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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/03/2021 TO 02/03/2021

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
2021/03/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	2025	06/05/2021		Bond Future	150.2495	150.2495	150.5285	150.5285	0.186	0.0000	0.0000	7,768
2021/03/02	2025	05/08/2021		Bond Future	150.3641	150.3641	150.6405	150.6405	0.184	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
2021/03/02	2025	04/11/2021			Bond Future	152.0463	152.0463	152.3244	152.3244	0.183	0.0000	0.0000	0
2021/03/02	2025	03/02/2022			Bond Future	152.2330	152.2330	152.5138	152.5138	0.184	0.0000	0.0000	0
2021/03/02	2029	06/05/2021			Bond Future	108.0134	108.0134	107.1438	107.1438	(0.805)	0.0000	0.0000	2,382
2021/03/02	2029	05/08/2021			Bond Future	109.1961	109.1961	108.3129	108.3129	(0.809)	0.0000	0.0000	0
2021/03/02	2029	04/11/2021			Bond Future	109.2673	109.2673	108.3733	108.3733	(0.818)	0.0000	0.0000	0
2021/03/02	2029	03/02/2022			Bond Future	110.5210	110.5210	109.6163	109.6163	(0.819)	0.0000	0.0000	0
2021/03/02	2030	06/05/2021	11.69	Put	Bond Future	3.6000	0.0036	4.3200	0.0043	20.000	0	0	0
2021/03/02	2030	06/05/2021	11.69	Call	Bond Future	13,258.6900	13.2587	12,861.2800	12.8613	(2.997)	0	0	0
2021/03/02	2030	06/05/2021	11.70	Put	Bond Future	3.4800	0.0035	4.1700	0.0042	19.828	0	0	0
2021/03/02	2030	06/05/2021	11.70	Call	Bond Future	13,305.0500	13.3051	12,907.6100	12.9076	(2.987)	0	0	0
2021/03/02	2030	06/05/2021	8.90	Call	Bond Future	1,305.7700	1.3058	1,137.6400	1.1376	(12.876)	0	0	0
2021/03/02	2030	06/05/2021	9.00	Call	Bond Future	1,551.7300	1.5517	1,363.8000	1.3638	(12.111)	0	0	0
2021/03/02	2030	06/05/2021	9.00	Put	Bond Future	2,196.3700	2.1964	2,406.5700	2.4066	9.570	0	0	5,000
2021/03/02	2030	06/05/2021	9.25	Call	Bond Future	2,285.1500	2.2851	2,048.6500	2.0487	(10.349)	0	0	0
2021/03/02	2030	06/05/2021	9.25	Put	Bond Future	1,511.9600	1.5120	1,673.5900	1.6736	10.690	0	0	0
2021/03/02	2030	06/05/2021	9.35	Call	Bond Future	2,625.8400	2.6258	2,371.1600	2.3712	(9.699)	0	0	0
2021/03/02	2030	06/05/2021	9.27	Put	Bond Future	1,465.9500	1.4659	1,623.8700	1.6239	10.773	0	0	0
2021/03/02	2030	06/05/2021	9.27	Call	Bond Future	2,351.3700	2.3514	2,111.1600	2.1112	(10.216)	0	0	300
2021/03/02	2030	06/05/2021	10.95	Call	Bond Future	9,755.0500	9.7550	9,363.8100	9.3638	(4.011)	0	0	0
2021/03/02	2030	06/05/2021	10.95	Put	Bond Future	39.9300	0.0399	46.8200	0.0468	17.255	0	0	300
2021/03/02	2030	06/05/2021	9.92	Call	Bond Future	4,934.8500	4.9349	4,600.8200	4.6008	(6.769)	0	0	0
2021/03/02	2030	06/05/2021	7.97	Call	Bond Future	132.1800	0.1322	102.9500	0.1029	(22.114)	0	0	700
2021/03/02	2030	06/05/2021	10.04	Call	Bond Future	5,470.8600	5.4709	5,125.3200	5.1253	(6.316)	0	0	0
2021/03/02	2030	06/05/2021	10.04	Put	Bond Future	395.2100	0.3952	447.8000	0.4478	13.307	0	0	0
2021/03/02	2030	06/05/2021	9.15	Put	Bond Future	1,763.6400	1.7636	1,944.3200	1.9443	10.245	0	0	0
2021/03/02	2030	06/05/2021	9.15	Call	Bond Future	1,973.0300	1.9730	1,755.5800	1.7556	(11.021)	0	0	0
2021/03/02	2030	06/05/2021			Bond Future	9.1131	95.5874	9.1834	95.1892	0.772	0.0000	0.0000	113,541
2021/03/02	2030	06/05/2021	11.71	Put	Bond Future	3.3500	0.0034	4.0300	0.0040	20.299	0	0	0
2021/03/02	2030	06/05/2021	11.71	Call	Bond Future	13,351.3600	13.3514	12,953.9100	12.9539	(2.977)	0	0	0
2021/03/02	2030	06/05/2021	8.95	Call	Bond Future	1,425.4900	1.4255	1,247.4700	1.2475	(12.488)	0	0	0
2021/03/02	2030	06/05/2021	8.95	Put	Bond Future	2,357.0400	2.3570	2,577.1500	2.5771	9.338	0	0	2,500
2021/03/02	2030	06/05/2021	8.36	Put	Bond Future	4,808.6100	4.8086	5,134.4600	5.1345	6.776	0	0	0
2021/03/02	2030	06/05/2021	8.36	Call	Bond Future	404.8600	0.4049	332.5800	0.3326	(17.853)	0	0	0
2021/03/02	2030	06/05/2021	8.86	Put	Bond Future	2,665.5400	2.6655	2,903.4200	2.9034	8.924	0	0	0
2021/03/02	2030	06/05/2021	8.86	Call	Bond Future	1,214.6900	1.2147	1,054.4400	1.0544	(13.193)	0	0	0
2021/03/02	2030	06/05/2021	8.90	Put	Bond Future	2,525.3700	2.5254	2,755.3700	2.7554	9.108	0	0	2,500
2021/03/02	2030	06/05/2021	9.35	Put	Bond Future	1,293.2600	1.2933	1,436.7100	1.4367	11.092	0	0	0
2021/03/02	2030	06/05/2021	8.77	Put	Bond Future	2,998.7900	2.9988	3,254.1200	3.2541	8.514	0	0	0
2021/03/02	2030	06/05/2021	8.77	Call	Bond Future	1,024.9600	1.0250	882.1600	0.8822	(13.932)	0	0	300
2021/03/02	2030	06/05/2021	9.92	Put	Bond Future	495.8000	0.4958	559.9000	0.5599	12.929	0	0	700
2021/03/02	2030	06/05/2021	9.22	Call	Bond Future	2,188.9300	2.1889	1,958.0800	1.9581	(10.546)	0	0	0
2021/03/02	2030	06/05/2021	9.22	Put	Bond Future	1,584.4200	1.5844	1,751.7000	1.7517	10.558	0	0	700
2021/03/02	2030	06/05/2021	7.97	Put	Bond Future	6,921.4600	6.9215	7,290.3600	7.2904	5.330	0	0	0
2021/03/02	2030	06/05/2021	10.74	Call	Bond Future	8,745.5100	8.7455	8,359.2300	8.3592	(4.417)	0	0	0
2021/03/02	2030	06/05/2021	10.74	Put	Bond Future	72.2400	0.0722	84.0900	0.0841	16.404	0	0	0
2021/03/02	2030	05/08/2021	10.30	Put	Bond Future	995.1100	0.9951	1,082.2000	1.0822	8.752	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/02	2030	05/08/2021	8.78	Put	Bond Future	4,469.9800	4.4700	4,735.4900	4.7355	5.940	0	0	0
2021/03/02	2030	05/08/2021	8.78	Call	Bond Future	1,434.1500	1.4341	1,293.5800	1.2936	(9.802)	0	0	200
2021/03/02	2030	05/08/2021	7.70	Put	Bond Future	9,715.8000	9.7158	10,086.2800	10.0863	3.813	0	0	0
2021/03/02	2030	05/08/2021	9.45	Call	Bond Future	3,093.5400	3.0935	2,864.1800	2.8642	(7.414)	0	0	600
2021/03/02	2030	05/08/2021	12.10	Call	Bond Future	13,786.6500	13.7866	13,388.0800	13.3881	(2.891)	0	0	0
2021/03/02	2030	05/08/2021	12.10	Put	Bond Future	56.5600	0.0566	64.0700	0.0641	13.278	0	0	600
2021/03/02	2030	05/08/2021	10.42	Call	Bond Future	6,624.2700	6.6243	6,295.2600	6.2953	(4.967)	0	0	0
2021/03/02	2030	05/08/2021	10.42	Put	Bond Future	852.1200	0.8521	929.1900	0.9292	9.045	0	0	0
2021/03/02	2030	05/08/2021	10.41	Call	Bond Future	6,585.0700	6.5851	6,256.8700	6.2569	(4.984)	0	0	0
2021/03/02	2030	05/08/2021	10.41	Put	Bond Future	863.3700	0.8634	941.2500	0.9413	9.020	0	0	0
2021/03/02	2030	05/08/2021			Bond Future	9.3224	92.6052	9.3967	92.1992	0.797	0.0000	0.0000	0
2021/03/02	2030	05/08/2021	10.30	Call	Bond Future	6,159.3700	6.1594	5,840.3800	5.8404	(5.179)	0	0	0
2021/03/02	2030	05/08/2021	7.70	Call	Bond Future	244.5000	0.2445	208.9000	0.2089	(14.560)	0	0	200
2021/03/02	2030	05/08/2021	8.95	Put	Bond Future	3,857.2600	3.8573	4,100.2500	4.1002	6.300	0	0	0
2021/03/02	2030	05/08/2021	8.95	Call	Bond Future	1,786.5500	1.7866	1,623.4600	1.6235	(9.129)	0	0	600
2021/03/02	2030	05/08/2021	9.45	Put	Bond Future	2,397.4200	2.3974	2,574.1400	2.5741	7.371	0	0	0
2021/03/02	2030	05/08/2021	10.43	Call	Bond Future	6,663.5400	6.6635	6,333.7400	6.3337	(4.949)	0	0	0
2021/03/02	2030	05/08/2021	10.43	Put	Bond Future	840.9800	0.8410	917.2600	0.9173	9.070	0	0	0
2021/03/02	2030	04/11/2021	8.27	Put	Bond Future	7,967.9900	7.9680	8,286.8100	8.2868	4.001	0	0	0
2021/03/02	2030	04/11/2021	8.27	Call	Bond Future	1,001.1800	1.0012	908.7900	0.9088	(9.228)	0	0	300
2021/03/02	2030	04/11/2021	8.77	Put	Bond Future	5,846.5400	5.8465	6,119.2200	6.1192	4.664	0	0	0
2021/03/02	2030	04/11/2021	11.44	Put	Bond Future	641.7200	0.6417	693.4300	0.6934	8.058	0	0	300
2021/03/02	2030	04/11/2021	10.60	Call	Bond Future	7,000.3900	7.0004	6,691.1300	6.6911	(4.418)	0	0	0
2021/03/02	2030	04/11/2021	10.60	Put	Bond Future	1,509.9000	1.5099	1,611.8500	1.6119	6.752	0	0	0
2021/03/02	2030	04/11/2021	10.59	Put	Bond Future	1,524.1000	1.5241	1,626.7800	1.6268	6.737	0	0	0
2021/03/02	2030	04/11/2021			Bond Future	9.5229	93.6203	9.6007	93.2091	0.816	0.0000	0.0000	0
2021/03/02	2030	04/11/2021	8.77	Call	Bond Future	1,738.5700	1.7386	1,600.0400	1.6000	(7.968)	0	0	300
2021/03/02	2030	04/11/2021	11.44	Call	Bond Future	10,121.2900	10.1213	9,761.7900	9.7618	(3.552)	0	0	0
2021/03/02	2030	04/11/2021	10.61	Call	Bond Future	7,035.2500	7.0352	6,725.2600	6.7253	(4.406)	0	0	0
2021/03/02	2030	04/11/2021	10.61	Put	Bond Future	1,495.8000	1.4958	1,597.0200	1.5970	6.767	0	0	0
2021/03/02	2030	04/11/2021	10.59	Call	Bond Future	6,965.6000	6.9656	6,657.0700	6.6571	(4.429)	0	0	0
2021/03/02	2030	03/02/2022	8.39	Put	Bond Future	8,476.4400	8.4764	8,792.8800	8.7929	3.733	0	0	0
2021/03/02	2030	03/02/2022	8.39	Call	Bond Future	1,207.7300	1.2077	1,108.0300	1.1080	(8.255)	0	0	101
2021/03/02	2030	03/02/2022	9.35	Call	Bond Future	2,877.2800	2.8773	2,693.9500	2.6939	(6.372)	0	0	0
