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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/03/2021 TO 01/03/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	2025	06/05/2021		Bond Future	150.8102	150.8102	150.2495	150.2495	(0.372)	0.0000	0.0000	7,790
2021/03/01	2025	05/08/2021		Bond Future	150.9327	150.9327	150.3641	150.3641	(0.377)	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
2021/03/01	2025	04/11/2021			Bond Future	152.6216	152.6216	152.0463	152.0463	(0.377)	0.0000	0.0000	0
2021/03/01	2025	03/02/2022			Bond Future	152.8163	152.8163	152.2330	152.2330	(0.382)	0.0000	0.0000	0
2021/03/01	2029	06/05/2021			Bond Future	108.2485	108.2485	108.0134	108.0134	(0.217)	0.0000	0.0000	2,382
2021/03/01	2029	05/08/2021			Bond Future	109.4342	109.4342	109.1961	109.1961	(0.218)	0.0000	0.0000	0
2021/03/01	2029	04/11/2021			Bond Future	109.5092	109.5092	109.2673	109.2673	(0.221)	0.0000	0.0000	0
2021/03/01	2029	03/02/2022			Bond Future	110.7657	110.7657	110.5210	110.5210	(0.221)	0.0000	0.0000	0
2021/03/01	2030	06/05/2021	11.70	Call	Bond Future	13,030.4500	13.0305	13,305.0500	13.3051	2.107	0	0	0
2021/03/01	2030	06/05/2021	11.70	Put	Bond Future	5.2000	0.0052	3.4800	0.0035	(33.077)	0	0	0
2021/03/01	2030	06/05/2021	11.69	Call	Bond Future	12,984.1500	12.9841	13,258.6900	13.2587	2.114	0	0	0
2021/03/01	2030	06/05/2021	11.69	Put	Bond Future	5.3800	0.0054	3.6000	0.0036	(33.086)	0	0	0
2021/03/01	2030	06/05/2021	8.90	Call	Bond Future	1,236.3400	1.2363	1,305.7700	1.3058	5.616	0	0	0
2021/03/01	2030	06/05/2021	9.00	Call	Bond Future	1,470.2500	1.4703	1,551.7300	1.5517	5.542	0	0	0
2021/03/01	2030	06/05/2021	9.00	Put	Bond Future	2,391.2100	2.3912	2,196.3700	2.1964	(8.148)	0	0	5,000
2021/03/01	2030	06/05/2021	9.25	Call	Bond Future	2,171.2300	2.1712	2,285.1500	2.2851	5.247	0	0	0
2021/03/01	2030	06/05/2021	9.25	Put	Bond Future	1,674.3600	1.6744	1,511.9600	1.5120	(9.699)	0	0	0
2021/03/01	2030	06/05/2021	9.35	Call	Bond Future	2,498.7100	2.4987	2,625.8400	2.6258	5.088	0	0	0
2021/03/01	2030	06/05/2021	9.27	Put	Bond Future	1,625.7100	1.6257	1,465.9500	1.4659	(9.827)	0	0	0
2021/03/01	2030	06/05/2021	9.27	Call	Bond Future	2,234.8100	2.2348	2,351.3700	2.3514	5.216	0	0	300
2021/03/01	2030	06/05/2021	10.95	Call	Bond Future	9,491.5400	9.4915	9,755.0500	9.7550	2.776	0	0	0
2021/03/01	2030	06/05/2021	10.95	Put	Bond Future	52.7400	0.0527	39.9300	0.0399	(24.289)	0	0	300
2021/03/01	2030	06/05/2021	9.92	Call	Bond Future	4,740.6500	4.7406	4,934.8500	4.9349	4.096	0	0	0
2021/03/01	2030	06/05/2021	7.97	Call	Bond Future	126.2900	0.1263	132.1800	0.1322	4.664	0	0	700
2021/03/01	2030	06/05/2021	10.04	Call	Bond Future	5,264.9300	5.2649	5,470.8600	5.4709	3.911	0	0	0
2021/03/01	2030	06/05/2021	10.04	Put	Bond Future	465.6000	0.4656	395.2100	0.3952	(15.118)	0	0	0
2021/03/01	2030	06/05/2021	9.15	Put	Bond Future	1,939.3000	1.9393	1,763.6400	1.7636	(9.058)	0	0	0
2021/03/01	2030	06/05/2021	9.15	Call	Bond Future	1,872.3700	1.8724	1,973.0300	1.9730	5.376	0	0	0
2021/03/01	2030	06/05/2021			Bond Future	9.1618	95.3111	9.1131	95.5874	(0.532)	0.0000	0.0000	113,541
2021/03/01	2030	06/05/2021	11.71	Call	Bond Future	13,076.7100	13.0767	13,351.3600	13.3514	2.100	0	0	0
2021/03/01	2030	06/05/2021	11.71	Put	Bond Future	5.0200	0.0050	3.3500	0.0034	(33.267)	0	0	0
2021/03/01	2030	06/05/2021	8.95	Call	Bond Future	1,350.1300	1.3501	1,425.4900	1.4255	5.582	0	0	0
2021/03/01	2030	06/05/2021	8.95	Put	Bond Future	2,558.0000	2.5580	2,357.0400	2.3570	(7.856)	0	0	2,500
2021/03/01	2030	06/05/2021	8.36	Put	Bond Future	5,063.6300	5.0636	4,808.6100	4.8086	(5.036)	0	0	0
2021/03/01	2030	06/05/2021	8.36	Call	Bond Future	383.5600	0.3836	404.8600	0.4049	5.553	0	0	0
2021/03/01	2030	06/05/2021	8.86	Put	Bond Future	2,877.0300	2.8770	2,665.5400	2.6655	(7.351)	0	0	0
2021/03/01	2030	06/05/2021	8.86	Call	Bond Future	1,149.8600	1.1499	1,214.6900	1.2147	5.638	0	0	0
2021/03/01	2030	06/05/2021	8.90	Put	Bond Future	2,732.2600	2.7323	2,525.3700	2.5254	(7.572)	0	0	2,500
2021/03/01	2030	06/05/2021	9.35	Put	Bond Future	1,442.4500	1.4425	1,293.2600	1.2933	(10.343)	0	0	0
2021/03/01	2030	06/05/2021	8.77	Put	Bond Future	3,220.0900	3.2201	2,998.7900	2.9988	(6.872)	0	0	0
2021/03/01	2030	06/05/2021	8.77	Call	Bond Future	969.9400	0.9699	1,024.9600	1.0250	5.673	0	0	300
2021/03/01	2030	06/05/2021	9.92	Put	Bond Future	577.9200	0.5779	495.8000	0.4958	(14.210)	0	0	700
2021/03/01	2030	06/05/2021	9.22	Call	Bond Future	2,079.0200	2.0790	2,188.9300	2.1889	5.287	0	0	0
2021/03/01	2030	06/05/2021	9.22	Put	Bond Future	1,750.8300	1.7508	1,584.4200	1.5844	(9.505)	0	0	700
2021/03/01	2030	06/05/2021	7.97	Put	Bond Future	7,191.8900	7.1919	6,921.4600	6.9215	(3.760)	0	0	0
2021/03/01	2030	06/05/2021	10.74	Call	Bond Future	8,489.5700	8.4896	8,745.5100	8.7455	3.015	0	0	0
2021/03/01	2030	06/05/2021	10.74	Put	Bond Future	92.6200	0.0926	72.2400	0.0722	(22.004)	0	0	0
2021/03/01	2030	05/08/2021	10.30	Put	Bond Future	1,080.8600	1.0809	995.1100	0.9951	(7.933)	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
2021/03/01	2030	05/08/2021	8.78	Put	Bond Future	4,679.1200	4.6791	4,469.9800	4.4700	(4.470)	0	0	0
2021/03/01	2030	05/08/2021	8.78	Call	Bond Future	1,364.3200	1.3643	1,434.1500	1.4341	5.118	0	0	200
2021/03/01	2030	05/08/2021	7.70	Put	Bond Future	9,980.9200	9.9809	9,715.8000	9.7158	(2.656)	0	0	0
2021/03/01	2030	05/08/2021	9.45	Call	Bond Future	2,966.7800	2.9668	3,093.5400	3.0935	4.273	0	0	600
2021/03/01	2030	05/08/2021	12.10	Call	Bond Future	13,517.3600	13.5174	13,786.6500	13.7866	1.992	0	0	0
2021/03/01	2030	05/08/2021	12.10	Put	Bond Future	66.2400	0.0662	56.5600	0.0566	(14.614)	0	0	600
2021/03/01	2030	05/08/2021	10.42	Call	Bond Future	6,422.5100	6.4225	6,624.2700	6.6243	3.141	0	0	0
2021/03/01	2030	05/08/2021	10.42	Put	Bond Future	929.3300	0.9293	852.1200	0.8521	(8.308)	0	0	0
2021/03/01	2030	05/08/2021	10.41	Call	Bond Future	6,384.0100	6.3840	6,585.0700	6.5851	3.149	0	0	0
2021/03/01	2030	05/08/2021	10.41	Put	Bond Future	941.2800	0.9413	863.3700	0.8634	(8.277)	0	0	0
2021/03/01	2030	05/08/2021			Bond Future	9.3734	92.3263	9.3224	92.6052	(0.544)	0.0000	0.0000	0
2021/03/01	2030	05/08/2021	10.30	Call	Bond Future	5,966.1500	5.9662	6,159.3700	6.1594	3.239	0	0	0
2021/03/01	2030	05/08/2021	7.70	Call	Bond Future	230.6500	0.2307	244.5000	0.2445	6.005	0	0	200
2021/03/01	2030	05/08/2021	8.95	Put	Bond Future	4,052.7900	4.0528	3,857.2600	3.8573	(4.825)	0	0	0
2021/03/01	2030	05/08/2021	8.95	Call	Bond Future	1,703.1100	1.7031	1,786.5500	1.7866	4.899	0	0	600
2021/03/01	2030	05/08/2021	9.45	Put	Bond Future	2,549.6300	2.5496	2,397.4200	2.3974	(5.970)	0	0	0
2021/03/01	2030	05/08/2021	10.43	Call	Bond Future	6,461.1000	6.4611	6,663.5400	6.6635	3.133	0	0	0
2021/03/01	2030	05/08/2021	10.43	Put	Bond Future	917.5100	0.9175	840.9800	0.8410	(8.341)	0	0	0
2021/03/01	2030	04/11/2021	8.27	Put	Bond Future	8,203.3900	8.2034	7,967.9900	7.9680	(2.870)	0	0	0
2021/03/01	2030	04/11/2021	8.27	Call	Bond Future	954.8000	0.9548	1,001.1800	1.0012	4.858	0	0	300
2021/03/01	2030	04/11/2021	8.77	Put	Bond Future	6,054.6500	6.0547	5,846.5400	5.8465	(3.437)	0	0	0
2021/03/01	2030	04/11/2021	11.44	Put	Bond Future	691.9700	0.6920	641.7200	0.6417	(7.262)	0	0	300
2021/03/01	2030	04/11/2021	10.60	Call	Bond Future	6,810.4900	6.8105	7,000.3900	7.0004	2.788	0	0	0
2021/03/01	2030	04/11/2021	10.60	Put	Bond Future	1,601.7800	1.6018	1,509.9000	1.5099	(5.736)	0	0	0
2021/03/01	2030	04/11/2021	10.59	Put	Bond Future	1,616.5600	1.6166	1,524.1000	1.5241	(5.720)	0	0	0
2021/03/01	2030	04/11/2021			Bond Future	9.5762	93.3386	9.5229	93.6203	(0.556)	0.0000	0.0000	0
2021/03/01	2030	04/11/2021	8.77	Call	Bond Future	1,664.9000	1.6649	1,738.5700	1.7386	4.425	0	0	300
2021/03/01	2030	04/11/2021	11.44	Call	Bond Future	9,889.7600	9.8898	10,121.2900	10.1213	2.341	0	0	0
2021/03/01	2030	04/11/2021	10.61	Call	Bond Future	6,844.7800	6.8448	7,035.2500	7.0352	2.783	0	0	0
2021/03/01	2030	04/11/2021	10.61	Put	Bond Future	1,587.1100	1.5871	1,495.8000	1.4958	(5.753)	0	0	0
2021/03/01	2030	04/11/2021	10.59	Call	Bond Future	6,776.2800	6.7763	6,965.6000	6.9656	2.794	0	0	0
2021/03/01	2030	03/02/2022	8.39	Put	Bond Future	8,707.2800	8.7073	8,476.4400	8.4764	(2.651)	0	0	0
2021/03/01	2030	03/02/2022	8.39	Call	Bond Future	1,153.7300	1.1537	1,207.7300	1.2077	4.680	0	0	101
2021/03/01	2030	03/02/2022	9.35	Call	Bond Future	2,771.0000	2.7710	2,877.2800	2.8773	3.835	0	0	0
