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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/03/2021 TO 16/03/2021

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
2021/03/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	2025	06/05/2021		Bond Future	150.4878	150.4878	150.5142	150.5142	0.018	0.0000	0.0000	7,797
2021/03/16	2025	05/08/2021		Bond Future	150.6017	150.6017	150.6596	150.6596	0.038	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
2021/03/16	2025	04/11/2021			Bond Future	152.2918	152.2918	152.3855	152.3855	0.062	0.0000	0.0000	0
2021/03/16	2025	03/02/2022			Bond Future	152.4824	152.4824	152.6153	152.6153	0.087	0.0000	0.0000	0
2021/03/16	2029	06/05/2021			Bond Future	107.5165	107.5165	107.4601	107.4601	(0.052)	0.0000	0.0000	2,439
2021/03/16	2029	05/08/2021			Bond Future	108.6913	108.6913	108.6566	108.6566	(0.032)	0.0000	0.0000	0
2021/03/16	2029	04/11/2021			Bond Future	108.7606	108.7606	108.7508	108.7508	(0.009)	0.0000	0.0000	0
2021/03/16	2029	03/02/2022			Bond Future	110.0091	110.0091	110.0264	110.0264	0.016	0.0000	0.0000	0
2021/03/16	2030	06/05/2021	8.90	Call	Bond Future	547.3500	0.5473	664.5300	0.6645	21.409	0	0	0
2021/03/16	2030	06/05/2021	9.00	Call	Bond Future	700.7400	0.7007	841.7400	0.8417	20.122	0	0	0
2021/03/16	2030	06/05/2021	9.00	Put	Bond Future	2,870.5600	2.8706	2,524.6000	2.5246	(12.052)	0	0	5,000
2021/03/16	2030	06/05/2021	9.25	Call	Bond Future	1,218.2100	1.2182	1,425.5100	1.4255	17.017	0	0	0
2021/03/16	2030	06/05/2021	9.25	Put	Bond Future	1,970.2000	1.9702	1,690.5400	1.6905	(14.194)	0	0	0
2021/03/16	2030	06/05/2021	9.35	Call	Bond Future	1,477.8400	1.4778	1,712.6900	1.7127	15.891	0	0	0
2021/03/16	2030	06/05/2021	9.27	Put	Bond Future	1,907.5100	1.9075	1,633.3600	1.6334	(14.372)	0	0	0
2021/03/16	2030	06/05/2021	9.27	Call	Bond Future	1,267.7500	1.2678	1,480.5600	1.4806	16.786	0	0	300
2021/03/16	2030	06/05/2021	10.95	Call	Bond Future	8,234.6700	8.2347	8,708.4200	8.7084	5.753	0	0	0
2021/03/16	2030	06/05/2021	10.95	Put	Bond Future	44.7300	0.0447	31.5200	0.0315	(29.533)	0	0	300
2021/03/16	2030	06/05/2021	11.69	Put	Bond Future	3.1000	0.0031	1.9200	0.0019	(38.065)	0	0	0
2021/03/16	2030	06/05/2021	11.69	Call	Bond Future	11,733.0100	11.7330	12,218.7900	12.2188	4.140	0	0	0
2021/03/16	2030	06/05/2021	11.70	Put	Bond Future	2.9800	0.0030	1.8400	0.0018	(38.255)	0	0	0
2021/03/16	2030	06/05/2021	11.70	Call	Bond Future	11,779.3700	11.7794	12,265.1900	12.2652	4.124	0	0	0
2021/03/16	2030	06/05/2021	9.15	Call	Bond Future	989.0000	0.9890	1,169.0400	1.1690	18.204	0	0	0
2021/03/16	2030	06/05/2021	9.15	Put	Bond Future	2,304.7900	2.3048	1,997.8700	1.9979	(13.317)	0	0	0
2021/03/16	2030	06/05/2021	10.04	Put	Bond Future	422.4400	0.4224	330.7300	0.3307	(21.710)	0	0	0
2021/03/16	2030	06/05/2021	10.04	Call	Bond Future	3,972.9100	3.9729	4,368.1600	4.3682	9.949	0	0	0
2021/03/16	2030	06/05/2021	7.97	Call	Bond Future	25.8200	0.0258	34.4400	0.0344	33.385	0	0	700
2021/03/16	2030	06/05/2021	9.92	Call	Bond Future	3,464.0500	3.4640	3,837.8300	3.8378	10.790	0	0	0
2021/03/16	2030	06/05/2021			Bond Future	9.3846	94.0622	9.2973	94.5492	(0.931)	0.0000	0.0000	115,346
2021/03/16	2030	06/05/2021	8.95	Call	Bond Future	620.6800	0.6207	749.5200	0.7495	20.758	0	0	0
2021/03/16	2030	06/05/2021	8.95	Put	Bond Future	3,077.4100	3.0774	2,719.2900	2.7193	(11.637)	0	0	2,500
2021/03/16	2030	06/05/2021	8.36	Put	Bond Future	6,040.2200	6.0402	5,584.8100	5.5848	(7.540)	0	0	0
2021/03/16	2030	06/05/2021	8.36	Call	Bond Future	111.2900	0.1113	142.8400	0.1428	28.349	0	0	0
2021/03/16	2030	06/05/2021	8.86	Put	Bond Future	3,469.4200	3.4694	3,090.7000	3.0907	(10.916)	0	0	0
2021/03/16	2030	06/05/2021	8.86	Call	Bond Future	493.3900	0.4934	601.6300	0.6016	21.938	0	0	0
2021/03/16	2030	06/05/2021	8.90	Put	Bond Future	3,292.1300	3.2921	2,922.3500	2.9224	(11.232)	0	0	2,500
2021/03/16	2030	06/05/2021	9.35	Put	Bond Future	1,670.4400	1.6704	1,418.3300	1.4183	(15.092)	0	0	0
2021/03/16	2030	06/05/2021	8.77	Put	Bond Future	3,885.3900	3.8854	3,487.9200	3.4879	(10.230)	0	0	0
2021/03/16	2030	06/05/2021	8.77	Call	Bond Future	386.3800	0.3864	475.8700	0.4759	23.161	0	0	300
2021/03/16	2030	06/05/2021	11.71	Put	Bond Future	2.8600	0.0029	1.7700	0.0018	(38.112)	0	0	0
2021/03/16	2030	06/05/2021	11.71	Call	Bond Future	11,825.6900	11.8257	12,311.5600	12.3116	4.109	0	0	0
2021/03/16	2030	06/05/2021	10.74	Put	Bond Future	84.7000	0.0847	61.6200	0.0616	(27.249)	0	0	0
2021/03/16	2030	06/05/2021	10.74	Call	Bond Future	7,232.7900	7.2328	7,696.6700	7.6967	6.414	0	0	0
2021/03/16	2030	06/05/2021	7.97	Put	Bond Future	8,340.2800	8.3403	7,861.9400	7.8619	(5.735)	0	0	0
2021/03/16	2030	06/05/2021	9.22	Put	Bond Future	2,066.9400	2.0669	1,779.0500	1.7791	(13.928)	0	0	700
2021/03/16	2030	06/05/2021	9.22	Call	Bond Future	1,146.2700	1.1463	1,345.3400	1.3453	17.367	0	0	0
2021/03/16	2030	06/05/2021	9.92	Put	Bond Future	550.1800	0.5502	437.0000	0.4370	(20.571)	0	0	700
2021/03/16	2030	05/08/2021	10.42	Call	Bond Future	5,312.4400	5.3124	5,693.3400	5.6933	7.170	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
2021/03/16	2030	05/08/2021	10.42	Put	Bond Future	1,083.9400	1.0839	953.2500	0.9533	(12.057)	0	0	0
2021/03/16	2030	05/08/2021	10.41	Call	Bond Future	5,273.8600	5.2739	5,653.6000	5.6536	7.200	0	0	0
2021/03/16	2030	05/08/2021	10.41	Put	Bond Future	1,095.8100	1.0958	963.9600	0.9640	(12.032)	0	0	0
2021/03/16	2030	05/08/2021	8.83	Call	Bond Future	946.1200	0.9461	1,078.9400	1.0789	14.038	0	0	479
2021/03/16	2030	05/08/2021	10.15	Call	Bond Future	4,306.3400	4.3063	4,653.0400	4.6530	8.051	0	0	0
2021/03/16	2030	05/08/2021	10.30	Put	Bond Future	1,234.4700	1.2345	1,089.3600	1.0894	(11.755)	0	0	200
2021/03/16	2030	05/08/2021	8.78	Put	Bond Future	5,453.9800	5.4540	5,067.7400	5.0677	(7.082)	0	0	0
2021/03/16	2030	05/08/2021	8.78	Call	Bond Future	874.5000	0.8745	999.8500	0.9998	14.334	0	0	200
2021/03/16	2030	05/08/2021	7.70	Put	Bond Future	11,140.1800	11.1402	10,653.7600	10.6538	(4.366)	0	0	0
2021/03/16	2030	05/08/2021	9.45	Call	Bond Future	2,176.5100	2.1765	2,411.8300	2.4118	10.812	0	0	600
2021/03/16	2030	05/08/2021	12.10	Call	Bond Future	12,273.5300	12.2735	12,769.1900	12.7692	4.038	0	0	0
2021/03/16	2030	05/08/2021	12.10	Put	Bond Future	87.0900	0.0871	71.1600	0.0712	(18.291)	0	0	600
2021/03/16	2030	05/08/2021			Bond Future	9.6071	91.0616	9.5120	91.5732	(0.989)	0.0000	0.0000	0
2021/03/16	2030	05/08/2021	10.43	Call	Bond Future	5,351.1000	5.3511	5,733.1500	5.7332	7.140	0	0	0
2021/03/16	2030	05/08/2021	10.43	Put	Bond Future	1,072.1900	1.0722	942.6500	0.9427	(12.082)	0	0	0
2021/03/16	2030	05/08/2021	8.83	Put	Bond Future	5,240.4300	5.2404	4,861.6600	4.8617	(7.228)	0	0	0
2021/03/16	2030	05/08/2021	10.15	Put	Bond Future	1,453.4000	1.4534	1,288.5100	1.2885	(11.345)	0	0	479
2021/03/16	2030	05/08/2021	9.75	Call	Bond Future	2,995.7100	2.9957	3,281.5200	3.2815	9.541	0	0	0
2021/03/16	2030	05/08/2021	9.75	Put	Bond Future	2,233.1600	2.2332	2,007.3800	2.0074	(10.110)	0	0	479
2021/03/16	2030	05/08/2021	10.30	Call	Bond Future	4,855.0800	4.8551	5,221.5600	5.2216	7.548	0	0	0
2021/03/16	2030	05/08/2021	7.70	Call	Bond Future	125.2300	0.1252	150.4000	0.1504	20.099	0	0	200
2021/03/16	2030	05/08/2021	8.95	Put	Bond Future	4,748.4800	4.7485	4,388.3200	4.3883	(7.585)	0	0	0
2021/03/16	2030	05/08/2021	8.95	Call	Bond Future	1,134.1200	1.1341	1,285.5500	1.2856	13.352	0	0	600
2021/03/16	2030	05/08/2021	9.45	Put	Bond Future	3,024.0400	3.0240	2,747.7700	2.7478	(9.136)	0	0	0
2021/03/16	2030	04/11/2021	9.20	Call	Bond Future	1,796.7800	1.7968	1,988.7100	1.9887	10.682	0	0	1,102
2021/03/16	2030	04/11/2021	11.26	Call	Bond Future	8,063.3000	8.0633	8,498.9400	8.4989	5.403	0	0	0
2021/03/16	2030	04/11/2021	8.27	Put	Bond Future	9,130.5000	9.1305	8,676.0500	8.6761	(4.977)	0	0	0
2021/03/16	2030	04/11/2021	8.27	Call	Bond Future	606.2600	0.6063	690.4500	0.6905	13.887	0	0	300
2021/03/16	2030	04/11/2021	8.77	Put	Bond Future	6,782.0700	6.7821	6,379.5500	6.3796	(5.935)	0	0	0
2021/03/16	2030	04/11/2021	11.44	Put	Bond Future	806.1000	0.8061	717.4200	0.7174	(11.001)	0	0	300
2021/03/16	2030	04/11/2021	10.60	Call	Bond Future	5,667.5300	5.6675	6,042.6800	6.0427	6.619	0	0	0
2021/03/16	2030	04/11/2021	10.60	Put	Bond Future	1,734.4700	1.7345	1,570.9800	1.5710	(9.426)	0	0	0
2021/03/16	2030	04/11/2021	10.59	Put	Bond Future	1,748.1400	1.7481	1,583.6100	1.5836	(9.412)	0	0	0
2021/03/16	2030	04/11/2021			Bond Future	9.8198	92.0629	9.7164	92.6016	(1.053)	0.0000	0.0000	0
2021/03/16	2030	04/11/2021	9.20	Put	Bond Future	5,087.8500	5.0879	4,741.1400	4.7411	(6.814)	0	0	0