2021/03/02	2030	03/02/2022	9.35	Put	Bond Future	4,907.4400	4.9074	5,140.2500	5.1402	4.744	0	0	101
2021/03/02	2030	03/02/2022	9.45	Call	Bond Future	3,112.6500	3.1126	2,920.0600	2.9201	(6.187)	0	0	0
2021/03/02	2030	03/02/2022	9.45	Put	Bond Future	4,617.9200	4.6179	4,841.4700	4.8415	4.841	0	0	0
2021/03/02	2030	03/02/2022			Bond Future	9.7409	90.6692	9.8224	90.2530	0.837	0.0000	0.0000	0
2021/03/02	2030	03/02/2022	9.78	Call	Bond Future	3,949.5600	3.9496	3,727.1300	3.7271	(5.632)	0	0	0
2021/03/02	2030	03/02/2022	9.78	Put	Bond Future	3,749.5300	3.7495	3,943.2400	3.9432	5.166	0	0	101
2021/03/02	2030	03/02/2022	9.43	Call	Bond Future	3,064.7200	3.0647	2,873.9800	2.8740	(6.224)	0	0	0
2021/03/02	2030	03/02/2022	9.43	Put	Bond Future	4,674.6600	4.6747	4,900.0600	4.9001	4.822	0	0	0
2021/03/02	2030	03/02/2022	9.44	Call	Bond Future	3,088.4600	3.0885	2,896.8000	2.8968	(6.206)	0	0	0
2021/03/02	2030	03/02/2022	9.44	Put	Bond Future	4,646.0500	4.6461	4,870.5300	4.8705	4.832	0	0	0
2021/03/02	2032	06/05/2021	12.12	Put	Bond Future	16.1500	0.0162	19.8300	0.0198	22.786	0	0	0
2021/03/02	2032	06/05/2021	12.12	Call	Bond Future	12,703.7000	12.7037	12,185.5500	12.1856	(4.079)	0	0	0
2021/03/02	2032	06/05/2021	12.57	Call	Bond Future	14,882.6900	14.8827	14,361.8200	14.3618	(3.500)	0	0	0

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2021/03/02	2032	06/05/2021			Bond Future	9.8235	90.5275	9.9090	90.0057	0.870	0.0000	0.0000	126,403
2021/03/02	2032	06/05/2021	12.10	Put	Bond Future	17.1500	0.0172	21.0400	0.0210	22.682	0	0	0
2021/03/02	2032	06/05/2021	12.10	Call	Bond Future	12,605.2400	12.6052	12,087.3000	12.0873	(4.109)	0	0	0
2021/03/02	2032	06/05/2021	12.11	Put	Bond Future	16.6400	0.0166	20.4300	0.0204	22.776	0	0	0
2021/03/02	2032	06/05/2021	12.11	Call	Bond Future	12,654.4900	12.6545	12,136.4500	12.1364	(4.094)	0	0	0
2021/03/02	2032	06/05/2021	12.57	Put	Bond Future	3.8400	0.0038	4.8000	0.0048	25.000	0	0	736
2021/03/02	2032	06/05/2021	10.33	Put	Bond Future	922.4100	0.9224	1,058.9900	1.0590	14.807	0	0	0
2021/03/02	2032	06/05/2021	10.33	Call	Bond Future	3,954.1500	3.9542	3,568.9000	3.5689	(9.743)	0	0	736
2021/03/02	2032	05/08/2021	11.37	Call	Bond Future	8,278.9800	8.2790	7,833.4500	7.8335	(5.381)	0	0	0
2021/03/02	2032	05/08/2021	11.37	Put	Bond Future	780.5300	0.7805	865.8500	0.8658	10.931	0	0	0
2021/03/02	2032	05/08/2021			Bond Future	10.0302	91.4966	10.1199	90.9657	0.894	0.0000	0.0000	0
2021/03/02	2032	05/08/2021	11.35	Call	Bond Future	8,193.8000	8.1938	7,750.0400	7.7500	(5.416)	0	0	0
2021/03/02	2032	05/08/2021	11.35	Put	Bond Future	800.7800	0.8008	887.8700	0.8879	10.876	0	0	0
2021/03/02	2032	05/08/2021	11.36	Call	Bond Future	8,236.3600	8.2364	7,791.7200	7.7917	(5.399)	0	0	0
2021/03/02	2032	05/08/2021	11.36	Put	Bond Future	790.6000	0.7906	876.8100	0.8768	10.904	0	0	0
2021/03/02	2032	04/11/2021	9.83	Call	Bond Future	2,838.9300	2.8389	2,608.6800	2.6087	(8.110)	0	0	700
2021/03/02	2032	04/11/2021	11.71	Put	Bond Future	1,264.4100	1.2644	1,369.5300	1.3695	8.314	0	0	0
2021/03/02	2032	04/11/2021	11.69	Call	Bond Future	9,144.4500	9.1445	8,713.6700	8.7137	(4.711)	0	0	0
2021/03/02	2032	04/11/2021	11.70	Call	Bond Future	9,183.0800	9.1831	8,751.5100	8.7515	(4.700)	0	0	0
2021/03/02	2032	04/11/2021			Bond Future	10.2377	88.3541	10.3313	87.8166	0.915	0.0000	0.0000	0
2021/03/02	2032	04/11/2021	9.83	Put	Bond Future	5,231.8200	5.2318	5,539.0400	5.5390	5.872	0	0	0
2021/03/02	2032	04/11/2021	12.81	Call	Bond Future	13,673.4900	13.6735	13,177.5200	13.1775	(3.627)	0	0	0
2021/03/02	2032	04/11/2021	12.81	Put	Bond Future	404.9900	0.4050	446.4900	0.4465	10.247	0	0	700
2021/03/02	2032	04/11/2021	11.71	Call	Bond Future	9,221.7600	9.2218	8,789.4100	8.7894	(4.688)	0	0	0
2021/03/02	2032	04/11/2021	11.69	Put	Bond Future	1,288.4400	1.2884	1,395.1300	1.3951	8.281	0	0	0
2021/03/02	2032	04/11/2021	9.33	Put	Bond Future	7,193.7500	7.1938	7,565.6700	7.5657	5.170	0	0	0
2021/03/02	2032	04/11/2021	9.33	Call	Bond Future	1,744.7700	1.7448	1,579.2200	1.5792	(9.488)	0	0	700
2021/03/02	2032	04/11/2021	11.70	Put	Bond Future	1,276.3800	1.2764	1,382.2800	1.3823	8.297	0	0	0
2021/03/02	2032	03/02/2022	9.81	Call	Bond Future	2,720.4400	2.7204	2,508.6100	2.5086	(7.787)	0	0	0
2021/03/02	2032	03/02/2022	9.81	Put	Bond Future	6,440.8900	6.4409	6,772.7800	6.7728	5.153	0	0	198
2021/03/02	2032	03/02/2022	8.91	Put	Bond Future	10,478.6000	10.4786	10,904.3800	10.9044	4.063	0	0	0
2021/03/02	2032	03/02/2022	10.66	Call	Bond Future	4,995.1000	4.9951	4,686.6700	4.6867	(6.175)	0	0	0
2021/03/02	2032	03/02/2022	10.66	Put	Bond Future	3,873.3800	3.8734	4,108.6700	4.1087	6.075	0	0	97
2021/03/02	2032	03/02/2022	10.42	Call	Bond Future	4,287.2600	4.2873	4,005.1000	4.0051	(6.581)	0	0	0
2021/03/02	2032	03/02/2022	10.42	Put	Bond Future	4,496.6300	4.4966	4,758.1900	4.7582	5.817	0	0	0
2021/03/02	2032	03/02/2022	10.45	Put	Bond Future	4,414.6500	4.4146	4,672.8700	4.6729	5.849	0	0	198
2021/03/02	2032	03/02/2022	10.43	Call	Bond Future	4,315.5900	4.3156	4,032.3100	4.0323	(6.564)	0	0	0
2021/03/02	2032	03/02/2022	10.43	Put	Bond Future	4,468.9400	4.4689	4,729.3800	4.7294	5.828	0	0	0
2021/03/02	2032	03/02/2022			Bond Future	10.4574	89.3480	10.5552	88.8043	0.935	0.0000	0.0000	0
2021/03/02	2032	03/02/2022	10.14	Call	Bond Future	3,523.7200	3.5237	3,273.4500	3.2735	(7.102)	0	0	0
2021/03/02	2032	03/02/2022	10.14	Put	Bond Future	5,321.5500	5.3215	5,615.0000	5.6150	5.514	0	0	97
2021/03/02	2032	03/02/2022	9.14	Put	Bond Future	9,315.2000	9.3152	9,719.6700	9.7197	4.342	0	0	0
2021/03/02	2032	03/02/2022	9.14	Call	Bond Future	1,515.9200	1.5159	1,376.6700	1.3767	(9.186)	0	0	97
2021/03/02	2032	03/02/2022	8.91	Call	Bond Future	1,222.7200	1.2227	1,104.7800	1.1048	(9.646)	0	0	198
2021/03/02	2032	03/02/2022	10.44	Call	Bond Future	4,344.3500	4.3444	4,059.9500	4.0600	(6.546)	0	0	0
2021/03/02	2032	03/02/2022	10.44	Put	Bond Future	4,441.7300	4.4417	4,701.0500	4.7011	5.838	0	0	0
2021/03/02	2032	03/02/2022	10.45	Call	Bond Future	4,373.1900	4.3732	4,087.6900	4.0877	(6.528)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/02	2033	06/05/2021			Bond Future	102.5230		102.5230	101.4684	101.4684	(1.029)	0.0000	0.0000	9,583
2021/03/02	2033	05/08/2021			Bond Future	103.6454		103.6454	102.5754	102.5754	(1.032)	0.0000	0.0000	0
2021/03/02	2033	04/11/2021			Bond Future	103.5802		103.5802	102.4973	102.4973	(1.045)	0.0000	0.0000	0
2021/03/02	2033	03/02/2022			Bond Future	104.7685		104.7685	103.6729	103.6729	(1.046)	0.0000	0.0000	0
2021/03/02	2037	06/05/2021	12.42	Call	Bond Future	10,435.5100		10.4355	9,864.4300	9.8644	(5.472)	0	0	0
2021/03/02	2037	06/05/2021	12.44	Put	Bond Future	111.1000		0.1111	132.8700	0.1329	19.595	0	0	0
2021/03/02	2037	06/05/2021	12.43	Call	Bond Future	10,486.6800		10.4867	9,915.1400	9.9151	(5.450)	0	0	0
2021/03/02	2037	06/05/2021			Bond Future	10.6898		85.8195	10.7804	85.2258	0.848	0.0000	0.0000	129,691
2021/03/02	2037	06/05/2021	12.42	Put	Bond Future	116.3600		0.1164	139.0500	0.1390	19.500	0	0	0
2021/03/02	2037	06/05/2021	12.44	Call	Bond Future	10,537.8600		10.5379	9,965.8600	9.9659	(5.428)	0	0	0
2021/03/02	2037	06/05/2021	12.43	Put	Bond Future	113.7000		0.1137	135.9300	0.1359	19.551	0	0	0
2021/03/02	2037	05/08/2021	12.27	Call	Bond Future	9,045.4700		9.0455	8,543.5900	8.5436	(5.548)	0	0	0
2021/03/02	2037	05/08/2021	12.27	Put	Bond Future	953.4900		0.9535	1,054.9200	1.0549	10.638	0	0	0
2021/03/02	2037	05/08/2021	12.28	Call	Bond Future	9,088.8900		9.0889	8,586.0600	8.5861	(5.532)	0	0	0
2021/03/02	2037	05/08/2021	12.26	Put	Bond Future	964.7700		0.9648	1,067.1500	1.0672	10.612	0	0	0
2021/03/02	2037	05/08/2021			Bond Future	10.9016		82.4825	10.9964	81.8792	0.870	0.0000	0.0000	0
2021/03/02	2037	05/08/2021	12.28	Put	Bond Future	942.3300		0.9423	1,042.8100	1.0428	10.663	0	0	0
2021/03/02	2037	05/08/2021	12.26	Call	Bond Future	9,002.1000		9.0021	8,501.1700	8.5012	(5.565)	0	0	0
2021/03/02	2037	04/11/2021	12.82	Put	Bond Future	1,258.6100		1.2586	1,365.0000	1.3650	8.453	0	0	0
2021/03/02	2037	04/11/2021	12.83	Call	Bond Future	11,001.7200		11.0017	10,496.7500	10.4967	(4.590)	0	0	0
2021/03/02	2037	04/11/2021			Bond Future	11.1026		83.3869	11.2013	82.7763	0.889	0.0000	0.0000	0
2021/03/02	2037	04/11/2021	12.82	Call	Bond Future	10,961.7100		10.9617	10,457.4800	10.4575	(4.600)	0	0	0
2021/03/02	2037	04/11/2021	12.83	Put	Bond Future	1,247.4300		1.2474	1,353.0800	1.3531	8.469	0	0	0
