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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/02/2021 TO 25/02/2021

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
2021/02/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	2025	06/05/2021		Bond Future	150.6954	150.6954	151.1479	151.1479	0.300	0.0000	0.0000	7,790
2021/02/25	2025	05/08/2021		Bond Future	150.8178	150.8178	151.2747	151.2747	0.303	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
2021/02/25	2025	04/11/2021			Bond Future	152.5060	152.5060	152.9677	152.9677	0.303	0.0000	0.0000	0
2021/02/25	2025	03/02/2022			Bond Future	152.6999	152.6999	153.1666	153.1666	0.306	0.0000	0.0000	0
2021/02/25	2029	06/05/2021			Bond Future	109.7707	109.7707	110.8350	110.8350	0.970	0.0000	0.0000	2,382
2021/02/25	2029	05/08/2021			Bond Future	110.9739	110.9739	112.0494	112.0494	0.969	0.0000	0.0000	0
2021/02/25	2029	04/11/2021			Bond Future	111.0666	111.0666	112.1539	112.1539	0.979	0.0000	0.0000	0
2021/02/25	2029	03/02/2022			Bond Future	112.3413	112.3413	113.4409	113.4409	0.979	0.0000	0.0000	0
2021/02/25	2030	06/05/2021	11.70	Call	Bond Future	14,567.2200	14.5672	13,249.4600	13.2495	(9.046)	0	0	0
2021/02/25	2030	06/05/2021	11.70	Put	Bond Future	1.2500	0.0013	2.8800	0.0029	130.400	0	0	0
2021/02/25	2030	06/05/2021	11.69	Call	Bond Future	14,520.7900	14.5208	13,203.0900	13.2031	(9.075)	0	0	0
2021/02/25	2030	06/05/2021	11.69	Put	Bond Future	1.3000	0.0013	2.9900	0.0030	130.000	0	0	0
2021/02/25	2030	06/05/2021	8.90	Call	Bond Future	1,885.8500	1.8859	1,270.1700	1.2702	(32.647)	0	0	0
2021/02/25	2030	06/05/2021	9.00	Call	Bond Future	2,196.2400	2.1962	1,515.4000	1.5154	(31.000)	0	0	0
2021/02/25	2030	06/05/2021	9.00	Put	Bond Future	1,576.4800	1.5765	2,215.0300	2.2150	40.505	0	0	5,000
2021/02/25	2030	06/05/2021	9.25	Call	Bond Future	3,090.1500	3.0901	2,254.6800	2.2547	(27.037)	0	0	0
2021/02/25	2030	06/05/2021	9.25	Put	Bond Future	1,052.5600	1.0526	1,536.4800	1.5365	45.976	0	0	0
2021/02/25	2030	06/05/2021	9.35	Call	Bond Future	3,487.9700	3.4880	2,596.5400	2.5965	(25.557)	0	0	0
2021/02/25	2030	06/05/2021	9.27	Put	Bond Future	1,018.4500	1.0184	1,490.8800	1.4909	46.387	0	0	0
2021/02/25	2030	06/05/2021	9.27	Call	Bond Future	3,168.2700	3.1683	2,321.3100	2.3213	(26.733)	0	0	300
2021/02/25	2030	06/05/2021	10.95	Call	Bond Future	10,997.6600	10.9977	9,695.9500	9.6960	(11.836)	0	0	0
2021/02/25	2030	06/05/2021	10.95	Put	Bond Future	18.1400	0.0181	35.8200	0.0358	97.464	0	0	300
2021/02/25	2030	06/05/2021	9.92	Call	Bond Future	6,007.3900	6.0074	4,873.2300	4.8732	(18.879)	0	0	0
2021/02/25	2030	06/05/2021	7.97	Call	Bond Future	240.5700	0.2406	119.4200	0.1194	(50.360)	0	0	700
2021/02/25	2030	06/05/2021	10.04	Call	Bond Future	6,569.9800	6.5700	5,399.3400	5.3993	(17.818)	0	0	0
2021/02/25	2030	06/05/2021	10.04	Put	Bond Future	229.9300	0.2299	378.6800	0.3787	64.694	0	0	0
2021/02/25	2030	06/05/2021	9.15	Put	Bond Future	1,242.0300	1.2420	1,785.7700	1.7858	43.778	0	0	0
2021/02/25	2030	06/05/2021	9.15	Call	Bond Future	2,715.8200	2.7158	1,940.1700	1.9402	(28.560)	0	0	0
2021/02/25	2030	06/05/2021			Bond Future	8.8922	96.8518	9.1227	95.5324	2.592	0.0000	0.0000	113,541
2021/02/25	2030	06/05/2021	11.71	Call	Bond Future	14,613.6100	14.6136	13,295.7900	13.2958	(9.018)	0	0	0
2021/02/25	2030	06/05/2021	11.71	Put	Bond Future	1.2000	0.0012	2.7700	0.0028	130.833	0	0	0
2021/02/25	2030	06/05/2021	8.95	Call	Bond Future	2,037.8500	2.0378	1,389.4900	1.3895	(31.816)	0	0	0
2021/02/25	2030	06/05/2021	8.95	Put	Bond Future	1,705.0000	1.7050	2,376.0300	2.3760	39.357	0	0	2,500
2021/02/25	2030	06/05/2021	8.36	Put	Bond Future	3,811.5500	3.8115	4,845.5200	4.8455	27.127	0	0	0
2021/02/25	2030	06/05/2021	8.36	Call	Bond Future	672.2000	0.6722	386.7800	0.3868	(42.461)	0	0	0
2021/02/25	2030	06/05/2021	8.86	Put	Bond Future	1,955.3500	1.9553	2,685.2700	2.6853	37.329	0	0	0
2021/02/25	2030	06/05/2021	8.86	Call	Bond Future	1,768.9000	1.7689	1,179.4300	1.1794	(33.324)	0	0	0
2021/02/25	2030	06/05/2021	8.90	Put	Bond Future	1,841.0500	1.8410	2,544.7600	2.5448	38.223	0	0	2,500
2021/02/25	2030	06/05/2021	9.35	Put	Bond Future	890.9900	0.8910	1,318.9500	1.3190	48.032	0	0	0
2021/02/25	2030	06/05/2021	8.77	Put	Bond Future	2,230.8000	2.2308	3,019.5200	3.0195	35.356	0	0	0
2021/02/25	2030	06/05/2021	8.77	Call	Bond Future	1,521.3700	1.5214	990.7000	0.9907	(34.881)	0	0	300
2021/02/25	2030	06/05/2021	9.92	Put	Bond Future	303.9400	0.3039	489.1700	0.4892	60.943	0	0	700
2021/02/25	2030	06/05/2021	9.22	Call	Bond Future	2,975.6800	2.9757	2,157.8200	2.1578	(27.485)	0	0	0
2021/02/25	2030	06/05/2021	9.22	Put	Bond Future	1,106.7700	1.1068	1,608.3000	1.6083	45.315	0	0	700
2021/02/25	2030	06/05/2021	7.97	Put	Bond Future	5,765.4500	5.7654	6,963.6900	6.9637	20.783	0	0	0
2021/02/25	2030	06/05/2021	10.74	Call	Bond Future	9,972.5500	9.9725	8,684.2800	8.6843	(12.918)	0	0	0
2021/02/25	2030	06/05/2021	10.74	Put	Bond Future	34.8800	0.0349	66.0000	0.0660	89.220	0	0	0
2021/02/25	2030	05/08/2021	10.30	Put	Bond Future	686.9800	0.6870	939.9800	0.9400	36.828	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
2021/02/25	2030	05/08/2021	8.78	Put	Bond Future	3,628.8200	3.6288	4,460.5500	4.4606	22.920	0	0	0
2021/02/25	2030	05/08/2021	8.78	Call	Bond Future	1,871.9200	1.8719	1,369.8200	1.3698	(26.823)	0	0	200
2021/02/25	2030	05/08/2021	7.70	Put	Bond Future	8,526.5200	8.5265	9,732.4100	9.7324	14.143	0	0	0
2021/02/25	2030	05/08/2021	9.45	Call	Bond Future	3,824.2900	3.8243	3,028.5000	3.0285	(20.809)	0	0	600
2021/02/25	2030	05/08/2021	12.10	Call	Bond Future	15,037.9300	15.0379	13,722.3200	13.7223	(8.749)	0	0	0
2021/02/25	2030	05/08/2021	12.10	Put	Bond Future	28.9100	0.0289	47.1300	0.0471	63.023	0	0	600
2021/02/25	2030	05/08/2021	10.42	Call	Bond Future	7,629.5300	7.6295	6,517.5100	6.5175	(14.575)	0	0	0
2021/02/25	2030	05/08/2021	10.42	Put	Bond Future	578.4500	0.5784	800.2600	0.8003	38.346	0	0	0
2021/02/25	2030	05/08/2021	10.41	Call	Bond Future	7,587.5500	7.5875	6,478.0300	6.4780	(14.623)	0	0	0
2021/02/25	2030	05/08/2021	10.41	Put	Bond Future	586.9200	0.5869	811.2300	0.8112	38.218	0	0	0
2021/02/25	2030	05/08/2021			Bond Future	9.0911	93.8842	9.3324	92.5503	2.654	0.0000	0.0000	0
2021/02/25	2030	05/08/2021	10.30	Call	Bond Future	7,130.1700	7.1302	6,049.3400	6.0493	(15.159)	0	0	0
2021/02/25	2030	05/08/2021	7.70	Call	Bond Future	334.1500	0.3341	206.2100	0.2062	(38.288)	0	0	200
2021/02/25	2030	05/08/2021	8.95	Put	Bond Future	3,085.1200	3.0851	3,841.0600	3.8411	24.503	0	0	0
2021/02/25	2030	05/08/2021	8.95	Call	Bond Future	2,293.3400	2.2933	1,715.4500	1.7154	(25.199)	0	0	600
2021/02/25	2030	05/08/2021	9.45	Put	Bond Future	1,849.2400	1.8492	2,387.2800	2.3873	29.095	0	0	0
2021/02/25	2030	05/08/2021	10.43	Call	Bond Future	7,671.5700	7.6716	6,557.0700	6.5571	(14.528)	0	0	0
2021/02/25	2030	05/08/2021	10.43	Put	Bond Future	570.0800	0.5701	789.4100	0.7894	38.474	0	0	0
2021/02/25	2030	04/11/2021	8.27	Put	Bond Future	6,755.0000	6.7550	7,801.6400	7.8016	15.494	0	0	0
2021/02/25	2030	04/11/2021	8.27	Call	Bond Future	1,081.8600	1.0819	779.8500	0.7798	(27.916)	0	0	300
2021/02/25	2030	04/11/2021	8.77	Put	Bond Future	4,792.2000	4.7922	5,668.6300	5.6686	18.289	0	0	0
2021/02/25	2030	04/11/2021	11.44	Put	Bond Future	376.5800	0.3766	511.2700	0.5113	35.767	0	0	300
2021/02/25	2030	04/11/2021	10.60	Call	Bond Future	7,801.7000	7.8017	6,745.7100	6.7457	(13.535)	0	0	0
2021/02/25	2030	04/11/2021	10.60	Put	Bond Future	1,017.5400	1.0175	1,310.2000	1.3102	28.762	0	0	0
2021/02/25	2030	04/11/2021	10.59	Put	Bond Future	1,028.6200	1.0286	1,323.6700	1.3237	28.684	0	0	0
2021/02/25	2030	04/11/2021			Bond Future	9.2812	94.9140	9.5333	93.5654	2.716	0.0000	0.0000	0
2021/02/25	2030	04/11/2021	8.77	Call	Bond Future	1,977.9000	1.9779	1,505.6800	1.5057	(23.875)	0	0	300
2021/02/25	2030	04/11/2021	11.44	Call	Bond Future	11,149.8200	11.1498	9,935.8600	9.9359	(10.888)	0	0	0
2021/02/25	2030	04/11/2021	10.61	Call	Bond Future	7,839.6600	7.8397	6,781.3000	6.7813	(13.500)	0	0	0
2021/02/25	2030	04/11/2021	10.61	Put	Bond Future	1,006.5400	1.0065	1,296.8300	1.2968	28.840	0	0	0
2021/02/25	2030	04/11/2021	10.59	Call	Bond Future	7,763.7900	7.7638	6,710.1900	6.7102	(13.571)	0	0	0
2021/02/25	2030	03/02/2022	8.39	Put	Bond Future	0.0000	0.0000	8,265.2500	8.2652	100.000	0	0	0
2021/02/25	2030	03/02/2022	8.39	Call	Bond Future	0.0000	0.0000	941.1500	0.9411	100.000	0	0	101
