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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/03/2021 TO 04/03/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	2025	06/05/2021		Bond Future	150.0291	150.0291	150.0864	150.0864	0.038	0.0000	0.0000	7,795
2021/03/04	2025	05/08/2021		Bond Future	150.1340	150.1340	150.1915	150.1915	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
2021/03/04	2025	04/11/2021			Bond Future	151.8112	151.8112	151.8689	151.8689	0.038	0.0000	0.0000	0
2021/03/04	2025	03/02/2022			Bond Future	151.9941	151.9941	152.0523	152.0523	0.038	0.0000	0.0000	0
2021/03/04	2029	06/05/2021			Bond Future	107.3941	107.3941	107.0044	107.0044	(0.363)	0.0000	0.0000	2,382
2021/03/04	2029	05/08/2021			Bond Future	108.5648	108.5648	108.1705	108.1705	(0.363)	0.0000	0.0000	0
2021/03/04	2029	04/11/2021			Bond Future	108.6272	108.6272	108.2281	108.2281	(0.367)	0.0000	0.0000	0
2021/03/04	2029	03/02/2022			Bond Future	109.8726	109.8726	109.4690	109.4690	(0.367)	0.0000	0.0000	0
2021/03/04	2030	06/05/2021	11.70	Call	Bond Future	13,004.0700	13.0041	12,495.4300	12.4954	(3.911)	0	0	0
2021/03/04	2030	06/05/2021	11.70	Put	Bond Future	3.4700	0.0035	4.4900	0.0045	29.395	0	0	0
2021/03/04	2030	06/05/2021	11.69	Call	Bond Future	12,957.7200	12.9577	12,449.1200	12.4491	(3.925)	0	0	0
2021/03/04	2030	06/05/2021	11.69	Put	Bond Future	3.6000	0.0036	4.6600	0.0047	29.444	0	0	0
2021/03/04	2030	06/05/2021	8.90	Call	Bond Future	1,121.3200	1.1213	928.5000	0.9285	(17.196)	0	0	0
2021/03/04	2030	06/05/2021	9.00	Call	Bond Future	1,353.5400	1.3535	1,134.7700	1.1348	(16.163)	0	0	0
2021/03/04	2030	06/05/2021	9.00	Put	Bond Future	2,299.1500	2.2991	2,590.0400	2.5900	12.652	0	0	5,000
2021/03/04	2030	06/05/2021	9.25	Call	Bond Future	2,044.8100	2.0448	1,761.3200	1.7613	(13.864)	0	0	0
2021/03/04	2030	06/05/2021	9.25	Put	Bond Future	1,572.5900	1.5726	1,798.7600	1.7988	14.382	0	0	0
2021/03/04	2030	06/05/2021	9.35	Call	Bond Future	2,368.0800	2.3681	2,059.7000	2.0597	(13.022)	0	0	0
2021/03/04	2030	06/05/2021	9.27	Put	Bond Future	1,523.0200	1.5230	1,744.1300	1.7441	14.518	0	0	0
2021/03/04	2030	06/05/2021	9.27	Call	Bond Future	2,107.4700	2.1075	1,818.9200	1.8189	(13.692)	0	0	300
2021/03/04	2030	06/05/2021	10.95	Call	Bond Future	9,455.5100	9.4555	8,956.0400	8.9560	(5.282)	0	0	0
2021/03/04	2030	06/05/2021	10.95	Put	Bond Future	41.3600	0.0414	51.5500	0.0516	24.637	0	0	300
2021/03/04	2030	06/05/2021	9.92	Call	Bond Future	4,626.2000	4.6262	4,206.0700	4.2061	(9.082)	0	0	0
2021/03/04	2030	06/05/2021	7.97	Call	Bond Future	99.2100	0.0992	70.9400	0.0709	(28.495)	0	0	700
2021/03/04	2030	06/05/2021	10.04	Call	Bond Future	5,164.7800	5.1648	4,728.7400	4.7287	(8.443)	0	0	0
2021/03/04	2030	06/05/2021	10.04	Put	Bond Future	390.1000	0.3901	463.7200	0.4637	18.872	0	0	0
2021/03/04	2030	06/05/2021	9.15	Put	Bond Future	1,840.1700	1.8402	2,091.9700	2.0920	13.684	0	0	0
2021/03/04	2030	06/05/2021	9.15	Call	Bond Future	1,748.5900	1.7486	1,490.7300	1.4907	(14.747)	0	0	0
2021/03/04	2030	06/05/2021			Bond Future	9.1662	95.2864	9.2567	94.7767	0.987	0.0000	0.0000	113,151
2021/03/04	2030	06/05/2021	11.71	Call	Bond Future	13,050.3800	13.0504	12,541.7100	12.5417	(3.898)	0	0	0
2021/03/04	2030	06/05/2021	11.71	Put	Bond Future	3.3400	0.0033	4.3300	0.0043	29.641	0	0	0
2021/03/04	2030	06/05/2021	8.95	Call	Bond Future	1,234.0400	1.2340	1,028.3000	1.0283	(16.672)	0	0	0
2021/03/04	2030	06/05/2021	8.95	Put	Bond Future	2,466.5600	2.4666	2,770.4800	2.7705	12.322	0	0	2,500
2021/03/04	2030	06/05/2021	8.36	Put	Bond Future	5,018.7800	5.0188	5,454.1200	5.4541	8.674	0	0	0
2021/03/04	2030	06/05/2021	8.36	Call	Bond Future	314.0600	0.3141	239.7400	0.2397	(23.664)	0	0	0
2021/03/04	2030	06/05/2021	8.86	Put	Bond Future	2,787.8300	2.7878	3,114.8900	3.1149	11.732	0	0	0
2021/03/04	2030	06/05/2021	8.86	Call	Bond Future	1,036.0100	1.0360	853.4100	0.8534	(17.625)	0	0	0
2021/03/04	2030	06/05/2021	8.90	Put	Bond Future	2,641.8900	2.6419	2,958.7300	2.9587	11.993	0	0	2,500
2021/03/04	2030	06/05/2021	9.35	Put	Bond Future	1,336.4700	1.3365	1,537.7500	1.5378	15.061	0	0	0
2021/03/04	2030	06/05/2021	8.77	Put	Bond Future	3,134.5400	3.1345	3,484.0800	3.4841	11.151	0	0	0
2021/03/04	2030	06/05/2021	8.77	Call	Bond Future	859.7400	0.8597	699.6200	0.6996	(18.624)	0	0	300
2021/03/04	2030	06/05/2021	9.92	Put	Bond Future	488.1200	0.4881	577.6500	0.5777	18.342	0	0	700
2021/03/04	2030	06/05/2021	9.22	Call	Bond Future	1,953.2800	1.9533	1,677.4000	1.6774	(14.124)	0	0	0
2021/03/04	2030	06/05/2021	9.22	Put	Bond Future	1,649.7400	1.6497	1,883.5200	1.8835	14.171	0	0	700
2021/03/04	2030	06/05/2021	7.97	Put	Bond Future	7,189.4600	7.1895	7,670.8500	7.6709	6.696	0	0	0
2021/03/04	2030	06/05/2021	10.74	Call	Bond Future	8,447.6700	8.4477	7,955.4700	7.9555	(5.826)	0	0	0
2021/03/04	2030	06/05/2021	10.74	Put	Bond Future	75.3700	0.0754	92.8300	0.0928	23.166	0	0	0
2021/03/04	2030	05/08/2021	10.30	Put	Bond Future	1,017.4700	1.0175	1,135.6300	1.1356	11.613	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
2021/03/04	2030	05/08/2021	8.78	Put	Bond Future	4,636.1200	4.6361	4,987.4500	4.9875	7.578	0	0	0
2021/03/04	2030	05/08/2021	8.78	Call	Bond Future	1,291.4100	1.2914	1,127.2800	1.1273	(12.709)	0	0	200
2021/03/04	2030	05/08/2021	7.70	Put	Bond Future	9,997.8800	9.9979	10,473.5700	10.4736	4.758	0	0	0
2021/03/04	2030	05/08/2021	9.45	Call	Bond Future	2,881.6200	2.8816	2,603.8000	2.6038	(9.641)	0	0	600
2021/03/04	2030	05/08/2021	12.10	Call	Bond Future	13,484.0800	13.4841	12,979.6800	12.9797	(3.741)	0	0	0
2021/03/04	2030	05/08/2021	12.10	Put	Bond Future	62.8700	0.0629	73.9300	0.0739	17.592	0	0	600
2021/03/04	2030	05/08/2021	10.42	Call	Bond Future	6,359.3600	6.3594	5,949.7700	5.9498	(6.441)	0	0	0
2021/03/04	2030	05/08/2021	10.42	Put	Bond Future	896.0900	0.8961	1,001.9600	1.0020	11.815	0	0	0
2021/03/04	2030	05/08/2021	10.41	Call	Bond Future	6,318.6000	6.3186	5,910.0000	5.9100	(6.467)	0	0	0
2021/03/04	2030	05/08/2021	10.41	Put	Bond Future	905.7800	0.9058	1,012.6400	1.0126	11.798	0	0	0
2021/03/04	2030	05/08/2021			Bond Future	9.3789	92.2964	9.4736	91.7809	1.011	0.0000	0.0000	0
2021/03/04	2030	05/08/2021	10.30	Call	Bond Future	5,872.8500	5.8728	5,475.5500	5.4755	(6.765)	0	0	0
2021/03/04	2030	05/08/2021	7.70	Call	Bond Future	217.7000	0.2177	177.9300	0.1779	(18.268)	0	0	200
2021/03/04	2030	05/08/2021	8.95	Put	Bond Future	4,005.6600	4.0057	4,328.5500	4.3286	8.061	0	0	0
2021/03/04	2030	05/08/2021	8.95	Call	Bond Future	1,626.0700	1.6261	1,433.5000	1.4335	(11.843)	0	0	600
2021/03/04	2030	05/08/2021	9.45	Put	Bond Future	2,494.3800	2.4944	2,732.0200	2.7320	9.527	0	0	0
2021/03/04	2030	05/08/2021	10.43	Call	Bond Future	6,400.3400	6.4003	5,989.7800	5.9898	(6.415)	0	0	0
2021/03/04	2030	05/08/2021	10.43	Put	Bond Future	886.6600	0.8867	991.5600	0.9916	11.831	0	0	0
2021/03/04	2030	04/11/2021	8.27	Put	Bond Future	8,145.9400	8.1459	8,562.5500	8.5625	5.114	0	0	0
2021/03/04	2030	04/11/2021	8.27	Call	Bond Future	865.4500	0.8655	760.7100	0.7607	(12.102)	0	0	300
2021/03/04	2030	04/11/2021	8.77	Put	Bond Future	5,976.2800	5.9763	6,335.2200	6.3352	6.006	0	0	0
2021/03/04	2030	04/11/2021	11.44	Put	Bond Future	642.3300	0.6423	711.2100	0.7112	10.723	0	0	300
2021/03/04	2030	04/11/2021	10.60	Call	Bond Future	6,706.1800	6.7062	6,320.7600	6.3208	(5.747)	0	0	0
2021/03/04	2030	04/11/2021	10.60	Put	Bond Future	1,529.3700	1.5294	1,665.3000	1.6653	8.888	0	0	0
2021/03/04	2030	04/11/2021	10.59	Put	Bond Future	1,543.9200	1.5439	1,680.8100	1.6808	8.866	0	0	0
2021/03/04	2030	04/11/2021			Bond Future	9.5822	93.3067	9.6813	92.7853	1.034	0.0000	0.0000	0
2021/03/04	2030	04/11/2021	8.77	Call	Bond Future	1,554.6300	1.5546	1,392.2200	1.3922	(10.447)	0	0	300
2021/03/04	2030	04/11/2021	11.44	Call	Bond Future	9,808.2200	9.8082	9,355.7500	9.3558	(4.613)	0	0	0
2021/03/04	2030	04/11/2021	10.61	Call	Bond Future	6,740.7000	6.7407	6,354.3100	6.3543	(5.732)	0	0	0
2021/03/04	2030	04/11/2021	10.61	Put	Bond Future	1,514.9300	1.5149	1,649.8900	1.6499	8.909	0	0	0
2021/03/04	2030	04/11/2021	10.59	Call	Bond Future	6,671.7400	6.6717	6,287.2800	6.2873	(5.763)	0	0	0
2021/03/04	2030	03/02/2022	8.39	Put	Bond Future	8,704.8500	8.7049	9,114.3200	9.1143	4.704	0	0	0
2021/03/04	2030	03/02/2022	8.39	Call	Bond Future	1,118.2100	1.1182	1,000.4000	1.0004	(10.536)	0	0	101
2021/03/04	2030	03/02/2022	9.35	Call	Bond Future	2,725.0700	2.7251	2,502.7800	2.5028	(8.157)	0	0	0
