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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/03/2021 TO 05/03/2021

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
2021/03/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	2025	06/05/2021		Bond Future	150.0864	150.0864	150.0880	150.0880	0.001	0.0000	0.0000	7,795
2021/03/05	2025	05/08/2021		Bond Future	150.1915	150.1915	150.1925	150.1925	0.001	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
2021/03/05	2025	04/11/2021			Bond Future	151.8689	151.8689	151.8696	151.8696	0.000	0.0000	0.0000	0
2021/03/05	2025	03/02/2022			Bond Future	152.0523	152.0523	152.0528	152.0528	0.000	0.0000	0.0000	0
2021/03/05	2029	06/05/2021			Bond Future	107.0044	107.0044	106.5383	106.5383	(0.436)	0.0000	0.0000	2,382
2021/03/05	2029	05/08/2021			Bond Future	108.1705	108.1705	107.6989	107.6989	(0.436)	0.0000	0.0000	0
2021/03/05	2029	04/11/2021			Bond Future	108.2281	108.2281	107.7510	107.7510	(0.441)	0.0000	0.0000	0
2021/03/05	2029	03/02/2022			Bond Future	109.4690	109.4690	108.9862	108.9862	(0.441)	0.0000	0.0000	0
2021/03/05	2030	06/05/2021	11.70	Call	Bond Future	12,495.4300	12.4954	11,762.7000	11.7627	(5.864)	0	0	0
2021/03/05	2030	06/05/2021	11.70	Put	Bond Future	4.4900	0.0045	6.7500	0.0068	50.334	0	0	0
2021/03/05	2030	06/05/2021	11.69	Call	Bond Future	12,449.1200	12.4491	11,716.4600	11.7165	(5.885)	0	0	0
2021/03/05	2030	06/05/2021	11.69	Put	Bond Future	4.6600	0.0047	6.9900	0.0070	50.000	0	0	0
2021/03/05	2030	06/05/2021	8.90	Call	Bond Future	928.5000	0.9285	695.6200	0.6956	(25.081)	0	0	0
2021/03/05	2030	06/05/2021	9.00	Call	Bond Future	1,134.7700	1.1348	865.9900	0.8660	(23.686)	0	0	0
2021/03/05	2030	06/05/2021	9.00	Put	Bond Future	2,590.0400	2.5900	3,056.2500	3.0563	18.000	0	0	5,000
2021/03/05	2030	06/05/2021	9.25	Call	Bond Future	1,761.3200	1.7613	1,399.6300	1.3996	(20.535)	0	0	0
2021/03/05	2030	06/05/2021	9.25	Put	Bond Future	1,798.7600	1.7988	2,172.0600	2.1721	20.753	0	0	0
2021/03/05	2030	06/05/2021	9.35	Call	Bond Future	2,059.7000	2.0597	1,661.0200	1.6610	(19.356)	0	0	0
2021/03/05	2030	06/05/2021	9.27	Put	Bond Future	1,744.1300	1.7441	2,109.9800	2.1100	20.976	0	0	0
2021/03/05	2030	06/05/2021	9.27	Call	Bond Future	1,818.9200	1.8189	1,449.7800	1.4498	(20.294)	0	0	300
2021/03/05	2030	06/05/2021	10.95	Call	Bond Future	8,956.0400	8.9560	8,241.4900	8.2415	(7.978)	0	0	0
2021/03/05	2030	06/05/2021	10.95	Put	Bond Future	51.5500	0.0516	71.9900	0.0720	39.651	0	0	300
2021/03/05	2030	06/05/2021	9.92	Call	Bond Future	4,206.0700	4.2061	3,630.6400	3.6306	(13.681)	0	0	0
2021/03/05	2030	06/05/2021	7.97	Call	Bond Future	70.9400	0.0709	42.9800	0.0430	(39.414)	0	0	700
2021/03/05	2030	06/05/2021	10.04	Call	Bond Future	4,728.7400	4.7287	4,126.5700	4.1266	(12.734)	0	0	0
2021/03/05	2030	06/05/2021	10.04	Put	Bond Future	463.7200	0.4637	596.5400	0.5965	28.642	0	0	0
2021/03/05	2030	06/05/2021	9.15	Put	Bond Future	2,091.9700	2.0920	2,502.6900	2.5027	19.633	0	0	0
2021/03/05	2030	06/05/2021	9.15	Call	Bond Future	1,490.7300	1.4907	1,166.4600	1.1665	(21.752)	0	0	0
