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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2021/03/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	2025	06/05/2021		Bond Future	150.5285	150.5285	150.0291	150.0291	(0.332)	0.0000	0.0000	7,768
2021/03/03	2025	05/08/2021		Bond Future	150.6405	150.6405	150.1340	150.1340	(0.336)	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
2021/03/03	2025	04/11/2021			Bond Future	152.3244	152.3244	151.8112	151.8112	(0.337)	0.0000	0.0000	0
2021/03/03	2025	03/02/2022			Bond Future	152.5138	152.5138	151.9941	151.9941	(0.341)	0.0000	0.0000	0
2021/03/03	2029	06/05/2021			Bond Future	107.1438	107.1438	107.3941	107.3941	0.234	0.0000	0.0000	2,382
2021/03/03	2029	05/08/2021			Bond Future	108.3129	108.3129	108.5648	108.5648	0.233	0.0000	0.0000	0
2021/03/03	2029	04/11/2021			Bond Future	108.3733	108.3733	108.6272	108.6272	0.234	0.0000	0.0000	0
2021/03/03	2029	03/02/2022			Bond Future	109.6163	109.6163	109.8726	109.8726	0.234	0.0000	0.0000	0
2021/03/03	2030	06/05/2021	11.70	Call	Bond Future	12,907.6100	12.9076	13,004.0700	13.0041	0.747	0	0	0
2021/03/03	2030	06/05/2021	11.70	Put	Bond Future	4.1700	0.0042	3.4700	0.0035	(16.787)	0	0	0
2021/03/03	2030	06/05/2021	11.69	Call	Bond Future	12,861.2800	12.8613	12,957.7200	12.9577	0.750	0	0	0
2021/03/03	2030	06/05/2021	11.69	Put	Bond Future	4.3200	0.0043	3.6000	0.0036	(16.667)	0	0	0
2021/03/03	2030	06/05/2021	8.90	Call	Bond Future	1,137.6400	1.1376	1,121.3200	1.1213	(1.435)	0	0	0
2021/03/03	2030	06/05/2021	9.00	Call	Bond Future	1,363.8000	1.3638	1,353.5400	1.3535	(0.752)	0	0	0
2021/03/03	2030	06/05/2021	9.00	Put	Bond Future	2,406.5700	2.4066	2,299.1500	2.2991	(4.464)	0	0	5,000
2021/03/03	2030	06/05/2021	9.25	Call	Bond Future	2,048.6500	2.0487	2,044.8100	2.0448	(0.187)	0	0	0
2021/03/03	2030	06/05/2021	9.25	Put	Bond Future	1,673.5900	1.6736	1,572.5900	1.5726	(6.035)	0	0	0
2021/03/03	2030	06/05/2021	9.35	Call	Bond Future	2,371.1600	2.3712	2,368.0800	2.3681	(0.130)	0	0	0
2021/03/03	2030	06/05/2021	9.27	Put	Bond Future	1,623.8700	1.6239	1,523.0200	1.5230	(6.210)	0	0	0
2021/03/03	2030	06/05/2021	9.27	Call	Bond Future	2,111.1600	2.1112	2,107.4700	2.1075	(0.175)	0	0	300
2021/03/03	2030	06/05/2021	10.95	Call	Bond Future	9,363.8100	9.3638	9,455.5100	9.4555	0.979	0	0	0
2021/03/03	2030	06/05/2021	10.95	Put	Bond Future	46.8200	0.0468	41.3600	0.0414	(11.662)	0	0	300
2021/03/03	2030	06/05/2021	9.92	Call	Bond Future	4,600.8200	4.6008	4,626.2000	4.6262	0.552	0	0	0
2021/03/03	2030	06/05/2021	7.97	Call	Bond Future	102.9500	0.1029	99.2100	0.0992	(3.633)	0	0	700
2021/03/03	2030	06/05/2021	10.04	Call	Bond Future	5,125.3200	5.1253	5,164.7800	5.1648	0.770	0	0	0
2021/03/03	2030	06/05/2021	10.04	Put	Bond Future	447.8000	0.4478	390.1000	0.3901	(12.885)	0	0	0
2021/03/03	2030	06/05/2021	9.15	Put	Bond Future	1,944.3200	1.9443	1,840.1700	1.8402	(5.357)	0	0	0
2021/03/03	2030	06/05/2021	9.15	Call	Bond Future	1,755.5800	1.7556	1,748.5900	1.7486	(0.398)	0	0	0
2021/03/03	2030	06/05/2021			Bond Future	9.1834	95.1892	9.1662	95.2864	(0.187)	0.0000	0.0000	113,446
2021/03/03	2030	06/05/2021	11.71	Call	Bond Future	12,953.9100	12.9539	13,050.3800	13.0504	0.745	0	0	0
2021/03/03	2030	06/05/2021	11.71	Put	Bond Future	4.0300	0.0040	3.3400	0.0033	(17.122)	0	0	0
2021/03/03	2030	06/05/2021	8.95	Call	Bond Future	1,247.4700	1.2475	1,234.0400	1.2340	(1.077)	0	0	0
2021/03/03	2030	06/05/2021	8.95	Put	Bond Future	2,577.1500	2.5771	2,466.5600	2.4666	(4.291)	0	0	2,500
2021/03/03	2030	06/05/2021	8.36	Put	Bond Future	5,134.4600	5.1345	5,018.7800	5.0188	(2.253)	0	0	0
2021/03/03	2030	06/05/2021	8.36	Call	Bond Future	332.5800	0.3326	314.0600	0.3141	(5.569)	0	0	0
2021/03/03	2030	06/05/2021	8.86	Put	Bond Future	2,903.4200	2.9034	2,787.8300	2.7878	(3.981)	0	0	0
2021/03/03	2030	06/05/2021	8.86	Call	Bond Future	1,054.4400	1.0544	1,036.0100	1.0360	(1.748)	0	0	0
2021/03/03	2030	06/05/2021	8.90	Put	Bond Future	2,755.3700	2.7554	2,641.8900	2.6419	(4.119)	0	0	2,500
2021/03/03	2030	06/05/2021	9.35	Put	Bond Future	1,436.7100	1.4367	1,336.4700	1.3365	(6.977)	0	0	0
2021/03/03	2030	06/05/2021	8.77	Put	Bond Future	3,254.1200	3.2541	3,134.5400	3.1345	(3.675)	0	0	0
2021/03/03	2030	06/05/2021	8.77	Call	Bond Future	882.1600	0.8822	859.7400	0.8597	(2.541)	0	0	300
2021/03/03	2030	06/05/2021	9.92	Put	Bond Future	559.9000	0.5599	488.1200	0.4881	(12.820)	0	0	700
2021/03/03	2030	06/05/2021	9.22	Call	Bond Future	1,958.0800	1.9581	1,953.2800	1.9533	(0.245)	0	0	0
2021/03/03	2030	06/05/2021	9.22	Put	Bond Future	1,751.7000	1.7517	1,649.7400	1.6497	(5.821)	0	0	700
2021/03/03	2030	06/05/2021	7.97	Put	Bond Future	7,290.3600	7.2904	7,189.4600	7.1895	(1.384)	0	0	0
2021/03/03	2030	06/05/2021	10.74	Call	Bond Future	8,359.2300	8.3592	8,447.6700	8.4477	1.058	0	0	0
2021/03/03	2030	06/05/2021	10.74	Put	Bond Future	84.0900	0.0841	75.3700	0.0754	(10.370)	0	0	0
2021/03/03	2030	05/08/2021	10.30	Put	Bond Future	1,082.2000	1.0822	1,017.4700	1.0175	(5.981)	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/03	2030	05/08/2021	8.78	Put	Bond Future	4,735.4900	4.7355	4,636.1200	4.6361	(2.098)	0	0	0
2021/03/03	2030	05/08/2021	8.78	Call	Bond Future	1,293.5800	1.2936	1,291.4100	1.2914	(0.168)	0	0	200
2021/03/03	2030	05/08/2021	7.70	Put	Bond Future	10,086.2800	10.0863	9,997.8800	9.9979	(0.876)	0	0	0
2021/03/03	2030	05/08/2021	9.45	Call	Bond Future	2,864.1800	2.8642	2,881.6200	2.8816	0.609	0	0	600
2021/03/03	2030	05/08/2021	12.10	Call	Bond Future	13,388.0800	13.3881	13,484.0800	13.4841	0.717	0	0	0
2021/03/03	2030	05/08/2021	12.10	Put	Bond Future	64.0700	0.0641	62.8700	0.0629	(1.873)	0	0	600
2021/03/03	2030	05/08/2021	10.42	Call	Bond Future	6,295.2600	6.2953	6,359.3600	6.3594	1.018	0	0	0
2021/03/03	2030	05/08/2021	10.42	Put	Bond Future	929.1900	0.9292	896.0900	0.8961	(3.562)	0	0	0
2021/03/03	2030	05/08/2021	10.41	Call	Bond Future	6,256.8700	6.2569	6,318.6000	6.3186	0.987	0	0	0
2021/03/03	2030	05/08/2021	10.41	Put	Bond Future	941.2500	0.9413	905.7800	0.9058	(3.768)	0	0	0
2021/03/03	2030	05/08/2021			Bond Future	9.3967	92.1992	9.3789	92.2964	(0.190)	0.0000	0.0000	0
2021/03/03	2030	05/08/2021	10.30	Call	Bond Future	5,840.3800	5.8404	5,872.8500	5.8728	0.556	0	0	0
2021/03/03	2030	05/08/2021	7.70	Call	Bond Future	208.9000	0.2089	217.7000	0.2177	4.213	0	0	200
2021/03/03	2030	05/08/2021	8.95	Put	Bond Future	4,100.2500	4.1002	4,005.6600	4.0057	(2.307)	0	0	0
2021/03/03	2030	05/08/2021	8.95	Call	Bond Future	1,623.4600	1.6235	1,626.0700	1.6261	0.161	0	0	600
2021/03/03	2030	05/08/2021	9.45	Put	Bond Future	2,574.1400	2.5741	2,494.3800	2.4944	(3.099)	0	0	0
2021/03/03	2030	05/08/2021	10.43	Call	Bond Future	6,333.7400	6.3337	6,400.3400	6.4003	1.052	0	0	0
2021/03/03	2030	05/08/2021	10.43	Put	Bond Future	917.2600	0.9173	886.6600	0.8867	(3.336)	0	0	0
2021/03/03	2030	04/11/2021	8.27	Put	Bond Future	8,286.8100	8.2868	8,145.9400	8.1459	(1.700)	0	0	0
2021/03/03	2030	04/11/2021	8.27	Call	Bond Future	908.7900	0.9088	865.4500	0.8655	(4.769)	0	0	300
2021/03/03	2030	04/11/2021	8.77	Put	Bond Future	6,119.2200	6.1192	5,976.2800	5.9763	(2.336)	0	0	0
2021/03/03	2030	04/11/2021	11.44	Put	Bond Future	693.4300	0.6934	642.3300	0.6423	(7.369)	0	0	300
2021/03/03	2030	04/11/2021	10.60	Call	Bond Future	6,691.1300	6.6911	6,706.1800	6.7062	0.225	0	0	0
2021/03/03	2030	04/11/2021	10.60	Put	Bond Future	1,611.8500	1.6119	1,529.3700	1.5294	(5.117)	0	0	0
2021/03/03	2030	04/11/2021	10.59	Put	Bond Future	1,626.7800	1.6268	1,543.9200	1.5439	(5.093)	0	0	0
2021/03/03	2030	04/11/2021			Bond Future	9.6007	93.2091	9.5822	93.3067	(0.192)	0.0000	0.0000	0
2021/03/03	2030	04/11/2021	8.77	Call	Bond Future	1,600.0400	1.6000	1,554.6300	1.5546	(2.838)	0	0	300
2021/03/03	2030	04/11/2021	11.44	Call	Bond Future	9,761.7900	9.7618	9,808.2200	9.8082	0.476	0	0	0
2021/03/03	2030	04/11/2021	10.61	Call	Bond Future	6,725.2600	6.7253	6,740.7000	6.7407	0.230	0	0	0
2021/03/03	2030	04/11/2021	10.61	Put	Bond Future	1,597.0200	1.5970	1,514.9300	1.5149	(5.140)	0	0	0
2021/03/03	2030	04/11/2021	10.59	Call	Bond Future	6,657.0700	6.6571	6,671.7400	6.6717	0.220	0	0	0
2021/03/03	2030	03/02/2022	8.39	Put	Bond Future	8,792.8800	8.7929	8,704.8500	8.7049	(1.001)	0	0	0
2021/03/03	2030	03/02/2022	8.39	Call	Bond Future	1,108.0300	1.1080	1,118.2100	1.1182	0.919	0	0	101
2021/03/03	2030	03/02/2022	9.35	Call	Bond Future	2,693.9500	2.6939	2,725.0700	2.7251	1.155	0	0	0
