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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/03/2021 TO 15/03/2021

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
2021/03/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	2025	06/05/2021		Bond Future	150.1532	150.1532	150.4878	150.4878	0.223	0.0000	0.0000	7,797
2021/03/15	2025	05/08/2021		Bond Future	150.2641	150.2641	150.6017	150.6017	0.225	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
2021/03/15	2025	04/11/2021			Bond Future	151.9508	151.9508	152.2918	152.2918	0.224	0.0000	0.0000	0
2021/03/15	2025	03/02/2022			Bond Future	152.1377	152.1377	152.4824	152.4824	0.227	0.0000	0.0000	0
2021/03/15	2029	06/05/2021			Bond Future	107.3545	107.3545	107.5165	107.5165	0.151	0.0000	0.0000	2,382
2021/03/15	2029	05/08/2021			Bond Future	108.5280	108.5280	108.6913	108.6913	0.150	0.0000	0.0000	0
2021/03/15	2029	04/11/2021			Bond Future	108.5958	108.5958	108.7606	108.7606	0.152	0.0000	0.0000	0
2021/03/15	2029	03/02/2022			Bond Future	109.8425	109.8425	110.0091	110.0091	0.152	0.0000	0.0000	0
2021/03/15	2030	06/05/2021	11.70	Call	Bond Future	11,313.4600	11.3135	11,779.3700	11.7794	4.118	0	0	0
2021/03/15	2030	06/05/2021	11.70	Put	Bond Future	5.5300	0.0055	2.9800	0.0030	(46.112)	0	0	0
2021/03/15	2030	06/05/2021	11.69	Call	Bond Future	11,267.1900	11.2672	11,733.0100	11.7330	4.134	0	0	0
2021/03/15	2030	06/05/2021	11.69	Put	Bond Future	5.7400	0.0057	3.1000	0.0031	(45.993)	0	0	0
2021/03/15	2030	06/05/2021	8.90	Call	Bond Future	472.3000	0.4723	547.3500	0.5473	15.890	0	0	0
2021/03/15	2030	06/05/2021	9.00	Call	Bond Future	607.1600	0.6072	700.7400	0.7007	15.413	0	0	0
2021/03/15	2030	06/05/2021	9.00	Put	Bond Future	3,245.4400	3.2454	2,870.5600	2.8706	(11.551)	0	0	5,000
2021/03/15	2030	06/05/2021	9.25	Call	Bond Future	1,069.0800	1.0691	1,218.2100	1.2182	13.949	0	0	0
2021/03/15	2030	06/05/2021	9.25	Put	Bond Future	2,289.5300	2.2895	1,970.2000	1.9702	(13.947)	0	0	0
2021/03/15	2030	06/05/2021	9.35	Call	Bond Future	1,303.9200	1.3039	1,477.8400	1.4778	13.338	0	0	0
2021/03/15	2030	06/05/2021	9.27	Put	Bond Future	2,221.9700	2.2220	1,907.5100	1.9075	(14.152)	0	0	0
2021/03/15	2030	06/05/2021	9.27	Call	Bond Future	1,113.7500	1.1138	1,267.7500	1.2678	13.827	0	0	300
2021/03/15	2030	06/05/2021	10.95	Call	Bond Future	7,789.7000	7.7897	8,234.6700	8.2347	5.712	0	0	0
2021/03/15	2030	06/05/2021	10.95	Put	Bond Future	68.2200	0.0682	44.7300	0.0447	(34.433)	0	0	300
2021/03/15	2030	06/05/2021	9.92	Call	Bond Future	3,148.5300	3.1485	3,464.0500	3.4640	10.021	0	0	0
2021/03/15	2030	06/05/2021	7.97	Call	Bond Future	22.2800	0.0223	25.8200	0.0258	15.889	0	0	700
2021/03/15	2030	06/05/2021	10.04	Call	Bond Future	3,632.4400	3.6324	3,972.9100	3.9729	9.373	0	0	0
2021/03/15	2030	06/05/2021	10.04	Put	Bond Future	550.4300	0.5504	422.4400	0.4224	(23.253)	0	0	0
2021/03/15	2030	06/05/2021	9.15	Put	Bond Future	2,647.6500	2.6476	2,304.7900	2.3048	(12.950)	0	0	0
2021/03/15	2030	06/05/2021	9.15	Call	Bond Future	863.4000	0.8634	989.0000	0.9890	14.547	0	0	0
2021/03/15	2030	06/05/2021			Bond Future	9.4692	93.5937	9.3846	94.0622	(0.893)	0.0000	0.0000	115,390
2021/03/15	2030	06/05/2021	11.71	Call	Bond Future	11,359.7000	11.3597	11,825.6900	11.8257	4.102	0	0	0
2021/03/15	2030	06/05/2021	11.71	Put	Bond Future	5.3300	0.0053	2.8600	0.0029	(46.341)	0	0	0
2021/03/15	2030	06/05/2021	8.95	Call	Bond Future	536.6600	0.5367	620.6800	0.6207	15.656	0	0	0
2021/03/15	2030	06/05/2021	8.95	Put	Bond Future	3,461.8500	3.4619	3,077.4100	3.0774	(11.105)	0	0	2,500
2021/03/15	2030	06/05/2021	8.36	Put	Bond Future	6,492.5800	6.4926	6,040.2200	6.0402	(6.967)	0	0	0
2021/03/15	2030	06/05/2021	8.36	Call	Bond Future	95.1900	0.0952	111.2900	0.1113	16.914	0	0	0
2021/03/15	2030	06/05/2021	8.86	Put	Bond Future	3,869.5700	3.8696	3,469.4200	3.4694	(10.341)	0	0	0
2021/03/15	2030	06/05/2021	8.86	Call	Bond Future	425.0800	0.4251	493.3900	0.4934	16.070	0	0	0
2021/03/15	2030	06/05/2021	8.90	Put	Bond Future	3,685.5400	3.6855	3,292.1300	3.2921	(10.674)	0	0	2,500
2021/03/15	2030	06/05/2021	9.35	Put	Bond Future	1,964.9800	1.9650	1,670.4400	1.6704	(14.989)	0	0	0
2021/03/15	2030	06/05/2021	8.77	Put	Bond Future	4,299.2900	4.2993	3,885.3900	3.8854	(9.627)	0	0	0
2021/03/15	2030	06/05/2021	8.77	Call	Bond Future	331.8200	0.3318	386.3800	0.3864	16.443	0	0	300
2021/03/15	2030	06/05/2021	9.92	Put	Bond Future	703.1200	0.7031	550.1800	0.5502	(21.752)	0	0	700
2021/03/15	2030	06/05/2021	9.22	Call	Bond Future	1,004.3600	1.0044	1,146.2700	1.1463	14.129	0	0	0
2021/03/15	2030	06/05/2021	9.22	Put	Bond Future	2,393.4900	2.3935	2,066.9400	2.0669	(13.643)	0	0	700
2021/03/15	2030	06/05/2021	7.97	Put	Bond Future	8,805.2000	8.8052	8,340.2800	8.3403	(5.280)	0	0	0
2021/03/15	2030	06/05/2021	10.74	Call	Bond Future	6,802.8700	6.8029	7,232.7900	7.2328	6.320	0	0	0
2021/03/15	2030	06/05/2021	10.74	Put	Bond Future	123.2400	0.1232	84.7000	0.0847	(31.272)	0	0	0
2021/03/15	2030	05/08/2021	8.83	Call	Bond Future	848.5200	0.8485	946.1200	0.9461	11.502	0	0	479

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
2021/03/15	2030	05/08/2021	10.15	Call	Bond Future	4,016.2900	4.0163	4,306.3400	4.3063	7.222	0	0	0
2021/03/15	2030	05/08/2021	10.30	Put	Bond Future	1,397.8400	1.3978	1,234.4700	1.2345	(11.687)	0	0	200
2021/03/15	2030	05/08/2021	8.78	Put	Bond Future	5,835.5500	5.8355	5,453.9800	5.4540	(6.539)	0	0	0
2021/03/15	2030	05/08/2021	8.78	Call	Bond Future	782.9600	0.7830	874.5000	0.8745	11.692	0	0	200
2021/03/15	2030	05/08/2021	7.70	Put	Bond Future	11,597.4300	11.5974	11,140.1800	11.1402	(3.943)	0	0	0
2021/03/15	2030	05/08/2021	9.45	Call	Bond Future	1,991.1800	1.9912	2,176.5100	2.1765	9.308	0	0	600
2021/03/15	2030	05/08/2021	12.10	Call	Bond Future	11,821.9000	11.8219	12,273.5300	12.2735	3.820	0	0	0
2021/03/15	2030	05/08/2021	12.10	Put	Bond Future	108.5700	0.1086	87.0900	0.0871	(19.784)	0	0	600
2021/03/15	2030	05/08/2021	10.42	Call	Bond Future	4,988.0900	4.9881	5,312.4400	5.3124	6.502	0	0	0
2021/03/15	2030	05/08/2021	10.42	Put	Bond Future	1,232.7000	1.2327	1,083.9400	1.0839	(12.068)	0	0	0
2021/03/15	2030	05/08/2021	10.41	Call	Bond Future	4,950.6900	4.9507	5,273.8600	5.2739	6.528	0	0	0
2021/03/15	2030	05/08/2021	10.41	Put	Bond Future	1,245.7500	1.2458	1,095.8100	1.0958	(12.036)	0	0	0
2021/03/15	2030	05/08/2021			Bond Future	9.6956	90.5885	9.6071	91.0616	(0.913)	0.0000	0.0000	0
2021/03/15	2030	05/08/2021	8.83	Put	Bond Future	5,615.9400	5.6159	5,240.4300	5.2404	(6.687)	0	0	0
2021/03/15	2030	05/08/2021	10.15	Put	Bond Future	1,636.4600	1.6365	1,453.4000	1.4534	(11.186)	0	0	479
2021/03/15	2030	05/08/2021	9.75	Call	Bond Future	2,764.1700	2.7642	2,995.7100	2.9957	8.376	0	0	0
2021/03/15	2030	05/08/2021	9.75	Put	Bond Future	2,474.7300	2.4747	2,233.1600	2.2332	(9.761)	0	0	479
2021/03/15	2030	05/08/2021	10.30	Call	Bond Future	4,545.3400	4.5453	4,855.0800	4.8551	6.814	0	0	0
2021/03/15	2030	05/08/2021	7.70	Call	Bond Future	109.3700	0.1094	125.2300	0.1252	14.501	0	0	200
2021/03/15	2030	05/08/2021	8.95	Put	Bond Future	5,108.6800	5.1087	4,748.4800	4.7485	(7.051)	0	0	0
2021/03/15	2030	05/08/2021	8.95	Call	Bond Future	1,021.2100	1.0212	1,134.1200	1.1341	11.056	0	0	600
2021/03/15	2030	05/08/2021	9.45	Put	Bond Future	3,311.8200	3.3118	3,024.0400	3.0240	(8.689)	0	0	0
2021/03/15	2030	05/08/2021	10.43	Call	Bond Future	5,025.5800	5.0256	5,351.1000	5.3511	6.477	0	0	0
2021/03/15	2030	05/08/2021	10.43	Put	Bond Future	1,219.7800	1.2198	1,072.1900	1.0722	(12.100)	0	0	0
2021/03/15	2030	04/11/2021	9.20	Call	Bond Future	1,650.4100	1.6504	1,796.7800	1.7968	8.869	0	0	1,102
2021/03/15	2030	04/11/2021	11.26	Call	Bond Future	7,695.8500	7.6959	8,063.3000	8.0633	4.775	0	0	0
2021/03/15	2030	04/11/2021	8.27	Put	Bond Future	9,548.6000	9.5486	9,130.5000	9.1305	(4.379)	0	0	0
2021/03/15	2030	04/11/2021	8.27	Call	Bond Future	546.3500	0.5463	606.2600	0.6063	10.965	0	0	300
2021/03/15	2030	04/11/2021	8.77	Put	Bond Future	7,159.4400	7.1594	6,782.0700	6.7821	(5.271)	0	0	0
2021/03/15	2030	04/11/2021	11.44	Put	Bond Future	902.3200	0.9023	806.1000	0.8061	(10.664)	0	0	300
2021/03/15	2030	04/11/2021	10.60	Call	Bond Future	5,358.5200	5.3585	5,667.5300	5.6675	5.767	0	0	0
2021/03/15	2030	04/11/2021	10.60	Put	Bond Future	1,903.4700	1.9035	1,734.4700	1.7345	(8.879)	0	0	0
2021/03/15	2030	04/11/2021	10.59	Put	Bond Future	1,918.1300	1.9181	1,748.1400	1.7481	(8.862)	0	0	0
2021/03/15	2030	04/11/2021			Bond Future	9.9123	91.5849	9.8198	92.0629	(0.933)	0.0000	0.0000	0
2021/03/15	2030	04/11/2021	9.20	Put	Bond Future	5,419.4900	5.4195	5,087.8500	5.0879	(6.119)	0	0	0