2021/03/05	2030	06/05/2021			Bond Future	9.2567	94.7767	9.3883	94.0418	1.422	0.0000	0.0000	113,151
2021/03/05	2030	06/05/2021	11.71	Call	Bond Future	12,541.7100	12.5417	11,808.9100	11.8089	(5.843)	0	0	0
2021/03/05	2030	06/05/2021	11.71	Put	Bond Future	4.3300	0.0043	6.5200	0.0065	50.577	0	0	0
2021/03/05	2030	06/05/2021	8.95	Call	Bond Future	1,028.3000	1.0283	777.6400	0.7776	(24.376)	0	0	0
2021/03/05	2030	06/05/2021	8.95	Put	Bond Future	2,770.4800	2.7705	3,254.8100	3.2548	17.482	0	0	2,500
2021/03/05	2030	06/05/2021	8.36	Put	Bond Future	5,454.1200	5.4541	6,108.8000	6.1088	12.003	0	0	0
2021/03/05	2030	06/05/2021	8.36	Call	Bond Future	239.7400	0.2397	159.4300	0.1594	(33.499)	0	0	0
2021/03/05	2030	06/05/2021	8.86	Put	Bond Future	3,114.8900	3.1149	3,630.9200	3.6309	16.567	0	0	0
2021/03/05	2030	06/05/2021	8.86	Call	Bond Future	853.4100	0.8534	634.4500	0.6345	(25.657)	0	0	0
2021/03/05	2030	06/05/2021	8.90	Put	Bond Future	2,958.7300	2.9587	3,460.8400	3.4608	16.970	0	0	2,500
2021/03/05	2030	06/05/2021	9.35	Put	Bond Future	1,537.7500	1.5378	1,874.0600	1.8741	21.870	0	0	0
2021/03/05	2030	06/05/2021	8.77	Put	Bond Future	3,484.0800	3.4841	4,030.2700	4.0303	15.677	0	0	0
2021/03/05	2030	06/05/2021	8.77	Call	Bond Future	699.6200	0.6996	510.8200	0.5108	(26.986)	0	0	300
2021/03/05	2030	06/05/2021	9.92	Put	Bond Future	577.6500	0.5777	737.2100	0.7372	27.622	0	0	700
2021/03/05	2030	06/05/2021	9.22	Call	Bond Future	1,677.4000	1.6774	1,326.9400	1.3269	(20.893)	0	0	0
2021/03/05	2030	06/05/2021	9.22	Put	Bond Future	1,883.5200	1.8835	2,268.0500	2.2681	20.415	0	0	700
2021/03/05	2030	06/05/2021	7.97	Put	Bond Future	7,670.8500	7.6709	8,377.8800	8.3779	9.217	0	0	0
2021/03/05	2030	06/05/2021	10.74	Call	Bond Future	7,955.4700	7.9555	7,254.6200	7.2546	(8.810)	0	0	0
2021/03/05	2030	06/05/2021	10.74	Put	Bond Future	92.8300	0.0928	126.9700	0.1270	36.777	0	0	0
2021/03/05	2030	05/08/2021	10.30	Put	Bond Future	1,135.6300	1.1356	1,329.5100	1.3295	17.072	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/05	2030	05/08/2021	8.78	Put	Bond Future	4,987.4500	4.9875	5,522.9100	5.5229	10.736	0	0	0
2021/03/05	2030	05/08/2021	8.78	Call	Bond Future	1,127.2800	1.1273	919.5700	0.9196	(18.426)	0	0	200
2021/03/05	2030	05/08/2021	7.70	Put	Bond Future	10,473.5700	10.4736	11,170.8500	11.1709	6.658	0	0	0
2021/03/05	2030	05/08/2021	9.45	Call	Bond Future	2,603.8000	2.6038	2,235.0500	2.2350	(14.162)	0	0	600
2021/03/05	2030	05/08/2021	12.10	Call	Bond Future	12,979.6800	12.9797	12,256.5100	12.2565	(5.572)	0	0	0
2021/03/05	2030	05/08/2021	12.10	Put	Bond Future	73.9300	0.0739	93.9300	0.0939	27.053	0	0	600
2021/03/05	2030	05/08/2021	10.42	Call	Bond Future	5,949.7700	5.9498	5,381.1400	5.3811	(9.557)	0	0	0
2021/03/05	2030	05/08/2021	10.42	Put	Bond Future	1,001.9600	1.0020	1,176.5000	1.1765	17.420	0	0	0
2021/03/05	2030	05/08/2021	10.41	Call	Bond Future	5,910.0000	5.9100	5,342.9300	5.3429	(9.595)	0	0	0
2021/03/05	2030	05/08/2021	10.41	Put	Bond Future	1,012.6400	1.0126	1,188.7400	1.1887	17.390	0	0	0
2021/03/05	2030	05/08/2021			Bond Future	9.4736	91.7809	9.6115	91.0377	1.455	0.0000	0.0000	0