2021/03/03	2030	03/02/2022	9.35	Put	Bond Future	5,140.2500	5.1402	5,073.1600	5.0732	(1.305)	0	0	101
2021/03/03	2030	03/02/2022	9.45	Call	Bond Future	2,920.0600	2.9201	2,951.8500	2.9519	1.089	0	0	0
2021/03/03	2030	03/02/2022	9.45	Put	Bond Future	4,841.4700	4.8415	4,775.0500	4.7750	(1.372)	0	0	0
2021/03/03	2030	03/02/2022			Bond Future	9.8224	90.2530	9.8031	90.3512	(0.196)	0.0000	0.0000	0
2021/03/03	2030	03/02/2022	9.78	Call	Bond Future	3,727.1300	3.7271	3,768.5000	3.7685	1.110	0	0	0
2021/03/03	2030	03/02/2022	9.78	Put	Bond Future	3,943.2400	3.9432	3,886.4000	3.8864	(1.441)	0	0	101
2021/03/03	2030	03/02/2022	9.43	Call	Bond Future	2,873.9800	2.8740	2,905.7000	2.9057	1.104	0	0	0
2021/03/03	2030	03/02/2022	9.43	Put	Bond Future	4,900.0600	4.9001	4,833.5700	4.8336	(1.357)	0	0	0
2021/03/03	2030	03/02/2022	9.44	Call	Bond Future	2,896.8000	2.8968	2,928.7200	2.9287	1.102	0	0	0
2021/03/03	2030	03/02/2022	9.44	Put	Bond Future	4,870.5300	4.8705	4,804.2400	4.8042	(1.361)	0	0	0
2021/03/03	2032	06/05/2021	12.12	Call	Bond Future	12,185.5500	12.1856	12,319.3900	12.3194	1.098	0	0	0
2021/03/03	2032	06/05/2021	12.12	Put	Bond Future	19.8300	0.0198	16.1500	0.0162	(18.558)	0	0	0
2021/03/03	2032	06/05/2021	12.57	Call	Bond Future	14,361.8200	14.3618	14,498.2500	14.4983	0.950	0	0	0

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2021/03/03	2032	06/05/2021			Bond Future	9.9090		90.0057	9.8864	90.1432	(0.228)	0.0000	0.0000	126,403
2021/03/03	2032	06/05/2021	12.11	Call	Bond Future	12,136.4500		12.1364	12,270.1900	12.2702	1.102	0	0	0
2021/03/03	2032	06/05/2021	12.11	Put	Bond Future	20.4300		0.0204	16.6500	0.0167	(18.502)	0	0	0
2021/03/03	2032	06/05/2021	12.10	Call	Bond Future	12,087.3000		12.0873	12,220.9500	12.2210	1.106	0	0	0
2021/03/03	2032	06/05/2021	12.10	Put	Bond Future	21.0400		0.0210	17.1700	0.0172	(18.394)	0	0	0
2021/03/03	2032	06/05/2021	12.57	Put	Bond Future	4.8000		0.0048	3.7100	0.0037	(22.708)	0	0	736
2021/03/03	2032	06/05/2021	10.33	Put	Bond Future	1,058.9900		1.0590	983.2500	0.9833	(7.152)	0	0	0
2021/03/03	2032	06/05/2021	10.33	Call	Bond Future	3,568.9000		3.5689	3,630.6800	3.6307	1.731	0	0	736
2021/03/03	2032	05/08/2021	11.37	Call	Bond Future	7,833.4500		7.8335	7,935.0100	7.9350	1.296	0	0	0
2021/03/03	2032	05/08/2021	11.37	Put	Bond Future	865.8500		0.8658	829.4800	0.8295	(4.200)	0	0	0
2021/03/03	2032	05/08/2021			Bond Future	10.1199		90.9657	10.0965	91.1037	(0.231)	0.0000	0.0000	0
2021/03/03	2032	05/08/2021	11.35	Call	Bond Future	7,750.0400		7.7500	7,850.9700	7.8510	1.302	0	0	0
2021/03/03	2032	05/08/2021	11.35	Put	Bond Future	887.8700		0.8879	850.8700	0.8509	(4.167)	0	0	0
2021/03/03	2032	05/08/2021	11.36	Call	Bond Future	7,791.7200		7.7917	7,892.9600	7.8930	1.299	0	0	0
2021/03/03	2032	05/08/2021	11.36	Put	Bond Future	876.8100		0.8768	840.1200	0.8401	(4.184)	0	0	0
2021/03/03	2032	04/11/2021	9.83	Call	Bond Future	2,608.6800		2.6087	2,543.4000	2.5434	(2.502)	0	0	700
2021/03/03	2032	04/11/2021	11.71	Put	Bond Future	1,369.5300		1.3695	1,259.5300	1.2595	(8.032)	0	0	0
2021/03/03	2032	04/11/2021	11.69	Call	Bond Future	8,713.6700		8.7137	8,741.2500	8.7413	0.317	0	0	0
2021/03/03	2032	04/11/2021	11.70	Call	Bond Future	8,751.5100		8.7515	8,779.6500	8.7797	0.322	0	0	0
2021/03/03	2032	04/11/2021			Bond Future	10.3313		87.8166	10.3071	87.9553	(0.235)	0.0000	0.0000	0
2021/03/03	2032	04/11/2021	9.83	Put	Bond Future	5,539.0400		5.5390	5,335.0600	5.3351	(3.683)	0	0	0
2021/03/03	2032	04/11/2021	12.81	Call	Bond Future	13,177.5200		13.1775	13,261.5000	13.2615	0.637	0	0	0
2021/03/03	2032	04/11/2021	12.81	Put	Bond Future	446.4900		0.4465	391.7700	0.3918	(12.256)	0	0	700
2021/03/03	2032	04/11/2021	11.71	Call	Bond Future	8,789.4100		8.7894	8,818.1100	8.8181	0.327	0	0	0
2021/03/03	2032	04/11/2021	11.69	Put	Bond Future	1,395.1300		1.3951	1,284.0100	1.2840	(7.965)	0	0	0
2021/03/03	2032	04/11/2021	9.33	Put	Bond Future	7,565.6700		7.5657	7,353.8000	7.3538	(2.800)	0	0	0
2021/03/03	2032	04/11/2021	9.33	Call	Bond Future	1,579.2200		1.5792	1,506.0500	1.5060	(4.633)	0	0	700
2021/03/03	2032	04/11/2021	11.70	Put	Bond Future	1,382.2800		1.3823	1,271.7200	1.2717	(7.998)	0	0	0
2021/03/03	2032	03/02/2022	9.81	Call	Bond Future	2,508.6100		2.5086	2,515.8100	2.5158	0.287	0	0	0
2021/03/03	2032	03/02/2022	9.81	Put	Bond Future	6,772.7800		6.7728	6,640.0800	6.6401	(1.959)	0	0	198
2021/03/03	2032	03/02/2022	8.91	Put	Bond Future	10,904.3800		10.9044	10,759.5300	10.7595	(1.328)	0	0	0
2021/03/03	2032	03/02/2022	10.66	Call	Bond Future	4,686.6700		4.6867	4,718.6600	4.7187	0.683	0	0	0
2021/03/03	2032	03/02/2022	10.66	Put	Bond Future	4,108.6700		4.1087	4,000.7600	4.0008	(2.626)	0	0	97
2021/03/03	2032	03/02/2022	10.42	Call	Bond Future	4,005.1000		4.0051	4,027.6300	4.0276	0.563	0	0	0
2021/03/03	2032	03/02/2022	10.42	Put	Bond Future	4,758.1900		4.7582	4,640.8200	4.6408	(2.467)	0	0	0
2021/03/03	2032	03/02/2022	10.45	Put	Bond Future	4,672.8700		4.6729	4,556.3600	4.5564	(2.493)	0	0	198
2021/03/03	2032	03/02/2022	10.43	Call	Bond Future	4,032.3100		4.0323	4,055.1300	4.0551	0.566	0	0	0
2021/03/03	2032	03/02/2022	10.43	Put	Bond Future	4,729.3800		4.7294	4,612.3000	4.6123	(2.476)	0	0	0
2021/03/03	2032	03/02/2022			Bond Future	10.5552		88.8043	10.5299	88.9442	(0.239)	0.0000	0.0000	0
2021/03/03	2032	03/02/2022	10.14	Call	Bond Future	3,273.4500		3.2735	3,288.3800	3.2884	0.456	0	0	0
2021/03/03	2032	03/02/2022	10.14	Put	Bond Future	5,615.0000		5.6150	5,490.0300	5.4900	(2.226)	0	0	97
2021/03/03	2032	03/02/2022	9.14	Put	Bond Future	9,719.6700		9.7197	9,576.6800	9.5767	(1.471)	0	0	0
2021/03/03	2032	03/02/2022	9.14	Call	Bond Future	1,376.6700		1.3767	1,373.5800	1.3736	(0.224)	0	0	97
2021/03/03	2032	03/02/2022	8.91	Call	Bond Future	1,104.7800		1.1048	1,099.8300	1.0998	(0.448)	0	0	198
2021/03/03	2032	03/02/2022	10.44	Call	Bond Future	4,059.9500		4.0600	4,083.0600	4.0831	0.569	0	0	0
2021/03/03	2032	03/02/2022	10.44	Put	Bond Future	4,701.0500		4.7011	4,584.2600	4.5843	(2.484)	0	0	0
2021/03/03	2032	03/02/2022	10.45	Call	Bond Future	4,087.6900		4.0877	4,111.0800	4.1111	0.572	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
2021/03/03	2033	06/05/2021			Bond Future	101.4684	101.4684	101.4859	101.4859	0.017	0.0000	0.0000	9,583
2021/03/03	2033	05/08/2021			Bond Future	102.5754	102.5754	102.5920	102.5920	0.016	0.0000	0.0000	0
2021/03/03	2033	04/11/2021			Bond Future	102.4973	102.4973	102.5135	102.5135	0.016	0.0000	0.0000	0
2021/03/03	2033	03/02/2022			Bond Future	103.6729	103.6729	103.6887	103.6887	0.015	0.0000	0.0000	0
2021/03/03	2037	06/05/2021	12.43	Call	Bond Future	9,915.1400	9.9151	9,788.0900	9.7881	(1.281)	0	0	0
2021/03/03	2037	06/05/2021	12.44	Put	Bond Future	132.8700	0.1329	127.7100	0.1277	(3.883)	0	0	0
2021/03/03	2037	06/05/2021	12.42	Call	Bond Future	9,864.4300	9.8644	9,737.3300	9.7373	(1.288)	0	0	0
2021/03/03	2037	06/05/2021			Bond Future	10.7804	85.2258	10.7991	85.1039	0.174	0.0000	0.0000	129,571
2021/03/03	2037	06/05/2021	12.43	Put	Bond Future	135.9300	0.1359	130.7100	0.1307	(3.840)	0	0	0
2021/03/03	2037	06/05/2021	12.44	Call	Bond Future	9,965.8600	9.9659	9,838.8700	9.8389	(1.274)	0	0	0
2021/03/03	2037	06/05/2021	12.42	Put	Bond Future	139.0500	0.1390	133.7800	0.1338	(3.790)	0	0	0
2021/03/03	2037	05/08/2021	12.27	Call	Bond Future	8,543.5900	8.5436	8,423.2500	8.4233	(1.409)	0	0	0
2021/03/03	2037	05/08/2021	12.27	Put	Bond Future	1,054.9200	1.0549	1,058.6300	1.0586	0.352	0	0	0
2021/03/03	2037	05/08/2021	12.28	Call	Bond Future	8,586.0600	8.5861	8,465.6100	8.4656	(1.403)	0	0	0
2021/03/03	2037	05/08/2021	12.26	Put	Bond Future	1,067.1500	1.0672	1,070.9600	1.0710	0.357	0	0	0
2021/03/03	2037	05/08/2021			Bond Future	10.9964	81.8792	11.0161	81.7551	0.179	0.0000	0.0000	0
2021/03/03	2037	05/08/2021	12.28	Put	Bond Future	1,042.8100	1.0428	1,046.4100	1.0464	0.345	0	0	0
2021/03/03	2037	05/08/2021	12.26	Call	Bond Future	8,501.1700	8.5012	8,380.9300	8.3809	(1.414)	0	0	0
2021/03/03	2037	04/11/2021	12.82	Put	Bond Future	1,365.0000	1.3650	1,297.5500	1.2975	(4.941)	0	0	0
2021/03/03	2037	04/11/2021	12.83	Call	Bond Future	10,496.7500	10.4967	10,303.4700	10.3035	(1.841)	0	0	0
2021/03/03	2037	04/11/2021			Bond Future	11.2013	82.7763	11.2218	82.6503	0.183	0.0000	0.0000	0
2021/03/03	2037	04/11/2021	12.82	Call	Bond Future	10,457.4800	10.4575	10,263.9800	10.2640	(1.850)	0	0	0
2021/03/03	2037	04/11/2021	12.83	Put	Bond Future	1,353.0800	1.3531	1,285.8500	1.2859	(4.969)	0	0	0