2021/03/01	2030	03/02/2022	9.35	Put	Bond Future	5,086.0000	5.0860	4,907.4400	4.9074	(3.511)	0	0	101
2021/03/01	2030	03/02/2022	9.45	Call	Bond Future	3,000.3400	3.0003	3,112.6500	3.1126	3.743	0	0	0
2021/03/01	2030	03/02/2022	9.45	Put	Bond Future	4,790.4500	4.7905	4,617.9200	4.6179	(3.602)	0	0	0
2021/03/01	2030	03/02/2022			Bond Future	9.7966	90.3843	9.7409	90.6692	(0.569)	0.0000	0.0000	0
2021/03/01	2030	03/02/2022	9.78	Call	Bond Future	3,817.3600	3.8174	3,949.5600	3.9496	3.463	0	0	0
2021/03/01	2030	03/02/2022	9.78	Put	Bond Future	3,902.1700	3.9022	3,749.5300	3.7495	(3.912)	0	0	101
2021/03/01	2030	03/02/2022	9.43	Call	Bond Future	2,953.6200	2.9536	3,064.7200	3.0647	3.761	0	0	0
2021/03/01	2030	03/02/2022	9.43	Put	Bond Future	4,848.4000	4.8484	4,674.6600	4.6747	(3.583)	0	0	0
2021/03/01	2030	03/02/2022	9.44	Call	Bond Future	2,976.7600	2.9768	3,088.4600	3.0885	3.752	0	0	0
2021/03/01	2030	03/02/2022	9.44	Put	Bond Future	4,819.1900	4.8192	4,646.0500	4.6461	(3.593)	0	0	0
2021/03/01	2032	06/05/2021	12.12	Call	Bond Future	12,380.7600	12.3808	12,703.7000	12.7037	2.608	0	0	0
2021/03/01	2032	06/05/2021	12.12	Put	Bond Future	22.6200	0.0226	16.1500	0.0162	(28.603)	0	0	0
2021/03/01	2032	06/05/2021	12.57	Call	Bond Future	14,555.2400	14.5552	14,882.6900	14.8827	2.250	0	0	0

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2021/03/01	2032	06/05/2021			Bond Future	9.8774	90.1981	9.8235	90.5275	(0.546)	0.0000	0.0000	126,403
2021/03/01	2032	06/05/2021	12.11	Call	Bond Future	12,331.7200	12.3317	12,654.4900	12.6545	2.617	0	0	0
2021/03/01	2032	06/05/2021	12.11	Put	Bond Future	23.2800	0.0233	16.6400	0.0166	(28.522)	0	0	0
2021/03/01	2032	06/05/2021	12.10	Call	Bond Future	12,282.6300	12.2826	12,605.2400	12.6052	2.627	0	0	0
2021/03/01	2032	06/05/2021	12.10	Put	Bond Future	23.9500	0.0240	17.1500	0.0172	(28.392)	0	0	0
2021/03/01	2032	06/05/2021	12.57	Put	Bond Future	5.8000	0.0058	3.8400	0.0038	(33.793)	0	0	736
2021/03/01	2032	06/05/2021	10.33	Put	Bond Future	1,056.9100	1.0569	922.4100	0.9224	(12.726)	0	0	0
2021/03/01	2032	06/05/2021	10.33	Call	Bond Future	3,759.2400	3.7592	3,954.1500	3.9542	5.185	0	0	736
2021/03/01	2032	05/08/2021	11.37	Call	Bond Future	8,024.1400	8.0241	8,278.9800	8.2790	3.176	0	0	0
2021/03/01	2032	05/08/2021	11.37	Put	Bond Future	858.2800	0.8583	780.5300	0.7805	(9.059)	0	0	0
2021/03/01	2032	05/08/2021			Bond Future	10.0863	91.1640	10.0302	91.4966	(0.556)	0.0000	0.0000	0
2021/03/01	2032	05/08/2021	11.35	Call	Bond Future	7,940.3700	7.9404	8,193.8000	8.1938	3.192	0	0	0
2021/03/01	2032	05/08/2021	11.35	Put	Bond Future	879.9400	0.8799	800.7800	0.8008	(8.996)	0	0	0
2021/03/01	2032	05/08/2021	11.36	Call	Bond Future	7,982.2300	7.9822	8,236.3600	8.2364	3.184	0	0	0
2021/03/01	2032	05/08/2021	11.36	Put	Bond Future	869.0600	0.8691	790.6000	0.7906	(9.028)	0	0	0
2021/03/01	2032	04/11/2021	9.83	Call	Bond Future	2,720.9800	2.7210	2,838.9300	2.8389	4.335	0	0	700
2021/03/01	2032	04/11/2021	11.71	Put	Bond Future	1,351.6000	1.3516	1,264.4100	1.2644	(6.451)	0	0	0
2021/03/01	2032	04/11/2021	11.69	Call	Bond Future	8,896.7300	8.8967	9,144.4500	9.1445	2.784	0	0	0
2021/03/01	2032	04/11/2021	11.70	Call	Bond Future	8,934.7800	8.9348	9,183.0800	9.1831	2.779	0	0	0
2021/03/01	2032	04/11/2021			Bond Future	10.2962	88.0180	10.2377	88.3541	(0.568)	0.0000	0.0000	0
2021/03/01	2032	04/11/2021	9.83	Put	Bond Future	5,449.9400	5.4499	5,231.8200	5.2318	(4.002)	0	0	0
2021/03/01	2032	04/11/2021	12.81	Call	Bond Future	13,374.9900	13.3750	13,673.4900	13.6735	2.232	0	0	0
2021/03/01	2032	04/11/2021	12.81	Put	Bond Future	442.5600	0.4426	404.9900	0.4050	(8.489)	0	0	700
2021/03/01	2032	04/11/2021	11.71	Call	Bond Future	8,972.8800	8.9729	9,221.7600	9.2218	2.774	0	0	0
2021/03/01	2032	04/11/2021	11.69	Put	Bond Future	1,376.7900	1.3768	1,288.4400	1.2884	(6.417)	0	0	0
2021/03/01	2032	04/11/2021	9.33	Put	Bond Future	7,448.6100	7.4486	7,193.7500	7.1938	(3.422)	0	0	0
2021/03/01	2032	04/11/2021	9.33	Call	Bond Future	1,663.5600	1.6636	1,744.7700	1.7448	4.882	0	0	700
2021/03/01	2032	04/11/2021	11.70	Put	Bond Future	1,364.1500	1.3641	1,276.3800	1.2764	(6.434)	0	0	0
2021/03/01	2032	03/02/2022	9.81	Call	Bond Future	2,608.3000	2.6083	2,720.4400	2.7204	4.299	0	0	0
2021/03/01	2032	03/02/2022	9.81	Put	Bond Future	6,668.4300	6.6684	6,440.8900	6.4409	(3.412)	0	0	198
2021/03/01	2032	03/02/2022	8.91	Put	Bond Future	10,759.5000	10.7595	10,478.6000	10.4786	(2.611)	0	0	0
2021/03/01	2032	03/02/2022	10.66	Call	Bond Future	4,824.5900	4.8246	4,995.1000	4.9951	3.534	0	0	0
2021/03/01	2032	03/02/2022	10.66	Put	Bond Future	4,042.5500	4.0425	3,873.3800	3.8734	(4.185)	0	0	97
2021/03/01	2032	03/02/2022	10.42	Call	Bond Future	4,133.0500	4.1331	4,287.2600	4.2873	3.731	0	0	0
2021/03/01	2032	03/02/2022	10.42	Put	Bond Future	4,682.1000	4.6821	4,496.6300	4.4966	(3.961)	0	0	0
2021/03/01	2032	03/02/2022	10.45	Put	Bond Future	4,598.0700	4.5981	4,414.6500	4.4146	(3.989)	0	0	198
2021/03/01	2032	03/02/2022	10.43	Call	Bond Future	4,160.6900	4.1607	4,315.5900	4.3156	3.723	0	0	0
2021/03/01	2032	03/02/2022	10.43	Put	Bond Future	4,653.7200	4.6537	4,468.9400	4.4689	(3.971)	0	0	0
2021/03/01	2032	03/02/2022			Bond Future	10.5184	89.0083	10.4574	89.3480	(0.580)	0.0000	0.0000	0
2021/03/01	2032	03/02/2022	10.14	Call	Bond Future	3,388.8600	3.3889	3,523.7200	3.5237	3.980	0	0	0
2021/03/01	2032	03/02/2022	10.14	Put	Bond Future	5,526.3700	5.5264	5,321.5500	5.3215	(3.706)	0	0	97
2021/03/01	2032	03/02/2022	9.14	Put	Bond Future	9,584.2900	9.5843	9,315.2000	9.3152	(2.808)	0	0	0
2021/03/01	2032	03/02/2022	9.14	Call	Bond Future	1,445.3300	1.4453	1,515.9200	1.5159	4.884	0	0	97
2021/03/01	2032	03/02/2022	8.91	Call	Bond Future	1,163.9400	1.1639	1,222.7200	1.2227	5.050	0	0	198
2021/03/01	2032	03/02/2022	10.44	Call	Bond Future	4,188.7600	4.1888	4,344.3500	4.3444	3.714	0	0	0
2021/03/01	2032	03/02/2022	10.44	Put	Bond Future	4,625.8200	4.6258	4,441.7300	4.4417	(3.980)	0	0	0
2021/03/01	2032	03/02/2022	10.45	Call	Bond Future	4,216.9300	4.2169	4,373.1900	4.3732	3.706	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
2021/03/01	2033	06/05/2021			Bond Future	102.5173	102.5173	102.5230	102.5230	0.005	0.0000	0.0000	9,583
2021/03/01	2033	05/08/2021			Bond Future	103.6401	103.6401	103.6454	103.6454	0.005	0.0000	0.0000	0
2021/03/01	2033	04/11/2021			Bond Future	103.5760	103.5760	103.5802	103.5802	0.004	0.0000	0.0000	0
2021/03/01	2033	03/02/2022			Bond Future	104.7644	104.7644	104.7685	104.7685	0.004	0.0000	0.0000	0
2021/03/01	2037	06/05/2021	12.43	Call	Bond Future	10,324.2800	10.3243	10,486.6800	10.4867	1.573	0	0	0
2021/03/01	2037	06/05/2021	12.44	Put	Bond Future	132.7700	0.1328	111.1000	0.1111	(16.321)	0	0	0
2021/03/01	2037	06/05/2021	12.42	Call	Bond Future	10,273.4900	10.2735	10,435.5100	10.4355	1.577	0	0	0
2021/03/01	2037	06/05/2021			Bond Future	10.7178	85.6351	10.6898	85.8195	(0.262)	0.0000	0.0000	129,691
2021/03/01	2037	06/05/2021	12.43	Put	Bond Future	135.7500	0.1357	113.7000	0.1137	(16.243)	0	0	0
2021/03/01	2037	06/05/2021	12.44	Call	Bond Future	10,375.0800	10.3751	10,537.8600	10.5379	1.569	0	0	0
2021/03/01	2037	06/05/2021	12.42	Put	Bond Future	138.7900	0.1388	116.3600	0.1164	(16.161)	0	0	0
2021/03/01	2037	05/08/2021	12.27	Call	Bond Future	8,916.1800	8.9162	9,045.4700	9.0455	1.450	0	0	0
2021/03/01	2037	05/08/2021	12.27	Put	Bond Future	1,010.3300	1.0103	953.4900	0.9535	(5.626)	0	0	0
2021/03/01	2037	05/08/2021	12.28	Call	Bond Future	8,959.1600	8.9592	9,088.8900	9.0889	1.448	0	0	0
2021/03/01	2037	05/08/2021	12.26	Put	Bond Future	1,022.0400	1.0220	964.7700	0.9648	(5.603)	0	0	0
2021/03/01	2037	05/08/2021			Bond Future	10.9307	82.2964	10.9016	82.4825	(0.267)	0.0000	0.0000	0
2021/03/01	2037	05/08/2021	12.28	Put	Bond Future	998.7300	0.9987	942.3300	0.9423	(5.647)	0	0	0
2021/03/01	2037	05/08/2021	12.26	Call	Bond Future	8,873.2400	8.8732	9,002.1000	9.0021	1.452	0	0	0
2021/03/01	2037	04/11/2021	12.82	Put	Bond Future	1,311.9400	1.3119	1,258.6100	1.2586	(4.065)	0	0	0
2021/03/01	2037	04/11/2021	12.83	Call	Bond Future	10,866.7800	10.8668	11,001.7200	11.0017	1.242	0	0	0
2021/03/01	2037	04/11/2021			Bond Future	11.1328	83.1990	11.1026	83.3869	(0.272)	0.0000	0.0000	0
2021/03/01	2037	04/11/2021	12.82	Call	Bond Future	10,827.0900	10.8271	10,961.7100	10.9617	1.243	0	0	0
2021/03/01	2037	04/11/2021	12.83	Put	Bond Future	1,300.4400	1.3004	1,247.4300	1.2474	(4.076)	0	0	0
2021/03/01	2037	04/11/2021	12.81	Call	Bond Future	10,787.4200	10.7874	10,921.7300	10.9217	1.245	0	0	0