2021/03/05	2030	05/08/2021	10.30	Call	Bond Future	5,475.5500	5.4755	4,926.2600	4.9263	(10.032)	0	0	0
2021/03/05	2030	05/08/2021	7.70	Call	Bond Future	177.9300	0.1779	132.0400	0.1320	(25.791)	0	0	200
2021/03/05	2030	05/08/2021	8.95	Put	Bond Future	4,328.5500	4.3286	4,824.6900	4.8247	11.462	0	0	0
2021/03/05	2030	05/08/2021	8.95	Call	Bond Future	1,433.5000	1.4335	1,186.4700	1.1865	(17.233)	0	0	600
2021/03/05	2030	05/08/2021	9.45	Put	Bond Future	2,732.0200	2.7320	3,106.4400	3.1064	13.705	0	0	0
2021/03/05	2030	05/08/2021	10.43	Call	Bond Future	5,989.7800	5.9898	5,419.6200	5.4196	(9.519)	0	0	0
2021/03/05	2030	05/08/2021	10.43	Put	Bond Future	991.5600	0.9916	1,164.5700	1.1646	17.448	0	0	0
2021/03/05	2030	04/11/2021	8.27	Put	Bond Future	8,562.5500	8.5625	9,181.7100	9.1817	7.231	0	0	0
2021/03/05	2030	04/11/2021	8.27	Call	Bond Future	760.7100	0.7607	628.3200	0.6283	(17.403)	0	0	300
2021/03/05	2030	04/11/2021	8.77	Put	Bond Future	6,335.2200	6.3352	6,876.0500	6.8761	8.537	0	0	0
2021/03/05	2030	04/11/2021	11.44	Put	Bond Future	711.2100	0.7112	823.9500	0.8239	15.852	0	0	300
2021/03/05	2030	04/11/2021	10.60	Call	Bond Future	6,320.7600	6.3208	5,785.3600	5.7854	(8.471)	0	0	0
2021/03/05	2030	04/11/2021	10.60	Put	Bond Future	1,665.3000	1.6653	1,881.4500	1.8815	12.980	0	0	0
2021/03/05	2030	04/11/2021	10.59	Put	Bond Future	1,680.8100	1.6808	1,898.4400	1.8984	12.948	0	0	0
2021/03/05	2030	04/11/2021			Bond Future	9.6813	92.7853	9.8254	92.0338	1.489	0.0000	0.0000	0
2021/03/05	2030	04/11/2021	8.77	Call	Bond Future	1,392.2200	1.3922	1,181.5000	1.1815	(15.136)	0	0	300
2021/03/05	2030	04/11/2021	11.44	Call	Bond Future	9,355.7500	9.3558	8,716.9400	8.7169	(6.828)	0	0	0
2021/03/05	2030	04/11/2021	10.61	Call	Bond Future	6,354.3100	6.3543	5,817.4500	5.8175	(8.449)	0	0	0
2021/03/05	2030	04/11/2021	10.61	Put	Bond Future	1,649.8900	1.6499	1,864.5800	1.8646	13.012	0	0	0
2021/03/05	2030	04/11/2021	10.59	Call	Bond Future	6,287.2800	6.2873	5,753.3600	5.7534	(8.492)	0	0	0
2021/03/05	2030	03/02/2022	8.39	Put	Bond Future	9,114.3200	9.1143	9,722.4000	9.7224	6.672	0	0	0
2021/03/05	2030	03/02/2022	8.39	Call	Bond Future	1,000.4000	1.0004	848.3500	0.8483	(15.199)	0	0	101
2021/03/05	2030	03/02/2022	9.35	Call	Bond Future	2,502.7800	2.5028	2,205.2800	2.2053	(11.887)	0	0	0
2021/03/05	2030	03/02/2022	9.35	Put	Bond Future	5,378.1500	5.3782	5,840.7800	5.8408	8.602	0	0	101
2021/03/05	2030	03/02/2022	9.45	Call	Bond Future	2,717.8400	2.7178	2,403.6200	2.4036	(11.561)	0	0	0
2021/03/05	2030	03/02/2022	9.45	Put	Bond Future	5,068.3200	5.0683	5,514.2300	5.5142	8.798	0	0	0
2021/03/05	2030	03/02/2022			Bond Future	9.9069	89.8239	10.0580	89.0638	1.525	0.0000	0.0000	0
2021/03/05	2030	03/02/2022	9.78	Call	Bond Future	3,496.4200	3.4964	3,127.2900	3.1273	(10.557)	0	0	0
2021/03/05	2030	03/02/2022	9.78	Put	Bond Future	4,141.6000	4.1416	4,532.6000	4.5326	9.441	0	0	101
2021/03/05	2030	03/02/2022	9.43	Call	Bond Future	2,674.0400	2.6740	2,363.1600	2.3632	(11.626)	0	0	0
2021/03/05	2030	03/02/2022	9.43	Put	Bond Future	5,129.1900	5.1292	5,578.4400	5.5784	8.759	0	0	0
2021/03/05	2030	03/02/2022	9.44	Call	Bond Future	2,695.8900	2.6959	2,383.3400	2.3833	(11.594)	0	0	0