2021/02/25	2030	03/02/2022	9.35	Call	Bond Future	0.0000	0.0000	2,607.9100	2.6079	100.000	0	0	0
2021/02/25	2030	03/02/2022	9.35	Put	Bond Future	0.0000	0.0000	4,693.4600	4.6935	100.000	0	0	101
2021/02/25	2030	03/02/2022	9.45	Call	Bond Future	3,499.2500	3.4993	2,838.7100	2.8387	(18.877)	0	0	0
2021/02/25	2030	03/02/2022	9.45	Put	Bond Future	3,695.9300	3.6959	4,399.3700	4.3994	19.033	0	0	0
2021/02/25	2030	03/02/2022			Bond Future	9.4877	91.9777	9.7517	90.6138	2.783	0.0000	0.0000	0
2021/02/25	2030	03/02/2022	9.78	Call	Bond Future	0.0000	0.0000	3,694.6600	3.6947	100.000	0	0	0
2021/02/25	2030	03/02/2022	9.78	Put	Bond Future	0.0000	0.0000	3,550.0200	3.5500	100.000	0	0	101
2021/02/25	2030	03/02/2022	9.43	Call	Bond Future	3,445.8300	3.4458	2,791.7000	2.7917	(18.983)	0	0	0
2021/02/25	2030	03/02/2022	9.43	Put	Bond Future	3,747.1800	3.7472	4,457.0300	4.4570	18.944	0	0	0
2021/02/25	2030	03/02/2022	9.44	Call	Bond Future	3,472.4900	3.4725	2,815.1500	2.8151	(18.930)	0	0	0
2021/02/25	2030	03/02/2022	9.44	Put	Bond Future	3,721.4900	3.7215	4,428.1300	4.4281	18.988	0	0	0
2021/02/25	2032	06/05/2021	12.12	Call	Bond Future	13,577.5400	13.5775	12,331.0800	12.3311	(9.180)	0	0	0
2021/02/25	2032	06/05/2021	12.12	Put	Bond Future	10.4000	0.0104	18.7700	0.0188	80.481	0	0	0
2021/02/25	2032	06/05/2021	12.57	Call	Bond Future	15,760.7900	15.7608	14,508.1300	14.5081	(7.948)	0	0	0

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2021/02/25	2032	06/05/2021			Bond Future	9.6809	91.4071	9.8849	90.1522	2.108	0.0000	0.0000	124,744
2021/02/25	2032	06/05/2021	12.11	Call	Bond Future	13,528.1700	13.5282	12,281.9400	12.2819	(9.212)	0	0	0
2021/02/25	2032	06/05/2021	12.11	Put	Bond Future	10.7300	0.0107	19.3300	0.0193	80.149	0	0	0
2021/02/25	2032	06/05/2021	12.10	Call	Bond Future	13,478.7500	13.4788	12,232.7700	12.2328	(9.244)	0	0	0
2021/02/25	2032	06/05/2021	12.10	Put	Bond Future	11.0700	0.0111	19.9200	0.0199	79.946	0	0	0
2021/02/25	2032	06/05/2021	12.57	Put	Bond Future	2.3500	0.0024	4.5200	0.0045	92.340	0	0	736
2021/02/25	2032	06/05/2021	10.33	Put	Bond Future	803.3300	0.8033	1,126.0300	1.1260	40.170	0	0	0
2021/02/25	2032	06/05/2021	10.33	Call	Bond Future	4,714.6600	4.7147	3,782.5300	3.7825	(19.771)	0	0	736
2021/02/25	2032	05/08/2021	11.37	Call	Bond Future	8,996.8900	8.9969	7,918.0800	7.9181	(11.991)	0	0	0
2021/02/25	2032	05/08/2021	11.37	Put	Bond Future	608.3500	0.6084	798.1900	0.7982	31.206	0	0	0
2021/02/25	2032	05/08/2021			Bond Future	9.8814	92.3867	10.0941	91.1180	2.153	0.0000	0.0000	0
2021/02/25	2032	05/08/2021	11.35	Call	Bond Future	8,908.3100	8.9083	7,833.6100	7.8336	(12.064)	0	0	0
2021/02/25	2032	05/08/2021	11.35	Put	Bond Future	625.2000	0.6252	819.1500	0.8192	31.022	0	0	0
2021/02/25	2032	05/08/2021	11.36	Call	Bond Future	8,952.5800	8.9526	7,875.8100	7.8758	(12.027)	0	0	0
2021/02/25	2032	05/08/2021	11.36	Put	Bond Future	616.7300	0.6167	808.6100	0.8086	31.112	0	0	0
2021/02/25	2032	04/11/2021	9.83	Call	Bond Future	2,991.2100	2.9912	2,434.5100	2.4345	(18.611)	0	0	700
2021/02/25	2032	04/11/2021	11.71	Put	Bond Future	913.1300	0.9131	1,137.6300	1.1376	24.586	0	0	0
2021/02/25	2032	04/11/2021	11.69	Call	Bond Future	9,689.2400	9.6892	8,634.6500	8.6347	(10.884)	0	0	0
2021/02/25	2032	04/11/2021	11.70	Call	Bond Future	9,730.0800	9.7301	8,673.6200	8.6736	(10.858)	0	0	0
2021/02/25	2032	04/11/2021			Bond Future	10.0825	89.2546	10.3042	87.9718	2.199	0.0000	0.0000	0
2021/02/25	2032	04/11/2021	9.83	Put	Bond Future	4,483.6200	4.4836	5,209.7300	5.2097	16.195	0	0	0
2021/02/25	2032	04/11/2021	12.81	Call	Bond Future	14,420.0200	14.4200	13,216.3500	13.2163	(8.347)	0	0	0
2021/02/25	2032	04/11/2021	12.81	Put	Bond Future	251.0400	0.2510	330.1800	0.3302	31.525	0	0	700
2021/02/25	2032	04/11/2021	11.71	Call	Bond Future	9,770.9600	9.7710	8,712.6500	8.7126	(10.831)	0	0	0
2021/02/25	2032	04/11/2021	11.69	Put	Bond Future	932.7500	0.9328	1,160.9700	1.1610	24.467	0	0	0
2021/02/25	2032	04/11/2021	9.33	Put	Bond Future	6,348.3300	6.3483	7,239.5000	7.2395	14.038	0	0	0
2021/02/25	2032	04/11/2021	9.33	Call	Bond Future	1,799.8300	1.7998	1,408.1900	1.4082	(21.760)	0	0	700
2021/02/25	2032	04/11/2021	11.70	Put	Bond Future	922.9000	0.9229	1,149.2500	1.1492	24.526	0	0	0
2021/02/25	2032	03/02/2022	9.81	Call	Bond Future	2,798.7400	2.7987	2,290.8400	2.2908	(18.147)	0	0	0
2021/02/25	2032	03/02/2022	9.81	Put	Bond Future	5,608.1900	5.6082	6,397.6300	6.3976	14.077	0	0	198
2021/02/25	2032	03/02/2022	8.91	Put	Bond Future	9,485.8200	9.4858	10,521.3400	10.5213	10.917	0	0	0
2021/02/25	2032	03/02/2022	10.66	Call	Bond Future	0.0000	0.0000	4,499.9000	4.4999	100.000	0	0	0
2021/02/25	2032	03/02/2022	10.66	Put	Bond Future	0.0000	0.0000	3,764.5200	3.7645	100.000	0	0	97
2021/02/25	2032	03/02/2022	10.42	Call	Bond Future	4,479.4600	4.4795	3,792.5400	3.7925	(15.335)	0	0	0
2021/02/25	2032	03/02/2022	10.42	Put	Bond Future	3,777.8300	3.7778	4,388.2500	4.3882	16.158	0	0	0
2021/02/25	2032	03/02/2022	10.45	Put	Bond Future	3,702.0400	3.7020	4,304.0000	4.3040	16.260	0	0	198
2021/02/25	2032	03/02/2022	10.43	Call	Bond Future	4,509.8400	4.5098	3,820.1000	3.8201	(15.294)	0	0	0
2021/02/25	2032	03/02/2022	10.43	Put	Bond Future	3,752.1900	3.7522	4,359.7900	4.3598	16.193	0	0	0
2021/02/25	2032	03/02/2022			Bond Future	10.2955	90.2590	10.5268	88.9617	2.247	0.0000	0.0000	0
2021/02/25	2032	03/02/2022	10.14	Call	Bond Future	0.0000	0.0000	3,054.4300	3.0544	100.000	0	0	0
2021/02/25	2032	03/02/2022	10.14	Put	Bond Future	0.0000	0.0000	5,238.6000	5.2386	100.000	0	0	97
2021/02/25	2032	03/02/2022	9.14	Put	Bond Future	0.0000	0.0000	9,313.5100	9.3135	100.000	0	0	0
2021/02/25	2032	03/02/2022	9.14	Call	Bond Future	0.0000	0.0000	1,127.8900	1.1279	100.000	0	0	97
2021/02/25	2032	03/02/2022	8.91	Call	Bond Future	1,140.9400	1.1409	879.1200	0.8791	(22.948)	0	0	198
2021/02/25	2032	03/02/2022	10.44	Call	Bond Future	4,540.6600	4.5407	3,848.1000	3.8481	(15.252)	0	0	0
2021/02/25	2032	03/02/2022	10.44	Put	Bond Future	3,727.0400	3.7270	4,331.8200	4.3318	16.227	0	0	0
2021/02/25	2032	03/02/2022	10.45	Call	Bond Future	4,571.5800	4.5716	3,876.2000	3.8762	(15.211)	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
2021/02/25	2033	06/05/2021			Bond Future	103.6317	103.6317	104.1238	104.1238	0.475	0.0000	0.0000	9,583
2021/02/25	2033	05/08/2021			Bond Future	104.7675	104.7675	105.2645	105.2645	0.474	0.0000	0.0000	0
2021/02/25	2033	04/11/2021			Bond Future	104.7166	104.7166	105.2188	105.2188	0.480	0.0000	0.0000	0
2021/02/25	2033	03/02/2022			Bond Future	105.9183	105.9183	106.4262	106.4262	0.480	0.0000	0.0000	0
2021/02/25	2037	06/05/2021	12.43	Call	Bond Future	10,783.4600	10.7835	10,145.3600	10.1454	(5.917)	0	0	0
2021/02/25	2037	06/05/2021	12.44	Put	Bond Future	112.7200	0.1127	137.7700	0.1378	22.223	0	0	0
2021/02/25	2037	06/05/2021	12.42	Call	Bond Future	10,732.2700	10.7323	10,094.6800	10.0947	(5.941)	0	0	0
2021/02/25	2037	06/05/2021			Bond Future	10.6451	86.1147	10.7459	85.4510	0.947	0.0000	0.0000	130,141
2021/02/25	2037	06/05/2021	12.43	Put	Bond Future	115.3100	0.1153	140.8600	0.1409	22.158	0	0	0
2021/02/25	2037	06/05/2021	12.44	Call	Bond Future	10,834.6500	10.8346	10,196.0500	10.1961	(5.894)	0	0	0
2021/02/25	2037	06/05/2021	12.42	Put	Bond Future	117.9500	0.1180	144.0100	0.1440	22.094	0	0	0
2021/02/25	2037	05/08/2021	12.27	Call	Bond Future	9,279.9600	9.2800	8,717.4700	8.7175	(6.061)	0	0	0
2021/02/25	2037	05/08/2021	12.27	Put	Bond Future	888.7000	0.8887	997.3100	0.9973	12.221	0	0	0
2021/02/25	2037	05/08/2021	12.28	Call	Bond Future	9,323.9300	9.3239	8,760.4100	8.7604	(6.044)	0	0	0
2021/02/25	2037	05/08/2021	12.26	Put	Bond Future	899.4100	0.8994	1,009.0600	1.0091	12.191	0	0	0
2021/02/25	2037	05/08/2021			Bond Future	10.8549	82.7818	10.9599	82.1107	0.968	0.0000	0.0000	0
2021/02/25	2037	05/08/2021	12.28	Put	Bond Future	878.0900	0.8781	985.6700	0.9857	12.252	0	0	0
2021/02/25	2037	05/08/2021	12.26	Call	Bond Future	9,236.0200	9.2360	8,674.5700	8.6746	(6.079)	0	0	0
2021/02/25	2037	04/11/2021	12.82	Put	Bond Future	1,026.0200	1.0260	1,133.4400	1.1334	10.470	0	0	0
2021/02/25	2037	04/11/2021	12.83	Call	Bond Future	11,073.5500	11.0736	10,501.4500	10.5014	(5.166)	0	0	0
2021/02/25	2037	04/11/2021			Bond Future	11.0540	83.6901	11.1632	83.0114	0.988	0.0000	0.0000	0
2021/02/25	2037	04/11/2021	12.82	Call	Bond Future	11,032.3100	11.0323	10,461.0400	10.4610	(5.178)	0	0	0