2021/03/04	2030	03/02/2022	9.35	Put	Bond Future	5,073.1600	5.0732	5,378.1500	5.3782	6.012	0	0	101
2021/03/04	2030	03/02/2022	9.45	Call	Bond Future	2,951.8500	2.9519	2,717.8400	2.7178	(7.928)	0	0	0
2021/03/04	2030	03/02/2022	9.45	Put	Bond Future	4,775.0500	4.7750	5,068.3200	5.0683	6.142	0	0	0
2021/03/04	2030	03/02/2022			Bond Future	9.8031	90.3512	9.9069	89.8239	1.059	0.0000	0.0000	0
2021/03/04	2030	03/02/2022	9.78	Call	Bond Future	3,768.5000	3.7685	3,496.4200	3.4964	(7.220)	0	0	0
2021/03/04	2030	03/02/2022	9.78	Put	Bond Future	3,886.4000	3.8864	4,141.6000	4.1416	6.566	0	0	101
2021/03/04	2030	03/02/2022	9.43	Call	Bond Future	2,905.7000	2.9057	2,674.0400	2.6740	(7.973)	0	0	0
2021/03/04	2030	03/02/2022	9.43	Put	Bond Future	4,833.5700	4.8336	5,129.1900	5.1292	6.116	0	0	0
2021/03/04	2030	03/02/2022	9.44	Call	Bond Future	2,928.7200	2.9287	2,695.8900	2.6959	(7.950)	0	0	0
2021/03/04	2030	03/02/2022	9.44	Put	Bond Future	4,804.2400	4.8042	5,098.6900	5.0987	6.129	0	0	0
2021/03/04	2032	06/05/2021	12.12	Call	Bond Future	12,319.3900	12.3194	11,930.2800	11.9303	(3.159)	0	0	0
2021/03/04	2032	06/05/2021	12.12	Put	Bond Future	16.1500	0.0162	18.6300	0.0186	15.356	0	0	0
2021/03/04	2032	06/05/2021	12.57	Call	Bond Future	14,498.2500	14.4983	14,107.2700	14.1073	(2.697)	0	0	0

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2021/03/04	2032	06/05/2021			Bond Future	9.8864		90.1432	9.9509	89.7516	0.652	0.0000	0.0000	126,403
2021/03/04	2032	06/05/2021	12.11	Call	Bond Future	12,270.1900		12.2702	11,881.1600	11.8812	(3.171)	0	0	0
2021/03/04	2032	06/05/2021	12.11	Put	Bond Future	16.6500		0.0167	19.2100	0.0192	15.375	0	0	0
2021/03/04	2032	06/05/2021	12.10	Call	Bond Future	12,220.9500		12.2210	11,831.9900	11.8320	(3.183)	0	0	0
2021/03/04	2032	06/05/2021	12.10	Put	Bond Future	17.1700		0.0172	19.8000	0.0198	15.317	0	0	0
2021/03/04	2032	06/05/2021	12.57	Put	Bond Future	3.7100		0.0037	4.3200	0.0043	16.442	0	0	736
2021/03/04	2032	06/05/2021	10.33	Put	Bond Future	983.2500		0.9833	1,088.4200	1.0884	10.696	0	0	0
2021/03/04	2032	06/05/2021	10.33	Call	Bond Future	3,630.6800		3.6307	3,344.2600	3.3443	(7.889)	0	0	736
2021/03/04	2032	05/08/2021	11.37	Call	Bond Future	7,935.0100		7.9350	7,603.8900	7.6039	(4.173)	0	0	0
2021/03/04	2032	05/08/2021	11.37	Put	Bond Future	829.4800		0.8295	894.4400	0.8944	7.831	0	0	0
2021/03/04	2032	05/08/2021			Bond Future	10.0965		91.1037	10.1638	90.7076	0.666	0.0000	0.0000	0
2021/03/04	2032	05/08/2021	11.35	Call	Bond Future	7,850.9700		7.8510	7,521.1900	7.5212	(4.201)	0	0	0
2021/03/04	2032	05/08/2021	11.35	Put	Bond Future	850.8700		0.8509	917.1700	0.9172	7.792	0	0	0
2021/03/04	2032	05/08/2021	11.36	Call	Bond Future	7,892.9600		7.8930	7,562.5100	7.5625	(4.187)	0	0	0
2021/03/04	2032	05/08/2021	11.36	Put	Bond Future	840.1200		0.8401	905.7500	0.9058	7.812	0	0	0
2021/03/04	2032	04/11/2021	9.83	Call	Bond Future	2,543.4000		2.5434	2,377.4500	2.3775	(6.525)	0	0	700
2021/03/04	2032	04/11/2021	11.71	Put	Bond Future	1,259.5300		1.2595	1,337.7500	1.3378	6.210	0	0	0
2021/03/04	2032	04/11/2021	11.69	Call	Bond Future	8,741.2500		8.7413	8,420.0200	8.4200	(3.675)	0	0	0
2021/03/04	2032	04/11/2021	11.70	Call	Bond Future	8,779.6500		8.7797	8,457.8200	8.4578	(3.666)	0	0	0
2021/03/04	2032	04/11/2021			Bond Future	10.3071		87.9553	10.3772	87.5547	0.681	0.0000	0.0000	0
2021/03/04	2032	04/11/2021	9.83	Put	Bond Future	5,335.0600		5.3351	5,569.7500	5.5698	4.399	0	0	0
2021/03/04	2032	04/11/2021	12.81	Call	Bond Future	13,261.5000		13.2615	12,890.7400	12.8907	(2.796)	0	0	0
2021/03/04	2032	04/11/2021	12.81	Put	Bond Future	391.7700		0.3918	421.6500	0.4216	7.627	0	0	700
2021/03/04	2032	04/11/2021	11.71	Call	Bond Future	8,818.1100		8.8181	8,495.6900	8.4957	(3.656)	0	0	0
2021/03/04	2032	04/11/2021	11.69	Put	Bond Future	1,284.0100		1.2840	1,363.4200	1.3634	6.185	0	0	0
2021/03/04	2032	04/11/2021	9.33	Put	Bond Future	7,353.8000		7.3538	7,638.1800	7.6382	3.867	0	0	0
2021/03/04	2032	04/11/2021	9.33	Call	Bond Future	1,506.0500		1.5060	1,389.7900	1.3898	(7.720)	0	0	700
2021/03/04	2032	04/11/2021	11.70	Put	Bond Future	1,271.7200		1.2717	1,350.5300	1.3505	6.197	0	0	0
2021/03/04	2032	03/02/2022	9.81	Call	Bond Future	2,515.8100		2.5158	2,362.2700	2.3623	(6.103)	0	0	0
2021/03/04	2032	03/02/2022	9.81	Put	Bond Future	6,640.0800		6.6401	6,891.8600	6.8919	3.792	0	0	198
2021/03/04	2032	03/02/2022	8.91	Put	Bond Future	10,759.5300		10.7595	11,081.1300	11.0811	2.989	0	0	0
2021/03/04	2032	03/02/2022	10.66	Call	Bond Future	4,718.6600		4.7187	4,492.0100	4.4920	(4.803)	0	0	0
2021/03/04	2032	03/02/2022	10.66	Put	Bond Future	4,000.7600		4.0008	4,179.4300	4.1794	4.466	0	0	97
2021/03/04	2032	03/02/2022	10.42	Call	Bond Future	4,027.6300		4.0276	3,820.9300	3.8209	(5.132)	0	0	0
2021/03/04	2032	03/02/2022	10.42	Put	Bond Future	4,640.8200		4.6408	4,839.4400	4.8394	4.280	0	0	0
2021/03/04	2032	03/02/2022	10.45	Put	Bond Future	4,556.3600		4.5564	4,752.4400	4.7524	4.303	0	0	198
2021/03/04	2032	03/02/2022	10.43	Call	Bond Future	4,055.1300		4.0551	3,847.5800	3.8476	(5.118)	0	0	0
2021/03/04	2032	03/02/2022	10.43	Put	Bond Future	4,612.3000		4.6123	4,810.0700	4.8101	4.288	0	0	0
2021/03/04	2032	03/02/2022			Bond Future	10.5299		88.9442	10.6032	88.5389	0.696	0.0000	0.0000	0
2021/03/04	2032	03/02/2022	10.14	Call	Bond Future	3,288.3800		3.2884	3,105.8300	3.1058	(5.551)	0	0	0
2021/03/04	2032	03/02/2022	10.14	Put	Bond Future	5,490.0300		5.4900	5,712.8000	5.7128	4.058	0	0	97
2021/03/04	2032	03/02/2022	9.14	Put	Bond Future	9,576.6800		9.5767	9,882.5700	9.8826	3.194	0	0	0
2021/03/04	2032	03/02/2022	9.14	Call	Bond Future	1,373.5800		1.3736	1,274.1500	1.2742	(7.239)	0	0	97
2021/03/04	2032	03/02/2022	8.91	Call	Bond Future	1,099.8300		1.0998	1,016.1100	1.0161	(7.612)	0	0	198
2021/03/04	2032	03/02/2022	10.44	Call	Bond Future	4,083.0600		4.0831	3,874.6600	3.8747	(5.104)	0	0	0
2021/03/04	2032	03/02/2022	10.44	Put	Bond Future	4,584.2600		4.5843	4,781.1800	4.7812	4.296	0	0	0
2021/03/04	2032	03/02/2022	10.45	Call	Bond Future	4,111.0800		4.1111	3,901.8400	3.9018	(5.090)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/04	2033	06/05/2021			Bond Future	101.4859	101.4859	102.0190	102.0190	0.525	0.0000	0.0000	9,583
2021/03/04	2033	05/08/2021			Bond Future	102.5920	102.5920	103.1306	103.1306	0.525	0.0000	0.0000	0
2021/03/04	2033	04/11/2021			Bond Future	102.5135	102.5135	103.0577	103.0577	0.531	0.0000	0.0000	0
2021/03/04	2033	03/02/2022			Bond Future	103.6887	103.6887	104.2391	104.2391	0.531	0.0000	0.0000	0
2021/03/04	2037	06/05/2021	12.43	Call	Bond Future	9,788.0900	9.7881	9,323.9300	9.3239	(4.742)	0	0	0
2021/03/04	2037	06/05/2021	12.44	Put	Bond Future	127.7100	0.1277	147.1300	0.1471	15.206	0	0	0
2021/03/04	2037	06/05/2021	12.42	Call	Bond Future	9,737.3300	9.7373	9,273.5800	9.2736	(4.763)	0	0	0
2021/03/04	2037	06/05/2021			Bond Future	10.7991	85.1039	10.8738	84.6199	0.692	0.0000	0.0000	129,571
2021/03/04	2037	06/05/2021	12.43	Put	Bond Future	130.7100	0.1307	150.5400	0.1505	15.171	0	0	0
2021/03/04	2037	06/05/2021	12.44	Call	Bond Future	9,838.8700	9.8389	9,374.3000	9.3743	(4.722)	0	0	0
2021/03/04	2037	06/05/2021	12.42	Put	Bond Future	133.7800	0.1338	154.0200	0.1540	15.129	0	0	0
2021/03/04	2037	05/08/2021	12.27	Call	Bond Future	8,423.2500	8.4233	8,022.3400	8.0223	(4.760)	0	0	0
2021/03/04	2037	05/08/2021	12.27	Put	Bond Future	1,058.6300	1.0586	1,147.2300	1.1472	8.369	0	0	0
2021/03/04	2037	05/08/2021	12.28	Call	Bond Future	8,465.6100	8.4656	8,063.8900	8.0639	(4.745)	0	0	0
2021/03/04	2037	05/08/2021	12.26	Put	Bond Future	1,070.9600	1.0710	1,160.3800	1.1604	8.350	0	0	0
2021/03/04	2037	05/08/2021			Bond Future	11.0161	81.7551	11.0940	81.2656	0.708	0.0000	0.0000	0
2021/03/04	2037	05/08/2021	12.28	Put	Bond Future	1,046.4100	1.0464	1,134.2000	1.1342	8.390	0	0	0
2021/03/04	2037	05/08/2021	12.26	Call	Bond Future	8,380.9300	8.3809	7,980.8400	7.9808	(4.774)	0	0	0
2021/03/04	2037	04/11/2021	12.82	Put	Bond Future	1,297.5500	1.2975	1,387.2400	1.3872	6.912	0	0	0
2021/03/04	2037	04/11/2021	12.83	Call	Bond Future	10,303.4700	10.3035	9,897.4400	9.8974	(3.941)	0	0	0
2021/03/04	2037	04/11/2021			Bond Future	11.2218	82.6503	11.3029	82.1552	0.722	0.0000	0.0000	0
2021/03/04	2037	04/11/2021	12.82	Call	Bond Future	10,263.9800	10.2640	9,858.6000	9.8586	(3.950)	0	0	0
2021/03/04	2037	04/11/2021	12.83	Put	Bond Future	1,285.8500	1.2859	1,374.8900	1.3749	6.925	0	0	0