2021/03/02	2037	04/11/2021	12.81	Call	Bond Future	10,921.7300		10.9217	10,418.2500	10.4183	(4.610)	0	0	0
2021/03/02	2037	04/11/2021	12.81	Put	Bond Future	1,269.8700		1.2699	1,377.0100	1.3770	8.437	0	0	0
2021/03/02	2037	03/02/2022	11.46	Call	Bond Future	5,390.9600		5.3910	5,044.9400	5.0449	(6.419)	0	0	0
2021/03/02	2037	03/02/2022	11.47	Put	Bond Future	4,513.8400		4.5138	4,784.3600	4.7844	5.993	0	0	0
2021/03/02	2037	03/02/2022	11.45	Call	Bond Future	5,359.0800		5.3591	5,014.2400	5.0142	(6.435)	0	0	0
2021/03/02	2037	03/02/2022			Bond Future	11.3181		80.0706	11.4210	79.4528	0.909	0.0000	0.0000	0
2021/03/02	2037	03/02/2022	11.46	Put	Bond Future	4,540.9700		4.5410	4,812.6700	4.8127	5.983	0	0	0
2021/03/02	2037	03/02/2022	11.47	Call	Bond Future	5,423.2200		5.4232	5,076.0200	5.0760	(6.402)	0	0	0
2021/03/02	2037	03/02/2022	11.45	Put	Bond Future	4,568.5500		4.5686	4,841.4300	4.8414	5.973	0	0	0
2021/03/02	2038	06/05/2021			Bond Future	116.5266		116.5266	115.7570	115.7570	(0.660)	0.0000	0.0000	7,799
2021/03/02	2038	05/08/2021			Bond Future	116.0808		116.0808	115.2983	115.2983	(0.674)	0.0000	0.0000	0
2021/03/02	2038	04/11/2021			Bond Future	117.3795		117.3795	116.5873	116.5873	(0.675)	0.0000	0.0000	0
2021/03/02	2038	03/02/2022			Bond Future	116.9740		116.9740	116.1723	116.1723	(0.685)	0.0000	0.0000	0
2021/03/02	2040	06/05/2021	12.44	Call	Bond Future	10,463.2400		10.4632	9,790.5300	9.7905	(6.429)	0	0	0
2021/03/02	2040	06/05/2021	12.44	Put	Bond Future	149.1500		0.1491	182.5400	0.1825	22.387	0	0	0
2021/03/02	2040	06/05/2021	10.83	Put	Bond Future	2,335.8900		2.3359	2,673.5600	2.6736	14.456	0	0	0
2021/03/02	2040	06/05/2021	10.83	Call	Bond Future	2,431.8300		2.4318	2,063.4000	2.0634	(15.150)	0	0	300
2021/03/02	2040	06/05/2021	11.58	Put	Bond Future	736.6100		0.7366	872.2600	0.8723	18.415	0	0	0
2021/03/02	2040	06/05/2021	11.58	Call	Bond Future	5,854.8300		5.8548	5,284.3800	5.2844	(9.743)	0	0	300
2021/03/02	2040	06/05/2021			Bond Future	10.8164		88.0005	10.9173	87.2944	0.933	0.0000	0.0000	79,050
2021/03/02	2040	06/05/2021	12.43	Call	Bond Future	10,409.4200		10.4094	9,737.3800	9.7374	(6.456)	0	0	0
2021/03/02	2040	06/05/2021	12.43	Put	Bond Future	152.5700		0.1526	186.6300	0.1866	22.324	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
2021/03/02	2040	06/05/2021	12.42	Call	Bond Future	10,355.6000	10.3556	9,684.2400	9.6842	(6.483)	0	0	0
2021/03/02	2040	06/05/2021	12.42	Put	Bond Future	156.0500	0.1561	190.7900	0.1908	22.262	0	0	0
2021/03/02	2040	06/05/2021	13.38	Call	Bond Future	15,403.1300	15.4031	14,700.8800	14.7009	(4.559)	0	0	0
2021/03/02	2040	06/05/2021	13.38	Put	Bond Future	13.7200	0.0137	17.5700	0.0176	28.061	0	0	300
2021/03/02	2040	05/08/2021	11.05	Put	Bond Future	3,628.3900	3.6284	3,964.7100	3.9647	9.269	0	0	0
2021/03/02	2040	05/08/2021	11.05	Call	Bond Future	3,809.9400	3.8099	3,429.3100	3.4293	(9.990)	0	0	900
2021/03/02	2040	05/08/2021	12.48	Call	Bond Future	9,979.7000	9.9797	9,374.3500	9.3743	(6.066)	0	0	0
2021/03/02	2040	05/08/2021	12.49	Put	Bond Future	889.7200	0.8897	1,000.2600	1.0003	12.424	0	0	0
2021/03/02	2040	05/08/2021	12.47	Call	Bond Future	9,933.7000	9.9337	9,329.4200	9.3294	(6.083)	0	0	0
2021/03/02	2040	05/08/2021			Bond Future	11.0234	84.4365	11.1291	83.7195	0.959	0.0000	0.0000	0
2021/03/02	2040	05/08/2021	11.55	Put	Bond Future	2,313.4300	2.3134	2,552.7900	2.5528	10.347	0	0	0
2021/03/02	2040	05/08/2021	11.55	Call	Bond Future	5,791.0000	5.7910	5,313.4100	5.3134	(8.247)	0	0	900
2021/03/02	2040	05/08/2021	14.80	Call	Bond Future	20,593.1000	20.5931	19,882.3400	19.8823	(3.451)	0	0	0
2021/03/02	2040	05/08/2021	14.80	Put	Bond Future	32.0300	0.0320	38.2200	0.0382	19.326	0	0	900
2021/03/02	2040	05/08/2021	12.48	Put	Bond Future	900.4400	0.9004	1,012.0400	1.0120	12.394	0	0	0
2021/03/02	2040	05/08/2021	12.49	Call	Bond Future	10,025.7400	10.0257	9,419.3300	9.4193	(6.049)	0	0	0
2021/03/02	2040	05/08/2021	12.47	Put	Bond Future	911.2700	0.9113	1,023.9400	1.0239	12.364	0	0	0
2021/03/02	2040	04/11/2021	12.90	Call	Bond Future	11,423.6800	11.4237	10,828.3900	10.8284	(5.211)	0	0	0
2021/03/02	2040	04/11/2021	12.90	Put	Bond Future	1,361.3200	1.3613	1,491.4400	1.4914	9.558	0	0	0
2021/03/02	2040	04/11/2021	12.89	Call	Bond Future	11,381.8800	11.3819	10,787.4900	10.7875	(5.222)	0	0	0
2021/03/02	2040	04/11/2021	12.89	Put	Bond Future	1,373.4300	1.3734	1,504.4500	1.5044	9.540	0	0	0
2021/03/02	2040	04/11/2021			Bond Future	11.2195	85.3624	11.3295	84.6370	0.980	0.0000	0.0000	0
2021/03/02	2040	04/11/2021	12.91	Call	Bond Future	11,465.5100	11.4655	10,869.3100	10.8693	(5.200)	0	0	0
2021/03/02	2040	04/11/2021	12.91	Put	Bond Future	1,349.3100	1.3493	1,478.5200	1.4785	9.576	0	0	0
2021/03/02	2040	03/02/2022	11.58	Put	Bond Future	4,771.6700	4.7717	5,094.1700	5.0942	6.759	0	0	0
2021/03/02	2040	03/02/2022	11.59	Call	Bond Future	5,765.8600	5.7659	5,353.0400	5.3530	(7.160)	0	0	0
2021/03/02	2040	03/02/2022	11.57	Put	Bond Future	4,801.0900	4.8011	5,125.0000	5.1250	6.747	0	0	0
2021/03/02	2040	03/02/2022			Bond Future	11.4297	81.8180	11.5443	81.0841	1.003	0.0000	0.0000	0
2021/03/02	2040	03/02/2022	11.58	Call	Bond Future	5,731.5900	5.7316	5,320.1800	5.3202	(7.178)	0	0	0
2021/03/02	2040	03/02/2022	11.59	Put	Bond Future	4,742.7300	4.7427	5,063.8200	5.0638	6.770	0	0	0
2021/03/02	2040	03/02/2022	11.57	Call	Bond Future	5,697.7200	5.6977	5,287.7200	5.2877	(7.196)	0	0	0
2021/03/02	2044	06/05/2021	12.44	Call	Bond Future	10,049.4600	10.0495	9,310.7900	9.3108	(7.350)	0	0	0
2021/03/02	2044	06/05/2021	12.44	Put	Bond Future	184.5900	0.1846	229.8900	0.2299	24.541	0	0	0
2021/03/02	2044	06/05/2021	12.43	Call	Bond Future	9,996.4600	9.9965	9,258.6400	9.2586	(7.381)	0	0	0
2021/03/02	2044	06/05/2021	12.43	Put	Bond Future	188.6400	0.1886	234.7900	0.2348	24.465	0	0	0
2021/03/02	2044	06/05/2021	11.40	Call	Bond Future	4,618.6200	4.6186	4,050.5300	4.0505	(12.300)	0	0	0
2021/03/02	2044	06/05/2021	11.40	Put	Bond Future	1,133.9800	1.1340	1,349.8600	1.3499	19.037	0	0	3,100
2021/03/02	2044	06/05/2021	11.79	Call	Bond Future	6,613.3300	6.6133	5,958.9600	5.9590	(9.895)	0	0	0
2021/03/02	2044	06/05/2021	11.79	Put	Bond Future	626.3400	0.6263	755.9400	0.7559	20.692	0	0	3,100
2021/03/02	2044	06/05/2021	11.10	Call	Bond Future	3,250.6800	3.2507	2,774.7000	2.7747	(14.642)	0	0	0
2021/03/02	2044	06/05/2021	12.50	Call	Bond Future	10,367.4100	10.3674	9,623.8700	9.6239	(7.172)	0	0	0
2021/03/02	2044	06/05/2021	12.50	Put	Bond Future	161.8700	0.1619	202.3000	0.2023	24.977	0	0	3,100
2021/03/02	2044	06/05/2021			Bond Future	10.8908	84.4977	11.0021	83.7137	1.022	0.0000	0.0000	61,815
2021/03/02	2044	06/05/2021	12.45	Call	Bond Future	10,102.4600	10.1025	9,362.9400	9.3629	(7.320)	0	0	0
2021/03/02	2044	06/05/2021	12.45	Put	Bond Future	180.6200	0.1806	225.0700	0.2251	24.610	0	0	0
2021/03/02	2044	06/05/2021	10.70	Put	Bond Future	3,145.6100	3.1456	3,600.7100	3.6007	14.468	0	0	0
2021/03/02	2044	06/05/2021	10.70	Call	Bond Future	1,772.7000	1.7727	1,443.8300	1.4438	(18.552)	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
2021/03/02	2044	06/05/2021	11.10	Put	Bond Future	1,787.8700	1.7879	2,095.8600	2.0959	17.227	0	0	3,100
2021/03/02	2044	06/05/2021	11.90	Call	Bond Future	7,198.2100	7.1982	6,525.7800	6.5258	(9.342)	0	0	0
2021/03/02	2044	06/05/2021	11.90	Put	Bond Future	530.0000	0.5300	641.5400	0.6415	21.045	0	0	0
2021/03/02	2044	06/05/2021	11.35	Put	Bond Future	1,223.5100	1.2235	1,453.2000	1.4532	18.773	0	0	0
2021/03/02	2044	06/05/2021	11.35	Call	Bond Future	4,377.1900	4.3772	3,822.9100	3.8229	(12.663)	0	0	3,100
2021/03/02	2044	05/08/2021	12.60	Put	Bond Future	867.0300	0.8670	987.3200	0.9873	13.874	0	0	0
2021/03/02	2044	05/08/2021	12.61	Call	Bond Future	10,273.3900	10.2734	9,596.9900	9.5970	(6.584)	0	0	0
2021/03/02	2044	05/08/2021	12.61	Put	Bond Future	856.8100	0.8568	975.9700	0.9760	13.907	0	0	0
2021/03/02	2044	05/08/2021			Bond Future	11.0900	81.0214	11.2065	80.2258	1.051	0.0000	0.0000	0
2021/03/02	2044	05/08/2021	12.60	Call	Bond Future	10,227.9200	10.2279	9,552.6500	9.5526	(6.602)	0	0	0
2021/03/02	2044	05/08/2021	12.59	Call	Bond Future	10,182.4700	10.1825	9,508.3500	9.5084	(6.620)	0	0	0
2021/03/02	2044	05/08/2021	12.59	Put	Bond Future	877.3500	0.8773	998.7900	0.9988	13.842	0	0	0
2021/03/02	2044	04/11/2021	12.91	Call	Bond Future	11,219.2600	11.2193	10,565.9900	10.5660	(5.823)	0	0	0
2021/03/02	2044	04/11/2021	12.91	Put	Bond Future	1,451.9900	1.4520	1,603.5900	1.6036	10.441	0	0	0
