	2,588.9100	2.5889	2,879.6400	2.8796	11.230	0	0	0
2021/03/11	R213	03/02/2022	9.96	Put	Bond Future	5,514.7900	5.5148	5,096.8400	5.0968	(7.579)	0	0	0
2021/03/11	R214	06/05/2021	12.26	Call	Bond Future	5,730.1500	5.7301	6,246.5600	6.2466	9.012	0	0	0
2021/03/11	R214	06/05/2021	12.26	Put	Bond Future	413.3600	0.4134	324.3900	0.3244	(21.524)	0	0	0
2021/03/11	R214	06/05/2021	12.25	Call	Bond Future	5,690.4500	5.6904	6,205.5200	6.2055	9.051	0	0	0
2021/03/11	R214	06/05/2021	12.25	Put	Bond Future	421.1700	0.4212	330.8600	0.3309	(21.443)	0	0	0
2021/03/11	R214	06/05/2021			Bond Future	11.2181	64.0351	11.1085	64.6405	(0.977)	0.0000	0.0000	14,035
2021/03/11	R214	06/05/2021	12.27	Call	Bond Future	5,769.9000	5.7699	6,287.6400	6.2876	8.973	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
2021/03/11	R214	06/05/2021	12.27	Put	Bond Future	405.6700	0.4057	318.0300	0.3180	(21.604)	0	0	0
2021/03/11	R214	05/08/2021	12.03	Put	Bond Future	1,801.8000	1.8018	1,603.4200	1.6034	(11.010)	0	0	0
2021/03/11	R214	05/08/2021	12.01	Call	Bond Future	4,853.4300	4.8534	5,263.9700	5.2640	8.459	0	0	0
2021/03/11	R214	05/08/2021			Bond Future	11.4194	64.7197	11.3055	65.3313	(0.998)	0.0000	0.0000	0
2021/03/11	R214	05/08/2021	12.02	Call	Bond Future	4,887.2500	4.8873	5,299.1300	5.2991	8.428	0	0	0
2021/03/11	R214	05/08/2021	12.02	Put	Bond Future	1,817.0800	1.8171	1,617.3700	1.6174	(10.991)	0	0	0
2021/03/11	R214	05/08/2021	12.03	Call	Bond Future	4,920.9900	4.9210	5,334.2000	5.3342	8.397	0	0	0
2021/03/11	R214	05/08/2021	12.01	Put	Bond Future	1,832.3400	1.8323	1,631.2900	1.6313	(10.972)	0	0	0
2021/03/11	R214	04/11/2021	12.47	Call	Bond Future	6,328.4300	6.3284	6,756.6300	6.7566	6.766	0	0	0
2021/03/11	R214	04/11/2021	12.46	Call	Bond Future	6,295.7700	6.2958	6,722.9900	6.7230	6.786	0	0	0
2021/03/11	R214	04/11/2021	12.46	Put	Bond Future	2,179.3500	2.1794	1,988.4100	1.9884	(8.761)	0	0	0
2021/03/11	R214	04/11/2021			Bond Future	11.6193	62.1540	11.5010	62.7722	(1.019)	0.0000	0.0000	0
2021/03/11	R214	04/11/2021	12.47	Put	Bond Future	2,165.7800	2.1658	1,975.8200	1.9758	(8.771)	0	0	0
2021/03/11	R214	04/11/2021	12.48	Call	Bond Future	6,361.1100	6.3611	6,790.2800	6.7903	6.747	0	0	0
2021/03/11	R214	04/11/2021	12.48	Put	Bond Future	2,152.3000	2.1523	1,963.3100	1.9633	(8.781)	0	0	0
2021/03/11	R214	03/02/2022	11.40	Put	Bond Future	5,603.4200	5.6034	5,262.2400	5.2622	(6.089)	0	0	0
2021/03/11	R214	03/02/2022	11.41	Call	Bond Future	3,383.5200	3.3835	3,668.5600	3.6686	8.424	0	0	0
2021/03/11	R214	03/02/2022	11.39	Put	Bond Future	5,633.6300	5.6336	5,291.2400	5.2912	(6.078)	0	0	0
2021/03/11	R214	03/02/2022			Bond Future	11.8330	62.8537	11.7098	63.4787	(1.041)	0.0000	0.0000	0
2021/03/11	R214	03/02/2022	11.40	Call	Bond Future	3,360.2900	3.3603	3,644.1200	3.6441	8.447	0	0	0
2021/03/11	R214	03/02/2022	11.41	Put	Bond Future	5,573.3400	5.5733	5,233.3700	5.2334	(6.100)	0	0	0
2021/03/11	R214	03/02/2022	11.39	Call	Bond Future	3,337.1200	3.3371	3,619.7400	3.6197	8.469	0	0	0
2021/03/11	R248	06/05/2021	12.36	Call	Bond Future	7,242.0400	7.2420	7,880.9300	7.8809	8.822	0	0	0
2021/03/11	R248	06/05/2021	12.36	Put	Bond Future	347.1600	0.3472	264.6000	0.2646	(23.782)	0	0	0
2021/03/11	R248	06/05/2021	10.20	Call	Bond Future	112.7900	0.1128	155.0700	0.1551	37.486	0	0	1,200
2021/03/11	R248	06/05/2021	10.80	Put	Bond Future	4,130.4900	4.1305	3,608.1800	3.6082	(12.645)	0	0	0
2021/03/11	R248	06/05/2021	10.80	Call	Bond Future	837.0400	0.8370	1,036.1800	1.0362	23.791	0	0	1,200
2021/03/11	R248	06/05/2021			Bond Future	11.2649	80.5418	11.1601	81.2632	(0.930)	0.0000	0.0000	137,179