2021/03/04	2037	04/11/2021	12.81	Call	Bond Future	10,224.5200	10.2245	9,819.7900	9.8198	(3.958)	0	0	0
2021/03/04	2037	04/11/2021	12.81	Put	Bond Future	1,309.3300	1.3093	1,399.6700	1.3997	6.900	0	0	0
2021/03/04	2037	03/02/2022	11.46	Call	Bond Future	4,935.7700	4.9358	4,665.1500	4.6651	(5.483)	0	0	0
2021/03/04	2037	03/02/2022	11.47	Put	Bond Future	4,802.7800	4.8028	5,031.9200	5.0319	4.771	0	0	0
2021/03/04	2037	03/02/2022	11.45	Call	Bond Future	4,905.3000	4.9053	4,635.6600	4.6357	(5.497)	0	0	0
2021/03/04	2037	03/02/2022			Bond Future	11.4424	79.3250	11.5269	78.8243	0.738	0.0000	0.0000	0
2021/03/04	2037	03/02/2022	11.46	Put	Bond Future	4,831.3200	4.8313	5,061.4400	5.0614	4.763	0	0	0
2021/03/04	2037	03/02/2022	11.47	Call	Bond Future	4,966.6200	4.9666	4,695.0200	4.6950	(5.469)	0	0	0
2021/03/04	2037	03/02/2022	11.45	Put	Bond Future	4,860.3100	4.8603	5,091.4100	5.0914	4.755	0	0	0
2021/03/04	2038	06/05/2021			Bond Future	115.7011	115.7011	116.5593	116.5593	0.742	0.0000	0.0000	7,799
2021/03/04	2038	05/08/2021			Bond Future	115.2406	115.2406	116.1076	116.1076	0.752	0.0000	0.0000	0
2021/03/04	2038	04/11/2021			Bond Future	116.5281	116.5281	117.4046	117.4046	0.752	0.0000	0.0000	0
2021/03/04	2038	03/02/2022			Bond Future	116.1120	116.1120	116.9984	116.9984	0.763	0.0000	0.0000	0
2021/03/04	2040	06/05/2021	12.44	Call	Bond Future	9,651.7800	9.6518	9,393.5500	9.3936	(2.675)	0	0	0
2021/03/04	2040	06/05/2021	12.44	Put	Bond Future	174.6000	0.1746	184.8200	0.1848	5.853	0	0	0
2021/03/04	2040	06/05/2021	10.83	Put	Bond Future	2,689.3400	2.6893	2,818.5400	2.8185	4.804	0	0	0
2021/03/04	2040	06/05/2021	10.83	Call	Bond Future	1,948.3700	1.9484	1,809.1200	1.8091	(7.147)	0	0	300
2021/03/04	2040	06/05/2021	11.58	Put	Bond Future	862.1900	0.8622	910.3900	0.9104	5.590	0	0	0
2021/03/04	2040	06/05/2021	11.58	Call	Bond Future	5,143.5000	5.1435	4,923.2500	4.9232	(4.282)	0	0	300
2021/03/04	2040	06/05/2021			Bond Future	10.9362	87.1636	10.9750	86.8951	0.355	0.0000	0.0000	78,942
2021/03/04	2040	06/05/2021	12.43	Call	Bond Future	9,598.5400	9.5985	9,340.5300	9.3405	(2.688)	0	0	0
2021/03/04	2040	06/05/2021	12.43	Put	Bond Future	178.6000	0.1786	189.0400	0.1890	5.845	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
2021/03/04	2040	06/05/2021	12.42	Call	Bond Future	9,545.3200	9.5453	9,287.5400	9.2875	(2.701)	0	0	0
2021/03/04	2040	06/05/2021	12.42	Put	Bond Future	182.6800	0.1827	193.3500	0.1934	5.841	0	0	0
2021/03/04	2040	06/05/2021	13.38	Call	Bond Future	14,568.3300	14.5683	14,300.8000	14.3008	(1.836)	0	0	0
2021/03/04	2040	06/05/2021	13.38	Put	Bond Future	15.8300	0.0158	16.7500	0.0168	5.812	0	0	300
2021/03/04	2040	05/08/2021	11.05	Put	Bond Future	3,914.0300	3.9140	4,042.3400	4.0423	3.278	0	0	0
2021/03/04	2040	05/08/2021	11.05	Call	Bond Future	3,245.4100	3.2454	3,102.1400	3.1021	(4.415)	0	0	900
2021/03/04	2040	05/08/2021	12.48	Call	Bond Future	9,232.2200	9.2322	9,001.0000	9.0010	(2.504)	0	0	0
2021/03/04	2040	05/08/2021	12.49	Put	Bond Future	991.3200	0.9913	1,031.2800	1.0313	4.031	0	0	0
2021/03/04	2040	05/08/2021	12.47	Call	Bond Future	9,187.3200	9.1873	8,956.5100	8.9565	(2.512)	0	0	0
2021/03/04	2040	05/08/2021			Bond Future	11.1489	83.5863	11.1894	83.3148	0.363	0.0000	0.0000	0
2021/03/04	2040	05/08/2021	11.55	Put	Bond Future	2,466.6600	2.4667	2,556.1000	2.5561	3.626	0	0	0
2021/03/04	2040	05/08/2021	11.55	Call	Bond Future	5,094.0600	5.0941	4,911.9200	4.9119	(3.576)	0	0	900
2021/03/04	2040	05/08/2021	14.80	Call	Bond Future	19,747.0400	19.7470	19,477.4300	19.4774	(1.365)	0	0	0
2021/03/04	2040	05/08/2021	14.80	Put	Bond Future	36.1400	0.0361	38.1100	0.0381	5.451	0	0	900
2021/03/04	2040	05/08/2021	12.48	Put	Bond Future	1,003.1300	1.0031	1,043.4900	1.0435	4.023	0	0	0
2021/03/04	2040	05/08/2021	12.49	Call	Bond Future	9,277.1700	9.2772	9,045.5500	9.0455	(2.497)	0	0	0
2021/03/04	2040	05/08/2021	12.47	Put	Bond Future	1,015.0600	1.0151	1,055.8300	1.0558	4.017	0	0	0
2021/03/04	2040	04/11/2021	12.90	Call	Bond Future	10,607.1100	10.6071	10,379.2900	10.3793	(2.148)	0	0	0
2021/03/04	2040	04/11/2021	12.90	Put	Bond Future	1,405.4900	1.4055	1,452.4600	1.4525	3.342	0	0	0
2021/03/04	2040	04/11/2021	12.89	Call	Bond Future	10,565.9300	10.5659	10,338.4600	10.3385	(2.153)	0	0	0
2021/03/04	2040	04/11/2021	12.89	Put	Bond Future	1,418.2200	1.4182	1,465.5400	1.4655	3.337	0	0	0
2021/03/04	2040	04/11/2021			Bond Future	11.3502	84.5016	11.3924	84.2268	0.372	0.0000	0.0000	0
2021/03/04	2040	04/11/2021	12.91	Call	Bond Future	10,648.3200	10.6483	10,420.1500	10.4202	(2.143)	0	0	0
2021/03/04	2040	04/11/2021	12.91	Put	Bond Future	1,392.8600	1.3929	1,439.4800	1.4395	3.347	0	0	0
2021/03/04	2040	03/02/2022	11.58	Put	Bond Future	5,112.9200	5.1129	5,235.8500	5.2359	2.404	0	0	0
2021/03/04	2040	03/02/2022	11.59	Call	Bond Future	5,234.3500	5.2343	5,078.7500	5.0788	(2.973)	0	0	0
2021/03/04	2040	03/02/2022	11.57	Put	Bond Future	5,144.0000	5.1440	5,267.4800	5.2675	2.400	0	0	0
2021/03/04	2040	03/02/2022			Bond Future	11.5660	80.9469	11.6100	80.6690	0.380	0.0000	0.0000	0
2021/03/04	2040	03/02/2022	11.58	Call	Bond Future	5,201.7400	5.2017	5,046.6900	5.0467	(2.981)	0	0	0
2021/03/04	2040	03/02/2022	11.59	Put	Bond Future	5,082.3200	5.0823	5,204.7000	5.2047	2.408	0	0	0
2021/03/04	2040	03/02/2022	11.57	Call	Bond Future	5,169.5300	5.1695	5,015.0300	5.0150	(2.989)	0	0	0
2021/03/04	2044	06/05/2021	12.44	Call	Bond Future	9,169.8900	9.1699	8,912.3700	8.9124	(2.808)	0	0	0
2021/03/04	2044	06/05/2021	12.44	Put	Bond Future	222.1300	0.2221	234.9100	0.2349	5.753	0	0	0
2021/03/04	2044	06/05/2021	12.43	Call	Bond Future	9,117.6800	9.1177	8,860.4300	8.8604	(2.821)	0	0	0
2021/03/04	2044	06/05/2021	12.43	Put	Bond Future	226.9700	0.2270	240.0200	0.2400	5.750	0	0	0
2021/03/04	2044	06/05/2021	11.40	Call	Bond Future	3,914.0800	3.9141	3,715.5300	3.7155	(5.073)	0	0	0
2021/03/04	2044	06/05/2021	11.40	Put	Bond Future	1,346.5500	1.3466	1,418.3000	1.4183	5.328	0	0	3,100
2021/03/04	2044	06/05/2021	11.79	Call	Bond Future	5,816.7100	5.8167	5,587.1800	5.5872	(3.946)	0	0	0
2021/03/04	2044	06/05/2021	11.79	Put	Bond Future	746.8300	0.7468	787.6000	0.7876	5.459	0	0	3,100
2021/03/04	2044	06/05/2021	11.10	Call	Bond Future	2,649.0300	2.6490	2,484.1000	2.4841	(6.226)	0	0	0
2021/03/04	2044	06/05/2021	12.50	Call	Bond Future	9,483.3800	9.4834	9,224.3600	9.2244	(2.731)	0	0	0
2021/03/04	2044	06/05/2021	12.50	Put	Bond Future	194.9500	0.1950	206.2300	0.2062	5.786	0	0	3,100
2021/03/04	2044	06/05/2021			Bond Future	11.0212	83.5806	11.0601	83.3102	0.353	0.0000	0.0000	61,815
2021/03/04	2044	06/05/2021	12.45	Call	Bond Future	9,222.1100	9.2221	8,964.3300	8.9643	(2.795)	0	0	0
2021/03/04	2044	06/05/2021	12.45	Put	Bond Future	217.3800	0.2174	229.9000	0.2299	5.759	0	0	0
2021/03/04	2044	06/05/2021	10.70	Put	Bond Future	3,635.0400	3.6350	3,794.2600	3.7943	4.380	0	0	0
2021/03/04	2044	06/05/2021	10.70	Call	Bond Future	1,345.0200	1.3450	1,233.9400	1.2339	(8.259)	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
2021/03/04	2044	06/05/2021	11.10	Put	Bond Future	2,103.3300	2.1033	2,208.7000	2.2087	5.010	0	0	3,100
2021/03/04	2044	06/05/2021	11.90	Call	Bond Future	6,383.2100	6.3832	6,147.3500	6.1474	(3.695)	0	0	0
2021/03/04	2044	06/05/2021	11.90	Put	Bond Future	632.1100	0.6321	666.5500	0.6666	5.448	0	0	0
2021/03/04	2044	06/05/2021	11.35	Put	Bond Future	1,450.9500	1.4509	1,527.7200	1.5277	5.291	0	0	0
2021/03/04	2044	06/05/2021	11.35	Call	Bond Future	3,687.5200	3.6875	3,493.9900	3.4940	(5.248)	0	0	3,100
2021/03/04	2044	05/08/2021	12.60	Put	Bond Future	979.6200	0.9796	1,019.0200	1.0190	4.022	0	0	0
2021/03/04	2044	05/08/2021	12.61	Call	Bond Future	9,453.8000	9.4538	9,219.3600	9.2194	(2.480)	0	0	0
2021/03/04	2044	05/08/2021	12.61	Put	Bond Future	968.2400	0.9682	1,007.2500	1.0072	4.029	0	0	0
2021/03/04	2044	05/08/2021			Bond Future	11.2266	80.0903	11.2672	79.8169	0.362	0.0000	0.0000	0
2021/03/04	2044	05/08/2021	12.60	Call	Bond Future	9,409.4900	9.4095	9,175.4400	9.1754	(2.487)	0	0	0
2021/03/04	2044	05/08/2021	12.59	Call	Bond Future	9,365.2200	9.3652	9,131.5600	9.1316	(2.495)	0	0	0
2021/03/04	2044	05/08/2021	12.59	Put	Bond Future	991.1200	0.9911	1,030.9100	1.0309	4.015	0	0	0
2021/03/04	2044	04/11/2021	12.91	Call	Bond Future	10,341.5900	10.3416	10,114.7500	10.1148	(2.193)	0	0	0
2021/03/04	2044	04/11/2021	12.91	Put	Bond Future	1,516.8100	1.5168	1,566.6000	1.5666	3.283	0	0	0
2021/03/04	2044	04/11/2021			Bond Future	11.4208	80.9673	11.4631	80.6907	0.370	0.0000	0.0000	0