2021/03/01	2037	04/11/2021	12.81	Put	Bond Future	1,323.5100	1.3235	1,269.8700	1.2699	(4.053)	0	0	0
2021/03/01	2037	03/02/2022	11.46	Call	Bond Future	5,307.2800	5.3073	5,390.9600	5.3910	1.577	0	0	0
2021/03/01	2037	03/02/2022	11.47	Put	Bond Future	4,619.7400	4.6197	4,513.8400	4.5138	(2.292)	0	0	0
2021/03/01	2037	03/02/2022	11.45	Call	Bond Future	5,275.7700	5.2758	5,359.0800	5.3591	1.579	0	0	0
2021/03/01	2037	03/02/2022			Bond Future	11.3496	79.8806	11.3181	80.0706	(0.278)	0.0000	0.0000	0
2021/03/01	2037	03/02/2022	11.46	Put	Bond Future	4,647.2300	4.6472	4,540.9700	4.5410	(2.287)	0	0	0
2021/03/01	2037	03/02/2022	11.47	Call	Bond Future	5,339.1800	5.3392	5,423.2200	5.4232	1.574	0	0	0
2021/03/01	2037	03/02/2022	11.45	Put	Bond Future	4,675.1800	4.6752	4,568.5500	4.5686	(2.281)	0	0	0
2021/03/01	2038	06/05/2021			Bond Future	116.6754	116.6754	116.5266	116.5266	(0.128)	0.0000	0.0000	7,799
2021/03/01	2038	05/08/2021			Bond Future	116.2329	116.2329	116.0808	116.0808	(0.131)	0.0000	0.0000	0
2021/03/01	2038	04/11/2021			Bond Future	117.5337	117.5337	117.3795	117.3795	(0.131)	0.0000	0.0000	0
2021/03/01	2038	03/02/2022			Bond Future	117.1314	117.1314	116.9740	116.9740	(0.134)	0.0000	0.0000	0
2021/03/01	2040	06/05/2021	12.44	Call	Bond Future	10,158.0000	10.1580	10,463.2400	10.4632	3.005	0	0	0
2021/03/01	2040	06/05/2021	12.44	Put	Bond Future	185.0400	0.1850	149.1500	0.1491	(19.396)	0	0	0
2021/03/01	2040	06/05/2021	10.83	Put	Bond Future	2,556.9300	2.5569	2,335.8900	2.3359	(8.645)	0	0	0
2021/03/01	2040	06/05/2021	10.83	Call	Bond Future	2,311.7400	2.3117	2,431.8300	2.4318	5.195	0	0	300
2021/03/01	2040	06/05/2021	11.58	Put	Bond Future	848.8100	0.8488	736.6100	0.7366	(13.219)	0	0	0
2021/03/01	2040	06/05/2021	11.58	Call	Bond Future	5,625.9000	5.6259	5,854.8300	5.8548	4.069	0	0	300
2021/03/01	2040	06/05/2021			Bond Future	10.8650	87.6593	10.8164	88.0005	(0.447)	0.0000	0.0000	79,050
2021/03/01	2040	06/05/2021	12.43	Call	Bond Future	10,104.7900	10.1048	10,409.4200	10.4094	3.015	0	0	0
2021/03/01	2040	06/05/2021	12.43	Put	Bond Future	189.0700	0.1891	152.5700	0.1526	(19.305)	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
2021/03/01	2040	06/05/2021	12.42	Call	Bond Future	10,051.5900	10.0516	10,355.6000	10.3556	3.024	0	0	0
2021/03/01	2040	06/05/2021	12.42	Put	Bond Future	193.1700	0.1932	156.0500	0.1561	(19.216)	0	0	0
2021/03/01	2040	06/05/2021	13.38	Call	Bond Future	15,067.4100	15.0674	15,403.1300	15.4031	2.228	0	0	0
2021/03/01	2040	06/05/2021	13.38	Put	Bond Future	19.1300	0.0191	13.7200	0.0137	(28.280)	0	0	300
2021/03/01	2040	05/08/2021	11.05	Put	Bond Future	3,828.1500	3.8281	3,628.3900	3.6284	(5.218)	0	0	0
2021/03/01	2040	05/08/2021	11.05	Call	Bond Future	3,665.2000	3.6652	3,809.9400	3.8099	3.949	0	0	900
2021/03/01	2040	05/08/2021	12.48	Call	Bond Future	9,715.5700	9.7156	9,979.7000	9.9797	2.719	0	0	0
2021/03/01	2040	05/08/2021	12.49	Put	Bond Future	969.4200	0.9694	889.7200	0.8897	(8.221)	0	0	0
2021/03/01	2040	05/08/2021	12.47	Call	Bond Future	9,670.2400	9.6702	9,933.7000	9.9337	2.724	0	0	0
2021/03/01	2040	05/08/2021			Bond Future	11.0740	84.0920	11.0234	84.4365	(0.457)	0.0000	0.0000	0
2021/03/01	2040	05/08/2021	11.55	Put	Bond Future	2,465.7000	2.4657	2,313.4300	2.3134	(6.176)	0	0	0
2021/03/01	2040	05/08/2021	11.55	Call	Bond Future	5,598.7700	5.5988	5,791.0000	5.7910	3.433	0	0	900
2021/03/01	2040	05/08/2021	14.80	Call	Bond Future	20,254.4600	20.2545	20,593.1000	20.5931	1.672	0	0	0
2021/03/01	2040	05/08/2021	14.80	Put	Bond Future	37.8900	0.0379	32.0300	0.0320	(15.466)	0	0	900
2021/03/01	2040	05/08/2021	12.48	Put	Bond Future	980.8100	0.9808	900.4400	0.9004	(8.194)	0	0	0
2021/03/01	2040	05/08/2021	12.49	Call	Bond Future	9,760.9400	9.7609	10,025.7400	10.0257	2.713	0	0	0
2021/03/01	2040	05/08/2021	12.47	Put	Bond Future	992.3100	0.9923	911.2700	0.9113	(8.167)	0	0	0
2021/03/01	2040	04/11/2021	12.90	Call	Bond Future	11,160.9700	11.1610	11,423.6800	11.4237	2.354	0	0	0
2021/03/01	2040	04/11/2021	12.90	Put	Bond Future	1,446.6600	1.4467	1,361.3200	1.3613	(5.899)	0	0	0
2021/03/01	2040	04/11/2021	12.89	Call	Bond Future	11,119.7000	11.1197	11,381.8800	11.3819	2.358	0	0	0
2021/03/01	2040	04/11/2021	12.89	Put	Bond Future	1,459.3000	1.4593	1,373.4300	1.3734	(5.884)	0	0	0
2021/03/01	2040	04/11/2021			Bond Future	11.2721	85.0143	11.2195	85.3624	(0.466)	0.0000	0.0000	0
2021/03/01	2040	04/11/2021	12.91	Call	Bond Future	11,202.2600	11.2023	11,465.5100	11.4655	2.350	0	0	0
2021/03/01	2040	04/11/2021	12.91	Put	Bond Future	1,434.1100	1.4341	1,349.3100	1.3493	(5.913)	0	0	0
2021/03/01	2040	03/02/2022	11.58	Put	Bond Future	4,950.9400	4.9509	4,771.6700	4.7717	(3.621)	0	0	0
2021/03/01	2040	03/02/2022	11.59	Call	Bond Future	5,592.6200	5.5926	5,765.8600	5.7659	3.098	0	0	0
2021/03/01	2040	03/02/2022	11.57	Put	Bond Future	4,981.0300	4.9810	4,801.0900	4.8011	(3.613)	0	0	0
2021/03/01	2040	03/02/2022			Bond Future	11.4844	81.4662	11.4297	81.8180	(0.477)	0.0000	0.0000	0
2021/03/01	2040	03/02/2022	11.58	Call	Bond Future	5,559.0300	5.5590	5,731.5900	5.7316	3.104	0	0	0
2021/03/01	2040	03/02/2022	11.59	Put	Bond Future	4,921.3200	4.9213	4,742.7300	4.7427	(3.629)	0	0	0
2021/03/01	2040	03/02/2022	11.57	Call	Bond Future	5,525.8300	5.5258	5,697.7200	5.6977	3.111	0	0	0
2021/03/01	2044	06/05/2021	12.44	Call	Bond Future	9,815.8300	9.8158	10,049.4600	10.0495	2.380	0	0	0
2021/03/01	2044	06/05/2021	12.44	Put	Bond Future	221.5500	0.2216	184.5900	0.1846	(16.682)	0	0	0
2021/03/01	2044	06/05/2021	12.43	Call	Bond Future	9,763.4100	9.7634	9,996.4600	9.9965	2.387	0	0	0
2021/03/01	2044	06/05/2021	12.43	Put	Bond Future	226.1800	0.2262	188.6400	0.1886	(16.597)	0	0	0
2021/03/01	2044	06/05/2021	11.40	Call	Bond Future	4,473.9900	4.4740	4,618.6200	4.6186	3.233	0	0	0
2021/03/01	2044	06/05/2021	11.40	Put	Bond Future	1,259.9400	1.2599	1,133.9800	1.1340	(9.997)	0	0	3,100
2021/03/01	2044	06/05/2021	11.79	Call	Bond Future	6,429.3400	6.4293	6,613.3300	6.6133	2.862	0	0	0
2021/03/01	2044	06/05/2021	11.79	Put	Bond Future	712.9400	0.7129	626.3400	0.6263	(12.147)	0	0	3,100
2021/03/01	2044	06/05/2021	11.10	Call	Bond Future	3,142.3100	3.1423	3,250.6800	3.2507	3.449	0	0	0
2021/03/01	2044	06/05/2021	12.50	Call	Bond Future	10,130.3800	10.1304	10,367.4100	10.3674	2.340	0	0	0
2021/03/01	2044	06/05/2021	12.50	Put	Bond Future	195.4300	0.1954	161.8700	0.1619	(17.172)	0	0	3,100
2021/03/01	2044	06/05/2021			Bond Future	10.9290	84.2271	10.8908	84.4977	(0.350)	0.0000	0.0000	61,789
2021/03/01	2044	06/05/2021	12.45	Call	Bond Future	9,868.2400	9.8682	10,102.4600	10.1025	2.373	0	0	0
2021/03/01	2044	06/05/2021	12.45	Put	Bond Future	216.9900	0.2170	180.6200	0.1806	(16.761)	0	0	0
2021/03/01	2044	06/05/2021	10.70	Put	Bond Future	3,355.8600	3.3559	3,145.6100	3.1456	(6.265)	0	0	0
2021/03/01	2044	06/05/2021	10.70	Call	Bond Future	1,712.3600	1.7124	1,772.7000	1.7727	3.524	0	0	3,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/01	2044	06/05/2021	11.10	Put	Bond Future	1,950.0900	1.9501	1,787.8700	1.7879	(8.319)	0	0	3,100
2021/03/01	2044	06/05/2021	11.90	Call	Bond Future	7,005.0300	7.0050	7,198.2100	7.1982	2.758	0	0	0
2021/03/01	2044	06/05/2021	11.90	Put	Bond Future	607.4100	0.6074	530.0000	0.5300	(12.744)	0	0	0
2021/03/01	2044	06/05/2021	11.35	Put	Bond Future	1,355.2100	1.3552	1,223.5100	1.2235	(9.718)	0	0	0
2021/03/01	2044	06/05/2021	11.35	Call	Bond Future	4,238.3000	4.2383	4,377.1900	4.3772	3.277	0	0	3,100
2021/03/01	2044	05/08/2021	12.60	Put	Bond Future	933.2700	0.9333	867.0300	0.8670	(7.098)	0	0	0
2021/03/01	2044	05/08/2021	12.61	Call	Bond Future	10,065.9300	10.0659	10,273.3900	10.2734	2.061	0	0	0
2021/03/01	2044	05/08/2021	12.61	Put	Bond Future	922.5100	0.9225	856.8100	0.8568	(7.122)	0	0	0
2021/03/01	2044	05/08/2021			Bond Future	11.1298	80.7482	11.0900	81.0214	(0.358)	0.0000	0.0000	0
2021/03/01	2044	05/08/2021	12.60	Call	Bond Future	10,021.0000	10.0210	10,227.9200	10.2279	2.065	0	0	0
2021/03/01	2044	05/08/2021	12.59	Call	Bond Future	9,976.0900	9.9761	10,182.4700	10.1825	2.069	0	0	0
2021/03/01	2044	05/08/2021	12.59	Put	Bond Future	944.1300	0.9441	877.3500	0.8773	(7.073)	0	0	0
2021/03/01	2044	04/11/2021	12.91	Call	Bond Future	11,017.7600	11.0178	11,219.2600	11.2193	1.829	0	0	0
2021/03/01	2044	04/11/2021	12.91	Put	Bond Future	1,526.4200	1.5264	1,451.9900	1.4520	(4.876)	0	0	0
2021/03/01	2044	04/11/2021			Bond Future	11.3198	81.6339	11.2785	81.9098	(0.365)	0.0000	0.0000	0