2021/02/25	2037	04/11/2021	12.83	Put	Bond Future	1,016.0700	1.0161	1,122.6600	1.1227	10.490	0	0	0
2021/02/25	2037	04/11/2021	12.81	Call	Bond Future	10,991.1000	10.9911	10,420.6600	10.4207	(5.190)	0	0	0
2021/02/25	2037	04/11/2021	12.81	Put	Bond Future	1,036.0500	1.0361	1,144.3000	1.1443	10.448	0	0	0
2021/02/25	2037	03/02/2022	11.46	Call	Bond Future	5,318.1000	5.3181	4,929.0700	4.9291	(7.315)	0	0	0
2021/02/25	2037	03/02/2022	11.47	Put	Bond Future	4,134.5500	4.1345	4,430.5400	4.4305	7.159	0	0	0
2021/02/25	2037	03/02/2022	11.45	Call	Bond Future	5,285.1000	5.2851	4,897.4600	4.8975	(7.335)	0	0	0
2021/02/25	2037	03/02/2022			Bond Future	11.2674	80.3775	11.3812	79.6911	1.009	0.0000	0.0000	0
2021/02/25	2037	03/02/2022	11.46	Put	Bond Future	4,161.1800	4.1612	4,458.5300	4.4585	7.146	0	0	0
2021/02/25	2037	03/02/2022	11.47	Call	Bond Future	5,350.8600	5.3509	4,960.4700	4.9605	(7.296)	0	0	0
2021/02/25	2037	03/02/2022	11.45	Put	Bond Future	4,187.6400	4.1876	4,486.3800	4.4864	7.134	0	0	0
2021/02/25	2038	06/05/2021			Bond Future	116.6615	116.6615	116.6684	116.6684	0.006	0.0000	0.0000	7,799
2021/02/25	2038	05/08/2021			Bond Future	116.2197	116.2197	116.2262	116.2262	0.006	0.0000	0.0000	0
2021/02/25	2038	04/11/2021			Bond Future	117.5209	117.5209	117.5272	117.5272	0.005	0.0000	0.0000	0
2021/02/25	2038	03/02/2022			Bond Future	117.1188	117.1188	117.1250	117.1250	0.005	0.0000	0.0000	0
2021/02/25	2040	06/05/2021	12.44	Call	Bond Future	10,581.8100	10.5818	9,945.0000	9.9450	(6.018)	0	0	0
2021/02/25	2040	06/05/2021	12.44	Put	Bond Future	169.7000	0.1697	203.7300	0.2037	20.053	0	0	0
2021/02/25	2040	06/05/2021	10.83	Put	Bond Future	2,437.1500	2.4372	2,751.1100	2.7511	12.882	0	0	0
2021/02/25	2040	06/05/2021	10.83	Call	Bond Future	2,631.1100	2.6311	2,274.2300	2.2742	(13.564)	0	0	300
2021/02/25	2040	06/05/2021	11.58	Put	Bond Future	846.1200	0.8461	980.1100	0.9801	15.836	0	0	0
2021/02/25	2040	06/05/2021	11.58	Call	Bond Future	6,062.3600	6.0624	5,525.5100	5.5255	(8.855)	0	0	300
2021/02/25	2040	06/05/2021			Bond Future	10.8024	88.0985	10.8982	87.4277	0.886	0.0000	0.0000	79,050
2021/02/25	2040	06/05/2021	12.43	Call	Bond Future	10,528.2700	10.5283	9,892.1200	9.8921	(6.042)	0	0	0
2021/02/25	2040	06/05/2021	12.43	Put	Bond Future	173.4000	0.1734	208.0900	0.2081	20.006	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
2021/02/25	2040	06/05/2021	12.42	Call	Bond Future	10,474.7500	10.4747	9,839.2500	9.8392	(6.067)	0	0	0
2021/02/25	2040	06/05/2021	12.42	Put	Bond Future	177.1800	0.1772	212.5200	0.2125	19.946	0	0	0
2021/02/25	2040	06/05/2021	13.38	Call	Bond Future	15,504.9800	15.5050	14,838.5300	14.8385	(4.298)	0	0	0
2021/02/25	2040	06/05/2021	13.38	Put	Bond Future	17.5500	0.0175	21.9400	0.0219	25.014	0	0	300
2021/02/25	2040	05/08/2021	11.05	Put	Bond Future	3,568.6300	3.5686	3,883.1900	3.8832	8.815	0	0	0
2021/02/25	2040	05/08/2021	11.05	Call	Bond Future	3,850.1900	3.8502	3,486.4100	3.4864	(9.448)	0	0	900
2021/02/25	2040	05/08/2021	12.48	Call	Bond Future	10,060.8800	10.0609	9,485.8800	9.4859	(5.715)	0	0	0
2021/02/25	2040	05/08/2021	12.49	Put	Bond Future	871.0600	0.8711	973.4100	0.9734	11.750	0	0	0
2021/02/25	2040	05/08/2021	12.47	Call	Bond Future	10,014.7100	10.0147	9,440.7100	9.4407	(5.732)	0	0	0
2021/02/25	2040	05/08/2021			Bond Future	11.0087	84.5365	11.1085	83.8582	0.906	0.0000	0.0000	0
2021/02/25	2040	05/08/2021	11.55	Put	Bond Future	2,270.4600	2.2705	2,493.4600	2.4935	9.822	0	0	0
2021/02/25	2040	05/08/2021	11.55	Call	Bond Future	5,848.0400	5.8480	5,392.7000	5.3927	(7.786)	0	0	900
2021/02/25	2040	05/08/2021	14.80	Call	Bond Future	20,691.9200	20.6919	20,019.1900	20.0192	(3.251)	0	0	0
2021/02/25	2040	05/08/2021	14.80	Put	Bond Future	30.8400	0.0308	36.4500	0.0365	18.191	0	0	900
2021/02/25	2040	05/08/2021	12.48	Put	Bond Future	881.6100	0.8816	984.9500	0.9850	11.722	0	0	0
2021/02/25	2040	05/08/2021	12.49	Call	Bond Future	10,107.0900	10.1071	9,531.1000	9.5311	(5.699)	0	0	0
2021/02/25	2040	05/08/2021	12.47	Put	Bond Future	892.2700	0.8923	996.6100	0.9966	11.694	0	0	0
2021/02/25	2040	04/11/2021	12.90	Call	Bond Future	11,306.8900	11.3069	10,733.9800	10.7340	(5.067)	0	0	0
2021/02/25	2040	04/11/2021	12.90	Put	Bond Future	1,142.7500	1.1428	1,255.8400	1.2558	9.896	0	0	0
2021/02/25	2040	04/11/2021	12.89	Call	Bond Future	11,264.0400	11.2640	10,691.9900	10.6920	(5.079)	0	0	0
2021/02/25	2040	04/11/2021	12.89	Put	Bond Future	1,153.8100	1.1538	1,267.7600	1.2678	9.876	0	0	0
2021/02/25	2040	04/11/2021			Bond Future	11.2042	85.4642	11.3080	84.7782	0.926	0.0000	0.0000	0
2021/02/25	2040	04/11/2021	12.91	Call	Bond Future	11,349.7700	11.3498	10,775.9900	10.7760	(5.055)	0	0	0
2021/02/25	2040	04/11/2021	12.91	Put	Bond Future	1,131.7900	1.1318	1,244.0100	1.2440	9.915	0	0	0
2021/02/25	2040	03/02/2022	11.58	Put	Bond Future	4,519.3000	4.5193	4,821.8600	4.8219	6.695	0	0	0
2021/02/25	2040	03/02/2022	11.59	Call	Bond Future	5,618.0500	5.6180	5,225.4200	5.2254	(6.989)	0	0	0
2021/02/25	2040	03/02/2022	11.57	Put	Bond Future	4,547.4000	4.5474	4,851.3400	4.8513	6.684	0	0	0
2021/02/25	2040	03/02/2022			Bond Future	11.4137	81.9213	11.5218	81.2275	0.948	0.0000	0.0000	0
2021/02/25	2040	03/02/2022	11.58	Call	Bond Future	5,582.4600	5.5825	5,191.2200	5.1912	(7.008)	0	0	0
2021/02/25	2040	03/02/2022	11.59	Put	Bond Future	4,491.6800	4.4917	4,792.8500	4.7929	6.705	0	0	0
2021/02/25	2040	03/02/2022	11.57	Call	Bond Future	5,547.2700	5.5473	5,157.4100	5.1574	(7.028)	0	0	0
2021/02/25	2044	06/05/2021	12.44	Call	Bond Future	10,105.4400	10.1054	9,537.8200	9.5378	(5.617)	0	0	0
2021/02/25	2044	06/05/2021	12.44	Put	Bond Future	213.3100	0.2133	249.1200	0.2491	16.788	0	0	0
2021/02/25	2044	06/05/2021	12.43	Call	Bond Future	10,052.8400	10.0528	9,485.8700	9.4859	(5.640)	0	0	0
2021/02/25	2044	06/05/2021	12.43	Put	Bond Future	217.7600	0.2178	254.2200	0.2542	16.743	0	0	0
2021/02/25	2044	06/05/2021	11.40	Call	Bond Future	4,790.2200	4.7902	4,351.6800	4.3517	(9.155)	0	0	0
2021/02/25	2044	06/05/2021	11.40	Put	Bond Future	1,278.3200	1.2783	1,443.2100	1.4432	12.899	0	0	3,100
2021/02/25	2044	06/05/2021	11.79	Call	Bond Future	6,748.2900	6.7483	6,246.6700	6.2467	(7.433)	0	0	0
2021/02/25	2044	06/05/2021	11.79	Put	Bond Future	734.0400	0.7340	835.8500	0.8358	13.870	0	0	3,100
2021/02/25	2044	06/05/2021	11.10	Call	Bond Future	3,421.2200	3.4212	3,048.5600	3.0486	(10.893)	0	0	0
2021/02/25	2044	06/05/2021	12.50	Call	Bond Future	10,421.0800	10.4211	9,849.7500	9.8498	(5.482)	0	0	0
2021/02/25	2044	06/05/2021	12.50	Put	Bond Future	188.2800	0.1883	220.3800	0.2204	17.049	0	0	3,100
2021/02/25	2044	06/05/2021			Bond Future	10.8869	84.5249	10.9724	83.9215	0.785	0.0000	0.0000	61,789
2021/02/25	2044	06/05/2021	12.45	Call	Bond Future	10,158.0400	10.1580	9,589.7800	9.5898	(5.594)	0	0	0
2021/02/25	2044	06/05/2021	12.45	Put	Bond Future	208.9400	0.2089	244.1100	0.2441	16.833	0	0	0
2021/02/25	2044	06/05/2021	10.70	Put	Bond Future	3,281.9200	3.2819	3,619.0800	3.6191	10.273	0	0	0
2021/02/25	2044	06/05/2021	10.70	Call	Bond Future	1,936.2700	1.9363	1,670.0000	1.6700	(13.752)	0	0	3,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/25	2044	06/05/2021	11.10	Put	Bond Future	1,931.1500	1.9312	2,161.9200	2.1619	11.950	0	0	3,100
2021/02/25	2044	06/05/2021	11.90	Call	Bond Future	7,300.0600	7.3001	6,783.5100	6.7835	(7.076)	0	0	0
2021/02/25	2044	06/05/2021	11.90	Put	Bond Future	604.5900	0.6046	691.4700	0.6915	14.370	0	0	0
2021/02/25	2044	06/05/2021	11.35	Put	Bond Future	1,369.7800	1.3698	1,544.5700	1.5446	12.760	0	0	0
2021/02/25	2044	06/05/2021	11.35	Call	Bond Future	4,550.7200	4.5507	4,122.0800	4.1221	(9.419)	0	0	3,100
2021/02/25	2044	05/08/2021	12.60	Put	Bond Future	860.4600	0.8605	949.3200	0.9493	10.327	0	0	0
2021/02/25	2044	05/08/2021	12.61	Call	Bond Future	10,295.3900	10.2954	9,773.1700	9.7732	(5.072)	0	0	0
2021/02/25	2044	05/08/2021	12.61	Put	Bond Future	850.3000	0.8503	938.3100	0.9383	10.350	0	0	0
2021/02/25	2044	05/08/2021			Bond Future	11.0858	81.0499	11.1750	80.4396	0.804	0.0000	0.0000	0
2021/02/25	2044	05/08/2021	12.60	Call	Bond Future	10,249.8600	10.2499	9,728.4900	9.7285	(5.087)	0	0	0
2021/02/25	2044	05/08/2021	12.59	Call	Bond Future	10,204.3600	10.2044	9,683.8500	9.6838	(5.101)	0	0	0
2021/02/25	2044	05/08/2021	12.59	Put	Bond Future	870.7300	0.8707	960.4500	0.9605	10.304	0	0	0
2021/02/25	2044	04/11/2021	12.91	Call	Bond Future	11,032.3200	11.0323	10,521.2600	10.5213	(4.632)	0	0	0