2021/03/02	2044	04/11/2021			Bond Future	11.2785	81.9098	11.3998	81.1049	1.075	0.0000	0.0000	0
2021/03/02	2044	04/11/2021	12.90	Call	Bond Future	11,178.3700	11.1784	10,526.1200	10.5261	(5.835)	0	0	0
2021/03/02	2044	04/11/2021	12.90	Put	Bond Future	1,464.5800	1.4646	1,617.2000	1.6172	10.421	0	0	0
2021/03/02	2044	04/11/2021	12.89	Call	Bond Future	11,137.5000	11.1375	10,486.2800	10.4863	(5.847)	0	0	0
2021/03/02	2044	04/11/2021	12.89	Put	Bond Future	1,477.2600	1.4773	1,630.9100	1.6309	10.401	0	0	0
2021/03/02	2044	03/02/2022	11.59	Call	Bond Future	5,649.4400	5.6494	5,199.7300	5.1997	(7.960)	0	0	0
2021/03/02	2044	03/02/2022	11.59	Put	Bond Future	4,941.9500	4.9419	5,306.3900	5.3064	7.374	0	0	0
2021/03/02	2044	03/02/2022	11.60	Call	Bond Future	5,683.3300	5.6833	5,232.0500	5.2321	(7.940)	0	0	0
2021/03/02	2044	03/02/2022	11.60	Put	Bond Future	4,911.9400	4.9119	5,274.8100	5.2748	7.388	0	0	0
2021/03/02	2044	03/02/2022			Bond Future	11.4802	78.4517	11.6067	77.6376	1.102	0.0000	0.0000	0
2021/03/02	2044	03/02/2022	11.61	Call	Bond Future	5,717.3000	5.7173	5,264.4500	5.2645	(7.921)	0	0	0
2021/03/02	2044	03/02/2022	11.61	Put	Bond Future	4,882.1000	4.8821	5,243.4000	5.2434	7.401	0	0	0
2021/03/02	2046	06/05/2021			Bond Future	104.9276	104.9276	103.7675	103.7675	(1.106)	0.0000	0.0000	14,893
2021/03/02	2046	05/08/2021			Bond Future	106.0766	106.0766	104.8998	104.8998	(1.109)	0.0000	0.0000	0
2021/03/02	2046	04/11/2021			Bond Future	105.4559	105.4559	104.2650	104.2650	(1.129)	0.0000	0.0000	0
2021/03/02	2046	03/02/2022			Bond Future	106.6661	106.6661	105.4611	105.4611	(1.130)	0.0000	0.0000	0
2021/03/02	2050	06/05/2021			Bond Future	107.4310	107.4310	106.9339	106.9339	(0.463)	0.0000	0.0000	10,904
2021/03/02	2050	05/08/2021			Bond Future	106.6797	106.6797	106.1732	106.1732	(0.475)	0.0000	0.0000	0
2021/03/02	2050	04/11/2021			Bond Future	107.8733	107.8733	107.3601	107.3601	(0.476)	0.0000	0.0000	0
2021/03/02	2050	03/02/2022			Bond Future	107.1634	107.1634	106.6439	106.6439	(0.485)	0.0000	0.0000	0
2021/03/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	AL37	06/05/2021			Index Future	781.8840	781.8840	779.3830	779.3830	(0.320)	0.0000	0.0000	0
2021/03/02	AL37	05/08/2021			Index Future	790.1560	790.1560	787.5990	787.5990	(0.324)	0.0000	0.0000	0
2021/03/02	AL37	04/11/2021			Index Future	798.8910	798.8910	796.2980	796.2980	(0.325)	0.0000	0.0000	0
2021/03/02	AL37	03/02/2022			Index Future	807.8650	807.8650	805.2400	805.2400	(0.325)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/02	AL7T	06/05/2021			Index Future	878.6000	878.6000	874.3740	874.3740	(0.481)	0.0000	0.0000	0
2021/03/02	AL7T	05/08/2021			Index Future	887.8950	887.8950	883.5930	883.5930	(0.485)	0.0000	0.0000	0
2021/03/02	AL7T	04/11/2021			Index Future	897.7100	897.7100	893.3520	893.3520	(0.485)	0.0000	0.0000	0
2021/03/02	AL7T	03/02/2022			Index Future	907.7940	907.7940	903.3830	903.3830	(0.486)	0.0000	0.0000	0
2021/03/02	ALBI	06/05/2021			Index Future	772.8900	772.8900	768.5140	768.5140	(0.566)	0.0000	0.0000	306
2021/03/02	ALBI	05/08/2021			Index Future	781.0670	781.0670	776.6160	776.6160	(0.570)	0.0000	0.0000	0
2021/03/02	ALBI	04/11/2021			Index Future	789.7010	789.7010	785.1940	785.1940	(0.571)	0.0000	0.0000	0
2021/03/02	ALBI	03/02/2022			Index Future	798.5720	798.5720	794.0100	794.0100	(0.571)	0.0000	0.0000	0
2021/03/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/02	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
2021/03/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/02	ES33	06/05/2021			Bond Future	11.3987	75.6404	11.4771	75.2247	0.688	0.0000	0.0000	350
2021/03/02	ES33	05/08/2021			Bond Future	11.6507	76.4499	11.7331	76.0268	0.707	0.0000	0.0000	0
2021/03/02	ES33	04/11/2021			Bond Future	11.9058	73.5127	11.9918	73.0842	0.723	0.0000	0.0000	0
2021/03/02	ES33	03/02/2022			Bond Future	12.1793	74.3396	12.2693	73.9061	0.739	0.0000	0.0000	0
2021/03/02	ES42	06/05/2021			Bond Future	11.9460	74.0511	12.0468	73.4566	0.844	0.0000	0.0000	4,779
2021/03/02	ES42	05/08/2021			Bond Future	12.1856	74.8443	12.2915	74.2406	0.869	0.0000	0.0000	0
2021/03/02	ES42	04/11/2021			Bond Future	12.4298	71.4066	12.5407	70.7957	0.892	0.0000	0.0000	0
2021/03/02	ES42	03/02/2022			Bond Future	12.6830	72.2105	12.7989	71.5926	0.914	0.0000	0.0000	0
2021/03/02	GOVI	06/05/2021	678.68	Call	GOVI	849,700.0000	84.9700	806,660.0000	80.6660	(5.065)	0	0	0
2021/03/02	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	06/05/2021	678.67	Call	GOVI	849,800.0000	84.9800	806,760.0000	80.6760	(5.065)	0	0	0
2021/03/02	GOVI	06/05/2021			GOVI	763.6500	763.6500	759.3460	759.3460	(0.564)	0.0000	0.0000	975
2021/03/02	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	06/05/2021	678.69	Call	GOVI	849,600.0000	84.9600	806,560.0000	80.6560	(5.066)	0	0	0
2021/03/02	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	05/08/2021	719.14	Call	GOVI	525,900.0000	52.5900	482,110.0000	48.2110	(8.327)	0	0	0
2021/03/02	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	05/08/2021	719.13	Call	GOVI	526,000.0000	52.6000	482,210.0000	48.2210	(8.325)	0	0	0
2021/03/02	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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2021/03/02	GOVI	05/08/2021			GOVI	771.7300	771.7300	767.3510	767.3510	(0.567)	0.0000	0.0000	0
2021/03/02	GOVI	05/08/2021	719.15	Call	GOVI	525,800.0000	52.5800	482,010.0000	48.2010	(8.328)	0	0	0
2021/03/02	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	04/11/2021	728.41	Call	GOVI	518,500.0000	51.8500	474,160.0000	47.4160	(8.552)	0	0	0
2021/03/02	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	04/11/2021	728.40	Call	GOVI	518,600.0000	51.8600	474,260.0000	47.4260	(8.550)	0	0	0
2021/03/02	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	04/11/2021			GOVI	780.2600	780.2600	775.8260	775.8260	(0.568)	0.0000	0.0000	0
2021/03/02	GOVI	04/11/2021	728.42	Call	GOVI	518,400.0000	51.8400	474,060.0000	47.4060	(8.553)	0	0	0
2021/03/02	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	03/02/2022	792.76	Put	GOVI	37,350.0000	3.7350	82,220.0000	8.2220	120.134	0	0	0
2021/03/02	GOVI	03/02/2022			GOVI	789.0250	789.0250	784.5380	784.5380	(0.569)	0.0000	0.0000	0
2021/03/02	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	03/02/2022	792.75	Put	GOVI	37,250.0000	3.7250	82,120.0000	8.2120	120.456	0	0	0
2021/03/02	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	GOVI	03/02/2022	792.74	Put	GOVI	37,150.0000	3.7150	82,020.0000	8.2020	120.781	0	0	0
2021/03/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/02	IGOV	06/05/2021			Index Future	280.8150	280.8150	279.2250	279.2250	(0.566)	0.0000	0.0000	906
2021/03/02	IGOV	05/08/2021			Index Future	283.8550	283.8550	282.2370	282.2370	(0.570)	0.0000	0.0000	0
2021/03/02	IGOV	04/11/2021			Index Future	287.0610	287.0610	285.4220	285.4220	(0.571)	0.0000	0.0000	0
2021/03/02	IGOV	03/02/2022			Index Future	290.3530	290.3530	288.6940	288.6940	(0.571)	0.0000	0.0000	0
2021/03/02	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/02	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/03/02	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4300	89.4300	0.000	0.0000	0.0000	0
2021/03/02	IS05	21/12/2021			Interest Rate Swap	90.7500	90.7500	90.7500	90.7500	0.000	0.0000	0.0000	51
2021/03/02	IS05	15/03/2022			Interest Rate Swap	90.2600	90.2600	90.2700	90.2700	0.011	0.0000	0.0000	0
2021/03/02	IS05	21/06/2022			Interest Rate Swap	90.4800	90.4800	90.4900	90.4900	0.011	0.0000	0.0000	0
2021/03/02	IS05	20/09/2022			Interest Rate Swap	93.7300	93.7300	93.7400	93.7400	0.011	0.0000	0.0000	0
2021/03/02	IS05	20/12/2022			Interest Rate Swap	94.3500	94.3500	94.3600	94.3600	0.011	0.0000	0.0000	0
2021/03/02	IS05	22/03/2023			Interest Rate Swap	86.8800	86.8800	86.8900	86.8900	0.012	0.0000	0.0000	0
2021/03/02	IS05	20/06/2023			Interest Rate Swap	92.5600	92.5600	92.5600	92.5600	0.000	0.0000	0.0000	0
2021/03/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/02	IS10	17/12/2025			Interest Rate Swap	81.6000	81.6000	81.7100	81.7100	0.135	0.0000	0.0000	0
2021/03/02	IS10	16/03/2026			Interest Rate Swap	78.2600	78.2600	78.3900	78.3900	0.166	0.0000	0.0000	0
2021/03/02	IS10	15/06/2026			Interest Rate Swap	76.7900	76.7900	76.9400	76.9400	0.195	0.0000	0.0000	0
2021/03/02	IS10	21/09/2026			Interest Rate Swap	78.9100	78.9100	79.0700	79.0700	0.203	0.0000	0.0000	0
2021/03/02	IS10	21/12/2026			Interest Rate Swap	83.0000	83.0000	83.1700	83.1700	0.205	0.0000	0.0000	0