2021/03/05	2030	03/02/2022	9.44	Put	Bond Future	5,098.6900	5.0987	5,546.2700	5.5463	8.778	0	0	0
2021/03/05	2032	06/05/2021	12.12	Call	Bond Future	11,930.2800	11.9303	11,148.1500	11.1482	(6.556)	0	0	0
2021/03/05	2032	06/05/2021	12.12	Put	Bond Future	18.6300	0.0186	26.4300	0.0264	41.868	0	0	0
2021/03/05	2032	06/05/2021	12.57	Call	Bond Future	14,107.2700	14.1073	13,319.3900	13.3194	(5.585)	0	0	0

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2021/03/05	2032	06/05/2021			Bond Future	9.9509	89.7516	10.0821	88.9617	1.319	0.0000	0.0000	126,403
2021/03/05	2032	06/05/2021	12.11	Call	Bond Future	11,881.1600	11.8812	11,099.2500	11.0992	(6.581)	0	0	0
2021/03/05	2032	06/05/2021	12.11	Put	Bond Future	19.2100	0.0192	27.2300	0.0272	41.749	0	0	0
2021/03/05	2032	06/05/2021	12.10	Call	Bond Future	11,831.9900	11.8320	11,050.3100	11.0503	(6.606)	0	0	0
2021/03/05	2032	06/05/2021	12.10	Put	Bond Future	19.8000	0.0198	28.0500	0.0281	41.667	0	0	0
2021/03/05	2032	06/05/2021	12.57	Put	Bond Future	4.3200	0.0043	6.3700	0.0064	47.454	0	0	736
2021/03/05	2032	06/05/2021	10.33	Put	Bond Future	1,088.4200	1.0884	1,346.2600	1.3463	23.689	0	0	0
2021/03/05	2032	06/05/2021	10.33	Call	Bond Future	3,344.2600	3.3443	2,812.1700	2.8122	(15.911)	0	0	736
2021/03/05	2032	05/08/2021	11.37	Call	Bond Future	7,603.8900	7.6039	6,958.1700	6.9582	(8.492)	0	0	0
2021/03/05	2032	05/08/2021	11.37	Put	Bond Future	894.4400	0.8944	1,047.4400	1.0474	17.106	0	0	0
2021/03/05	2032	05/08/2021			Bond Future	10.1638	90.7076	10.3007	89.9089	1.347	0.0000	0.0000	0
2021/03/05	2032	05/08/2021	11.35	Call	Bond Future	7,521.1900	7.5212	6,878.4900	6.8785	(8.545)	0	0	0
2021/03/05	2032	05/08/2021	11.35	Put	Bond Future	917.1700	0.9172	1,073.1900	1.0732	17.011	0	0	0
2021/03/05	2032	05/08/2021	11.36	Call	Bond Future	7,562.5100	7.5625	6,918.2900	6.9183	(8.519)	0	0	0
2021/03/05	2032	05/08/2021	11.36	Put	Bond Future	905.7500	0.9058	1,060.2500	1.0603	17.058	0	0	0
2021/03/05	2032	04/11/2021	9.83	Call	Bond Future	2,377.4500	2.3775	2,070.8800	2.0709	(12.895)	0	0	700
2021/03/05	2032	04/11/2021	11.71	Put	Bond Future	1,337.7500	1.3378	1,515.0900	1.5151	13.257	0	0	0
2021/03/05	2032	04/11/2021	11.69	Call	Bond Future	8,420.0200	8.4200	7,792.3200	7.7923	(7.455)	0	0	0
2021/03/05	2032	04/11/2021	11.70	Call	Bond Future	8,457.8200	8.4578	7,828.8300	7.8288	(7.437)	0	0	0
2021/03/05	2032	04/11/2021			Bond Future	10.3772	87.5547	10.5200	86.7471	1.376	0.0000	0.0000	0
2021/03/05	2032	04/11/2021	9.83	Put	Bond Future	5,569.7500	5.5698	6,070.8100	6.0708	8.996	0	0	0
2021/03/05	2032	04/11/2021	12.81	Call	Bond Future	12,890.7400	12.8907	12,153.6100	12.1536	(5.718)	0	0	0
2021/03/05	2032	04/11/2021	12.81	Put	Bond Future	4,421.6500	0.4216	492.1500	0.4922	16.720	0	0	700
2021/03/05	2032	04/11/2021	11.71	Call	Bond Future	8,495.6900	8.4957	7,865.4000	7.8654	(7.419)	0	0	0
2021/03/05	2032	04/11/2021	11.69	Put	Bond Future	1,363.4200	1.3634	1,543.3500	1.5434	13.197	0	0	0
2021/03/05	2032	04/11/2021	9.33	Put	Bond Future	7,638.1800	7.6382	8,236.0900	8.2361	7.828	0	0	0