2021/03/04	2044	04/11/2021	12.90	Call	Bond Future	10,301.4600	10.3015	10,074.9700	10.0750	(2.199)	0	0	0
2021/03/04	2044	04/11/2021	12.90	Put	Bond Future	1,530.1600	1.5302	1,580.3000	1.5803	3.277	0	0	0
2021/03/04	2044	04/11/2021	12.89	Call	Bond Future	10,261.3500	10.2613	10,035.2200	10.0352	(2.204)	0	0	0
2021/03/04	2044	04/11/2021	12.89	Put	Bond Future	1,543.6000	1.5436	1,594.1000	1.5941	3.272	0	0	0
2021/03/04	2044	03/02/2022	11.59	Call	Bond Future	5,087.4300	5.0874	4,933.6900	4.9337	(3.022)	0	0	0
2021/03/04	2044	03/02/2022	11.59	Put	Bond Future	5,333.6000	5.3336	5,459.7400	5.4597	2.365	0	0	0
2021/03/04	2044	03/02/2022	11.60	Call	Bond Future	5,119.4800	5.1195	4,965.1900	4.9652	(3.014)	0	0	0
2021/03/04	2044	03/02/2022	11.60	Put	Bond Future	5,301.7500	5.3017	5,427.3400	5.4273	2.369	0	0	0
2021/03/04	2044	03/02/2022			Bond Future	11.6286	77.4981	11.6727	77.2182	0.380	0.0000	0.0000	0
2021/03/04	2044	03/02/2022	11.61	Call	Bond Future	5,151.6200	5.1516	4,996.7800	4.9968	(3.006)	0	0	0
2021/03/04	2044	03/02/2022	11.61	Put	Bond Future	5,270.0800	5.2701	5,395.1200	5.3951	2.373	0	0	0
2021/03/04	2046	06/05/2021			Bond Future	103.5206	103.5206	104.2393	104.2393	0.694	0.0000	0.0000	14,893
2021/03/04	2046	05/08/2021			Bond Future	104.6490	104.6490	105.3752	105.3752	0.694	0.0000	0.0000	0
2021/03/04	2046	04/11/2021			Bond Future	104.0108	104.0108	104.7446	104.7446	0.706	0.0000	0.0000	0
2021/03/04	2046	03/02/2022			Bond Future	105.2034	105.2034	105.9456	105.9456	0.705	0.0000	0.0000	0
2021/03/04	2050	06/05/2021			Bond Future	107.0539	107.0539	107.0606	107.0606	0.006	0.0000	0.0000	10,904
2021/03/04	2050	05/08/2021			Bond Future	106.2933	106.2933	106.2996	106.2996	0.006	0.0000	0.0000	0
2021/03/04	2050	04/11/2021			Bond Future	107.4808	107.4808	107.4871	107.4871	0.006	0.0000	0.0000	0
2021/03/04	2050	03/02/2022			Bond Future	106.7657	106.7657	106.7718	106.7718	0.006	0.0000	0.0000	0
2021/03/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	AL37	06/05/2021			Index Future	780.1280	780.1280	778.1860	778.1860	(0.249)	0.0000	0.0000	0
2021/03/04	AL37	05/08/2021			Index Future	788.3490	788.3490	786.3840	786.3840	(0.249)	0.0000	0.0000	0
2021/03/04	AL37	04/11/2021			Index Future	797.0550	797.0550	795.0660	795.0660	(0.250)	0.0000	0.0000	0
2021/03/04	AL37	03/02/2022			Index Future	806.0040	806.0040	803.9920	803.9920	(0.250)	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
2021/03/04	AL7T	06/05/2021			Index Future	875.2650	875.2650	871.2020	871.2020	(0.464)	0.0000	0.0000	0
2021/03/04	AL7T	05/08/2021			Index Future	884.4890	884.4890	880.3800	880.3800	(0.465)	0.0000	0.0000	0
2021/03/04	AL7T	04/11/2021			Index Future	894.2560	894.2560	890.1000	890.1000	(0.465)	0.0000	0.0000	0
2021/03/04	AL7T	03/02/2022			Index Future	904.2970	904.2970	900.0920	900.0920	(0.465)	0.0000	0.0000	0
2021/03/04	ALBI	06/05/2021			Index Future	768.2360	768.2360	765.4500	765.4500	(0.363)	0.0000	0.0000	309
2021/03/04	ALBI	05/08/2021			Index Future	776.3320	776.3320	773.5140	773.5140	(0.363)	0.0000	0.0000	0
2021/03/04	ALBI	04/11/2021			Index Future	784.9050	784.9050	782.0530	782.0530	(0.363)	0.0000	0.0000	0
2021/03/04	ALBI	03/02/2022			Index Future	793.7170	793.7170	790.8330	790.8330	(0.363)	0.0000	0.0000	0
2021/03/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



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2021/03/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/04	ES33	06/05/2021			Bond Future	11.4945	75.1332	11.5791	74.6891	0.736	0.0000	0.0000	350
2021/03/04	ES33	05/08/2021			Bond Future	11.7514	75.9335	11.8397	75.4844	0.752	0.0000	0.0000	0
2021/03/04	ES33	04/11/2021			Bond Future	12.0110	72.9893	12.1032	72.5351	0.767	0.0000	0.0000	0
2021/03/04	ES33	03/02/2022			Bond Future	12.2894	73.8098	12.3857	73.3504	0.784	0.0000	0.0000	0
2021/03/04	ES42	06/05/2021			Bond Future	12.0540	73.4147	12.0873	73.2203	0.276	0.0000	0.0000	4,779
2021/03/04	ES42	05/08/2021			Bond Future	12.2991	74.1974	12.3340	74.0007	0.284	0.0000	0.0000	0
2021/03/04	ES42	04/11/2021			Bond Future	12.5487	70.7515	12.5853	70.5523	0.291	0.0000	0.0000	0
2021/03/04	ES42	03/02/2022			Bond Future	12.8074	71.5475	12.8457	71.3460	0.299	0.0000	0.0000	0
2021/03/04	GOVI	06/05/2021	678.68	Call	GOVI	804,380.0000	80.4380	777,200.0000	77.7200	(3.379)	0	0	0
2021/03/04	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	06/05/2021	678.67	Call	GOVI	804,480.0000	80.4480	777,300.0000	77.7300	(3.379)	0	0	0
2021/03/04	GOVI	06/05/2021			GOVI	759.1180	759.1180	756.4000	756.4000	(0.358)	0.0000	0.0000	975
2021/03/04	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	06/05/2021	678.69	Call	GOVI	804,280.0000	80.4280	777,100.0000	77.7100	(3.379)	0	0	0
2021/03/04	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	05/08/2021	719.14	Call	GOVI	479,780.0000	47.9780	452,290.0000	45.2290	(5.730)	0	0	0
2021/03/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	05/08/2021	719.13	Call	GOVI	479,880.0000	47.9880	452,390.0000	45.2390	(5.729)	0	0	0
2021/03/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/03/04	GOVI	05/08/2021			GOVI	767.1180	767.1180	764.3690	764.3690	(0.358)	0.0000	0.0000	0
2021/03/04	GOVI	05/08/2021	719.15	Call	GOVI	479,680.0000	47.9680	452,190.0000	45.2190	(5.731)	0	0	0
2021/03/04	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	04/11/2021	728.41	Call	GOVI	471,790.0000	47.1790	443,980.0000	44.3980	(5.895)	0	0	0
2021/03/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	04/11/2021	728.40	Call	GOVI	471,890.0000	47.1890	444,080.0000	44.4080	(5.893)	0	0	0
2021/03/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	04/11/2021			GOVI	775.5890	775.5890	772.8080	772.8080	(0.359)	0.0000	0.0000	0
2021/03/04	GOVI	04/11/2021	728.42	Call	GOVI	471,690.0000	47.1690	443,880.0000	44.3880	(5.896)	0	0	0
2021/03/04	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	03/02/2022	792.76	Put	GOVI	84,630.0000	8.4630	112,770.0000	11.2770	33.251	0	0	0
2021/03/04	GOVI	03/02/2022			GOVI	784.2970	784.2970	781.4830	781.4830	(0.359)	0.0000	0.0000	0
2021/03/04	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	03/02/2022	792.75	Put	GOVI	84,530.0000	8.4530	112,670.0000	11.2670	33.290	0	0	0
2021/03/04	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	GOVI	03/02/2022	792.74	Put	GOVI	84,430.0000	8.4430	112,570.0000	11.2570	33.329	0	0	0
2021/03/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/04	IGOV	06/05/2021			Index Future	279.1020	279.1020	279.5480	279.5480	0.160	0.0000	0.0000	898
2021/03/04	IGOV	05/08/2021			Index Future	282.1120	282.1120	282.5610	282.5610	0.159	0.0000	0.0000	0
2021/03/04	IGOV	04/11/2021			Index Future	285.2950	285.2950	285.7490	285.7490	0.159	0.0000	0.0000	0
2021/03/04	IGOV	03/02/2022			Index Future	288.5650	288.5650	289.0240	289.0240	0.159	0.0000	0.0000	0
2021/03/04	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/04	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/03/04	IS05	21/09/2021			Interest Rate Swap	89.4300	89.4300	89.4400	89.4400	0.011	0.0000	0.0000	0
2021/03/04	IS05	21/12/2021			Interest Rate Swap	90.7500	90.7500	90.7600	90.7600	0.011	0.0000	0.0000	51
2021/03/04	IS05	15/03/2022			Interest Rate Swap	90.2500	90.2500	90.2600	90.2600	0.011	0.0000	0.0000	0
2021/03/04	IS05	21/06/2022			Interest Rate Swap	90.4600	90.4600	90.4800	90.4800	0.022	0.0000	0.0000	0
2021/03/04	IS05	20/09/2022			Interest Rate Swap	93.7000	93.7000	93.7200	93.7200	0.021	0.0000	0.0000	0
2021/03/04	IS05	20/12/2022			Interest Rate Swap	94.3100	94.3100	94.3300	94.3300	0.021	0.0000	0.0000	0
2021/03/04	IS05	22/03/2023			Interest Rate Swap	86.8400	86.8400	86.8600	86.8600	0.023	0.0000	0.0000	0
2021/03/04	IS05	20/06/2023			Interest Rate Swap	92.4900	92.4900	92.5200	92.5200	0.032	0.0000	0.0000	0
2021/03/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/04	IS10	17/12/2025			Interest Rate Swap	81.3300	81.3300	81.5500	81.5500	0.271	0.0000	0.0000	0
2021/03/04	IS10	16/03/2026			Interest Rate Swap	77.9700	77.9700	78.2000	78.2000	0.295	0.0000	0.0000	0
2021/03/04	IS10	15/06/2026			Interest Rate Swap	76.4800	76.4800	76.7400	76.7400	0.340	0.0000	0.0000	0
2021/03/04	IS10	21/09/2026			Interest Rate Swap	78.5900	78.5900	78.8600	78.8600	0.344	0.0000	0.0000	0
2021/03/04	IS10	21/12/2026			Interest Rate Swap	82.6700	82.6700	82.9600	82.9600	0.351	0.0000	0.0000	0