2021/03/01	2044	04/11/2021	12.90	Call	Bond Future	10,977.3100	10.9773	11,178.3700	11.1784	1.832	0	0	0
2021/03/01	2044	04/11/2021	12.90	Put	Bond Future	1,539.4500	1.5394	1,464.5800	1.4646	(4.863)	0	0	0
2021/03/01	2044	04/11/2021	12.89	Call	Bond Future	10,936.8800	10.9369	11,137.5000	11.1375	1.834	0	0	0
2021/03/01	2044	04/11/2021	12.89	Put	Bond Future	1,552.5700	1.5526	1,477.2600	1.4773	(4.851)	0	0	0
2021/03/01	2044	03/02/2022	11.59	Call	Bond Future	5,519.0500	5.5190	5,649.4400	5.6494	2.363	0	0	0
2021/03/01	2044	03/02/2022	11.59	Put	Bond Future	5,090.4600	5.0905	4,941.9500	4.9419	(2.917)	0	0	0
2021/03/01	2044	03/02/2022	11.60	Call	Bond Future	5,552.4000	5.5524	5,683.3300	5.6833	2.358	0	0	0
2021/03/01	2044	03/02/2022	11.60	Put	Bond Future	5,059.9100	5.0599	4,911.9400	4.9119	(2.924)	0	0	0
2021/03/01	2044	03/02/2022			Bond Future	11.5233	78.1728	11.4802	78.4517	(0.374)	0.0000	0.0000	0
2021/03/01	2044	03/02/2022	11.61	Call	Bond Future	5,585.8300	5.5858	5,717.3000	5.7173	2.354	0	0	0
2021/03/01	2044	03/02/2022	11.61	Put	Bond Future	5,029.5300	5.0295	4,882.1000	4.8821	(2.931)	0	0	0
2021/03/01	2046	06/05/2021			Bond Future	104.9213	104.9213	104.9276	104.9276	0.006	0.0000	0.0000	14,893
2021/03/01	2046	05/08/2021			Bond Future	106.0706	106.0706	106.0766	106.0766	0.006	0.0000	0.0000	0
2021/03/01	2046	04/11/2021			Bond Future	105.4515	105.4515	105.4559	105.4559	0.004	0.0000	0.0000	0
2021/03/01	2046	03/02/2022			Bond Future	106.6616	106.6616	106.6661	106.6661	0.004	0.0000	0.0000	0
2021/03/01	2050	06/05/2021			Bond Future	107.8283	107.8283	107.4310	107.4310	(0.368)	0.0000	0.0000	10,904
2021/03/01	2050	05/08/2021			Bond Future	107.0830	107.0830	106.6797	106.6797	(0.377)	0.0000	0.0000	0
2021/03/01	2050	04/11/2021			Bond Future	108.2814	108.2814	107.8733	107.8733	(0.377)	0.0000	0.0000	0
2021/03/01	2050	03/02/2022			Bond Future	107.5777	107.5777	107.1634	107.1634	(0.385)	0.0000	0.0000	0
2021/03/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	AL37	06/05/2021			Index Future	779.4740	779.4740	781.8840	781.8840	0.309	0.0000	0.0000	0
2021/03/01	AL37	05/08/2021			Index Future	787.7300	787.7300	790.1560	790.1560	0.308	0.0000	0.0000	0
2021/03/01	AL37	04/11/2021			Index Future	796.4430	796.4430	798.8910	798.8910	0.307	0.0000	0.0000	0
2021/03/01	AL37	03/02/2022			Index Future	805.3920	805.3920	807.8650	807.8650	0.307	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
2021/03/01	AL7T	06/05/2021			Index Future	875.4820	875.4820	878.6000	878.6000	0.356	0.0000	0.0000	0
2021/03/01	AL7T	05/08/2021			Index Future	884.7540	884.7540	887.8950	887.8950	0.355	0.0000	0.0000	0
2021/03/01	AL7T	04/11/2021			Index Future	894.5410	894.5410	897.7100	897.7100	0.354	0.0000	0.0000	0
2021/03/01	AL7T	03/02/2022			Index Future	904.5920	904.5920	907.7940	907.7940	0.354	0.0000	0.0000	0
2021/03/01	ALBI	06/05/2021			Index Future	770.5490	770.5490	772.8900	772.8900	0.304	0.0000	0.0000	306
2021/03/01	ALBI	05/08/2021			Index Future	778.7100	778.7100	781.0670	781.0670	0.303	0.0000	0.0000	0
2021/03/01	ALBI	04/11/2021			Index Future	787.3230	787.3230	789.7010	789.7010	0.302	0.0000	0.0000	0
2021/03/01	ALBI	03/02/2022			Index Future	796.1700	796.1700	798.5720	798.5720	0.302	0.0000	0.0000	0
2021/03/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/01	ES33	06/05/2021			Bond Future	11.4171	75.5427	11.3987	75.6404	(0.161)	0.0000	0.0000	350
2021/03/01	ES33	05/08/2021			Bond Future	11.6698	76.3515	11.6507	76.4499	(0.164)	0.0000	0.0000	0
2021/03/01	ES33	04/11/2021			Bond Future	11.9256	73.4134	11.9058	73.5127	(0.167)	0.0000	0.0000	0
2021/03/01	ES33	03/02/2022			Bond Future	12.2001	74.2394	12.1793	74.3396	(0.170)	0.0000	0.0000	0
2021/03/01	ES42	06/05/2021			Bond Future	11.9797	73.8513	11.9460	74.0511	(0.282)	0.0000	0.0000	4,779
2021/03/01	ES42	05/08/2021			Bond Future	12.2208	74.6426	12.1856	74.8443	(0.288)	0.0000	0.0000	0
2021/03/01	ES42	04/11/2021			Bond Future	12.4666	71.2029	12.4298	71.4066	(0.295)	0.0000	0.0000	0
2021/03/01	ES42	03/02/2022			Bond Future	12.7214	72.0046	12.6830	72.2105	(0.302)	0.0000	0.0000	0
2021/03/01	GOVI	06/05/2021	678.68	Call	GOVI	825,860.0000	82.5860	849,700.0000	84.9700	2.887	0	0	0
2021/03/01	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	06/05/2021	678.67	Call	GOVI	825,960.0000	82.5960	849,800.0000	84.9800	2.886	0	0	0
2021/03/01	GOVI	06/05/2021			GOVI	761.2660	761.2660	763.6500	763.6500	0.313	0.0000	0.0000	975
2021/03/01	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	06/05/2021	678.69	Call	GOVI	825,760.0000	82.5760	849,600.0000	84.9600	2.887	0	0	0
2021/03/01	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	05/08/2021	719.14	Call	GOVI	501,880.0000	50.1880	525,900.0000	52.5900	4.786	0	0	0
2021/03/01	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	05/08/2021	719.13	Call	GOVI	501,980.0000	50.1980	526,000.0000	52.6000	4.785	0	0	0
2021/03/01	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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2021/03/01	GOVI	05/08/2021			GOVI	769.3280	769.3280	771.7300	771.7300	0.312	0.0000	0.0000	0
2021/03/01	GOVI	05/08/2021	719.15	Call	GOVI	501,780.0000	50.1780	525,800.0000	52.5800	4.787	0	0	0
2021/03/01	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	04/11/2021	728.41	Call	GOVI	494,280.0000	49.4280	518,500.0000	51.8500	4.900	0	0	0
2021/03/01	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	04/11/2021	728.40	Call	GOVI	494,380.0000	49.4380	518,600.0000	51.8600	4.899	0	0	0
2021/03/01	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	04/11/2021			GOVI	777.8380	777.8380	780.2600	780.2600	0.311	0.0000	0.0000	0
2021/03/01	GOVI	04/11/2021	728.42	Call	GOVI	494,180.0000	49.4180	518,400.0000	51.8400	4.901	0	0	0
2021/03/01	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	03/02/2022	792.76	Put	GOVI	61,820.0000	6.1820	37,350.0000	3.7350	(39.583)	0	0	0
2021/03/01	GOVI	03/02/2022			GOVI	786.5780	786.5780	789.0250	789.0250	0.311	0.0000	0.0000	0
2021/03/01	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	03/02/2022	792.75	Put	GOVI	61,720.0000	6.1720	37,250.0000	3.7250	(39.647)	0	0	0
2021/03/01	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	GOVI	03/02/2022	792.74	Put	GOVI	61,620.0000	6.1620	37,150.0000	3.7150	(39.711)	0	0	0
2021/03/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/01	IGOV	06/05/2021			Index Future	280.9430	280.9430	280.8150	280.8150	(0.046)	0.0000	0.0000	906
2021/03/01	IGOV	05/08/2021			Index Future	283.9870	283.9870	283.8550	283.8550	(0.046)	0.0000	0.0000	0
2021/03/01	IGOV	04/11/2021			Index Future	287.1970	287.1970	287.0610	287.0610	(0.047)	0.0000	0.0000	0
2021/03/01	IGOV	03/02/2022			Index Future	290.4910	290.4910	290.3530	290.3530	(0.048)	0.0000	0.0000	0
2021/03/01	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/01	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/03/01	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4300	89.4300	(0.011)	0.0000	0.0000	0
2021/03/01	IS05	21/12/2021			Interest Rate Swap	90.7700	90.7700	90.7500	90.7500	(0.022)	0.0000	0.0000	51
2021/03/01	IS05	15/03/2022			Interest Rate Swap	90.2900	90.2900	90.2600	90.2600	(0.033)	0.0000	0.0000	0
2021/03/01	IS05	21/06/2022			Interest Rate Swap	90.5200	90.5200	90.4800	90.4800	(0.044)	0.0000	0.0000	0
2021/03/01	IS05	20/09/2022			Interest Rate Swap	93.7800	93.7800	93.7300	93.7300	(0.053)	0.0000	0.0000	0
2021/03/01	IS05	20/12/2022			Interest Rate Swap	94.4100	94.4100	94.3500	94.3500	(0.064)	0.0000	0.0000	0
2021/03/01	IS05	22/03/2023			Interest Rate Swap	86.9300	86.9300	86.8800	86.8800	(0.058)	0.0000	0.0000	0
2021/03/01	IS05	20/06/2023			Interest Rate Swap	92.6100	92.6100	92.5600	92.5600	(0.054)	0.0000	0.0000	0
2021/03/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/01	IS10	17/12/2025			Interest Rate Swap	82.0500	82.0500	81.6000	81.6000	(0.548)	0.0000	0.0000	0
2021/03/01	IS10	16/03/2026			Interest Rate Swap	78.7400	78.7400	78.2600	78.2600	(0.610)	0.0000	0.0000	0
2021/03/01	IS10	15/06/2026			Interest Rate Swap	77.2900	77.2900	76.7900	76.7900	(0.647)	0.0000	0.0000	0
2021/03/01	IS10	21/09/2026			Interest Rate Swap	79.4200	79.4200	78.9100	78.9100	(0.642)	0.0000	0.0000	0
2021/03/01	IS10	21/12/2026			Interest Rate Swap	83.5100	83.5100	83.0000	83.0000	(0.611)	0.0000	0.0000	0
2021/03/01	IS10	15/03/2027			Interest Rate Swap	82.1300	82.1300	81.6000	81.6000	(0.645)	0.0000	0.0000	0