2021/03/15	2030	04/11/2021	11.26	Put	Bond Future	1,085.9300	1.0859	975.3700	0.9754	(10.181)	0	0	1,102
2021/03/15	2030	04/11/2021	9.90	Put	Bond Future	3,285.0600	3.2851	3,037.9500	3.0380	(7.522)	0	0	0
2021/03/15	2030	04/11/2021	9.90	Call	Bond Future	3,221.8600	3.2219	3,452.7600	3.4528	7.167	0	0	1,102
2021/03/15	2030	04/11/2021	8.77	Call	Bond Future	1,016.0300	1.0160	1,116.6700	1.1167	9.905	0	0	300
2021/03/15	2030	04/11/2021	11.44	Call	Bond Future	8,346.4500	8.3464	8,728.2400	8.7282	4.574	0	0	0
2021/03/15	2030	04/11/2021	10.61	Call	Bond Future	5,392.9300	5.3929	5,702.9100	5.7029	5.748	0	0	0
2021/03/15	2030	04/11/2021	10.61	Put	Bond Future	1,888.9200	1.8889	1,720.8900	1.7209	(8.896)	0	0	0
2021/03/15	2030	04/11/2021	10.59	Call	Bond Future	5,324.1900	5.3242	5,632.2100	5.6322	5.785	0	0	0
2021/03/15	2030	03/02/2022	8.39	Put	Bond Future	10,157.2200	10.1572	9,751.7100	9.7517	(3.992)	0	0	0
2021/03/15	2030	03/02/2022	8.39	Call	Bond Future	830.8200	0.8308	908.5400	0.9085	9.355	0	0	101
2021/03/15	2030	03/02/2022	9.35	Call	Bond Future	2,033.1900	2.0332	2,191.0700	2.1911	7.765	0	0	0
2021/03/15	2030	03/02/2022	9.35	Put	Bond Future	6,121.0400	6.1210	5,795.6900	5.7957	(5.315)	0	0	101
2021/03/15	2030	03/02/2022	9.45	Call	Bond Future	2,222.6300	2.2226	2,390.6300	2.3906	7.559	0	0	0

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2021/03/15	2030	03/02/2022	9.45	Put	Bond Future	5,785.5900	5.7856	5,470.3600	5.4704	(5.449)	0	0	0
2021/03/15	2030	03/02/2022			Bond Future	10.1487	88.6115	10.0518	89.0947	(0.954)	0.0000	0.0000	0
2021/03/15	2030	03/02/2022	9.78	Call	Bond Future	2,920.4600	2.9205	3,122.3200	3.1223	6.912	0	0	0
2021/03/15	2030	03/02/2022	9.78	Put	Bond Future	4,778.1200	4.7781	4,496.7500	4.4968	(5.889)	0	0	101
2021/03/15	2030	03/02/2022	9.43	Call	Bond Future	2,183.8900	2.1839	2,349.8500	2.3499	7.599	0	0	0
2021/03/15	2030	03/02/2022	9.43	Put	Bond Future	5,851.5200	5.8515	5,534.2500	5.5342	(5.422)	0	0	0
2021/03/15	2030	03/02/2022	9.44	Call	Bond Future	2,203.3700	2.2034	2,370.3500	2.3703	7.578	0	0	0
2021/03/15	2030	03/02/2022	9.44	Put	Bond Future	5,818.6500	5.8187	5,502.4000	5.5024	(5.435)	0	0	0
2021/03/15	2032	06/05/2021	12.12	Call	Bond Future	10,425.8600	10.4259	10,917.8500	10.9179	4.719	0	0	0
2021/03/15	2032	06/05/2021	12.12	Put	Bond Future	25.1300	0.0251	15.3000	0.0153	(39.117)	0	0	0
2021/03/15	2032	06/05/2021	12.57	Call	Bond Future	12,597.5500	12.5976	13,096.8400	13.0968	3.963	0	0	0
2021/03/15	2032	06/05/2021			Bond Future	10.2033	88.2407	10.1188	88.7425	(0.828)	0.0000	0.0000	132,910
2021/03/15	2032	06/05/2021	12.11	Call	Bond Future	10,376.9600	10.3770	10,868.6800	10.8687	4.739	0	0	0
2021/03/15	2032	06/05/2021	12.11	Put	Bond Future	25.9300	0.0259	15.8300	0.0158	(38.951)	0	0	0
2021/03/15	2032	06/05/2021	12.10	Call	Bond Future	10,328.0300	10.3280	10,819.4600	10.8195	4.758	0	0	0
2021/03/15	2032	06/05/2021	12.10	Put	Bond Future	26.7600	0.0268	16.3700	0.0164	(38.827)	0	0	0
2021/03/15	2032	06/05/2021	12.57	Put	Bond Future	5.5200	0.0055	2.9900	0.0030	(45.833)	0	0	736
2021/03/15	2032	06/05/2021	10.33	Put	Bond Future	1,476.6300	1.4766	1,225.2300	1.2252	(17.025)	0	0	0
2021/03/15	2032	06/05/2021	10.33	Call	Bond Future	2,221.5500	2.2216	2,471.9700	2.4720	11.272	0	0	736
2021/03/15	2032	05/08/2021	11.37	Call	Bond Future	6,350.5100	6.3505	6,717.3800	6.7174	5.777	0	0	0
2021/03/15	2032	05/08/2021	11.37	Put	Bond Future	1,165.1900	1.1652	1,025.2600	1.0253	(12.009)	0	0	0
2021/03/15	2032	05/08/2021			Bond Future	10.4265	89.1834	10.3385	89.6902	(0.845)	0.0000	0.0000	0
2021/03/15	2032	05/08/2021	11.35	Call	Bond Future	6,268.1000	6.2681	6,632.8400	6.6328	5.819	0	0	0
2021/03/15	2032	05/08/2021	11.35	Put	Bond Future	1,188.2100	1.1882	1,046.1500	1.0461	(11.956)	0	0	0
2021/03/15	2032	05/08/2021	11.36	Call	Bond Future	6,309.2800	6.3093	6,675.0800	6.6751	5.798	0	0	0
2021/03/15	2032	05/08/2021	11.36	Put	Bond Future	1,176.6500	1.1767	1,035.6500	1.0356	(11.983)	0	0	0
2021/03/15	2032	04/11/2021	9.83	Call	Bond Future	1,683.9600	1.6840	1,830.8800	1.8309	8.725	0	0	700
2021/03/15	2032	04/11/2021	11.71	Put	Bond Future	1,664.5700	1.6646	1,515.4900	1.5155	(8.956)	0	0	0
2021/03/15	2032	04/11/2021	11.69	Call	Bond Future	7,209.1700	7.2092	7,570.4500	7.5704	5.011	0	0	0
2021/03/15	2032	04/11/2021	11.70	Call	Bond Future	7,247.7200	7.2477	7,609.8600	7.6099	4.997	0	0	0
2021/03/15	2032	04/11/2021			Bond Future	10.6503	86.0187	10.5586	86.5308	(0.862)	0.0000	0.0000	0
2021/03/15	2032	04/11/2021	9.83	Put	Bond Future	6,412.2300	6.4122	6,047.0800	6.0471	(5.695)	0	0	0
2021/03/15	2032	04/11/2021	12.81	Call	Bond Future	11,489.5900	11.4896	11,936.6900	11.9367	3.891	0	0	0
2021/03/15	2032	04/11/2021	12.81	Put	Bond Future	556.4700	0.5565	491.5000	0.4915	(11.675)	0	0	700
2021/03/15	2032	04/11/2021	11.71	Call	Bond Future	7,286.5400	7.2865	7,649.5300	7.6495	4.982	0	0	0
2021/03/15	2032	04/11/2021	11.69	Put	Bond Future	1,688.5400	1.6885	1,537.7500	1.5378	(8.930)	0	0	0
2021/03/15	2032	04/11/2021	9.33	Put	Bond Future	8,754.7200	8.7547	8,337.2300	8.3372	(4.769)	0	0	0
2021/03/15	2032	04/11/2021	9.33	Call	Bond Future	970.3600	0.9704	1,064.9400	1.0649	9.747	0	0	700
2021/03/15	2032	04/11/2021	11.70	Put	Bond Future	1,676.4000	1.6764	1,526.4700	1.5265	(8.944)	0	0	0
2021/03/15	2032	03/02/2022	9.81	Call	Bond Future	1,818.8300	1.8188	1,962.4300	1.9624	7.895	0	0	0
2021/03/15	2032	03/02/2022	9.81	Put	Bond Future	7,900.3400	7.9003	7,526.2200	7.5262	(4.735)	0	0	198
2021/03/15	2032	03/02/2022	8.91	Put	Bond Future	12,388.4500	12.3885	11,942.0200	11.9420	(3.604)	0	0	0
2021/03/15	2032	03/02/2022	10.66	Call	Bond Future	3,635.7600	3.6358	3,868.6900	3.8687	6.407	0	0	0
2021/03/15	2032	03/02/2022	10.66	Put	Bond Future	4,875.1000	4.8751	4,590.3100	4.5903	(5.842)	0	0	97
2021/03/15	2032	03/02/2022	10.42	Call	Bond Future	3,039.4600	3.0395	3,246.6100	3.2466	6.815	0	0	0
2021/03/15	2032	03/02/2022	10.42	Put	Bond Future	5,609.8900	5.6099	5,299.3200	5.2993	(5.536)	0	0	0
2021/03/15	2032	03/02/2022	10.45	Put	Bond Future	5,513.5400	5.5135	5,206.2000	5.2062	(5.574)	0	0	198

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
2021/03/15	2032	03/02/2022	10.43	Call	Bond Future	3,063.1100	3.0631	3,271.3300	3.2713	6.798	0	0	0
2021/03/15	2032	03/02/2022	10.43	Put	Bond Future	5,577.5200	5.5775	5,268.0200	5.2680	(5.549)	0	0	0
2021/03/15	2032	03/02/2022			Bond Future	10.8880	86.9869	10.7922	87.5047	(0.880)	0.0000	0.0000	0
2021/03/15	2032	03/02/2022	10.14	Call	Bond Future	2,412.1800	2.4122	2,589.2200	2.5892	7.339	0	0	0
2021/03/15	2032	03/02/2022	10.14	Put	Bond Future	6,571.0700	6.5711	6,230.3900	6.2304	(5.185)	0	0	97
2021/03/15	2032	03/02/2022	9.14	Put	Bond Future	11,138.7100	11.1387	10,708.0000	10.7080	(3.867)	0	0	0
2021/03/15	2032	03/02/2022	9.14	Call	Bond Future	978.3700	0.9784	1,065.3800	1.0654	8.893	0	0	97
2021/03/15	2032	03/02/2022	8.91	Call	Bond Future	771.5100	0.7715	842.8000	0.8428	9.240	0	0	198
2021/03/15	2032	03/02/2022	10.44	Call	Bond Future	3,087.1800	3.0872	3,296.4800	3.2965	6.780	0	0	0
2021/03/15	2032	03/02/2022	10.44	Put	Bond Future	5,545.6200	5.5456	5,237.2000	5.2372	(5.562)	0	0	0
2021/03/15	2032	03/02/2022	10.45	Call	Bond Future	3,111.0200	3.1110	3,321.4000	3.3214	6.762	0	0	0
2021/03/15	2033	06/05/2021			Bond Future	101.6428	101.6428	102.3872	102.3872	0.732	0.0000	0.0000	9,583
2021/03/15	2033	05/08/2021			Bond Future	102.7539	102.7539	103.5059	103.5059	0.732	0.0000	0.0000	0
2021/03/15	2033	04/11/2021			Bond Future	102.6825	102.6825	103.4427	103.4427	0.740	0.0000	0.0000	0
2021/03/15	2033	03/02/2022			Bond Future	103.8614	103.8614	104.6301	104.6301	0.740	0.0000	0.0000	0
2021/03/15	2037	06/05/2021	12.43	Call	Bond Future	7,627.2600	7.6273	7,976.0900	7.9761	4.573	0	0	0
2021/03/15	2037	06/05/2021	12.44	Put	Bond Future	213.7300	0.2137	162.8400	0.1628	(23.810)	0	0	0
2021/03/15	2037	06/05/2021	12.42	Call	Bond Future	7,578.4700	7.5785	7,926.3600	7.9264	4.591	0	0	0
2021/03/15	2037	06/05/2021			Bond Future	11.1521	82.8551	11.0881	83.2558	(0.574)	0.0000	0.0000	131,454
2021/03/15	2037	06/05/2021	12.43	Put	Bond Future	218.6700	0.2187	166.8700	0.1669	(23.689)	0	0	0
2021/03/15	2037	06/05/2021	12.44	Call	Bond Future	7,676.1000	7.6761	8,025.8400	8.0258	4.556	0	0	0
2021/03/15	2037	06/05/2021	12.42	Put	Bond Future	223.7100	0.2237	170.9700	0.1710	(23.575)	0	0	0
2021/03/15	2037	05/08/2021	12.27	Call	Bond Future	6,580.8300	6.5808	6,854.2000	6.8542	4.154	0	0	0
2021/03/15	2037	05/08/2021	12.27	Put	Bond Future	1,486.5200	1.4865	1,355.2800	1.3553	(8.829)	0	0	0
2021/03/15	2037	05/08/2021	12.28	Call	Bond Future	6,622.4800	6.6225	6,896.7000	6.8967	4.141	0	0	0