2021/03/05	2032	04/11/2021	9.33	Call	Bond Future	1,389.7900	1.3898	1,180.0700	1.1801	(15.090)	0	0	700
2021/03/05	2032	04/11/2021	11.70	Put	Bond Future	1,350.5300	1.3505	1,529.1700	1.5292	13.227	0	0	0
2021/03/05	2032	03/02/2022	9.81	Call	Bond Future	2,362.2700	2.3623	2,077.0000	2.0770	(12.076)	0	0	0
2021/03/05	2032	03/02/2022	9.81	Put	Bond Future	6,891.8600	6.8919	7,423.4200	7.4234	7.713	0	0	198
2021/03/05	2032	03/02/2022	8.91	Put	Bond Future	11,081.1300	11.0811	11,747.2200	11.7472	6.011	0	0	0
2021/03/05	2032	03/02/2022	10.66	Call	Bond Future	4,492.0100	4.4920	4,060.0400	4.0600	(9.616)	0	0	0
2021/03/05	2032	03/02/2022	10.66	Put	Bond Future	4,179.4300	4.1794	4,564.2900	4.5643	9.208	0	0	97
2021/03/05	2032	03/02/2022	10.42	Call	Bond Future	3,820.9300	3.8209	3,429.5200	3.4295	(10.244)	0	0	0
2021/03/05	2032	03/02/2022	10.42	Put	Bond Future	4,839.4400	4.8394	5,264.8600	5.2649	8.791	0	0	0
2021/03/05	2032	03/02/2022	10.45	Put	Bond Future	4,752.4400	4.7524	5,172.7200	5.1727	8.843	0	0	198
2021/03/05	2032	03/02/2022	10.43	Call	Bond Future	3,847.5800	3.8476	3,454.4600	3.4545	(10.217)	0	0	0
2021/03/05	2032	03/02/2022	10.43	Put	Bond Future	4,810.0700	4.8101	5,233.7800	5.2338	8.809	0	0	0
2021/03/05	2032	03/02/2022			Bond Future	10.6032	88.5389	10.7522	87.7220	1.406	0.0000	0.0000	0
2021/03/05	2032	03/02/2022	10.14	Call	Bond Future	3,105.8300	3.1058	2,762.9800	2.7630	(11.039)	0	0	0
2021/03/05	2032	03/02/2022	10.14	Put	Bond Future	5,712.8000	5.7128	6,186.7800	6.1868	8.297	0	0	97
2021/03/05	2032	03/02/2022	9.14	Put	Bond Future	9,882.5700	9.8826	10,518.9400	10.5189	6.439	0	0	0
2021/03/05	2032	03/02/2022	9.14	Call	Bond Future	1,274.1500	1.2742	1,093.6900	1.0937	(14.163)	0	0	97
2021/03/05	2032	03/02/2022	8.91	Call	Bond Future	1,016.1100	1.0161	865.3700	0.8654	(14.835)	0	0	198
2021/03/05	2032	03/02/2022	10.44	Call	Bond Future	3,874.6600	3.8747	3,479.8300	3.4798	(10.190)	0	0	0
2021/03/05	2032	03/02/2022	10.44	Put	Bond Future	4,781.1800	4.7812	5,203.1800	5.2032	8.826	0	0	0
2021/03/05	2032	03/02/2022	10.45	Call	Bond Future	3,901.8400	3.9018	3,505.2900	3.5053	(10.163)	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
2021/03/05	2033	06/05/2021			Bond Future	102.0190	102.0190	100.9735	100.9735	(1.025)	0.0000	0.0000	9,583
2021/03/05	2033	05/08/2021			Bond Future	103.1306	103.1306	102.0735	102.0735	(1.025)	0.0000	0.0000	0
2021/03/05	2033	04/11/2021			Bond Future	103.0577	103.0577	101.9885	101.9885	(1.037)	0.0000	0.0000	0
2021/03/05	2033	03/02/2022			Bond Future	104.2391	104.2391	103.1576	103.1576	(1.038)	0.0000	0.0000	0
2021/03/05	2037	06/05/2021	12.43	Call	Bond Future	9,323.9300	9.3239	8,805.5400	8.8055	(5.560)	0	0	0
2021/03/05	2037	06/05/2021	12.44	Put	Bond Future	147.1300	0.1471	173.2800	0.1733	17.773	0	0	0
2021/03/05	2037	06/05/2021	12.42	Call	Bond Future	9,273.5800	9.2736	8,755.7400	8.7557	(5.584)	0	0	0
2021/03/05	2037	06/05/2021			Bond Future	10.8738	84.6199	10.9588	84.0749	0.781	0.0000	0.0000	129,571
2021/03/05	2037	06/05/2021	12.43	Put	Bond Future	150.5400	0.1505	177.2200	0.1772	17.723	0	0	0
2021/03/05	2037	06/05/2021	12.44	Call	Bond Future	9,374.3000	9.3743	8,855.3800	8.8554	(5.536)	0	0	0