2021/03/01	IS10	21/06/2027			Interest Rate Swap	84.3200	84.3200	83.7600	83.7600	(0.664)	0.0000	0.0000	0
2021/03/01	IS10	20/09/2027			Interest Rate Swap	90.2200	90.2200	89.6300	89.6300	(0.654)	0.0000	0.0000	0
2021/03/01	IS10	20/12/2027			Interest Rate Swap	90.7400	90.7400	90.1100	90.1100	(0.694)	0.0000	0.0000	0
2021/03/01	IS10	22/03/2028			Interest Rate Swap	83.9200	83.9200	83.2700	83.2700	(0.775)	0.0000	0.0000	0
2021/03/01	IS10	20/06/2028			Interest Rate Swap	91.7900	91.7900	91.1500	91.1500	(0.697)	0.0000	0.0000	0

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2021/03/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/01	JBAF	17/03/2021			Jibar Tradeable Future	3.6650	96.3350	3.6650	96.3350	0.000	0.0000	0.0000	0
2021/03/01	JBAF	21/04/2021			Jibar Tradeable Future	3.7350	96.2650	3.7150	96.2850	(0.535)	0.0000	0.0000	0
2021/03/01	JBAF	19/05/2021			Jibar Tradeable Future	3.7500	96.2500	3.7300	96.2700	(0.533)	0.0000	0.0000	0
2021/03/01	JBAF	15/06/2021			Jibar Tradeable Future	3.7850	96.2150	3.7650	96.2350	(0.528)	0.0000	0.0000	0
2021/03/01	JBAF	21/07/2021			Jibar Tradeable Future	3.8000	96.2000	3.7900	96.2100	(0.263)	0.0000	0.0000	0
2021/03/01	JBAF	18/08/2021			Jibar Tradeable Future	3.9100	96.0900	3.8800	96.1200	(0.767)	0.0000	0.0000	0
2021/03/01	JBAF	15/09/2021			Jibar Tradeable Future	3.9300	96.0700	3.9100	96.0900	(0.509)	0.0000	0.0000	30,000
2021/03/01	JBAF	15/12/2021			Jibar Tradeable Future	4.2650	95.7350	4.2250	95.7750	(0.938)	0.0000	0.0000	0
2021/03/01	JBAF	16/03/2022			Jibar Tradeable Future	4.5400	95.4600	4.4900	95.5100	(1.101)	0.0000	0.0000	0
2021/03/01	JBAF	15/06/2022			Jibar Tradeable Future	4.8400	95.1600	4.7700	95.2300	(1.446)	0.0000	0.0000	471
2021/03/01	JBAF	21/09/2022			Jibar Tradeable Future	5.0450	94.9550	4.9850	95.0150	(1.189)	0.0000	0.0000	0
2021/03/01	JBAF	21/12/2022			Jibar Tradeable Future	5.2950	94.7050	5.2450	94.7550	(0.944)	0.0000	0.0000	0
2021/03/01	R023	06/05/2021	7.58	Call	Bond Future	3,805.1000	3.8051	3,827.7800	3.8278	0.596	0	0	0
2021/03/01	R023	06/05/2021	7.58	Put	Bond Future	0.2200	0.0002	0.1500	0.0002	(31.818)	0	0	0
2021/03/01	R023	06/05/2021			Bond Future	5.3469	105.5858	5.3339	105.6085	(0.244)	0.0000	0.0000	40,958
2021/03/01	R023	06/05/2021	7.57	Call	Bond Future	3,788.4800	3.7885	3,811.1600	3.8112	0.599	0	0	0
2021/03/01	R023	06/05/2021	7.57	Put	Bond Future	0.2300	0.0002	0.1600	0.0002	(30.435)	0	0	0
2021/03/01	R023	06/05/2021	7.56	Call	Bond Future	3,771.8700	3.7719	3,794.5400	3.7945	0.601	0	0	0
2021/03/01	R023	06/05/2021	7.56	Put	Bond Future	0.2500	0.0003	0.1700	0.0002	(32.000)	0	0	0
2021/03/01	R023	05/08/2021	5.30	Call	Bond Future	340.9500	0.3409	345.4300	0.3454	1.314	0	0	0
2021/03/01	R023	05/08/2021	5.30	Put	Bond Future	683.7000	0.6837	665.5600	0.6656	(2.653)	0	0	0
2021/03/01	R023	05/08/2021	5.29	Call	Bond Future	334.5700	0.3346	338.9600	0.3390	1.312	0	0	0
2021/03/01	R023	05/08/2021	5.29	Put	Bond Future	692.4300	0.6924	674.2000	0.6742	(2.633)	0	0	0
2021/03/01	R023	05/08/2021			Bond Future	5.5275	106.7159	5.5124	106.7386	(0.272)	0.0000	0.0000	0
2021/03/01	R023	05/08/2021	5.31	Call	Bond Future	347.4000	0.3474	351.9600	0.3520	1.313	0	0	0
2021/03/01	R023	05/08/2021	5.31	Put	Bond Future	675.0500	0.6750	656.9900	0.6570	(2.675)	0	0	0
2021/03/01	R023	04/11/2021	4.91	Call	Bond Future	193.5800	0.1936	196.2400	0.1962	1.374	0	0	0
2021/03/01	R023	04/11/2021	4.91	Put	Bond Future	1,255.7700	1.2558	1,235.8300	1.2358	(1.588)	0	0	0
2021/03/01	R023	04/11/2021	4.90	Call	Bond Future	191.1900	0.1912	193.8000	0.1938	1.365	0	0	0
2021/03/01	R023	04/11/2021	4.90	Put	Bond Future	1,266.2200	1.2662	1,246.2300	1.2462	(1.579)	0	0	0
2021/03/01	R023	04/11/2021			Bond Future	5.7432	103.9775	5.7253	104.0001	(0.311)	0.0000	0.0000	0
2021/03/01	R023	04/11/2021	4.92	Call	Bond Future	196.2700	0.1963	198.9700	0.1990	1.376	0	0	0
2021/03/01	R023	04/11/2021	4.92	Put	Bond Future	1,245.6200	1.2456	1,225.7200	1.2257	(1.598)	0	0	0
2021/03/01	R023	03/02/2022	5.08	Call	Bond Future	184.9200	0.1849	188.4200	0.1884	1.893	0	0	0
2021/03/01	R023	03/02/2022	5.08	Put	Bond Future	1,190.1100	1.1901	1,170.9000	1.1709	(1.614)	0	0	0
2021/03/01	R023	03/02/2022			Bond Future	6.0571	105.1468	6.0348	105.1695	(0.367)	0.0000	0.0000	0
2021/03/01	R023	03/02/2022	5.07	Call	Bond Future	182.5500	0.1825	186.0100	0.1860	1.895	0	0	0
2021/03/01	R023	03/02/2022	5.07	Put	Bond Future	1,198.1100	1.1981	1,178.8600	1.1789	(1.607)	0	0	0
2021/03/01	R023	03/02/2022	5.06	Call	Bond Future	180.2000	0.1802	183.6300	0.1836	1.903	0	0	0
2021/03/01	R023	03/02/2022	5.06	Put	Bond Future	1,206.1200	1.2061	1,186.8400	1.1868	(1.599)	0	0	0
2021/03/01	R035	06/05/2021	12.36	Put	Bond Future	80.6700	0.0807	65.0700	0.0651	(19.338)	0	0	0
2021/03/01	R035	06/05/2021	12.37	Call	Bond Future	11,336.0900	11.3361	11,539.8000	11.5398	1.797	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
2021/03/01	R035	06/05/2021	12.35	Put	Bond Future	82.6600	0.0827	66.7500	0.0667	(19.248)	0	0	0
2021/03/01	R035	06/05/2021	10.55	Call	Bond Future	2,550.5700	2.5506	2,619.8600	2.6199	2.717	0	0	0
2021/03/01	R035	06/05/2021	10.55	Put	Bond Future	2,126.3500	2.1263	1,976.6300	1.9766	(7.041)	0	0	500
2021/03/01	R035	06/05/2021	10.05	Put	Bond Future	4,034.3900	4.0344	3,841.1600	3.8412	(4.790)	0	0	0
2021/03/01	R035	06/05/2021	10.05	Call	Bond Future	1,092.6500	1.0927	1,118.4300	1.1184	2.359	0	0	500
2021/03/01	R035	06/05/2021	10.40	Put	Bond Future	2,610.8900	2.6109	2,446.4500	2.4465	(6.298)	0	0	0
2021/03/01	R035	06/05/2021	12.91	Put	Bond Future	19.2300	0.0192	14.5000	0.0145	(24.597)	0	0	600
2021/03/01	R035	06/05/2021	11.55	Call	Bond Future	7,106.5600	7.1066	7,266.1100	7.2661	2.245	0	0	0
2021/03/01	R035	06/05/2021	11.55	Put	Bond Future	471.3100	0.4713	411.8500	0.4119	(12.616)	0	0	1,650
2021/03/01	R035	06/05/2021	12.77	Call	Bond Future	13,399.7600	13.3998	13,612.2300	13.6122	1.586	0	0	0
2021/03/01	R035	06/05/2021	12.77	Put	Bond Future	28.2000	0.0282	21.6600	0.0217	(23.191)	0	0	1,650
2021/03/01	R035	06/05/2021	10.24	Put	Bond Future	3,212.4500	3.2125	3,033.6600	3.0337	(5.566)	0	0	0
2021/03/01	R035	06/05/2021	10.24	Call	Bond Future	1,571.3600	1.5714	1,611.5800	1.6116	2.560	0	0	223
2021/03/01	R035	06/05/2021			Bond Future	10.4855	90.0973	10.4523	90.3163	(0.316)	0.0000	0.0000	100,316
2021/03/01	R035	06/05/2021	12.36	Call	Bond Future	11,284.0300	11.2840	11,487.4400	11.4874	1.803	0	0	0
2021/03/01	R035	06/05/2021	12.37	Put	Bond Future	78.7300	0.0787	63.4300	0.0634	(19.434)	0	0	0
2021/03/01	R035	06/05/2021	12.35	Call	Bond Future	11,231.9700	11.2320	11,435.0700	11.4351	1.808	0	0	0
2021/03/01	R035	06/05/2021	11.05	Call	Bond Future	4,637.4300	4.6374	4,756.6600	4.7567	2.571	0	0	0
2021/03/01	R035	06/05/2021	11.05	Put	Bond Future	1,024.4400	1.0244	924.6600	0.9247	(9.740)	0	0	500
2021/03/01	R035	06/05/2021	10.40	Call	Bond Future	2,044.4400	2.0444	2,099.0100	2.0990	2.669	0	0	600
2021/03/01	R035	06/05/2021	11.15	Put	Bond Future	882.2000	0.8822	791.4000	0.7914	(10.292)	0	0	0
2021/03/01	R035	06/05/2021	11.15	Call	Bond Future	5,112.6300	5.1126	5,240.8400	5.2408	2.508	0	0	600
2021/03/01	R035	06/05/2021	12.91	Call	Bond Future	14,110.1800	14.1102	14,324.4600	14.3245	1.519	0	0	0
2021/03/01	R035	06/05/2021	10.81	Put	Bond Future	1,460.8400	1.4608	1,337.7600	1.3378	(8.425)	0	0	0
2021/03/01	R035	06/05/2021	10.81	Call	Bond Future	3,564.6400	3.5646	3,660.5700	3.6606	2.691	0	0	1,650
2021/03/01	R035	06/05/2021	12.02	Call	Bond Future	9,511.3000	9.5113	9,701.2100	9.7012	1.997	0	0	0
2021/03/01	R035	06/05/2021	12.02	Put	Bond Future	177.9700	0.1780	148.8700	0.1489	(16.351)	0	0	223
2021/03/01	R035	06/05/2021	11.32	Call	Bond Future	5,947.2200	5.9472	6,089.5400	6.0895	2.393	0	0	0
2021/03/01	R035	06/05/2021	11.32	Put	Bond Future	682.1900	0.6822	605.5000	0.6055	(11.242)	0	0	223
2021/03/01	R035	05/08/2021	11.37	Call	Bond Future	6,037.4000	6.0374	6,162.3300	6.1623	2.069	0	0	0
2021/03/01	R035	05/08/2021	11.37	Put	Bond Future	1,876.8400	1.8768	1,780.7500	1.7807	(5.120)	0	0	100
2021/03/01	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	R035	05/08/2021	5.31	Put	Bond Future	47,029.0300	47.0290	46,808.0100	46.8080	(0.470)	0	0	0
2021/03/01	R035	05/08/2021			Bond Future	10.6966	91.0617	10.6622	91.2827	(0.322)	0.0000	0.0000	0
2021/03/01	R035	05/08/2021	10.77	Call	Bond Future	3,715.7900	3.7158	3,803.6800	3.8037	2.365	0	0	0
2021/03/01	R035	05/08/2021	10.77	Put	Bond Future	3,247.8900	3.2479	3,114.7600	3.1148	(4.099)	0	0	100