2021/03/15	2037	05/08/2021	12.26	Put	Bond Future	1,499.7200	1.4997	1,367.6200	1.3676	(8.808)	0	0	0
2021/03/15	2037	05/08/2021			Bond Future	11.3837	79.4848	11.3170	79.8894	(0.586)	0.0000	0.0000	0
2021/03/15	2037	05/08/2021	12.28	Put	Bond Future	1,473.5900	1.4736	1,343.2000	1.3432	(8.848)	0	0	0
2021/03/15	2037	05/08/2021	12.26	Call	Bond Future	6,539.3800	6.5394	6,811.8900	6.8119	4.167	0	0	0
2021/03/15	2037	04/11/2021	12.82	Put	Bond Future	1,746.9100	1.7469	1,627.3100	1.6273	(6.846)	0	0	0
2021/03/15	2037	04/11/2021	12.83	Call	Bond Future	8,458.8600	8.4589	8,748.7100	8.7487	3.427	0	0	0
2021/03/15	2037	04/11/2021			Bond Future	11.6034	80.3594	11.5341	80.7682	(0.597)	0.0000	0.0000	0
2021/03/15	2037	04/11/2021	12.82	Call	Bond Future	8,422.5000	8.4225	8,711.6400	8.7116	3.433	0	0	0
2021/03/15	2037	04/11/2021	12.83	Put	Bond Future	1,732.0800	1.7321	1,613.1900	1.6132	(6.864)	0	0	0
2021/03/15	2037	04/11/2021	12.81	Call	Bond Future	8,386.1900	8.3862	8,674.6200	8.6746	3.439	0	0	0
2021/03/15	2037	04/11/2021	12.81	Put	Bond Future	1,761.8400	1.7618	1,641.5300	1.6415	(6.829)	0	0	0
2021/03/15	2037	03/02/2022	11.46	Call	Bond Future	3,690.9400	3.6909	3,860.7900	3.8608	4.602	0	0	0
2021/03/15	2037	03/02/2022	11.47	Put	Bond Future	5,868.7600	5.8688	5,626.1800	5.6262	(4.133)	0	0	0
2021/03/15	2037	03/02/2022	11.45	Call	Bond Future	3,664.5300	3.6645	3,833.5700	3.8336	4.613	0	0	0
2021/03/15	2037	03/02/2022			Bond Future	11.8401	77.0095	11.7678	77.4228	(0.611)	0.0000	0.0000	0
2021/03/15	2037	03/02/2022	11.46	Put	Bond Future	5,901.9500	5.9020	5,658.5500	5.6586	(4.124)	0	0	0
2021/03/15	2037	03/02/2022	11.47	Call	Bond Future	3,717.1400	3.7171	3,887.8100	3.8878	4.591	0	0	0
2021/03/15	2037	03/02/2022	11.45	Put	Bond Future	5,935.0000	5.9350	5,690.7900	5.6908	(4.115)	0	0	0
2021/03/15	2038	06/05/2021			Bond Future	115.3802	115.3802	115.3873	115.3873	0.006	0.0000	0.0000	7,799
2021/03/15	2038	05/08/2021			Bond Future	114.9196	114.9196	114.9264	114.9264	0.006	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
2021/03/15	2038	04/11/2021			Bond Future	116.2097	116.2097	116.2163	116.2163	0.006	0.0000	0.0000	0
2021/03/15	2038	03/02/2022			Bond Future	115.7918	115.7918	115.7983	115.7983	0.006	0.0000	0.0000	0
2021/03/15	2040	06/05/2021	12.44	Call	Bond Future	7,620.4200	7.6204	7,859.4100	7.8594	3.136	0	0	0
2021/03/15	2040	06/05/2021	12.44	Put	Bond Future	265.8400	0.2658	214.9700	0.2150	(19.136)	0	0	0
2021/03/15	2040	06/05/2021	10.83	Put	Bond Future	3,786.3800	3.7864	3,536.1700	3.5362	(6.608)	0	0	0
2021/03/15	2040	06/05/2021	10.83	Call	Bond Future	922.8100	0.9228	962.4600	0.9625	4.297	0	0	300
2021/03/15	2040	06/05/2021	11.58	Put	Bond Future	1,238.5700	1.2386	1,091.4800	1.0915	(11.876)	0	0	0
2021/03/15	2040	06/05/2021	11.58	Call	Bond Future	3,397.2800	3.3973	3,540.0500	3.5400	4.202	0	0	300
2021/03/15	2040	06/05/2021			Bond Future	11.2487	85.0410	11.2053	85.3308	(0.386)	0.0000	0.0000	77,906
2021/03/15	2040	06/05/2021	12.43	Call	Bond Future	7,569.2400	7.5692	7,807.3700	7.8074	3.146	0	0	0
2021/03/15	2040	06/05/2021	12.43	Put	Bond Future	271.9000	0.2719	220.1700	0.2202	(19.025)	0	0	0
2021/03/15	2040	06/05/2021	12.42	Call	Bond Future	7,518.1300	7.5181	7,755.3800	7.7554	3.156	0	0	0
2021/03/15	2040	06/05/2021	12.42	Put	Bond Future	278.0900	0.2781	225.4800	0.2255	(18.918)	0	0	0
2021/03/15	2040	06/05/2021	13.38	Call	Bond Future	12,453.1400	12.4531	12,735.9600	12.7360	2.271	0	0	0
2021/03/15	2040	06/05/2021	13.38	Put	Bond Future	23.2400	0.0232	16.2000	0.0162	(30.293)	0	0	300
2021/03/15	2040	05/08/2021	11.05	Put	Bond Future	5,052.7200	5.0527	4,842.7800	4.8428	(4.155)	0	0	0
2021/03/15	2040	05/08/2021	11.05	Call	Bond Future	2,241.5100	2.2415	2,324.1300	2.3241	3.686	0	0	900
2021/03/15	2040	05/08/2021	12.48	Call	Bond Future	7,524.2700	7.5243	7,718.2500	7.7183	2.578	0	0	0
2021/03/15	2040	05/08/2021	12.49	Put	Bond Future	1,425.4800	1.4255	1,327.5000	1.3275	(6.873)	0	0	0
2021/03/15	2040	05/08/2021	12.47	Call	Bond Future	7,480.0000	7.4800	7,673.3700	7.6734	2.585	0	0	0
2021/03/15	2040	05/08/2021			Bond Future	11.4744	81.4437	11.4292	81.7363	(0.394)	0.0000	0.0000	0
2021/03/15	2040	05/08/2021	11.55	Put	Bond Future	3,286.7600	3.2868	3,118.8300	3.1188	(5.109)	0	0	0
2021/03/15	2040	05/08/2021	11.55	Call	Bond Future	3,771.5700	3.7716	3,896.2000	3.8962	3.304	0	0	900
2021/03/15	2040	05/08/2021	14.80	Call	Bond Future	17,633.8800	17.6339	17,917.3100	17.9173	1.607	0	0	0
2021/03/15	2040	05/08/2021	14.80	Put	Bond Future	65.5700	0.0656	56.4400	0.0564	(13.924)	0	0	900
2021/03/15	2040	05/08/2021	12.48	Put	Bond Future	1,437.7700	1.4378	1,339.1900	1.3392	(6.856)	0	0	0
2021/03/15	2040	05/08/2021	12.49	Call	Bond Future	7,568.7400	7.5687	7,763.3200	7.7633	2.571	0	0	0
2021/03/15	2040	05/08/2021	12.47	Put	Bond Future	1,450.3300	1.4503	1,351.1400	1.3511	(6.839)	0	0	0
2021/03/15	2040	04/11/2021	12.90	Call	Bond Future	8,846.7800	8.8468	9,048.9700	9.0490	2.285	0	0	0
2021/03/15	2040	04/11/2021	12.90	Put	Bond Future	1,806.9100	1.8069	1,713.4900	1.7135	(5.170)	0	0	0
2021/03/15	2040	04/11/2021	12.89	Call	Bond Future	8,808.5000	8.8085	9,010.1500	9.0101	2.289	0	0	0
2021/03/15	2040	04/11/2021	12.89	Put	Bond Future	1,822.5400	1.8225	1,728.5800	1.7286	(5.155)	0	0	0
2021/03/15	2040	04/11/2021			Bond Future	11.6883	82.3399	11.6412	82.6355	(0.403)	0.0000	0.0000	0
2021/03/15	2040	04/11/2021	12.91	Call	Bond Future	8,885.1100	8.8851	9,087.8400	9.0878	2.282	0	0	0
2021/03/15	2040	04/11/2021	12.91	Put	Bond Future	1,791.4000	1.7914	1,698.5200	1.6985	(5.185)	0	0	0
2021/03/15	2040	03/02/2022	11.58	Put	Bond Future	6,070.3500	6.0703	5,889.1300	5.8891	(2.985)	0	0	0
2021/03/15	2040	03/02/2022	11.59	Call	Bond Future	4,002.5300	4.0025	4,120.6900	4.1207	2.952	0	0	0
2021/03/15	2040	03/02/2022	11.57	Put	Bond Future	6,105.5500	6.1055	5,923.7400	5.9237	(2.978)	0	0	0
2021/03/15	2040	03/02/2022			Bond Future	11.9184	78.7621	11.8693	79.0609	(0.412)	0.0000	0.0000	0
2021/03/15	2040	03/02/2022	11.58	Call	Bond Future	3,974.3500	3.9744	4,091.9100	4.0919	2.958	0	0	0
2021/03/15	2040	03/02/2022	11.59	Put	Bond Future	6,035.3200	6.0353	5,854.7000	5.8547	(2.993)	0	0	0
2021/03/15	2040	03/02/2022	11.57	Call	Bond Future	3,946.2600	3.9463	4,063.2300	4.0632	2.964	0	0	0
2021/03/15	2044	06/05/2021	12.44	Call	Bond Future	7,290.6600	7.2907	7,556.2500	7.5563	3.643	0	0	0
2021/03/15	2044	06/05/2021	12.44	Put	Bond Future	305.3700	0.3054	245.8800	0.2459	(19.481)	0	0	0
2021/03/15	2044	06/05/2021	12.43	Call	Bond Future	7,238.8800	7.2389	7,503.6900	7.5037	3.658	0	0	0
2021/03/15	2044	06/05/2021	12.43	Put	Bond Future	310.6400	0.3106	250.3700	0.2504	(19.402)	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
2021/03/15	2044	06/05/2021	11.40	Call	Bond Future	2,410.7200	2.4107	2,539.1700	2.5392	5.328	0	0	0
2021/03/15	2044	06/05/2021	11.40	Put	Bond Future	1,805.6600	1.8057	1,609.0300	1.6090	(10.890)	0	0	3,100
2021/03/15	2044	06/05/2021	11.79	Call	Bond Future	4,042.5400	4.0425	4,234.9600	4.2350	4.760	0	0	0
2021/03/15	2044	06/05/2021	11.79	Put	Bond Future	935.1300	0.9351	802.4700	0.8025	(14.186)	0	0	3,100
2021/03/15	2044	06/05/2021	11.10	Call	Bond Future	1,418.9900	1.4190	1,498.6800	1.4987	5.616	0	0	0
2021/03/15	2044	06/05/2021	12.50	Call	Bond Future	7,601.3900	7.6014	7,871.5300	7.8715	3.554	0	0	0
2021/03/15	2044	06/05/2021	12.50	Put	Bond Future	275.4300	0.2754	220.4900	0.2205	(19.947)	0	0	3,100
2021/03/15	2044	06/05/2021			Bond Future	11.3089	81.6181	11.2604	81.9432	(0.429)	0.0000	0.0000	62,084
2021/03/15	2044	06/05/2021	12.45	Call	Bond Future	7,342.3900	7.3424	7,608.7700	7.6088	3.628	0	0	0
2021/03/15	2044	06/05/2021	12.45	Put	Bond Future	300.1300	0.3001	241.4300	0.2414	(19.558)	0	0	0
2021/03/15	2044	06/05/2021	10.70	Put	Bond Future	4,780.9900	4.7810	4,485.4800	4.4855	(6.181)	0	0	0
2021/03/15	2044	06/05/2021	10.70	Call	Bond Future	528.5000	0.5285	558.0700	0.5581	5.595	0	0	3,100
2021/03/15	2044	06/05/2021	11.10	Put	Bond Future	2,835.7600	2.8358	2,590.3700	2.5904	(8.653)	0	0	3,100
2021/03/15	2044	06/05/2021	11.90	Call	Bond Future	4,562.9500	4.5630	4,771.0500	4.7711	4.561	0	0	0
2021/03/15	2044	06/05/2021	11.90	Put	Bond Future	774.3200	0.7743	657.3400	0.6573	(15.107)	0	0	0
2021/03/15	2044	06/05/2021	11.35	Put	Bond Future	1,954.5400	1.9545	1,749.4600	1.7495	(10.492)	0	0	0
2021/03/15	2044	06/05/2021	11.35	Call	Bond Future	2,228.6400	2.2286	2,348.6400	2.3486	5.384	0	0	3,100
2021/03/15	2044	05/08/2021	12.60	Put	Bond Future	1,314.9200	1.3149	1,214.4000	1.2144	(7.645)	0	0	0
2021/03/15	2044	05/08/2021	12.61	Call	Bond Future	7,808.1700	7.8082	8,036.5000	8.0365	2.924	0	0	0
2021/03/15	2044	05/08/2021	12.61	Put	Bond Future	1,303.4900	1.3035	1,203.6100	1.2036	(7.663)	0	0	0