2021/02/25	2044	04/11/2021	12.91	Put	Bond Future	1,235.5900	1.2356	1,341.6600	1.3417	8.585	0	0	0
2021/02/25	2044	04/11/2021			Bond Future	11.2741	81.9393	11.3669	81.3221	0.823	0.0000	0.0000	0
2021/02/25	2044	04/11/2021	12.90	Call	Bond Future	10,990.4700	10.9905	10,480.2000	10.4802	(4.643)	0	0	0
2021/02/25	2044	04/11/2021	12.90	Put	Bond Future	1,247.2200	1.2472	1,354.0800	1.3541	8.568	0	0	0
2021/02/25	2044	04/11/2021	12.89	Call	Bond Future	10,948.6400	10.9486	10,439.1600	10.4392	(4.653)	0	0	0
2021/02/25	2044	04/11/2021	12.89	Put	Bond Future	1,258.9400	1.2589	1,366.5900	1.3666	8.551	0	0	0
2021/02/25	2044	03/02/2022	11.59	Call	Bond Future	5,384.6300	5.3846	5,036.9300	5.0369	(6.457)	0	0	0
2021/02/25	2044	03/02/2022	11.59	Put	Bond Future	4,647.0000	4.6470	4,923.4100	4.9234	5.948	0	0	0
2021/02/25	2044	03/02/2022	11.60	Call	Bond Future	5,418.7900	5.4188	5,069.8300	5.0698	(6.440)	0	0	0
2021/02/25	2044	03/02/2022	11.60	Put	Bond Future	4,617.2600	4.6173	4,892.4100	4.8924	5.959	0	0	0
2021/02/25	2044	03/02/2022			Bond Future	11.4756	78.4819	11.5723	77.8578	0.843	0.0000	0.0000	0
2021/02/25	2044	03/02/2022	11.61	Call	Bond Future	5,453.0400	5.4530	5,102.8100	5.1028	(6.423)	0	0	0
2021/02/25	2044	03/02/2022	11.61	Put	Bond Future	4,587.7000	4.5877	4,861.5800	4.8616	5.970	0	0	0
2021/02/25	2046	06/05/2021			Bond Future	105.8163	105.8163	106.3720	106.3720	0.525	0.0000	0.0000	14,893
2021/02/25	2046	05/08/2021			Bond Future	106.9763	106.9763	107.5375	107.5375	0.525	0.0000	0.0000	0
2021/02/25	2046	04/11/2021			Bond Future	106.3677	106.3677	106.9351	106.9351	0.533	0.0000	0.0000	0
2021/02/25	2046	03/02/2022			Bond Future	107.5887	107.5887	108.1623	108.1623	0.533	0.0000	0.0000	0
2021/02/25	2050	06/05/2021			Bond Future	109.2446	109.2446	109.9752	109.9752	0.669	0.0000	0.0000	10,904
2021/02/25	2050	05/08/2021			Bond Future	108.5157	108.5157	109.2540	109.2540	0.680	0.0000	0.0000	0
2021/02/25	2050	04/11/2021			Bond Future	109.7307	109.7307	110.4769	110.4769	0.680	0.0000	0.0000	0
2021/02/25	2050	03/02/2022			Bond Future	109.0439	109.0439	109.7986	109.7986	0.692	0.0000	0.0000	0
2021/02/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	AL37	06/05/2021			Index Future	787.3130	787.3130	780.5840	780.5840	(0.855)	0.0000	0.0000	0
2021/02/25	AL37	05/08/2021			Index Future	795.6570	795.6570	788.8540	788.8540	(0.855)	0.0000	0.0000	0
2021/02/25	AL37	04/11/2021			Index Future	804.4620	804.4620	797.5820	797.5820	(0.855)	0.0000	0.0000	0
2021/02/25	AL37	03/02/2022			Index Future	813.5040	813.5040	806.5450	806.5450	(0.855)	0.0000	0.0000	0

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2021/02/25	AL7T	06/05/2021			Index Future	888.3780	888.3780	876.3830	876.3830	(1.350)	0.0000	0.0000	0
2021/02/25	AL7T	05/08/2021			Index Future	897.7930	897.7930	885.6680	885.6680	(1.351)	0.0000	0.0000	0
2021/02/25	AL7T	04/11/2021			Index Future	907.7290	907.7290	895.4670	895.4670	(1.351)	0.0000	0.0000	0
2021/02/25	AL7T	03/02/2022			Index Future	917.9310	917.9310	905.5300	905.5300	(1.351)	0.0000	0.0000	0
2021/02/25	ALBI	06/05/2021			Index Future	777.0450	777.0450	769.9180	769.9180	(0.917)	0.0000	0.0000	306
2021/02/25	ALBI	05/08/2021			Index Future	785.2810	785.2810	778.0760	778.0760	(0.918)	0.0000	0.0000	0
2021/02/25	ALBI	04/11/2021			Index Future	793.9710	793.9710	786.6840	786.6840	(0.918)	0.0000	0.0000	0
2021/02/25	ALBI	03/02/2022			Index Future	802.8950	802.8950	795.5250	795.5250	(0.918)	0.0000	0.0000	0
2021/02/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/25	ES33	06/05/2021			Bond Future	11.3248	76.0352	11.4406	75.4179	1.023	0.0000	0.0000	350
2021/02/25	ES33	05/08/2021			Bond Future	11.5735	76.8498	11.6943	76.2256	1.044	0.0000	0.0000	0
2021/02/25	ES33	04/11/2021			Bond Future	11.8251	73.9175	11.9511	73.2863	1.066	0.0000	0.0000	0
2021/02/25	ES33	03/02/2022			Bond Future	12.0950	74.7494	12.2267	74.1109	1.089	0.0000	0.0000	0
2021/02/25	ES42	06/05/2021			Bond Future	11.9128	74.2488	12.0083	73.6826	0.802	0.0000	0.0000	4,779
2021/02/25	ES42	05/08/2021			Bond Future	12.1508	75.0450	12.2507	74.4724	0.822	0.0000	0.0000	0
2021/02/25	ES42	04/11/2021			Bond Future	12.3933	71.6101	12.4978	71.0310	0.843	0.0000	0.0000	0
2021/02/25	ES42	03/02/2022			Bond Future	12.6447	72.4165	12.7540	71.8309	0.864	0.0000	0.0000	0
2021/02/25	GOVI	06/05/2021	678.68	Call	GOVI	891,720.0000	89.1720	820,080.0000	82.0080	(8.034)	0	0	0
2021/02/25	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	GOVI	06/05/2021	678.67	Call	GOVI	891,820.0000	89.1820	820,180.0000	82.0180	(8.033)	0	0	0
2021/02/25	GOVI	06/05/2021			GOVI	767.8520	767.8520	760.6880	760.6880	(0.933)	0.0000	0.0000	975
2021/02/25	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	GOVI	06/05/2021	678.69	Call	GOVI	891,620.0000	89.1620	819,980.0000	81.9980	(8.035)	0	0	0
2021/02/25	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	GOVI	05/08/2021	719.14	Call	GOVI	568,500.0000	56.8500	496,070.0000	49.6070	(12.741)	0	0	0
2021/02/25	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	GOVI	05/08/2021	719.13	Call	GOVI	568,600.0000	56.8600	496,170.0000	49.6170	(12.738)	0	0	0
2021/02/25	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/02/25	GOVI	05/08/2021			GOVI	775.9900	775.9900	768.7470	768.7470	(0.933)	0.0000	0.0000	0
2021/02/25	GOVI	05/08/2021	719.15	Call	GOVI	568,400.0000	56.8400	495,970.0000	49.5970	(12.743)	0	0	0
2021/02/25	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	GOVI	04/11/2021	728.41	Call	GOVI	561,670.0000	56.1670	488,420.0000	48.8420	(13.041)	0	0	0
2021/02/25	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	GOVI	04/11/2021	728.40	Call	GOVI	561,770.0000	56.1770	488,520.0000	48.8520	(13.039)	0	0	0
2021/02/25	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	GOVI	04/11/2021			GOVI	784.5770	784.5770	777.2520	777.2520	(0.934)	0.0000	0.0000	0
2021/02/25	GOVI	04/11/2021	728.42	Call	GOVI	561,570.0000	56.1570	488,320.0000	48.8320	(13.044)	0	0	0
2021/02/25	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	GOVI	03/02/2022	792.76	Call	GOVI	6,350.0000	0.6350	0.0000	0.0000	(100.000)	0	0	0
2021/02/25	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	67,730.0000	6.7730	100.000	0	0	0
2021/02/25	GOVI	03/02/2022			GOVI	793.3950	793.3950	785.9870	785.9870	(0.934)	0.0000	0.0000	0
2021/02/25	GOVI	03/02/2022	792.75	Call	GOVI	6,450.0000	0.6450	0.0000	0.0000	(100.000)	0	0	0
2021/02/25	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	67,630.0000	6.7630	100.000	0	0	0
2021/02/25	GOVI	03/02/2022	792.74	Call	GOVI	6,550.0000	0.6550	0.0000	0.0000	(100.000)	0	0	0
2021/02/25	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	67,530.0000	6.7530	100.000	0	0	0
2021/02/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/25	IGOV	06/05/2021			Index Future	282.4300	282.4300	283.5240	283.5240	0.387	0.0000	0.0000	975
2021/02/25	IGOV	05/08/2021			Index Future	285.4930	285.4930	286.5980	286.5980	0.387	0.0000	0.0000	0
2021/02/25	IGOV	04/11/2021			Index Future	288.7210	288.7210	289.8370	289.8370	0.387	0.0000	0.0000	0
2021/02/25	IGOV	03/02/2022			Index Future	292.0340	292.0340	293.1630	293.1630	0.387	0.0000	0.0000	0
2021/02/25	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/25	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/02/25	IS05	21/09/2021			Interest Rate Swap	89.4100	89.4100	89.4300	89.4300	0.022	0.0000	0.0000	0
2021/02/25	IS05	21/12/2021			Interest Rate Swap	90.7100	90.7100	90.7500	90.7500	0.044	0.0000	0.0000	51
2021/02/25	IS05	15/03/2022			Interest Rate Swap	90.1800	90.1800	90.2600	90.2600	0.089	0.0000	0.0000	0
2021/02/25	IS05	21/06/2022			Interest Rate Swap	90.3600	90.3600	90.4800	90.4800	0.133	0.0000	0.0000	0
2021/02/25	IS05	20/09/2022			Interest Rate Swap	93.5600	93.5600	93.7300	93.7300	0.182	0.0000	0.0000	0
2021/02/25	IS05	20/12/2022			Interest Rate Swap	94.1100	94.1100	94.3400	94.3400	0.244	0.0000	0.0000	0
2021/02/25	IS05	22/03/2023			Interest Rate Swap	86.5500	86.5500	86.8600	86.8600	0.358	0.0000	0.0000	0
2021/02/25	IS05	20/06/2023			Interest Rate Swap	92.1500	92.1500	92.5300	92.5300	0.412	0.0000	0.0000	0
2021/02/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/25	IS10	17/12/2025			Interest Rate Swap	80.3400	80.3400	81.6200	81.6200	1.593	0.0000	0.0000	0
2021/02/25	IS10	16/03/2026			Interest Rate Swap	76.9000	76.9000	78.2600	78.2600	1.769	0.0000	0.0000	0