2021/03/01	R035	05/08/2021	10.02	Put	Bond Future	6,082.7400	6.0827	5,904.1100	5.9041	(2.937)	0	0	0
2021/03/01	R035	05/08/2021	10.02	Call	Bond Future	1,590.2600	1.5903	1,632.6500	1.6326	2.666	0	0	100
2021/03/01	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	R035	05/08/2021	5.30	Put	Bond Future	47,145.6100	47.1456	46,924.5900	46.9246	(0.469)	0	0	0
2021/03/01	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/01	R035	05/08/2021	5.29	Put	Bond Future	47,262.3200	47.2623	47,041.3000	47.0413	(0.468)	0	0	0
2021/03/01	R035	04/11/2021	10.12	Put	Bond Future	7,358.4200	7.3584	7,188.7000	7.1887	(2.306)	0	0	0
2021/03/01	R035	04/11/2021	10.12	Call	Bond Future	2,248.0100	2.2480	2,301.5200	2.3015	2.380	0	0	400
2021/03/01	R035	04/11/2021	10.62	Put	Bond Future	5,356.9500	5.3570	5,211.0500	5.2111	(2.724)	0	0	0
2021/03/01	R035	04/11/2021	10.62	Call	Bond Future	3,537.4500	3.5375	3,614.7800	3.6148	2.186	0	0	400
2021/03/01	R035	04/11/2021	11.75	Put	Bond Future	2,465.7800	2.4658	2,373.7600	2.3738	(3.732)	0	0	782
2021/03/01	R035	04/11/2021	11.08	Call	Bond Future	4,975.1200	4.9751	5,075.3800	5.0754	2.015	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
2021/03/01	R035	04/11/2021	11.08	Put	Bond Future	3,916.2700	3.9163	3,793.3000	3.7933	(3.140)	0	0	782
2021/03/01	R035	04/11/2021	10.23	Put	Bond Future	6,875.9800	6.8760	6,711.2900	6.7113	(2.395)	0	0	0
2021/03/01	R035	04/11/2021	12.53	Call	Bond Future	10,599.4000	10.5994	10,762.2600	10.7623	1.537	0	0	0
2021/03/01	R035	04/11/2021	12.53	Put	Bond Future	1,317.9700	1.3180	1,257.6000	1.2576	(4.581)	0	0	0
2021/03/01	R035	04/11/2021			Bond Future	10.9082	87.5847	10.8724	87.8080	(0.328)	0.0000	0.0000	0
2021/03/01	R035	04/11/2021	13.82	Call	Bond Future	16,006.9400	16.0069	16,206.7300	16.2067	1.248	0	0	0
2021/03/01	R035	04/11/2021	13.82	Put	Bond Future	366.6900	0.3667	343.2500	0.3433	(6.392)	0	0	400
2021/03/01	R035	04/11/2021	11.75	Call	Bond Future	7,477.3200	7.4773	7,608.5300	7.6085	1.755	0	0	0
2021/03/01	R035	04/11/2021	10.23	Call	Bond Future	2,504.5800	2.5046	2,563.1200	2.5631	2.337	0	0	782
2021/03/01	R035	04/11/2021	12.52	Call	Bond Future	10,558.7600	10.5588	10,721.2300	10.7212	1.539	0	0	0
2021/03/01	R035	04/11/2021	12.52	Put	Bond Future	1,329.9400	1.3299	1,269.1800	1.2692	(4.569)	0	0	0
2021/03/01	R035	04/11/2021	12.51	Call	Bond Future	10,518.1400	10.5181	10,680.2400	10.6802	1.541	0	0	0
2021/03/01	R035	04/11/2021	12.51	Put	Bond Future	1,341.9900	1.3420	1,280.8600	1.2809	(4.555)	0	0	0
2021/03/01	R035	03/02/2022	11.39	Call	Bond Future	5,705.2000	5.7052	5,814.7500	5.8148	1.920	0	0	0
2021/03/01	R035	03/02/2022	11.39	Put	Bond Future	4,188.7600	4.1888	4,072.6800	4.0727	(2.771)	0	0	683
2021/03/01	R035	03/02/2022	10.65	Call	Bond Future	3,492.9800	3.4930	3,569.8300	3.5698	2.200	0	0	0
2021/03/01	R035	03/02/2022	11.23	Call	Bond Future	5,186.6400	5.1866	5,289.2000	5.2892	1.977	0	0	0
2021/03/01	R035	03/02/2022	11.23	Put	Bond Future	4,617.7100	4.6177	4,494.6400	4.4946	(2.665)	0	0	0
2021/03/01	R035	03/02/2022	11.22	Call	Bond Future	5,154.6600	5.1547	5,256.7900	5.2568	1.981	0	0	0
2021/03/01	R035	03/02/2022	11.22	Put	Bond Future	4,645.4700	4.6455	4,521.9700	4.5220	(2.659)	0	0	0
2021/03/01	R035	03/02/2022			Bond Future	11.1352	88.5699	11.0978	88.7956	(0.335)	0.0000	0.0000	0
2021/03/01	R035	03/02/2022	10.65	Put	Bond Future	6,492.8800	6.4929	6,344.1000	6.3441	(2.291)	0	0	683
2021/03/01	R035	03/02/2022	9.70	Put	Bond Future	10,918.0000	10.9180	10,731.8000	10.7318	(1.705)	0	0	0
2021/03/01	R035	03/02/2022	9.70	Call	Bond Future	1,586.6800	1.5867	1,626.1100	1.6261	2.485	0	0	683
2021/03/01	R035	03/02/2022	11.24	Call	Bond Future	5,218.3600	5.2184	5,321.3600	5.3214	1.974	0	0	0
2021/03/01	R035	03/02/2022	11.24	Put	Bond Future	4,589.7600	4.5898	4,467.1300	4.4671	(2.672)	0	0	0
2021/03/01	R186	06/05/2021	10.77	Call	Bond Future	14,871.1800	14.8712	15,215.3300	15.2153	2.314	0	0	0
2021/03/01	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/01	R186	06/05/2021	10.76	Call	Bond Future	14,830.1300	14.8301	15,174.2800	15.1743	2.321	0	0	0
2021/03/01	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/01	R186	06/05/2021			Bond Future	7.4574	117.7988	7.3874	118.1429	(0.940)	0.0000	0.0000	106,338
2021/03/01	R186	06/05/2021	10.78	Call	Bond Future	14,912.2100	14.9122	15,256.3600	15.2564	2.308	0	0	0
2021/03/01	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/01	R186	06/05/2021	7.30	Call	Bond Future	1,047.4400	1.0474	1,167.5000	1.1675	11.462	0	0	0
2021/03/01	R186	06/05/2021	7.30	Put	Bond Future	1,822.3200	1.8223	1,598.2300	1.5982	(12.297)	0	0	15,177
2021/03/01	R186	05/08/2021	8.62	Call	Bond Future	4,987.3800	4.9874	5,257.4300	5.2574	5.415	0	0	0
2021/03/01	R186	05/08/2021	8.62	Put	Bond Future	585.6900	0.5857	508.3900	0.5084	(13.198)	0	0	0
2021/03/01	R186	05/08/2021	8.61	Call	Bond Future	4,952.2700	4.9523	5,221.4100	5.2214	5.435	0	0	0
2021/03/01	R186	05/08/2021	8.61	Put	Bond Future	594.9200	0.5949	516.7100	0.5167	(13.146)	0	0	0
2021/03/01	R186	05/08/2021			Bond Future	7.6515	113.7793	7.5772	114.1266	(0.972)	0.0000	0.0000	0
2021/03/01	R186	05/08/2021	8.63	Call	Bond Future	5,022.5700	5.0226	5,293.5200	5.2935	5.395	0	0	0
2021/03/01	R186	05/08/2021	8.63	Put	Bond Future	576.5800	0.5766	500.1800	0.5002	(13.251)	0	0	0
2021/03/01	R186	04/11/2021	8.10	Call	Bond Future	3,143.3400	3.1433	3,335.6100	3.3356	6.117	0	0	0
2021/03/01	R186	04/11/2021	8.10	Put	Bond Future	2,033.0600	2.0331	1,874.4900	1.8745	(7.800)	0	0	0
2021/03/01	R186	04/11/2021	8.09	Call	Bond Future	3,117.5000	3.1175	3,308.8300	3.3088	6.137	0	0	0
2021/03/01	R186	04/11/2021	8.09	Put	Bond Future	2,050.9600	2.0510	1,891.4500	1.8915	(7.777)	0	0	0
2021/03/01	R186	04/11/2021			Bond Future	7.8477	115.0265	7.7687	115.3773	(1.007)	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
2021/03/01	R186	04/11/2021	8.11	Call	Bond Future	3,169.2800	3.1693	3,362.4900	3.3625	6.096	0	0	0
2021/03/01	R186	04/11/2021	8.11	Put	Bond Future	2,015.2700	2.0153	1,857.6400	1.8576	(7.822)	0	0	0
2021/03/01	R186	03/02/2022	7.30	Call	Bond Future	1,345.8500	1.3459	1,453.2600	1.4533	7.981	0	0	0
2021/03/01	R186	03/02/2022	7.30	Put	Bond Future	4,611.4900	4.6115	4,364.2000	4.3642	(5.362)	0	0	0
2021/03/01	R186	03/02/2022			Bond Future	8.0640	111.0388	7.9796	111.3935	(1.046)	0.0000	0.0000	0
2021/03/01	R186	03/02/2022	7.28	Call	Bond Future	1,316.6500	1.3166	1,422.4000	1.4224	8.032	0	0	0
2021/03/01	R186	03/02/2022	7.28	Put	Bond Future	4,669.4000	4.6694	4,420.4500	4.4205	(5.332)	0	0	0
2021/03/01	R186	03/02/2022	7.29	Call	Bond Future	1,331.2000	1.3312	1,437.7800	1.4378	8.006	0	0	0
2021/03/01	R186	03/02/2022	7.29	Put	Bond Future	4,640.3900	4.6404	4,392.2700	4.3923	(5.347)	0	0	0
2021/03/01	R197	06/05/2021			Bond Future	319.6325	319.6325	319.6297	319.6297	(0.001)	0.0000	0.0000	2,074
2021/03/01	R197	05/08/2021			Bond Future	315.1366	315.1366	315.1264	315.1264	(0.003)	0.0000	0.0000	0
2021/03/01	R197	04/11/2021			Bond Future	318.6635	318.6635	318.6524	318.6524	(0.003)	0.0000	0.0000	0
2021/03/01	R197	03/02/2022			Bond Future	314.2277	314.2277	314.2098	314.2098	(0.006)	0.0000	0.0000	0
2021/03/01	R202	06/05/2021			Bond Future	227.9723	227.9723	229.3622	229.3622	0.610	0.0000	0.0000	8,028
2021/03/01	R202	05/08/2021			Bond Future	226.2216	226.2216	227.6227	227.6227	0.619	0.0000	0.0000	0
2021/03/01	R202	04/11/2021			Bond Future	228.7531	228.7531	230.1695	230.1695	0.619	0.0000	0.0000	0
2021/03/01	R202	03/02/2022			Bond Future	227.0796	227.0796	228.5084	228.5084	0.629	0.0000	0.0000	0
2021/03/01	R209	06/05/2021	12.23	Call	Bond Future	9,676.1100	9.6761	9,762.7800	9.7628	0.896	0	0	0
2021/03/01	R209	06/05/2021	12.23	Put	Bond Future	97.5200	0.0975	83.1500	0.0831	(14.735)	0	0	0
2021/03/01	R209	06/05/2021	12.22	Call	Bond Future	9,631.9200	9.6319	9,718.3300	9.7183	0.897	0	0	0
2021/03/01	R209	06/05/2021	12.22	Put	Bond Future	99.7300	0.0997	85.1000	0.0851	(14.670)	0	0	0
2021/03/01	R209	06/05/2021	9.50	Put	Bond Future	5,785.6900	5.7857	5,673.4000	5.6734	(1.941)	0	0	0
2021/03/01	R209	06/05/2021	9.50	Call	Bond Future	435.1200	0.4351	423.8700	0.4239	(2.585)	0	0	2,150
2021/03/01	R209	06/05/2021	10.35	Call	Bond Future	2,073.2000	2.0732	2,076.9100	2.0769	0.179	0	0	500
2021/03/01	R209	06/05/2021	9.75	Put	Bond Future	4,520.3300	4.5203	4,408.3700	4.4084	(2.477)	0	0	0
2021/03/01	R209	06/05/2021	9.75	Call	Bond Future	747.8700	0.7479	736.9500	0.7369	(1.460)	0	0	5,050