2021/03/03	2037	04/11/2021	12.81	Call	Bond Future	10,418.2500	10.4183	10,224.5200	10.2245	(1.860)	0	0	0
2021/03/03	2037	04/11/2021	12.81	Put	Bond Future	1,377.0100	1.3770	1,309.3300	1.3093	(4.915)	0	0	0
2021/03/03	2037	03/02/2022	11.46	Call	Bond Future	5,044.9400	5.0449	4,935.7700	4.9358	(2.164)	0	0	0
2021/03/03	2037	03/02/2022	11.47	Put	Bond Future	4,784.3600	4.7844	4,802.7800	4.8028	0.385	0	0	0
2021/03/03	2037	03/02/2022	11.45	Call	Bond Future	5,014.2400	5.0142	4,905.3000	4.9053	(2.173)	0	0	0
2021/03/03	2037	03/02/2022			Bond Future	11.4210	79.4528	11.4424	79.3250	0.188	0.0000	0.0000	0
2021/03/03	2037	03/02/2022	11.46	Put	Bond Future	4,812.6700	4.8127	4,831.3200	4.8313	0.388	0	0	0
2021/03/03	2037	03/02/2022	11.47	Call	Bond Future	5,076.0200	5.0760	4,966.6200	4.9666	(2.155)	0	0	0
2021/03/03	2037	03/02/2022	11.45	Put	Bond Future	4,841.4300	4.8414	4,860.3100	4.8603	0.390	0	0	0
2021/03/03	2038	06/05/2021			Bond Future	115.7570	115.7570	115.7011	115.7011	(0.048)	0.0000	0.0000	7,799
2021/03/03	2038	05/08/2021			Bond Future	115.2983	115.2983	115.2406	115.2406	(0.050)	0.0000	0.0000	0
2021/03/03	2038	04/11/2021			Bond Future	116.5873	116.5873	116.5281	116.5281	(0.051)	0.0000	0.0000	0
2021/03/03	2038	03/02/2022			Bond Future	116.1723	116.1723	116.1120	116.1120	(0.052)	0.0000	0.0000	0
2021/03/03	2040	06/05/2021	12.44	Call	Bond Future	9,790.5300	9.7905	9,651.7800	9.6518	(1.417)	0	0	0
2021/03/03	2040	06/05/2021	12.44	Put	Bond Future	182.5400	0.1825	174.6000	0.1746	(4.350)	0	0	0
2021/03/03	2040	06/05/2021	10.83	Put	Bond Future	2,673.5600	2.6736	2,689.3400	2.6893	0.590	0	0	0
2021/03/03	2040	06/05/2021	10.83	Call	Bond Future	2,063.4000	2.0634	1,948.3700	1.9484	(5.575)	0	0	300
2021/03/03	2040	06/05/2021	11.58	Put	Bond Future	872.2600	0.8723	862.1900	0.8622	(1.154)	0	0	0
2021/03/03	2040	06/05/2021	11.58	Call	Bond Future	5,284.3800	5.2844	5,143.5000	5.1435	(2.666)	0	0	300
2021/03/03	2040	06/05/2021			Bond Future	10.9173	87.2944	10.9362	87.1636	0.173	0.0000	0.0000	79,050
2021/03/03	2040	06/05/2021	12.43	Call	Bond Future	9,737.3800	9.7374	9,598.5400	9.5985	(1.426)	0	0	0
2021/03/03	2040	06/05/2021	12.43	Put	Bond Future	186.6300	0.1866	178.6000	0.1786	(4.303)	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
2021/03/03	2040	06/05/2021	12.42	Call	Bond Future	9,684.2400	9.6842	9,545.3200	9.5453	(1.434)	0	0	0
2021/03/03	2040	06/05/2021	12.42	Put	Bond Future	190.7900	0.1908	182.6800	0.1827	(4.251)	0	0	0
2021/03/03	2040	06/05/2021	13.38	Call	Bond Future	14,700.8800	14.7009	14,568.3300	14.5683	(0.902)	0	0	0
2021/03/03	2040	06/05/2021	13.38	Put	Bond Future	17.5700	0.0176	15.8300	0.0158	(9.903)	0	0	300
2021/03/03	2040	05/08/2021	11.05	Put	Bond Future	3,964.7100	3.9647	3,914.0300	3.9140	(1.278)	0	0	0
2021/03/03	2040	05/08/2021	11.05	Call	Bond Future	3,429.3100	3.4293	3,245.4100	3.2454	(5.363)	0	0	900
2021/03/03	2040	05/08/2021	12.48	Call	Bond Future	9,374.3500	9.3743	9,232.2200	9.2322	(1.516)	0	0	0
2021/03/03	2040	05/08/2021	12.49	Put	Bond Future	1,000.2600	1.0003	991.3200	0.9913	(0.894)	0	0	0
2021/03/03	2040	05/08/2021	12.47	Call	Bond Future	9,329.4200	9.3294	9,187.3200	9.1873	(1.523)	0	0	0
2021/03/03	2040	05/08/2021			Bond Future	11.1291	83.7195	11.1489	83.5863	0.178	0.0000	0.0000	0
2021/03/03	2040	05/08/2021	11.55	Put	Bond Future	2,552.7900	2.5528	2,466.6600	2.4667	(3.374)	0	0	0
2021/03/03	2040	05/08/2021	11.55	Call	Bond Future	5,313.4100	5.3134	5,094.0600	5.0941	(4.128)	0	0	900
2021/03/03	2040	05/08/2021	14.80	Call	Bond Future	19,882.3400	19.8823	19,747.0400	19.7470	(0.681)	0	0	0
2021/03/03	2040	05/08/2021	14.80	Put	Bond Future	38.2200	0.0382	36.1400	0.0361	(5.442)	0	0	900
2021/03/03	2040	05/08/2021	12.48	Put	Bond Future	1,012.0400	1.0120	1,003.1300	1.0031	(0.880)	0	0	0
2021/03/03	2040	05/08/2021	12.49	Call	Bond Future	9,419.3300	9.4193	9,277.1700	9.2772	(1.509)	0	0	0
2021/03/03	2040	05/08/2021	12.47	Put	Bond Future	1,023.9400	1.0239	1,015.0600	1.0151	(0.867)	0	0	0
2021/03/03	2040	04/11/2021	12.90	Call	Bond Future	10,828.3900	10.8284	10,607.1100	10.6071	(2.044)	0	0	0
2021/03/03	2040	04/11/2021	12.90	Put	Bond Future	1,491.4400	1.4914	1,405.4900	1.4055	(5.763)	0	0	0
2021/03/03	2040	04/11/2021	12.89	Call	Bond Future	10,787.4900	10.7875	10,565.9300	10.5659	(2.054)	0	0	0
2021/03/03	2040	04/11/2021	12.89	Put	Bond Future	1,504.4500	1.5044	1,418.2200	1.4182	(5.732)	0	0	0
2021/03/03	2040	04/11/2021			Bond Future	11.3295	84.6370	11.3502	84.5016	0.183	0.0000	0.0000	0
2021/03/03	2040	04/11/2021	12.91	Call	Bond Future	10,869.3100	10.8693	10,648.3200	10.6483	(2.033)	0	0	0
2021/03/03	2040	04/11/2021	12.91	Put	Bond Future	1,478.5200	1.4785	1,392.8600	1.3929	(5.794)	0	0	0
2021/03/03	2040	03/02/2022	11.58	Put	Bond Future	5,094.1700	5.0942	5,112.9200	5.1129	0.368	0	0	0
2021/03/03	2040	03/02/2022	11.59	Call	Bond Future	5,353.0400	5.3530	5,234.3500	5.2343	(2.217)	0	0	0
2021/03/03	2040	03/02/2022	11.57	Put	Bond Future	5,125.0000	5.1250	5,144.0000	5.1440	0.371	0	0	0
2021/03/03	2040	03/02/2022			Bond Future	11.5443	81.0841	11.5660	80.9469	0.187	0.0000	0.0000	0
2021/03/03	2040	03/02/2022	11.58	Call	Bond Future	5,320.1800	5.3202	5,201.7400	5.2017	(2.226)	0	0	0
2021/03/03	2040	03/02/2022	11.59	Put	Bond Future	5,063.8200	5.0638	5,082.3200	5.0823	0.365	0	0	0
2021/03/03	2040	03/02/2022	11.57	Call	Bond Future	5,287.7200	5.2877	5,169.5300	5.1695	(2.235)	0	0	0
2021/03/03	2044	06/05/2021	12.44	Call	Bond Future	9,310.7900	9.3108	9,169.8900	9.1699	(1.513)	0	0	0
2021/03/03	2044	06/05/2021	12.44	Put	Bond Future	229.8900	0.2299	222.1300	0.2221	(3.376)	0	0	0
2021/03/03	2044	06/05/2021	12.43	Call	Bond Future	9,258.6400	9.2586	9,117.6800	9.1177	(1.522)	0	0	0
2021/03/03	2044	06/05/2021	12.43	Put	Bond Future	234.7900	0.2348	226.9700	0.2270	(3.331)	0	0	0
2021/03/03	2044	06/05/2021	11.40	Call	Bond Future	4,050.5300	4.0505	3,914.0800	3.9141	(3.369)	0	0	0
2021/03/03	2044	06/05/2021	11.40	Put	Bond Future	1,349.8600	1.3499	1,346.5500	1.3466	(0.245)	0	0	3,100
2021/03/03	2044	06/05/2021	11.79	Call	Bond Future	5,958.9600	5.9590	5,816.7100	5.8167	(2.387)	0	0	0
2021/03/03	2044	06/05/2021	11.79	Put	Bond Future	755.9400	0.7559	746.8300	0.7468	(1.205)	0	0	3,100
2021/03/03	2044	06/05/2021	11.10	Call	Bond Future	2,774.7000	2.7747	2,649.0300	2.6490	(4.529)	0	0	0
2021/03/03	2044	06/05/2021	12.50	Call	Bond Future	9,623.8700	9.6239	9,483.3800	9.4834	(1.460)	0	0	0
2021/03/03	2044	06/05/2021	12.50	Put	Bond Future	202.3000	0.2023	194.9500	0.1950	(3.633)	0	0	3,100
2021/03/03	2044	06/05/2021			Bond Future	11.0021	83.7137	11.0212	83.5806	0.174	0.0000	0.0000	61,815
2021/03/03	2044	06/05/2021	12.45	Call	Bond Future	9,362.9400	9.3629	9,222.1100	9.2221	(1.504)	0	0	0
2021/03/03	2044	06/05/2021	12.45	Put	Bond Future	225.0700	0.2251	217.3800	0.2174	(3.417)	0	0	0
2021/03/03	2044	06/05/2021	10.70	Put	Bond Future	3,600.7100	3.6007	3,635.0400	3.6350	0.953	0	0	0
2021/03/03	2044	06/05/2021	10.70	Call	Bond Future	1,443.8300	1.4438	1,345.0200	1.3450	(6.844)	0	0	3,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/03	2044	06/05/2021	11.10	Put	Bond Future	2,095.8600	2.0959	2,103.3300	2.1033	0.356	0	0	3,100
2021/03/03	2044	06/05/2021	11.90	Call	Bond Future	6,525.7800	6.5258	6,383.2100	6.3832	(2.185)	0	0	0
2021/03/03	2044	06/05/2021	11.90	Put	Bond Future	641.5400	0.6415	632.1100	0.6321	(1.470)	0	0	0
2021/03/03	2044	06/05/2021	11.35	Put	Bond Future	1,453.2000	1.4532	1,450.9500	1.4509	(0.155)	0	0	0
2021/03/03	2044	06/05/2021	11.35	Call	Bond Future	3,822.9100	3.8229	3,687.5200	3.6875	(3.542)	0	0	3,100
2021/03/03	2044	05/08/2021	12.60	Put	Bond Future	987.3200	0.9873	979.6200	0.9796	(0.780)	0	0	0
2021/03/03	2044	05/08/2021	12.61	Call	Bond Future	9,596.9900	9.5970	9,453.8000	9.4538	(1.492)	0	0	0
2021/03/03	2044	05/08/2021	12.61	Put	Bond Future	975.9700	0.9760	968.2400	0.9682	(0.792)	0	0	0
2021/03/03	2044	05/08/2021			Bond Future	11.2065	80.2258	11.2266	80.0903	0.179	0.0000	0.0000	0
2021/03/03	2044	05/08/2021	12.60	Call	Bond Future	9,552.6500	9.5526	9,409.4900	9.4095	(1.499)	0	0	0
2021/03/03	2044	05/08/2021	12.59	Call	Bond Future	9,508.3500	9.5084	9,365.2200	9.3652	(1.505)	0	0	0
2021/03/03	2044	05/08/2021	12.59	Put	Bond Future	998.7900	0.9988	991.1200	0.9911	(0.768)	0	0	0
2021/03/03	2044	04/11/2021	12.91	Call	Bond Future	10,565.9900	10.5660	10,341.5900	10.3416	(2.124)	0	0	0
2021/03/03	2044	04/11/2021	12.91	Put	Bond Future	1,603.5900	1.6036	1,516.8100	1.5168	(5.412)	0	0	0