2021/03/16	2030	04/11/2021	11.26	Put	Bond Future	975.3700	0.9754	872.3700	0.8724	(10.560)	0	0	1,102
2021/03/16	2030	04/11/2021	9.90	Put	Bond Future	3,037.9500	3.0380	2,789.2100	2.7892	(8.188)	0	0	0
2021/03/16	2030	04/11/2021	9.90	Call	Bond Future	3,452.7600	3.4528	3,742.6600	3.7427	8.396	0	0	1,102
2021/03/16	2030	04/11/2021	8.77	Call	Bond Future	1,116.6700	1.1167	1,252.7900	1.2528	12.190	0	0	300
2021/03/16	2030	04/11/2021	11.44	Call	Bond Future	8,728.2400	8.7282	9,178.2000	9.1782	5.155	0	0	0
2021/03/16	2030	04/11/2021	10.61	Call	Bond Future	5,702.9100	5.7029	6,079.1000	6.0791	6.596	0	0	0
2021/03/16	2030	04/11/2021	10.61	Put	Bond Future	1,720.8900	1.7209	1,558.4400	1.5584	(9.440)	0	0	0
2021/03/16	2030	04/11/2021	10.59	Call	Bond Future	5,632.2100	5.6322	6,006.3200	6.0063	6.642	0	0	0
2021/03/16	2030	03/02/2022	8.39	Put	Bond Future	9,751.7100	9.7517	9,292.8500	9.2928	(4.705)	0	0	0
2021/03/16	2030	03/02/2022	8.39	Call	Bond Future	908.5400	0.9085	1,017.4700	1.0175	11.990	0	0	101
2021/03/16	2030	03/02/2022	9.35	Call	Bond Future	2,191.0700	2.1911	2,401.6600	2.4017	9.611	0	0	0
2021/03/16	2030	03/02/2022	9.35	Put	Bond Future	5,795.6900	5.7957	5,438.4900	5.4385	(6.163)	0	0	101
2021/03/16	2030	03/02/2022	9.45	Call	Bond Future	2,390.6300	2.3906	2,613.6200	2.6136	9.328	0	0	0

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2021/03/16	2030	03/02/2022	9.45	Put	Bond Future	5,470.3600	5.4704	5,125.5600	5.1256	(6.303)	0	0	0
2021/03/16	2030	03/02/2022			Bond Future	10.0518	89.0947	9.9389	89.6625	(1.124)	0.0000	0.0000	0
2021/03/16	2030	03/02/2022	9.78	Call	Bond Future	3,122.3200	3.1223	3,386.2600	3.3863	8.453	0	0	0
2021/03/16	2030	03/02/2022	9.78	Put	Bond Future	4,496.7500	4.4968	4,192.9000	4.1929	(6.757)	0	0	101
2021/03/16	2030	03/02/2022	9.43	Call	Bond Future	2,349.8500	2.3499	2,570.3600	2.5704	9.384	0	0	0
2021/03/16	2030	03/02/2022	9.43	Put	Bond Future	5,534.2500	5.5342	5,186.9700	5.1870	(6.275)	0	0	0
2021/03/16	2030	03/02/2022	9.44	Call	Bond Future	2,370.3500	2.3703	2,592.1100	2.5921	9.356	0	0	0
2021/03/16	2030	03/02/2022	9.44	Put	Bond Future	5,502.4000	5.5024	5,156.3700	5.1564	(6.289)	0	0	0
2021/03/16	2032	06/05/2021	12.12	Put	Bond Future	15.3000	0.0153	11.5600	0.0116	(24.444)	0	0	0
2021/03/16	2032	06/05/2021	12.12	Call	Bond Future	10,917.8500	10.9179	11,250.1000	11.2501	3.043	0	0	0
2021/03/16	2032	06/05/2021	12.57	Call	Bond Future	13,096.8400	13.0968	13,431.9700	13.4320	2.559	0	0	0
2021/03/16	2032	06/05/2021			Bond Future	10.1188	88.7425	10.0626	89.0785	(0.555)	0.0000	0.0000	136,354
2021/03/16	2032	06/05/2021	12.11	Put	Bond Future	15.8300	0.0158	11.9700	0.0120	(24.384)	0	0	0
2021/03/16	2032	06/05/2021	12.11	Call	Bond Future	10,868.6800	10.8687	11,200.8100	11.2008	3.056	0	0	0
2021/03/16	2032	06/05/2021	10.33	Call	Bond Future	2,471.9700	2.4720	2,668.7700	2.6688	7.961	0	0	736
2021/03/16	2032	06/05/2021	10.33	Put	Bond Future	1,225.2300	1.2252	1,086.0400	1.0860	(11.360)	0	0	0
2021/03/16	2032	06/05/2021	12.57	Put	Bond Future	2.9900	0.0030	2.1300	0.0021	(28.763)	0	0	736
2021/03/16	2032	06/05/2021	12.10	Put	Bond Future	16.3700	0.0164	12.4000	0.0124	(24.252)	0	0	0
2021/03/16	2032	06/05/2021	12.10	Call	Bond Future	10,819.4600	10.8195	11,151.4800	11.1515	3.069	0	0	0
2021/03/16	2032	05/08/2021	11.37	Call	Bond Future	6,717.3800	6.7174	6,992.3300	6.9923	4.093	0	0	0
2021/03/16	2032	05/08/2021	11.37	Put	Bond Future	1,025.2600	1.0253	942.2400	0.9422	(8.097)	0	0	0
2021/03/16	2032	05/08/2021			Bond Future	10.3385	89.6902	10.2767	90.0482	(0.598)	0.0000	0.0000	0
2021/03/16	2032	05/08/2021	11.36	Call	Bond Future	6,675.0800	6.6751	6,949.3500	6.9493	4.109	0	0	0
2021/03/16	2032	05/08/2021	11.36	Put	Bond Future	1,035.6500	1.0356	951.9500	0.9519	(8.082)	0	0	0
2021/03/16	2032	05/08/2021	11.35	Call	Bond Future	6,632.8400	6.6328	6,906.4100	6.9064	4.124	0	0	0
2021/03/16	2032	05/08/2021	11.35	Put	Bond Future	1,046.1500	1.0461	961.7500	0.9617	(8.068)	0	0	0
2021/03/16	2032	04/11/2021	9.83	Call	Bond Future	1,830.8800	1.8309	1,955.5400	1.9555	6.809	0	0	700
2021/03/16	2032	04/11/2021	11.71	Put	Bond Future	1,515.4900	1.5155	1,418.3100	1.4183	(6.412)	0	0	0
2021/03/16	2032	04/11/2021	11.69	Call	Bond Future	7,570.4500	7.5704	7,854.6700	7.8547	3.754	0	0	0
2021/03/16	2032	04/11/2021	11.70	Call	Bond Future	7,609.8600	7.6099	7,894.6800	7.8947	3.743	0	0	0
2021/03/16	2032	04/11/2021			Bond Future	10.5586	86.5308	10.4905	86.9134	(0.645)	0.0000	0.0000	0
2021/03/16	2032	04/11/2021	9.83	Put	Bond Future	6,047.0800	6.0471	5,789.1500	5.7891	(4.265)	0	0	0
2021/03/16	2032	04/11/2021	12.81	Call	Bond Future	11,936.6900	11.9367	12,279.0500	12.2790	2.868	0	0	0
2021/03/16	2032	04/11/2021	12.81	Put	Bond Future	491.5000	0.4915	451.2700	0.4513	(8.185)	0	0	700
2021/03/16	2032	04/11/2021	11.71	Call	Bond Future	7,649.5300	7.6495	7,934.9400	7.9349	3.731	0	0	0
2021/03/16	2032	04/11/2021	11.69	Put	Bond Future	1,537.7500	1.5378	1,439.3800	1.4394	(6.397)	0	0	0
2021/03/16	2032	04/11/2021	9.33	Put	Bond Future	8,337.2300	8.3372	8,037.2200	8.0372	(3.598)	0	0	0
2021/03/16	2032	04/11/2021	9.33	Call	Bond Future	1,064.9400	1.0649	1,147.5200	1.1475	7.754	0	0	700
2021/03/16	2032	04/11/2021	11.70	Put	Bond Future	1,526.4700	1.5265	1,428.7000	1.4287	(6.405)	0	0	0
2021/03/16	2032	03/02/2022	9.81	Call	Bond Future	1,962.4300	1.9624	2,089.4400	2.0894	6.472	0	0	0
2021/03/16	2032	03/02/2022	9.81	Put	Bond Future	7,526.2200	7.5262	7,244.6700	7.2447	(3.741)	0	0	198
2021/03/16	2032	03/02/2022	8.91	Put	Bond Future	11,942.0200	11.9420	11,598.9600	11.5990	(2.873)	0	0	0
2021/03/16	2032	03/02/2022	10.66	Call	Bond Future	3,868.6900	3.8687	4,068.3300	4.0683	5.160	0	0	0
2021/03/16	2032	03/02/2022	10.66	Put	Bond Future	4,590.3100	4.5903	4,381.3900	4.3814	(4.551)	0	0	97
2021/03/16	2032	03/02/2022	10.42	Call	Bond Future	3,246.6100	3.2466	3,425.6100	3.4256	5.513	0	0	0
2021/03/16	2032	03/02/2022	10.42	Put	Bond Future	5,299.3200	5.2993	5,069.7600	5.0698	(4.332)	0	0	0
2021/03/16	2032	03/02/2022	10.45	Put	Bond Future	5,206.2000	5.2062	4,979.2500	4.9793	(4.359)	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
2021/03/16	2032	03/02/2022	10.43	Call	Bond Future	3,271.3300	3.2713	3,451.2000	3.4512	5.498	0	0	0
2021/03/16	2032	03/02/2022	10.43	Put	Bond Future	5,268.0200	5.2680	5,039.3300	5.0393	(4.341)	0	0	0
2021/03/16	2032	03/02/2022			Bond Future	10.7922	87.5047	10.7172	87.9132	(0.695)	0.0000	0.0000	0
2021/03/16	2032	03/02/2022	10.14	Call	Bond Future	2,589.2200	2.5892	2,743.8000	2.7438	5.970	0	0	0
2021/03/16	2032	03/02/2022	10.14	Put	Bond Future	6,230.3900	6.2304	5,976.4100	5.9764	(4.076)	0	0	97
2021/03/16	2032	03/02/2022	9.14	Put	Bond Future	10,708.0000	10.7080	10,378.5700	10.3786	(3.076)	0	0	0
2021/03/16	2032	03/02/2022	9.14	Call	Bond Future	1,065.3800	1.0654	1,144.5100	1.1445	7.427	0	0	97
2021/03/16	2032	03/02/2022	8.91	Call	Bond Future	842.8000	0.8428	908.3000	0.9083	7.772	0	0	198
2021/03/16	2032	03/02/2022	10.44	Call	Bond Future	3,296.4800	3.2965	3,477.2200	3.4772	5.483	0	0	0
2021/03/16	2032	03/02/2022	10.44	Put	Bond Future	5,237.2000	5.2372	5,009.3800	5.0094	(4.350)	0	0	0
2021/03/16	2032	03/02/2022	10.45	Call	Bond Future	3,321.4000	3.3214	3,503.0100	3.5030	5.468	0	0	0
2021/03/16	2033	06/05/2021			Bond Future	102.3872	102.3872	102.3041	102.3041	(0.081)	0.0000	0.0000	9,583
2021/03/16	2033	05/08/2021			Bond Future	103.5059	103.5059	103.4432	103.4432	(0.061)	0.0000	0.0000	0
2021/03/16	2033	04/11/2021			Bond Future	103.4427	103.4427	103.4032	103.4032	(0.038)	0.0000	0.0000	0
2021/03/16	2033	03/02/2022			Bond Future	104.6301	104.6301	104.6160	104.6160	(0.013)	0.0000	0.0000	0
2021/03/16	2037	06/05/2021	12.42	Call	Bond Future	7,926.3600	7.9264	7,856.8200	7.8568	(0.877)	0	0	0
2021/03/16	2037	06/05/2021	12.44	Put	Bond Future	162.8400	0.1628	160.3700	0.1604	(1.517)	0	0	0
2021/03/16	2037	06/05/2021	12.43	Call	Bond Future	7,976.0900	7.9761	7,906.5600	7.9066	(0.872)	0	0	0
2021/03/16	2037	06/05/2021			Bond Future	11.0881	83.2558	11.0988	83.1887	0.096	0.0000	0.0000	131,410
2021/03/16	2037	06/05/2021	12.42	Put	Bond Future	170.9700	0.1710	168.4600	0.1685	(1.468)	0	0	0
2021/03/16	2037	06/05/2021	12.44	Call	Bond Future	8,025.8400	8.0258	7,956.3400	7.9563	(0.866)	0	0	0
2021/03/16	2037	06/05/2021	12.43	Put	Bond Future	166.8700	0.1669	164.3700	0.1644	(1.498)	0	0	0
2021/03/16	2037	05/08/2021	12.27	Call	Bond Future	6,854.2000	6.8542	6,806.1600	6.8062	(0.701)	0	0	0
2021/03/16	2037	05/08/2021	12.27	Put	Bond Future	1,355.2800	1.3553	1,357.8400	1.3578	0.189	0	0	0
2021/03/16	2037	05/08/2021	12.28	Call	Bond Future	6,896.7000	6.8967	6,848.6000	6.8486	(0.697)	0	0	0