2021/03/15	2044	05/08/2021			Bond Future	11.5263	78.1094	11.4758	78.4377	(0.439)	0.0000	0.0000	0
2021/03/15	2044	05/08/2021	12.60	Call	Bond Future	7,763.9100	7.7639	7,991.6000	7.9916	2.933	0	0	0
2021/03/15	2044	05/08/2021	12.59	Call	Bond Future	7,719.5300	7.7195	7,946.5800	7.9466	2.941	0	0	0
2021/03/15	2044	05/08/2021	12.59	Put	Bond Future	1,326.3100	1.3263	1,225.1500	1.2252	(7.627)	0	0	0
2021/03/15	2044	04/11/2021	12.91	Call	Bond Future	8,678.4100	8.6784	8,906.5600	8.9066	2.629	0	0	0
2021/03/15	2044	04/11/2021	12.91	Put	Bond Future	1,852.0100	1.8520	1,748.5600	1.7486	(5.586)	0	0	0
2021/03/15	2044	04/11/2021			Bond Future	11.7321	78.9689	11.6795	79.3005	(0.449)	0.0000	0.0000	0
2021/03/15	2044	04/11/2021	12.90	Call	Bond Future	8,636.9700	8.6370	8,864.6100	8.8646	2.636	0	0	0
2021/03/15	2044	04/11/2021	12.90	Put	Bond Future	1,864.0500	1.8641	1,760.0900	1.7601	(5.577)	0	0	0
2021/03/15	2044	04/11/2021	12.89	Call	Bond Future	8,595.7500	8.5958	8,822.8800	8.8229	2.642	0	0	0
2021/03/15	2044	04/11/2021	12.89	Put	Bond Future	1,876.3800	1.8764	1,771.9100	1.7719	(5.568)	0	0	0
2021/03/15	2044	03/02/2022	11.59	Call	Bond Future	3,936.8900	3.9369	4,070.4700	4.0705	3.393	0	0	0
2021/03/15	2044	03/02/2022	11.59	Put	Bond Future	6,202.7800	6.2028	6,001.1100	6.0011	(3.251)	0	0	0
2021/03/15	2044	03/02/2022	11.60	Call	Bond Future	3,964.8400	3.9648	4,099.0900	4.0991	3.386	0	0	0
2021/03/15	2044	03/02/2022	11.60	Put	Bond Future	6,166.8300	6.1668	5,965.8300	5.9658	(3.259)	0	0	0
2021/03/15	2044	03/02/2022			Bond Future	11.9534	75.4784	11.8984	75.8136	(0.460)	0.0000	0.0000	0
2021/03/15	2044	03/02/2022	11.61	Call	Bond Future	3,993.1600	3.9932	4,128.0800	4.1281	3.379	0	0	0
2021/03/15	2044	03/02/2022	11.61	Put	Bond Future	6,131.3400	6.1313	5,931.0100	5.9310	(3.267)	0	0	0
2021/03/15	2046	06/05/2021			Bond Future	103.4015	103.4015	104.0288	104.0288	0.607	0.0000	0.0000	14,893
2021/03/15	2046	05/08/2021			Bond Future	104.5319	104.5319	105.1656	105.1656	0.606	0.0000	0.0000	0
2021/03/15	2046	04/11/2021			Bond Future	103.8977	103.8977	104.5383	104.5383	0.617	0.0000	0.0000	0
2021/03/15	2046	03/02/2022			Bond Future	105.0908	105.0908	105.7387	105.7387	0.617	0.0000	0.0000	0
2021/03/15	2050	06/05/2021			Bond Future	106.5149	106.5149	106.5216	106.5216	0.006	0.0000	0.0000	10,904
2021/03/15	2050	05/08/2021			Bond Future	105.7516	105.7516	105.7578	105.7578	0.006	0.0000	0.0000	0
2021/03/15	2050	04/11/2021			Bond Future	106.9387	106.9387	106.9449	106.9449	0.006	0.0000	0.0000	0
2021/03/15	2050	03/02/2022			Bond Future	106.2188	106.2188	106.2250	106.2250	0.006	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
2021/03/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	AL37	06/05/2021			Index Future	773.9660	773.9660	776.8460	776.8460	0.372	0.0000	0.0000	0
2021/03/15	AL37	05/08/2021			Index Future	782.1460	782.1460	785.0470	785.0470	0.371	0.0000	0.0000	0
2021/03/15	AL37	04/11/2021			Index Future	790.8250	790.8250	793.7510	793.7510	0.370	0.0000	0.0000	0
2021/03/15	AL37	03/02/2022			Index Future	799.7160	799.7160	802.6720	802.6720	0.370	0.0000	0.0000	0
2021/03/15	AL7T	06/05/2021			Index Future	858.9660	858.9660	863.6760	863.6760	0.548	0.0000	0.0000	0
2021/03/15	AL7T	05/08/2021			Index Future	868.0440	868.0440	872.7930	872.7930	0.547	0.0000	0.0000	0
2021/03/15	AL7T	04/11/2021			Index Future	877.6750	877.6750	882.4710	882.4710	0.546	0.0000	0.0000	0
2021/03/15	AL7T	03/02/2022			Index Future	887.5430	887.5430	892.3890	892.3890	0.546	0.0000	0.0000	0
2021/03/15	ALBI	06/05/2021			Index Future	754.3930	754.3930	757.6320	757.6320	0.429	0.0000	0.0000	299
2021/03/15	ALBI	05/08/2021			Index Future	762.3650	762.3650	765.6300	765.6300	0.428	0.0000	0.0000	0
2021/03/15	ALBI	04/11/2021			Index Future	770.8250	770.8250	774.1190	774.1190	0.427	0.0000	0.0000	0
2021/03/15	ALBI	03/02/2022			Index Future	779.4910	779.4910	782.8200	782.8200	0.427	0.0000	0.0000	0
2021/03/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2021/03/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/15	ES33	06/05/2021			Bond Future	11.8590	73.2466	11.7946	73.5748	(0.543)	0.0000	0.0000	350
2021/03/15	ES33	05/08/2021			Bond Future	12.1314	74.0290	12.0642	74.3604	(0.554)	0.0000	0.0000	0
2021/03/15	ES33	04/11/2021			Bond Future	12.4067	71.0678	12.3366	71.4027	(0.565)	0.0000	0.0000	0
2021/03/15	ES33	03/02/2022			Bond Future	12.7029	71.8677	12.6296	72.2062	(0.577)	0.0000	0.0000	0
2021/03/15	ES42	06/05/2021			Bond Future	12.3323	71.8173	12.2882	72.0661	(0.357)	0.0000	0.0000	4,779
2021/03/15	ES42	05/08/2021			Bond Future	12.5897	72.5851	12.5437	72.8363	(0.365)	0.0000	0.0000	0
2021/03/15	ES42	04/11/2021			Bond Future	12.8522	69.1253	12.8041	69.3790	(0.375)	0.0000	0.0000	0
2021/03/15	ES42	03/02/2022			Bond Future	13.1250	69.9039	13.0746	70.1603	(0.384)	0.0000	0.0000	0

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2021/03/15	GOVI	06/05/2021	678.68	Call	GOVI	669,410.0000	66.9410	701,510.0000	70.1510	4.795	0	0	0
2021/03/15	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	06/05/2021	678.67	Call	GOVI	669,510.0000	66.9510	701,610.0000	70.1610	4.795	0	0	0
2021/03/15	GOVI	06/05/2021			GOVI	745.6210	745.6210	748.8310	748.8310	0.431	0.0000	0.0000	985
2021/03/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	06/05/2021	678.69	Call	GOVI	669,310.0000	66.9310	701,410.0000	70.1410	4.796	0	0	0
2021/03/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	05/08/2021	719.14	Call	GOVI	343,610.0000	34.3610	375,960.0000	37.5960	9.415	0	0	0
2021/03/15	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	05/08/2021	719.13	Call	GOVI	343,710.0000	34.3710	376,060.0000	37.6060	9.412	0	0	0
2021/03/15	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	05/08/2021			GOVI	753.5010	753.5010	756.7360	756.7360	0.429	0.0000	0.0000	0
2021/03/15	GOVI	05/08/2021	719.15	Call	GOVI	343,510.0000	34.3510	375,860.0000	37.5860	9.417	0	0	0
2021/03/15	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	04/11/2021	728.41	Call	GOVI	334,520.0000	33.4520	367,170.0000	36.7170	9.760	0	0	0
2021/03/15	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	04/11/2021	728.40	Call	GOVI	334,620.0000	33.4620	367,270.0000	36.7270	9.757	0	0	0
2021/03/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	04/11/2021			GOVI	761.8620	761.8620	765.1270	765.1270	0.429	0.0000	0.0000	0
2021/03/15	GOVI	04/11/2021	728.42	Call	GOVI	334,420.0000	33.4420	367,070.0000	36.7070	9.763	0	0	0
2021/03/15	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	03/02/2022	792.76	Put	GOVI	223,330.0000	22.3330	190,340.0000	19.0340	(14.772)	0	0	0
2021/03/15	GOVI	03/02/2022			GOVI	770.4270	770.4270	773.7260	773.7260	0.428	0.0000	0.0000	0
2021/03/15	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	03/02/2022	792.75	Put	GOVI	223,230.0000	22.3230	190,240.0000	19.0240	(14.778)	0	0	0
2021/03/15	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	GOVI	03/02/2022	792.74	Put	GOVI	223,130.0000	22.3130	190,140.0000	19.0140	(14.785)	0	0	0
2021/03/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/15	IGOV	06/05/2021			Index Future	278.9720	278.9720	279.4600	279.4600	0.175	0.0000	0.0000	897
2021/03/15	IGOV	05/08/2021			Index Future	281.9890	281.9890	282.4790	282.4790	0.174	0.0000	0.0000	0
2021/03/15	IGOV	04/11/2021			Index Future	285.1860	285.1860	285.6790	285.6790	0.173	0.0000	0.0000	0
2021/03/15	IGOV	03/02/2022			Index Future	288.4590	288.4590	288.9570	288.9570	0.173	0.0000	0.0000	0
2021/03/15	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/15	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/15	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4600	89.4600	0.000	0.0000	0.0000	0
2021/03/15	IS05	21/12/2021			Interest Rate Swap	90.8100	90.8100	90.8000	90.8000	(0.011)	0.0000	0.0000	51
2021/03/15	IS05	15/03/2022			Interest Rate Swap	90.3300	90.3300	90.3100	90.3100	(0.022)	0.0000	0.0000	0
2021/03/15	IS05	21/06/2022			Interest Rate Swap	90.5800	90.5800	90.5400	90.5400	(0.044)	0.0000	0.0000	0
2021/03/15	IS05	20/09/2022			Interest Rate Swap	93.8500	93.8500	93.8000	93.8000	(0.053)	0.0000	0.0000	0
2021/03/15	IS05	20/12/2022			Interest Rate Swap	94.4800	94.4800	94.4100	94.4100	(0.074)	0.0000	0.0000	0
2021/03/15	IS05	22/03/2023			Interest Rate Swap	87.0400	87.0400	86.9400	86.9400	(0.115)	0.0000	0.0000	0
2021/03/15	IS05	20/06/2023			Interest Rate Swap	92.7100	92.7100	92.6000	92.6000	(0.119)	0.0000	0.0000	0
2021/03/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	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