2021/02/25	IS10	15/06/2026			Interest Rate Swap	75.3300	75.3300	76.7800	76.7800	1.925	0.0000	0.0000	0
2021/02/25	IS10	21/09/2026			Interest Rate Swap	77.3700	77.3700	78.9100	78.9100	1.990	0.0000	0.0000	0
2021/02/25	IS10	21/12/2026			Interest Rate Swap	81.3900	81.3900	83.0000	83.0000	1.978	0.0000	0.0000	0
2021/02/25	IS10	15/03/2027			Interest Rate Swap	79.9100	79.9100	81.5900	81.5900	2.102	0.0000	0.0000	0
2021/02/25	IS10	21/06/2027			Interest Rate Swap	81.9800	81.9800	83.7400	83.7400	2.147	0.0000	0.0000	0
2021/02/25	IS10	20/09/2027			Interest Rate Swap	87.7900	87.7900	89.5900	89.5900	2.050	0.0000	0.0000	0
2021/02/25	IS10	20/12/2027			Interest Rate Swap	88.2000	88.2000	90.0700	90.0700	2.120	0.0000	0.0000	0
2021/02/25	IS10	22/03/2028			Interest Rate Swap	81.2600	81.2600	83.2100	83.2100	2.400	0.0000	0.0000	0
2021/02/25	IS10	20/06/2028			Interest Rate Swap	89.1400	89.1400	91.0800	91.0800	2.176	0.0000	0.0000	0

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2021/02/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/25	JBAF	17/03/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/02/25	JBAF	21/04/2021			Jibar Tradeable Future	3.6850	96.3150	3.7050	96.2950	0.543	0.0000	0.0000	0
2021/02/25	JBAF	19/05/2021			Jibar Tradeable Future	3.7100	96.2900	3.7400	96.2600	0.809	0.0000	0.0000	0
2021/02/25	JBAF	15/06/2021			Jibar Tradeable Future	3.6950	96.3050	3.7450	96.2550	1.353	0.0000	0.0000	0
2021/02/25	JBAF	21/07/2021			Jibar Tradeable Future	3.7200	96.2800	3.7900	96.2100	1.882	0.0000	0.0000	0
2021/02/25	JBAF	18/08/2021			Jibar Tradeable Future	3.7900	96.2100	3.8600	96.1400	1.847	0.0000	0.0000	0
2021/02/25	JBAF	15/09/2021			Jibar Tradeable Future	3.8200	96.1800	3.9000	96.1000	2.094	0.0000	0.0000	30,000
2021/02/25	JBAF	15/12/2021			Jibar Tradeable Future	4.0950	95.9050	4.2350	95.7650	3.419	0.0000	0.0000	0
2021/02/25	JBAF	16/03/2022			Jibar Tradeable Future	4.3000	95.7000	4.4800	95.5200	4.186	0.0000	0.0000	0
2021/02/25	JBAF	15/06/2022			Jibar Tradeable Future	4.5500	95.4500	4.7600	95.2400	4.615	0.0000	0.0000	1
2021/02/25	JBAF	21/09/2022			Jibar Tradeable Future	4.7450	95.2550	4.9850	95.0150	5.058	0.0000	0.0000	0
2021/02/25	JBAF	21/12/2022			Jibar Tradeable Future	4.9350	95.0650	5.2550	94.7450	6.484	0.0000	0.0000	0
2021/02/25	R023	06/05/2021	7.58	Call	Bond Future	3,963.6500	3.9637	3,646.2100	3.6462	(8.009)	0	0	0
2021/02/25	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/02/25	R023	06/05/2021			Bond Future	5.2561	105.7445	5.4379	105.4271	3.459	0.0000	0.0000	40,958
2021/02/25	R023	06/05/2021	7.57	Call	Bond Future	3,947.0200	3.9470	3,629.5800	3.6296	(8.043)	0	0	0
2021/02/25	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/02/25	R023	06/05/2021	7.56	Call	Bond Future	3,930.3900	3.9304	3,612.9500	3.6130	(8.077)	0	0	0
2021/02/25	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/02/25	R023	05/08/2021	5.30	Call	Bond Future	358.6500	0.3587	234.8900	0.2349	(34.507)	0	0	0
2021/02/25	R023	05/08/2021	5.30	Put	Bond Future	540.1400	0.5401	737.6200	0.7376	36.561	0	0	0
2021/02/25	R023	05/08/2021	5.29	Call	Bond Future	351.0300	0.3510	229.0400	0.2290	(34.752)	0	0	0
2021/02/25	R023	05/08/2021	5.29	Put	Bond Future	547.6300	0.5476	746.8800	0.7469	36.384	0	0	0
2021/02/25	R023	05/08/2021			Bond Future	5.4203	106.8772	5.6340	106.5560	3.942	0.0000	0.0000	0
2021/02/25	R023	05/08/2021	5.31	Call	Bond Future	366.3600	0.3664	240.8300	0.2408	(34.264)	0	0	0
2021/02/25	R023	05/08/2021	5.31	Put	Bond Future	532.7500	0.5327	728.4600	0.7285	36.736	0	0	0
2021/02/25	R023	04/11/2021	4.91	Call	Bond Future	138.0600	0.1381	80.1400	0.0801	(41.953)	0	0	0
2021/02/25	R023	04/11/2021	4.91	Put	Bond Future	1,036.7000	1.0367	1,303.8100	1.3038	25.765	0	0	0
2021/02/25	R023	04/11/2021	4.90	Call	Bond Future	134.8500	0.1348	78.0000	0.0780	(42.158)	0	0	0
2021/02/25	R023	04/11/2021	4.90	Put	Bond Future	1,046.3300	1.0463	1,314.5100	1.3145	25.631	0	0	0
2021/02/25	R023	04/11/2021			Bond Future	5.6141	104.1411	5.8709	103.8161	4.574	0.0000	0.0000	0
2021/02/25	R023	04/11/2021	4.92	Call	Bond Future	141.3200	0.1413	82.3200	0.0823	(41.749)	0	0	0
2021/02/25	R023	04/11/2021	4.92	Put	Bond Future	1,027.1200	1.0271	1,293.1500	1.2931	25.901	0	0	0
2021/02/25	R023	03/02/2022	5.08	Call	Bond Future	139.2900	0.1393	79.2500	0.0792	(43.104)	0	0	0
2021/02/25	R023	03/02/2022	5.08	Put	Bond Future	978.8300	0.9788	1,247.6000	1.2476	27.458	0	0	0
2021/02/25	R023	03/02/2022			Bond Future	5.8951	105.3125	6.2170	104.9836	5.462	0.0000	0.0000	0
2021/02/25	R023	03/02/2022	5.07	Call	Bond Future	137.0200	0.1370	77.8000	0.0778	(43.220)	0	0	0
2021/02/25	R023	03/02/2022	5.07	Put	Bond Future	986.9300	0.9869	1,256.5200	1.2565	27.316	0	0	0
2021/02/25	R023	03/02/2022	5.06	Call	Bond Future	134.4900	0.1345	76.1500	0.0762	(43.379)	0	0	0
2021/02/25	R023	03/02/2022	5.06	Put	Bond Future	994.7600	0.9948	1,265.2300	1.2652	27.189	0	0	0
2021/02/25	R035	06/05/2021	12.36	Put	Bond Future	65.5000	0.0655	83.6500	0.0837	27.710	0	0	0
2021/02/25	R035	06/05/2021	12.37	Call	Bond Future	11,837.3800	11.8374	11,120.4900	11.1205	(6.056)	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
2021/02/25	R035	06/05/2021	12.35	Put	Bond Future	67.1500	0.0671	85.7100	0.0857	27.640	0	0	0
2021/02/25	R035	06/05/2021	10.55	Call	Bond Future	2,890.2700	2.8903	2,468.4600	2.4685	(14.594)	0	0	0
2021/02/25	R035	06/05/2021	10.55	Put	Bond Future	1,949.9100	1.9499	2,262.7400	2.2627	16.043	0	0	500
2021/02/25	R035	06/05/2021	10.05	Put	Bond Future	3,745.9000	3.7459	4,225.5100	4.2255	12.804	0	0	0
2021/02/25	R035	06/05/2021	10.05	Call	Bond Future	1,320.3000	1.3203	1,065.2700	1.0653	(19.316)	0	0	500
2021/02/25	R035	06/05/2021	10.40	Put	Bond Future	2,396.2900	2.3963	2,758.0800	2.7581	15.098	0	0	0
2021/02/25	R035	06/05/2021	12.91	Put	Bond Future	15.0400	0.0150	19.8300	0.0198	31.848	0	0	600
2021/02/25	R035	06/05/2021	11.55	Call	Bond Future	7,554.1400	7.5541	6,906.3900	6.9064	(8.575)	0	0	0
2021/02/25	R035	06/05/2021	11.55	Put	Bond Future	402.7500	0.4027	489.6400	0.4896	21.574	0	0	1,650
2021/02/25	R035	06/05/2021	12.77	Call	Bond Future	13,909.9800	13.9100	13,182.1900	13.1822	(5.232)	0	0	0
2021/02/25	R035	06/05/2021	12.77	Put	Bond Future	22.2800	0.0223	29.1300	0.0291	30.745	0	0	1,650
2021/02/25	R035	06/05/2021	10.24	Put	Bond Future	2,959.4000	2.9594	3,375.1800	3.3752	14.049	0	0	0
2021/02/25	R035	06/05/2021	10.24	Call	Bond Future	1,834.4500	1.8344	1,515.5900	1.5156	(17.382)	0	0	223
2021/02/25	R035	06/05/2021			Bond Future	10.4076	90.6134	10.5187	89.8788	1.067	0.0000	0.0000	99,064
2021/02/25	R035	06/05/2021	12.36	Call	Bond Future	11,785.0000	11.7850	11,068.5100	11.0685	(6.080)	0	0	0
2021/02/25	R035	06/05/2021	12.37	Put	Bond Future	63.8800	0.0639	81.6300	0.0816	27.786	0	0	0
2021/02/25	R035	06/05/2021	12.35	Call	Bond Future	11,732.6000	11.7326	11,016.5200	11.0165	(6.103)	0	0	0
2021/02/25	R035	06/05/2021	11.05	Call	Bond Future	5,083.3100	5.0833	4,525.8800	4.5259	(10.966)	0	0	0
2021/02/25	R035	06/05/2021	11.05	Put	Bond Future	954.1800	0.9542	1,131.3900	1.1314	18.572	0	0	500
2021/02/25	R035	06/05/2021	10.40	Call	Bond Future	2,345.9800	2.3460	1,973.1300	1.9731	(15.893)	0	0	600
2021/02/25	R035	06/05/2021	11.15	Put	Bond Future	823.7800	0.8238	980.1100	0.9801	18.977	0	0	0
2021/02/25	R035	06/05/2021	11.15	Call	Bond Future	5,570.3500	5.5703	4,992.0400	4.9920	(10.382)	0	0	600
2021/02/25	R035	06/05/2021	12.91	Call	Bond Future	14,622.1300	14.6221	13,892.2800	13.8923	(4.991)	0	0	0
2021/02/25	R035	06/05/2021	10.81	Put	Bond Future	1,351.1600	1.3512	1,587.1600	1.5872	17.466	0	0	0
2021/02/25	R035	06/05/2021	10.81	Call	Bond Future	3,971.1000	3.9711	3,472.4600	3.4725	(12.557)	0	0	1,650
2021/02/25	R035	06/05/2021	12.02	Call	Bond Future	9,997.1800	9.9972	9,299.6600	9.2997	(6.977)	0	0	0
2021/02/25	R035	06/05/2021	12.02	Put	Bond Future	147.7100	0.1477	184.8300	0.1848	25.130	0	0	223
2021/02/25	R035	06/05/2021	11.32	Call	Bond Future	6,406.6000	6.4066	5,796.2200	5.7962	(9.527)	0	0	0
2021/02/25	R035	06/05/2021	11.32	Put	Bond Future	625.4300	0.6254	749.6900	0.7497	19.868	0	0	223
2021/02/25	R035	05/08/2021	11.37	Call	Bond Future	6,431.0100	6.4310	5,900.2600	5.9003	(8.253)	0	0	0
2021/02/25	R035	05/08/2021	11.37	Put	Bond Future	1,748.0800	1.7481	1,960.1700	1.9602	12.133	0	0	100
2021/02/25	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	R035	05/08/2021	5.31	Put	Bond Future	46,506.6600	46.5067	47,249.5000	47.2495	1.597	0	0	0