2021/03/16	2037	05/08/2021	12.26	Put	Bond Future	1,367.6200	1.3676	1,370.2500	1.3703	0.192	0	0	0
2021/03/16	2037	05/08/2021			Bond Future	11.3170	79.8894	11.3253	79.8388	0.073	0.0000	0.0000	0
2021/03/16	2037	05/08/2021	12.28	Put	Bond Future	1,343.2000	1.3432	1,345.7000	1.3457	0.186	0	0	0
2021/03/16	2037	05/08/2021	12.26	Call	Bond Future	6,811.8900	6.8119	6,763.9200	6.7639	(0.704)	0	0	0
2021/03/16	2037	04/11/2021	12.82	Put	Bond Future	1,627.3100	1.6273	1,627.5500	1.6275	0.015	0	0	0
2021/03/16	2037	04/11/2021	12.83	Call	Bond Future	8,748.7100	8.7487	8,716.4300	8.7164	(0.369)	0	0	0
2021/03/16	2037	04/11/2021			Bond Future	11.5341	80.7682	11.5396	80.7357	0.048	0.0000	0.0000	0
2021/03/16	2037	04/11/2021	12.82	Call	Bond Future	8,711.6400	8.7116	8,679.3900	8.6794	(0.370)	0	0	0
2021/03/16	2037	04/11/2021	12.83	Put	Bond Future	1,613.1900	1.6132	1,613.4000	1.6134	0.013	0	0	0
2021/03/16	2037	04/11/2021	12.81	Call	Bond Future	8,674.6200	8.6746	8,642.3900	8,6424	(0.372)	0	0	0
2021/03/16	2037	04/11/2021	12.81	Put	Bond Future	1,641.5300	1.6415	1,641.7900	1.6418	0.016	0	0	0
2021/03/16	2037	03/02/2022	11.46	Call	Bond Future	3,860.7900	3.8608	3,847.6700	3.8477	(0.340)	0	0	0
2021/03/16	2037	03/02/2022	11.47	Put	Bond Future	5,626.1800	5.6262	5,625.7700	5.6258	(0.007)	0	0	0
2021/03/16	2037	03/02/2022	11.45	Call	Bond Future	3,833.5700	3.8336	3,820.4800	3.8205	(0.341)	0	0	0
2021/03/16	2037	03/02/2022			Bond Future	11.7678	77.4228	11.7700	77.4101	0.019	0.0000	0.0000	0
2021/03/16	2037	03/02/2022	11.46	Put	Bond Future	5,658.5500	5.6586	5,658.1700	5.6582	(0.007)	0	0	0
2021/03/16	2037	03/02/2022	11.47	Call	Bond Future	3,887.8100	3.8878	3,874.6600	3.8747	(0.338)	0	0	0
2021/03/16	2037	03/02/2022	11.45	Put	Bond Future	5,690.7900	5.6908	5,690.4400	5.6904	(0.006)	0	0	0
2021/03/16	2038	06/05/2021			Bond Future	115.3873	115.3873	115.4138	115.4138	0.023	0.0000	0.0000	7,799
2021/03/16	2038	05/08/2021			Bond Future	114.9264	114.9264	114.9769	114.9769	0.044	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
2021/03/16	2038	04/11/2021			Bond Future	116.2163	116.2163	116.2944	116.2944	0.067	0.0000	0.0000	0
2021/03/16	2038	03/02/2022			Bond Future	115.7983	115.7983	115.9063	115.9063	0.093	0.0000	0.0000	0
2021/03/16	2040	06/05/2021	10.83	Put	Bond Future	3,536.1700	3.5362	3,640.9100	3.6409	2.962	0	0	0
2021/03/16	2040	06/05/2021	10.83	Call	Bond Future	962.4600	0.9625	892.3400	0.8923	(7.285)	0	0	300
2021/03/16	2040	06/05/2021	11.58	Put	Bond Future	1,091.4800	1.0915	1,128.2100	1.1282	3.365	0	0	0
2021/03/16	2040	06/05/2021	11.58	Call	Bond Future	3,540.0500	3.5400	3,401.9200	3.4019	(3.902)	0	0	300
2021/03/16	2040	06/05/2021	12.44	Put	Bond Future	214.9700	0.2150	220.6700	0.2207	2.652	0	0	0
2021/03/16	2040	06/05/2021	12.44	Call	Bond Future	7,859.4100	7.8594	7,690.2500	7.6902	(2.152)	0	0	0
2021/03/16	2040	06/05/2021			Bond Future	11.2053	85.3308	11.2314	85.1560	0.234	0.0000	0.0000	79,955
2021/03/16	2040	06/05/2021	13.38	Call	Bond Future	12,735.9600	12.7360	12,561.2800	12.5613	(1.372)	0	0	0
2021/03/16	2040	06/05/2021	13.38	Put	Bond Future	16.2000	0.0162	16.3800	0.0164	1.111	0	0	300
2021/03/16	2040	06/05/2021	12.42	Put	Bond Future	225.4800	0.2255	231.4900	0.2315	2.665	0	0	0
2021/03/16	2040	06/05/2021	12.42	Call	Bond Future	7,755.3800	7.7554	7,586.5300	7.5865	(2.177)	0	0	0
2021/03/16	2040	06/05/2021	12.43	Put	Bond Future	220.1700	0.2202	226.0200	0.2260	2.657	0	0	0
2021/03/16	2040	06/05/2021	12.43	Call	Bond Future	7,807.3700	7.8074	7,638.3600	7.6384	(2.165)	0	0	0
2021/03/16	2040	05/08/2021	12.48	Call	Bond Future	7,718.2500	7.7183	7,585.3400	7.5853	(1.722)	0	0	0
2021/03/16	2040	05/08/2021	12.49	Put	Bond Future	1,327.5000	1.3275	1,353.5100	1.3535	1.959	0	0	0
2021/03/16	2040	05/08/2021	12.47	Call	Bond Future	7,673.3700	7.6734	7,540.7100	7.5407	(1.729)	0	0	0
2021/03/16	2040	05/08/2021	11.05	Put	Bond Future	4,842.7800	4.8428	4,926.6000	4.9266	1.731	0	0	0
2021/03/16	2040	05/08/2021	11.05	Call	Bond Future	2,324.1300	2.3241	2,248.7900	2.2488	(3.242)	0	0	900
2021/03/16	2040	05/08/2021			Bond Future	11.4292	81.7363	11.4538	81.5771	0.215	0.0000	0.0000	0
2021/03/16	2040	05/08/2021	12.48	Put	Bond Future	1,339.1900	1.3392	1,365.4400	1.3654	1.960	0	0	0
2021/03/16	2040	05/08/2021	12.49	Call	Bond Future	7,763.3200	7.7633	7,630.1700	7.6302	(1.715)	0	0	0
2021/03/16	2040	05/08/2021	12.47	Put	Bond Future	1,351.1400	1.3511	1,377.6400	1.3776	1.961	0	0	0
2021/03/16	2040	05/08/2021	11.55	Put	Bond Future	3,118.8300	3.1188	3,177.7800	3.1778	1.890	0	0	0
2021/03/16	2040	05/08/2021	11.55	Call	Bond Future	3,896.2000	3.8962	3,795.9900	3.7960	(2.572)	0	0	900
2021/03/16	2040	05/08/2021	14.80	Call	Bond Future	17,917.3100	17.9173	17,759.3500	17.7593	(0.882)	0	0	0
2021/03/16	2040	05/08/2021	14.80	Put	Bond Future	56.4400	0.0564	57.6400	0.0576	2.126	0	0	900
2021/03/16	2040	04/11/2021	12.90	Call	Bond Future	9,048.9700	9.0490	8,932.8000	8.9328	(1.284)	0	0	0
2021/03/16	2040	04/11/2021	12.90	Put	Bond Future	1,713.4900	1.7135	1,739.1600	1.7392	1.498	0	0	0
2021/03/16	2040	04/11/2021	12.89	Call	Bond Future	9,010.1500	9.0101	8,894.1700	8.8942	(1.287)	0	0	0
2021/03/16	2040	04/11/2021	12.89	Put	Bond Future	1,728.5800	1.7286	1,754.4400	1.7544	1.496	0	0	0
2021/03/16	2040	04/11/2021			Bond Future	11.6412	82.6355	11.6638	82.4936	0.194	0.0000	0.0000	0
2021/03/16	2040	04/11/2021	12.91	Call	Bond Future	9,087.8400	9.0878	8,971.4700	8.9715	(1.281)	0	0	0
2021/03/16	2040	04/11/2021	12.91	Put	Bond Future	1,698.5200	1.6985	1,723.9900	1.7240	1.500	0	0	0
2021/03/16	2040	03/02/2022	11.58	Put	Bond Future	5,889.1300	5.8891	5,946.6500	5.9466	0.977	0	0	0
2021/03/16	2040	03/02/2022	11.59	Call	Bond Future	4,120.6900	4.1207	4,055.0300	4.0550	(1.593)	0	0	0
2021/03/16	2040	03/02/2022	11.57	Put	Bond Future	5,923.7400	5.9237	5,981.5200	5.9815	0.975	0	0	0
2021/03/16	2040	03/02/2022			Bond Future	11.8693	79.0609	11.8895	78.9380	0.170	0.0000	0.0000	0
2021/03/16	2040	03/02/2022	11.58	Call	Bond Future	4,091.9100	4.0919	4,026.5200	4.0265	(1.598)	0	0	0
2021/03/16	2040	03/02/2022	11.59	Put	Bond Future	5,854.7000	5.8547	5,911.9500	5.9120	0.978	0	0	0
2021/03/16	2040	03/02/2022	11.57	Call	Bond Future	4,063.2300	4.0632	3,998.1000	3.9981	(1.603)	0	0	0
2021/03/16	2044	06/05/2021	11.40	Call	Bond Future	2,539.1700	2.5392	2,417.4200	2.4174	(4.795)	0	0	0
2021/03/16	2044	06/05/2021	11.40	Put	Bond Future	1,609.0300	1.6090	1,664.3200	1.6643	3.436	0	0	3,100
2021/03/16	2044	06/05/2021	11.79	Call	Bond Future	4,234.9600	4.2350	4,085.7500	4.0857	(3.523)	0	0	0
2021/03/16	2044	06/05/2021	11.79	Put	Bond Future	802.4700	0.8025	830.3000	0.8303	3.468	0	0	3,100

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
2021/03/16	2044	06/05/2021	11.10	Call	Bond Future	1,498.6800		1.4987	1,405.9200	1.4059	(6.189)	0	0	0
2021/03/16	2044	06/05/2021	12.50	Call	Bond Future	7,871.5300		7.8715	7,700.3900	7.7004	(2.174)	0	0	0
2021/03/16	2044	06/05/2021	12.50	Put	Bond Future	220.4900		0.2205	226.3900	0.2264	2.676	0	0	3,100
2021/03/16	2044	06/05/2021	12.43	Put	Bond Future	250.3700		0.2504	257.3400	0.2573	2.784	0	0	0
2021/03/16	2044	06/05/2021	12.43	Call	Bond Future	7,503.6900		7.5037	7,333.6200	7.3336	(2.266)	0	0	0
2021/03/16	2044	06/05/2021	12.44	Put	Bond Future	245.8800		0.2459	252.6900	0.2527	2.770	0	0	0
2021/03/16	2044	06/05/2021	12.44	Call	Bond Future	7,556.2500		7.5563	7,386.0200	7.3860	(2.253)	0	0	0
2021/03/16	2044	06/05/2021			Bond Future	11.2604		81.9432	11.2867	81.7661	0.234	0.0000	0.0000	62,084
2021/03/16	2044	06/05/2021	10.70	Put	Bond Future	4,485.4800		4.4855	4,612.7100	4.6127	2.836	0	0	0
2021/03/16	2044	06/05/2021	10.70	Call	Bond Future	558.0700		0.5581	508.2600	0.5083	(8.925)	0	0	3,100
2021/03/16	2044	06/05/2021	11.10	Put	Bond Future	2,590.3700		2.5904	2,674.6500	2.6746	3.254	0	0	3,100
2021/03/16	2044	06/05/2021	11.90	Call	Bond Future	4,771.0500		4.7711	4,616.3900	4.6164	(3.242)	0	0	0
2021/03/16	2044	06/05/2021	11.90	Put	Bond Future	657.3400		0.6573	679.7200	0.6797	3.405	0	0	0
2021/03/16	2044	06/05/2021	11.35	Put	Bond Future	1,749.4600		1.7495	1,809.1600	1.8092	3.412	0	0	0
2021/03/16	2044	06/05/2021	11.35	Call	Bond Future	2,348.6400		2.3486	2,231.3000	2.2313	(4.996)	0	0	3,100
2021/03/16	2044	06/05/2021	12.45	Put	Bond Future	241.4300		0.2414	248.0800	0.2481	2.754	0	0	0
2021/03/16	2044	06/05/2021	12.45	Call	Bond Future	7,608.7700		7.6088	7,438.3800	7.4384	(2.239)	0	0	0
2021/03/16	2044	05/08/2021	12.60	Put	Bond Future	1,214.4000		1.2144	1,239.2500	1.2392	2.046	0	0	0
2021/03/16	2044	05/08/2021	12.61	Call	Bond Future	8,036.5000		8.0365	7,898.9900	7.8990	(1.711)	0	0	0