2021/03/05	2037	06/05/2021	12.42	Put	Bond Future	154.0200	0.1540	181.2500	0.1813	17.680	0	0	0
2021/03/05	2037	05/08/2021	12.27	Call	Bond Future	8,022.3400	8.0223	7,580.0100	7.5800	(5.514)	0	0	0
2021/03/05	2037	05/08/2021	12.27	Put	Bond Future	1,147.2300	1.1472	1,256.0500	1.2561	9.485	0	0	0
2021/03/05	2037	05/08/2021	12.28	Call	Bond Future	8,063.8900	8.0639	7,620.5800	7.6206	(5.497)	0	0	0
2021/03/05	2037	05/08/2021	12.26	Put	Bond Future	1,160.3800	1.1604	1,270.1800	1.2702	9.462	0	0	0
2021/03/05	2037	05/08/2021			Bond Future	11.0940	81.2656	11.1826	80.7145	0.799	0.0000	0.0000	0
2021/03/05	2037	05/08/2021	12.28	Put	Bond Future	1,134.2000	1.1342	1,242.0400	1.2420	9.508	0	0	0
2021/03/05	2037	05/08/2021	12.26	Call	Bond Future	7,980.8400	7.9808	7,539.4900	7.5395	(5.530)	0	0	0
2021/03/05	2037	04/11/2021	12.82	Put	Bond Future	1,387.2400	1.3872	1,495.6900	1.4957	7.818	0	0	0
2021/03/05	2037	04/11/2021	12.83	Call	Bond Future	9,897.4400	9.8974	9,447.7700	9.4478	(4.543)	0	0	0
2021/03/05	2037	04/11/2021			Bond Future	11.3029	82.1552	11.3951	81.5978	0.816	0.0000	0.0000	0
2021/03/05	2037	04/11/2021	12.82	Call	Bond Future	9,858.6000	9.8586	9,409.6800	9.4097	(4.554)	0	0	0
2021/03/05	2037	04/11/2021	12.83	Put	Bond Future	1,374.8900	1.3749	1,482.5900	1.4826	7.833	0	0	0
2021/03/05	2037	04/11/2021	12.81	Call	Bond Future	9,819.7900	9.8198	9,371.6300	9.3716	(4.564)	0	0	0
2021/03/05	2037	04/11/2021	12.81	Put	Bond Future	1,399.6700	1.3997	1,508.8800	1.5089	7.803	0	0	0
2021/03/05	2037	03/02/2022	11.46	Call	Bond Future	4,665.1500	4.6651	4,371.2500	4.3713	(6.300)	0	0	0
2021/03/05	2037	03/02/2022	11.47	Put	Bond Future	5,031.9200	5.0319	5,300.6800	5.3007	5.341	0	0	0
2021/03/05	2037	03/02/2022	11.45	Call	Bond Future	4,635.6600	4.6357	4,342.8800	4.3429	(6.316)	0	0	0
2021/03/05	2037	03/02/2022			Bond Future	11.5269	78.8243	11.6231	78.2605	0.834	0.0000	0.0000	0
2021/03/05	2037	03/02/2022	11.46	Put	Bond Future	5,061.4400	5.0614	5,331.3100	5.3313	5.332	0	0	0
2021/03/05	2037	03/02/2022	11.47	Call	Bond Future	4,695.0200	4.6950	4,400.0100	4.4000	(6.283)	0	0	0
2021/03/05	2037	03/02/2022	11.45	Put	Bond Future	5,091.4100	5.0914	5,362.4000	5.3624	5.322	0	0	0
2021/03/05	2038	06/05/2021			Bond Future	116.5593	116.5593	117.1117	117.1117	0.474	0.0000	0.0000	7,799
2021/03/05	2038	05/08/2021			Bond Future	116.1076	116.1076	116.6656	116.6656	0.481	0.0000	0.0000	0
2021/03/05	2038	04/11/2021			Bond Future	117.4046	117.4046	117.9685	117.9685	0.480	0.0000	0.0000	0
2021/03/05	2038	03/02/2022			Bond Future	116.9984	116.9984	117.5686	117.5686	0.487	0.0000	0.0000	0
2021/03/05	2040	06/05/2021	12.44	Call	Bond Future	9,393.5500	9.3936	8,843.2900	8.8433	(5.858)	0	0	0
2021/03/05	2040	06/05/2021	12.44	Put	Bond Future	184.8200	0.1848	217.8300	0.2178	17.861	0	0	0
2021/03/05	2040	06/05/2021	10.83	Put	Bond Future	2,818.5400	2.8185	3,137.9800	3.1380	11.334	0	0	0
2021/03/05	2040	06/05/2021	10.83	Call	Bond Future	1,809.1200	1.8091	1,545.2900	1.5453	(14.583)	0	0	300
2021/03/05	2040	06/05/2021	11.58	Put	Bond Future	910.3900	0.9104	1,043.8300	1.0438	14.657	0	0	0