2021/03/04	IS10	15/03/2027			Interest Rate Swap	81.2500	81.2500	81.5600	81.5600	0.382	0.0000	0.0000	0
2021/03/04	IS10	21/06/2027			Interest Rate Swap	83.4000	83.4000	83.7200	83.7200	0.384	0.0000	0.0000	0
2021/03/04	IS10	20/09/2027			Interest Rate Swap	89.2700	89.2700	89.6000	89.6000	0.370	0.0000	0.0000	0
2021/03/04	IS10	20/12/2027			Interest Rate Swap	89.7500	89.7500	90.0900	90.0900	0.379	0.0000	0.0000	0
2021/03/04	IS10	22/03/2028			Interest Rate Swap	82.8800	82.8800	83.2500	83.2500	0.446	0.0000	0.0000	0
2021/03/04	IS10	20/06/2028			Interest Rate Swap	90.7600	90.7600	91.1500	91.1500	0.430	0.0000	0.0000	0

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2021/03/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/04	JBAF	17/03/2021			Jibar Tradeable Future	3.6550	96.3450	3.6550	96.3450	0.000	0.0000	0.0000	0
2021/03/04	JBAF	21/04/2021			Jibar Tradeable Future	3.7050	96.2950	3.7150	96.2850	0.270	0.0000	0.0000	0
2021/03/04	JBAF	19/05/2021			Jibar Tradeable Future	3.7200	96.2800	3.7300	96.2700	0.269	0.0000	0.0000	0
2021/03/04	JBAF	15/06/2021			Jibar Tradeable Future	3.7550	96.2450	3.7850	96.2150	0.799	0.0000	0.0000	0
2021/03/04	JBAF	21/07/2021			Jibar Tradeable Future	3.7800	96.2200	3.8100	96.1900	0.794	0.0000	0.0000	0
2021/03/04	JBAF	18/08/2021			Jibar Tradeable Future	3.8700	96.1300	3.9000	96.1000	0.775	0.0000	0.0000	0
2021/03/04	JBAF	15/09/2021			Jibar Tradeable Future	3.8900	96.1100	3.9200	96.0800	0.771	0.0000	0.0000	30,000
2021/03/04	JBAF	15/12/2021			Jibar Tradeable Future	4.2050	95.7950	4.2350	95.7650	0.713	0.0000	0.0000	0
2021/03/04	JBAF	16/03/2022			Jibar Tradeable Future	4.4500	95.5500	4.4600	95.5400	0.225	0.0000	0.0000	0
2021/03/04	JBAF	15/06/2022			Jibar Tradeable Future	4.7400	95.2600	4.7400	95.2600	0.000	0.0000	0.0000	471
2021/03/04	JBAF	21/09/2022			Jibar Tradeable Future	4.9450	95.0550	4.9550	95.0450	0.202	0.0000	0.0000	0
2021/03/04	JBAF	21/12/2022			Jibar Tradeable Future	5.2150	94.7850	5.2150	94.7850	0.000	0.0000	0.0000	0
2021/03/04	R023	06/05/2021	7.58	Call	Bond Future	3,771.8000	3.7718	3,756.0400	3.7560	(0.418)	0	0	0
2021/03/04	R023	06/05/2021	7.58	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2021/03/04	R023	06/05/2021			Bond Future	5.3659	105.5527	5.3749	105.5369	0.168	0.0000	0.0000	40,958
2021/03/04	R023	06/05/2021	7.57	Call	Bond Future	3,755.1700	3.7552	3,739.4100	3.7394	(0.420)	0	0	0
2021/03/04	R023	06/05/2021	7.57	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2021/03/04	R023	06/05/2021	7.56	Call	Bond Future	3,738.5400	3.7385	3,722.7800	3.7228	(0.422)	0	0	0
2021/03/04	R023	06/05/2021	7.56	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2021/03/04	R023	05/08/2021	5.30	Call	Bond Future	333.8100	0.3338	326.0700	0.3261	(2.319)	0	0	0
2021/03/04	R023	05/08/2021	5.30	Put	Bond Future	715.5700	0.7156	724.1400	0.7241	1.198	0	0	0
2021/03/04	R023	05/08/2021	5.29	Call	Bond Future	327.3400	0.3273	319.6700	0.3197	(2.343)	0	0	0
2021/03/04	R023	05/08/2021	5.29	Put	Bond Future	724.2100	0.7242	732.8500	0.7328	1.193	0	0	0
2021/03/04	R023	05/08/2021			Bond Future	5.5534	106.6769	5.5643	106.6606	0.195	0.0000	0.0000	0
2021/03/04	R023	05/08/2021	5.31	Call	Bond Future	340.3600	0.3404	332.5300	0.3325	(2.301)	0	0	0
2021/03/04	R023	05/08/2021	5.31	Put	Bond Future	707.0200	0.7070	715.5000	0.7155	1.199	0	0	0
2021/03/04	R023	04/11/2021	4.91	Call	Bond Future	134.3700	0.1344	130.4600	0.1305	(2.910)	0	0	0
2021/03/04	R023	04/11/2021	4.91	Put	Bond Future	1,237.9300	1.2379	1,250.7700	1.2508	1.037	0	0	0
2021/03/04	R023	04/11/2021	4.90	Call	Bond Future	131.4800	0.1315	127.6300	0.1276	(2.928)	0	0	0
2021/03/04	R023	04/11/2021	4.90	Put	Bond Future	1,247.8800	1.2479	1,260.7800	1.2608	1.034	0	0	0
2021/03/04	R023	04/11/2021			Bond Future	5.7759	103.9362	5.7891	103.9194	0.229	0.0000	0.0000	0
2021/03/04	R023	04/11/2021	4.92	Call	Bond Future	137.5400	0.1375	133.5700	0.1336	(2.886)	0	0	0
2021/03/04	R023	04/11/2021	4.92	Put	Bond Future	1,228.2600	1.2283	1,241.0400	1.2410	1.040	0	0	0
2021/03/04	R023	03/02/2022	5.08	Call	Bond Future	190.4300	0.1904	185.8600	0.1859	(2.400)	0	0	0
2021/03/04	R023	03/02/2022	5.08	Put	Bond Future	1,238.3700	1.2384	1,250.8700	1.2509	1.009	0	0	0
2021/03/04	R023	03/02/2022			Bond Future	6.0989	105.1041	6.1157	105.0870	0.274	0.0000	0.0000	0
2021/03/04	R023	03/02/2022	5.07	Call	Bond Future	188.0800	0.1881	183.5500	0.1836	(2.409)	0	0	0
2021/03/04	R023	03/02/2022	5.07	Put	Bond Future	1,246.3900	1.2464	1,258.9300	1.2589	1.006	0	0	0
2021/03/04	R023	03/02/2022	5.06	Call	Bond Future	185.7400	0.1857	181.2500	0.1813	(2.417)	0	0	0
2021/03/04	R023	03/02/2022	5.06	Put	Bond Future	1,254.4100	1.2544	1,266.9900	1.2670	1.003	0	0	0
2021/03/04	R035	06/05/2021	12.36	Put	Bond Future	73.6700	0.0737	85.9000	0.0859	16.601	0	0	0
2021/03/04	R035	06/05/2021	12.37	Call	Bond Future	10,861.6500	10.8616	10,386.1700	10.3862	(4.378)	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
2021/03/04	R035	06/05/2021	12.35	Put	Bond Future	75.5800	0.0756	88.1000	0.0881	16.565	0	0	0
2021/03/04	R035	06/05/2021	10.55	Call	Bond Future	2,187.7200	2.1877	1,930.8800	1.9309	(11.740)	0	0	0
2021/03/04	R035	06/05/2021	10.55	Put	Bond Future	2,231.0100	2.2310	2,461.6000	2.4616	10.336	0	0	500
2021/03/04	R035	06/05/2021	10.05	Put	Bond Future	4,263.6800	4.2637	4,612.9100	4.6129	8.191	0	0	0
2021/03/04	R035	06/05/2021	10.05	Call	Bond Future	854.4300	0.8544	716.2300	0.7162	(16.175)	0	0	500
2021/03/04	R035	06/05/2021	10.40	Put	Bond Future	2,748.8200	2.7488	3,015.0800	3.0151	9.686	0	0	0
2021/03/04	R035	06/05/2021	12.91	Put	Bond Future	16.1600	0.0162	19.1500	0.0192	18.502	0	0	600
2021/03/04	R035	06/05/2021	11.55	Call	Bond Future	6,635.9200	6.6359	6,210.9200	6.2109	(6.405)	0	0	0
2021/03/04	R035	06/05/2021	11.55	Put	Bond Future	468.1800	0.4682	530.6100	0.5306	13.335	0	0	1,650
2021/03/04	R035	06/05/2021	12.77	Call	Bond Future	12,928.3100	12.9283	12,445.2600	12.4453	(3.736)	0	0	0
2021/03/04	R035	06/05/2021	12.77	Put	Bond Future	24.2600	0.0243	28.6400	0.0286	18.054	0	0	1,650
2021/03/04	R035	06/05/2021	10.24	Put	Bond Future	3,390.3800	3.3904	3,694.9900	3.6950	8.985	0	0	0
2021/03/04	R035	06/05/2021	10.24	Call	Bond Future	1,281.7800	1.2818	1,098.9600	1.0990	(14.263)	0	0	223
2021/03/04	R035	06/05/2021			Bond Future	10.5566	89.6298	10.6314	89.1423	0.708	0.0000	0.0000	99,376
2021/03/04	R035	06/05/2021	12.36	Call	Bond Future	10,809.5200	10.8095	10,334.3200	10.3343	(4.396)	0	0	0
2021/03/04	R035	06/05/2021	12.37	Put	Bond Future	71.8000	0.0718	83.7500	0.0838	16.643	0	0	0
2021/03/04	R035	06/05/2021	12.35	Call	Bond Future	10,757.3800	10.7574	10,282.4700	10.2825	(4.415)	0	0	0
2021/03/04	R035	06/05/2021	11.05	Call	Bond Future	4,197.2100	4.1972	3,837.5300	3.8375	(8.570)	0	0	0
2021/03/04	R035	06/05/2021	11.05	Put	Bond Future	1,051.7300	1.0517	1,179.4800	1.1795	12.147	0	0	500
2021/03/04	R035	06/05/2021	10.40	Call	Bond Future	1,714.8600	1.7149	1,493.6900	1.4937	(12.897)	0	0	600
2021/03/04	R035	06/05/2021	11.15	Put	Bond Future	900.9300	0.9009	1,012.6700	1.0127	12.403	0	0	0
2021/03/04	R035	06/05/2021	11.15	Call	Bond Future	4,663.8500	4.6638	4,288.1600	4.2882	(8.055)	0	0	600
2021/03/04	R035	06/05/2021	12.91	Call	Bond Future	13,639.6000	13.6396	13,155.1600	13.1552	(3.552)	0	0	0
2021/03/04	R035	06/05/2021	10.81	Put	Bond Future	1,518.7000	1.5187	1,691.5800	1.6916	11.383	0	0	0
2021/03/04	R035	06/05/2021	10.81	Call	Bond Future	3,154.9900	3.1550	2,840.4400	2.8404	(9.970)	0	0	1,650
2021/03/04	R035	06/05/2021	12.02	Call	Bond Future	9,035.1000	9.0351	8,573.5400	8.5735	(5.109)	0	0	0
2021/03/04	R035	06/05/2021	12.02	Put	Bond Future	169.2800	0.1693	195.1500	0.1952	15.282	0	0	223
2021/03/04	R035	06/05/2021	11.32	Call	Bond Future	5,486.9600	5.4870	5,087.6800	5.0877	(7.277)	0	0	0
2021/03/04	R035	06/05/2021	11.32	Put	Bond Future	689.4400	0.6894	777.5900	0.7776	12.786	0	0	223
2021/03/04	R035	05/08/2021	11.37	Call	Bond Future	5,634.6900	5.6347	5,293.4500	5.2935	(6.056)	0	0	0
2021/03/04	R035	05/08/2021	11.37	Put	Bond Future	1,951.3700	1.9514	2,103.0400	2.1030	7.772	0	0	100
2021/03/04	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	R035	05/08/2021	5.31	Put	Bond Future	47,506.2700	47.5063	47,999.1800	47.9992	1.038	0	0	0
2021/03/04	R035	05/08/2021			Bond Future	10.7715	90.5844	10.8494	90.0915	0.723	0.0000	0.0000	0
2021/03/04	R035	05/08/2021	10.77	Call	Bond Future	3,380.4700	3.3805	3,119.8500	3.1199	(7.710)	0	0	0
2021/03/04	R035	05/08/2021	10.77	Put	Bond Future	3,389.8100	3.3898	3,622.1000	3.6221	6.853	0	0	100