2021/03/03	2044	04/11/2021			Bond Future	11.3998	81.1049	11.4208	80.9673	0.184	0.0000	0.0000	0
2021/03/03	2044	04/11/2021	12.90	Call	Bond Future	10,526.1200	10.5261	10,301.4600	10.3015	(2.134)	0	0	0
2021/03/03	2044	04/11/2021	12.90	Put	Bond Future	1,617.2000	1.6172	1,530.1600	1.5302	(5.382)	0	0	0
2021/03/03	2044	04/11/2021	12.89	Call	Bond Future	10,486.2800	10.4863	10,261.3500	10.2613	(2.145)	0	0	0
2021/03/03	2044	04/11/2021	12.89	Put	Bond Future	1,630.9100	1.6309	1,543.6000	1.5436	(5.353)	0	0	0
2021/03/03	2044	03/02/2022	11.59	Call	Bond Future	5,199.7300	5.1997	5,087.4300	5.0874	(2.160)	0	0	0
2021/03/03	2044	03/02/2022	11.59	Put	Bond Future	5,306.3900	5.3064	5,333.6000	5.3336	0.513	0	0	0
2021/03/03	2044	03/02/2022	11.60	Call	Bond Future	5,232.0500	5.2321	5,119.4800	5.1195	(2.152)	0	0	0
2021/03/03	2044	03/02/2022	11.60	Put	Bond Future	5,274.8100	5.2748	5,301.7500	5.3017	0.511	0	0	0
2021/03/03	2044	03/02/2022			Bond Future	11.6067	77.6376	11.6286	77.4981	0.189	0.0000	0.0000	0
2021/03/03	2044	03/02/2022	11.61	Call	Bond Future	5,264.4500	5.2645	5,151.6200	5.1516	(2.143)	0	0	0
2021/03/03	2044	03/02/2022	11.61	Put	Bond Future	5,243.4000	5.2434	5,270.0800	5.2701	0.509	0	0	0
2021/03/03	2046	06/05/2021			Bond Future	103.7675	103.7675	103.5206	103.5206	(0.238)	0.0000	0.0000	14,893
2021/03/03	2046	05/08/2021			Bond Future	104.8998	104.8998	104.6490	104.6490	(0.239)	0.0000	0.0000	0
2021/03/03	2046	04/11/2021			Bond Future	104.2650	104.2650	104.0108	104.0108	(0.244)	0.0000	0.0000	0
2021/03/03	2046	03/02/2022			Bond Future	105.4611	105.4611	105.2034	105.2034	(0.244)	0.0000	0.0000	0
2021/03/03	2050	06/05/2021			Bond Future	106.9339	106.9339	107.0539	107.0539	0.112	0.0000	0.0000	10,904
2021/03/03	2050	05/08/2021			Bond Future	106.1732	106.1732	106.2933	106.2933	0.113	0.0000	0.0000	0
2021/03/03	2050	04/11/2021			Bond Future	107.3601	107.3601	107.4808	107.4808	0.112	0.0000	0.0000	0
2021/03/03	2050	03/02/2022			Bond Future	106.6439	106.6439	106.7657	106.7657	0.114	0.0000	0.0000	0
2021/03/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	AL37	06/05/2021			Index Future	779.3830	779.3830	780.1280	780.1280	0.096	0.0000	0.0000	0
2021/03/03	AL37	05/08/2021			Index Future	787.5990	787.5990	788.3490	788.3490	0.095	0.0000	0.0000	0
2021/03/03	AL37	04/11/2021			Index Future	796.2980	796.2980	797.0550	797.0550	0.095	0.0000	0.0000	0
2021/03/03	AL37	03/02/2022			Index Future	805.2400	805.2400	806.0040	806.0040	0.095	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
2021/03/03	AL7T	06/05/2021			Index Future	874.3740	874.3740	875.2650	875.2650	0.102	0.0000	0.0000	0
2021/03/03	AL7T	05/08/2021			Index Future	883.5930	883.5930	884.4890	884.4890	0.101	0.0000	0.0000	0
2021/03/03	AL7T	04/11/2021			Index Future	893.3520	893.3520	894.2560	894.2560	0.101	0.0000	0.0000	0
2021/03/03	AL7T	03/02/2022			Index Future	903.3830	903.3830	904.2970	904.2970	0.101	0.0000	0.0000	0
2021/03/03	ALBI	06/05/2021			Index Future	768.5140	768.5140	768.2360	768.2360	(0.036)	0.0000	0.0000	309
2021/03/03	ALBI	05/08/2021			Index Future	776.6160	776.6160	776.3320	776.3320	(0.037)	0.0000	0.0000	0
2021/03/03	ALBI	04/11/2021			Index Future	785.1940	785.1940	784.9050	784.9050	(0.037)	0.0000	0.0000	0
2021/03/03	ALBI	03/02/2022			Index Future	794.0100	794.0100	793.7170	793.7170	(0.037)	0.0000	0.0000	0
2021/03/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/03	ES33	06/05/2021			Bond Future	11.4771	75.2247	11.4945	75.1332	0.151	0.0000	0.0000	350
2021/03/03	ES33	05/08/2021			Bond Future	11.7331	76.0268	11.7514	75.9335	0.156	0.0000	0.0000	0
2021/03/03	ES33	04/11/2021			Bond Future	11.9918	73.0842	12.0110	72.9893	0.160	0.0000	0.0000	0
2021/03/03	ES33	03/02/2022			Bond Future	12.2693	73.9061	12.2894	73.8098	0.164	0.0000	0.0000	0
2021/03/03	ES42	06/05/2021			Bond Future	12.0468	73.4566	12.0540	73.4147	0.059	0.0000	0.0000	4,779
2021/03/03	ES42	05/08/2021			Bond Future	12.2915	74.2406	12.2991	74.1974	0.062	0.0000	0.0000	0
2021/03/03	ES42	04/11/2021			Bond Future	12.5407	70.7957	12.5487	70.7515	0.065	0.0000	0.0000	0
2021/03/03	ES42	03/02/2022			Bond Future	12.7989	71.5926	12.8074	71.5475	0.067	0.0000	0.0000	0
2021/03/03	GOVI	06/05/2021	678.68	Call	GOVI	806,660.0000	80.6660	804,380.0000	80.4380	(0.283)	0	0	0
2021/03/03	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	06/05/2021	678.67	Call	GOVI	806,760.0000	80.6760	804,480.0000	80.4480	(0.283)	0	0	0
2021/03/03	GOVI	06/05/2021			GOVI	759.3460	759.3460	759.1180	759.1180	(0.030)	0.0000	0.0000	975
2021/03/03	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	06/05/2021	678.69	Call	GOVI	806,560.0000	80.6560	804,280.0000	80.4280	(0.283)	0	0	0
2021/03/03	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	05/08/2021	719.14	Call	GOVI	482,110.0000	48.2110	479,780.0000	47.9780	(0.483)	0	0	0
2021/03/03	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	05/08/2021	719.13	Call	GOVI	482,210.0000	48.2210	479,880.0000	47.9880	(0.483)	0	0	0
2021/03/03	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/03/03	GOVI	05/08/2021			GOVI	767.3510	767.3510	767.1180	767.1180	(0.030)	0.0000	0.0000	0
2021/03/03	GOVI	05/08/2021	719.15	Call	GOVI	482,010.0000	48.2010	479,680.0000	47.9680	(0.483)	0	0	0
2021/03/03	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	04/11/2021	728.41	Call	GOVI	474,160.0000	47.4160	471,790.0000	47.1790	(0.500)	0	0	0
2021/03/03	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	04/11/2021	728.40	Call	GOVI	474,260.0000	47.4260	471,890.0000	47.1890	(0.500)	0	0	0
2021/03/03	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	04/11/2021			GOVI	775.8260	775.8260	775.5890	775.5890	(0.031)	0.0000	0.0000	0
2021/03/03	GOVI	04/11/2021	728.42	Call	GOVI	474,060.0000	47.4060	471,690.0000	47.1690	(0.500)	0	0	0
2021/03/03	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	03/02/2022	792.76	Put	GOVI	82,220.0000	8.2220	84,630.0000	8.4630	2.931	0	0	0
2021/03/03	GOVI	03/02/2022			GOVI	784.5380	784.5380	784.2970	784.2970	(0.031)	0.0000	0.0000	0
2021/03/03	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	03/02/2022	792.75	Put	GOVI	82,120.0000	8.2120	84,530.0000	8.4530	2.935	0	0	0
2021/03/03	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	GOVI	03/02/2022	792.74	Put	GOVI	82,020.0000	8.2020	84,430.0000	8.4430	2.938	0	0	0
2021/03/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/03	IGOV	06/05/2021			Index Future	279.2250	279.2250	279.1020	279.1020	(0.044)	0.0000	0.0000	898
2021/03/03	IGOV	05/08/2021			Index Future	282.2370	282.2370	282.1120	282.1120	(0.044)	0.0000	0.0000	0
2021/03/03	IGOV	04/11/2021			Index Future	285.4220	285.4220	285.2950	285.2950	(0.044)	0.0000	0.0000	0
2021/03/03	IGOV	03/02/2022			Index Future	288.6940	288.6940	288.5650	288.5650	(0.045)	0.0000	0.0000	0
2021/03/03	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/03	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/03/03	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4300	89.4300	0.000	0.0000	0.0000	0
2021/03/03	IS05	21/12/2021			Interest Rate Swap	90.7500	90.7500	90.7500	90.7500	0.000	0.0000	0.0000	51
2021/03/03	IS05	15/03/2022			Interest Rate Swap	90.2700	90.2700	90.2500	90.2500	(0.022)	0.0000	0.0000	0
2021/03/03	IS05	21/06/2022			Interest Rate Swap	90.4900	90.4900	90.4600	90.4600	(0.033)	0.0000	0.0000	0
2021/03/03	IS05	20/09/2022			Interest Rate Swap	93.7400	93.7400	93.7000	93.7000	(0.043)	0.0000	0.0000	0
2021/03/03	IS05	20/12/2022			Interest Rate Swap	94.3600	94.3600	94.3100	94.3100	(0.053)	0.0000	0.0000	0
2021/03/03	IS05	22/03/2023			Interest Rate Swap	86.8900	86.8900	86.8400	86.8400	(0.058)	0.0000	0.0000	0
2021/03/03	IS05	20/06/2023			Interest Rate Swap	92.5600	92.5600	92.4900	92.4900	(0.076)	0.0000	0.0000	0
2021/03/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/03	IS10	17/12/2025			Interest Rate Swap	81.7100	81.7100	81.3300	81.3300	(0.465)	0.0000	0.0000	0
2021/03/03	IS10	16/03/2026			Interest Rate Swap	78.3900	78.3900	77.9700	77.9700	(0.536)	0.0000	0.0000	0
2021/03/03	IS10	15/06/2026			Interest Rate Swap	76.9400	76.9400	76.4800	76.4800	(0.598)	0.0000	0.0000	0
2021/03/03	IS10	21/09/2026			Interest Rate Swap	79.0700	79.0700	78.5900	78.5900	(0.607)	0.0000	0.0000	0
2021/03/03	IS10	21/12/2026			Interest Rate Swap	83.1700	83.1700	82.6700	82.6700	(0.601)	0.0000	0.0000	0
2021/03/03	IS10	15/03/2027			Interest Rate Swap	81.7700	81.7700	81.2500	81.2500	(0.636)	0.0000	0.0000	0