2021/03/16	2044	05/08/2021	12.61	Put	Bond Future	1,203.6100		1.2036	1,228.2300	1.2282	2.046	0	0	0
2021/03/16	2044	05/08/2021			Bond Future	11.4758		78.4377	11.5007	78.2755	0.217	0.0000	0.0000	0
2021/03/16	2044	05/08/2021	12.60	Call	Bond Future	7,991.6000		7.9916	7,854.3200	7.8543	(1.718)	0	0	0
2021/03/16	2044	05/08/2021	12.59	Call	Bond Future	7,946.5800		7.9466	7,809.5400	7.8095	(1.725)	0	0	0
2021/03/16	2044	05/08/2021	12.59	Put	Bond Future	1,225.1500		1.2252	1,250.2400	1.2502	2.048	0	0	0
2021/03/16	2044	04/11/2021	12.91	Call	Bond Future	8,906.5600		8.9066	8,788.0100	8.7880	(1.331)	0	0	0
2021/03/16	2044	04/11/2021	12.91	Put	Bond Future	1,748.5600		1.7486	1,775.5700	1.7756	1.545	0	0	0
2021/03/16	2044	04/11/2021			Bond Future	11.6795		79.3005	11.7026	79.1550	0.197	0.0000	0.0000	0
2021/03/16	2044	04/11/2021	12.90	Call	Bond Future	8,864.6100		8.8646	8,746.2400	8.7462	(1.335)	0	0	0
2021/03/16	2044	04/11/2021	12.90	Put	Bond Future	1,760.0900		1.7601	1,787.2800	1.7873	1.545	0	0	0
2021/03/16	2044	04/11/2021	12.89	Call	Bond Future	8,822.8800		8.8229	8,704.7000	8.7047	(1.339)	0	0	0
2021/03/16	2044	04/11/2021	12.89	Put	Bond Future	1,771.9100		1.7719	1,799.2900	1.7993	1.545	0	0	0
2021/03/16	2044	03/02/2022	11.59	Call	Bond Future	4,070.4700		4.0705	4,003.1500	4.0031	(1.654)	0	0	0
2021/03/16	2044	03/02/2022	11.59	Put	Bond Future	6,001.1100		6.0011	6,061.3400	6.0613	1.004	0	0	0
2021/03/16	2044	03/02/2022	11.60	Call	Bond Future	4,099.0900		4.0991	4,031.4900	4.0315	(1.649)	0	0	0
2021/03/16	2044	03/02/2022	11.60	Put	Bond Future	5,965.8300		5.9658	6,025.7800	6.0258	1.005	0	0	0
2021/03/16	2044	03/02/2022			Bond Future	11.8984		75.8136	11.9193	75.6860	0.175	0.0000	0.0000	0
2021/03/16	2044	03/02/2022	11.61	Call	Bond Future	4,128.0800		4.1281	4,060.2200	4.0602	(1.644)	0	0	0
2021/03/16	2044	03/02/2022	11.61	Put	Bond Future	5,931.0100		5.9310	5,990.7000	5.9907	1.006	0	0	0
2021/03/16	2046	06/05/2021			Bond Future	104.0288		104.0288	103.7861	103.7861	(0.233)	0.0000	0.0000	14,893
2021/03/16	2046	05/08/2021			Bond Future	105.1656		105.1656	104.9418	104.9418	(0.213)	0.0000	0.0000	0
2021/03/16	2046	04/11/2021			Bond Future	104.5383		104.5383	104.3364	104.3364	(0.193)	0.0000	0.0000	0
2021/03/16	2046	03/02/2022			Bond Future	105.7387		105.7387	105.5603	105.5603	(0.169)	0.0000	0.0000	0
2021/03/16	2050	06/05/2021			Bond Future	106.5216		106.5216	106.9442	106.9442	0.397	0.0000	0.0000	10,904
2021/03/16	2050	05/08/2021			Bond Future	105.7578		105.7578	106.2070	106.2070	0.425	0.0000	0.0000	0
2021/03/16	2050	04/11/2021			Bond Future	106.9449		106.9449	107.4241	107.4241	0.448	0.0000	0.0000	0
2021/03/16	2050	03/02/2022			Bond Future	106.2250		106.2250	106.7363	106.7363	0.481	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
2021/03/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	AL37	06/05/2021			Index Future	776.8460	776.8460	781.3070	781.3070	0.574	0.0000	0.0000	0
2021/03/16	AL37	05/08/2021			Index Future	785.0470	785.0470	789.7150	789.7150	0.595	0.0000	0.0000	0
2021/03/16	AL37	04/11/2021			Index Future	793.7510	793.7510	798.6580	798.6580	0.618	0.0000	0.0000	0
2021/03/16	AL37	03/02/2022			Index Future	802.6720	802.6720	807.8340	807.8340	0.643	0.0000	0.0000	0
2021/03/16	AL7T	06/05/2021			Index Future	863.6760	863.6760	867.5840	867.5840	0.452	0.0000	0.0000	0
2021/03/16	AL7T	05/08/2021			Index Future	872.7930	872.7930	876.9210	876.9210	0.473	0.0000	0.0000	0
2021/03/16	AL7T	04/11/2021			Index Future	882.4710	882.4710	886.8520	886.8520	0.496	0.0000	0.0000	0
2021/03/16	AL7T	03/02/2022			Index Future	892.3890	892.3890	897.0410	897.0410	0.521	0.0000	0.0000	0
2021/03/16	ALBI	06/05/2021			Index Future	757.6320	757.6320	758.9570	758.9570	0.175	0.0000	0.0000	299
2021/03/16	ALBI	05/08/2021			Index Future	765.6300	765.6300	767.1250	767.1250	0.195	0.0000	0.0000	0
2021/03/16	ALBI	04/11/2021			Index Future	774.1190	774.1190	775.8130	775.8130	0.219	0.0000	0.0000	0
2021/03/16	ALBI	03/02/2022			Index Future	782.8200	782.8200	784.7260	784.7260	0.243	0.0000	0.0000	0
2021/03/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C070	01/08/2021			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
2021/03/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/16	ES33	06/05/2021			Bond Future	11.7946	73.5748	11.7893	73.6018	(0.045)	0.0000	0.0000	350
2021/03/16	ES33	05/08/2021			Bond Future	12.0642	74.3604	12.0556	74.4030	(0.071)	0.0000	0.0000	0
2021/03/16	ES33	04/11/2021			Bond Future	12.3366	71.4027	12.3241	71.4626	(0.101)	0.0000	0.0000	0
2021/03/16	ES33	03/02/2022			Bond Future	12.6296	72.2062	12.6127	72.2847	(0.134)	0.0000	0.0000	0
2021/03/16	ES42	06/05/2021			Bond Future	12.2882	72.0661	12.2985	72.0079	0.084	0.0000	0.0000	4,779
2021/03/16	ES42	05/08/2021			Bond Future	12.5437	72.8363	12.5518	72.7923	0.064	0.0000	0.0000	0
2021/03/16	ES42	04/11/2021			Bond Future	12.8041	69.3790	12.8093	69.3513	0.041	0.0000	0.0000	0
2021/03/16	ES42	03/02/2022			Bond Future	13.0746	70.1603	13.0767	70.1497	0.016	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
2021/03/16	GOVI	06/05/2021	678.67	Call	GOVI	701,610.0000	0.0000	715,350.0000	0.0000	1.958	0	0	0
2021/03/16	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	06/05/2021	678.68	Call	GOVI	701,510.0000	0.0000	715,250.0000	0.0000	1.959	0	0	0
2021/03/16	GOVI	06/05/2021			GOVI	748.8310	0.0000	750.2050	0.0000	0.183	0.0000	0.0000	985
2021/03/16	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	06/05/2021	678.69	Call	GOVI	701,410.0000	0.0000	715,150.0000	0.0000	1.959	0	0	0
2021/03/16	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	05/08/2021	719.14	Call	GOVI	375,960.0000	0.0000	391,380.0000	0.0000	4.102	0	0	0
2021/03/16	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	05/08/2021	719.13	Call	GOVI	376,060.0000	0.0000	391,480.0000	0.0000	4.100	0	0	0
2021/03/16	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	05/08/2021			GOVI	756.7360	0.0000	758.2780	0.0000	0.204	0.0000	0.0000	0
2021/03/16	GOVI	05/08/2021	719.15	Call	GOVI	375,860.0000	0.0000	391,280.0000	0.0000	4.103	0	0	0
2021/03/16	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	04/11/2021	728.41	Call	GOVI	367,170.0000	0.0000	384,560.0000	0.0000	4.736	0	0	0
2021/03/16	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	04/11/2021	728.40	Call	GOVI	367,270.0000	0.0000	384,660.0000	0.0000	4.735	0	0	0
2021/03/16	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	04/11/2021			GOVI	765.1270	0.0000	766.8660	0.0000	0.227	0.0000	0.0000	0
2021/03/16	GOVI	04/11/2021	728.42	Call	GOVI	367,070.0000	0.0000	384,460.0000	0.0000	4.738	0	0	0
2021/03/16	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	03/02/2022	792.76	Put	GOVI	190,340.0000	0.0000	170,840.0000	0.0000	(10.245)	0	0	0
2021/03/16	GOVI	03/02/2022			GOVI	773.7260	0.0000	775.6760	0.0000	0.252	0.0000	0.0000	0
2021/03/16	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	03/02/2022	792.75	Put	GOVI	190,240.0000	0.0000	170,740.0000	0.0000	(10.250)	0	0	0
2021/03/16	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	GOVI	03/02/2022	792.74	Put	GOVI	190,140.0000	0.0000	170,640.0000	0.0000	(10.256)	0	0	0
2021/03/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/16	IGOV	06/05/2021			Index Future	279.4600	279.4600	279.6590	279.6590	0.071	0.0000	0.0000	897
2021/03/16	IGOV	05/08/2021			Index Future	282.4790	282.4790	282.7370	282.7370	0.091	0.0000	0.0000	0
2021/03/16	IGOV	04/11/2021			Index Future	285.6790	285.6790	286.0080	286.0080	0.115	0.0000	0.0000	0
2021/03/16	IGOV	03/02/2022			Index Future	288.9570	288.9570	289.3610	289.3610	0.140	0.0000	0.0000	0
2021/03/16	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/16	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/16	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4600	89.4600	0.000	0.0000	0.0000	0
2021/03/16	IS05	21/12/2021			Interest Rate Swap	90.8000	90.8000	90.7900	90.7900	(0.011)	0.0000	0.0000	51
2021/03/16	IS05	15/03/2022			Interest Rate Swap	90.3100	90.3100	90.2900	90.2900	(0.022)	0.0000	0.0000	0
2021/03/16	IS05	21/06/2022			Interest Rate Swap	90.5400	90.5400	90.5100	90.5100	(0.033)	0.0000	0.0000	0
2021/03/16	IS05	20/09/2022			Interest Rate Swap	93.8000	93.8000	93.7500	93.7500	(0.053)	0.0000	0.0000	0
2021/03/16	IS05	20/12/2022			Interest Rate Swap	94.4100	94.4100	94.3500	94.3500	(0.064)	0.0000	0.0000	0
2021/03/16	IS05	22/03/2023			Interest Rate Swap	86.9400	86.9400	86.8600	86.8600	(0.092)	0.0000	0.0000	0
2021/03/16	IS05	20/06/2023			Interest Rate Swap	92.6000	92.6000	92.4900	92.4900	(0.119)	0.0000	0.0000	0
2021/03/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2021/03/16	IS10	17/12/2025			Interest Rate Swap	81.6400	81.6400	81.3100	81.3100	(0.404)	0.0000	0.0000	0