2021/03/04	R035	05/08/2021	10.02	Put	Bond Future	6,344.9000	6.3449	6,692.7300	6.6927	5.482	0	0	0
2021/03/04	R035	05/08/2021	10.02	Call	Bond Future	1,375.1800	1.3752	1,230.1000	1.2301	(10.550)	0	0	100
2021/03/04	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	R035	05/08/2021	5.30	Put	Bond Future	47,622.8500	47.6228	48,115.7600	48.1158	1.035	0	0	0
2021/03/04	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/04	R035	05/08/2021	5.29	Put	Bond Future	47,739.5600	47.7396	48,232.4700	48.2325	1.032	0	0	0
2021/03/04	R035	04/11/2021	10.12	Put	Bond Future	7,506.0200	7.5060	7,845.3200	7.8453	4.520	0	0	0
2021/03/04	R035	04/11/2021	10.12	Call	Bond Future	1,911.5600	1.9116	1,752.3300	1.7523	(8.330)	0	0	400
2021/03/04	R035	04/11/2021	10.62	Put	Bond Future	5,438.0200	5.4380	5,715.5000	5.7155	5.103	0	0	0
2021/03/04	R035	04/11/2021	10.62	Call	Bond Future	3,134.4700	3.1345	2,913.4200	2.9134	(7.052)	0	0	400
2021/03/04	R035	04/11/2021	11.75	Put	Bond Future	2,455.8900	2.4559	2,609.1100	2.6091	6.239	0	0	782
2021/03/04	R035	04/11/2021	11.08	Call	Bond Future	4,523.7400	4.5237	4,247.6800	4.2477	(6.102)	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
2021/03/04	R035	04/11/2021	11.08	Put	Bond Future	3,948.9400	3.9489	4,171.4100	4.1714	5.634	0	0	782
2021/03/04	R035	04/11/2021	10.23	Put	Bond Future	7,007.4100	7.0074	7,333.2400	7.3332	4.650	0	0	0
2021/03/04	R035	04/11/2021	12.53	Call	Bond Future	10,085.2700	10.0853	9,678.4300	9.6784	(4.034)	0	0	0
2021/03/04	R035	04/11/2021	12.53	Put	Bond Future	1,287.8900	1.2879	1,379.5800	1.3796	7.119	0	0	0
2021/03/04	R035	04/11/2021			Bond Future	10.9863	87.1007	11.0675	86.6021	0.739	0.0000	0.0000	0
2021/03/04	R035	04/11/2021	13.82	Call	Bond Future	15,497.2800	15.4973	15,029.2600	15.0293	(3.020)	0	0	0
2021/03/04	R035	04/11/2021	13.82	Put	Bond Future	341.0800	0.3411	371.5900	0.3716	8.945	0	0	400
2021/03/04	R035	04/11/2021	11.75	Call	Bond Future	6,983.3800	6.9834	6,638.0700	6.6381	(4.945)	0	0	0
2021/03/04	R035	04/11/2021	10.23	Call	Bond Future	2,151.9600	2.1520	1,979.2600	1.9793	(8.025)	0	0	782
2021/03/04	R035	04/11/2021	12.52	Call	Bond Future	10,044.7500	10.0448	9,638.5900	9.6386	(4.044)	0	0	0
2021/03/04	R035	04/11/2021	12.52	Put	Bond Future	1,299.9800	1.3000	1,392.3500	1.3924	7.105	0	0	0
2021/03/04	R035	04/11/2021	12.51	Call	Bond Future	10,004.2600	10.0043	9,598.7800	9.5988	(4.053)	0	0	0
2021/03/04	R035	04/11/2021	12.51	Put	Bond Future	1,312.1600	1.3122	1,405.2100	1.4052	7.091	0	0	0
2021/03/04	R035	03/02/2022	11.39	Call	Bond Future	5,350.5500	5.3505	5,064.6100	5.0646	(5.344)	0	0	0
2021/03/04	R035	03/02/2022	11.39	Put	Bond Future	4,324.3500	4.3244	4,542.6800	4.5427	5.049	0	0	683
2021/03/04	R035	03/02/2022	10.65	Call	Bond Future	3,209.9300	3.2099	3,000.5400	3.0005	(6.523)	0	0	0
2021/03/04	R035	03/02/2022	11.23	Call	Bond Future	4,846.6100	4.8466	4,576.5000	4.5765	(5.573)	0	0	0
2021/03/04	R035	03/02/2022	11.23	Put	Bond Future	4,767.9200	4.7679	5,002.0800	5.0021	4.911	0	0	0
2021/03/04	R035	03/02/2022	11.22	Call	Bond Future	4,815.5900	4.8156	4,546.4800	4.5465	(5.588)	0	0	0
2021/03/04	R035	03/02/2022	11.22	Put	Bond Future	4,796.6400	4.7966	5,031.8000	5.0318	4.903	0	0	0
2021/03/04	R035	03/02/2022			Bond Future	11.2168	88.0797	11.3015	87.5754	0.755	0.0000	0.0000	0
2021/03/04	R035	03/02/2022	10.65	Put	Bond Future	6,700.0700	6.7001	6,994.9500	6.9950	4.401	0	0	683
2021/03/04	R035	03/02/2022	9.70	Put	Bond Future	11,232.5100	11.2325	11,620.8200	11.6208	3.457	0	0	0
2021/03/04	R035	03/02/2022	9.70	Call	Bond Future	1,410.9500	1.4109	1,294.9900	1.2950	(8.219)	0	0	683
2021/03/04	R035	03/02/2022	11.24	Call	Bond Future	4,877.3900	4.8774	4,606.2800	4.6063	(5.559)	0	0	0
2021/03/04	R035	03/02/2022	11.24	Put	Bond Future	4,739.0300	4.7390	4,972.1900	4.9722	4.920	0	0	0
2021/03/04	R186	06/05/2021	10.77	Call	Bond Future	14,972.8700	14.9729	14,677.2200	14.6772	(1.975)	0	0	0
2021/03/04	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/03/04	R186	06/05/2021	10.76	Call	Bond Future	14,931.8200	14.9318	14,636.1700	14.6362	(1.980)	0	0	0
2021/03/04	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/03/04	R186	06/05/2021			Bond Future	7.4367	117.9005	7.4971	117.6048	0.812	0.0000	0.0000	106,887
2021/03/04	R186	06/05/2021	10.78	Call	Bond Future	15,013.9000	15.0139	14,718.2500	14.7183	(1.969)	0	0	0
2021/03/04	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/03/04	R186	06/05/2021	7.30	Call	Bond Future	1,024.3400	1.0243	893.5600	0.8936	(12.767)	0	0	0
2021/03/04	R186	06/05/2021	7.30	Put	Bond Future	1,697.5200	1.6975	1,862.4000	1.8624	9.713	0	0	15,177
2021/03/04	R186	05/08/2021	8.62	Call	Bond Future	5,038.2000	5.0382	4,791.7600	4.7918	(4.891)	0	0	0
2021/03/04	R186	05/08/2021	8.62	Put	Bond Future	539.8100	0.5398	592.6100	0.5926	9.781	0	0	0
2021/03/04	R186	05/08/2021	8.61	Call	Bond Future	5,001.2500	5.0013	4,755.4500	4.7555	(4.915)	0	0	0
2021/03/04	R186	05/08/2021	8.61	Put	Bond Future	547.2000	0.5472	600.6400	0.6006	9.766	0	0	0
2021/03/04	R186	05/08/2021			Bond Future	7.6308	113.8760	7.6950	113.5767	0.842	0.0000	0.0000	0
2021/03/04	R186	05/08/2021	8.63	Call	Bond Future	5,075.3900	5.0754	4,828.3400	4.8283	(4.868)	0	0	0
2021/03/04	R186	05/08/2021	8.63	Put	Bond Future	532.7000	0.5327	584.8900	0.5849	9.797	0	0	0
2021/03/04	R186	04/11/2021	8.10	Call	Bond Future	3,160.7100	3.1607	2,980.8600	2.9809	(5.690)	0	0	0
2021/03/04	R186	04/11/2021	8.10	Put	Bond Future	1,954.8500	1.9549	2,077.7900	2.0778	6.289	0	0	0
2021/03/04	R186	04/11/2021	8.09	Call	Bond Future	3,134.2100	3.1342	2,955.1700	2.9552	(5.712)	0	0	0
2021/03/04	R186	04/11/2021	8.09	Put	Bond Future	1,972.0900	1.9721	2,095.8400	2.0958	6.275	0	0	0
2021/03/04	R186	04/11/2021			Bond Future	7.8262	115.1220	7.8946	114.8192	0.874	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
2021/03/04	R186	04/11/2021	8.11	Call	Bond Future	3,187.3200	3.1873	3,006.6600	3.0067	(5.668)	0	0	0
2021/03/04	R186	04/11/2021	8.11	Put	Bond Future	1,937.7300	1.9377	2,059.8600	2.0599	6.303	0	0	0
2021/03/04	R186	03/02/2022	7.30	Call	Bond Future	1,402.0400	1.4020	1,299.8700	1.2999	(7.287)	0	0	0
2021/03/04	R186	03/02/2022	7.30	Put	Bond Future	4,571.9400	4.5719	4,776.1700	4.7762	4.467	0	0	0
2021/03/04	R186	03/02/2022			Bond Future	8.0412	111.1346	8.1142	110.8282	0.909	0.0000	0.0000	0
2021/03/04	R186	03/02/2022	7.28	Call	Bond Future	1,372.2500	1.3722	1,271.5800	1.2716	(7.336)	0	0	0
2021/03/04	R186	03/02/2022	7.28	Put	Bond Future	4,629.2600	4.6293	4,834.9900	4.8350	4.444	0	0	0
2021/03/04	R186	03/02/2022	7.29	Call	Bond Future	1,387.1000	1.3871	1,285.6800	1.2857	(7.312)	0	0	0
2021/03/04	R186	03/02/2022	7.29	Put	Bond Future	4,600.5500	4.6006	4,805.5300	4.8055	4.456	0	0	0
2021/03/04	R197	06/05/2021			Bond Future	319.6126	319.6126	319.3254	319.3254	(0.090)	0.0000	0.0000	2,074
2021/03/04	R197	05/08/2021			Bond Future	315.0937	315.0937	314.8022	314.8022	(0.093)	0.0000	0.0000	0
2021/03/04	R197	04/11/2021			Bond Future	318.6143	318.6143	318.3188	318.3188	(0.093)	0.0000	0.0000	0
2021/03/04	R197	03/02/2022			Bond Future	314.1690	314.1690	313.8697	313.8697	(0.095)	0.0000	0.0000	0
2021/03/04	R202	06/05/2021			Bond Future	226.6679	226.6679	226.6813	226.6813	0.006	0.0000	0.0000	8,028
2021/03/04	R202	05/08/2021			Bond Future	224.8879	224.8879	224.9007	224.9007	0.006	0.0000	0.0000	0
2021/03/04	R202	04/11/2021			Bond Future	227.4003	227.4003	227.4126	227.4126	0.005	0.0000	0.0000	0
2021/03/04	R202	03/02/2022			Bond Future	225.7060	225.7060	225.7181	225.7181	0.005	0.0000	0.0000	0
2021/03/04	R209	06/05/2021	12.23	Call	Bond Future	9,202.0200	9.2020	8,735.8800	8.7359	(5.066)	0	0	0
2021/03/04	R209	06/05/2021	12.23	Put	Bond Future	93.8100	0.0938	110.4300	0.1104	17.717	0	0	0
2021/03/04	R209	06/05/2021	12.22	Call	Bond Future	9,157.8300	9.1578	8,692.0500	8.6921	(5.086)	0	0	0
2021/03/04	R209	06/05/2021	12.22	Put	Bond Future	96.0200	0.0960	113.0000	0.1130	17.684	0	0	0
2021/03/04	R209	06/05/2021	9.50	Put	Bond Future	6,126.9700	6.1270	6,544.6700	6.5447	6.817	0	0	0
2021/03/04	R209	06/05/2021	9.50	Call	Bond Future	306.0200	0.3060	240.9600	0.2410	(21.260)	0	0	2,150
2021/03/04	R209	06/05/2021	10.35	Call	Bond Future	1,744.2200	1.7442	1,513.2400	1.5132	(13.243)	0	0	500
2021/03/04	R209	06/05/2021	9.75	Put	Bond Future	4,805.0100	4.8050	5,183.0500	5.1830	7.868	0	0	0
2021/03/04	R209	06/05/2021	9.75	Call	Bond Future	562.1700	0.5622	457.4500	0.4574	(18.628)	0	0	5,050