2021/03/11	R248	06/05/2021	12.35	Call	Bond Future	7,191.5200	7.1915	7,828.9600	7.8290	8.864	0	0	0
2021/03/11	R248	06/05/2021	12.35	Put	Bond Future	354.6400	0.3546	270.6300	0.2706	(23.689)	0	0	0
2021/03/11	R248	06/05/2021	12.34	Call	Bond Future	7,141.0600	7.1411	7,777.0100	7.7770	8.906	0	0	0
2021/03/11	R248	06/05/2021	12.34	Put	Bond Future	362.2700	0.3623	276.7700	0.2768	(23.601)	0	0	0
2021/03/11	R248	06/05/2021	10.20	Put	Bond Future	8,029.2600	8.0293	7,350.0900	7.3501	(8.459)	0	0	0
2021/03/11	R248	05/08/2021	10.30	Call	Bond Future	746.1400	0.7461	875.1800	0.8752	17.294	0	0	1,300
2021/03/11	R248	05/08/2021	10.90	Put	Bond Future	5,821.7400	5.8217	5,345.7200	5.3457	(8.177)	0	0	0
2021/03/11	R248	05/08/2021	10.90	Call	Bond Future	1,883.3800	1.8834	2,136.1700	2.1362	13.422	0	0	1,300
2021/03/11	R248	05/08/2021	10.60	Put	Bond Future	7,361.0000	7.3610	6,818.0200	6.8180	(7.376)	0	0	0
2021/03/11	R248	05/08/2021	10.60	Call	Bond Future	1,204.2100	1.2042	1,390.0400	1.3900	15.432	0	0	1,300
2021/03/11	R248	05/08/2021	12.51	Put	Bond Future	1,430.7300	1.4307	1,259.4400	1.2594	(11.972)	0	0	0
2021/03/11	R248	05/08/2021	12.52	Call	Bond Future	7,845.9600	7.8460	8,404.8700	8.4049	7.124	0	0	0
2021/03/11	R248	05/08/2021	12.50	Put	Bond Future	1,446.0300	1.4460	1,273.3500	1.2733	(11.942)	0	0	0
2021/03/11	R248	05/08/2021			Bond Future	11.4696	81.4027	11.3604	82.1315	(0.952)	0.0000	0.0000	0
2021/03/11	R248	05/08/2021	10.00	Put	Bond Future	11,369.5100	11.3695	10,725.6600	10.7257	(5.663)	0	0	0
2021/03/11	R248	05/08/2021	10.00	Call	Bond Future	446.5200	0.4465	531.4800	0.5315	19.027	0	0	1,300
2021/03/11	R248	05/08/2021	10.30	Put	Bond Future	9,228.9100	9.2289	8,629.1400	8.6291	(6.499)	0	0	0
2021/03/11	R248	05/08/2021	12.51	Call	Bond Future	7,804.6400	7.8046	8,362.1600	8.3622	7.143	0	0	0
2021/03/11	R248	05/08/2021	12.52	Put	Bond Future	1,415.4100	1.4154	1,245.5100	1.2455	(12.004)	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
2021/03/11	R248	05/08/2021	12.50	Call	Bond Future	7,763.2100	7.7632	8,319.3400	8.3193	7.164	0	0	0
2021/03/11	R248	04/11/2021	12.85	Call	Bond Future	8,802.5000	8.8025	9,357.4600	9.3575	6.305	0	0	0
2021/03/11	R248	04/11/2021	12.85	Put	Bond Future	1,874.5700	1.8746	1,692.9100	1.6929	(9.691)	0	0	0
2021/03/11	R248	04/11/2021			Bond Future	11.6733	77.8862	11.5594	78.6228	(0.975)	0.0000	0.0000	0
2021/03/11	R248	04/11/2021	12.84	Call	Bond Future	8,764.5300	8.7645	9,318.3300	9.3183	6.319	0	0	0
2021/03/11	R248	04/11/2021	12.84	Put	Bond Future	1,890.6300	1.8906	1,707.8100	1.7078	(9.670)	0	0	0
2021/03/11	R248	04/11/2021	12.83	Call	Bond Future	8,726.6000	8.7266	9,279.2300	9.2792	6.333	0	0	0
2021/03/11	R248	04/11/2021	12.83	Put	Bond Future	1,906.8100	1.9068	1,722.8200	1.7228	(9.649)	0	0	0
2021/03/11	R248	03/02/2022	11.48	Call	Bond Future	3,773.3200	3.7733	4,107.8100	4.1078	8.865	0	0	0
2021/03/11	R248	03/02/2022	11.49	Put	Bond Future	6,369.3700	6.3694	5,960.6700	5.9607	(6.417)	0	0	0
2021/03/11	R248	03/02/2022	11.47	Call	Bond Future	3,745.2100	3.7452	4,078.1300	4.0781	8.889	0	0	0
2021/03/11	R248	03/02/2022			Bond Future	11.8916	78.7630	11.7726	79.5078	(1.001)	0.0000	0.0000	0
2021/03/11	R248	03/02/2022	11.48	Put	Bond Future	6,406.7900	6.4068	5,996.5100	5.9965	(6.404)	0	0	0
2021/03/11	R248	03/02/2022	11.49	Call	Bond Future	3,801.8200	3.8018	4,137.8900	4.1379	8.840	0	0	0
2021/03/11	R248	03/02/2022	11.47	Put	Bond Future	6,444.7100	6.4447	6,032.8600	6.0329	(6.391)	0	0	0

Total

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