2021/03/15	IS10	17/12/2025			Interest Rate Swap	81.9200	81.9200	81.6400	81.6400	(0.342)	0.0000	0.0000	0
2021/03/15	IS10	16/03/2026			Interest Rate Swap	78.5900	78.5900	78.3100	78.3100	(0.356)	0.0000	0.0000	0
2021/03/15	IS10	15/06/2026			Interest Rate Swap	77.1300	77.1300	76.8400	76.8400	(0.376)	0.0000	0.0000	0
2021/03/15	IS10	21/09/2026			Interest Rate Swap	79.2500	79.2500	78.9800	78.9800	(0.341)	0.0000	0.0000	0
2021/03/15	IS10	21/12/2026			Interest Rate Swap	83.3400	83.3400	83.0800	83.0800	(0.312)	0.0000	0.0000	0
2021/03/15	IS10	15/03/2027			Interest Rate Swap	81.9300	81.9300	81.6800	81.6800	(0.305)	0.0000	0.0000	0
2021/03/15	IS10	21/06/2027			Interest Rate Swap	84.1000	84.1000	83.8500	83.8500	(0.297)	0.0000	0.0000	0
2021/03/15	IS10	20/09/2027			Interest Rate Swap	89.9700	89.9700	89.7300	89.7300	(0.267)	0.0000	0.0000	0
2021/03/15	IS10	20/12/2027			Interest Rate Swap	90.4600	90.4600	90.2200	90.2200	(0.265)	0.0000	0.0000	0
2021/03/15	IS10	22/03/2028			Interest Rate Swap	83.6300	83.6300	83.3700	83.3700	(0.311)	0.0000	0.0000	0
2021/03/15	IS10	20/06/2028			Interest Rate Swap	91.4900	91.4900	91.2400	91.2400	(0.273)	0.0000	0.0000	0
2021/03/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/15	JBAF	17/03/2021			Jibar Tradeable Future	3.6650	96.3350	3.6650	96.3350	0.000	0.0000	0.0000	0
2021/03/15	JBAF	21/04/2021			Jibar Tradeable Future	3.7550	96.2450	3.7550	96.2450	0.000	0.0000	0.0000	0
2021/03/15	JBAF	19/05/2021			Jibar Tradeable Future	3.7800	96.2200	3.7700	96.2300	(0.265)	0.0000	0.0000	0
2021/03/15	JBAF	15/06/2021			Jibar Tradeable Future	3.8550	96.1450	3.8550	96.1450	0.000	0.0000	0.0000	0
2021/03/15	JBAF	21/07/2021			Jibar Tradeable Future	3.8900	96.1100	3.8800	96.1200	(0.257)	0.0000	0.0000	0
2021/03/15	JBAF	18/08/2021			Jibar Tradeable Future	4.0200	95.9800	4.0100	95.9900	(0.249)	0.0000	0.0000	0
2021/03/15	JBAF	15/09/2021			Jibar Tradeable Future	4.0500	95.9500	4.0400	95.9600	(0.247)	0.0000	0.0000	30,000
2021/03/15	JBAF	15/12/2021			Jibar Tradeable Future	4.3950	95.6050	4.3650	95.6350	(0.683)	0.0000	0.0000	0
2021/03/15	JBAF	16/03/2022			Jibar Tradeable Future	4.6000	95.4000	4.5500	95.4500	(1.087)	0.0000	0.0000	0
2021/03/15	JBAF	15/06/2022			Jibar Tradeable Future	4.8800	95.1200	4.8200	95.1800	(1.230)	0.0000	0.0000	471
2021/03/15	JBAF	21/09/2022			Jibar Tradeable Future	5.0850	94.9150	5.0150	94.9850	(1.377)	0.0000	0.0000	0
2021/03/15	JBAF	21/12/2022			Jibar Tradeable Future	5.3850	94.6150	5.2950	94.7050	(1.671)	0.0000	0.0000	0
2021/03/15	R023	06/05/2021	7.58	Call	Bond Future	3,546.1200	3.5461	3,673.0000	3.6730	3.578	0	0	0
2021/03/15	R023	06/05/2021	7.58	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2021/03/15	R023	06/05/2021			Bond Future	5.4954	105.3269	5.4225	105.4539	(1.326)	0.0000	0.0000	40,647
2021/03/15	R023	06/05/2021	7.57	Call	Bond Future	3,529.5000	3.5295	3,656.3700	3.6564	3.595	0	0	0
2021/03/15	R023	06/05/2021	7.57	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2021/03/15	R023	06/05/2021	7.56	Call	Bond Future	3,512.8700	3.5129	3,639.7400	3.6397	3.612	0	0	0
2021/03/15	R023	06/05/2021	7.56	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2021/03/15	R023	05/08/2021	5.30	Call	Bond Future	225.0700	0.2251	262.0000	0.2620	16.408	0	0	0
2021/03/15	R023	05/08/2021	5.30	Put	Bond Future	831.7500	0.8317	740.8400	0.7408	(10.930)	0	0	0
2021/03/15	R023	05/08/2021	5.29	Call	Bond Future	219.8600	0.2199	256.2000	0.2562	16.529	0	0	0
2021/03/15	R023	05/08/2021	5.29	Put	Bond Future	841.6500	0.8417	750.1500	0.7502	(10.872)	0	0	0
2021/03/15	R023	05/08/2021			Bond Future	5.7034	106.4520	5.6181	106.5799	(1.495)	0.0000	0.0000	0
2021/03/15	R023	05/08/2021	5.31	Call	Bond Future	230.3500	0.2304	267.8700	0.2679	16.288	0	0	0
2021/03/15	R023	05/08/2021	5.31	Put	Bond Future	821.9300	0.8219	731.6100	0.7316	(10.989)	0	0	0
2021/03/15	R023	04/11/2021	4.91	Call	Bond Future	109.2200	0.1092	129.1400	0.1291	18.238	0	0	0
2021/03/15	R023	04/11/2021	4.91	Put	Bond Future	1,434.6700	1.4347	1,325.6300	1.3256	(7.600)	0	0	0
2021/03/15	R023	04/11/2021	4.90	Call	Bond Future	107.2300	0.1072	126.8500	0.1269	18.297	0	0	0
2021/03/15	R023	04/11/2021	4.90	Put	Bond Future	1,445.5200	1.4455	1,336.1800	1.3362	(7.564)	0	0	0
2021/03/15	R023	04/11/2021			Bond Future	5.9515	103.7143	5.8494	103.8432	(1.717)	0.0000	0.0000	0
2021/03/15	R023	04/11/2021	4.92	Call	Bond Future	111.2400	0.1112	131.4600	0.1315	18.177	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
2021/03/15	R023	04/11/2021	4.92	Put	Bond Future	1,423.8500	1.4238	1,315.1100	1.3151	(7.637)	0	0	0
2021/03/15	R023	03/02/2022	5.08	Call	Bond Future	141.3600	0.1414	165.3400	0.1653	16.964	0	0	0
2021/03/15	R023	03/02/2022	5.08	Put	Bond Future	1,412.1800	1.4122	1,305.8900	1.3059	(7.527)	0	0	0
2021/03/15	R023	03/02/2022			Bond Future	6.3177	104.8812	6.1897	105.0114	(2.025)	0.0000	0.0000	0
2021/03/15	R023	03/02/2022	5.07	Call	Bond Future	139.4800	0.1395	163.2100	0.1632	17.013	0	0	0
2021/03/15	R023	03/02/2022	5.07	Put	Bond Future	1,420.6700	1.4207	1,314.1300	1.3141	(7.499)	0	0	0
2021/03/15	R023	03/02/2022	5.06	Call	Bond Future	137.6300	0.1376	161.1000	0.1611	17.053	0	0	0
2021/03/15	R023	03/02/2022	5.06	Put	Bond Future	1,429.1800	1.4292	1,322.3800	1.3224	(7.473)	0	0	0
2021/03/15	R035	06/05/2021	12.36	Put	Bond Future	134.5000	0.1345	98.9800	0.0990	(26.409)	0	0	0
2021/03/15	R035	06/05/2021	12.37	Call	Bond Future	8,555.5800	8.5556	8,924.1700	8.9242	4.308	0	0	0
2021/03/15	R035	06/05/2021	12.35	Put	Bond Future	137.9200	0.1379	101.6700	0.1017	(26.283)	0	0	0
2021/03/15	R035	06/05/2021	10.55	Call	Bond Future	966.4900	0.9665	1,052.4000	1.0524	8.889	0	0	0
2021/03/15	R035	06/05/2021	10.55	Put	Bond Future	3,375.2100	3.3752	3,057.7200	3.0577	(9.407)	0	0	500
2021/03/15	R035	06/05/2021	10.05	Put	Bond Future	6,018.3700	6.0184	5,637.9400	5.6379	(6.321)	0	0	0
2021/03/15	R035	06/05/2021	10.05	Call	Bond Future	243.6900	0.2437	266.6600	0.2667	9.426	0	0	500
2021/03/15	R035	06/05/2021	10.40	Put	Bond Future	4,073.4100	4.0734	3,732.0500	3.7320	(8.380)	0	0	0
2021/03/15	R035	06/05/2021	12.91	Put	Bond Future	29.9400	0.0299	19.8600	0.0199	(33.667)	0	0	600
2021/03/15	R035	06/05/2021	11.55	Call	Bond Future	4,501.0600	4.5011	4,778.3400	4.7783	6.160	0	0	0
2021/03/15	R035	06/05/2021	11.55	Put	Bond Future	698.7500	0.6988	572.6300	0.5726	(18.049)	0	0	1,650
2021/03/15	R035	06/05/2021	12.77	Call	Bond Future	10,583.5200	10.5835	10,972.6600	10.9727	3.677	0	0	0
2021/03/15	R035	06/05/2021	12.77	Put	Bond Future	44.9000	0.0449	30.6400	0.0306	(31.759)	0	0	1,650
2021/03/15	R035	06/05/2021	10.24	Put	Bond Future	4,908.5900	4.9086	4,546.2600	4.5463	(7.382)	0	0	0
2021/03/15	R035	06/05/2021	10.24	Call	Bond Future	434.5600	0.4346	475.6300	0.4756	9.451	0	0	223
2021/03/15	R035	06/05/2021			Bond Future	10.9252	87.2643	10.8613	87.6677	(0.585)	0.0000	0.0000	100,398
2021/03/15	R035	06/05/2021	12.36	Call	Bond Future	8,504.9200	8.5049	8,872.8000	8.8728	4.325	0	0	0
2021/03/15	R035	06/05/2021	12.37	Put	Bond Future	131.1600	0.1312	96.3500	0.0963	(26.540)	0	0	0
2021/03/15	R035	06/05/2021	12.35	Call	Bond Future	8,454.2900	8.4543	8,821.4400	8.8214	4.343	0	0	0
2021/03/15	R035	06/05/2021	11.05	Call	Bond Future	2,408.3200	2.4083	2,592.2100	2.5922	7.636	0	0	0
2021/03/15	R035	06/05/2021	11.05	Put	Bond Future	1,628.2700	1.6283	1,408.7600	1.4088	(13.481)	0	0	500
2021/03/15	R035	06/05/2021	10.40	Call	Bond Future	674.0200	0.6740	736.0600	0.7361	9.204	0	0	600
2021/03/15	R035	06/05/2021	11.15	Put	Bond Future	1,382.4000	1.3824	1,183.4200	1.1834	(14.394)	0	0	0
2021/03/15	R035	06/05/2021	11.15	Call	Bond Future	2,779.8900	2.7799	2,984.3100	2.9843	7.354	0	0	600
2021/03/15	R035	06/05/2021	12.91	Call	Bond Future	11,287.9500	11.2880	11,681.2700	11.6813	3.484	0	0	0
2021/03/15	R035	06/05/2021	10.81	Put	Bond Future	2,358.7000	2.3587	2,089.8700	2.0899	(11.397)	0	0	0
2021/03/15	R035	06/05/2021	10.81	Call	Bond Future	1,629.5600	1.6296	1,764.1300	1.7641	8.258	0	0	1,650
2021/03/15	R035	06/05/2021	12.02	Call	Bond Future	6,802.3200	6.8023	7,138.6000	7.1386	4.944	0	0	0
2021/03/15	R035	06/05/2021	12.02	Put	Bond Future	301.9300	0.3019	234.8100	0.2348	(22.230)	0	0	223
2021/03/15	R035	06/05/2021	11.32	Call	Bond Future	3,470.2700	3.4703	3,707.9700	3.7080	6.850	0	0	0
2021/03/15	R035	06/05/2021	11.32	Put	Bond Future	1,038.1800	1.0382	872.4800	0.8725	(15.961)	0	0	223
2021/03/15	R035	05/08/2021	11.37	Call	Bond Future	3,979.3500	3.9794	4,186.5400	4.1865	5.207	0	0	0
2021/03/15	R035	05/08/2021	11.37	Put	Bond Future	2,684.0000	2.6840	2,483.8100	2.4838	(7.459)	0	0	100
2021/03/15	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	R035	05/08/2021	5.31	Put	Bond Future	49,894.2400	49.8942	49,486.8600	49.4869	(0.816)	0	0	0