2021/03/03	IS10	21/06/2027			Interest Rate Swap	83.9500	83.9500	83.4000	83.4000	(0.655)	0.0000	0.0000	0
2021/03/03	IS10	20/09/2027			Interest Rate Swap	89.8300	89.8300	89.2700	89.2700	(0.623)	0.0000	0.0000	0
2021/03/03	IS10	20/12/2027			Interest Rate Swap	90.3300	90.3300	89.7500	89.7500	(0.642)	0.0000	0.0000	0
2021/03/03	IS10	22/03/2028			Interest Rate Swap	83.5100	83.5100	82.8800	82.8800	(0.754)	0.0000	0.0000	0
2021/03/03	IS10	20/06/2028			Interest Rate Swap	91.4000	91.4000	90.7600	90.7600	(0.700)	0.0000	0.0000	0

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2021/03/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/03	JBAF	17/03/2021			Jibar Tradeable Future	3.6650	96.3350	3.6550	96.3450	(0.273)	0.0000	0.0000	0
2021/03/03	JBAF	21/04/2021			Jibar Tradeable Future	3.7250	96.2750	3.7050	96.2950	(0.537)	0.0000	0.0000	0
2021/03/03	JBAF	19/05/2021			Jibar Tradeable Future	3.7400	96.2600	3.7200	96.2800	(0.535)	0.0000	0.0000	0
2021/03/03	JBAF	15/06/2021			Jibar Tradeable Future	3.7750	96.2250	3.7550	96.2450	(0.530)	0.0000	0.0000	0
2021/03/03	JBAF	21/07/2021			Jibar Tradeable Future	3.8100	96.1900	3.7800	96.2200	(0.787)	0.0000	0.0000	0
2021/03/03	JBAF	18/08/2021			Jibar Tradeable Future	3.8900	96.1100	3.8700	96.1300	(0.514)	0.0000	0.0000	0
2021/03/03	JBAF	15/09/2021			Jibar Tradeable Future	3.9200	96.0800	3.8900	96.1100	(0.765)	0.0000	0.0000	30,000
2021/03/03	JBAF	15/12/2021			Jibar Tradeable Future	4.2450	95.7550	4.2050	95.7950	(0.942)	0.0000	0.0000	0
2021/03/03	JBAF	16/03/2022			Jibar Tradeable Future	4.5000	95.5000	4.4500	95.5500	(1.111)	0.0000	0.0000	0
2021/03/03	JBAF	15/06/2022			Jibar Tradeable Future	4.7900	95.2100	4.7400	95.2600	(1.044)	0.0000	0.0000	471
2021/03/03	JBAF	21/09/2022			Jibar Tradeable Future	5.0050	94.9950	4.9450	95.0550	(1.199)	0.0000	0.0000	0
2021/03/03	JBAF	21/12/2022			Jibar Tradeable Future	5.2650	94.7350	5.2150	94.7850	(0.950)	0.0000	0.0000	0
2021/03/03	R023	06/05/2021	7.58	Call	Bond Future	3,732.5200	3.7325	3,771.8000	3.7718	1.052	0	0	0
2021/03/03	R023	06/05/2021	7.58	Put	Bond Future	0.1900	0.0002	0.0300	0.0000	(84.211)	0	0	0
2021/03/03	R023	06/05/2021			Bond Future	5.3885	105.5132	5.3659	105.5527	(0.419)	0.0000	0.0000	40,958
2021/03/03	R023	06/05/2021	7.57	Call	Bond Future	3,715.9000	3.7159	3,755.1700	3.7552	1.057	0	0	0
2021/03/03	R023	06/05/2021	7.57	Put	Bond Future	0.2000	0.0002	0.0300	0.0000	(85.000)	0	0	0
2021/03/03	R023	06/05/2021	7.56	Call	Bond Future	3,699.2800	3.6993	3,738.5400	3.7385	1.061	0	0	0
2021/03/03	R023	06/05/2021	7.56	Put	Bond Future	0.2100	0.0002	0.0300	0.0000	(85.714)	0	0	0
2021/03/03	R023	05/08/2021	5.30	Call	Bond Future	305.4900	0.3055	333.8100	0.3338	9.270	0	0	0
2021/03/03	R023	05/08/2021	5.30	Put	Bond Future	725.9500	0.7259	715.5700	0.7156	(1.430)	0	0	0
2021/03/03	R023	05/08/2021	5.29	Call	Bond Future	299.5100	0.2995	327.3400	0.3273	9.292	0	0	0
2021/03/03	R023	05/08/2021	5.29	Put	Bond Future	735.0800	0.7351	724.2100	0.7242	(1.479)	0	0	0
2021/03/03	R023	05/08/2021			Bond Future	5.5792	106.6382	5.5534	106.6769	(0.462)	0.0000	0.0000	0
2021/03/03	R023	05/08/2021	5.31	Call	Bond Future	311.5300	0.3115	340.3600	0.3404	9.254	0	0	0
2021/03/03	R023	05/08/2021	5.31	Put	Bond Future	716.8900	0.7169	707.0200	0.7070	(1.377)	0	0	0
2021/03/03	R023	04/11/2021	4.91	Call	Bond Future	172.3500	0.1723	134.3700	0.1344	(22.037)	0	0	0
2021/03/03	R023	04/11/2021	4.91	Put	Bond Future	1,314.2200	1.3142	1,237.9300	1.2379	(5.805)	0	0	0
2021/03/03	R023	04/11/2021	4.90	Call	Bond Future	170.1600	0.1702	131.4800	0.1315	(22.732)	0	0	0
2021/03/03	R023	04/11/2021	4.90	Put	Bond Future	1,324.8700	1.3249	1,247.8800	1.2479	(5.811)	0	0	0
2021/03/03	R023	04/11/2021			Bond Future	5.8062	103.8979	5.7759	103.9362	(0.522)	0.0000	0.0000	0
2021/03/03	R023	04/11/2021	4.92	Call	Bond Future	174.8100	0.1748	137.5400	0.1375	(21.320)	0	0	0
2021/03/03	R023	04/11/2021	4.92	Put	Bond Future	1,303.8400	1.3038	1,228.2600	1.2283	(5.797)	0	0	0
2021/03/03	R023	03/02/2022	5.08	Call	Bond Future	164.3700	0.1644	190.4300	0.1904	15.854	0	0	0
2021/03/03	R023	03/02/2022	5.08	Put	Bond Future	1,250.6300	1.2506	1,238.3700	1.2384	(0.980)	0	0	0
2021/03/03	R023	03/02/2022			Bond Future	6.1365	105.0657	6.0989	105.1041	(0.612)	0.0000	0.0000	0
2021/03/03	R023	03/02/2022	5.07	Call	Bond Future	162.2000	0.1622	188.0800	0.1881	15.956	0	0	0
2021/03/03	R023	03/02/2022	5.07	Put	Bond Future	1,258.8300	1.2588	1,246.3900	1.2464	(0.988)	0	0	0
2021/03/03	R023	03/02/2022	5.06	Call	Bond Future	160.0500	0.1600	185.7400	0.1857	16.051	0	0	0
2021/03/03	R023	03/02/2022	5.06	Put	Bond Future	1,267.0400	1.2670	1,254.4100	1.2544	(0.997)	0	0	0
2021/03/03	R035	06/05/2021	12.36	Put	Bond Future	77.9300	0.0779	73.6700	0.0737	(5.466)	0	0	0
2021/03/03	R035	06/05/2021	12.37	Call	Bond Future	10,989.1800	10.9892	10,861.6500	10.8616	(1.161)	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
2021/03/03	R035	06/05/2021	12.35	Put	Bond Future	79.9100	0.0799	75.5800	0.0756	(5.419)	0	0	0
2021/03/03	R035	06/05/2021	10.55	Call	Bond Future	2,299.6600	2.2997	2,187.7200	2.1877	(4.868)	0	0	0
2021/03/03	R035	06/05/2021	10.55	Put	Bond Future	2,219.6200	2.2196	2,231.0100	2.2310	0.513	0	0	500
2021/03/03	R035	06/05/2021	10.05	Put	Bond Future	4,218.5400	4.2185	4,263.6800	4.2637	1.070	0	0	0
2021/03/03	R035	06/05/2021	10.05	Call	Bond Future	932.6200	0.9326	854.4300	0.8544	(8.384)	0	0	500
2021/03/03	R035	06/05/2021	10.40	Put	Bond Future	2,728.8800	2.7289	2,748.8200	2.7488	0.731	0	0	0
2021/03/03	R035	06/05/2021	12.91	Put	Bond Future	17.7200	0.0177	16.1600	0.0162	(8.804)	0	0	600
2021/03/03	R035	06/05/2021	11.55	Call	Bond Future	6,767.8900	6.7679	6,635.9200	6.6359	(1.950)	0	0	0
2021/03/03	R035	06/05/2021	11.55	Put	Bond Future	476.8200	0.4768	468.1800	0.4682	(1.812)	0	0	1,650
2021/03/03	R035	06/05/2021	12.77	Call	Bond Future	13,053.7200	13.0537	12,928.3100	12.9283	(0.961)	0	0	0
2021/03/03	R035	06/05/2021	12.77	Put	Bond Future	26.3400	0.0263	24.2600	0.0243	(7.897)	0	0	1,650
2021/03/03	R035	06/05/2021	10.24	Put	Bond Future	3,359.4300	3.3594	3,390.3800	3.3904	0.921	0	0	0
2021/03/03	R035	06/05/2021	10.24	Call	Bond Future	1,374.1600	1.3742	1,281.7800	1.2818	(6.723)	0	0	223
2021/03/03	R035	06/05/2021			Bond Future	10.5378	89.7531	10.5566	89.6298	0.179	0.0000	0.0000	99,426
2021/03/03	R035	06/05/2021	12.36	Call	Bond Future	10,937.1100	10.9371	10,809.5200	10.8095	(1.167)	0	0	0
2021/03/03	R035	06/05/2021	12.37	Put	Bond Future	76.0000	0.0760	71.8000	0.0718	(5.526)	0	0	0
2021/03/03	R035	06/05/2021	12.35	Call	Bond Future	10,885.0400	10.8850	10,757.3800	10.7574	(1.173)	0	0	0
2021/03/03	R035	06/05/2021	11.05	Call	Bond Future	4,326.3500	4.3263	4,197.2100	4.1972	(2.985)	0	0	0
2021/03/03	R035	06/05/2021	11.05	Put	Bond Future	1,057.5400	1.0575	1,051.7300	1.0517	(0.549)	0	0	500
2021/03/03	R035	06/05/2021	10.40	Call	Bond Future	1,818.2500	1.8182	1,714.8600	1.7149	(5.686)	0	0	600
2021/03/03	R035	06/05/2021	11.15	Put	Bond Future	907.5300	0.9075	900.9300	0.9009	(0.727)	0	0	0
2021/03/03	R035	06/05/2021	11.15	Call	Bond Future	4,793.7800	4.7938	4,663.8500	4.6638	(2.710)	0	0	600
2021/03/03	R035	06/05/2021	12.91	Call	Bond Future	13,764.4900	13.7645	13,639.6000	13.6396	(0.907)	0	0	0
2021/03/03	R035	06/05/2021	10.81	Put	Bond Future	1,518.3000	1.5183	1,518.7000	1.5187	0.026	0	0	0
2021/03/03	R035	06/05/2021	10.81	Call	Bond Future	3,277.9200	3.2779	3,154.9900	3.1550	(3.750)	0	0	1,650
2021/03/03	R035	06/05/2021	12.02	Call	Bond Future	9,165.0000	9.1650	9,035.1000	9.0351	(1.417)	0	0	0
2021/03/03	R035	06/05/2021	12.02	Put	Bond Future	175.8500	0.1759	169.2800	0.1693	(3.736)	0	0	223
2021/03/03	R035	06/05/2021	11.32	Call	Bond Future	5,617.9600	5.6180	5,486.9600	5.4870	(2.332)	0	0	0
2021/03/03	R035	06/05/2021	11.32	Put	Bond Future	697.1100	0.6971	689.4400	0.6894	(1.100)	0	0	223
2021/03/03	R035	05/08/2021	11.37	Call	Bond Future	5,753.9600	5.7540	5,634.6900	5.6347	(2.073)	0	0	0
2021/03/03	R035	05/08/2021	11.37	Put	Bond Future	1,945.0000	1.9450	1,951.3700	1.9514	0.328	0	0	100
2021/03/03	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	R035	05/08/2021	5.31	Put	Bond Future	47,380.6300	47.3806	47,506.2700	47.5063	0.265	0	0	0
2021/03/03	R035	05/08/2021			Bond Future	10.7517	90.7101	10.7715	90.5844	0.184	0.0000	0.0000	0
2021/03/03	R035	05/08/2021	10.77	Call	Bond Future	3,484.9600	3.4850	3,380.4700	3.3805	(2.998)	0	0	0
2021/03/03	R035	05/08/2021	10.77	Put	Bond Future	3,368.6600	3.3687	3,389.8100	3.3898	0.628	0	0	100