2021/03/16	IS10	16/03/2026			Interest Rate Swap	78.3100	78.3100	77.9500	77.9500	(0.460)	0.0000	0.0000	0
2021/03/16	IS10	15/06/2026			Interest Rate Swap	76.8400	76.8400	76.4600	76.4600	(0.495)	0.0000	0.0000	0
2021/03/16	IS10	21/09/2026			Interest Rate Swap	78.9800	78.9800	78.5800	78.5800	(0.506)	0.0000	0.0000	0
2021/03/16	IS10	21/12/2026			Interest Rate Swap	83.0800	83.0800	82.6600	82.6600	(0.506)	0.0000	0.0000	0
2021/03/16	IS10	15/03/2027			Interest Rate Swap	81.6800	81.6800	81.2400	81.2400	(0.539)	0.0000	0.0000	0
2021/03/16	IS10	21/06/2027			Interest Rate Swap	83.8500	83.8500	83.4000	83.4000	(0.537)	0.0000	0.0000	0
2021/03/16	IS10	20/09/2027			Interest Rate Swap	89.7300	89.7300	89.2600	89.2600	(0.524)	0.0000	0.0000	0
2021/03/16	IS10	20/12/2027			Interest Rate Swap	90.2200	90.2200	89.7400	89.7400	(0.532)	0.0000	0.0000	0
2021/03/16	IS10	22/03/2028			Interest Rate Swap	83.3700	83.3700	82.8700	82.8700	(0.600)	0.0000	0.0000	0
2021/03/16	IS10	20/06/2028			Interest Rate Swap	91.2400	91.2400	90.7500	90.7500	(0.537)	0.0000	0.0000	0
2021/03/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/16	JBAF	17/03/2021			Jibar Tradeable Future	3.6650	96.3350	3.6750	96.3250	0.273	0.0000	0.0000	0
2021/03/16	JBAF	21/04/2021			Jibar Tradeable Future	3.7550	96.2450	3.7550	96.2450	0.000	0.0000	0.0000	0
2021/03/16	JBAF	19/05/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/03/16	JBAF	15/06/2021			Jibar Tradeable Future	3.8550	96.1450	3.8350	96.1650	(0.519)	0.0000	0.0000	0
2021/03/16	JBAF	21/07/2021			Jibar Tradeable Future	3.8800	96.1200	3.8700	96.1300	(0.258)	0.0000	0.0000	0
2021/03/16	JBAF	18/08/2021			Jibar Tradeable Future	4.0100	95.9900	3.9700	96.0300	(0.998)	0.0000	0.0000	0
2021/03/16	JBAF	15/09/2021			Jibar Tradeable Future	4.0400	95.9600	4.0000	96.0000	(0.990)	0.0000	0.0000	30,000
2021/03/16	JBAF	15/12/2021			Jibar Tradeable Future	4.3650	95.6350	4.3050	95.6950	(1.375)	0.0000	0.0000	0
2021/03/16	JBAF	16/03/2022			Jibar Tradeable Future	4.5500	95.4500	4.5100	95.4900	(0.879)	0.0000	0.0000	0
2021/03/16	JBAF	15/06/2022			Jibar Tradeable Future	4.8200	95.1800	4.7600	95.2400	(1.245)	0.0000	0.0000	471
2021/03/16	JBAF	21/09/2022			Jibar Tradeable Future	5.0150	94.9850	4.9550	95.0450	(1.196)	0.0000	0.0000	0
2021/03/16	JBAF	21/12/2022			Jibar Tradeable Future	5.2950	94.7050	5.2250	94.7750	(1.322)	0.0000	0.0000	0
2021/03/16	JBAF	15/03/2023			Jibar Tradeable Future	5.4700	5.4700	5.4700	94.5300	0.000	0.0000	0.0000	0
2021/03/16	R023	06/05/2021	7.58	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/03/16	R023	06/05/2021	7.58	Call	Bond Future	3,673.0000	3.6730	3,713.2300	3.7132	1.095	0	0	0
2021/03/16	R023	06/05/2021			Bond Future	5.4225	105.4539	5.3995	105.4941	(0.426)	0.0000	0.0000	40,647
2021/03/16	R023	06/05/2021	7.56	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/03/16	R023	06/05/2021	7.56	Call	Bond Future	3,639.7400	3.6397	3,679.9700	3.6800	1.105	0	0	0
2021/03/16	R023	06/05/2021	7.57	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/03/16	R023	06/05/2021	7.57	Call	Bond Future	3,656.3700	3.6564	3,696.6000	3.6966	1.100	0	0	0
2021/03/16	R023	05/08/2021	5.30	Call	Bond Future	262.0000	0.2620	282.4700	0.2825	7.813	0	0	0
2021/03/16	R023	05/08/2021	5.30	Put	Bond Future	740.8400	0.7408	698.8000	0.6988	(5.675)	0	0	0
2021/03/16	R023	05/08/2021	5.29	Call	Bond Future	256.2000	0.2562	276.3600	0.2764	7.869	0	0	0
2021/03/16	R023	05/08/2021	5.29	Put	Bond Future	750.1500	0.7502	707.8000	0.7078	(5.646)	0	0	0
2021/03/16	R023	05/08/2021			Bond Future	5.6181	106.5799	5.5764	106.6424	(0.741)	0.0000	0.0000	0
2021/03/16	R023	05/08/2021	5.31	Call	Bond Future	267.8700	0.2679	288.6500	0.2886	7.757	0	0	0
2021/03/16	R023	05/08/2021	5.31	Put	Bond Future	731.6100	0.7316	689.8800	0.6899	(5.704)	0	0	0
2021/03/16	R023	04/11/2021	4.91	Call	Bond Future	129.1400	0.1291	145.1200	0.1451	12.374	0	0	0
2021/03/16	R023	04/11/2021	4.91	Put	Bond Future	1,325.6300	1.3256	1,254.1500	1.2542	(5.392)	0	0	0
2021/03/16	R023	04/11/2021	4.90	Call	Bond Future	126.8500	0.1269	142.6100	0.1426	12.424	0	0	0
2021/03/16	R023	04/11/2021	4.90	Put	Bond Future	1,336.1800	1.3362	1,264.4800	1.2645	(5.366)	0	0	0
2021/03/16	R023	04/11/2021			Bond Future	5.8494	103.8432	5.7802	103.9307	(1.183)	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
2021/03/16	R023	04/11/2021	4.92	Call	Bond Future	131.4600	0.1315	147.6700	0.1477	12.331	0	0	0
2021/03/16	R023	04/11/2021	4.92	Put	Bond Future	1,315.1100	1.3151	1,243.8600	1.2439	(5.418)	0	0	0
2021/03/16	R023	03/02/2022	5.08	Call	Bond Future	165.3400	0.1653	190.1300	0.1901	14.993	0	0	0
2021/03/16	R023	03/02/2022	5.08	Put	Bond Future	1,305.8900	1.3059	1,216.2500	1.2163	(6.864)	0	0	0
2021/03/16	R023	03/02/2022			Bond Future	6.1897	105.0114	6.0776	105.1259	(1.812)	0.0000	0.0000	0
2021/03/16	R023	03/02/2022	5.07	Call	Bond Future	163.2100	0.1632	187.7500	0.1877	15.036	0	0	0
2021/03/16	R023	03/02/2022	5.07	Put	Bond Future	1,314.1300	1.3141	1,224.2400	1.2242	(6.840)	0	0	0
2021/03/16	R023	03/02/2022	5.06	Call	Bond Future	161.1000	0.1611	185.4000	0.1854	15.084	0	0	0
2021/03/16	R023	03/02/2022	5.06	Put	Bond Future	1,322.3800	1.3224	1,232.2500	1.2322	(6.816)	0	0	0
2021/03/16	R035	06/05/2021	10.24	Call	Bond Future	475.6300	0.4756	450.8800	0.4509	(5.204)	0	0	223
2021/03/16	R035	06/05/2021	10.24	Put	Bond Future	4,546.2600	4.5463	4,588.5600	4.5886	0.930	0	0	0
2021/03/16	R035	06/05/2021	10.55	Call	Bond Future	1,052.4000	1.0524	1,012.8500	1.0128	(3.758)	0	0	0
2021/03/16	R035	06/05/2021	10.55	Put	Bond Future	3,057.7200	3.0577	3,085.2200	3.0852	0.899	0	0	500
2021/03/16	R035	06/05/2021	10.05	Put	Bond Future	5,637.9400	5.6379	5,688.2200	5.6882	0.892	0	0	0
2021/03/16	R035	06/05/2021	10.05	Call	Bond Future	266.6600	0.2667	249.8900	0.2499	(6.289)	0	0	500
2021/03/16	R035	06/05/2021	10.40	Put	Bond Future	3,732.0500	3.7320	3,766.7400	3.7667	0.930	0	0	0
2021/03/16	R035	06/05/2021	12.91	Put	Bond Future	19.8600	0.0199	19.1000	0.0191	(3.827)	0	0	600
2021/03/16	R035	06/05/2021	11.55	Call	Bond Future	4,778.3400	4.7783	4,710.5800	4.7106	(1.418)	0	0	0
2021/03/16	R035	06/05/2021	11.55	Put	Bond Future	572.6300	0.5726	571.9200	0.5719	(0.124)	0	0	1,650
2021/03/16	R035	06/05/2021	12.77	Call	Bond Future	10,972.6600	10.9727	10,904.5900	10.9046	(0.620)	0	0	0
2021/03/16	R035	06/05/2021	12.77	Put	Bond Future	30.6400	0.0306	29.6200	0.0296	(3.329)	0	0	1,650
2021/03/16	R035	06/05/2021	12.35	Put	Bond Future	101.6700	0.1017	99.6800	0.0997	(1.957)	0	0	0
2021/03/16	R035	06/05/2021	12.37	Call	Bond Future	8,924.1700	8.9242	8,855.1800	8.8552	(0.773)	0	0	0
2021/03/16	R035	06/05/2021	12.36	Put	Bond Future	98.9800	0.0990	97.0200	0.0970	(1.980)	0	0	0
2021/03/16	R035	06/05/2021			Bond Future	10.8613	87.6677	10.8719	87.6007	0.098	0.0000	0.0000	101,959
2021/03/16	R035	06/05/2021	11.32	Put	Bond Future	872.4800	0.8725	874.7000	0.8747	0.254	0	0	223
2021/03/16	R035	06/05/2021	11.32	Call	Bond Future	3,707.9700	3.7080	3,643.1400	3.6431	(1.748)	0	0	0
2021/03/16	R035	06/05/2021	12.02	Put	Bond Future	234.8100	0.2348	232.2300	0.2322	(1.099)	0	0	223
2021/03/16	R035	06/05/2021	12.02	Call	Bond Future	7,138.6000	7.1386	7,068.9700	7.0690	(0.975)	0	0	0
2021/03/16	R035	06/05/2021	11.05	Call	Bond Future	2,592.2100	2.5922	2,533.4300	2.5334	(2.268)	0	0	0
2021/03/16	R035	06/05/2021	11.05	Put	Bond Future	1,408.7600	1.4088	1,417.0300	1.4170	0.587	0	0	500
2021/03/16	R035	06/05/2021	10.40	Call	Bond Future	736.0600	0.7361	703.7000	0.7037	(4.396)	0	0	600
2021/03/16	R035	06/05/2021	11.15	Put	Bond Future	1,183.4200	1.1834	1,189.0900	1.1891	0.479	0	0	0
2021/03/16	R035	06/05/2021	11.15	Call	Bond Future	2,984.3100	2.9843	2,922.9300	2.9229	(2.057)	0	0	600
2021/03/16	R035	06/05/2021	12.91	Call	Bond Future	11,681.2700	11.6813	11,613.4600	11.6135	(0.581)	0	0	0
2021/03/16	R035	06/05/2021	10.81	Put	Bond Future	2,089.8700	2.0899	2,106.1500	2.1062	0.779	0	0	0
2021/03/16	R035	06/05/2021	10.81	Call	Bond Future	1,764.1300	1.7641	1,713.3600	1.7134	(2.878)	0	0	1,650
2021/03/16	R035	06/05/2021	12.35	Call	Bond Future	8,821.4400	8.8214	8,752.4000	8.7524	(0.783)	0	0	0
2021/03/16	R035	06/05/2021	12.37	Put	Bond Future	96.3500	0.0963	94.4100	0.0944	(2.013)	0	0	0
2021/03/16	R035	06/05/2021	12.36	Call	Bond Future	8,872.8000	8.8728	8,803.7900	8.8038	(0.778)	0	0	0
2021/03/16	R035	05/08/2021	11.37	Call	Bond Future	4,186.5400	4.1865	4,145.5800	4.1456	(0.978)	0	0	0
2021/03/16	R035	05/08/2021	11.37	Put	Bond Future	2,483.8100	2.4838	2,492.5100	2.4925	0.350	0	0	100