2021/02/25	R035	05/08/2021			Bond Future	10.6154	91.5840	10.7311	90.8412	1.090	0.0000	0.0000	0
2021/02/25	R035	05/08/2021	10.77	Call	Bond Future	3,994.3700	3.9944	3,577.1200	3.5771	(10.446)	0	0	0
2021/02/25	R035	05/08/2021	10.77	Put	Bond Future	3,004.1000	3.0041	3,329.6900	3.3297	10.838	0	0	100
2021/02/25	R035	05/08/2021	10.02	Put	Bond Future	5,732.6100	5.7326	6,228.7300	6.2287	8.654	0	0	0
2021/02/25	R035	05/08/2021	10.02	Call	Bond Future	1,762.5000	1.7625	1,515.7800	1.5158	(13.998)	0	0	100
2021/02/25	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	R035	05/08/2021	5.30	Put	Bond Future	46,623.2400	46.6232	47,366.0800	47.3661	1.593	0	0	0
2021/02/25	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	R035	05/08/2021	5.29	Put	Bond Future	46,739.9500	46.7399	47,482.7900	47.4828	1.589	0	0	0
2021/02/25	R035	04/11/2021	10.12	Put	Bond Future	6,743.0900	6.7431	7,237.6800	7.2377	7.335	0	0	0
2021/02/25	R035	04/11/2021	10.12	Call	Bond Future	2,161.2300	2.1612	1,904.6300	1.9046	(11.873)	0	0	400
2021/02/25	R035	04/11/2021	10.62	Put	Bond Future	4,791.0500	4.7911	5,189.7600	5.1898	8.322	0	0	0
2021/02/25	R035	04/11/2021	10.62	Call	Bond Future	3,500.1000	3.5001	3,147.6200	3.1476	(10.071)	0	0	400
2021/02/25	R035	04/11/2021	11.75	Put	Bond Future	2,119.2600	2.1193	2,333.0100	2.3330	10.086	0	0	782
2021/02/25	R035	04/11/2021	11.08	Call	Bond Future	5,010.2400	5.0102	4,574.0100	4.5740	(8.707)	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
2021/02/25	R035	04/11/2021	11.08	Put	Bond Future	3,422.8400	3.4228	3,737.8000	3.7378	9.202	0	0	782
2021/02/25	R035	04/11/2021	10.23	Put	Bond Future	6,271.1200	6.2711	6,744.5600	6.7446	7.550	0	0	0
2021/02/25	R035	04/11/2021	12.53	Call	Bond Future	10,824.0800	10.8241	10,194.6000	10.1946	(5.816)	0	0	0
2021/02/25	R035	04/11/2021	12.53	Put	Bond Future	1,014.1000	1.0141	1,135.8100	1.1358	12.002	0	0	0
2021/02/25	R035	04/11/2021			Bond Future	10.8236	88.1133	10.9441	87.3621	1.113	0.0000	0.0000	0
2021/02/25	R035	04/11/2021	13.82	Call	Bond Future	16,410.4100	16.4104	15,696.3000	15.6963	(4.352)	0	0	0
2021/02/25	R035	04/11/2021	13.82	Put	Bond Future	241.6100	0.2416	278.6900	0.2787	15.347	0	0	400
2021/02/25	R035	04/11/2021	11.75	Call	Bond Future	7,659.3500	7.6593	7,121.9100	7.1219	(7.017)	0	0	0
2021/02/25	R035	04/11/2021	10.23	Call	Bond Future	2,428.2700	2.4283	2,150.5200	2.1505	(11.438)	0	0	782
2021/02/25	R035	04/11/2021	12.52	Call	Bond Future	10,781.7400	10.7817	10,153.2300	10.1532	(5.829)	0	0	0
2021/02/25	R035	04/11/2021	12.52	Put	Bond Future	1,024.3700	1.0244	1,147.0500	1.1470	11.976	0	0	0
2021/02/25	R035	04/11/2021	12.51	Call	Bond Future	10,739.4300	10.7394	10,111.9000	10.1119	(5.843)	0	0	0
2021/02/25	R035	04/11/2021	12.51	Put	Bond Future	1,034.7300	1.0347	1,158.3900	1.1584	11.951	0	0	0
2021/02/25	R035	03/02/2022	11.39	Call	Bond Future	5,760.1500	5.7601	5,310.5200	5.3105	(7.806)	0	0	0
2021/02/25	R035	03/02/2022	11.39	Put	Bond Future	3,709.0100	3.7090	4,019.1500	4.0192	8.362	0	0	683
2021/02/25	R035	03/02/2022	10.65	Call	Bond Future	3,445.7100	3.4457	3,115.2500	3.1152	(9.590)	0	0	0
2021/02/25	R035	03/02/2022	11.23	Call	Bond Future	5,207.8700	5.2079	4,782.6100	4.7826	(8.166)	0	0	0
2021/02/25	R035	03/02/2022	11.23	Put	Bond Future	4,104.2400	4.1042	4,438.7500	4.4388	8.150	0	0	0
2021/02/25	R035	03/02/2022	11.22	Call	Bond Future	5,174.6400	5.1746	4,750.9300	4.7509	(8.188)	0	0	0
2021/02/25	R035	03/02/2022	11.22	Put	Bond Future	4,130.7500	4.1307	4,466.8100	4.4668	8.136	0	0	0
2021/02/25	R035	03/02/2022			Bond Future	11.0469	89.1046	11.1726	88.3449	1.138	0.0000	0.0000	0
2021/02/25	R035	03/02/2022	10.65	Put	Bond Future	5,910.9100	5.9109	6,340.2200	6.3402	7.263	0	0	683
2021/02/25	R035	03/02/2022	9.70	Put	Bond Future	10,224.5500	10.2246	10,807.1200	10.8071	5.698	0	0	0
2021/02/25	R035	03/02/2022	9.70	Call	Bond Future	1,427.9300	1.4279	1,250.7300	1.2507	(12.410)	0	0	683
2021/02/25	R035	03/02/2022	11.24	Call	Bond Future	5,241.1800	5.2412	4,814.3700	4.8144	(8.143)	0	0	0
2021/02/25	R035	03/02/2022	11.24	Put	Bond Future	4,077.8800	4.0779	4,410.8400	4.4108	8.165	0	0	0
2021/02/25	R186	06/05/2021	10.77	Call	Bond Future	16,063.7700	16.0638	15,040.3100	15.0403	(6.371)	0	0	0
2021/02/25	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	R186	06/05/2021	10.76	Call	Bond Future	16,022.7200	16.0227	14,999.2600	14.9993	(6.388)	0	0	0
2021/02/25	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	R186	06/05/2021			Bond Future	7.2157	118.9914	7.4230	117.9679	2.873	0.0000	0.0000	106,300
2021/02/25	R186	06/05/2021	10.78	Call	Bond Future	16,104.8000	16.1048	15,081.3400	15.0813	(6.355)	0	0	0
2021/02/25	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/25	R186	06/05/2021	7.30	Call	Bond Future	1,556.3600	1.5564	1,041.1200	1.0411	(33.105)	0	0	0
2021/02/25	R186	06/05/2021	7.30	Put	Bond Future	1,138.6400	1.1386	1,646.8600	1.6469	44.634	0	0	15,177
2021/02/25	R186	05/08/2021	8.62	Call	Bond Future	5,939.4600	5.9395	5,055.4000	5.0554	(14.885)	0	0	0
2021/02/25	R186	05/08/2021	8.62	Put	Bond Future	331.5500	0.3316	482.3300	0.4823	45.477	0	0	0
2021/02/25	R186	05/08/2021	8.61	Call	Bond Future	5,901.2200	5.9012	5,019.3200	5.0193	(14.944)	0	0	0
2021/02/25	R186	05/08/2021	8.61	Put	Bond Future	337.6500	0.3377	490.5900	0.4906	45.295	0	0	0
2021/02/25	R186	05/08/2021			Bond Future	7.3944	114.9855	7.6148	113.9507	2.980	0.0000	0.0000	0
2021/02/25	R186	05/08/2021	8.63	Call	Bond Future	5,977.7600	5.9778	5,091.5700	5.0916	(14.825)	0	0	0
2021/02/25	R186	05/08/2021	8.63	Put	Bond Future	325.5500	0.3255	474.2000	0.4742	45.661	0	0	0
2021/02/25	R186	04/11/2021	8.10	Call	Bond Future	3,720.3700	3.7204	3,057.4400	3.0574	(17.819)	0	0	0
2021/02/25	R186	04/11/2021	8.10	Put	Bond Future	1,390.0900	1.3901	1,773.6400	1.7736	27.592	0	0	0
2021/02/25	R186	04/11/2021	8.09	Call	Bond Future	3,690.1900	3.6902	3,030.0900	3.0301	(17.888)	0	0	0
2021/02/25	R186	04/11/2021	8.09	Put	Bond Future	1,403.6500	1.4037	1,790.0300	1.7900	27.527	0	0	0
2021/02/25	R186	04/11/2021			Bond Future	7.5741	116.2465	7.8086	115.2000	3.095	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
2021/02/25	R186	04/11/2021	8.11	Call	Bond Future	3,750.6500	3.7506	3,084.9100	3.0849	(17.750)	0	0	0
2021/02/25	R186	04/11/2021	8.11	Put	Bond Future	1,376.6400	1.3766	1,757.3800	1.7574	27.657	0	0	0
2021/02/25	R186	03/02/2022	7.30	Call	Bond Future	1,605.8300	1.6058	1,231.3200	1.2313	(23.322)	0	0	0
2021/02/25	R186	03/02/2022	7.30	Put	Bond Future	3,637.4100	3.6374	4,321.3200	4.3213	18.802	0	0	0
2021/02/25	R186	03/02/2022			Bond Future	7.7720	112.2729	8.0222	111.2145	3.219	0.0000	0.0000	0
2021/02/25	R186	03/02/2022	7.28	Call	Bond Future	1,571.6100	1.5716	1,202.7500	1.2028	(23.470)	0	0	0
2021/02/25	R186	03/02/2022	7.28	Put	Bond Future	3,690.3000	3.6903	4,379.8600	4.3799	18.686	0	0	0
2021/02/25	R186	03/02/2022	7.29	Call	Bond Future	1,588.4500	1.5884	1,216.7900	1.2168	(23.398)	0	0	0
2021/02/25	R186	03/02/2022	7.29	Put	Bond Future	3,663.5800	3.6636	4,350.3400	4.3503	18.746	0	0	0
2021/02/25	R197	06/05/2021			Bond Future	320.0486	320.0486	320.4558	320.4558	0.127	0.0000	0.0000	2,074
2021/02/25	R197	05/08/2021			Bond Future	315.5596	315.5596	315.9701	315.9701	0.130	0.0000	0.0000	0
2021/02/25	R197	04/11/2021			Bond Future	319.0927	319.0927	319.5071	319.5071	0.130	0.0000	0.0000	0
2021/02/25	R197	03/02/2022			Bond Future	314.6626	314.6626	315.0813	315.0813	0.133	0.0000	0.0000	0
2021/02/25	R202	06/05/2021			Bond Future	229.0935	229.0935	230.9565	230.9565	0.813	0.0000	0.0000	8,028
2021/02/25	R202	05/08/2021			Bond Future	227.3569	227.3569	229.2394	229.2394	0.828	0.0000	0.0000	0
2021/02/25	R202	04/11/2021			Bond Future	229.9021	229.9021	231.8050	231.8050	0.828	0.0000	0.0000	0
2021/02/25	R202	03/02/2022			Bond Future	228.2424	228.2424	230.1667	230.1667	0.843	0.0000	0.0000	0
2021/02/25	R209	06/05/2021	12.23	Call	Bond Future	10,193.2500	10.1933	9,540.7800	9.5408	(6.401)	0	0	0
2021/02/25	R209	06/05/2021	12.23	Put	Bond Future	72.8300	0.0728	92.6400	0.0926	27.200	0	0	0
2021/02/25	R209	06/05/2021	12.22	Call	Bond Future	10,148.5800	10.1486	9,496.5300	9.4965	(6.425)	0	0	0
2021/02/25	R209	06/05/2021	12.22	Put	Bond Future	74.5600	0.0746	94.7900	0.0948	27.133	0	0	0
2021/02/25	R209	06/05/2021	9.50	Put	Bond Future	5,335.8400	5.3358	5,881.7800	5.8818	10.232	0	0	0