2021/03/02	IS10	15/03/2027			Interest Rate Swap	81.6000	81.6000	81.7700	81.7700	0.208	0.0000	0.0000	0
2021/03/02	IS10	21/06/2027			Interest Rate Swap	83.7600	83.7600	83.9500	83.9500	0.227	0.0000	0.0000	0
2021/03/02	IS10	20/09/2027			Interest Rate Swap	89.6300	89.6300	89.8300	89.8300	0.223	0.0000	0.0000	0
2021/03/02	IS10	20/12/2027			Interest Rate Swap	90.1100	90.1100	90.3300	90.3300	0.244	0.0000	0.0000	0
2021/03/02	IS10	22/03/2028			Interest Rate Swap	83.2700	83.2700	83.5100	83.5100	0.288	0.0000	0.0000	0
2021/03/02	IS10	20/06/2028			Interest Rate Swap	91.1500	91.1500	91.4000	91.4000	0.274	0.0000	0.0000	0

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2021/03/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/02	JBAF	17/03/2021			Jibar Tradeable Future	3.6650	96.3350	3.6650	96.3350	0.000	0.0000	0.0000	0
2021/03/02	JBAF	21/04/2021			Jibar Tradeable Future	3.7150	96.2850	3.7250	96.2750	0.269	0.0000	0.0000	0
2021/03/02	JBAF	19/05/2021			Jibar Tradeable Future	3.7300	96.2700	3.7400	96.2600	0.268	0.0000	0.0000	0
2021/03/02	JBAF	15/06/2021			Jibar Tradeable Future	3.7650	96.2350	3.7750	96.2250	0.266	0.0000	0.0000	0
2021/03/02	JBAF	21/07/2021			Jibar Tradeable Future	3.7900	96.2100	3.8100	96.1900	0.528	0.0000	0.0000	0
2021/03/02	JBAF	18/08/2021			Jibar Tradeable Future	3.8800	96.1200	3.8900	96.1100	0.258	0.0000	0.0000	0
2021/03/02	JBAF	15/09/2021			Jibar Tradeable Future	3.9100	96.0900	3.9200	96.0800	0.256	0.0000	0.0000	30,000
2021/03/02	JBAF	15/12/2021			Jibar Tradeable Future	4.2250	95.7750	4.2450	95.7550	0.473	0.0000	0.0000	0
2021/03/02	JBAF	16/03/2022			Jibar Tradeable Future	4.4900	95.5100	4.5000	95.5000	0.223	0.0000	0.0000	0
2021/03/02	JBAF	15/06/2022			Jibar Tradeable Future	4.7700	95.2300	4.7900	95.2100	0.419	0.0000	0.0000	471
2021/03/02	JBAF	21/09/2022			Jibar Tradeable Future	4.9850	95.0150	5.0050	94.9950	0.401	0.0000	0.0000	0
2021/03/02	JBAF	21/12/2022			Jibar Tradeable Future	5.2450	94.7550	5.2650	94.7350	0.381	0.0000	0.0000	0
2021/03/02	R023	06/05/2021	7.58	Put	Bond Future	0.1500	0.0002	0.1900	0.0002	26.667	0	0	0
2021/03/02	R023	06/05/2021	7.58	Call	Bond Future	3,827.7800	3.8278	3,732.5200	3.7325	(2.489)	0	0	0
2021/03/02	R023	06/05/2021			Bond Future	5.3339	105.6085	5.3885	105.5132	1.024	0.0000	0.0000	40,958
2021/03/02	R023	06/05/2021	7.56	Put	Bond Future	0.1700	0.0002	0.2100	0.0002	23.529	0	0	0
2021/03/02	R023	06/05/2021	7.56	Call	Bond Future	3,794.5400	3.7945	3,699.2800	3.6993	(2.510)	0	0	0
2021/03/02	R023	06/05/2021	7.57	Put	Bond Future	0.1600	0.0002	0.2000	0.0002	25.000	0	0	0
2021/03/02	R023	06/05/2021	7.57	Call	Bond Future	3,811.1600	3.8112	3,715.9000	3.7159	(2.500)	0	0	0
2021/03/02	R023	05/08/2021	5.30	Call	Bond Future	345.4300	0.3454	305.4900	0.3055	(11.562)	0	0	0
2021/03/02	R023	05/08/2021	5.30	Put	Bond Future	665.5600	0.6656	725.9500	0.7259	9.074	0	0	0
2021/03/02	R023	05/08/2021	5.29	Call	Bond Future	338.9600	0.3390	299.5100	0.2995	(11.639)	0	0	0
2021/03/02	R023	05/08/2021	5.29	Put	Bond Future	674.2000	0.6742	735.0800	0.7351	9.030	0	0	0
2021/03/02	R023	05/08/2021			Bond Future	5.5124	106.7386	5.5792	106.6382	1.211	0.0000	0.0000	0
2021/03/02	R023	05/08/2021	5.31	Call	Bond Future	351.9600	0.3520	311.5300	0.3115	(11.487)	0	0	0
2021/03/02	R023	05/08/2021	5.31	Put	Bond Future	656.9900	0.6570	716.8900	0.7169	9.117	0	0	0
2021/03/02	R023	04/11/2021	4.91	Call	Bond Future	196.2400	0.1962	172.3500	0.1723	(12.174)	0	0	0
2021/03/02	R023	04/11/2021	4.91	Put	Bond Future	1,235.8300	1.2358	1,314.2200	1.3142	6.343	0	0	0
2021/03/02	R023	04/11/2021	4.90	Call	Bond Future	193.8000	0.1938	170.1600	0.1702	(12.198)	0	0	0
2021/03/02	R023	04/11/2021	4.90	Put	Bond Future	1,246.2300	1.2462	1,324.8700	1.3249	6.310	0	0	0
2021/03/02	R023	04/11/2021			Bond Future	5.7253	104.0001	5.8062	103.8979	1.412	0.0000	0.0000	0
2021/03/02	R023	04/11/2021	4.92	Call	Bond Future	198.9700	0.1990	174.8100	0.1748	(12.143)	0	0	0
2021/03/02	R023	04/11/2021	4.92	Put	Bond Future	1,225.7200	1.2257	1,303.8400	1.3038	6.373	0	0	0
2021/03/02	R023	03/02/2022	5.08	Call	Bond Future	188.4200	0.1884	164.3700	0.1644	(12.764)	0	0	0
2021/03/02	R023	03/02/2022	5.08	Put	Bond Future	1,170.9000	1.1709	1,250.6300	1.2506	6.809	0	0	0
2021/03/02	R023	03/02/2022			Bond Future	6.0348	105.1695	6.1365	105.0657	1.685	0.0000	0.0000	0
2021/03/02	R023	03/02/2022	5.07	Call	Bond Future	186.0100	0.1860	162.2000	0.1622	(12.800)	0	0	0
2021/03/02	R023	03/02/2022	5.07	Put	Bond Future	1,178.8600	1.1789	1,258.8300	1.2588	6.784	0	0	0
2021/03/02	R023	03/02/2022	5.06	Call	Bond Future	183.6300	0.1836	160.0500	0.1600	(12.841)	0	0	0
2021/03/02	R023	03/02/2022	5.06	Put	Bond Future	1,186.8400	1.1868	1,267.0400	1.2670	6.757	0	0	0
2021/03/02	R035	06/05/2021	12.35	Put	Bond Future	66.7500	0.0667	79.9100	0.0799	19.715	0	0	0
2021/03/02	R035	06/05/2021	12.37	Call	Bond Future	11,539.8000	11.5398	10,989.1800	10.9892	(4.771)	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
2021/03/02	R035	06/05/2021	12.36	Put	Bond Future	65.0700	0.0651	77.9300	0.0779	19.763	0	0	0
2021/03/02	R035	06/05/2021	10.55	Call	Bond Future	2,619.8600	2.6199	2,299.6600	2.2997	(12.222)	0	0	0
2021/03/02	R035	06/05/2021	10.55	Put	Bond Future	1,976.6300	1.9766	2,219.6200	2.2196	12.293	0	0	500
2021/03/02	R035	06/05/2021	10.05	Put	Bond Future	3,841.1600	3.8412	4,218.5400	4.2185	9.825	0	0	0
2021/03/02	R035	06/05/2021	10.05	Call	Bond Future	1,118.4300	1.1184	932.6200	0.9326	(16.613)	0	0	500
2021/03/02	R035	06/05/2021	10.40	Put	Bond Future	2,446.4500	2.4465	2,728.8800	2.7289	11.544	0	0	0
2021/03/02	R035	06/05/2021	12.91	Put	Bond Future	14.5000	0.0145	17.7200	0.0177	22.207	0	0	600
2021/03/02	R035	06/05/2021	11.55	Call	Bond Future	7,266.1100	7.2661	6,767.8900	6.7679	(6.857)	0	0	0
2021/03/02	R035	06/05/2021	11.55	Put	Bond Future	411.8500	0.4119	476.8200	0.4768	15.775	0	0	1,650
2021/03/02	R035	06/05/2021	12.77	Call	Bond Future	13,612.2300	13.6122	13,053.7200	13.0537	(4.103)	0	0	0
2021/03/02	R035	06/05/2021	12.77	Put	Bond Future	21.6600	0.0217	26.3400	0.0263	21.607	0	0	1,650
2021/03/02	R035	06/05/2021	10.24	Put	Bond Future	3,033.6600	3.0337	3,359.4300	3.3594	10.739	0	0	0
2021/03/02	R035	06/05/2021	10.24	Call	Bond Future	1,611.5800	1.6116	1,374.1600	1.3742	(14.732)	0	0	223
2021/03/02	R035	06/05/2021			Bond Future	10.4523	90.3163	10.5378	89.7531	0.818	0.0000	0.0000	99,426
2021/03/02	R035	06/05/2021	12.35	Call	Bond Future	11,435.0700	11.4351	10,885.0400	10.8850	(4.810)	0	0	0
2021/03/02	R035	06/05/2021	12.37	Put	Bond Future	63.4300	0.0634	76.0000	0.0760	19.817	0	0	0
2021/03/02	R035	06/05/2021	12.36	Call	Bond Future	11,487.4400	11.4874	10,937.1100	10.9371	(4.791)	0	0	0
2021/03/02	R035	06/05/2021	11.05	Call	Bond Future	4,756.6600	4.7567	4,326.3500	4.3263	(9.046)	0	0	0
2021/03/02	R035	06/05/2021	11.05	Put	Bond Future	924.6600	0.9247	1,057.5400	1.0575	14.371	0	0	500
2021/03/02	R035	06/05/2021	10.40	Call	Bond Future	2,099.0100	2.0990	1,818.2500	1.8182	(13.376)	0	0	600
2021/03/02	R035	06/05/2021	11.15	Put	Bond Future	791.4000	0.7914	907.5300	0.9075	14.674	0	0	0
2021/03/02	R035	06/05/2021	11.15	Call	Bond Future	5,240.8400	5.2408	4,793.7800	4.7938	(8.530)	0	0	600
2021/03/02	R035	06/05/2021	12.91	Call	Bond Future	14,324.4600	14.3245	13,764.4900	13.7645	(3.909)	0	0	0
2021/03/02	R035	06/05/2021	10.81	Put	Bond Future	1,337.7600	1.3378	1,518.3000	1.5183	13.496	0	0	0
2021/03/02	R035	06/05/2021	10.81	Call	Bond Future	3,660.5700	3.6606	3,277.9200	3.2779	(10.453)	0	0	1,650
2021/03/02	R035	06/05/2021	12.02	Call	Bond Future	9,701.2100	9.7012	9,165.0000	9.1650	(5.527)	0	0	0
2021/03/02	R035	06/05/2021	12.02	Put	Bond Future	148.8700	0.1489	175.8500	0.1759	18.123	0	0	223
2021/03/02	R035	06/05/2021	11.32	Call	Bond Future	6,089.5400	6.0895	5,617.9600	5.6180	(7.744)	0	0	0
2021/03/02	R035	06/05/2021	11.32	Put	Bond Future	605.5000	0.6055	697.1100	0.6971	15.130	0	0	223
2021/03/02	R035	05/08/2021	11.37	Call	Bond Future	6,162.3300	6.1623	5,753.9600	5.7540	(6.627)	0	0	0
2021/03/02	R035	05/08/2021	11.37	Put	Bond Future	1,780.7500	1.7807	1,945.0000	1.9450	9.224	0	0	100
2021/03/02	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	R035	05/08/2021	5.31	Put	Bond Future	46,808.0100	46.8080	47,380.6300	47.3806	1.223	0	0	0
2021/03/02	R035	05/08/2021			Bond Future	10.6622	91.2827	10.7517	90.7101	0.840	0.0000	0.0000	0
2021/03/02	R035	05/08/2021	10.77	Call	Bond Future	3,803.6800	3.8037	3,484.9600	3.4850	(8.379)	0	0	0