2021/03/03	R035	05/08/2021	10.02	Put	Bond Future	6,290.9900	6.2910	6,344.9000	6.3449	0.857	0	0	0
2021/03/03	R035	05/08/2021	10.02	Call	Bond Future	1,446.9100	1.4469	1,375.1800	1.3752	(4.957)	0	0	100
2021/03/03	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	R035	05/08/2021	5.30	Put	Bond Future	47,497.2100	47.4972	47,622.8500	47.6228	0.265	0	0	0
2021/03/03	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/03	R035	05/08/2021	5.29	Put	Bond Future	47,613.9200	47.6139	47,739.5600	47.7396	0.264	0	0	0
2021/03/03	R035	04/11/2021	10.12	Put	Bond Future	7,565.1200	7.5651	7,506.0200	7.5060	(0.781)	0	0	0
2021/03/03	R035	04/11/2021	10.12	Call	Bond Future	2,098.3400	2.0983	1,911.5600	1.9116	(8.901)	0	0	400
2021/03/03	R035	04/11/2021	10.62	Put	Bond Future	5,517.7900	5.5178	5,438.0200	5.4380	(1.446)	0	0	0
2021/03/03	R035	04/11/2021	10.62	Call	Bond Future	3,341.9200	3.3419	3,134.4700	3.1345	(6.208)	0	0	400
2021/03/03	R035	04/11/2021	11.75	Put	Bond Future	2,543.5100	2.5435	2,455.8900	2.4559	(3.445)	0	0	782
2021/03/03	R035	04/11/2021	11.08	Call	Bond Future	4,741.4500	4.7414	4,523.7400	4.5237	(4.592)	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
2021/03/03	R035	04/11/2021	11.08	Put	Bond Future	4,038.9700	4.0390	3,948.9400	3.9489	(2.229)	0	0	782
2021/03/03	R035	04/11/2021	10.23	Put	Bond Future	7,072.3900	7.0724	7,007.4100	7.0074	(0.919)	0	0	0
2021/03/03	R035	04/11/2021	12.53	Call	Bond Future	10,285.0000	10.2850	10,085.2700	10.0853	(1.942)	0	0	0
2021/03/03	R035	04/11/2021	12.53	Put	Bond Future	1,359.9400	1.3599	1,287.8900	1.2879	(5.298)	0	0	0
2021/03/03	R035	04/11/2021			Bond Future	10.9657	87.2283	10.9863	87.1007	0.189	0.0000	0.0000	0
2021/03/03	R035	04/11/2021	13.82	Call	Bond Future	15,662.1000	15.6621	15,497.2800	15.4973	(1.052)	0	0	0
2021/03/03	R035	04/11/2021	13.82	Put	Bond Future	378.2200	0.3782	341.0800	0.3411	(9.820)	0	0	400
2021/03/03	R035	04/11/2021	11.75	Call	Bond Future	7,198.6800	7.1987	6,983.3800	6.9834	(2.991)	0	0	0
2021/03/03	R035	04/11/2021	10.23	Call	Bond Future	2,344.6200	2.3446	2,151.9600	2.1520	(8.217)	0	0	782
2021/03/03	R035	04/11/2021	12.52	Call	Bond Future	10,244.7200	10.2447	10,044.7500	10.0448	(1.952)	0	0	0
2021/03/03	R035	04/11/2021	12.52	Put	Bond Future	1,372.2700	1.3723	1,299.9800	1.3000	(5.268)	0	0	0
2021/03/03	R035	04/11/2021	12.51	Call	Bond Future	10,204.4800	10.2045	10,004.2600	10.0043	(1.962)	0	0	0
2021/03/03	R035	04/11/2021	12.51	Put	Bond Future	1,384.7000	1.3847	1,312.1600	1.3122	(5.239)	0	0	0
2021/03/03	R035	03/02/2022	11.39	Call	Bond Future	5,470.6700	5.4707	5,350.5500	5.3505	(2.196)	0	0	0
2021/03/03	R035	03/02/2022	11.39	Put	Bond Future	4,315.0000	4.3150	4,324.3500	4.3244	0.217	0	0	683
2021/03/03	R035	03/02/2022	10.65	Call	Bond Future	3,313.1500	3.3131	3,209.9300	3.2099	(3.115)	0	0	0
2021/03/03	R035	03/02/2022	11.23	Call	Bond Future	4,963.1000	4.9631	4,846.6100	4.8466	(2.347)	0	0	0
2021/03/03	R035	03/02/2022	11.23	Put	Bond Future	4,754.9400	4.7549	4,767.9200	4.7679	0.273	0	0	0
2021/03/03	R035	03/02/2022	11.22	Call	Bond Future	4,931.8300	4.9318	4,815.5900	4.8156	(2.357)	0	0	0
2021/03/03	R035	03/02/2022	11.22	Put	Bond Future	4,783.4100	4.7834	4,796.6400	4.7966	0.277	0	0	0
2021/03/03	R035	03/02/2022			Bond Future	11.1952	88.2092	11.2168	88.0797	0.193	0.0000	0.0000	0
2021/03/03	R035	03/02/2022	10.65	Put	Bond Future	6,673.8200	6.6738	6,700.0700	6.7001	0.393	0	0	683
2021/03/03	R035	03/02/2022	9.70	Put	Bond Future	11,171.4400	11.1714	11,232.5100	11.2325	0.547	0	0	0
2021/03/03	R035	03/02/2022	9.70	Call	Bond Future	1,479.3500	1.4794	1,410.9500	1.4109	(4.624)	0	0	683
2021/03/03	R035	03/02/2022	11.24	Call	Bond Future	4,994.1200	4.9941	4,877.3900	4.8774	(2.337)	0	0	0
2021/03/03	R035	03/02/2022	11.24	Put	Bond Future	4,726.2900	4.7263	4,739.0300	4.7390	0.270	0	0	0
2021/03/03	R186	06/05/2021	10.77	Call	Bond Future	14,838.8900	14.8389	14,972.8700	14.9729	0.903	0	0	0
2021/03/03	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/03	R186	06/05/2021	10.76	Call	Bond Future	14,797.8400	14.7978	14,931.8200	14.9318	0.905	0	0	0
2021/03/03	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/03	R186	06/05/2021			Bond Future	7.4640	117.7665	7.4367	117.9005	(0.366)	0.0000	0.0000	106,179
2021/03/03	R186	06/05/2021	10.78	Call	Bond Future	14,879.9200	14.8799	15,013.9000	15.0139	0.900	0	0	0
2021/03/03	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/03/03	R186	06/05/2021	7.30	Call	Bond Future	993.8900	0.9939	1,024.3400	1.0243	3.064	0	0	0
2021/03/03	R186	06/05/2021	7.30	Put	Bond Future	1,801.0600	1.8011	1,697.5200	1.6975	(5.749)	0	0	15,177
2021/03/03	R186	05/08/2021	8.62	Call	Bond Future	4,938.7700	4.9388	5,038.2000	5.0382	2.013	0	0	0
2021/03/03	R186	05/08/2021	8.62	Put	Bond Future	574.5000	0.5745	539.8100	0.5398	(6.038)	0	0	0
2021/03/03	R186	05/08/2021	8.61	Call	Bond Future	4,903.6100	4.9036	5,001.2500	5.0013	1.991	0	0	0
2021/03/03	R186	05/08/2021	8.61	Put	Bond Future	583.6800	0.5837	547.2000	0.5472	(6.250)	0	0	0
2021/03/03	R186	05/08/2021			Bond Future	7.6596	113.7419	7.6308	113.8760	(0.376)	0.0000	0.0000	0
2021/03/03	R186	05/08/2021	8.63	Call	Bond Future	4,974.0100	4.9740	5,075.3900	5.0754	2.038	0	0	0
2021/03/03	R186	05/08/2021	8.63	Put	Bond Future	565.4400	0.5654	532.7000	0.5327	(5.790)	0	0	0
2021/03/03	R186	04/11/2021	8.10	Call	Bond Future	3,100.6000	3.1006	3,160.7100	3.1607	1.939	0	0	0
2021/03/03	R186	04/11/2021	8.10	Put	Bond Future	2,029.4200	2.0294	1,954.8500	1.9549	(3.674)	0	0	0
2021/03/03	R186	04/11/2021	8.09	Call	Bond Future	3,074.8600	3.0749	3,134.2100	3.1342	1.930	0	0	0
2021/03/03	R186	04/11/2021	8.09	Put	Bond Future	2,047.4200	2.0474	1,972.0900	1.9721	(3.679)	0	0	0
2021/03/03	R186	04/11/2021			Bond Future	7.8566	114.9874	7.8262	115.1220	(0.387)	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
2021/03/03	R186	04/11/2021	8.11	Call	Bond Future	3,126.4600	3.1265	3,187.3200	3.1873	1.947	0	0	0
2021/03/03	R186	04/11/2021	8.11	Put	Bond Future	2,011.5500	2.0116	1,937.7300	1.9377	(3.670)	0	0	0
2021/03/03	R186	03/02/2022	7.30	Call	Bond Future	1,319.1400	1.3191	1,402.0400	1.4020	6.284	0	0	0
2021/03/03	R186	03/02/2022	7.30	Put	Bond Future	4,624.8000	4.6248	4,571.9400	4.5719	(1.143)	0	0	0
2021/03/03	R186	03/02/2022			Bond Future	8.0735	110.9988	8.0412	111.1346	(0.401)	0.0000	0.0000	0
2021/03/03	R186	03/02/2022	7.28	Call	Bond Future	1,290.2400	1.2902	1,372.2500	1.3722	6.356	0	0	0
2021/03/03	R186	03/02/2022	7.28	Put	Bond Future	4,683.0100	4.6830	4,629.2600	4.6293	(1.148)	0	0	0
2021/03/03	R186	03/02/2022	7.29	Call	Bond Future	1,304.6400	1.3046	1,387.1000	1.3871	6.321	0	0	0
2021/03/03	R186	03/02/2022	7.29	Put	Bond Future	4,653.8500	4.6538	4,600.5500	4.6006	(1.145)	0	0	0
2021/03/03	R197	06/05/2021			Bond Future	319.6210	319.6210	319.6126	319.6126	(0.003)	0.0000	0.0000	2,074
2021/03/03	R197	05/08/2021			Bond Future	315.1056	315.1056	315.0937	315.0937	(0.004)	0.0000	0.0000	0
2021/03/03	R197	04/11/2021			Bond Future	318.6287	318.6287	318.6143	318.6143	(0.005)	0.0000	0.0000	0
2021/03/03	R197	03/02/2022			Bond Future	314.1849	314.1849	314.1690	314.1690	(0.005)	0.0000	0.0000	0
2021/03/03	R202	06/05/2021			Bond Future	226.6276	226.6276	226.6679	226.6679	0.018	0.0000	0.0000	8,028
2021/03/03	R202	05/08/2021			Bond Future	224.8496	224.8496	224.8879	224.8879	0.017	0.0000	0.0000	0
2021/03/03	R202	04/11/2021			Bond Future	227.3634	227.3634	227.4003	227.4003	0.016	0.0000	0.0000	0
2021/03/03	R202	03/02/2022			Bond Future	225.6695	225.6695	225.7060	225.7060	0.016	0.0000	0.0000	0
2021/03/03	R209	06/05/2021	12.23	Call	Bond Future	9,314.9100	9.3149	9,202.0200	9.2020	(1.212)	0	0	0
2021/03/03	R209	06/05/2021	12.23	Put	Bond Future	96.7500	0.0968	93.8100	0.0938	(3.039)	0	0	0
2021/03/03	R209	06/05/2021	12.22	Call	Bond Future	9,270.7600	9.2708	9,157.8300	9.1578	(1.218)	0	0	0
2021/03/03	R209	06/05/2021	12.22	Put	Bond Future	99.0000	0.0990	96.0200	0.0960	(3.010)	0	0	0
2021/03/03	R209	06/05/2021	9.50	Put	Bond Future	6,055.4200	6.0554	6,126.9700	6.1270	1.182	0	0	0
2021/03/03	R209	06/05/2021	9.50	Call	Bond Future	344.4200	0.3444	306.0200	0.3060	(11.149)	0	0	2,150
2021/03/03	R209	06/05/2021	10.35	Call	Bond Future	1,833.8100	1.8338	1,744.2200	1.7442	(4.885)	0	0	500
2021/03/03	R209	06/05/2021	9.75	Put	Bond Future	4,748.7900	4.7488	4,805.0100	4.8050	1.184	0	0	0
2021/03/03	R209	06/05/2021	9.75	Call	Bond Future	615.9000	0.6159	562.1700	0.5622	(8.724)	0	0	5,050