2021/03/04	R209	06/05/2021	11.00	Call	Bond Future	3,914.0800	3.9141	3,555.8000	3.5558	(9.154)	0	0	0
2021/03/04	R209	06/05/2021	11.00	Put	Bond Future	939.3400	0.9393	1,063.8200	1.0638	13.252	0	0	3,500
2021/03/04	R209	06/05/2021	10.00	Put	Bond Future	3,665.6700	3.6657	3,994.1700	3.9942	8.962	0	0	0
2021/03/04	R209	06/05/2021	10.00	Call	Bond Future	954.0200	0.9540	799.7600	0.7998	(16.169)	0	0	0
2021/03/04	R209	06/05/2021	12.25	Call	Bond Future	9,290.3800	9.2904	8,823.5600	8.8236	(5.025)	0	0	0
2021/03/04	R209	06/05/2021	12.25	Put	Bond Future	89.5200	0.0895	105.4600	0.1055	17.806	0	0	9,150
2021/03/04	R209	06/05/2021			Bond Future	10.4620	69.2473	10.5470	68.7645	0.812	0.0000	0.0000	27,136
2021/03/04	R209	06/05/2021	12.24	Call	Bond Future	9,246.2100	9.2462	8,779.7300	8.7797	(5.045)	0	0	0
2021/03/04	R209	06/05/2021	12.24	Put	Bond Future	91.6400	0.0916	107.9200	0.1079	17.765	0	0	0
2021/03/04	R209	06/05/2021	10.35	Put	Bond Future	2,388.0200	2.3880	2,639.8000	2.6398	10.543	0	0	0
2021/03/04	R209	06/05/2021	10.60	Call	Bond Future	2,474.8600	2.4749	2,190.1400	2.1901	(11.504)	0	0	0
2021/03/04	R209	06/05/2021	10.60	Put	Bond Future	1,693.7200	1.6937	1,891.7600	1.8918	11.693	0	0	6,250
2021/03/04	R209	06/05/2021	11.60	Call	Bond Future	6,438.2800	6.4383	6,009.5700	6.0096	(6.659)	0	0	0
2021/03/04	R209	06/05/2021	11.60	Put	Bond Future	361.3800	0.3614	415.4300	0.4154	14.957	0	0	3,750
2021/03/04	R209	06/05/2021	10.25	Put	Bond Future	2,717.5100	2.7175	2,991.3700	2.9914	10.078	0	0	0
2021/03/04	R209	06/05/2021	10.25	Call	Bond Future	1,491.7200	1.4917	1,282.8200	1.2828	(14.004)	0	0	5,325
2021/03/04	R209	06/05/2021	11.25	Call	Bond Future	4,937.2500	4.9373	4,544.2900	4.5443	(7.959)	0	0	0
2021/03/04	R209	06/05/2021	11.25	Put	Bond Future	643.2900	0.6433	733.0900	0.7331	13.959	0	0	9,150
2021/03/04	R209	05/08/2021	11.81	Call	Bond Future	7,094.2500	7.0942	6,704.4500	6.7045	(5.495)	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
2021/03/04	R209	05/08/2021	11.81	Put	Bond Future	1,062.5000	1.0625	1,160.8500	1.1608	9.256	0	0	0
2021/03/04	R209	05/08/2021			Bond Future	10.6505	69.9852	10.7387	69.4970	0.828	0.0000	0.0000	0
2021/03/04	R209	05/08/2021	11.80	Call	Bond Future	7,057.6400	7.0576	6,668.7000	6.6687	(5.511)	0	0	0
2021/03/04	R209	05/08/2021	11.80	Put	Bond Future	1,074.5200	1.0745	1,173.7300	1.1737	9.233	0	0	0
2021/03/04	R209	05/08/2021	11.79	Call	Bond Future	7,021.0800	7.0211	6,633.0200	6.6330	(5.527)	0	0	0
2021/03/04	R209	05/08/2021	11.79	Put	Bond Future	1,086.6500	1.0867	1,186.7400	1.1867	9.211	0	0	0
2021/03/04	R209	04/11/2021	10.50	Call	Bond Future	2,982.2900	2.9823	2,757.2000	2.7572	(7.548)	0	0	0
2021/03/04	R209	04/11/2021	12.00	Call	Bond Future	7,597.4800	7.5975	7,224.9000	7.2249	(4.904)	0	0	0
2021/03/04	R209	04/11/2021	12.00	Put	Bond Future	1,698.7400	1.6987	1,819.8600	1.8199	7.130	0	0	5,500
2021/03/04	R209	04/11/2021	12.19	Call	Bond Future	8,233.4900	8.2335	7,846.7000	7.8467	(4.698)	0	0	0
2021/03/04	R209	04/11/2021	12.19	Put	Bond Future	1,442.6200	1.4426	1,549.5300	1.5495	7.411	0	0	0
2021/03/04	R209	04/11/2021	12.17	Call	Bond Future	8,165.8500	8.1659	7,780.5000	7.7805	(4.719)	0	0	0
2021/03/04	R209	04/11/2021			Bond Future	10.8379	67.6107	10.9294	67.1170	0.845	0.0000	0.0000	1,795
2021/03/04	R209	04/11/2021	10.50	Put	Bond Future	4,850.6100	4.8506	5,119.2200	5.1192	5.538	0	0	5,500
2021/03/04	R209	04/11/2021	9.50	Put	Bond Future	8,976.4700	8.9765	9,356.5800	9.3566	4.235	0	0	0
2021/03/04	R209	04/11/2021	9.50	Call	Bond Future	1,125.7400	1.1257	1,012.1500	1.0122	(10.090)	0	0	3,750
2021/03/04	R209	04/11/2021	12.18	Call	Bond Future	8,199.6500	8.1997	7,813.5800	7.8136	(4.708)	0	0	0
2021/03/04	R209	04/11/2021	12.18	Put	Bond Future	1,455.2600	1.4553	1,562.8900	1.5629	7.396	0	0	0
2021/03/04	R209	04/11/2021	12.17	Put	Bond Future	1,467.9900	1.4680	1,576.3400	1.5763	7.381	0	0	0
2021/03/04	R209	03/02/2022	11.03	Call	Bond Future	4,366.6800	4.3667	4,099.4600	4.0995	(6.120)	0	0	0
2021/03/04	R209	03/02/2022	11.03	Put	Bond Future	4,387.4500	4.3875	4,619.5900	4.6196	5.291	0	0	0
2021/03/04	R209	03/02/2022	11.02	Call	Bond Future	4,339.9300	4.3399	4,073.6800	4.0737	(6.135)	0	0	0
2021/03/04	R209	03/02/2022	11.02	Put	Bond Future	4,413.5800	4.4136	4,646.6900	4.6467	5.282	0	0	0
2021/03/04	R209	03/02/2022			Bond Future	11.0339	68.3708	11.1290	67.8714	0.861	0.0000	0.0000	0
2021/03/04	R209	03/02/2022	11.04	Call	Bond Future	4,393.7600	4.3938	4,125.5800	4.1256	(6.104)	0	0	0
2021/03/04	R209	03/02/2022	11.04	Put	Bond Future	4,361.7000	4.3617	4,592.8800	4.5929	5.300	0	0	0
2021/03/04	R210	06/05/2021			Bond Future	198.5469	198.5469	198.5543	198.5543	0.004	0.0000	0.0000	1,183
2021/03/04	R210	05/08/2021			Bond Future	200.7113	200.7113	200.7179	200.7179	0.003	0.0000	0.0000	0
2021/03/04	R210	04/11/2021			Bond Future	200.2134	200.2134	200.2197	200.2197	0.003	0.0000	0.0000	0
2021/03/04	R210	03/02/2022			Bond Future	202.5092	202.5092	202.5153	202.5153	0.003	0.0000	0.0000	0
2021/03/04	R212	06/05/2021			Bond Future	171.3257	171.3257	171.3063	171.3063	(0.011)	0.0000	0.0000	3,114
2021/03/04	R212	05/08/2021			Bond Future	170.8613	170.8613	170.8411	170.8411	(0.012)	0.0000	0.0000	0
2021/03/04	R212	04/11/2021			Bond Future	172.7703	172.7703	172.7494	172.7494	(0.012)	0.0000	0.0000	0
2021/03/04	R213	06/05/2021	11.91	Call	Bond Future	12,015.3300	12.0153	11,712.4100	11.7124	(2.521)	0	0	0
2021/03/04	R213	06/05/2021	11.91	Put	Bond Future	9.4700	0.0095	10.6000	0.0106	11.932	0	0	0
2021/03/04	R213	06/05/2021			Bond Future	9.5429	85.3863	9.5973	85.0823	0.570	0.0000	0.0000	9,143
2021/03/04	R213	06/05/2021	11.90	Call	Bond Future	11,969.8600	11.9699	11,666.9700	11.6670	(2.530)	0	0	0
2021/03/04	R213	06/05/2021	11.90	Put	Bond Future	9.7800	0.0098	10.9400	0.0109	11.861	0	0	0
2021/03/04	R213	06/05/2021	11.89	Call	Bond Future	11,924.3600	11.9244	11,621.5100	11.6215	(2.540)	0	0	0
2021/03/04	R213	06/05/2021	11.89	Put	Bond Future	10.1000	0.0101	11.3000	0.0113	11.881	0	0	0
2021/03/04	R213	05/08/2021	10.14	Put	Bond Future	1,901.4500	1.9015	2,008.0400	2.0080	5.606	0	0	0
2021/03/04	R213	05/08/2021	9.34	Put	Bond Future	4,028.6500	4.0287	4,210.9700	4.2110	4.526	0	0	0
2021/03/04	R213	05/08/2021	9.34	Call	Bond Future	1,792.7200	1.7927	1,667.4200	1.6674	(6.989)	0	0	0
2021/03/04	R213	05/08/2021	10.85	Call	Bond Future	6,660.7700	6.6608	6,410.9500	6.4110	(3.751)	0	0	0
2021/03/04	R213	05/08/2021	10.85	Put	Bond Future	921.9200	0.9219	979.7200	0.9797	6.270	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
2021/03/04	R213	05/08/2021	10.84	Call	Bond Future	6,622.7600	6.6228	6,373.5200	6.3735	(3.763)	0	0	0
2021/03/04	R213	05/08/2021	10.84	Put	Bond Future	933.4500	0.9334	991.8300	0.9918	6.254	0	0	0
2021/03/04	R213	05/08/2021			Bond Future	9.7443	86.2958	9.8010	85.9882	0.582	0.0000	0.0000	0
2021/03/04	R213	05/08/2021	10.78	Call	Bond Future	6,396.2600	6.3963	6,150.5900	6.1506	(3.841)	0	0	0
2021/03/04	R213	05/08/2021	10.78	Put	Bond Future	1,005.0700	1.0051	1,067.0200	1.0670	6.164	0	0	0
2021/03/04	R213	05/08/2021	10.14	Call	Bond Future	4,017.2000	4.0172	3,816.1700	3.8162	(5.004)	0	0	0
2021/03/04	R213	05/08/2021	10.86	Call	Bond Future	6,698.8600	6.6989	6,448.4600	6.4485	(3.738)	0	0	0
2021/03/04	R213	05/08/2021	10.86	Put	Bond Future	910.5100	0.9105	967.7300	0.9677	6.284	0	0	0
2021/03/04	R213	04/11/2021	11.10	Put	Bond Future	1,450.0400	1.4500	1,521.5700	1.5216	4.933	0	0	0
2021/03/04	R213	04/11/2021	11.11	Call	Bond Future	7,285.3000	7.2853	7,045.1400	7.0451	(3.297)	0	0	0
2021/03/04	R213	04/11/2021	11.09	Put	Bond Future	1,463.5800	1.4636	1,535.6200	1.5356	4.922	0	0	0
2021/03/04	R213	04/11/2021			Bond Future	9.9470	83.7104	10.0062	83.3992	0.595	0.0000	0.0000	0
2021/03/04	R213	04/11/2021	11.10	Call	Bond Future	7,250.7900	7.2508	7,011.1500	7.0112	(3.305)	0	0	0
2021/03/04	R213	04/11/2021	11.11	Put	Bond Future	1,436.6000	1.4366	1,507.6100	1.5076	4.943	0	0	0
2021/03/04	R213	04/11/2021	11.09	Call	Bond Future	7,216.3500	7.2163	6,977.2200	6.9772	(3.314)	0	0	0
2021/03/04	R213	03/02/2022	8.80	Put	Bond Future	8,655.3200	8.6553	8,891.1300	8.8911	2.724	0	0	0
2021/03/04	R213	03/02/2022	8.80	Call	Bond Future	1,277.0600	1.2771	1,198.0300	1.1980	(6.188)	0	0	102
2021/03/04	R213	03/02/2022	9.58	Put	Bond Future	5,613.4800	5.6135	5,799.4500	5.7995	3.313	0	0	200
2021/03/04	R213	03/02/2022	8.63	Put	Bond Future	9,441.0700	9.4411	9,686.1300	9.6861	2.596	0	0	0