2021/03/02	R035	05/08/2021	10.77	Put	Bond Future	3,114.7600	3.1148	3,368.6600	3.3687	8.152	0	0	100
2021/03/02	R035	05/08/2021	10.02	Put	Bond Future	5,904.1100	5.9041	6,290.9900	6.2910	6.553	0	0	0
2021/03/02	R035	05/08/2021	10.02	Call	Bond Future	1,632.6500	1.6326	1,446.9100	1.4469	(11.377)	0	0	100
2021/03/02	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	R035	05/08/2021	5.30	Put	Bond Future	46,924.5900	46.9246	47,497.2100	47.4972	1.220	0	0	0
2021/03/02	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/02	R035	05/08/2021	5.29	Put	Bond Future	47,041.3000	47.0413	47,613.9200	47.6139	1.217	0	0	0
2021/03/02	R035	04/11/2021	10.12	Put	Bond Future	7,188.7000	7.1887	7,565.1200	7.5651	5.236	0	0	0
2021/03/02	R035	04/11/2021	10.12	Call	Bond Future	2,301.5200	2.3015	2,098.3400	2.0983	(8.828)	0	0	400
2021/03/02	R035	04/11/2021	10.62	Put	Bond Future	5,211.0500	5.2111	5,517.7900	5.5178	5.886	0	0	0
2021/03/02	R035	04/11/2021	10.62	Call	Bond Future	3,614.7800	3.6148	3,341.9200	3.3419	(7.548)	0	0	400
2021/03/02	R035	04/11/2021	11.75	Put	Bond Future	2,373.7600	2.3738	2,543.5100	2.5435	7.151	0	0	782
2021/03/02	R035	04/11/2021	11.08	Call	Bond Future	5,075.3800	5.0754	4,741.4500	4.7414	(6.579)	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
2021/03/02	R035	04/11/2021	11.08	Put	Bond Future	3,793.3000	3.7933	4,038.9700	4.0390	6.476	0	0	782
2021/03/02	R035	04/11/2021	10.23	Put	Bond Future	6,711.2900	6.7113	7,072.3900	7.0724	5.380	0	0	0
2021/03/02	R035	04/11/2021	12.53	Call	Bond Future	10,762.2600	10.7623	10,285.0000	10.2850	(4.435)	0	0	0
2021/03/02	R035	04/11/2021	12.53	Put	Bond Future	1,257.6000	1.2576	1,359.9400	1.3599	8.138	0	0	0
2021/03/02	R035	04/11/2021			Bond Future	10.8724	87.8080	10.9657	87.2283	0.858	0.0000	0.0000	0
2021/03/02	R035	04/11/2021	13.82	Call	Bond Future	16,206.7300	16.2067	15,662.1000	15.6621	(3.361)	0	0	0
2021/03/02	R035	04/11/2021	13.82	Put	Bond Future	343.2500	0.3433	378.2200	0.3782	10.188	0	0	400
2021/03/02	R035	04/11/2021	11.75	Call	Bond Future	7,608.5300	7.6085	7,198.6800	7.1987	(5.387)	0	0	0
2021/03/02	R035	04/11/2021	10.23	Call	Bond Future	2,563.1200	2.5631	2,344.6200	2.3446	(8.525)	0	0	782
2021/03/02	R035	04/11/2021	12.52	Call	Bond Future	10,721.2300	10.7212	10,244.7200	10.2447	(4.445)	0	0	0
2021/03/02	R035	04/11/2021	12.52	Put	Bond Future	1,269.1800	1.2692	1,372.2700	1.3723	8.123	0	0	0
2021/03/02	R035	04/11/2021	12.51	Call	Bond Future	10,680.2400	10.6802	10,204.4800	10.2045	(4.455)	0	0	0
2021/03/02	R035	04/11/2021	12.51	Put	Bond Future	1,280.8600	1.2809	1,384.7000	1.3847	8.107	0	0	0
2021/03/02	R035	03/02/2022	11.39	Call	Bond Future	5,814.7500	5.8148	5,470.6700	5.4707	(5.917)	0	0	0
2021/03/02	R035	03/02/2022	11.39	Put	Bond Future	4,072.6800	4.0727	4,315.0000	4.3150	5.950	0	0	683
2021/03/02	R035	03/02/2022	10.65	Call	Bond Future	3,569.8300	3.5698	3,313.1500	3.3131	(7.190)	0	0	0
2021/03/02	R035	03/02/2022	11.23	Call	Bond Future	5,289.2000	5.2892	4,963.1000	4.9631	(6.165)	0	0	0
2021/03/02	R035	03/02/2022	11.23	Put	Bond Future	4,494.6400	4.4946	4,754.9400	4.7549	5.791	0	0	0
2021/03/02	R035	03/02/2022	11.22	Call	Bond Future	5,256.7900	5.2568	4,931.8300	4.9318	(6.182)	0	0	0
2021/03/02	R035	03/02/2022	11.22	Put	Bond Future	4,521.9700	4.5220	4,783.4100	4.7834	5.782	0	0	0
2021/03/02	R035	03/02/2022			Bond Future	11.0978	88.7956	11.1952	88.2092	0.877	0.0000	0.0000	0
2021/03/02	R035	03/02/2022	10.65	Put	Bond Future	6,344.1000	6.3441	6,673.8200	6.6738	5.197	0	0	683
2021/03/02	R035	03/02/2022	9.70	Put	Bond Future	10,731.8000	10.7318	11,171.4400	11.1714	4.097	0	0	0
2021/03/02	R035	03/02/2022	9.70	Call	Bond Future	1,626.1100	1.6261	1,479.3500	1.4794	(9.025)	0	0	683
2021/03/02	R035	03/02/2022	11.24	Call	Bond Future	5,321.3600	5.3214	4,994.1200	4.9941	(6.150)	0	0	0
2021/03/02	R035	03/02/2022	11.24	Put	Bond Future	4,467.1300	4.4671	4,726.2900	4.7263	5.801	0	0	0
2021/03/02	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/02	R186	06/05/2021	10.76	Call	Bond Future	15,174.2800	15.1743	14,797.8400	14.7978	(2.481)	0	0	0
2021/03/02	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/02	R186	06/05/2021	10.77	Call	Bond Future	15,215.3300	15.2153	14,838.8900	14.8389	(2.474)	0	0	0
2021/03/02	R186	06/05/2021			Bond Future	7.3874	118.1429	7.4640	117.7665	1.038	0.0000	0.0000	106,189
2021/03/02	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/02	R186	06/05/2021	10.78	Call	Bond Future	15,256.3600	15.2564	14,879.9200	14.8799	(2.467)	0	0	0
2021/03/02	R186	06/05/2021	7.30	Call	Bond Future	1,167.5000	1.1675	993.8900	0.9939	(14.870)	0	0	0
2021/03/02	R186	06/05/2021	7.30	Put	Bond Future	1,598.2300	1.5982	1,801.0600	1.8011	12.691	0	0	15,177
2021/03/02	R186	05/08/2021	8.62	Call	Bond Future	5,257.4300	5.2574	4,938.7700	4.9388	(6.061)	0	0	0
2021/03/02	R186	05/08/2021	8.62	Put	Bond Future	508.3900	0.5084	574.5000	0.5745	13.004	0	0	0
2021/03/02	R186	05/08/2021	8.61	Call	Bond Future	5,221.4100	5.2214	4,903.6100	4.9036	(6.086)	0	0	0
2021/03/02	R186	05/08/2021	8.61	Put	Bond Future	516.7100	0.5167	583.6800	0.5837	12.961	0	0	0
2021/03/02	R186	05/08/2021			Bond Future	7.5772	114.1266	7.6596	113.7419	1.088	0.0000	0.0000	0
2021/03/02	R186	05/08/2021	8.63	Call	Bond Future	5,293.5200	5.2935	4,974.0100	4.9740	(6.036)	0	0	0
2021/03/02	R186	05/08/2021	8.63	Put	Bond Future	500.1800	0.5002	565.4400	0.5654	13.047	0	0	0
2021/03/02	R186	04/11/2021	8.10	Call	Bond Future	3,335.6100	3.3356	3,100.6000	3.1006	(7.045)	0	0	0
2021/03/02	R186	04/11/2021	8.10	Put	Bond Future	1,874.4900	1.8745	2,029.4200	2.0294	8.265	0	0	0
2021/03/02	R186	04/11/2021	8.09	Call	Bond Future	3,308.8300	3.3088	3,074.8600	3.0749	(7.071)	0	0	0
2021/03/02	R186	04/11/2021	8.09	Put	Bond Future	1,891.4500	1.8915	2,047.4200	2.0474	8.246	0	0	0
2021/03/02	R186	04/11/2021			Bond Future	7.7687	115.3773	7.8566	114.9874	1.131	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
2021/03/02	R186	04/11/2021	8.11	Call	Bond Future	3,362.4900	3.3625	3,126.4600	3.1265	(7.020)	0	0	0
2021/03/02	R186	04/11/2021	8.11	Put	Bond Future	1,857.6400	1.8576	2,011.5500	2.0116	8.285	0	0	0
2021/03/02	R186	03/02/2022	7.30	Call	Bond Future	1,453.2600	1.4533	1,319.1400	1.3191	(9.229)	0	0	0
2021/03/02	R186	03/02/2022	7.30	Put	Bond Future	4,364.2000	4.3642	4,624.8000	4.6248	5.971	0	0	0
2021/03/02	R186	03/02/2022			Bond Future	7.9796	111.3935	8.0735	110.9988	1.177	0.0000	0.0000	0
2021/03/02	R186	03/02/2022	7.28	Call	Bond Future	1,422.4000	1.4224	1,290.2400	1.2902	(9.291)	0	0	0
2021/03/02	R186	03/02/2022	7.28	Put	Bond Future	4,420.4500	4.4205	4,683.0100	4.6830	5.940	0	0	0
2021/03/02	R186	03/02/2022	7.29	Call	Bond Future	1,437.7800	1.4378	1,304.6400	1.3046	(9.260)	0	0	0
2021/03/02	R186	03/02/2022	7.29	Put	Bond Future	4,392.2700	4.3923	4,653.8500	4.6538	5.955	0	0	0
2021/03/02	R197	06/05/2021			Bond Future	319.6297	319.6297	319.6210	319.6210	(0.003)	0.0000	0.0000	2,074
2021/03/02	R197	05/08/2021			Bond Future	315.1264	315.1264	315.1056	315.1056	(0.007)	0.0000	0.0000	0
2021/03/02	R197	04/11/2021			Bond Future	318.6524	318.6524	318.6287	318.6287	(0.007)	0.0000	0.0000	0
2021/03/02	R197	03/02/2022			Bond Future	314.2098	314.2098	314.1849	314.1849	(0.008)	0.0000	0.0000	0
2021/03/02	R202	06/05/2021			Bond Future	229.3622	229.3622	226.6276	226.6276	(1.192)	0.0000	0.0000	8,028
2021/03/02	R202	05/08/2021			Bond Future	227.6227	227.6227	224.8496	224.8496	(1.218)	0.0000	0.0000	0
2021/03/02	R202	04/11/2021			Bond Future	230.1695	230.1695	227.3634	227.3634	(1.219)	0.0000	0.0000	0
2021/03/02	R202	03/02/2022			Bond Future	228.5084	228.5084	225.6695	225.6695	(1.242)	0.0000	0.0000	0
2021/03/02	R209	06/05/2021	12.23	Call	Bond Future	9,762.7800	9.7628	9,314.9100	9.3149	(4.588)	0	0	0
2021/03/02	R209	06/05/2021	12.23	Put	Bond Future	83.1500	0.0831	96.7500	0.0968	16.356	0	0	0
2021/03/02	R209	06/05/2021	12.22	Call	Bond Future	9,718.3300	9.7183	9,270.7600	9.2708	(4.605)	0	0	0
2021/03/02	R209	06/05/2021	12.22	Put	Bond Future	85.1000	0.0851	99.0000	0.0990	16.334	0	0	0
2021/03/02	R209	06/05/2021	9.50	Put	Bond Future	5,673.4000	5.6734	6,055.4200	6.0554	6.734	0	0	0
2021/03/02	R209	06/05/2021	9.50	Call	Bond Future	423.8700	0.4239	344.4200	0.3444	(18.744)	0	0	2,150
2021/03/02	R209	06/05/2021	10.35	Call	Bond Future	2,076.9100	2.0769	1,833.8100	1.8338	(11.705)	0	0	500
2021/03/02	R209	06/05/2021	9.75	Put	Bond Future	4,408.3700	4.4084	4,748.7900	4.7488	7.722	0	0	0