2021/03/16	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	R035	05/08/2021	5.31	Put	Bond Future	49,486.8600	49.4869	49,536.5200	49.5365	0.100	0	0	0
2021/03/16	R035	05/08/2021			Bond Future	11.0886	88.6038	11.0967	88.5542	0.073	0.0000	0.0000	0
2021/03/16	R035	05/08/2021	10.77	Call	Bond Future	2,303.4300	2.3034	2,271.8200	2.2718	(1.372)	0	0	0
2021/03/16	R035	05/08/2021	10.77	Put	Bond Future	4,293.3600	4.2934	4,311.4100	4.3114	0.420	0	0	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
2021/03/16	R035	05/08/2021	10.02	Put	Bond Future	7,769.2100	7.7692	7,801.5300	7.8015	0.416	0	0	0
2021/03/16	R035	05/08/2021	10.02	Call	Bond Future	818.9000	0.8189	801.5600	0.8016	(2.117)	0	0	100
2021/03/16	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	R035	05/08/2021	5.30	Put	Bond Future	49,603.4400	49.6034	49,653.1000	49.6531	0.100	0	0	0
2021/03/16	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	R035	05/08/2021	5.29	Put	Bond Future	49,720.1500	49.7202	49,769.8100	49.7698	0.100	0	0	0
2021/03/16	R035	04/11/2021	10.12	Put	Bond Future	8,854.7100	8.8547	8,871.4900	8.8715	0.190	0	0	0
2021/03/16	R035	04/11/2021	10.12	Call	Bond Future	1,262.2900	1.2623	1,248.8000	1.2488	(1.069)	0	0	400
2021/03/16	R035	04/11/2021	10.62	Put	Bond Future	6,434.1600	6.4342	6,446.2400	6.4462	0.188	0	0	0
2021/03/16	R035	04/11/2021	10.62	Call	Bond Future	2,132.6500	2.1326	2,114.4600	2.1145	(0.853)	0	0	400
2021/03/16	R035	04/11/2021	11.75	Put	Bond Future	2,904.4600	2.9045	2,907.5500	2.9075	0.106	0	0	782
2021/03/16	R035	04/11/2021	11.08	Call	Bond Future	3,303.1400	3.3031	3,280.6500	3.2806	(0.681)	0	0	0
2021/03/16	R035	04/11/2021	11.08	Put	Bond Future	4,726.3000	4.7263	4,734.0800	4.7341	0.165	0	0	782
2021/03/16	R035	04/11/2021	10.23	Put	Bond Future	8,275.2900	8.2753	8,291.0700	8.2911	0.191	0	0	0
2021/03/16	R035	04/11/2021	12.53	Call	Bond Future	8,462.6100	8.4626	8,432.2700	8.4323	(0.359)	0	0	0
2021/03/16	R035	04/11/2021	12.53	Put	Bond Future	1,663.1900	1.6632	1,663.1200	1.6631	(0.004)	0	0	0
2021/03/16	R035	04/11/2021			Bond Future	11.3159	85.1027	11.3210	85.0724	0.045	0.0000	0.0000	0
2021/03/16	R035	04/11/2021	13.82	Call	Bond Future	13,623.5900	13.6236	13,592.2200	13.5922	(0.230)	0	0	0
2021/03/16	R035	04/11/2021	13.82	Put	Bond Future	465.3500	0.4653	464.2500	0.4642	(0.236)	0	0	400
2021/03/16	R035	04/11/2021	11.75	Call	Bond Future	5,433.9900	5.4340	5,406.8100	5.4068	(0.500)	0	0	0
2021/03/16	R035	04/11/2021	10.23	Call	Bond Future	1,421.8800	1.4219	1,407.3900	1.4074	(1.019)	0	0	782
2021/03/16	R035	04/11/2021	12.52	Call	Bond Future	8,424.8800	8.4249	8,394.5600	8.3946	(0.360)	0	0	0
2021/03/16	R035	04/11/2021	12.52	Put	Bond Future	1,678.0700	1.6781	1,678.0200	1.6780	(0.003)	0	0	0
2021/03/16	R035	04/11/2021	12.51	Call	Bond Future	8,387.1900	8.3872	8,356.8900	8.3569	(0.361)	0	0	0
2021/03/16	R035	04/11/2021	12.51	Put	Bond Future	1,693.0500	1.6931	1,693.0200	1.6930	(0.002)	0	0	0
2021/03/16	R035	03/02/2022	11.39	Call	Bond Future	4,176.8900	4.1769	4,165.1500	4.1651	(0.281)	0	0	0
2021/03/16	R035	03/02/2022	11.39	Put	Bond Future	5,170.0200	5.1700	5,167.6300	5.1676	(0.046)	0	0	683
2021/03/16	R035	03/02/2022	10.65	Call	Bond Future	2,359.8900	2.3599	2,350.4100	2.3504	(0.402)	0	0	0
2021/03/16	R035	03/02/2022	11.23	Call	Bond Future	3,734.2200	3.7342	3,722.8900	3.7229	(0.303)	0	0	0
2021/03/16	R035	03/02/2022	11.23	Put	Bond Future	5,674.8600	5.6749	5,672.8800	5.6729	(0.035)	0	0	0
2021/03/16	R035	03/02/2022	11.22	Call	Bond Future	3,707.0300	3.7070	3,695.7200	3.6957	(0.305)	0	0	0
2021/03/16	R035	03/02/2022	11.22	Put	Bond Future	5,707.4100	5.7074	5,705.4500	5.7054	(0.034)	0	0	0
2021/03/16	R035	03/02/2022			Bond Future	11.5606	86.0604	11.5622	86.0510	0.014	0.0000	0.0000	0
2021/03/16	R035	03/02/2022	10.65	Put	Bond Future	7,869.3600	7.8694	7,869.2300	7.8692	(0.002)	0	0	683
2021/03/16	R035	03/02/2022	9.70	Put	Bond Future	12,848.2500	12.8483	12,851.4900	12.8515	0.025	0	0	0
2021/03/16	R035	03/02/2022	9.70	Call	Bond Future	1,007.3600	1.0074	1,001.2500	1.0013	(0.607)	0	0	683
2021/03/16	R035	03/02/2022	11.24	Call	Bond Future	3,761.1900	3.7612	3,749.8200	3.7498	(0.302)	0	0	0
2021/03/16	R035	03/02/2022	11.24	Put	Bond Future	5,642.1600	5.6422	5,640.1400	5.6401	(0.036)	0	0	0
2021/03/16	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	R186	06/05/2021	10.76	Call	Bond Future	14,402.5600	14.4026	15,066.6500	15.0666	4.611	0	0	0
2021/03/16	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	R186	06/05/2021	10.77	Call	Bond Future	14,443.6100	14.4436	15,107.7000	15.1077	4.598	0	0	0
2021/03/16	R186	06/05/2021	7.60	Put	Bond Future	1,066.0500	1.0661	778.8200	0.7788	(26.943)	0	0	5,000
2021/03/16	R186	06/05/2021	7.60	Call	Bond Future	1,334.4500	1.3344	1,711.3100	1.7113	28.241	0	0	5,000
2021/03/16	R186	06/05/2021			Bond Future	7.5449	117.3712	7.4092	118.0353	(1.798)	0.0000	0.0000	107,144
2021/03/16	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/16	R186	06/05/2021	10.78	Call	Bond Future	14,484.6400	14.4846	15,148.7300	15.1487	4.585	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
2021/03/16	R186	06/05/2021	7.30	Call	Bond Future	681.7100	0.6817	929.4900	0.9295	36.347	0	0	0
2021/03/16	R186	06/05/2021	7.30	Put	Bond Future	1,884.1500	1.8841	1,467.8400	1.4678	(22.095)	0	0	15,177
2021/03/16	R186	05/08/2021	8.62	Call	Bond Future	4,549.6400	4.5496	5,111.8800	5.1119	12.358	0	0	0
2021/03/16	R186	05/08/2021	8.62	Put	Bond Future	583.2400	0.5832	450.5200	0.4505	(22.756)	0	0	0
2021/03/16	R186	05/08/2021	8.61	Call	Bond Future	4,513.7300	4.5137	5,074.3700	5.0744	12.421	0	0	0
2021/03/16	R186	05/08/2021	8.61	Put	Bond Future	591.6700	0.5917	457.3500	0.4573	(22.702)	0	0	0
2021/03/16	R186	05/08/2021			Bond Future	7.7452	113.3440	7.5959	114.0390	(1.927)	0.0000	0.0000	0
2021/03/16	R186	05/08/2021	8.63	Call	Bond Future	4,585.8100	4.5858	5,149.6200	5.1496	12.295	0	0	0
2021/03/16	R186	05/08/2021	8.63	Put	Bond Future	575.1100	0.5751	443.9600	0.4440	(22.804)	0	0	0
2021/03/16	R186	04/11/2021	8.10	Call	Bond Future	2,692.1100	2.6921	3,110.3000	3.1103	15.534	0	0	0
2021/03/16	R186	04/11/2021	8.10	Put	Bond Future	2,018.3800	2.0184	1,707.3200	1.7073	(15.411)	0	0	0
2021/03/16	R186	04/11/2021	8.09	Call	Bond Future	2,667.6600	2.6677	3,083.7300	3.0837	15.597	0	0	0
2021/03/16	R186	04/11/2021	8.09	Put	Bond Future	2,037.6700	2.0377	1,724.4900	1.7245	(15.370)	0	0	0
2021/03/16	R186	04/11/2021			Bond Future	7.9465	114.5899	7.7817	115.3192	(2.074)	0.0000	0.0000	0
2021/03/16	R186	04/11/2021	8.11	Call	Bond Future	2,716.6800	2.7167	3,136.9800	3.1370	15.471	0	0	0
2021/03/16	R186	04/11/2021	8.11	Put	Bond Future	1,999.2200	1.9992	1,690.2700	1.6903	(15.454)	0	0	0
2021/03/16	R186	03/02/2022	7.30	Call	Bond Future	1,238.2700	1.2383	1,481.3900	1.4814	19.634	0	0	0
2021/03/16	R186	03/02/2022	7.30	Put	Bond Future	4,944.9000	4.9449	4,422.4500	4.4225	(10.565)	0	0	0
2021/03/16	R186	03/02/2022			Bond Future	8.1693	110.5978	7.9868	111.3634	(2.235)	0.0000	0.0000	0
2021/03/16	R186	03/02/2022	7.28	Call	Bond Future	1,213.9400	1.2139	1,453.6100	1.4536	19.743	0	0	0
2021/03/16	R186	03/02/2022	7.28	Put	Bond Future	5,007.6800	5.0077	4,481.7800	4.4818	(10.502)	0	0	0
2021/03/16	R186	03/02/2022	7.29	Call	Bond Future	1,226.0600	1.2261	1,467.4500	1.4675	19.688	0	0	0
2021/03/16	R186	03/02/2022	7.29	Put	Bond Future	4,976.2400	4.9762	4,452.0600	4.4521	(10.534)	0	0	0
2021/03/16	R197	06/05/2021			Bond Future	319.3407	319.3407	319.3916	319.3916	0.016	0.0000	0.0000	2,074
2021/03/16	R197	05/08/2021			Bond Future	314.8272	314.8272	314.9434	314.9434	0.037	0.0000	0.0000	0
2021/03/16	R197	04/11/2021			Bond Future	318.3608	318.3608	318.5520	318.5520	0.060	0.0000	0.0000	0
2021/03/16	R197	03/02/2022			Bond Future	313.9168	313.9168	314.1884	314.1884	0.087	0.0000	0.0000	0
2021/03/16	R202	06/05/2021			Bond Future	227.4806	227.4806	228.2147	228.2147	0.323	0.0000	0.0000	9,157
2021/03/16	R202	05/08/2021			Bond Future	225.7154	225.7154	226.5041	226.5041	0.349	0.0000	0.0000	0
2021/03/16	R202	04/11/2021			Bond Future	228.2486	228.2486	229.0990	229.0990	0.373	0.0000	0.0000	0
2021/03/16	R202	03/02/2022			Bond Future	226.5669	226.5669	227.4836	227.4836	0.405	0.0000	0.0000	0
2021/03/16	R209	06/05/2021	12.22	Put	Bond Future	124.2600	0.1243	117.5100	0.1175	(5.432)	0	0	0
2021/03/16	R209	06/05/2021	12.22	Call	Bond Future	7,473.0700	7.4731	7,490.2800	7.4903	0.230	0	0	0
2021/03/16	R209	06/05/2021	12.23	Put	Bond Future	121.2600	0.1213	114.6300	0.1146	(5.468)	0	0	0
2021/03/16	R209	06/05/2021	12.23	Call	Bond Future	7,516.4700	7.5165	7,533.8000	7.5338	0.231	0	0	0
2021/03/16	R209	06/05/2021	9.50	Put	Bond Future	7,623.9700	7.6240	7,596.9100	7.5969	(0.355)	0	0	0