2021/03/01	R209	06/05/2021	11.00	Call	Bond Future	4,344.0200	4.3440	4,380.3900	4.3804	0.837	0	0	0
2021/03/01	R209	06/05/2021	11.00	Put	Bond Future	898.9000	0.8989	834.2300	0.8342	(7.194)	0	0	3,500
2021/03/01	R209	06/05/2021	10.00	Put	Bond Future	3,443.4100	3.4434	3,334.9500	3.3350	(3.150)	0	0	0
2021/03/01	R209	06/05/2021	10.00	Call	Bond Future	1,202.1400	1.2021	1,194.7200	1.1947	(0.617)	0	0	0
2021/03/01	R209	06/05/2021	12.25	Call	Bond Future	9,764.4900	9.7645	9,851.6400	9.8516	0.893	0	0	0
2021/03/01	R209	06/05/2021	12.25	Put	Bond Future	93.2500	0.0932	79.3600	0.0794	(14.895)	0	0	9,150
2021/03/01	R209	06/05/2021			Bond Future	10.3800	69.7177	10.3625	69.8187	(0.169)	0.0000	0.0000	26,647
2021/03/01	R209	06/05/2021	12.24	Call	Bond Future	9,720.3200	9.7203	9,807.2200	9.8072	0.894	0	0	0
2021/03/01	R209	06/05/2021	12.24	Put	Bond Future	95.3700	0.0954	81.2300	0.0812	(14.826)	0	0	0
2021/03/01	R209	06/05/2021	10.35	Put	Bond Future	2,246.6200	2.2466	2,149.2900	2.1493	(4.332)	0	0	0
2021/03/01	R209	06/05/2021	10.60	Call	Bond Future	2,852.2300	2.8522	2,867.6300	2.8676	0.540	0	0	0
2021/03/01	R209	06/05/2021	10.60	Put	Bond Future	1,600.7100	1.6007	1,515.0700	1.5151	(5.350)	0	0	6,250
2021/03/01	R209	06/05/2021	11.60	Call	Bond Future	6,904.4600	6.9045	6,968.7500	6.9688	0.931	0	0	0
2021/03/01	R209	06/05/2021	11.60	Put	Bond Future	357.1800	0.3572	320.4300	0.3204	(10.289)	0	0	3,750
2021/03/01	R209	06/05/2021	10.25	Put	Bond Future	2,553.8700	2.5539	2,452.6300	2.4526	(3.964)	0	0	0
2021/03/01	R209	06/05/2021	10.25	Call	Bond Future	1,798.4600	1.7985	1,798.2600	1.7983	(0.011)	0	0	5,325
2021/03/01	R209	06/05/2021	11.25	Call	Bond Future	5,387.4300	5.3874	5,436.0700	5.4361	0.903	0	0	0
2021/03/01	R209	06/05/2021	11.25	Put	Bond Future	623.0900	0.6231	570.6900	0.5707	(8.410)	0	0	9,150
2021/03/01	R209	05/08/2021	11.81	Call	Bond Future	7,510.3800	7.5104	7,570.1300	7.5701	0.796	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
2021/03/01	R209	05/08/2021	11.81	Put	Bond Future	999.5500	0.9995	957.4400	0.9574	(4.213)	0	0	0
2021/03/01	R209	05/08/2021			Bond Future	10.5648	70.4643	10.5467	70.5661	(0.171)	0.0000	0.0000	0
2021/03/01	R209	05/08/2021	11.80	Call	Bond Future	7,473.1000	7.4731	7,532.5500	7.5325	0.796	0	0	0
2021/03/01	R209	05/08/2021	11.80	Put	Bond Future	1,010.9000	1.0109	968.4900	0.9685	(4.195)	0	0	0
2021/03/01	R209	05/08/2021	11.79	Call	Bond Future	7,435.8600	7.4359	7,495.0200	7.4950	0.796	0	0	0
2021/03/01	R209	05/08/2021	11.79	Put	Bond Future	1,022.3500	1.0223	979.6500	0.9797	(4.177)	0	0	0
2021/03/01	R209	04/11/2021	10.50	Call	Bond Future	3,350.3700	3.3504	3,375.5400	3.3755	0.751	0	0	0
2021/03/01	R209	04/11/2021	12.00	Call	Bond Future	8,072.9300	8.0729	8,130.7000	8.1307	0.716	0	0	0
2021/03/01	R209	04/11/2021	12.00	Put	Bond Future	1,688.5500	1.6885	1,643.5400	1.6435	(2.666)	0	0	5,500
2021/03/01	R209	04/11/2021	12.19	Call	Bond Future	8,715.5200	8.7155	8,777.4900	8.7775	0.711	0	0	0
2021/03/01	R209	04/11/2021	12.19	Put	Bond Future	1,439.0100	1.4390	1,398.2000	1.3982	(2.836)	0	0	0
2021/03/01	R209	04/11/2021	12.17	Call	Bond Future	8,647.2600	8.6473	8,708.7800	8.7088	0.711	0	0	0
2021/03/01	R209	04/11/2021			Bond Future	10.7488	68.0963	10.7300	68.1991	(0.174)	0.0000	0.0000	1,795
2021/03/01	R209	04/11/2021	10.50	Put	Bond Future	4,733.0500	4.7331	4,655.4400	4.6554	(1.640)	0	0	5,500
2021/03/01	R209	04/11/2021	9.50	Put	Bond Future	8,727.7600	8.7278	8,632.7800	8.6328	(1.088)	0	0	0
2021/03/01	R209	04/11/2021	9.50	Call	Bond Future	1,362.6700	1.3627	1,370.4700	1.3705	0.572	0	0	3,750
2021/03/01	R209	04/11/2021	12.18	Call	Bond Future	8,681.3700	8.6814	8,743.1200	8.7431	0.711	0	0	0
2021/03/01	R209	04/11/2021	12.18	Put	Bond Future	1,451.3400	1.4513	1,410.3100	1.4103	(2.827)	0	0	0
2021/03/01	R209	04/11/2021	12.17	Put	Bond Future	1,463.7600	1.4638	1,422.5000	1.4225	(2.819)	0	0	0
2021/03/01	R209	03/02/2022	11.03	Call	Bond Future	4,701.5400	4.7015	4,739.2100	4.7392	0.801	0	0	0
2021/03/01	R209	03/02/2022	11.03	Put	Bond Future	4,230.6500	4.2306	4,164.4700	4.1645	(1.564)	0	0	0
2021/03/01	R209	03/02/2022	11.02	Call	Bond Future	4,673.8800	4.6739	4,711.3400	4.7113	0.801	0	0	0
2021/03/01	R209	03/02/2022	11.02	Put	Bond Future	4,255.8700	4.2559	4,189.4800	4.1895	(1.560)	0	0	0
2021/03/01	R209	03/02/2022			Bond Future	10.9414	68.8624	10.9219	68.9663	(0.178)	0.0000	0.0000	0
2021/03/01	R209	03/02/2022	11.04	Call	Bond Future	4,729.5500	4.7295	4,767.4100	4.7674	0.800	0	0	0
2021/03/01	R209	03/02/2022	11.04	Put	Bond Future	4,205.8300	4.2058	4,139.8400	4.1398	(1.569)	0	0	0
2021/03/01	R210	06/05/2021			Bond Future	199.9170	199.9170	199.9877	199.9877	0.035	0.0000	0.0000	1,183
2021/03/01	R210	05/08/2021			Bond Future	202.1068	202.1068	202.1775	202.1775	0.035	0.0000	0.0000	0
2021/03/01	R210	04/11/2021			Bond Future	201.6303	201.6303	201.6993	201.6993	0.034	0.0000	0.0000	0
2021/03/01	R210	03/02/2022			Bond Future	203.9440	203.9440	204.0135	204.0135	0.034	0.0000	0.0000	0
2021/03/01	R212	06/05/2021			Bond Future	171.3808	171.3808	171.3456	171.3456	(0.021)	0.0000	0.0000	3,114
2021/03/01	R212	05/08/2021			Bond Future	170.9277	170.9277	170.8897	170.8897	(0.022)	0.0000	0.0000	0
2021/03/01	R212	04/11/2021			Bond Future	172.8405	172.8405	172.8017	172.8017	(0.022)	0.0000	0.0000	0
2021/03/01	R213	06/05/2021	11.91	Call	Bond Future	11,989.9100	11.9899	12,315.8300	12.3158	2.718	0	0	0
2021/03/01	R213	06/05/2021	11.91	Put	Bond Future	14.2000	0.0142	9.7700	0.0098	(31.197)	0	0	0
2021/03/01	R213	06/05/2021			Bond Future	9.5483	85.3562	9.4895	85.6865	(0.616)	0.0000	0.0000	9,143
2021/03/01	R213	06/05/2021	11.90	Call	Bond Future	11,944.5600	11.9446	12,270.3600	12.2704	2.728	0	0	0
2021/03/01	R213	06/05/2021	11.90	Put	Bond Future	14.6300	0.0146	10.0800	0.0101	(31.100)	0	0	0
2021/03/01	R213	06/05/2021	11.89	Call	Bond Future	11,899.1800	11.8992	12,224.8600	12.2249	2.737	0	0	0
2021/03/01	R213	06/05/2021	11.89	Put	Bond Future	15.0700	0.0151	10.4000	0.0104	(30.989)	0	0	0
2021/03/01	R213	05/08/2021	10.14	Put	Bond Future	1,952.2900	1.9523	1,806.0900	1.8061	(7.489)	0	0	0
2021/03/01	R213	05/08/2021	9.34	Put	Bond Future	4,086.5600	4.0866	3,860.4400	3.8604	(5.533)	0	0	0
2021/03/01	R213	05/08/2021	9.34	Call	Bond Future	1,824.6500	1.8247	1,932.1300	1.9321	5.890	0	0	0
2021/03/01	R213	05/08/2021	10.85	Call	Bond Future	6,671.8800	6.6719	6,917.3400	6.9173	3.679	0	0	0
2021/03/01	R213	05/08/2021	10.85	Put	Bond Future	959.0100	0.9590	870.8700	0.8709	(9.191)	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
2021/03/01	R213	05/08/2021	10.84	Call	Bond Future	6,634.1000	6.6341	6,878.8000	6.8788	3.689	0	0	0
2021/03/01	R213	05/08/2021	10.84	Put	Bond Future	970.7700	0.9708	881.8700	0.8819	(9.158)	0	0	0
2021/03/01	R213	05/08/2021			Bond Future	9.7490	86.2699	9.6878	86.6034	(0.628)	0.0000	0.0000	0
2021/03/01	R213	05/08/2021	10.78	Call	Bond Future	6,408.9800	6.4090	6,648.9900	6.6490	3.745	0	0	0
2021/03/01	R213	05/08/2021	10.78	Put	Bond Future	1,043.7700	1.0438	950.1800	0.9502	(8.967)	0	0	0
2021/03/01	R213	05/08/2021	10.14	Call	Bond Future	4,042.0600	4.0421	4,229.4600	4.2295	4.636	0	0	0
2021/03/01	R213	05/08/2021	10.86	Call	Bond Future	6,709.7400	6.7097	6,955.9600	6.9560	3.670	0	0	0
2021/03/01	R213	05/08/2021	10.86	Put	Bond Future	947.3700	0.9474	859.9900	0.8600	(9.223)	0	0	0
2021/03/01	R213	04/11/2021	11.10	Put	Bond Future	1,552.2400	1.5522	1,451.2800	1.4513	(6.504)	0	0	0
2021/03/01	R213	04/11/2021	11.11	Call	Bond Future	7,362.3700	7.3624	7,599.1000	7.5991	3.215	0	0	0
2021/03/01	R213	04/11/2021	11.09	Put	Bond Future	1,566.1700	1.5662	1,464.5800	1.4646	(6.487)	0	0	0
2021/03/01	R213	04/11/2021			Bond Future	9.9517	83.6856	9.8879	84.0227	(0.641)	0.0000	0.0000	0
2021/03/01	R213	04/11/2021	11.10	Call	Bond Future	7,328.2600	7.3283	7,564.3600	7.5644	3.222	0	0	0
2021/03/01	R213	04/11/2021	11.11	Put	Bond Future	1,538.4000	1.5384	1,438.0700	1.4381	(6.522)	0	0	0
2021/03/01	R213	04/11/2021	11.09	Call	Bond Future	7,294.2100	7.2942	7,529.6800	7.5297	3.228	0	0	0
2021/03/01	R213	03/02/2022	8.80	Put	Bond Future	8,716.0500	8.7161	8,447.3800	8.4474	(3.082)	0	0	0
2021/03/01	R213	03/02/2022	8.80	Call	Bond Future	1,313.4800	1.3135	1,385.5300	1.3855	5.485	0	0	102
2021/03/01	R213	03/02/2022	9.58	Put	Bond Future	5,678.5300	5.6785	5,459.5100	5.4595	(3.857)	0	0	200
2021/03/01	R213	03/02/2022	8.63	Put	Bond Future	9,499.6300	9.4996	9,221.9700	9.2220	(2.923)	0	0	0