2021/03/15	R035	05/08/2021			Bond Future	11.1552	88.1965	11.0886	88.6038	(0.597)	0.0000	0.0000	0
2021/03/15	R035	05/08/2021	10.77	Call	Bond Future	2,168.4700	2.1685	2,303.4300	2.3034	6.224	0	0	0
2021/03/15	R035	05/08/2021	10.77	Put	Bond Future	4,565.7800	4.5658	4,293.3600	4.2934	(5.967)	0	0	100
2021/03/15	R035	05/08/2021	10.02	Put	Bond Future	8,119.0000	8.1190	7,769.2100	7.7692	(4.308)	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
2021/03/15	R035	05/08/2021	10.02	Call	Bond Future	761.3100	0.7613	818.9000	0.8189	7.565	0	0	100
2021/03/15	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	R035	05/08/2021	5.30	Put	Bond Future	50,010.8200	50.0108	49,603.4400	49.6034	(0.815)	0	0	0
2021/03/15	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	R035	05/08/2021	5.29	Put	Bond Future	50,127.5300	50.1275	49,720.1500	49.7202	(0.813)	0	0	0
2021/03/15	R035	04/11/2021	10.12	Put	Bond Future	9,189.0000	9.1890	8,854.7100	8.8547	(3.638)	0	0	0
2021/03/15	R035	04/11/2021	10.12	Call	Bond Future	1,184.9100	1.1849	1,262.2900	1.2623	6.530	0	0	400
2021/03/15	R035	04/11/2021	10.62	Put	Bond Future	6,726.7300	6.7267	6,434.1600	6.4342	(4.349)	0	0	0
2021/03/15	R035	04/11/2021	10.62	Call	Bond Future	2,013.5500	2.0135	2,132.6500	2.1326	5.915	0	0	400
2021/03/15	R035	04/11/2021	11.75	Put	Bond Future	3,088.5400	3.0885	2,904.4600	2.9045	(5.960)	0	0	782
2021/03/15	R035	04/11/2021	11.08	Call	Bond Future	3,139.4900	3.1395	3,303.1400	3.3031	5.213	0	0	0
2021/03/15	R035	04/11/2021	11.08	Put	Bond Future	4,974.3200	4.9743	4,726.3000	4.7263	(4.986)	0	0	782
2021/03/15	R035	04/11/2021	10.23	Put	Bond Future	8,601.2900	8.6013	8,275.2900	8.2753	(3.790)	0	0	0
2021/03/15	R035	04/11/2021	12.53	Call	Bond Future	8,174.4400	8.1744	8,462.6100	8.4626	3.525	0	0	0
2021/03/15	R035	04/11/2021	12.53	Put	Bond Future	1,786.6900	1.7867	1,663.1900	1.6632	(6.912)	0	0	0
2021/03/15	R035	04/11/2021			Bond Future	11.3852	84.6910	11.3159	85.1027	(0.609)	0.0000	0.0000	0
2021/03/15	R035	04/11/2021	13.82	Call	Bond Future	13,260.6300	13.2606	13,623.5900	13.6236	2.737	0	0	0
2021/03/15	R035	04/11/2021	13.82	Put	Bond Future	514.0600	0.5141	465.3500	0.4653	(9.476)	0	0	400
2021/03/15	R035	04/11/2021	11.75	Call	Bond Future	5,206.4000	5.2064	5,433.9900	5.4340	4.371	0	0	0
2021/03/15	R035	04/11/2021	10.23	Call	Bond Future	1,336.2100	1.3362	1,421.8800	1.4219	6.411	0	0	782
2021/03/15	R035	04/11/2021	12.52	Call	Bond Future	8,137.4500	8.1375	8,424.8800	8.4249	3.532	0	0	0
2021/03/15	R035	04/11/2021	12.52	Put	Bond Future	1,802.3100	1.8023	1,678.0700	1.6781	(6.893)	0	0	0
2021/03/15	R035	04/11/2021	12.51	Call	Bond Future	8,100.5100	8.1005	8,387.1900	8.3872	3.539	0	0	0
2021/03/15	R035	04/11/2021	12.51	Put	Bond Future	1,818.0400	1.8180	1,693.0500	1.6931	(6.875)	0	0	0
2021/03/15	R035	03/02/2022	11.39	Call	Bond Future	3,995.9000	3.9959	4,176.8900	4.1769	4.529	0	0	0
2021/03/15	R035	03/02/2022	11.39	Put	Bond Future	5,405.1800	5.4052	5,170.0200	5.1700	(4.351)	0	0	683
2021/03/15	R035	03/02/2022	10.65	Call	Bond Future	2,239.7400	2.2397	2,359.8900	2.3599	5.364	0	0	0
2021/03/15	R035	03/02/2022	11.23	Call	Bond Future	3,566.5400	3.5665	3,734.2200	3.7342	4.701	0	0	0
2021/03/15	R035	03/02/2022	11.23	Put	Bond Future	5,923.3300	5.9233	5,674.8600	5.6749	(4.195)	0	0	0
2021/03/15	R035	03/02/2022	11.22	Call	Bond Future	3,540.1800	3.5402	3,707.0300	3.7070	4.713	0	0	0
2021/03/15	R035	03/02/2022	11.22	Put	Bond Future	5,956.7100	5.9567	5,707.4100	5.7074	(4.185)	0	0	0
2021/03/15	R035	03/02/2022			Bond Future	11.6329	85.6442	11.5606	86.0604	(0.622)	0.0000	0.0000	0
2021/03/15	R035	03/02/2022	10.65	Put	Bond Future	8,165.3600	8.1654	7,869.3600	7.8694	(3.625)	0	0	683
2021/03/15	R035	03/02/2022	9.70	Put	Bond Future	13,205.6400	13.2056	12,848.2500	12.8483	(2.706)	0	0	0
2021/03/15	R035	03/02/2022	9.70	Call	Bond Future	948.6000	0.9486	1,007.3600	1.0074	6.194	0	0	683
2021/03/15	R035	03/02/2022	11.24	Call	Bond Future	3,592.6700	3.5927	3,761.1900	3.7612	4.691	0	0	0
2021/03/15	R035	03/02/2022	11.24	Put	Bond Future	5,889.7900	5.8898	5,642.1600	5.6422	(4.204)	0	0	0
2021/03/15	R186	06/05/2021	10.77	Call	Bond Future	14,029.1400	14.0291	14,443.6100	14.4436	2.954	0	0	0
2021/03/15	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	R186	06/05/2021	10.76	Call	Bond Future	13,988.0900	13.9881	14,402.5600	14.4026	2.963	0	0	0
2021/03/15	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	R186	06/05/2021	7.60	Put	Bond Future	1,301.7100	1.3017	1,066.0500	1.0661	(18.104)	0	0	5,000
2021/03/15	R186	06/05/2021	7.60	Call	Bond Future	1,155.6400	1.1556	1,334.4500	1.3344	15.473	0	0	5,000
2021/03/15	R186	06/05/2021			Bond Future	7.6301	116.9567	7.5449	117.3712	(1.116)	0.0000	0.0000	107,394
2021/03/15	R186	06/05/2021	10.78	Call	Bond Future	14,070.1700	14.0702	14,484.6400	14.4846	2.946	0	0	0
2021/03/15	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/15	R186	06/05/2021	7.30	Call	Bond Future	577.2800	0.5773	681.7100	0.6817	18.090	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
2021/03/15	R186	06/05/2021	7.30	Put	Bond Future	2,194.1900	2.1942	1,884.1500	1.8841	(14.130)	0	0	15,177
2021/03/15	R186	05/08/2021	8.62	Call	Bond Future	4,237.2500	4.2373	4,549.6400	4.5496	7.372	0	0	0
2021/03/15	R186	05/08/2021	8.62	Put	Bond Future	689.2000	0.6892	583.2400	0.5832	(15.374)	0	0	0
2021/03/15	R186	05/08/2021	8.61	Call	Bond Future	4,202.4800	4.2025	4,513.7300	4.5137	7.406	0	0	0
2021/03/15	R186	05/08/2021	8.61	Put	Bond Future	698.7700	0.6988	591.6700	0.5917	(15.327)	0	0	0
2021/03/15	R186	05/08/2021			Bond Future	7.8356	112.9256	7.7452	113.3440	(1.154)	0.0000	0.0000	0
2021/03/15	R186	05/08/2021	8.63	Call	Bond Future	4,272.3100	4.2723	4,585.8100	4.5858	7.338	0	0	0
2021/03/15	R186	05/08/2021	8.63	Put	Bond Future	679.9600	0.6800	575.1100	0.5751	(15.420)	0	0	0
2021/03/15	R186	04/11/2021	8.10	Call	Bond Future	2,478.1100	2.4781	2,692.1100	2.6921	8.636	0	0	0
2021/03/15	R186	04/11/2021	8.10	Put	Bond Future	2,227.0200	2.2270	2,018.3800	2.0184	(9.369)	0	0	0
2021/03/15	R186	04/11/2021	8.09	Call	Bond Future	2,454.9100	2.4549	2,667.6600	2.6677	8.666	0	0	0
2021/03/15	R186	04/11/2021	8.09	Put	Bond Future	2,247.5600	2.2476	2,037.6700	2.0377	(9.339)	0	0	0
2021/03/15	R186	04/11/2021			Bond Future	8.0427	114.1673	7.9465	114.5899	(1.195)	0.0000	0.0000	0
2021/03/15	R186	04/11/2021	8.11	Call	Bond Future	2,501.4300	2.5014	2,716.6800	2.7167	8.605	0	0	0
2021/03/15	R186	04/11/2021	8.11	Put	Bond Future	2,206.6100	2.2066	1,999.2200	1.9992	(9.399)	0	0	0
2021/03/15	R186	03/02/2022	7.30	Call	Bond Future	1,124.2100	1.1242	1,238.2700	1.2383	10.146	0	0	0
2021/03/15	R186	03/02/2022	7.30	Put	Bond Future	5,258.1100	5.2581	4,944.9000	4.9449	(5.957)	0	0	0
2021/03/15	R186	03/02/2022			Bond Future	8.2719	110.1706	8.1693	110.5978	(1.240)	0.0000	0.0000	0
2021/03/15	R186	03/02/2022	7.28	Call	Bond Future	1,101.6500	1.1017	1,213.9400	1.2139	10.193	0	0	0
2021/03/15	R186	03/02/2022	7.28	Put	Bond Future	5,322.6600	5.3227	5,007.6800	5.0077	(5.918)	0	0	0
2021/03/15	R186	03/02/2022	7.29	Call	Bond Future	1,112.8800	1.1129	1,226.0600	1.2261	10.170	0	0	0
2021/03/15	R186	03/02/2022	7.29	Put	Bond Future	5,290.3300	5.2903	4,976.2400	4.9762	(5.937)	0	0	0
2021/03/15	R197	06/05/2021			Bond Future	319.0214	319.0214	319.3407	319.3407	0.100	0.0000	0.0000	2,074
2021/03/15	R197	05/08/2021			Bond Future	314.5057	314.5057	314.8272	314.8272	0.102	0.0000	0.0000	0
2021/03/15	R197	04/11/2021			Bond Future	318.0365	318.0365	318.3608	318.3608	0.102	0.0000	0.0000	0
2021/03/15	R197	03/02/2022			Bond Future	313.5893	313.5893	313.9168	313.9168	0.104	0.0000	0.0000	0
2021/03/15	R202	06/05/2021			Bond Future	227.4672	227.4672	227.4806	227.4806	0.006	0.0000	0.0000	9,133
2021/03/15	R202	05/08/2021			Bond Future	225.7029	225.7029	225.7154	225.7154	0.006	0.0000	0.0000	0
2021/03/15	R202	04/11/2021			Bond Future	228.2365	228.2365	228.2486	228.2486	0.005	0.0000	0.0000	0
2021/03/15	R202	03/02/2022			Bond Future	226.5552	226.5552	226.5669	226.5669	0.005	0.0000	0.0000	0
2021/03/15	R209	06/05/2021	12.23	Call	Bond Future	7,206.5100	7.2065	7,516.4700	7.5165	4.301	0	0	0
2021/03/15	R209	06/05/2021	12.23	Put	Bond Future	160.1700	0.1602	121.2600	0.1213	(24.293)	0	0	0
2021/03/15	R209	06/05/2021	12.22	Call	Bond Future	7,163.8300	7.1638	7,473.0700	7.4731	4.317	0	0	0
2021/03/15	R209	06/05/2021	12.22	Put	Bond Future	163.8900	0.1639	124.2600	0.1243	(24.181)	0	0	0
2021/03/15	R209	06/05/2021	9.50	Put	Bond Future	7,968.0200	7.9680	7,623.9700	7.6240	(4.318)	0	0	0
2021/03/15	R209	06/05/2021	9.50	Call	Bond Future	85.2000	0.0852	90.0200	0.0900	5.657	0	0	2,150