2021/03/16	R209	06/05/2021	9.50	Call	Bond Future	90.0200	0.0900	86.9200	0.0869	(3.444)	0	0	2,150
2021/03/16	R209	06/05/2021	10.35	Call	Bond Future	836.9200	0.8369	829.4600	0.8295	(0.891)	0	0	500
2021/03/16	R209	06/05/2021	9.75	Put	Bond Future	6,146.6800	6.1467	6,117.9500	6.1179	(0.467)	0	0	0
2021/03/16	R209	06/05/2021	9.75	Call	Bond Future	190.8400	0.1908	186.0700	0.1861	(2.499)	0	0	5,050
2021/03/16	R209	06/05/2021	11.00	Call	Bond Future	2,498.7400	2.4987	2,497.0300	2.4970	(0.068)	0	0	0
2021/03/16	R209	06/05/2021	11.00	Put	Bond Future	1,237.0000	1.2370	1,211.3300	1.2113	(2.075)	0	0	3,500
2021/03/16	R209	06/05/2021	10.00	Put	Bond Future	4,794.1900	4.7942	4,763.8700	4.7639	(0.632)	0	0	0
2021/03/16	R209	06/05/2021	10.00	Call	Bond Future	369.5400	0.3695	363.1800	0.3632	(1.721)	0	0	0
2021/03/16	R209	06/05/2021	12.25	Call	Bond Future	7,603.3100	7.6033	7,620.8600	7.6209	0.231	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
2021/03/16	R209	06/05/2021	12.25	Put	Bond Future	115.4500	0.1154	109.0400	0.1090	(5.552)	0	0	9,150
2021/03/16	R209	06/05/2021			Bond Future	10.7676	67.5343	10.7633	67.5583	(0.040)	0.0000	0.0000	27,175
2021/03/16	R209	06/05/2021	12.24	Put	Bond Future	118.3200	0.1183	111.8000	0.1118	(5.510)	0	0	0
2021/03/16	R209	06/05/2021	12.24	Call	Bond Future	7,559.8900	7.5599	7,577.3300	7.5773	0.231	0	0	0
2021/03/16	R209	06/05/2021	10.35	Put	Bond Future	3,193.7200	3.1937	3,162.3000	3.1623	(0.984)	0	0	0
2021/03/16	R209	06/05/2021	10.60	Call	Bond Future	1,356.0300	1.3560	1,349.5000	1.3495	(0.482)	0	0	0
2021/03/16	R209	06/05/2021	10.60	Put	Bond Future	2,287.8900	2.2879	2,257.4000	2.2574	(1.333)	0	0	6,250
2021/03/16	R209	06/05/2021	11.60	Call	Bond Future	4,796.2800	4.7963	4,804.9300	4.8049	0.180	0	0	0
2021/03/16	R209	06/05/2021	11.60	Put	Bond Future	432.3800	0.4324	417.0700	0.4171	(3.541)	0	0	3,750
2021/03/16	R209	06/05/2021	10.25	Put	Bond Future	3,611.5600	3.6116	3,580.2300	3.5802	(0.867)	0	0	0
2021/03/16	R209	06/05/2021	10.25	Call	Bond Future	672.7700	0.6728	665.4000	0.6654	(1.095)	0	0	5,325
2021/03/16	R209	06/05/2021	11.25	Call	Bond Future	3,385.6800	3.3857	3,388.3100	3.3883	0.078	0	0	0
2021/03/16	R209	06/05/2021	11.25	Put	Bond Future	804.7200	0.8047	783.3900	0.7834	(2.651)	0	0	9,150
2021/03/16	R209	05/08/2021	11.81	Call	Bond Future	5,598.1500	5.5982	5,617.5900	5.6176	0.347	0	0	0
2021/03/16	R209	05/08/2021	11.81	Put	Bond Future	1,295.9800	1.2960	1,277.2400	1.2772	(1.446)	0	0	0
2021/03/16	R209	05/08/2021			Bond Future	10.9673	68.2556	10.9602	68.2938	(0.065)	0.0000	0.0000	0
2021/03/16	R209	05/08/2021	11.80	Call	Bond Future	5,561.6800	5.5617	5,581.0200	5.5810	0.348	0	0	0
2021/03/16	R209	05/08/2021	11.80	Put	Bond Future	1,308.1400	1.3081	1,289.3000	1.2893	(1.440)	0	0	0
2021/03/16	R209	05/08/2021	11.79	Call	Bond Future	5,525.2600	5.5253	5,544.4900	5.5445	0.348	0	0	0
2021/03/16	R209	05/08/2021	11.79	Put	Bond Future	1,320.4100	1.3204	1,301.4600	1.3015	(1.435)	0	0	0
2021/03/16	R209	04/11/2021	10.50	Call	Bond Future	2,097.9000	2.0979	2,110.9100	2.1109	0.620	0	0	0
2021/03/16	R209	04/11/2021	12.00	Call	Bond Future	6,209.4300	6.2094	6,239.9500	6.2400	0.492	0	0	0
2021/03/16	R209	04/11/2021	12.00	Put	Bond Future	2,055.9300	2.0559	2,032.1700	2.0322	(1.156)	0	0	5,500
2021/03/16	R209	04/11/2021	12.19	Call	Bond Future	6,861.0900	6.8611	6,893.4900	6.8935	0.472	0	0	0
2021/03/16	R209	04/11/2021	12.19	Put	Bond Future	1,815.4600	1.8155	1,793.5800	1.7936	(1.205)	0	0	0
2021/03/16	R209	04/11/2021	12.17	Call	Bond Future	6,791.8700	6.7919	6,824.0800	6.8241	0.474	0	0	0
2021/03/16	R209	04/11/2021			Bond Future	11.1658	65.8654	11.1555	65.9197	(0.093)	0.0000	0.0000	1,795
2021/03/16	R209	04/11/2021	10.50	Put	Bond Future	5,711.4600	5.7115	5,670.1900	5.6702	(0.723)	0	0	5,500
2021/03/16	R209	04/11/2021	9.50	Put	Bond Future	10,333.6500	10.3337	10,283.8300	10.2838	(0.482)	0	0	0
2021/03/16	R209	04/11/2021	9.50	Call	Bond Future	737.6800	0.7377	742.1400	0.7421	0.605	0	0	3,750
2021/03/16	R209	04/11/2021	12.18	Call	Bond Future	6,826.4700	6.8265	6,858.7700	6.8588	0.473	0	0	0
2021/03/16	R209	04/11/2021	12.18	Put	Bond Future	1,827.3200	1.8273	1,805.3400	1.8053	(1.203)	0	0	0
2021/03/16	R209	04/11/2021	12.17	Put	Bond Future	1,839.2500	1.8393	1,817.1800	1.8172	(1.200)	0	0	0
2021/03/16	R209	03/02/2022	11.03	Call	Bond Future	3,433.5500	3.4336	3,460.3700	3.4604	0.781	0	0	0
2021/03/16	R209	03/02/2022	11.03	Put	Bond Future	5,218.3700	5.2184	5,173.8200	5.1738	(0.854)	0	0	0
2021/03/16	R209	03/02/2022	11.02	Call	Bond Future	3,409.8000	3.4098	3,436.4800	3.4365	0.782	0	0	0
2021/03/16	R209	03/02/2022	11.02	Put	Bond Future	5,247.5000	5.2475	5,202.8100	5.2028	(0.852)	0	0	0
2021/03/16	R209	03/02/2022			Bond Future	11.3743	66.6067	11.3603	66.6781	(0.123)	0.0000	0.0000	0
2021/03/16	R209	03/02/2022	11.04	Call	Bond Future	3,457.3800	3.4574	3,484.3300	3.4843	0.779	0	0	0
2021/03/16	R209	03/02/2022	11.04	Put	Bond Future	5,189.3700	5.1894	5,144.9500	5.1450	(0.856)	0	0	0
2021/03/16	R210	06/05/2021			Bond Future	198.9977	198.9977	199.0382	199.0382	0.020	0.0000	0.0000	1,217
2021/03/16	R210	05/08/2021			Bond Future	201.1721	201.1721	201.2544	201.2544	0.041	0.0000	0.0000	0
2021/03/16	R210	04/11/2021			Bond Future	200.6895	200.6895	200.8194	200.8194	0.065	0.0000	0.0000	0
2021/03/16	R210	03/02/2022			Bond Future	202.9936	202.9936	203.1751	203.1751	0.089	0.0000	0.0000	0
2021/03/16	R212	06/05/2021			Bond Future	171.2973	171.2973	171.3217	171.3217	0.014	0.0000	0.0000	2,980
2021/03/16	R212	05/08/2021			Bond Future	170.8372	170.8372	170.8973	170.8973	0.035	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
2021/03/16	R212	04/11/2021			Bond Future	172.7545	172.7545	172.8553	172.8553	0.058	0.0000	0.0000	0
2021/03/16	R213	06/05/2021	11.91	Put	Bond Future	7.1300	0.0071	5.0500	0.0051	(29.173)	0	0	0
2021/03/16	R213	06/05/2021	11.91	Call	Bond Future	10,909.0100	10.9090	11,272.9000	11.2729	3.336	0	0	0
2021/03/16	R213	06/05/2021			Bond Future	9.7415	84.2824	9.6753	84.6483	(0.680)	0.0000	0.0000	9,543
2021/03/16	R213	06/05/2021	11.89	Put	Bond Future	7.6700	0.0077	5.4500	0.0055	(28.944)	0	0	0
2021/03/16	R213	06/05/2021	11.89	Call	Bond Future	10,817.9500	10.8180	11,181.7000	11.1817	3.362	0	0	0
2021/03/16	R213	06/05/2021	11.90	Put	Bond Future	7.4000	0.0074	5.2500	0.0053	(29.054)	0	0	0
2021/03/16	R213	06/05/2021	11.90	Call	Bond Future	10,863.5000	10.8635	11,227.3200	11.2273	3.349	0	0	0
2021/03/16	R213	05/08/2021	10.14	Put	Bond Future	2,165.3100	2.1653	1,996.2200	1.9962	(7.809)	0	0	0
2021/03/16	R213	05/08/2021	9.34	Put	Bond Future	4,598.6100	4.5986	4,329.5900	4.3296	(5.850)	0	0	0
2021/03/16	R213	05/08/2021	9.34	Call	Bond Future	1,249.1200	1.2491	1,367.5700	1.3676	9.483	0	0	0
2021/03/16	R213	05/08/2021	10.85	Call	Bond Future	5,634.0300	5.6340	5,926.0900	5.9261	5.184	0	0	0
2021/03/16	R213	05/08/2021	10.85	Put	Bond Future	1,008.7400	1.0087	913.3300	0.9133	(9.458)	0	0	0
2021/03/16	R213	05/08/2021	10.84	Call	Bond Future	5,595.2100	5.5952	5,886.4500	5.8864	5.205	0	0	0
2021/03/16	R213	05/08/2021	10.84	Put	Bond Future	1,019.4600	1.0195	923.2300	0.9232	(9.439)	0	0	0
2021/03/16	R213	05/08/2021			Bond Future	9.9509	85.1823	9.8786	85.5697	(0.727)	0.0000	0.0000	0
2021/03/16	R213	05/08/2021	10.78	Call	Bond Future	5,364.6000	5.3646	5,650.7500	5.6508	5.334	0	0	0
2021/03/16	R213	05/08/2021	10.78	Put	Bond Future	1,086.9700	1.0870	985.6500	0.9856	(9.321)	0	0	0
2021/03/16	R213	05/08/2021	10.14	Call	Bond Future	3,167.5000	3.1675	3,385.8800	3.3859	6.894	0	0	0
2021/03/16	R213	05/08/2021	10.86	Call	Bond Future	5,672.7500	5.6727	5,965.6400	5.9656	5.163	0	0	0
2021/03/16	R213	05/08/2021	10.86	Put	Bond Future	997.9600	0.9980	903.3800	0.9034	(9.477)	0	0	0
2021/03/16	R213	04/11/2021	11.10	Put	Bond Future	1,627.1200	1.6271	1,509.9600	1.5100	(7.200)	0	0	0
2021/03/16	R213	04/11/2021	11.11	Call	Bond Future	6,342.0500	6.3421	6,636.7100	6.6367	4.646	0	0	0
2021/03/16	R213	04/11/2021	11.09	Put	Bond Future	1,639.1600	1.6392	1,521.2800	1.5213	(7.191)	0	0	0
2021/03/16	R213	04/11/2021			Bond Future	10.1616	82.5888	10.0825	82.9999	(0.778)	0.0000	0.0000	0
2021/03/16	R213	04/11/2021	11.10	Call	Bond Future	6,306.2800	6.3063	6,600.2300	6.6002	4.661	0	0	0
2021/03/16	R213	04/11/2021	11.11	Put	Bond Future	1,614.9400	1.6149	1,498.4900	1.4985	(7.211)	0	0	0
2021/03/16	R213	04/11/2021	11.09	Call	Bond Future	6,270.3400	6.2703	6,563.5700	6.5636	4.676	0	0	0
2021/03/16	R213	03/02/2022	8.80	Put	Bond Future	9,545.1900	9.5452	9,197.9900	9.1980	(3.637)	0	0	0
2021/03/16	R213	03/02/2022	8.80	Call	Bond Future	1,033.8300	1.0338	1,123.0800	1.1231	8.633	0	0	102