2021/02/25	R209	06/05/2021	9.50	Call	Bond Future	527.1000	0.5271	400.7600	0.4008	(23.969)	0	0	2,150
2021/02/25	R209	06/05/2021	10.35	Call	Bond Future	2,356.9700	2.3570	1,993.6400	1.9936	(15.415)	0	0	500
2021/02/25	R209	06/05/2021	9.75	Put	Bond Future	4,129.1000	4.1291	4,612.1600	4.6122	11.699	0	0	0
2021/02/25	R209	06/05/2021	9.75	Call	Bond Future	898.4700	0.8985	709.2500	0.7092	(21.060)	0	0	5,050
2021/02/25	R209	06/05/2021	11.00	Call	Bond Future	4,780.2300	4.7802	4,259.3500	4.2594	(10.897)	0	0	0
2021/02/25	R209	06/05/2021	11.00	Put	Bond Future	793.2800	0.7933	944.6800	0.9447	19.085	0	0	3,500
2021/02/25	R209	06/05/2021	10.00	Put	Bond Future	3,108.2700	3.1083	3,520.1400	3.5201	13.251	0	0	0
2021/02/25	R209	06/05/2021	10.00	Call	Bond Future	1,408.8300	1.4088	1,148.4200	1.1484	(18.484)	0	0	0
2021/02/25	R209	06/05/2021	12.25	Call	Bond Future	10,282.5500	10.2826	9,629.2800	9.6293	(6.353)	0	0	0
2021/02/25	R209	06/05/2021	12.25	Put	Bond Future	69.4800	0.0695	88.4900	0.0885	27.360	0	0	9,150
2021/02/25	R209	06/05/2021			Bond Future	10.2866	70.2595	10.4027	69.5872	1.129	0.0000	0.0000	26,647
2021/02/25	R209	06/05/2021	12.24	Call	Bond Future	10,237.9200	10.2379	9,585.0500	9.5850	(6.377)	0	0	0
2021/02/25	R209	06/05/2021	12.24	Put	Bond Future	71.1400	0.0711	90.5500	0.0905	27.284	0	0	0
2021/02/25	R209	06/05/2021	10.35	Put	Bond Future	1,988.5600	1.9886	2,297.5100	2.2975	15.536	0	0	0
2021/02/25	R209	06/05/2021	10.60	Call	Bond Future	3,200.9000	3.2009	2,769.0100	2.7690	(13.493)	0	0	0
2021/02/25	R209	06/05/2021	10.60	Put	Bond Future	1,407.5500	1.4075	1,647.9400	1.6479	17.079	0	0	6,250
2021/02/25	R209	06/05/2021	11.60	Call	Bond Future	7,373.9600	7.3740	6,766.0100	6.7660	(8.245)	0	0	0
2021/02/25	R209	06/05/2021	11.60	Put	Bond Future	284.8500	0.2848	349.1800	0.3492	22.584	0	0	3,750
2021/02/25	R209	06/05/2021	10.25	Put	Bond Future	2,270.9100	2.2709	2,608.9600	2.6090	14.886	0	0	0
2021/02/25	R209	06/05/2021	10.25	Call	Bond Future	2,057.3300	2.0573	1,723.1000	1.7231	(16.246)	0	0	5,325
2021/02/25	R209	06/05/2021	11.25	Call	Bond Future	5,856.7400	5.8567	5,294.8800	5.2949	(9.593)	0	0	0
2021/02/25	R209	06/05/2021	11.25	Put	Bond Future	550.5700	0.5506	660.9900	0.6610	20.056	0	0	9,150
2021/02/25	R209	05/08/2021	11.81	Call	Bond Future	7,922.7800	7.9228	7,362.9000	7.3629	(7.067)	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
2021/02/25	R209	05/08/2021	11.81	Put	Bond Future	863.7200	0.8637	983.6400	0.9836	13.884	0	0	0
2021/02/25	R209	05/08/2021			Bond Future	10.4678	71.0125	10.5883	70.3327	1.151	0.0000	0.0000	0
2021/02/25	R209	05/08/2021	11.80	Call	Bond Future	7,884.3800	7.8844	7,325.6200	7.3256	(7.087)	0	0	0
2021/02/25	R209	05/08/2021	11.80	Put	Bond Future	873.9500	0.8739	994.9900	0.9950	13.850	0	0	0
2021/02/25	R209	05/08/2021	11.79	Call	Bond Future	7,846.0300	7.8460	7,288.3900	7.2884	(7.107)	0	0	0
2021/02/25	R209	05/08/2021	11.79	Put	Bond Future	884.2900	0.8843	1,006.4500	1.0064	13.814	0	0	0
2021/02/25	R209	04/11/2021	10.50	Call	Bond Future	3,414.2400	3.4142	3,077.8200	3.0778	(9.853)	0	0	0
2021/02/25	R209	04/11/2021	12.00	Call	Bond Future	8,314.6100	8.3146	7,776.7100	7.7767	(6.469)	0	0	0
2021/02/25	R209	04/11/2021	12.00	Put	Bond Future	1,375.6900	1.3757	1,525.1700	1.5252	10.866	0	0	5,500
2021/02/25	R209	04/11/2021	12.19	Call	Bond Future	8,985.7000	8.9857	8,428.9500	8.4289	(6.196)	0	0	0
2021/02/25	R209	04/11/2021	12.19	Put	Bond Future	1,154.6500	1.1547	1,285.2800	1.2853	11.313	0	0	0
2021/02/25	R209	04/11/2021	12.17	Call	Bond Future	8,914.4700	8.9145	8,359.6200	8.3596	(6.224)	0	0	0
2021/02/25	R209	04/11/2021			Bond Future	10.6481	68.6509	10.7730	67.9635	1.173	0.0000	0.0000	1,795
2021/02/25	R209	04/11/2021	10.50	Put	Bond Future	4,242.3800	4.2424	4,593.3400	4.5933	8.273	0	0	5,500
2021/02/25	R209	04/11/2021	9.50	Put	Bond Future	8,085.5300	8.0855	8,601.4500	8.6014	6.381	0	0	0
2021/02/25	R209	04/11/2021	9.50	Call	Bond Future	1,274.9800	1.2750	1,103.5200	1.1035	(13.448)	0	0	3,750
2021/02/25	R209	04/11/2021	12.18	Call	Bond Future	8,950.0700	8.9501	8,394.2700	8.3943	(6.210)	0	0	0
2021/02/25	R209	04/11/2021	12.18	Put	Bond Future	1,165.5000	1.1655	1,297.0800	1.2971	11.290	0	0	0
2021/02/25	R209	04/11/2021	12.17	Put	Bond Future	1,176.4300	1.1764	1,308.9600	1.3090	11.265	0	0	0
2021/02/25	R209	03/02/2022	11.03	Call	Bond Future	4,752.9600	4.7530	4,360.1400	4.3601	(8.265)	0	0	0
2021/02/25	R209	03/02/2022	11.03	Put	Bond Future	3,721.1000	3.7211	4,023.5000	4.0235	8.127	0	0	0
2021/02/25	R209	03/02/2022	11.02	Call	Bond Future	4,722.6900	4.7227	4,331.2600	4.3313	(8.288)	0	0	0
2021/02/25	R209	03/02/2022	11.02	Put	Bond Future	3,743.7100	3.7437	4,047.5000	4.0475	8.115	0	0	0
2021/02/25	R209	03/02/2022			Bond Future	10.8369	69.4234	10.9665	68.7282	1.196	0.0000	0.0000	0
2021/02/25	R209	03/02/2022	11.04	Call	Bond Future	4,783.0400	4.7830	4,388.8400	4.3888	(8.242)	0	0	0
2021/02/25	R209	03/02/2022	11.04	Put	Bond Future	3,698.3500	3.6983	3,999.3700	3.9994	8.139	0	0	0
2021/02/25	R210	06/05/2021			Bond Future	201.0606	201.0606	201.0669	201.0669	0.003	0.0000	0.0000	1,183
2021/02/25	R210	05/08/2021			Bond Future	203.2644	203.2644	203.2699	203.2699	0.003	0.0000	0.0000	0
2021/02/25	R210	04/11/2021			Bond Future	202.8019	202.8019	202.8070	202.8070	0.002	0.0000	0.0000	0
2021/02/25	R210	03/02/2022			Bond Future	205.1296	205.1296	205.1344	205.1344	0.002	0.0000	0.0000	0
2021/02/25	R212	06/05/2021			Bond Future	171.3894	171.3894	171.3851	171.3851	(0.003)	0.0000	0.0000	3,114
2021/02/25	R212	05/08/2021			Bond Future	170.9377	170.9377	170.9327	170.9327	(0.003)	0.0000	0.0000	0
2021/02/25	R212	04/11/2021			Bond Future	172.8514	172.8514	172.8460	172.8460	(0.003)	0.0000	0.0000	0
2021/02/25	R213	06/05/2021	11.91	Call	Bond Future	13,181.3500	13.1813	12,002.5800	12.0026	(8.943)	0	0	0
2021/02/25	R213	06/05/2021	11.91	Put	Bond Future	5.2800	0.0053	10.0600	0.0101	90.530	0	0	0
2021/02/25	R213	06/05/2021			Bond Future	9.3361	86.5566	9.5453	85.3730	2.241	0.0000	0.0000	9,143
2021/02/25	R213	06/05/2021	11.90	Call	Bond Future	13,135.7500	13.1358	11,957.1200	11.9571	(8.973)	0	0	0
2021/02/25	R213	06/05/2021	11.90	Put	Bond Future	5.4600	0.0055	10.3800	0.0104	90.110	0	0	0
2021/02/25	R213	06/05/2021	11.89	Call	Bond Future	13,090.1200	13.0901	11,911.6400	11.9116	(9.003)	0	0	0
2021/02/25	R213	06/05/2021	11.89	Put	Bond Future	5.6500	0.0056	10.7200	0.0107	89.735	0	0	0
2021/02/25	R213	05/08/2021	10.14	Put	Bond Future	1,514.3500	1.5144	1,909.9800	1.9100	26.125	0	0	0
2021/02/25	R213	05/08/2021	9.34	Put	Bond Future	3,330.7300	3.3307	4,014.7000	4.0147	20.535	0	0	0
2021/02/25	R213	05/08/2021	9.34	Call	Bond Future	2,282.6200	2.2826	1,770.0700	1.7701	(22.454)	0	0	0
2021/02/25	R213	05/08/2021	10.85	Call	Bond Future	7,596.0200	7.5960	6,609.3200	6.6093	(12.990)	0	0	0
2021/02/25	R213	05/08/2021	10.85	Put	Bond Future	669.3500	0.6694	879.1700	0.8792	31.347	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
2021/02/25	R213	05/08/2021	10.84	Call	Bond Future	7,555.5800	7.5556	6,571.0700	6.5711	(13.030)	0	0	0
2021/02/25	R213	05/08/2021	10.84	Put	Bond Future	678.4500	0.6784	890.4600	0.8905	31.249	0	0	0
2021/02/25	R213	05/08/2021			Bond Future	9.5278	87.4836	9.7459	86.2871	2.289	0.0000	0.0000	0
2021/02/25	R213	05/08/2021	10.78	Call	Bond Future	7,314.1800	7.3142	6,343.1400	6.3431	(13.276)	0	0	0
2021/02/25	R213	05/08/2021	10.78	Put	Bond Future	735.1700	0.7352	960.6500	0.9606	30.670	0	0	0
2021/02/25	R213	05/08/2021	10.14	Call	Bond Future	4,817.9200	4.8179	4,017.0300	4.0170	(16.623)	0	0	0
2021/02/25	R213	05/08/2021	10.86	Call	Bond Future	7,636.5300	7.6365	6,647.6500	6.6476	(12.949)	0	0	0
2021/02/25	R213	05/08/2021	10.86	Put	Bond Future	660.3600	0.6604	868.0000	0.8680	31.443	0	0	0
2021/02/25	R213	04/11/2021	11.10	Put	Bond Future	1,066.0400	1.0660	1,322.9100	1.3229	24.096	0	0	0
2021/02/25	R213	04/11/2021	11.11	Call	Bond Future	8,106.5800	8.1066	7,151.6500	7.1516	(11.780)	0	0	0
2021/02/25	R213	04/11/2021	11.09	Put	Bond Future	1,077.0800	1.0771	1,335.9500	1.3359	24.034	0	0	0
2021/02/25	R213	04/11/2021			Bond Future	9.7211	84.9132	9.9484	83.7034	2.338	0.0000	0.0000	0
2021/02/25	R213	04/11/2021	11.10	Call	Bond Future	8,069.5900	8.0696	7,116.6500	7.1166	(11.809)	0	0	0
2021/02/25	R213	04/11/2021	11.11	Put	Bond Future	1,055.0800	1.0551	1,309.9600	1.3100	24.157	0	0	0
2021/02/25	R213	04/11/2021	11.09	Call	Bond Future	8,032.6500	8.0326	7,081.7100	7.0817	(11.838)	0	0	0