2021/03/15	R209	06/05/2021	10.35	Call	Bond Future	775.8300	0.7758	836.9200	0.8369	7.874	0	0	500
2021/03/15	R209	06/05/2021	9.75	Put	Bond Future	6,483.2600	6.4833	6,146.6800	6.1467	(5.192)	0	0	0
2021/03/15	R209	06/05/2021	9.75	Call	Bond Future	178.5500	0.1786	190.8400	0.1908	6.883	0	0	5,050
2021/03/15	R209	06/05/2021	11.00	Call	Bond Future	2,336.4600	2.3365	2,498.7400	2.4987	6.946	0	0	0
2021/03/15	R209	06/05/2021	11.00	Put	Bond Future	1,423.5900	1.4236	1,237.0000	1.2370	(13.107)	0	0	3,500
2021/03/15	R209	06/05/2021	10.00	Put	Bond Future	5,116.7500	5.1168	4,794.1900	4.7942	(6.304)	0	0	0
2021/03/15	R209	06/05/2021	10.00	Call	Bond Future	343.2300	0.3432	369.5400	0.3695	7.665	0	0	0
2021/03/15	R209	06/05/2021	12.25	Call	Bond Future	7,291.9500	7.2920	7,603.3100	7.6033	4.270	0	0	0
2021/03/15	R209	06/05/2021	12.25	Put	Bond Future	152.9600	0.1530	115.4500	0.1154	(24.523)	0	0	9,150

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2021/03/15	R209	06/05/2021			Bond Future	10.8312		67.1854	10.7676		67.5343	(0.587)	0.0000	0.0000	27,123
2021/03/15	R209	06/05/2021	12.24	Call	Bond Future	7,249.2300		7.2492	7,559.8900		7.5599	4.285	0	0	0
2021/03/15	R209	06/05/2021	12.24	Put	Bond Future	156.5300		0.1565	118.3200		0.1183	(24.411)	0	0	0
2021/03/15	R209	06/05/2021	10.35	Put	Bond Future	3,481.5000		3.4815	3,193.7200		3.1937	(8.266)	0	0	0
2021/03/15	R209	06/05/2021	10.60	Call	Bond Future	1,259.8600		1.2599	1,356.0300		1.3560	7.633	0	0	0
2021/03/15	R209	06/05/2021	10.60	Put	Bond Future	2,540.5900		2.5406	2,287.8900		2.2879	(9.947)	0	0	6,250
2021/03/15	R209	06/05/2021	11.60	Call	Bond Future	4,544.4500		4.5444	4,796.2800		4.7963	5.541	0	0	0
2021/03/15	R209	06/05/2021	11.60	Put	Bond Future	529.4200		0.5294	432.3800		0.4324	(18.329)	0	0	3,750
2021/03/15	R209	06/05/2021	10.25	Put	Bond Future	3,911.1600		3.9112	3,611.5600		3.6116	(7.660)	0	0	0
2021/03/15	R209	06/05/2021	10.25	Call	Bond Future	623.5000		0.6235	672.7700		0.6728	7.902	0	0	5,325
2021/03/15	R209	06/05/2021	11.25	Call	Bond Future	3,182.1800		3.1822	3,385.6800		3.3857	6.395	0	0	0
2021/03/15	R209	06/05/2021	11.25	Put	Bond Future	950.0900		0.9501	804.7200		0.8047	(15.301)	0	0	9,150
2021/03/15	R209	05/08/2021	11.81	Call	Bond Future	5,367.8200		5.3678	5,598.1500		5.5982	4.291	0	0	0
2021/03/15	R209	05/08/2021	11.81	Put	Bond Future	1,417.9600		1.4180	1,295.9800		1.2960	(8.602)	0	0	0
2021/03/15	R209	05/08/2021			Bond Future	11.0333		67.9033	10.9673		68.2556	(0.598)	0.0000	0.0000	0
2021/03/15	R209	05/08/2021	11.80	Call	Bond Future	5,332.1500		5.3322	5,561.6800		5.5617	4.305	0	0	0
2021/03/15	R209	05/08/2021	11.80	Put	Bond Future	1,430.9200		1.4309	1,308.1400		1.3081	(8.580)	0	0	0
2021/03/15	R209	05/08/2021	11.79	Call	Bond Future	5,296.5400		5.2965	5,525.2600		5.5253	4.318	0	0	0
2021/03/15	R209	05/08/2021	11.79	Put	Bond Future	1,444.0000		1.4440	1,320.4100		1.3204	(8.559)	0	0	0
2021/03/15	R209	04/11/2021	10.50	Call	Bond Future	1,989.6700		1.9897	2,097.9000		2.0979	5.440	0	0	0
2021/03/15	R209	04/11/2021	12.00	Call	Bond Future	5,986.1200		5.9861	6,209.4300		6.2094	3.730	0	0	0
2021/03/15	R209	04/11/2021	12.00	Put	Bond Future	2,188.5900		2.1886	2,055.9300		2.0559	(6.061)	0	0	5,500
2021/03/15	R209	04/11/2021	12.19	Call	Bond Future	6,626.1800		6.6262	6,861.0900		6.8611	3.545	0	0	0
2021/03/15	R209	04/11/2021	12.19	Put	Bond Future	1,936.5200		1.9365	1,815.4600		1.8155	(6.251)	0	0	0
2021/03/15	R209	04/11/2021	12.17	Call	Bond Future	6,558.1300		6.5581	6,791.8700		6.7919	3.564	0	0	0
2021/03/15	R209	04/11/2021			Bond Future	11.2343		65.5095	11.1658		65.8654	(0.609)	0.0000	0.0000	1,795
2021/03/15	R209	04/11/2021	10.50	Put	Bond Future	5,959.2000		5.9592	5,711.4600		5.7115	(4.157)	0	0	5,500
2021/03/15	R209	04/11/2021	9.50	Put	Bond Future	10,644.9400		10.6449	10,333.6500		10.3337	(2.924)	0	0	0
2021/03/15	R209	04/11/2021	9.50	Call	Bond Future	693.0000		0.6930	737.6800		0.7377	6.447	0	0	3,750
2021/03/15	R209	04/11/2021	12.18	Call	Bond Future	6,592.1400		6.5921	6,826.4700		6.8265	3.555	0	0	0
2021/03/15	R209	04/11/2021	12.18	Put	Bond Future	1,948.9600		1.9490	1,827.3200		1.8273	(6.241)	0	0	0
2021/03/15	R209	04/11/2021	12.17	Put	Bond Future	1,961.4800		1.9615	1,839.2500		1.8393	(6.232)	0	0	0
2021/03/15	R209	03/02/2022	11.03	Call	Bond Future	3,287.7400		3.2877	3,433.5500		3.4336	4.435	0	0	0
2021/03/15	R209	03/02/2022	11.03	Put	Bond Future	5,432.4500		5.4325	5,218.3700		5.2184	(3.941)	0	0	0
2021/03/15	R209	03/02/2022	11.02	Call	Bond Future	3,264.6800		3.2647	3,409.8000		3.4098	4.445	0	0	0
2021/03/15	R209	03/02/2022	11.02	Put	Bond Future	5,462.2700		5.4623	5,247.5000		5.2475	(3.932)	0	0	0
2021/03/15	R209	03/02/2022			Bond Future	11.4454		66.2469	11.3743		66.6067	(0.621)	0.0000	0.0000	0
2021/03/15	R209	03/02/2022	11.04	Call	Bond Future	3,310.8700		3.3109	3,457.3800		3.4574	4.425	0	0	0
2021/03/15	R209	03/02/2022	11.04	Put	Bond Future	5,402.7500		5.4027	5,189.3700		5.1894	(3.949)	0	0	0
2021/03/15	R210	06/05/2021			Bond Future	198.9905		198.9905	198.9977		198.9977	0.004	0.0000	0.0000	1,183
2021/03/15	R210	05/08/2021			Bond Future	201.1657		201.1657	201.1721		201.1721	0.003	0.0000	0.0000	0
2021/03/15	R210	04/11/2021			Bond Future	200.6836		200.6836	200.6895		200.6895	0.003	0.0000	0.0000	0
2021/03/15	R210	03/02/2022			Bond Future	202.9878		202.9878	202.9936		202.9936	0.003	0.0000	0.0000	0
2021/03/15	R212	06/05/2021			Bond Future	171.2749		171.2749	171.2973		171.2973	0.013	0.0000	0.0000	2,980
2021/03/15	R212	05/08/2021			Bond Future	170.8152		170.8152	170.8372		170.8372	0.013	0.0000	0.0000	0
2021/03/15	R212	04/11/2021			Bond Future	172.7328		172.7328	172.7545		172.7545	0.013	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
2021/03/15	R213	06/05/2021	11.91	Call	Bond Future	10,479.5600	10.4796	10,909.0100	10.9090	4.098	0	0	0
2021/03/15	R213	06/05/2021	11.91	Put	Bond Future	12.1000	0.0121	7.1300	0.0071	(41.074)	0	0	0
2021/03/15	R213	06/05/2021			Bond Future	9.8207	83.8479	9.7415	84.2824	(0.805)	0.0000	0.0000	9,543
2021/03/15	R213	06/05/2021	11.90	Call	Bond Future	10,434.2000	10.4342	10,863.5000	10.8635	4.114	0	0	0
2021/03/15	R213	06/05/2021	11.90	Put	Bond Future	12.5200	0.0125	7.4000	0.0074	(40.895)	0	0	0
2021/03/15	R213	06/05/2021	11.89	Call	Bond Future	10,388.8100	10.3888	10,817.9500	10.8180	4.131	0	0	0
2021/03/15	R213	06/05/2021	11.89	Put	Bond Future	12.9500	0.0129	7.6700	0.0077	(40.772)	0	0	0
2021/03/15	R213	05/08/2021	10.14	Put	Bond Future	2,384.5000	2.3845	2,165.3100	2.1653	(9.192)	0	0	0
2021/03/15	R213	05/08/2021	9.34	Put	Bond Future	4,926.7300	4.9267	4,598.6100	4.5986	(6.660)	0	0	0
2021/03/15	R213	05/08/2021	9.34	Call	Bond Future	1,138.5900	1.1386	1,249.1200	1.2491	9.708	0	0	0
2021/03/15	R213	05/08/2021	10.85	Call	Bond Future	5,326.5500	5.3265	5,634.0300	5.6340	5.773	0	0	0
2021/03/15	R213	05/08/2021	10.85	Put	Bond Future	1,139.9100	1.1399	1,008.7400	1.0087	(11.507)	0	0	0
2021/03/15	R213	05/08/2021	10.84	Call	Bond Future	5,288.7600	5.2888	5,595.2100	5.5952	5.794	0	0	0
2021/03/15	R213	05/08/2021	10.84	Put	Bond Future	1,151.6600	1.1517	1,019.4600	1.0195	(11.479)	0	0	0
2021/03/15	R213	05/08/2021			Bond Future	10.0333	84.7436	9.9509	85.1823	(0.821)	0.0000	0.0000	0
2021/03/15	R213	05/08/2021	10.78	Call	Bond Future	5,064.4700	5.0645	5,364.6000	5.3646	5.926	0	0	0
2021/03/15	R213	05/08/2021	10.78	Put	Bond Future	1,225.4900	1.2255	1,086.9700	1.0870	(11.303)	0	0	0
2021/03/15	R213	05/08/2021	10.14	Call	Bond Future	2,948.0400	2.9480	3,167.5000	3.1675	7.444	0	0	0
2021/03/15	R213	05/08/2021	10.86	Call	Bond Future	5,364.2400	5.3642	5,672.7500	5.6727	5.751	0	0	0
2021/03/15	R213	05/08/2021	10.86	Put	Bond Future	1,128.1000	1.1281	997.9600	0.9980	(11.536)	0	0	0
2021/03/15	R213	04/11/2021	11.10	Put	Bond Future	1,773.4000	1.7734	1,627.1200	1.6271	(8.249)	0	0	0
2021/03/15	R213	04/11/2021	11.11	Call	Bond Future	6,044.3000	6.0443	6,342.0500	6.3421	4.926	0	0	0
2021/03/15	R213	04/11/2021	11.09	Put	Bond Future	1,786.2600	1.7863	1,639.1600	1.6392	(8.235)	0	0	0
2021/03/15	R213	04/11/2021			Bond Future	10.2474	82.1456	10.1616	82.5888	(0.838)	0.0000	0.0000	0
2021/03/15	R213	04/11/2021	11.10	Call	Bond Future	6,009.3500	6.0093	6,306.2800	6.3063	4.941	0	0	0
2021/03/15	R213	04/11/2021	11.11	Put	Bond Future	1,760.4000	1.7604	1,614.9400	1.6149	(8.263)	0	0	0
2021/03/15	R213	04/11/2021	11.09	Call	Bond Future	5,974.2300	5.9742	6,270.3400	6.2703	4.956	0	0	0
2021/03/15	R213	03/02/2022	8.80	Put	Bond Future	9,915.1300	9.9151	9,545.1900	9.5452	(3.731)	0	0	0
2021/03/15	R213	03/02/2022	8.80	Call	Bond Future	955.6200	0.9556	1,033.8300	1.0338	8.184	0	0	102