2021/03/02	R209	06/05/2021	9.75	Call	Bond Future	736.9500	0.7369	615.9000	0.6159	(16.426)	0	0	5,050
2021/03/02	R209	06/05/2021	11.00	Call	Bond Future	4,380.3900	4.3804	4,023.6100	4.0236	(8.145)	0	0	0
2021/03/02	R209	06/05/2021	11.00	Put	Bond Future	834.2300	0.8342	938.9200	0.9389	12.549	0	0	3,500
2021/03/02	R209	06/05/2021	10.00	Put	Bond Future	3,334.9500	3.3350	3,626.0200	3.6260	8.728	0	0	0
2021/03/02	R209	06/05/2021	10.00	Call	Bond Future	1,194.7200	1.1947	1,024.3200	1.0243	(14.263)	0	0	0
2021/03/02	R209	06/05/2021	12.25	Call	Bond Future	9,851.6400	9.8516	9,403.2100	9.4032	(4.552)	0	0	0
2021/03/02	R209	06/05/2021	12.25	Put	Bond Future	79.3600	0.0794	92.4000	0.0924	16.431	0	0	9,150
2021/03/02	R209	06/05/2021			Bond Future	10.3625	69.8187	10.4428	69.3573	0.775	0.0000	0.0000	26,636
2021/03/02	R209	06/05/2021	12.24	Call	Bond Future	9,807.2200	9.8072	9,359.0800	9.3591	(4.569)	0	0	0
2021/03/02	R209	06/05/2021	12.24	Put	Bond Future	81.2300	0.0812	94.5600	0.0946	16.410	0	0	0
2021/03/02	R209	06/05/2021	10.35	Put	Bond Future	2,149.2900	2.1493	2,367.6600	2.3677	10.160	0	0	0
2021/03/02	R209	06/05/2021	10.60	Call	Bond Future	2,867.6300	2.8676	2,575.5800	2.5756	(10.184)	0	0	0
2021/03/02	R209	06/05/2021	10.60	Put	Bond Future	1,515.0700	1.5151	1,684.4900	1.6845	11.182	0	0	6,250
2021/03/02	R209	06/05/2021	11.60	Call	Bond Future	6,968.7500	6.9688	6,552.0700	6.5521	(5.979)	0	0	0
2021/03/02	R209	06/05/2021	11.60	Put	Bond Future	320.4300	0.3204	365.2200	0.3652	13.978	0	0	3,750
2021/03/02	R209	06/05/2021	10.25	Put	Bond Future	2,452.6300	2.4526	2,691.5900	2.6916	9.743	0	0	0
2021/03/02	R209	06/05/2021	10.25	Call	Bond Future	1,798.2600	1.7983	1,575.7500	1.5757	(12.374)	0	0	5,325
2021/03/02	R209	06/05/2021	11.25	Call	Bond Future	5,436.0700	5.4361	5,049.5900	5.0496	(7.110)	0	0	0
2021/03/02	R209	06/05/2021	11.25	Put	Bond Future	570.6900	0.5707	645.6800	0.6457	13.140	0	0	9,150
2021/03/02	R209	05/08/2021	11.81	Call	Bond Future	7,570.1300	7.5701	7,186.7700	7.1868	(5.064)	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
2021/03/02	R209	05/08/2021	11.81	Put	Bond Future	957.4400	0.9574	1,043.0900	1.0431	8.946	0	0	0
2021/03/02	R209	05/08/2021			Bond Future	10.5467	70.5661	10.6304	70.0971	0.794	0.0000	0.0000	0
2021/03/02	R209	05/08/2021	11.80	Call	Bond Future	7,532.5500	7.5325	7,149.9700	7.1500	(5.079)	0	0	0
2021/03/02	R209	05/08/2021	11.80	Put	Bond Future	968.4900	0.9685	1,054.9200	1.0549	8.924	0	0	0
2021/03/02	R209	05/08/2021	11.79	Call	Bond Future	7,495.0200	7.4950	7,113.2300	7.1132	(5.094)	0	0	0
2021/03/02	R209	05/08/2021	11.79	Put	Bond Future	979.6500	0.9797	1,066.8700	1.0669	8.903	0	0	0
2021/03/02	R209	04/11/2021	10.50	Call	Bond Future	3,375.5400	3.3755	3,145.3500	3.1454	(6.819)	0	0	0
2021/03/02	R209	04/11/2021	12.00	Call	Bond Future	8,130.7000	8.1307	7,765.6600	7.7657	(4.490)	0	0	0
2021/03/02	R209	04/11/2021	12.00	Put	Bond Future	1,643.5400	1.6435	1,753.2400	1.7532	6.675	0	0	5,500
2021/03/02	R209	04/11/2021	12.19	Call	Bond Future	8,777.4900	8.7775	8,399.5800	8.3996	(4.305)	0	0	0
2021/03/02	R209	04/11/2021	12.19	Put	Bond Future	1,398.2000	1.3982	1,495.0300	1.4950	6.925	0	0	0
2021/03/02	R209	04/11/2021	12.17	Call	Bond Future	8,708.7800	8.7088	8,332.1900	8.3322	(4.324)	0	0	0
2021/03/02	R209	04/11/2021			Bond Future	10.7300	68.1991	10.8169	67.7244	0.810	0.0000	0.0000	1,795
2021/03/02	R209	04/11/2021	10.50	Put	Bond Future	4,655.4400	4.6554	4,899.9900	4.9000	5.253	0	0	5,500
2021/03/02	R209	04/11/2021	9.50	Put	Bond Future	8,632.7800	8.6328	8,983.6900	8.9837	4.065	0	0	0
2021/03/02	R209	04/11/2021	9.50	Call	Bond Future	1,370.4700	1.3705	1,246.6400	1.2466	(9.036)	0	0	3,750
2021/03/02	R209	04/11/2021	12.18	Call	Bond Future	8,743.1200	8.7431	8,365.8700	8.3659	(4.315)	0	0	0
2021/03/02	R209	04/11/2021	12.18	Put	Bond Future	1,410.3100	1.4103	1,507.8000	1.5078	6.913	0	0	0
2021/03/02	R209	04/11/2021	12.17	Put	Bond Future	1,422.5000	1.4225	1,520.6500	1.5206	6.900	0	0	0
2021/03/02	R209	03/02/2022	11.03	Call	Bond Future	4,739.2100	4.7392	4,471.2600	4.4713	(5.654)	0	0	0
2021/03/02	R209	03/02/2022	11.03	Put	Bond Future	4,164.4700	4.1645	4,376.8200	4.3768	5.099	0	0	0
2021/03/02	R209	03/02/2022	11.02	Call	Bond Future	4,711.3400	4.7113	4,444.3100	4.4443	(5.668)	0	0	0
2021/03/02	R209	03/02/2022	11.02	Put	Bond Future	4,189.4800	4.1895	4,402.7500	4.4027	5.091	0	0	0
2021/03/02	R209	03/02/2022			Bond Future	10.9219	68.9663	11.0121	68.4860	0.826	0.0000	0.0000	0
2021/03/02	R209	03/02/2022	11.04	Call	Bond Future	4,767.4100	4.7674	4,498.5600	4.4986	(5.639)	0	0	0
2021/03/02	R209	03/02/2022	11.04	Put	Bond Future	4,139.8400	4.1398	4,351.2900	4.3513	5.108	0	0	0
2021/03/02	R210	06/05/2021			Bond Future	199.9877	199.9877	198.2713	198.2713	(0.858)	0.0000	0.0000	1,183
2021/03/02	R210	05/08/2021			Bond Future	202.1775	202.1775	200.4349	200.4349	(0.862)	0.0000	0.0000	0
2021/03/02	R210	04/11/2021			Bond Future	201.6993	201.6993	199.9355	199.9355	(0.874)	0.0000	0.0000	0
2021/03/02	R210	03/02/2022			Bond Future	204.0135	204.0135	202.2288	202.2288	(0.875)	0.0000	0.0000	0
2021/03/02	R212	06/05/2021			Bond Future	171.3456	171.3456	171.3382	171.3382	(0.004)	0.0000	0.0000	3,114
2021/03/02	R212	05/08/2021			Bond Future	170.8897	170.8897	170.8758	170.8758	(0.008)	0.0000	0.0000	0
2021/03/02	R212	04/11/2021			Bond Future	172.8017	172.8017	172.7862	172.7862	(0.009)	0.0000	0.0000	0
2021/03/02	R213	06/05/2021	11.91	Call	Bond Future	12,315.8300	12.3158	11,866.0900	11.8661	(3.652)	0	0	0
2021/03/02	R213	06/05/2021	11.91	Put	Bond Future	9.7700	0.0098	11.8700	0.0119	21.494	0	0	0
2021/03/02	R213	06/05/2021			Bond Future	9.4895	85.6865	9.5700	85.2347	0.848	0.0000	0.0000	9,143
2021/03/02	R213	06/05/2021	11.90	Call	Bond Future	12,270.3600	12.2704	11,820.6900	11.8207	(3.665)	0	0	0
2021/03/02	R213	06/05/2021	11.90	Put	Bond Future	10.0800	0.0101	12.2500	0.0123	21.528	0	0	0
2021/03/02	R213	06/05/2021	11.89	Call	Bond Future	12,224.8600	12.2249	11,775.2500	11.7753	(3.678)	0	0	0
2021/03/02	R213	06/05/2021	11.89	Put	Bond Future	10.4000	0.0104	12.6300	0.0126	21.442	0	0	0
2021/03/02	R213	05/08/2021	10.14	Put	Bond Future	1,806.0900	1.8061	1,964.6200	1.9646	8.778	0	0	0
2021/03/02	R213	05/08/2021	9.34	Put	Bond Future	3,860.4400	3.8604	4,130.7800	4.1308	7.003	0	0	0
2021/03/02	R213	05/08/2021	9.34	Call	Bond Future	1,932.1300	1.9321	1,742.5400	1.7425	(9.812)	0	0	0
2021/03/02	R213	05/08/2021	10.85	Call	Bond Future	6,917.3400	6.9173	6,544.0500	6.5440	(5.396)	0	0	0
2021/03/02	R213	05/08/2021	10.85	Put	Bond Future	870.8700	0.8709	957.5100	0.9575	9.949	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
2021/03/02	R213	05/08/2021	10.84	Call	Bond Future	6,878.8000	6.8788	6,506.3700	6.5064	(5.414)	0	0	0
2021/03/02	R213	05/08/2021	10.84	Put	Bond Future	881.8700	0.8819	969.3700	0.9694	9.922	0	0	0
2021/03/02	R213	05/08/2021			Bond Future	9.6878	86.6034	9.7723	86.1435	0.872	0.0000	0.0000	0
2021/03/02	R213	05/08/2021	10.78	Call	Bond Future	6,648.9900	6.6490	6,281.8600	6.2819	(5.522)	0	0	0
2021/03/02	R213	05/08/2021	10.78	Put	Bond Future	950.1800	0.9502	1,042.9800	1.0430	9.767	0	0	0
2021/03/02	R213	05/08/2021	10.14	Call	Bond Future	4,229.4600	4.2295	3,928.0600	3.9281	(7.126)	0	0	0
2021/03/02	R213	05/08/2021	10.86	Call	Bond Future	6,955.9600	6.9560	6,581.8100	6.5818	(5.379)	0	0	0
2021/03/02	R213	05/08/2021	10.86	Put	Bond Future	859.9900	0.8600	945.7700	0.9458	9.975	0	0	0
2021/03/02	R213	04/11/2021	11.10	Put	Bond Future	1,451.2800	1.4513	1,559.7800	1.5598	7.476	0	0	0
2021/03/02	R213	04/11/2021	11.11	Call	Bond Future	7,599.1000	7.5991	7,241.1700	7.2412	(4.710)	0	0	0
2021/03/02	R213	04/11/2021	11.09	Put	Bond Future	1,464.5800	1.4646	1,573.8400	1.5738	7.460	0	0	0
2021/03/02	R213	04/11/2021			Bond Future	9.8879	84.0227	9.9761	83.5570	0.892	0.0000	0.0000	0
2021/03/02	R213	04/11/2021	11.10	Call	Bond Future	7,564.3600	7.5644	7,207.1800	7.2072	(4.722)	0	0	0
2021/03/02	R213	04/11/2021	11.11	Put	Bond Future	1,438.0700	1.4381	1,545.8200	1.5458	7.493	0	0	0
2021/03/02	R213	04/11/2021	11.09	Call	Bond Future	7,529.6800	7.5297	7,173.2600	7.1733	(4.734)	0	0	0
2021/03/02	R213	03/02/2022	8.80	Put	Bond Future	8,447.3800	8.4474	8,797.3700	8.7974	4.143	0	0	0
2021/03/02	R213	03/02/2022	8.80	Call	Bond Future	1,385.5300	1.3855	1,264.3700	1.2644	(8.745)	0	0	102
2021/03/02	R213	03/02/2022	9.58	Put	Bond Future	5,459.5100	5.4595	5,735.3200	5.7353	5.052	0	0	200
2021/03/02	R213	03/02/2022	8.63	Put	Bond Future	9,221.9700	9.2220	9,585.8400	9.5858	3.946	0	0	0