2021/03/16	R213	03/02/2022	9.58	Put	Bond Future	6,281.6900	6.2817	5,996.8900	5.9969	(4.534)	0	0	200
2021/03/16	R213	03/02/2022	8.63	Put	Bond Future	10,361.1600	10.3612	10,002.6800	10.0027	(3.460)	0	0	0
2021/03/16	R213	03/02/2022	8.63	Call	Bond Future	872.4500	0.8725	950.4200	0.9504	8.937	0	0	200
2021/03/16	R213	03/02/2022	9.98	Call	Bond Future	2,911.9700	2.9120	3,100.8300	3.1008	6.486	0	0	0
2021/03/16	R213	03/02/2022	9.98	Put	Bond Future	5,001.0100	5.0010	4,753.4200	4.7534	(4.951)	0	0	0
2021/03/16	R213	03/02/2022			Bond Future	10.3896	83.5180	10.3029	83.9544	(0.834)	0.0000	0.0000	0
2021/03/16	R213	03/02/2022	10.25	Call	Bond Future	3,555.0500	3.5550	3,768.7700	3.7688	6.012	0	0	0
2021/03/16	R213	03/02/2022	10.25	Put	Bond Future	4,259.2100	4.2592	4,036.4800	4.0365	(5.229)	0	0	102
2021/03/16	R213	03/02/2022	9.76	Call	Bond Future	2,437.8700	2.4379	2,606.2300	2.6062	6.906	0	0	0
2021/03/16	R213	03/02/2022	9.76	Put	Bond Future	5,677.9600	5.6780	5,409.8700	5.4099	(4.722)	0	0	102
2021/03/16	R213	03/02/2022	10.15	Call	Bond Future	3,309.3700	3.3094	3,513.9600	3.5140	6.182	0	0	0
2021/03/16	R213	03/02/2022	10.15	Put	Bond Future	4,522.9200	4.5229	4,291.0600	4.2911	(5.126)	0	0	200
2021/03/16	R213	03/02/2022	9.58	Call	Bond Future	2,084.4100	2.0844	2,236.0600	2.2361	7.275	0	0	0
2021/03/16	R213	03/02/2022	9.97	Call	Bond Future	2,889.4900	2.8895	3,077.4200	3.0774	6.504	0	0	0
2021/03/16	R213	03/02/2022	9.97	Put	Bond Future	5,030.4000	5.0304	4,781.8800	4.7819	(4.940)	0	0	0
2021/03/16	R213	03/02/2022	9.96	Call	Bond Future	2,867.1000	2.8671	3,054.1000	3.0541	6.522	0	0	0
2021/03/16	R213	03/02/2022	9.96	Put	Bond Future	5,059.9300	5.0599	4,810.4800	4.8105	(4.930)	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
2021/03/16	R214	06/05/2021	12.25	Put	Bond Future	305.8700	0.3059	309.8900	0.3099	1.314	0	0	0
2021/03/16	R214	06/05/2021	12.25	Call	Bond Future	6,062.1700	6.0622	5,947.2500	5.9473	(1.896)	0	0	0
2021/03/16	R214	06/05/2021	12.26	Put	Bond Future	299.6300	0.2996	303.5400	0.3035	1.305	0	0	0
2021/03/16	R214	06/05/2021	12.26	Call	Bond Future	6,103.4400	6.1034	5,988.4100	5.9884	(1.885)	0	0	0
2021/03/16	R214	06/05/2021			Bond Future	11.1298	64.5221	11.1513	64.4032	0.193	0.0000	0.0000	14,035
2021/03/16	R214	06/05/2021	12.27	Put	Bond Future	293.5000	0.2935	297.2900	0.2973	1.291	0	0	0
2021/03/16	R214	06/05/2021	12.27	Call	Bond Future	6,144.7500	6.1448	6,029.6000	6.0296	(1.874)	0	0	0
2021/03/16	R214	05/08/2021	12.03	Put	Bond Future	1,600.9200	1.6009	1,623.3700	1.6234	1.402	0	0	0
2021/03/16	R214	05/08/2021	12.01	Call	Bond Future	5,141.6300	5.1416	5,057.6400	5.0576	(1.634)	0	0	0
2021/03/16	R214	05/08/2021			Bond Future	11.3277	65.2111	11.3475	65.1042	0.175	0.0000	0.0000	0
2021/03/16	R214	05/08/2021	12.02	Call	Bond Future	5,176.6100	5.1766	5,092.4100	5.0924	(1.627)	0	0	0
2021/03/16	R214	05/08/2021	12.02	Put	Bond Future	1,615.0400	1.6150	1,637.7000	1.6377	1.403	0	0	0
2021/03/16	R214	05/08/2021	12.03	Call	Bond Future	5,211.5100	5.2115	5,127.1000	5.1271	(1.620)	0	0	0
2021/03/16	R214	05/08/2021	12.01	Put	Bond Future	1,629.1400	1.6291	1,652.0100	1.6520	1.404	0	0	0
2021/03/16	R214	04/11/2021	12.47	Call	Bond Future	6,640.3500	6.6403	6,566.6100	6.5666	(1.110)	0	0	0
2021/03/16	R214	04/11/2021	12.46	Call	Bond Future	6,606.8600	6.6069	6,533.2500	6.5333	(1.114)	0	0	0
2021/03/16	R214	04/11/2021	12.46	Put	Bond Future	1,994.1800	1.9942	2,013.9300	2.0139	0.990	0	0	0
2021/03/16	R214	04/11/2021			Bond Future	11.5242	62.6503	11.5420	62.5569	0.155	0.0000	0.0000	0
2021/03/16	R214	04/11/2021	12.47	Put	Bond Future	1,981.4400	1.9814	2,001.0600	2.0011	0.990	0	0	0
2021/03/16	R214	04/11/2021	12.48	Call	Bond Future	6,673.8700	6.6739	6,599.9900	6.6000	(1.107)	0	0	0
2021/03/16	R214	04/11/2021	12.48	Put	Bond Future	1,968.8000	1.9688	1,988.2800	1.9883	0.989	0	0	0
2021/03/16	R214	03/02/2022	11.40	Put	Bond Future	5,300.7600	5.3008	5,335.9400	5.3359	0.664	0	0	0
2021/03/16	R214	03/02/2022	11.41	Call	Bond Future	3,583.3900	3.5834	3,539.6200	3.5396	(1.221)	0	0	0
2021/03/16	R214	03/02/2022	11.39	Put	Bond Future	5,330.0300	5.3300	5,365.3700	5.3654	0.663	0	0	0
2021/03/16	R214	03/02/2022			Bond Future	11.7339	63.3553	11.7494	63.2765	0.132	0.0000	0.0000	0
2021/03/16	R214	03/02/2022	11.40	Call	Bond Future	3,559.2100	3.5592	3,515.6000	3.5156	(1.225)	0	0	0
2021/03/16	R214	03/02/2022	11.41	Put	Bond Future	5,271.6300	5.2716	5,306.6500	5.3066	0.664	0	0	0
2021/03/16	R214	03/02/2022	11.39	Call	Bond Future	3,535.1000	3.5351	3,491.6500	3.4917	(1.229)	0	0	0
2021/03/16	R248	06/05/2021	12.36	Put	Bond Future	241.9200	0.2419	248.9600	0.2490	2.910	0	0	0
2021/03/16	R248	06/05/2021	12.36	Call	Bond Future	7,710.5900	7.7106	7,534.0400	7.5340	(2.290)	0	0	0
2021/03/16	R248	06/05/2021	10.20	Call	Bond Future	122.0800	0.1221	105.8600	0.1059	(13.286)	0	0	1,200
2021/03/16	R248	06/05/2021	10.80	Put	Bond Future	3,643.7800	3.6438	3,756.5200	3.7565	3.094	0	0	0
2021/03/16	R248	06/05/2021	10.80	Call	Bond Future	924.1200	0.9241	853.2700	0.8533	(7.667)	0	0	1,200
2021/03/16	R248	06/05/2021			Bond Future	11.1814	81.1155	11.2080	80.9319	0.238	0.0000	0.0000	137,179
2021/03/16	R248	06/05/2021	12.34	Put	Bond Future	253.5700	0.2536	260.9900	0.2610	2.926	0	0	0
2021/03/16	R248	06/05/2021	12.34	Call	Bond Future	7,606.1500	7.6062	7,429.9800	7.4300	(2.316)	0	0	0
2021/03/16	R248	06/05/2021	12.35	Put	Bond Future	247.6800	0.2477	254.9100	0.2549	2.919	0	0	0
2021/03/16	R248	06/05/2021	12.35	Call	Bond Future	7,658.3500	7.6584	7,481.9900	7.4820	(2.303)	0	0	0
2021/03/16	R248	06/05/2021	10.20	Put	Bond Future	7,464.7600	7.4648	7,632.1300	7.6321	2.242	0	0	0
2021/03/16	R248	05/08/2021	10.30	Call	Bond Future	814.8500	0.8148	775.6200	0.7756	(4.814)	0	0	1,300
2021/03/16	R248	05/08/2021	10.90	Put	Bond Future	5,394.9100	5.3949	5,491.0100	5.4910	1.781	0	0	0
2021/03/16	R248	05/08/2021	10.90	Call	Bond Future	2,035.5300	2.0355	1,962.8000	1.9628	(3.573)	0	0	1,300
2021/03/16	R248	05/08/2021	10.60	Put	Bond Future	6,887.9600	6.8880	7,001.9000	7.0019	1.654	0	0	0
2021/03/16	R248	05/08/2021	10.60	Call	Bond Future	1,310.1500	1.3101	1,255.2600	1.2553	(4.190)	0	0	1,300
2021/03/16	R248	05/08/2021	12.51	Put	Bond Future	1,251.6100	1.2516	1,277.7300	1.2777	2.087	0	0	0
2021/03/16	R248	05/08/2021	12.52	Call	Bond Future	8,247.1400	8.2471	8,104.1700	8.1042	(1.734)	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
2021/03/16	R248	05/08/2021	12.50	Put	Bond Future	1,265.6000	1.2656	1,291.9800	1.2920	2.084	0	0	0
2021/03/16	R248	05/08/2021			Bond Future	11.3827	81.9817	11.4079	81.8129	0.222	0.0000	0.0000	0
2021/03/16	R248	05/08/2021	10.00	Put	Bond Future	10,832.2000	10.8322	10,974.4300	10.9744	1.313	0	0	0
2021/03/16	R248	05/08/2021	10.00	Call	Bond Future	488.1900	0.4882	461.5900	0.4616	(5.449)	0	0	1,300
2021/03/16	R248	05/08/2021	10.30	Put	Bond Future	8,718.6400	8.7186	8,848.2400	8.8482	1.486	0	0	0
2021/03/16	R248	05/08/2021	12.51	Call	Bond Future	8,204.5000	8.2045	8,061.7900	8.0618	(1.739)	0	0	0
2021/03/16	R248	05/08/2021	12.52	Put	Bond Future	1,237.6100	1.2376	1,263.4700	1.2635	2.090	0	0	0
2021/03/16	R248	05/08/2021	12.50	Call	Bond Future	8,161.7600	8.1618	8,019.3100	8.0193	(1.745)	0	0	0
2021/03/16	R248	04/11/2021	12.85	Call	Bond Future	9,209.6600	9.2097	9,084.7800	9.0848	(1.356)	0	0	0
2021/03/16	R248	04/11/2021	12.85	Put	Bond Future	1,697.0600	1.6971	1,724.5000	1.7245	1.617	0	0	0
2021/03/16	R248	04/11/2021			Bond Future	11.5828	78.4709	11.6062	78.3185	0.203	0.0000	0.0000	0
2021/03/16	R248	04/11/2021	12.84	Call	Bond Future	9,170.6400	9.1706	9,045.9700	9.0460	(1.359)	0	0	0
2021/03/16	R248	04/11/2021	12.84	Put	Bond Future	1,712.0700	1.7121	1,739.7200	1.7397	1.615	0	0	0
2021/03/16	R248	04/11/2021	12.83	Call	Bond Future	9,131.6600	9.1317	9,007.1900	9.0072	(1.363)	0	0	0
2021/03/16	R248	04/11/2021	12.83	Put	Bond Future	1,727.2000	1.7272	1,755.0500	1.7550	1.612	0	0	0
2021/03/16	R248	03/02/2022	11.48	Call	Bond Future	4,005.7600	4.0058	3,935.9800	3.9360	(1.742)	0	0	0
2021/03/16	R248	03/02/2022	11.49	Put	Bond Future	6,012.1200	6.0121	6,076.4700	6.0765	1.070	0	0	0
2021/03/16	R248	03/02/2022	11.47	Call	Bond Future	3,976.4400	3.9764	3,906.9500	3.9069	(1.748)	0	0	0
2021/03/16	R248	03/02/2022			Bond Future	11.7970	79.3539	11.8184	79.2195	0.181	0.0000	0.0000	0
2021/03/16	R248	03/02/2022	11.48	Put	Bond Future	6,048.3200	6.0483	6,112.9700	6.1130	1.069	0	0	0
2021/03/16	R248	03/02/2022	11.49	Call	Bond Future	4,035.4800	4.0355	3,965.4000	3.9654	(1.737)	0	0	0
2021/03/16	R248	03/02/2022	11.47	Put	Bond Future	6,085.0300	6.0850	6,149.9700	6.1500	1.067	0	0	0

Total

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