2021/03/05	2040	06/05/2021	11.58	Call	Bond Future	4,923.2500	4.9232	4,473.4200	4.4734	(9.137)	0	0	300
2021/03/05	2040	06/05/2021			Bond Future	10.9750	86.8951	11.0601	86.3118	0.775	0.0000	0.0000	78,942
2021/03/05	2040	06/05/2021	12.43	Call	Bond Future	9,340.5300	9.3405	8,790.9300	8.7909	(5.884)	0	0	0
2021/03/05	2040	06/05/2021	12.43	Put	Bond Future	189.0400	0.1890	222.7100	0.2227	17.811	0	0	0

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2021/03/05	2040	06/05/2021	12.42	Call	Bond Future	9,287.5400	9.2875	8,738.6100	8.7386	(5.910)	0	0	0
2021/03/05	2040	06/05/2021	12.42	Put	Bond Future	193.3500	0.1934	227.6900	0.2277	17.761	0	0	0
2021/03/05	2040	06/05/2021	13.38	Call	Bond Future	14,300.8000	14.3008	13,721.2500	13.7213	(4.053)	0	0	0
2021/03/05	2040	06/05/2021	13.38	Put	Bond Future	16.7500	0.0168	20.4700	0.0205	22.209	0	0	300
2021/03/05	2040	05/08/2021	11.05	Put	Bond Future	4,042.3400	4.0423	4,346.0400	4.3460	7.513	0	0	0
2021/03/05	2040	05/08/2021	11.05	Call	Bond Future	3,102.1400	3.1021	2,816.0600	2.8161	(9.222)	0	0	900
2021/03/05	2040	05/08/2021	12.48	Call	Bond Future	9,001.0000	9.0010	8,514.9300	8.5149	(5.400)	0	0	0
2021/03/05	2040	05/08/2021	12.49	Put	Bond Future	1,031.2800	1.0313	1,134.0200	1.1340	9.962	0	0	0
2021/03/05	2040	05/08/2021	12.47	Call	Bond Future	8,956.5100	8.9565	8,471.4000	8.4714	(5.416)	0	0	0
2021/03/05	2040	05/08/2021			Bond Future	11.1894	83.3148	11.2781	82.7250	0.793	0.0000	0.0000	0
2021/03/05	2040	05/08/2021	11.55	Put	Bond Future	2,556.1000	2.5561	2,773.8100	2.7738	8.517	0	0	0
2021/03/05	2040	05/08/2021	11.55	Call	Bond Future	4,911.9200	4.9119	4,539.8500	4.5399	(7.575)	0	0	900
2021/03/05	2040	05/08/2021	14.80	Call	Bond Future	19,477.4300	19.4774	18,893.5400	18.8935	(2.998)	0	0	0
2021/03/05	2040	05/08/2021	14.80	Put	Bond Future	38.1100	0.0381	44.0000	0.0440	15.455	0	0	900
2021/03/05	2040	05/08/2021	12.48	Put	Bond Future	1,043.4900	1.0435	1,147.2000	1.1472	9.939	0	0	0
2021/03/05	2040	05/08/2021	12.49	Call	Bond Future	9,045.5500	9.0455	8,558.5100	8.5585	(5.384)	0	0	0
2021/03/05	2040	05/08/2021	12.47	Put	Bond Future	1,055.8300	1.0558	1,160.5000	1.1605	9.914	0	0	0
2021/03/05	2040	04/11/2021	12.90	Call	Bond Future	10,379.2900	10.3793	9,898.4200	9.8984	(4.633)	0	0	0
2021/03/05	2040	04/11/2021	12.90	Put	Bond Future	1,452.4600	1.4525	1,568.0500	1.5681	7.958	0	0	0
2021/03/05	2040	04/11/2021	12.89	Call	Bond Future	10,338.4600	10.3385	9,858.4000	9.8584	(4.643)	0	0	0
2021/03/05	2040	04/11/2021	12.89	Put	Bond Future	1,465.5400	1.4655	1,581.9400	1.5819	7.942	0	0	0
2021/03/05	2040	04/11/2021			Bond Future	11.3924	84.2268	11.4847	83.6304	0.811	0.0000	0.0000	0
2021/03/05	2040	04/11/2021	12.91	Call	Bond Future	10,420.1500	10.4202	9,938.4800	9.9385	(4.622)	0	0	0
2021/03/05	2040	04/11/2021	12.91	Put	Bond Future	1,439.4800	1.4395	1,554.2700	1.5543	7.974	0	0	0
2021/03/05	2040	03/02/2022	11.58	Put	Bond Future	5,235.8500	5.2359	5,519.8500	5.5199	5.424	0	0	0
2021/03/05	2040	03/02/2022	11.59	Call	Bond Future	5,078.7500	5.0788	4,758.2800	4.7583	(6.310)	0	0	0
2021/03/05	2040	03/02/2022	11.57	Put	Bond Future	5,267.4800	5.2675	5,552.6700	5.5527	5.414	0	0	0