2021/02/25	R213	03/02/2022	8.80	Put	Bond Future	0.0000	0.0000	8,418.0300	8.4180	100.000	0	0	0
2021/02/25	R213	03/02/2022	8.80	Call	Bond Future	0.0000	0.0000	1,033.4300	1.0334	100.000	0	0	102
2021/02/25	R213	03/02/2022	9.58	Put	Bond Future	4,713.3800	4.7134	5,422.3100	5.4223	15.041	0	0	200
2021/02/25	R213	03/02/2022	8.63	Put	Bond Future	8,249.6900	8.2497	9,213.2100	9.2132	11.679	0	0	0
2021/02/25	R213	03/02/2022	8.63	Call	Bond Future	1,111.3300	1.1113	851.2600	0.8513	(23.402)	0	0	200
2021/02/25	R213	03/02/2022	9.98	Call	Bond Future	3,891.4400	3.8914	3,265.6500	3.2656	(16.081)	0	0	0
2021/02/25	R213	03/02/2022	9.98	Put	Bond Future	3,630.1300	3.6301	4,227.9300	4.2279	16.468	0	0	0
2021/02/25	R213	03/02/2022			Bond Future	9.9297	85.8683	10.1670	84.6448	2.389	0.0000	0.0000	0
2021/02/25	R213	03/02/2022	10.25	Call	Bond Future	0.0000	0.0000	3,991.0500	3.9911	100.000	0	0	0
2021/02/25	R213	03/02/2022	10.25	Put	Bond Future	0.0000	0.0000	3,568.4500	3.5685	100.000	0	0	102
2021/02/25	R213	03/02/2022	9.76	Call	Bond Future	0.0000	0.0000	2,744.2600	2.7443	100.000	0	0	0
2021/02/25	R213	03/02/2022	9.76	Put	Bond Future	0.0000	0.0000	4,857.5900	4.8576	100.000	0	0	102
2021/02/25	R213	03/02/2022	10.15	Call	Bond Future	4,385.3900	4.3854	3,714.0700	3.7141	(15.308)	0	0	0
2021/02/25	R213	03/02/2022	10.15	Put	Bond Future	3,248.5900	3.2486	3,800.8600	3.8009	17.000	0	0	200
2021/02/25	R213	03/02/2022	9.58	Call	Bond Future	2,866.4500	2.8664	2,351.7900	2.3518	(17.955)	0	0	0
2021/02/25	R213	03/02/2022	9.97	Call	Bond Future	3,864.1400	3.8641	3,241.0700	3.2411	(16.124)	0	0	0
2021/02/25	R213	03/02/2022	9.97	Put	Bond Future	3,654.7000	3.6547	4,255.2200	4.2552	16.431	0	0	0
2021/02/25	R213	03/02/2022	9.96	Call	Bond Future	3,836.9200	3.8369	3,216.5700	3.2166	(16.168)	0	0	0
2021/02/25	R213	03/02/2022	9.96	Put	Bond Future	3,679.4000	3.6794	4,282.6400	4.2826	16.395	0	0	0
2021/02/25	R214	06/05/2021	12.26	Call	Bond Future	8,236.9600	8.2370	7,720.8000	7.7208	(6.266)	0	0	0
2021/02/25	R214	06/05/2021	12.26	Put	Bond Future	233.2900	0.2333	274.0100	0.2740	17.455	0	0	0
2021/02/25	R214	06/05/2021	12.25	Call	Bond Future	8,193.9500	8.1939	7,678.4700	7.6785	(6.291)	0	0	0
2021/02/25	R214	06/05/2021	12.25	Put	Bond Future	237.7900	0.2378	279.1900	0.2792	17.410	0	0	0
2021/02/25	R214	06/05/2021			Bond Future	10.7440	66.7220	10.8397	66.1651	0.891	0.0000	0.0000	13,552
2021/02/25	R214	06/05/2021	12.27	Call	Bond Future	8,279.9700	8.2800	7,763.1400	7.7631	(6.242)	0	0	0
2021/02/25	R214	06/05/2021	12.27	Put	Bond Future	228.8600	0.2289	268.9100	0.2689	17.500	0	0	0
2021/02/25	R214	05/08/2021	12.03	Put	Bond Future	1,262.1300	1.2621	1,386.9200	1.3869	9.887	0	0	0
2021/02/25	R214	05/08/2021	12.01	Call	Bond Future	7,026.8100	7.0268	6,590.5700	6.5906	(6.208)	0	0	0
2021/02/25	R214	05/08/2021			Bond Future	10.9265	67.4366	11.0259	66.8736	0.910	0.0000	0.0000	0
2021/02/25	R214	05/08/2021	12.02	Call	Bond Future	7,062.5200	7.0625	6,625.2700	6.6253	(6.191)	0	0	0
2021/02/25	R214	05/08/2021	12.02	Put	Bond Future	1,275.3900	1.2754	1,401.1900	1.4012	9.864	0	0	0
2021/02/25	R214	05/08/2021	12.03	Call	Bond Future	7,098.2800	7.0983	6,660.0200	6.6600	(6.174)	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
2021/02/25	R214	05/08/2021	12.01	Put	Bond Future	1,288.7600	1.2888	1,415.5700	1.4156	9.840	0	0	0
2021/02/25	R214	04/11/2021	12.47	Call	Bond Future	8,418.0500	8.4180	7,973.9300	7.9739	(5.276)	0	0	0
2021/02/25	R214	04/11/2021	12.46	Call	Bond Future	8,384.6300	8.3846	7,941.3200	7.9413	(5.287)	0	0	0
2021/02/25	R214	04/11/2021	12.46	Put	Bond Future	1,523.6400	1.5236	1,649.7400	1.6497	8.276	0	0	0
2021/02/25	R214	04/11/2021			Bond Future	11.1079	64.8986	11.2111	64.3292	0.929	0.0000	0.0000	0
2021/02/25	R214	04/11/2021	12.47	Put	Bond Future	1,510.8300	1.5108	1,636.1200	1.6361	8.293	0	0	0
2021/02/25	R214	04/11/2021	12.48	Call	Bond Future	8,451.5000	8.4515	8,006.5700	8.0066	(5.265)	0	0	0
2021/02/25	R214	04/11/2021	12.48	Put	Bond Future	1,498.1200	1.4981	1,622.6000	1.6226	8.309	0	0	0
2021/02/25	R214	03/02/2022	11.40	Put	Bond Future	4,118.4900	4.1185	4,375.7500	4.3757	6.246	0	0	0
2021/02/25	R214	03/02/2022	11.41	Call	Bond Future	4,678.9300	4.6789	4,359.1600	4.3592	(6.834)	0	0	0
2021/02/25	R214	03/02/2022	11.39	Put	Bond Future	4,143.4700	4.1435	4,401.8500	4.4019	6.236	0	0	0
2021/02/25	R214	03/02/2022			Bond Future	11.3010	65.6288	11.4082	65.0529	0.949	0.0000	0.0000	0
2021/02/25	R214	03/02/2022	11.40	Call	Bond Future	4,650.4600	4.6505	4,331.8200	4.3318	(6.852)	0	0	0
2021/02/25	R214	03/02/2022	11.41	Put	Bond Future	4,093.6500	4.0937	4,349.7800	4.3498	6.257	0	0	0
2021/02/25	R214	03/02/2022	11.39	Call	Bond Future	4,622.0600	4.6221	4,304.5400	4.3045	(6.870)	0	0	0
2021/02/25	R248	06/05/2021	12.36	Call	Bond Future	10,492.9300	10.4929	9,796.6100	9.7966	(6.636)	0	0	0
2021/02/25	R248	06/05/2021	12.36	Put	Bond Future	193.1200	0.1931	234.9500	0.2350	21.660	0	0	0
2021/02/25	R248	06/05/2021			Bond Future	10.7848	83.9467	10.8859	83.2085	0.937	0.0000	0.0000	132,447
2021/02/25	R248	06/05/2021	12.35	Call	Bond Future	10,439.0700	10.4391	9,743.5300	9.7435	(6.663)	0	0	0
2021/02/25	R248	06/05/2021	12.35	Put	Bond Future	197.2600	0.1973	239.8700	0.2399	21.601	0	0	0
2021/02/25	R248	06/05/2021	12.34	Call	Bond Future	10,385.2000	10.3852	9,690.4400	9.6904	(6.690)	0	0	0
2021/02/25	R248	06/05/2021	12.34	Put	Bond Future	201.4800	0.2015	244.8700	0.2449	21.536	0	0	0
2021/02/25	R248	05/08/2021	10.30	Call	Bond Future	1,673.3500	1.6734	1,444.1700	1.4442	(13.696)	0	0	1,300
2021/02/25	R248	05/08/2021	10.90	Put	Bond Future	4,014.2000	4.0142	4,386.8500	4.3869	9.283	0	0	0
2021/02/25	R248	05/08/2021	10.90	Call	Bond Future	3,518.9400	3.5189	3,145.2800	3.1453	(10.619)	0	0	1,300
2021/02/25	R248	05/08/2021	10.60	Put	Bond Future	5,231.5000	5.2315	5,675.6100	5.6756	8.489	0	0	0
2021/02/25	R248	05/08/2021	10.60	Call	Bond Future	2,517.8100	2.5178	2,215.6100	2.2156	(12.002)	0	0	0
2021/02/25	R248	05/08/2021	12.51	Put	Bond Future	820.6300	0.8206	926.9600	0.9270	12.957	0	0	0
2021/02/25	R248	05/08/2021	12.52	Call	Bond Future	10,684.4400	10.6844	10,043.4300	10.0434	(5.999)	0	0	0
2021/02/25	R248	05/08/2021	12.50	Put	Bond Future	830.5700	0.8306	937.9400	0.9379	12.927	0	0	0
2021/02/25	R248	05/08/2021			Bond Future	10.9689	84.8458	11.0742	84.0995	0.960	0.0000	0.0000	0
2021/02/25	R248	05/08/2021	10.00	Put	Bond Future	8,492.8200	8.4928	9,079.6100	9.0796	6.909	0	0	0
2021/02/25	R248	05/08/2021	10.00	Call	Bond Future	1,012.9300	1.0129	853.4100	0.8534	(15.748)	0	0	0
2021/02/25	R248	05/08/2021	10.30	Put	Bond Future	6,713.0200	6.7130	7,230.1500	7.2301	7.703	0	0	0
2021/02/25	R248	05/08/2021	12.51	Call	Bond Future	10,637.6400	10.6376	9,997.6600	9.9977	(6.016)	0	0	0
2021/02/25	R248	05/08/2021	12.52	Put	Bond Future	810.7900	0.8108	916.0900	0.9161	12.987	0	0	0
2021/02/25	R248	05/08/2021	12.50	Call	Bond Future	10,590.8500	10.5909	9,951.9100	9.9519	(6.033)	0	0	0
2021/02/25	R248	04/11/2021	12.85	Call	Bond Future	11,545.3500	11.5454	10,913.4300	10.9134	(5.473)	0	0	0
2021/02/25	R248	04/11/2021	12.85	Put	Bond Future	1,139.3300	1.1393	1,262.0900	1.2621	10.775	0	0	0
2021/02/25	R248	04/11/2021			Bond Future	11.1521	81.3643	11.2617	80.6096	0.983	0.0000	0.0000	0
2021/02/25	R248	04/11/2021	12.84	Call	Bond Future	11,502.3400	11.5023	10,871.3600	10.8714	(5.486)	0	0	0
2021/02/25	R248	04/11/2021	12.84	Put	Bond Future	1,150.3500	1.1503	1,274.0500	1.2741	10.753	0	0	0
2021/02/25	R248	04/11/2021	12.83	Call	Bond Future	11,459.3500	11.4593	10,829.3100	10.8293	(5.498)	0	0	0
2021/02/25	R248	04/11/2021	12.83	Put	Bond Future	1,161.4700	1.1615	1,286.1100	1.2861	10.731	0	0	0
2021/02/25	R248	03/02/2022	11.48	Call	Bond Future	5,549.3700	5.5494	5,124.7200	5.1247	(7.652)	0	0	0
2021/02/25	R248	03/02/2022	11.49	Put	Bond Future	4,635.7700	4.6358	4,972.8000	4.9728	7.270	0	0	0
2021/02/25	R248	03/02/2022	11.47	Call	Bond Future	5,514.1400	5.5141	5,091.0700	5.0911	(7.672)	0	0	0

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2021/02/25	R248	03/02/2022			Bond Future	11.3475	82.2798	11.4618	81.5165	1.008	0.0000	0.0000	0
2021/02/25	R248	03/02/2022	11.48	Put	Bond Future	4,666.0700	4.6661	5,004.6700	5.0047	7.257	0	0	0
2021/02/25	R248	03/02/2022	11.49	Call	Bond Future	5,584.9900	5.5850	5,158.7700	5.1588	(7.632)	0	0	0
2021/02/25	R248	03/02/2022	11.47	Put	Bond Future	4,696.8700	4.6969	5,037.0500	5.0370	7.243	0	0	0

Total **1180690**