2021/03/02	R213	03/02/2022	8.63	Call	Bond Future	1,182.7700	1.1828	1,075.4900	1.0755	(9.070)	0	0	200
2021/03/02	R213	03/02/2022	9.98	Call	Bond Future	3,665.5800	3.6656	3,429.7100	3.4297	(6.435)	0	0	0
2021/03/02	R213	03/02/2022	9.98	Put	Bond Future	4,305.1100	4.3051	4,540.3900	4.5404	5.465	0	0	0
2021/03/02	R213	03/02/2022			Bond Future	10.1039	84.9675	10.1961	84.4964	0.912	0.0000	0.0000	0
2021/03/02	R213	03/02/2022	10.25	Call	Bond Future	4,385.0800	4.3851	4,122.9700	4.1230	(5.977)	0	0	0
2021/03/02	R213	03/02/2022	10.25	Put	Bond Future	3,639.7300	3.6397	3,848.7700	3.8488	5.743	0	0	102
2021/03/02	R213	03/02/2022	9.76	Call	Bond Future	3,123.8200	3.1238	2,910.0700	2.9101	(6.843)	0	0	0
2021/03/02	R213	03/02/2022	9.76	Put	Bond Future	4,914.4000	4.9144	5,171.8000	5.1718	5.238	0	0	102
2021/03/02	R213	03/02/2022	10.15	Call	Bond Future	4,111.6900	4.1117	3,859.1600	3.8592	(6.142)	0	0	0
2021/03/02	R213	03/02/2022	10.15	Put	Bond Future	3,875.7300	3.8757	4,094.3500	4.0944	5.641	0	0	200
2021/03/02	R213	03/02/2022	9.58	Call	Bond Future	2,711.7400	2.7117	2,516.4000	2.5164	(7.203)	0	0	0
2021/03/02	R213	03/02/2022	9.97	Call	Bond Future	3,640.2700	3.6403	3,405.3900	3.4054	(6.452)	0	0	0
2021/03/02	R213	03/02/2022	9.97	Put	Bond Future	4,331.6700	4.3317	4,567.9400	4.5679	5.454	0	0	0
2021/03/02	R213	03/02/2022	9.96	Call	Bond Future	3,614.7200	3.6147	3,380.8300	3.3808	(6.470)	0	0	0
2021/03/02	R213	03/02/2022	9.96	Put	Bond Future	4,358.0400	4.3580	4,595.3000	4.5953	5.444	0	0	0
2021/03/02	R214	06/05/2021	12.26	Call	Bond Future	8,035.1400	8.0351	7,495.1500	7.4951	(6.720)	0	0	0
2021/03/02	R214	06/05/2021	12.26	Put	Bond Future	237.1200	0.2371	281.2500	0.2813	18.611	0	0	0
2021/03/02	R214	06/05/2021	12.25	Call	Bond Future	7,992.2400	7.9922	7,452.9900	7.4530	(6.747)	0	0	0
2021/03/02	R214	06/05/2021	12.25	Put	Bond Future	241.7300	0.2417	286.6000	0.2866	18.562	0	0	0
2021/03/02	R214	06/05/2021			Bond Future	10.7792	66.5163	10.8801	65.9322	0.936	0.0000	0.0000	13,936
2021/03/02	R214	06/05/2021	12.27	Call	Bond Future	8,078.0400	8.0780	7,537.3200	7.5373	(6.694)	0	0	0
2021/03/02	R214	06/05/2021	12.27	Put	Bond Future	232.5800	0.2326	275.9800	0.2760	18.660	0	0	0
2021/03/02	R214	05/08/2021	12.03	Put	Bond Future	1,314.9900	1.3150	1,451.2500	1.4513	10.362	0	0	0
2021/03/02	R214	05/08/2021	12.01	Call	Bond Future	6,871.9700	6.8720	6,417.4600	6.4175	(6.614)	0	0	0
2021/03/02	R214	05/08/2021			Bond Future	10.9631	67.2281	11.0684	66.6352	0.960	0.0000	0.0000	0
2021/03/02	R214	05/08/2021	12.02	Call	Bond Future	6,907.2800	6.9073	6,451.6800	6.4517	(6.596)	0	0	0
2021/03/02	R214	05/08/2021	12.02	Put	Bond Future	1,328.6400	1.3286	1,465.9900	1.4660	10.338	0	0	0
2021/03/02	R214	05/08/2021	12.03	Call	Bond Future	6,942.6500	6.9426	6,485.9600	6.4860	(6.578)	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
2021/03/02	R214	05/08/2021	12.01	Put	Bond Future	1,342.4100	1.3424	1,480.8500	1.4809	10.313	0	0	0
2021/03/02	R214	04/11/2021	12.47	Call	Bond Future	8,417.9100	8.4179	7,958.3600	7.9584	(5.459)	0	0	0
2021/03/02	R214	04/11/2021	12.46	Call	Bond Future	8,385.3500	8.3853	7,926.6400	7.9266	(5.470)	0	0	0
2021/03/02	R214	04/11/2021	12.46	Put	Bond Future	1,735.6500	1.7356	1,876.8800	1.8769	8.137	0	0	0
2021/03/02	R214	04/11/2021			Bond Future	11.1460	64.6873	11.2554	64.0874	0.981	0.0000	0.0000	0
2021/03/02	R214	04/11/2021	12.47	Put	Bond Future	1,721.9800	1.7220	1,862.3700	1.8624	8.153	0	0	0
2021/03/02	R214	04/11/2021	12.48	Call	Bond Future	8,450.5000	8.4505	7,990.1100	7.9901	(5.448)	0	0	0
2021/03/02	R214	04/11/2021	12.48	Put	Bond Future	1,708.4100	1.7084	1,847.9600	1.8480	8.168	0	0	0
2021/03/02	R214	03/02/2022	11.40	Put	Bond Future	4,456.5800	4.4566	4,731.4900	4.7315	6.169	0	0	0
2021/03/02	R214	03/02/2022	11.41	Call	Bond Future	4,802.2100	4.8022	4,469.1600	4.4692	(6.935)	0	0	0
2021/03/02	R214	03/02/2022	11.39	Put	Bond Future	4,482.1200	4.4821	4,758.1600	4.7582	6.159	0	0	0
2021/03/02	R214	03/02/2022			Bond Future	11.3406	65.4148	11.4543	64.8080	1.003	0.0000	0.0000	0
2021/03/02	R214	03/02/2022	11.40	Call	Bond Future	4,774.5700	4.7746	4,442.6300	4.4426	(6.952)	0	0	0
2021/03/02	R214	03/02/2022	11.41	Put	Bond Future	4,430.9100	4.4309	4,704.7100	4.7047	6.179	0	0	0
2021/03/02	R214	03/02/2022	11.39	Call	Bond Future	4,746.7300	4.7467	4,415.9200	4.4159	(6.969)	0	0	0
2021/03/02	R248	06/05/2021	12.36	Call	Bond Future	10,292.2200	10.2922	9,526.8000	9.5268	(7.437)	0	0	0
2021/03/02	R248	06/05/2021	12.36	Put	Bond Future	175.5900	0.1756	220.2400	0.2202	25.429	0	0	0
2021/03/02	R248	06/05/2021	10.20	Call	Bond Future	669.2700	0.6693	499.6200	0.4996	(25.349)	0	0	1,200
2021/03/02	R248	06/05/2021	10.80	Put	Bond Future	2,463.5800	2.4636	2,864.0800	2.8641	16.257	0	0	0
2021/03/02	R248	06/05/2021	10.80	Call	Bond Future	2,391.8800	2.3919	1,982.3100	1.9823	(17.123)	0	0	1,200
2021/03/02	R248	06/05/2021			Bond Future	10.8098	83.7635	10.9212	82.9534	1.031	0.0000	0.0000	134,798
2021/03/02	R248	06/05/2021	12.35	Call	Bond Future	10,238.1400	10.2381	9,473.5900	9.4736	(7.468)	0	0	0
2021/03/02	R248	06/05/2021	12.35	Put	Bond Future	179.5100	0.1795	225.0300	0.2250	25.358	0	0	0
2021/03/02	R248	06/05/2021	12.34	Call	Bond Future	10,184.0600	10.1841	9,420.3800	9.4204	(7.499)	0	0	0
2021/03/02	R248	06/05/2021	12.34	Put	Bond Future	183.5200	0.1835	229.9100	0.2299	25.278	0	0	0
2021/03/02	R248	06/05/2021	10.20	Put	Bond Future	5,363.9900	5.3640	6,004.4100	6.0044	11.939	0	0	0
2021/03/02	R248	05/08/2021	10.30	Call	Bond Future	1,639.5900	1.6396	1,393.6700	1.3937	(14.999)	0	0	1,300
2021/03/02	R248	05/08/2021	10.90	Put	Bond Future	4,127.0300	4.1270	4,545.7600	4.5458	10.146	0	0	0
2021/03/02	R248	05/08/2021	10.90	Call	Bond Future	3,445.7200	3.4457	3,042.5900	3.0426	(11.699)	0	0	1,300
2021/03/02	R248	05/08/2021	10.60	Put	Bond Future	5,364.0000	5.3640	5,860.8000	5.8608	9.262	0	0	0
2021/03/02	R248	05/08/2021	10.60	Call	Bond Future	2,464.2600	2.4643	2,139.2000	2.1392	(13.191)	0	0	1,300
2021/03/02	R248	05/08/2021	12.51	Put	Bond Future	852.7900	0.8528	974.8100	0.9748	14.308	0	0	0
2021/03/02	R248	05/08/2021	12.52	Call	Bond Future	10,530.2600	10.5303	9,829.2600	9.8293	(6.657)	0	0	0
2021/03/02	R248	05/08/2021	12.50	Put	Bond Future	863.0300	0.8630	986.2200	0.9862	14.274	0	0	0
2021/03/02	R248	05/08/2021			Bond Future	10.9950	84.6598	11.1116	83.8379	1.060	0.0000	0.0000	0
2021/03/02	R248	05/08/2021	10.00	Put	Bond Future	8,660.0100	8.6600	9,311.0200	9.3110	7.517	0	0	0
2021/03/02	R248	05/08/2021	10.00	Call	Bond Future	994.0700	0.9941	823.2200	0.8232	(17.187)	0	0	1,300
2021/03/02	R248	05/08/2021	10.30	Put	Bond Future	6,865.3100	6.8653	7,441.2500	7.4413	8.389	0	0	0
2021/03/02	R248	05/08/2021	12.51	Call	Bond Future	10,483.7500	10.4838	9,783.9100	9.7839	(6.675)	0	0	0
2021/03/02	R248	05/08/2021	12.52	Put	Bond Future	842.6600	0.8427	963.5200	0.9635	14.343	0	0	0
2021/03/02	R248	05/08/2021	12.50	Call	Bond Future	10,437.2600	10.4373	9,738.5900	9.7386	(6.694)	0	0	0
2021/03/02	R248	04/11/2021	12.85	Call	Bond Future	11,603.8600	11.6039	10,922.1500	10.9221	(5.875)	0	0	0
2021/03/02	R248	04/11/2021	12.85	Put	Bond Future	1,386.5400	1.3865	1,536.3800	1.5364	10.807	0	0	0
2021/03/02	R248	04/11/2021			Bond Future	11.1793	81.1756	11.3008	80.3440	1.086	0.0000	0.0000	0
2021/03/02	R248	04/11/2021	12.84	Call	Bond Future	11,562.0800	11.5621	10,881.4000	10.8814	(5.887)	0	0	0
2021/03/02	R248	04/11/2021	12.84	Put	Bond Future	1,398.7900	1.3988	1,549.6600	1.5497	10.786	0	0	0
2021/03/02	R248	04/11/2021	12.83	Call	Bond Future	11,520.3100	11.5203	10,840.6700	10.8407	(5.899)	0	0	0

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2021/03/02	R248	04/11/2021	12.83	Put	Bond Future	1,411.1300	1.4111	1,563.0400	1.5630	10.765	0	0	0
2021/03/02	R248	03/02/2022	11.48	Call	Bond Future	5,659.5700	5.6596	5,197.1200	5.1971	(8.171)	0	0	0
2021/03/02	R248	03/02/2022	11.49	Put	Bond Future	4,936.5800	4.9366	5,313.5800	5.3136	7.637	0	0	0
2021/03/02	R248	03/02/2022	11.47	Call	Bond Future	5,624.8900	5.6249	5,164.1200	5.1641	(8.192)	0	0	0
2021/03/02	R248	03/02/2022			Bond Future	11.3759	82.0886	11.5026	81.2475	1.114	0.0000	0.0000	0
2021/03/02	R248	03/02/2022	11.48	Put	Bond Future	4,967.4400	4.9674	5,346.1000	5.3461	7.623	0	0	0
2021/03/02	R248	03/02/2022	11.49	Call	Bond Future	5,694.6300	5.6946	5,230.5200	5.2305	(8.150)	0	0	0
2021/03/02	R248	03/02/2022	11.47	Put	Bond Future	4,998.7900	4.9988	5,379.1300	5.3791	7.609	0	0	0

Total

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