2021/03/01	R213	03/02/2022	8.63	Call	Bond Future	1,119.7100	1.1197	1,182.7700	1.1828	5.632	0	0	200
2021/03/01	R213	03/02/2022	9.98	Call	Bond Future	3,515.7400	3.5157	3,665.5800	3.6656	4.262	0	0	0
2021/03/01	R213	03/02/2022	9.98	Put	Bond Future	4,495.9900	4.4960	4,305.1100	4.3051	(4.246)	0	0	0
2021/03/01	R213	03/02/2022			Bond Future	10.1705	84.6268	10.1039	84.9675	(0.654)	0.0000	0.0000	0
2021/03/01	R213	03/02/2022	10.25	Call	Bond Future	4,216.5000	4.2165	4,385.0800	4.3851	3.998	0	0	0
2021/03/01	R213	03/02/2022	10.25	Put	Bond Future	3,811.8700	3.8119	3,639.7300	3.6397	(4.516)	0	0	102
2021/03/01	R213	03/02/2022	9.76	Call	Bond Future	2,989.4500	2.9894	3,123.8200	3.1238	4.495	0	0	0
2021/03/01	R213	03/02/2022	9.76	Put	Bond Future	5,120.7500	5.1208	4,914.4000	4.9144	(4.030)	0	0	102
2021/03/01	R213	03/02/2022	10.15	Call	Bond Future	3,950.0000	3.9500	4,111.6900	4.1117	4.093	0	0	0
2021/03/01	R213	03/02/2022	10.15	Put	Bond Future	4,054.7600	4.0548	3,875.7300	3.8757	(4.415)	0	0	200
2021/03/01	R213	03/02/2022	9.58	Call	Bond Future	2,590.0400	2.5900	2,711.7400	2.7117	4.699	0	0	0
2021/03/01	R213	03/02/2022	9.97	Call	Bond Future	3,491.1300	3.4911	3,640.2700	3.6403	4.272	0	0	0
2021/03/01	R213	03/02/2022	9.97	Put	Bond Future	4,523.2500	4.5232	4,331.6700	4.3317	(4.235)	0	0	0
2021/03/01	R213	03/02/2022	9.96	Call	Bond Future	3,466.2700	3.4663	3,614.7200	3.6147	4.283	0	0	0
2021/03/01	R213	03/02/2022	9.96	Put	Bond Future	4,550.3100	4.5503	4,358.0400	4.3580	(4.225)	0	0	0
2021/03/01	R214	06/05/2021	12.26	Call	Bond Future	7,882.4800	7.8825	8,035.1400	8.0351	1.937	0	0	0
2021/03/01	R214	06/05/2021	12.26	Put	Bond Future	275.2700	0.2753	237.1200	0.2371	(13.859)	0	0	0
2021/03/01	R214	06/05/2021	12.25	Call	Bond Future	7,840.1000	7.8401	7,992.2400	7.9922	1.941	0	0	0
2021/03/01	R214	06/05/2021	12.25	Put	Bond Future	280.4000	0.2804	241.7300	0.2417	(13.791)	0	0	0
2021/03/01	R214	06/05/2021			Bond Future	10.8120	66.3255	10.7792	66.5163	(0.303)	0.0000	0.0000	13,944
2021/03/01	R214	06/05/2021	12.27	Call	Bond Future	7,924.8600	7.9249	8,078.0400	8.0780	1.933	0	0	0
2021/03/01	R214	06/05/2021	12.27	Put	Bond Future	270.2100	0.2702	232.5800	0.2326	(13.926)	0	0	0
2021/03/01	R214	05/08/2021	12.03	Put	Bond Future	1,387.3900	1.3874	1,314.9900	1.3150	(5.218)	0	0	0
2021/03/01	R214	05/08/2021	12.01	Call	Bond Future	6,752.6200	6.7526	6,871.9700	6.8720	1.767	0	0	0
2021/03/01	R214	05/08/2021			Bond Future	10.9971	67.0354	10.9631	67.2281	(0.310)	0.0000	0.0000	0
2021/03/01	R214	05/08/2021	12.02	Call	Bond Future	6,787.4600	6.7875	6,907.2800	6.9073	1.765	0	0	0
2021/03/01	R214	05/08/2021	12.02	Put	Bond Future	1,401.5100	1.4015	1,328.6400	1.3286	(5.199)	0	0	0
2021/03/01	R214	05/08/2021	12.03	Call	Bond Future	6,822.3600	6.8224	6,942.6500	6.9426	1.763	0	0	0

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2021/03/01	R214	05/08/2021	12.01	Put	Bond Future	1,415.7500	1.4157	1,342.4100	1.3424	(5.180)	0	0	0
2021/03/01	R214	04/11/2021	12.47	Call	Bond Future	8,291.3300	8.2913	8,417.9100	8.4179	1.527	0	0	0
2021/03/01	R214	04/11/2021	12.46	Call	Bond Future	8,259.1100	8.2591	8,385.3500	8.3853	1.528	0	0	0
2021/03/01	R214	04/11/2021	12.46	Put	Bond Future	1,804.0400	1.8040	1,735.6500	1.7356	(3.791)	0	0	0
2021/03/01	R214	04/11/2021			Bond Future	11.1813	64.4927	11.1460	64.6873	(0.316)	0.0000	0.0000	0
2021/03/01	R214	04/11/2021	12.47	Put	Bond Future	1,790.0300	1.7900	1,721.9800	1.7220	(3.802)	0	0	0
2021/03/01	R214	04/11/2021	12.48	Call	Bond Future	8,323.5700	8.3236	8,450.5000	8.4505	1.525	0	0	0
2021/03/01	R214	04/11/2021	12.48	Put	Bond Future	1,776.1100	1.7761	1,708.4100	1.7084	(3.812)	0	0	0
2021/03/01	R214	03/02/2022	11.40	Put	Bond Future	4,566.7800	4.5668	4,456.5800	4.4566	(2.413)	0	0	0
2021/03/01	R214	03/02/2022	11.41	Call	Bond Future	4,715.3500	4.7154	4,802.2100	4.8022	1.842	0	0	0
2021/03/01	R214	03/02/2022	11.39	Put	Bond Future	4,592.6900	4.5927	4,482.1200	4.4821	(2.408)	0	0	0
2021/03/01	R214	03/02/2022			Bond Future	11.3773	65.2181	11.3406	65.4148	(0.322)	0.0000	0.0000	0
2021/03/01	R214	03/02/2022	11.40	Call	Bond Future	4,688.0600	4.6881	4,774.5700	4.7746	1.845	0	0	0
2021/03/01	R214	03/02/2022	11.41	Put	Bond Future	4,540.7600	4.5408	4,430.9100	4.4309	(2.419)	0	0	0
2021/03/01	R214	03/02/2022	11.39	Call	Bond Future	4,660.5900	4.6606	4,746.7300	4.7467	1.848	0	0	0
2021/03/01	R248	06/05/2021	12.36	Call	Bond Future	10,050.0300	10.0500	10,292.2200	10.2922	2.410	0	0	0
2021/03/01	R248	06/05/2021	12.36	Put	Bond Future	211.6000	0.2116	175.5900	0.1756	(17.018)	0	0	0
2021/03/01	R248	06/05/2021	10.20	Call	Bond Future	646.6100	0.6466	669.2700	0.6693	3.504	0	0	1,200
2021/03/01	R248	06/05/2021	10.80	Put	Bond Future	2,656.8500	2.6569	2,463.5800	2.4636	(7.274)	0	0	0
2021/03/01	R248	06/05/2021	10.80	Call	Bond Future	2,306.9500	2.3069	2,391.8800	2.3919	3.681	0	0	1,200
2021/03/01	R248	06/05/2021			Bond Future	10.8478	83.4853	10.8098	83.7635	(0.351)	0.0000	0.0000	136,207
2021/03/01	R248	06/05/2021	12.35	Call	Bond Future	9,996.5500	9.9965	10,238.1400	10.2381	2.417	0	0	0
2021/03/01	R248	06/05/2021	12.35	Put	Bond Future	216.1200	0.2161	179.5100	0.1795	(16.940)	0	0	0
2021/03/01	R248	06/05/2021	12.34	Call	Bond Future	9,943.0600	9.9431	10,184.0600	10.1841	2.424	0	0	0
2021/03/01	R248	06/05/2021	12.34	Put	Bond Future	220.7200	0.2207	183.5200	0.1835	(16.854)	0	0	0
2021/03/01	R248	06/05/2021	10.20	Put	Bond Future	5,619.5300	5.6195	5,363.9900	5.3640	(4.547)	0	0	0
2021/03/01	R248	05/08/2021	10.30	Call	Bond Future	1,585.0500	1.5850	1,639.5900	1.6396	3.441	0	0	1,300
2021/03/01	R248	05/08/2021	10.90	Put	Bond Future	4,306.5500	4.3065	4,127.0300	4.1270	(4.169)	0	0	0
2021/03/01	R248	05/08/2021	10.90	Call	Bond Future	3,344.4300	3.3444	3,445.7200	3.4457	3.029	0	0	1,300
2021/03/01	R248	05/08/2021	10.60	Put	Bond Future	5,567.7800	5.5678	5,364.0000	5.3640	(3.660)	0	0	0
2021/03/01	R248	05/08/2021	10.60	Call	Bond Future	2,387.2300	2.3872	2,464.2600	2.4643	3.227	0	0	1,300
2021/03/01	R248	05/08/2021	12.51	Put	Bond Future	919.3000	0.9193	852.7900	0.8528	(7.235)	0	0	0
2021/03/01	R248	05/08/2021	12.52	Call	Bond Future	10,315.4100	10.3154	10,530.2600	10.5303	2.083	0	0	0
2021/03/01	R248	05/08/2021	12.50	Put	Bond Future	930.0900	0.9301	863.0300	0.8630	(7.210)	0	0	0
2021/03/01	R248	05/08/2021			Bond Future	11.0346	84.3790	10.9950	84.6598	(0.359)	0.0000	0.0000	0
2021/03/01	R248	05/08/2021	10.00	Put	Bond Future	8,905.7100	8.9057	8,660.0100	8.6600	(2.759)	0	0	0
2021/03/01	R248	05/08/2021	10.00	Call	Bond Future	958.9600	0.9590	994.0700	0.9941	3.661	0	0	1,300
2021/03/01	R248	05/08/2021	10.30	Put	Bond Future	7,091.5800	7.0916	6,865.3100	6.8653	(3.191)	0	0	0
2021/03/01	R248	05/08/2021	12.51	Call	Bond Future	10,269.4500	10.2694	10,483.7500	10.4838	2.087	0	0	0
2021/03/01	R248	05/08/2021	12.52	Put	Bond Future	908.6200	0.9086	842.6600	0.8427	(7.259)	0	0	0
2021/03/01	R248	05/08/2021	12.50	Call	Bond Future	10,223.5100	10.2235	10,437.2600	10.4373	2.091	0	0	0
2021/03/01	R248	04/11/2021	12.85	Call	Bond Future	11,393.3000	11.3933	11,603.8600	11.6039	1.848	0	0	0
2021/03/01	R248	04/11/2021	12.85	Put	Bond Future	1,459.6900	1.4597	1,386.5400	1.3865	(5.011)	0	0	0
2021/03/01	R248	04/11/2021			Bond Future	11.2205	80.8919	11.1793	81.1756	(0.367)	0.0000	0.0000	0
2021/03/01	R248	04/11/2021	12.84	Call	Bond Future	11,351.9600	11.3520	11,562.0800	11.5621	1.851	0	0	0
2021/03/01	R248	04/11/2021	12.84	Put	Bond Future	1,472.3800	1.4724	1,398.7900	1.3988	(4.998)	0	0	0
2021/03/01	R248	04/11/2021	12.83	Call	Bond Future	11,310.6400	11.3106	11,520.3100	11.5203	1.854	0	0	0

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2021/03/01	R248	04/11/2021	12.83	Put	Bond Future	1,485.1700	1.4852	1,411.1300	1.4111	(4.985)	0	0	0
2021/03/01	R248	03/02/2022	11.48	Call	Bond Future	5,525.5300	5.5255	5,659.5700	5.6596	2.426	0	0	0
2021/03/01	R248	03/02/2022	11.49	Put	Bond Future	5,088.7000	5.0887	4,936.5800	4.9366	(2.989)	0	0	0
2021/03/01	R248	03/02/2022	11.47	Call	Bond Future	5,491.4200	5.4914	5,624.8900	5.6249	2.431	0	0	0
2021/03/01	R248	03/02/2022			Bond Future	11.4188	81.8019	11.3759	82.0886	(0.376)	0.0000	0.0000	0
2021/03/01	R248	03/02/2022	11.48	Put	Bond Future	5,120.1300	5.1201	4,967.4400	4.9674	(2.982)	0	0	0
2021/03/01	R248	03/02/2022	11.49	Call	Bond Future	5,560.0200	5.5600	5,694.6300	5.6946	2.421	0	0	0
2021/03/01	R248	03/02/2022	11.47	Put	Bond Future	5,152.0500	5.1521	4,998.7900	4.9988	(2.975)	0	0	0

Total

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