2021/03/03	R209	06/05/2021	11.00	Call	Bond Future	4,023.6100	4.0236	3,914.0800	3.9141	(2.722)	0	0	0
2021/03/03	R209	06/05/2021	11.00	Put	Bond Future	938.9200	0.9389	939.3400	0.9393	0.045	0	0	3,500
2021/03/03	R209	06/05/2021	10.00	Put	Bond Future	3,626.0200	3.6260	3,665.6700	3.6657	1.093	0	0	0
2021/03/03	R209	06/05/2021	10.00	Call	Bond Future	1,024.3200	1.0243	954.0200	0.9540	(6.863)	0	0	0
2021/03/03	R209	06/05/2021	12.25	Call	Bond Future	9,403.2100	9.4032	9,290.3800	9.2904	(1.200)	0	0	0
2021/03/03	R209	06/05/2021	12.25	Put	Bond Future	92.4000	0.0924	89.5200	0.0895	(3.117)	0	0	9,150
2021/03/03	R209	06/05/2021			Bond Future	10.4428	69.3573	10.4620	69.2473	0.184	0.0000	0.0000	27,136
2021/03/03	R209	06/05/2021	12.24	Call	Bond Future	9,359.0800	9.3591	9,246.2100	9.2462	(1.206)	0	0	0
2021/03/03	R209	06/05/2021	12.24	Put	Bond Future	94.5600	0.0946	91.6400	0.0916	(3.088)	0	0	0
2021/03/03	R209	06/05/2021	10.35	Put	Bond Future	2,367.6600	2.3677	2,388.0200	2.3880	0.860	0	0	0
2021/03/03	R209	06/05/2021	10.60	Call	Bond Future	2,575.5800	2.5756	2,474.8600	2.4749	(3.911)	0	0	0
2021/03/03	R209	06/05/2021	10.60	Put	Bond Future	1,684.4900	1.6845	1,693.7200	1.6937	0.548	0	0	6,250
2021/03/03	R209	06/05/2021	11.60	Call	Bond Future	6,552.0700	6.5521	6,438.2800	6.4383	(1.737)	0	0	0
2021/03/03	R209	06/05/2021	11.60	Put	Bond Future	365.2200	0.3652	361.3800	0.3614	(1.051)	0	0	3,750
2021/03/03	R209	06/05/2021	10.25	Put	Bond Future	2,691.5900	2.6916	2,717.5100	2.7175	0.963	0	0	0
2021/03/03	R209	06/05/2021	10.25	Call	Bond Future	1,575.7500	1.5757	1,491.7200	1.4917	(5.333)	0	0	5,325
2021/03/03	R209	06/05/2021	11.25	Call	Bond Future	5,049.5900	5.0496	4,937.2500	4.9373	(2.225)	0	0	0
2021/03/03	R209	06/05/2021	11.25	Put	Bond Future	645.6800	0.6457	643.2900	0.6433	(0.370)	0	0	9,150
2021/03/03	R209	05/08/2021	11.81	Call	Bond Future	7,186.7700	7.1868	7,094.2500	7.0942	(1.287)	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
2021/03/03	R209	05/08/2021	11.81	Put	Bond Future	1,043.0900	1.0431	1,062.5000	1.0625	1.861	0	0	0
2021/03/03	R209	05/08/2021			Bond Future	10.6304	70.0971	10.6505	69.9852	0.189	0.0000	0.0000	0
2021/03/03	R209	05/08/2021	11.80	Call	Bond Future	7,149.9700	7.1500	7,057.6400	7.0576	(1.291)	0	0	0
2021/03/03	R209	05/08/2021	11.80	Put	Bond Future	1,054.9200	1.0549	1,074.5200	1.0745	1.858	0	0	0
2021/03/03	R209	05/08/2021	11.79	Call	Bond Future	7,113.2300	7.1132	7,021.0800	7.0211	(1.295)	0	0	0
2021/03/03	R209	05/08/2021	11.79	Put	Bond Future	1,066.8700	1.0669	1,086.6500	1.0867	1.854	0	0	0
2021/03/03	R209	04/11/2021	10.50	Call	Bond Future	3,145.3500	3.1454	2,982.2900	2.9823	(5.184)	0	0	0
2021/03/03	R209	04/11/2021	12.00	Call	Bond Future	7,765.6600	7.7657	7,597.4800	7.5975	(2.166)	0	0	0
2021/03/03	R209	04/11/2021	12.00	Put	Bond Future	1,753.2400	1.7532	1,698.7400	1.6987	(3.109)	0	0	5,500
2021/03/03	R209	04/11/2021	12.19	Call	Bond Future	8,399.5800	8.3996	8,233.4900	8.2335	(1.977)	0	0	0
2021/03/03	R209	04/11/2021	12.19	Put	Bond Future	1,495.0300	1.4950	1,442.6200	1.4426	(3.506)	0	0	0
2021/03/03	R209	04/11/2021	12.17	Call	Bond Future	8,332.1900	8.3322	8,165.8500	8.1659	(1.996)	0	0	0
2021/03/03	R209	04/11/2021			Bond Future	10.8169	67.7244	10.8379	67.6107	0.194	0.0000	0.0000	1,795
2021/03/03	R209	04/11/2021	10.50	Put	Bond Future	4,899.9900	4.9000	4,850.6100	4.8506	(1.008)	0	0	5,500
2021/03/03	R209	04/11/2021	9.50	Put	Bond Future	8,983.6900	8.9837	8,976.4700	8.9765	(0.080)	0	0	0
2021/03/03	R209	04/11/2021	9.50	Call	Bond Future	1,246.6400	1.2466	1,125.7400	1.1257	(9.698)	0	0	3,750
2021/03/03	R209	04/11/2021	12.18	Call	Bond Future	8,365.8700	8.3659	8,199.6500	8.1997	(1.987)	0	0	0
2021/03/03	R209	04/11/2021	12.18	Put	Bond Future	1,507.8000	1.5078	1,455.2600	1.4553	(3.485)	0	0	0
2021/03/03	R209	04/11/2021	12.17	Put	Bond Future	1,520.6500	1.5206	1,467.9900	1.4680	(3.463)	0	0	0
2021/03/03	R209	03/02/2022	11.03	Call	Bond Future	4,471.2600	4.4713	4,366.6800	4.3667	(2.339)	0	0	0
2021/03/03	R209	03/02/2022	11.03	Put	Bond Future	4,376.8200	4.3768	4,387.4500	4.3875	0.243	0	0	0
2021/03/03	R209	03/02/2022	11.02	Call	Bond Future	4,444.3100	4.4443	4,339.9300	4.3399	(2.349)	0	0	0
2021/03/03	R209	03/02/2022	11.02	Put	Bond Future	4,402.7500	4.4027	4,413.5800	4.4136	0.246	0	0	0
2021/03/03	R209	03/02/2022			Bond Future	11.0121	68.4860	11.0339	68.3708	0.198	0.0000	0.0000	0
2021/03/03	R209	03/02/2022	11.04	Call	Bond Future	4,498.5600	4.4986	4,393.7600	4.3938	(2.330)	0	0	0
2021/03/03	R209	03/02/2022	11.04	Put	Bond Future	4,351.2900	4.3513	4,361.7000	4.3617	0.239	0	0	0
2021/03/03	R210	06/05/2021			Bond Future	198.2713	198.2713	198.5469	198.5469	0.139	0.0000	0.0000	1,183
2021/03/03	R210	05/08/2021			Bond Future	200.4349	200.4349	200.7113	200.7113	0.138	0.0000	0.0000	0
2021/03/03	R210	04/11/2021			Bond Future	199.9355	199.9355	200.2134	200.2134	0.139	0.0000	0.0000	0
2021/03/03	R210	03/02/2022			Bond Future	202.2288	202.2288	202.5092	202.5092	0.139	0.0000	0.0000	0
2021/03/03	R212	06/05/2021			Bond Future	171.3382	171.3382	171.3257	171.3257	(0.007)	0.0000	0.0000	3,114
2021/03/03	R212	05/08/2021			Bond Future	170.8758	170.8758	170.8613	170.8613	(0.009)	0.0000	0.0000	0
2021/03/03	R212	04/11/2021			Bond Future	172.7862	172.7862	172.7703	172.7703	(0.009)	0.0000	0.0000	0
2021/03/03	R213	06/05/2021	11.91	Call	Bond Future	11,866.0900	11.8661	12,015.3300	12.0153	1.258	0	0	0
2021/03/03	R213	06/05/2021	11.91	Put	Bond Future	11.8700	0.0119	9.4700	0.0095	(20.219)	0	0	0
2021/03/03	R213	06/05/2021			Bond Future	9.5700	85.2347	9.5429	85.3863	(0.283)	0.0000	0.0000	9,143
2021/03/03	R213	06/05/2021	11.90	Call	Bond Future	11,820.6900	11.8207	11,969.8600	11.9699	1.262	0	0	0
2021/03/03	R213	06/05/2021	11.90	Put	Bond Future	12.2500	0.0123	9.7800	0.0098	(20.163)	0	0	0
2021/03/03	R213	06/05/2021	11.89	Call	Bond Future	11,775.2500	11.7753	11,924.3600	11.9244	1.266	0	0	0
2021/03/03	R213	06/05/2021	11.89	Put	Bond Future	12.6300	0.0126	10.1000	0.0101	(20.032)	0	0	0
2021/03/03	R213	05/08/2021	10.14	Put	Bond Future	1,964.6200	1.9646	1,901.4500	1.9015	(3.215)	0	0	0
2021/03/03	R213	05/08/2021	9.34	Put	Bond Future	4,130.7800	4.1308	4,028.6500	4.0287	(2.472)	0	0	0
2021/03/03	R213	05/08/2021	9.34	Call	Bond Future	1,742.5400	1.7425	1,792.7200	1.7927	2.880	0	0	0
2021/03/03	R213	05/08/2021	10.85	Call	Bond Future	6,544.0500	6.5440	6,660.7700	6.6608	1.784	0	0	0
2021/03/03	R213	05/08/2021	10.85	Put	Bond Future	957.5100	0.9575	921.9200	0.9219	(3.717)	0	0	0

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2021/03/03	R213	05/08/2021	10.84	Call	Bond Future	6,506.3700		6.5064	6,622.7600	6.6228	1.789	0	0	0
2021/03/03	R213	05/08/2021	10.84	Put	Bond Future	969.3700		0.9694	933.4500	0.9334	(3.705)	0	0	0
2021/03/03	R213	05/08/2021			Bond Future	9.7723		86.1435	9.7443	86.2958	(0.287)	0.0000	0.0000	0
2021/03/03	R213	05/08/2021	10.78	Call	Bond Future	6,281.8600		6.2819	6,396.2600	6.3963	1.821	0	0	0
2021/03/03	R213	05/08/2021	10.78	Put	Bond Future	1,042.9800		1.0430	1,005.0700	1.0051	(3.635)	0	0	0
2021/03/03	R213	05/08/2021	10.14	Call	Bond Future	3,928.0600		3.9281	4,017.2000	4.0172	2.269	0	0	0
2021/03/03	R213	05/08/2021	10.86	Call	Bond Future	6,581.8100		6.5818	6,698.8600	6.6989	1.778	0	0	0
2021/03/03	R213	05/08/2021	10.86	Put	Bond Future	945.7700		0.9458	910.5100	0.9105	(3.728)	0	0	0
2021/03/03	R213	04/11/2021	11.10	Put	Bond Future	1,559.7800		1.5598	1,450.0400	1.4500	(7.036)	0	0	0
2021/03/03	R213	04/11/2021	11.11	Call	Bond Future	7,241.1700		7.2412	7,285.3000	7.2853	0.609	0	0	0
2021/03/03	R213	04/11/2021	11.09	Put	Bond Future	1,573.8400		1.5738	1,463.5800	1.4636	(7.006)	0	0	0
2021/03/03	R213	04/11/2021			Bond Future	9.9761		83.5570	9.9470	83.7104	(0.292)	0.0000	0.0000	0
2021/03/03	R213	04/11/2021	11.10	Call	Bond Future	7,207.1800		7.2072	7,250.7900	7.2508	0.605	0	0	0
2021/03/03	R213	04/11/2021	11.11	Put	Bond Future	1,545.8200		1.5458	1,436.6000	1.4366	(7.066)	0	0	0
2021/03/03	R213	04/11/2021	11.09	Call	Bond Future	7,173.2600		7.1733	7,216.3500	7.2163	0.601	0	0	0
2021/03/03	R213	03/02/2022	8.80	Put	Bond Future	8,797.3700		8.7974	8,655.3200	8.6553	(1.615)	0	0	0
2021/03/03	R213	03/02/2022	8.80	Call	Bond Future	1,264.3700		1.2644	1,277.0600	1.2771	1.004	0	0	102
2021/03/03	R213	03/02/2022	9.58	Put	Bond Future	5,735.3200		5.7353	5,613.4800	5.6135	(2.124)	0	0	200
2021/03/03	R213	03/02/2022	8.63	Put	Bond Future	9,585.8400		9.5858	9,441.0700	9.4411	(1.510)	0	0	0