2021/03/04	R213	03/02/2022	8.63	Call	Bond Future	1,085.4600	1.0855	1,015.6800	1.0157	(6.429)	0	0	200
2021/03/04	R213	03/02/2022	9.98	Call	Bond Future	3,472.5000	3.4725	3,316.2200	3.3162	(4.501)	0	0	0
2021/03/04	R213	03/02/2022	9.98	Put	Bond Future	4,428.4400	4.4284	4,587.0000	4.5870	3.580	0	0	0
2021/03/04	R213	03/02/2022			Bond Future	10.1657	84.6511	10.2275	84.3363	0.608	0.0000	0.0000	0
2021/03/04	R213	03/02/2022	10.25	Call	Bond Future	4,177.6700	4.1777	4,003.5800	4.0036	(4.167)	0	0	0
2021/03/04	R213	03/02/2022	10.25	Put	Bond Future	3,748.7300	3.7487	3,889.4800	3.8895	3.755	0	0	102
2021/03/04	R213	03/02/2022	9.76	Call	Bond Future	2,946.0600	2.9461	2,804.7700	2.8048	(4.796)	0	0	0
2021/03/04	R213	03/02/2022	9.76	Put	Bond Future	5,053.0500	5.0531	5,226.6000	5.2266	3.435	0	0	102
2021/03/04	R213	03/02/2022	10.15	Call	Bond Future	3,909.3200	3.9093	3,741.7400	3.7417	(4.287)	0	0	0
2021/03/04	R213	03/02/2022	10.15	Put	Bond Future	3,989.7700	3.9898	4,137.0300	4.1370	3.691	0	0	200
2021/03/04	R213	03/02/2022	9.58	Call	Bond Future	2,549.3000	2.5493	2,420.4300	2.4204	(5.055)	0	0	0
2021/03/04	R213	03/02/2022	9.97	Call	Bond Future	3,447.8600	3.4479	3,292.2500	3.2923	(4.513)	0	0	0
2021/03/04	R213	03/02/2022	9.97	Put	Bond Future	4,455.6700	4.4557	4,614.9000	4.6149	3.574	0	0	0
2021/03/04	R213	03/02/2022	9.96	Call	Bond Future	3,422.9900	3.4230	3,268.0500	3.2681	(4.526)	0	0	0
2021/03/04	R213	03/02/2022	9.96	Put	Bond Future	4,482.7200	4.4827	4,642.6200	4.6426	3.567	0	0	0
2021/03/04	R214	06/05/2021	12.26	Call	Bond Future	7,431.4800	7.4315	7,248.2000	7.2482	(2.466)	0	0	0
2021/03/04	R214	06/05/2021	12.26	Put	Bond Future	270.9900	0.2710	281.6300	0.2816	3.926	0	0	0
2021/03/04	R214	06/05/2021	12.25	Call	Bond Future	7,389.2300	7.3892	7,206.1500	7.2062	(2.478)	0	0	0
2021/03/04	R214	06/05/2021	12.25	Put	Bond Future	276.2500	0.2763	287.0900	0.2871	3.924	0	0	0
2021/03/04	R214	06/05/2021			Bond Future	10.8894	65.8788	10.9233	65.6849	0.311	0.0000	0.0000	13,936
2021/03/04	R214	06/05/2021	12.27	Call	Bond Future	7,473.7500	7.4738	7,290.2600	7.2903	(2.455)	0	0	0
2021/03/04	R214	06/05/2021	12.27	Put	Bond Future	265.8200	0.2658	276.2500	0.2763	3.924	0	0	0
2021/03/04	R214	05/08/2021	12.03	Put	Bond Future	1,457.5200	1.4575	1,499.3100	1.4993	2.867	0	0	0
2021/03/04	R214	05/08/2021	12.01	Call	Bond Future	6,369.1700	6.3692	6,215.4800	6.2155	(2.413)	0	0	0
2021/03/04	R214	05/08/2021			Bond Future	11.0782	66.5805	11.1134	66.3843	0.318	0.0000	0.0000	0
2021/03/04	R214	05/08/2021	12.02	Call	Bond Future	6,403.3200	6.4033	6,249.2800	6.2493	(2.406)	0	0	0
2021/03/04	R214	05/08/2021	12.02	Put	Bond Future	1,472.3300	1.4723	1,514.4700	1.5145	2.862	0	0	0
2021/03/04	R214	05/08/2021	12.03	Call	Bond Future	6,437.5300	6.4375	6,283.1400	6.2831	(2.398)	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
2021/03/04	R214	05/08/2021	12.01	Put	Bond Future	1,487.2600	1.4873	1,529.7500	1.5297	2.857	0	0	0
2021/03/04	R214	04/11/2021	12.47	Call	Bond Future	7,828.7000	7.8287	7,673.6900	7.6737	(1.980)	0	0	0
2021/03/04	R214	04/11/2021	12.46	Call	Bond Future	7,796.7900	7.7968	7,642.0600	7.6421	(1.985)	0	0	0
2021/03/04	R214	04/11/2021	12.46	Put	Bond Future	1,802.8600	1.8029	1,846.6000	1.8466	2.426	0	0	0
2021/03/04	R214	04/11/2021			Bond Future	11.2656	64.0316	11.3022	63.8331	0.325	0.0000	0.0000	0
2021/03/04	R214	04/11/2021	12.47	Put	Bond Future	1,788.5400	1.7885	1,832.0000	1.8320	2.430	0	0	0
2021/03/04	R214	04/11/2021	12.48	Call	Bond Future	7,860.6300	7.8606	7,705.3500	7.7053	(1.975)	0	0	0
2021/03/04	R214	04/11/2021	12.48	Put	Bond Future	1,774.3100	1.7743	1,817.5000	1.8175	2.434	0	0	0
2021/03/04	R214	03/02/2022	11.40	Put	Bond Future	4,709.5800	4.7096	4,799.4200	4.7994	1.908	0	0	0
2021/03/04	R214	03/02/2022	11.41	Call	Bond Future	4,390.4300	4.3904	4,279.0600	4.2791	(2.537)	0	0	0
2021/03/04	R214	03/02/2022	11.39	Put	Bond Future	4,736.3500	4.7363	4,826.5700	4.8266	1.905	0	0	0
2021/03/04	R214	03/02/2022			Bond Future	11.4651	64.7513	11.5032	64.5504	0.332	0.0000	0.0000	0
2021/03/04	R214	03/02/2022	11.40	Call	Bond Future	4,364.0000	4.3640	4,253.0100	4.2530	(2.543)	0	0	0
2021/03/04	R214	03/02/2022	11.41	Put	Bond Future	4,682.7000	4.6827	4,772.1600	4.7722	1.910	0	0	0
2021/03/04	R214	03/02/2022	11.39	Call	Bond Future	4,337.3900	4.3374	4,226.7800	4.2268	(2.550)	0	0	0
2021/03/04	R248	06/05/2021	12.36	Call	Bond Future	9,379.4700	9.3795	9,146.5100	9.1465	(2.484)	0	0	0
2021/03/04	R248	06/05/2021	12.36	Put	Bond Future	213.6500	0.2136	223.7500	0.2238	4.727	0	0	0
2021/03/04	R248	06/05/2021	10.20	Call	Bond Future	441.0100	0.4410	393.4700	0.3935	(10.780)	0	0	1,200
2021/03/04	R248	06/05/2021	10.80	Put	Bond Future	2,890.1900	2.8902	3,009.2100	3.0092	4.118	0	0	0
2021/03/04	R248	06/05/2021	10.80	Call	Bond Future	1,867.6800	1.8677	1,743.6400	1.7436	(6.641)	0	0	1,200
2021/03/04	R248	06/05/2021			Bond Future	10.9408	82.8127	10.9747	82.5696	0.310	0.0000	0.0000	134,821
2021/03/04	R248	06/05/2021	12.35	Call	Bond Future	9,326.2100	9.3262	9,093.4700	9.0935	(2.496)	0	0	0
2021/03/04	R248	06/05/2021	12.35	Put	Bond Future	218.3900	0.2184	228.7100	0.2287	4.725	0	0	0
2021/03/04	R248	06/05/2021	12.34	Call	Bond Future	9,272.9500	9.2729	9,040.4300	9.0404	(2.508)	0	0	0
2021/03/04	R248	06/05/2021	12.34	Put	Bond Future	223.2200	0.2232	233.7600	0.2338	4.722	0	0	0
2021/03/04	R248	06/05/2021	10.20	Put	Bond Future	6,086.5400	6.0865	6,282.0600	6.2821	3.212	0	0	0
2021/03/04	R248	05/08/2021	10.30	Call	Bond Future	1,310.2500	1.3103	1,237.9400	1.2379	(5.519)	0	0	1,300
2021/03/04	R248	05/08/2021	10.90	Put	Bond Future	4,572.1900	4.5722	4,696.8500	4.6969	2.726	0	0	0
2021/03/04	R248	05/08/2021	10.90	Call	Bond Future	2,925.8300	2.9258	2,804.5800	2.8046	(4.144)	0	0	1,300
2021/03/04	R248	05/08/2021	10.60	Put	Bond Future	5,901.4300	5.9014	6,050.4200	6.0504	2.525	0	0	0
2021/03/04	R248	05/08/2021	10.60	Call	Bond Future	2,036.6400	2.0366	1,939.7200	1.9397	(4.759)	0	0	1,300
2021/03/04	R248	05/08/2021	12.51	Put	Bond Future	968.6300	0.9686	1,002.4100	1.0024	3.487	0	0	0
2021/03/04	R248	05/08/2021	12.52	Call	Bond Future	9,679.8400	9.6798	9,467.3800	9.4674	(2.195)	0	0	0
2021/03/04	R248	05/08/2021	12.50	Put	Bond Future	980.0800	0.9801	1,014.2000	1.0142	3.481	0	0	0
2021/03/04	R248	05/08/2021			Bond Future	11.1321	83.6947	11.1675	83.4488	0.318	0.0000	0.0000	0
2021/03/04	R248	05/08/2021	10.00	Put	Bond Future	9,391.0300	9.3910	9,587.7900	9.5878	2.095	0	0	0
2021/03/04	R248	05/08/2021	10.00	Call	Bond Future	760.0400	0.7600	710.8900	0.7109	(6.467)	0	0	1,300
2021/03/04	R248	05/08/2021	10.30	Put	Bond Future	7,501.0200	7.5010	7,674.6200	7.6746	2.314	0	0	0
2021/03/04	R248	05/08/2021	12.51	Call	Bond Future	9,634.5400	9.6345	9,422.4100	9.4224	(2.202)	0	0	0
2021/03/04	R248	05/08/2021	12.52	Put	Bond Future	957.2900	0.9573	990.7400	0.9907	3.494	0	0	0
2021/03/04	R248	05/08/2021	12.50	Call	Bond Future	9,589.2600	9.5893	9,377.4700	9.3775	(2.209)	0	0	0
2021/03/04	R248	04/11/2021	12.85	Call	Bond Future	10,692.4000	10.6924	10,485.5100	10.4855	(1.935)	0	0	0
2021/03/04	R248	04/11/2021	12.85	Put	Bond Future	1,451.9500	1.4519	1,493.8700	1.4939	2.887	0	0	0
2021/03/04	R248	04/11/2021			Bond Future	11.3222	80.1987	11.3591	79.9499	0.326	0.0000	0.0000	0
2021/03/04	R248	04/11/2021	12.84	Call	Bond Future	10,651.3800	10.6514	10,444.7900	10.4448	(1.940)	0	0	0
2021/03/04	R248	04/11/2021	12.84	Put	Bond Future	1,464.9600	1.4650	1,507.1800	1.5072	2.882	0	0	0
2021/03/04	R248	04/11/2021	12.83	Call	Bond Future	10,610.3800	10.6104	10,404.1000	10.4041	(1.944)	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
2021/03/04	R248	04/11/2021	12.83	Put	Bond Future	1,478.0700	1.4781	1,520.6000	1.5206	2.877	0	0	0
2021/03/04	R248	03/02/2022	11.48	Call	Bond Future	5,083.9700	5.0840	4,945.4800	4.9455	(2.724)	0	0	0
2021/03/04	R248	03/02/2022	11.49	Put	Bond Future	5,347.4500	5.3475	5,460.2000	5.4602	2.108	0	0	0
2021/03/04	R248	03/02/2022	11.47	Call	Bond Future	5,051.2600	5.0513	4,913.2800	4.9133	(2.732)	0	0	0
2021/03/04	R248	03/02/2022			Bond Future	11.5251	81.1002	11.5636	80.8484	0.334	0.0000	0.0000	0
2021/03/04	R248	03/02/2022	11.48	Put	Bond Future	5,380.2600	5.3803	5,493.5300	5.4935	2.105	0	0	0
2021/03/04	R248	03/02/2022	11.49	Call	Bond Future	5,117.0800	5.1171	4,978.0700	4.9781	(2.717)	0	0	0
2021/03/04	R248	03/02/2022	11.47	Put	Bond Future	5,413.5800	5.4136	5,527.3600	5.5274	2.102	0	0	0

**Total**

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