2021/03/15	R213	03/02/2022	9.58	Put	Bond Future	6,591.9700	6.5920	6,281.6900	6.2817	(4.707)	0	0	200
2021/03/15	R213	03/02/2022	8.63	Put	Bond Future	10,741.5800	10.7416	10,361.1600	10.3612	(3.542)	0	0	0
2021/03/15	R213	03/02/2022	8.63	Call	Bond Future	804.7200	0.8047	872.4500	0.8725	8.417	0	0	200
2021/03/15	R213	03/02/2022	9.98	Call	Bond Future	2,737.3000	2.7373	2,911.9700	2.9120	6.381	0	0	0
2021/03/15	R213	03/02/2022	9.98	Put	Bond Future	5,274.4900	5.2745	5,001.0100	5.0010	(5.185)	0	0	0
2021/03/15	R213	03/02/2022			Bond Future	10.4792	83.0699	10.3896	83.5180	(0.856)	0.0000	0.0000	0
2021/03/15	R213	03/02/2022	10.25	Call	Bond Future	3,355.3000	3.3553	3,555.0500	3.5550	5.953	0	0	0
2021/03/15	R213	03/02/2022	10.25	Put	Bond Future	4,507.6100	4.5076	4,259.2100	4.2592	(5.511)	0	0	102
2021/03/15	R213	03/02/2022	9.76	Call	Bond Future	2,283.5900	2.2836	2,437.8700	2.4379	6.756	0	0	0
2021/03/15	R213	03/02/2022	9.76	Put	Bond Future	5,971.8300	5.9718	5,677.9600	5.6780	(4.921)	0	0	102
2021/03/15	R213	03/02/2022	10.15	Call	Bond Future	3,118.8900	3.1189	3,309.3700	3.3094	6.107	0	0	0
2021/03/15	R213	03/02/2022	10.15	Put	Bond Future	4,780.5900	4.7806	4,522.9200	4.5229	(5.390)	0	0	200
2021/03/15	R213	03/02/2022	9.58	Call	Bond Future	1,946.5400	1.9465	2,084.4100	2.0844	7.083	0	0	0
2021/03/15	R213	03/02/2022	9.97	Call	Bond Future	2,715.7600	2.7158	2,889.4900	2.8895	6.397	0	0	0
2021/03/15	R213	03/02/2022	9.97	Put	Bond Future	5,304.8200	5.3048	5,030.4000	5.0304	(5.173)	0	0	0
2021/03/15	R213	03/02/2022	9.96	Call	Bond Future	2,694.3000	2.6943	2,867.1000	2.8671	6.414	0	0	0
2021/03/15	R213	03/02/2022	9.96	Put	Bond Future	5,335.2800	5.3353	5,059.9300	5.0599	(5.161)	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
2021/03/15	R214	06/05/2021	12.26	Call	Bond Future	5,924.1400	5.9241	6,103.4400	6.1034	3.027	0	0	0
2021/03/15	R214	06/05/2021	12.26	Put	Bond Future	358.4700	0.3585	299.6300	0.2996	(16.414)	0	0	0
2021/03/15	R214	06/05/2021	12.25	Call	Bond Future	5,883.6900	5.8837	6,062.1700	6.0622	3.033	0	0	0
2021/03/15	R214	06/05/2021	12.25	Put	Bond Future	365.5300	0.3655	305.8700	0.3059	(16.322)	0	0	0
2021/03/15	R214	06/05/2021			Bond Future	11.1729	64.2840	11.1298	64.5221	(0.385)	0.0000	0.0000	14,035
2021/03/15	R214	06/05/2021	12.27	Call	Bond Future	5,964.6300	5.9646	6,144.7500	6.1448	3.020	0	0	0
2021/03/15	R214	06/05/2021	12.27	Put	Bond Future	351.5200	0.3515	293.5000	0.2935	(16.505)	0	0	0
2021/03/15	R214	05/08/2021	12.03	Put	Bond Future	1,703.0300	1.7030	1,600.9200	1.6009	(5.996)	0	0	0
2021/03/15	R214	05/08/2021	12.01	Call	Bond Future	5,004.4500	5.0044	5,141.6300	5.1416	2.741	0	0	0
2021/03/15	R214	05/08/2021			Bond Future	11.3724	64.9706	11.3277	65.2111	(0.393)	0.0000	0.0000	0
2021/03/15	R214	05/08/2021	12.02	Call	Bond Future	5,038.8500	5.0388	5,176.6100	5.1766	2.734	0	0	0
2021/03/15	R214	05/08/2021	12.02	Put	Bond Future	1,717.7300	1.7177	1,615.0400	1.6150	(5.978)	0	0	0
2021/03/15	R214	05/08/2021	12.03	Call	Bond Future	5,073.1700	5.0732	5,211.5100	5.2115	2.727	0	0	0
2021/03/15	R214	05/08/2021	12.01	Put	Bond Future	1,732.4100	1.7324	1,629.1400	1.6291	(5.961)	0	0	0
2021/03/15	R214	04/11/2021	12.47	Call	Bond Future	6,490.6100	6.4906	6,640.3500	6.6403	2.307	0	0	0
2021/03/15	R214	04/11/2021	12.46	Call	Bond Future	6,457.5300	6.4575	6,606.8600	6.6069	2.312	0	0	0
2021/03/15	R214	04/11/2021	12.46	Put	Bond Future	2,087.7100	2.0877	1,994.1800	1.9942	(4.480)	0	0	0
2021/03/15	R214	04/11/2021			Bond Future	11.5706	62.4074	11.5242	62.6503	(0.401)	0.0000	0.0000	0
2021/03/15	R214	04/11/2021	12.47	Put	Bond Future	2,074.5600	2.0746	1,981.4400	1.9814	(4.489)	0	0	0
2021/03/15	R214	04/11/2021	12.48	Call	Bond Future	6,523.7100	6.5237	6,673.8700	6.6739	2.302	0	0	0
2021/03/15	R214	04/11/2021	12.48	Put	Bond Future	2,061.5000	2.0615	1,968.8000	1.9688	(4.497)	0	0	0
2021/03/15	R214	03/02/2022	11.40	Put	Bond Future	5,451.5000	5.4515	5,300.7600	5.3008	(2.765)	0	0	0
2021/03/15	R214	03/02/2022	11.41	Call	Bond Future	3,488.1700	3.4882	3,583.3900	3.5834	2.730	0	0	0
2021/03/15	R214	03/02/2022	11.39	Put	Bond Future	5,481.2300	5.4812	5,330.0300	5.3300	(2.759)	0	0	0
2021/03/15	R214	03/02/2022			Bond Future	11.7822	63.1098	11.7339	63.3553	(0.410)	0.0000	0.0000	0
2021/03/15	R214	03/02/2022	11.40	Call	Bond Future	3,464.4500	3.4644	3,559.2100	3.5592	2.735	0	0	0
2021/03/15	R214	03/02/2022	11.41	Put	Bond Future	5,421.9100	5.4219	5,271.6300	5.2716	(2.772)	0	0	0
2021/03/15	R214	03/02/2022	11.39	Call	Bond Future	3,440.8000	3.4408	3,535.1000	3.5351	2.741	0	0	0
2021/03/15	R248	06/05/2021	12.36	Call	Bond Future	7,500.3500	7.5003	7,710.5900	7.7106	2.803	0	0	0
2021/03/15	R248	06/05/2021	12.36	Put	Bond Future	294.1900	0.2942	241.9200	0.2419	(17.767)	0	0	0
2021/03/15	R248	06/05/2021	10.20	Call	Bond Future	121.4600	0.1215	122.0800	0.1221	0.510	0	0	1,200
2021/03/15	R248	06/05/2021	10.80	Put	Bond Future	3,876.5800	3.8766	3,643.7800	3.6438	(6.005)	0	0	0
2021/03/15	R248	06/05/2021	10.80	Call	Bond Future	894.4100	0.8944	924.1200	0.9241	3.322	0	0	1,200
2021/03/15	R248	06/05/2021			Bond Future	11.2195	80.8530	11.1814	81.1155	(0.339)	0.0000	0.0000	137,179
2021/03/15	R248	06/05/2021	12.35	Call	Bond Future	7,448.9800	7.4490	7,658.3500	7.6584	2.811	0	0	0
2021/03/15	R248	06/05/2021	12.35	Put	Bond Future	300.8200	0.3008	247.6800	0.2477	(17.665)	0	0	0
2021/03/15	R248	06/05/2021	12.34	Call	Bond Future	7,397.6500	7.3976	7,606.1500	7.6062	2.818	0	0	0
2021/03/15	R248	06/05/2021	12.34	Put	Bond Future	307.5800	0.3076	253.5700	0.2536	(17.560)	0	0	0
2021/03/15	R248	06/05/2021	10.20	Put	Bond Future	7,726.6500	7.7266	7,464.7600	7.4648	(3.389)	0	0	0
2021/03/15	R248	05/08/2021	10.30	Call	Bond Future	788.0500	0.7881	814.8500	0.8148	3.401	0	0	1,300
2021/03/15	R248	05/08/2021	10.90	Put	Bond Future	5,596.7600	5.5968	5,394.9100	5.3949	(3.607)	0	0	0
2021/03/15	R248	05/08/2021	10.90	Call	Bond Future	1,972.4200	1.9724	2,035.5300	2.0355	3.200	0	0	1,300
2021/03/15	R248	05/08/2021	10.60	Put	Bond Future	7,110.0600	7.1101	6,887.9600	6.8880	(3.124)	0	0	0
2021/03/15	R248	05/08/2021	10.60	Call	Bond Future	1,267.2900	1.2673	1,310.1500	1.3101	3.382	0	0	1,300
2021/03/15	R248	05/08/2021	12.51	Put	Bond Future	1,339.0800	1.3391	1,251.6100	1.2516	(6.532)	0	0	0
2021/03/15	R248	05/08/2021	12.52	Call	Bond Future	8,069.0200	8.0690	8,247.1400	8.2471	2.207	0	0	0
2021/03/15	R248	05/08/2021	12.50	Put	Bond Future	1,353.7000	1.3537	1,265.6000	1.2656	(6.508)	0	0	0

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2021/03/15	R248	05/08/2021			Bond Future	11.4223	81.7167	11.3827	81.9817	(0.347)	0.0000	0.0000	0
2021/03/15	R248	05/08/2021	10.00	Put	Bond Future	11,081.7100	11.0817	10,832.2000	10.8322	(2.252)	0	0	0
2021/03/15	R248	05/08/2021	10.00	Call	Bond Future	472.7400	0.4727	488.1900	0.4882	3.268	0	0	1,300
2021/03/15	R248	05/08/2021	10.30	Put	Bond Future	8,956.8000	8.9568	8,718.6400	8.7186	(2.659)	0	0	0
2021/03/15	R248	05/08/2021	12.51	Call	Bond Future	8,027.0100	8.0270	8,204.5000	8.2045	2.211	0	0	0
2021/03/15	R248	05/08/2021	12.52	Put	Bond Future	1,324.4500	1.3244	1,237.6100	1.2376	(6.557)	0	0	0
2021/03/15	R248	05/08/2021	12.50	Call	Bond Future	7,984.9000	7.9849	8,161.7600	8.1618	2.215	0	0	0
2021/03/15	R248	04/11/2021	12.85	Call	Bond Future	9,027.4100	9.0274	9,209.6600	9.2097	2.019	0	0	0
2021/03/15	R248	04/11/2021	12.85	Put	Bond Future	1,782.4900	1.7825	1,697.0600	1.6971	(4.793)	0	0	0
2021/03/15	R248	04/11/2021			Bond Future	11.6241	78.2032	11.5828	78.4709	(0.355)	0.0000	0.0000	0
2021/03/15	R248	04/11/2021	12.84	Call	Bond Future	8,988.8900	8.9889	9,170.6400	9.1706	2.022	0	0	0
2021/03/15	R248	04/11/2021	12.84	Put	Bond Future	1,798.0000	1.7980	1,712.0700	1.7121	(4.779)	0	0	0
2021/03/15	R248	04/11/2021	12.83	Call	Bond Future	8,950.4000	8.9504	9,131.6600	9.1317	2.025	0	0	0
2021/03/15	R248	04/11/2021	12.83	Put	Bond Future	1,813.6200	1.8136	1,727.2000	1.7272	(4.765)	0	0	0
2021/03/15	R248	03/02/2022	11.48	Call	Bond Future	3,903.3800	3.9034	4,005.7600	4.0058	2.623	0	0	0
2021/03/15	R248	03/02/2022	11.49	Put	Bond Future	6,179.7400	6.1797	6,012.1200	6.0121	(2.712)	0	0	0
2021/03/15	R248	03/02/2022	11.47	Call	Bond Future	3,874.6100	3.8746	3,976.4400	3.9764	2.628	0	0	0
2021/03/15	R248	03/02/2022			Bond Future	11.8402	79.0834	11.7970	79.3539	(0.364)	0.0000	0.0000	0
2021/03/15	R248	03/02/2022	11.48	Put	Bond Future	6,216.5000	6.2165	6,048.3200	6.0483	(2.705)	0	0	0
2021/03/15	R248	03/02/2022	11.49	Call	Bond Future	3,932.5400	3.9325	4,035.4800	4.0355	2.618	0	0	0
2021/03/15	R248	03/02/2022	11.47	Put	Bond Future	6,253.7600	6.2538	6,085.0300	6.0850	(2.698)	0	0	0

**Total**

**1220493**