2021/03/03	R213	03/02/2022	8.63	Call	Bond Future	1,075.4900		1.0755	1,085.4600	1.0855	0.927	0	0	200
2021/03/03	R213	03/02/2022	9.98	Call	Bond Future	3,429.7100		3.4297	3,472.5000	3.4725	1.248	0	0	0
2021/03/03	R213	03/02/2022	9.98	Put	Bond Future	4,540.3900		4.5404	4,428.4400	4.4284	(2.466)	0	0	0
2021/03/03	R213	03/02/2022			Bond Future	10.1961		84.4964	10.1657	84.6511	(0.297)	0.0000	0.0000	0
2021/03/03	R213	03/02/2022	10.25	Call	Bond Future	4,122.9700		4.1230	4,177.6700	4.1777	1.327	0	0	0
2021/03/03	R213	03/02/2022	10.25	Put	Bond Future	3,848.7700		3.8488	3,748.7300	3.7487	(2.599)	0	0	102
2021/03/03	R213	03/02/2022	9.76	Call	Bond Future	2,910.0700		2.9101	2,946.0600	2.9461	1.237	0	0	0
2021/03/03	R213	03/02/2022	9.76	Put	Bond Future	5,171.8000		5.1718	5,053.0500	5.0531	(2.296)	0	0	102
2021/03/03	R213	03/02/2022	10.15	Call	Bond Future	3,859.1600		3.8592	3,909.3200	3.9093	1.300	0	0	0
2021/03/03	R213	03/02/2022	10.15	Put	Bond Future	4,094.3500		4.0944	3,989.7700	3.9898	(2.554)	0	0	200
2021/03/03	R213	03/02/2022	9.58	Call	Bond Future	2,516.4000		2.5164	2,549.3000	2.5493	1.307	0	0	0
2021/03/03	R213	03/02/2022	9.97	Call	Bond Future	3,405.3900		3.4054	3,447.8600	3.4479	1.247	0	0	0
2021/03/03	R213	03/02/2022	9.97	Put	Bond Future	4,567.9400		4.5679	4,455.6700	4.4557	(2.458)	0	0	0
2021/03/03	R213	03/02/2022	9.96	Call	Bond Future	3,380.8300		3.3808	3,422.9900	3.4230	1.247	0	0	0
2021/03/03	R213	03/02/2022	9.96	Put	Bond Future	4,595.3000		4.5953	4,482.7200	4.4827	(2.450)	0	0	0
2021/03/03	R214	06/05/2021	12.26	Call	Bond Future	7,495.1500		7.4951	7,431.4800	7.4315	(0.849)	0	0	0
2021/03/03	R214	06/05/2021	12.26	Put	Bond Future	281.2500		0.2813	270.9900	0.2710	(3.648)	0	0	0
2021/03/03	R214	06/05/2021	12.25	Call	Bond Future	7,452.9900		7.4530	7,389.2300	7.3892	(0.855)	0	0	0
2021/03/03	R214	06/05/2021	12.25	Put	Bond Future	286.6000		0.2866	276.2500	0.2763	(3.611)	0	0	0
2021/03/03	R214	06/05/2021			Bond Future	10.8801		65.9322	10.8894	65.8788	0.085	0.0000	0.0000	13,936
2021/03/03	R214	06/05/2021	12.27	Call	Bond Future	7,537.3200		7.5373	7,473.7500	7.4738	(0.843)	0	0	0
2021/03/03	R214	06/05/2021	12.27	Put	Bond Future	275.9800		0.2760	265.8200	0.2658	(3.681)	0	0	0
2021/03/03	R214	05/08/2021	12.03	Put	Bond Future	1,451.2500		1.4513	1,457.5200	1.4575	0.432	0	0	0
2021/03/03	R214	05/08/2021	12.01	Call	Bond Future	6,417.4600		6.4175	6,369.1700	6.3692	(0.752)	0	0	0
2021/03/03	R214	05/08/2021			Bond Future	11.0684		66.6352	11.0782	66.5805	0.088	0.0000	0.0000	0
2021/03/03	R214	05/08/2021	12.02	Call	Bond Future	6,451.6800		6.4517	6,403.3200	6.4033	(0.750)	0	0	0
2021/03/03	R214	05/08/2021	12.02	Put	Bond Future	1,465.9900		1.4660	1,472.3300	1.4723	0.432	0	0	0
2021/03/03	R214	05/08/2021	12.03	Call	Bond Future	6,485.9600		6.4860	6,437.5300	6.4375	(0.747)	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
2021/03/03	R214	05/08/2021	12.01	Put	Bond Future	1,480.8500	1.4809	1,487.2600	1.4873	0.433	0	0	0
2021/03/03	R214	04/11/2021	12.47	Call	Bond Future	7,958.3600	7.9584	7,828.7000	7.8287	(1.629)	0	0	0
2021/03/03	R214	04/11/2021	12.46	Call	Bond Future	7,926.6400	7.9266	7,796.7900	7.7968	(1.638)	0	0	0
2021/03/03	R214	04/11/2021	12.46	Put	Bond Future	1,876.8800	1.8769	1,802.8600	1.8029	(3.944)	0	0	0
2021/03/03	R214	04/11/2021			Bond Future	11.2554	64.0874	11.2656	64.0316	0.091	0.0000	0.0000	0
2021/03/03	R214	04/11/2021	12.47	Put	Bond Future	1,862.3700	1.8624	1,788.5400	1.7885	(3.964)	0	0	0
2021/03/03	R214	04/11/2021	12.48	Call	Bond Future	7,990.1100	7.9901	7,860.6300	7.8606	(1.621)	0	0	0
2021/03/03	R214	04/11/2021	12.48	Put	Bond Future	1,847.9600	1.8480	1,774.3100	1.7743	(3.985)	0	0	0
2021/03/03	R214	03/02/2022	11.40	Put	Bond Future	4,731.4900	4.7315	4,709.5800	4.7096	(0.463)	0	0	0
2021/03/03	R214	03/02/2022	11.41	Call	Bond Future	4,469.1600	4.4692	4,390.4300	4.3904	(1.762)	0	0	0
2021/03/03	R214	03/02/2022	11.39	Put	Bond Future	4,758.1600	4.7582	4,736.3500	4.7363	(0.458)	0	0	0
2021/03/03	R214	03/02/2022			Bond Future	11.4543	64.8080	11.4651	64.7513	0.094	0.0000	0.0000	0
2021/03/03	R214	03/02/2022	11.40	Call	Bond Future	4,442.6300	4.4426	4,364.0000	4.3640	(1.770)	0	0	0
2021/03/03	R214	03/02/2022	11.41	Put	Bond Future	4,704.7100	4.7047	4,682.7000	4.6827	(0.468)	0	0	0
2021/03/03	R214	03/02/2022	11.39	Call	Bond Future	4,415.9200	4.4159	4,337.3900	4.3374	(1.778)	0	0	0
2021/03/03	R248	06/05/2021	12.36	Call	Bond Future	9,526.8000	9.5268	9,379.4700	9.3795	(1.546)	0	0	0
2021/03/03	R248	06/05/2021	12.36	Put	Bond Future	220.2400	0.2202	213.6500	0.2136	(2.992)	0	0	0
2021/03/03	R248	06/05/2021	10.20	Call	Bond Future	499.6200	0.4996	441.0100	0.4410	(11.731)	0	0	1,200
2021/03/03	R248	06/05/2021	10.80	Put	Bond Future	2,864.0800	2.8641	2,890.1900	2.8902	0.912	0	0	0
2021/03/03	R248	06/05/2021	10.80	Call	Bond Future	1,982.3100	1.9823	1,867.6800	1.8677	(5.783)	0	0	1,200
2021/03/03	R248	06/05/2021			Bond Future	10.9212	82.9534	10.9408	82.8127	0.179	0.0000	0.0000	134,821
2021/03/03	R248	06/05/2021	12.35	Call	Bond Future	9,473.5900	9.4736	9,326.2100	9.3262	(1.556)	0	0	0
2021/03/03	R248	06/05/2021	12.35	Put	Bond Future	225.0300	0.2250	218.3900	0.2184	(2.951)	0	0	0
2021/03/03	R248	06/05/2021	12.34	Call	Bond Future	9,420.3800	9.4204	9,272.9500	9.2729	(1.565)	0	0	0
2021/03/03	R248	06/05/2021	12.34	Put	Bond Future	229.9100	0.2299	223.2200	0.2232	(2.910)	0	0	0
2021/03/03	R248	06/05/2021	10.20	Put	Bond Future	6,004.4100	6.0044	6,086.5400	6.0865	1.368	0	0	0
2021/03/03	R248	05/08/2021	10.30	Call	Bond Future	1,393.6700	1.3937	1,310.2500	1.3103	(5.986)	0	0	1,300
2021/03/03	R248	05/08/2021	10.90	Put	Bond Future	4,545.7600	4.5458	4,572.1900	4.5722	0.581	0	0	0
2021/03/03	R248	05/08/2021	10.90	Call	Bond Future	3,042.5900	3.0426	2,925.8300	2.9258	(3.838)	0	0	1,300
2021/03/03	R248	05/08/2021	10.60	Put	Bond Future	5,860.8000	5.8608	5,901.4300	5.9014	0.693	0	0	0
2021/03/03	R248	05/08/2021	10.60	Call	Bond Future	2,139.2000	2.1392	2,036.6400	2.0366	(4.794)	0	0	1,300
2021/03/03	R248	05/08/2021	12.51	Put	Bond Future	974.8100	0.9748	968.6300	0.9686	(0.634)	0	0	0
2021/03/03	R248	05/08/2021	12.52	Call	Bond Future	9,829.2600	9.8293	9,679.8400	9.6798	(1.520)	0	0	0
2021/03/03	R248	05/08/2021	12.50	Put	Bond Future	986.2200	0.9862	980.0800	0.9801	(0.623)	0	0	0
2021/03/03	R248	05/08/2021			Bond Future	11.1116	83.8379	11.1321	83.6947	0.185	0.0000	0.0000	0
2021/03/03	R248	05/08/2021	10.00	Put	Bond Future	9,311.0200	9.3110	9,391.0300	9.3910	0.859	0	0	0
2021/03/03	R248	05/08/2021	10.00	Call	Bond Future	823.2200	0.8232	760.0400	0.7600	(7.675)	0	0	1,300
2021/03/03	R248	05/08/2021	10.30	Put	Bond Future	7,441.2500	7.4413	7,501.0200	7.5010	0.803	0	0	0
2021/03/03	R248	05/08/2021	12.51	Call	Bond Future	9,783.9100	9.7839	9,634.5400	9.6345	(1.527)	0	0	0
2021/03/03	R248	05/08/2021	12.52	Put	Bond Future	963.5200	0.9635	957.2900	0.9573	(0.647)	0	0	0
2021/03/03	R248	05/08/2021	12.50	Call	Bond Future	9,738.5900	9.7386	9,589.2600	9.5893	(1.533)	0	0	0
2021/03/03	R248	04/11/2021	12.85	Call	Bond Future	10,922.1500	10.9221	10,692.4000	10.6924	(2.104)	0	0	0
2021/03/03	R248	04/11/2021	12.85	Put	Bond Future	1,536.3800	1.5364	1,451.9500	1.4519	(5.495)	0	0	0
2021/03/03	R248	04/11/2021			Bond Future	11.3008	80.3440	11.3222	80.1987	0.190	0.0000	0.0000	0
2021/03/03	R248	04/11/2021	12.84	Call	Bond Future	10,881.4000	10.8814	10,651.3800	10.6514	(2.114)	0	0	0
2021/03/03	R248	04/11/2021	12.84	Put	Bond Future	1,549.6600	1.5497	1,464.9600	1.4650	(5.466)	0	0	0
2021/03/03	R248	04/11/2021	12.83	Call	Bond Future	10,840.6700	10.8407	10,610.3800	10.6104	(2.124)	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
2021/03/03	R248	04/11/2021	12.83	Put	Bond Future	1,563.0400	1.5630	1,478.0700	1.4781	(5.436)	0	0	0
2021/03/03	R248	03/02/2022	11.48	Call	Bond Future	5,197.1200	5.1971	5,083.9700	5.0840	(2.177)	0	0	0
2021/03/03	R248	03/02/2022	11.49	Put	Bond Future	5,313.5800	5.3136	5,347.4500	5.3475	0.637	0	0	0
2021/03/03	R248	03/02/2022	11.47	Call	Bond Future	5,164.1200	5.1641	5,051.2600	5.0513	(2.185)	0	0	0
2021/03/03	R248	03/02/2022			Bond Future	11.5026	81.2475	11.5251	81.1002	0.195	0.0000	0.0000	0
2021/03/03	R248	03/02/2022	11.48	Put	Bond Future	5,346.1000	5.3461	5,380.2600	5.3803	0.639	0	0	0
2021/03/03	R248	03/02/2022	11.49	Call	Bond Future	5,230.5200	5.2305	5,117.0800	5.1171	(2.169)	0	0	0
2021/03/03	R248	03/02/2022	11.47	Put	Bond Future	5,379.1300	5.3791	5,413.5800	5.4136	0.640	0	0	0

Total **1190572**