2021/03/05	2040	03/02/2022			Bond Future	11.6100	80.6690	11.7063	80.0657	0.830	0.0000	0.0000	0
2021/03/05	2040	03/02/2022	11.58	Call	Bond Future	5,046.6900	5.0467	4,727.4100	4.7274	(6.327)	0	0	0
2021/03/05	2040	03/02/2022	11.59	Put	Bond Future	5,204.7000	5.2047	5,487.5100	5.4875	5.434	0	0	0
2021/03/05	2040	03/02/2022	11.57	Call	Bond Future	5,015.0300	5.0150	4,696.9400	4.6969	(6.343)	0	0	0
2021/03/05	2044	06/05/2021	12.44	Call	Bond Future	8,912.3700	8.9124	8,366.6700	8.3667	(6.123)	0	0	0
2021/03/05	2044	06/05/2021	12.44	Put	Bond Future	234.9100	0.2349	275.3100	0.2753	17.198	0	0	0
2021/03/05	2044	06/05/2021	12.43	Call	Bond Future	8,860.4300	8.8604	8,315.4900	8.3155	(6.150)	0	0	0
2021/03/05	2044	06/05/2021	12.43	Put	Bond Future	240.0200	0.2400	281.1800	0.2812	17.149	0	0	0
2021/03/05	2044	06/05/2021	11.40	Call	Bond Future	3,715.5300	3.7155	3,319.4700	3.3195	(10.660)	0	0	0
2021/03/05	2044	06/05/2021	11.40	Put	Bond Future	1,418.3000	1.4183	1,608.3400	1.6083	13.399	0	0	3,100
2021/03/05	2044	06/05/2021	11.79	Call	Bond Future	5,587.1800	5.5872	5,115.9800	5.1160	(8.434)	0	0	0
2021/03/05	2044	06/05/2021	11.79	Put	Bond Future	787.6000	0.7876	902.5000	0.9025	14.589	0	0	3,100
2021/03/05	2044	06/05/2021	11.10	Call	Bond Future	2,484.1000	2.4841	2,164.9300	2.1649	(12.849)	0	0	0
2021/03/05	2044	06/05/2021	12.50	Call	Bond Future	9,224.3600	9.2244	8,674.3200	8.6743	(5.963)	0	0	0
2021/03/05	2044	06/05/2021	12.50	Put	Bond Future	206.2300	0.2062	242.2900	0.2423	17.485	0	0	3,100
2021/03/05	2044	06/05/2021			Bond Future	11.0601	83.3102	11.1453	82.7242	0.770	0.0000	0.0000	61,815
2021/03/05	2044	06/05/2021	12.45	Call	Bond Future	8,964.3300	8.9643	8,417.8800	8.4179	(6.096)	0	0	0
2021/03/05	2044	06/05/2021	12.45	Put	Bond Future	229.9000	0.2299	269.5500	0.2695	17.247	0	0	0
2021/03/05	2044	06/05/2021	10.70	Put	Bond Future	3,794.2600	3.7943	4,176.3800	4.1764	10.071	0	0	0
2021/03/05	2044	06/05/2021	10.70	Call	Bond Future	1,233.9400	1.2339	1,029.9600	1.0300	(16.531)	0	0	3,100

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
2021/03/05	2044	06/05/2021	11.10	Put	Bond Future	2,208.7000	2.2087	2,475.6300	2.4756	12.085	0	0	3,100
2021/03/05	2044	06/05/2021	11.90	Call	Bond Future	6,147.3500	6.1474	5,660.1300	5.6601	(7.926)	0	0	0
2021/03/05	2044	06/05/2021	11.90	Put	Bond Future	666.5500	0.6666	765.4300	0.7654	14.835	0	0	0
2021/03/05	2044	06/05/2021	11.35	Put	Bond Future	1,527.7200	1.5277	1,729.5300	1.7295	13.210	0	0	0
2021/03/05	2044	06/05/2021	11.35	Call	Bond Future	3,493.9900	3.4940	3,109.7000	3.1097	(10.999)	0	0	3,100
2021/03/05	2044	05/08/2021	12.60	Put	Bond Future	1,019.0200	1.0190	1,120.2300	1.1202	9.932	0	0	0
2021/03/05	2044	05/08/2021	12.61	Call	Bond Future	9,219.3600	9.2194	8,726.9400	8.7269	(5.341)	0	0	0
2021/03/05	2044	05/08/2021	12.61	Put	Bond Future	1,007.2500	1.0072	1,107.5200	1.1075	9.955	0	0	0
2021/03/05	2044	05/08/2021			Bond Future	11.2672	79.8169	11.3561	79.2242	0.789	0.0000	0.0000	0
2021/03/05	2044	05/08/2021	12.60	Call	Bond Future	9,175.4400	9.1754	8,683.9600	8.6840	(5.356)	0	0	0
2021/03/05	2044	05/08/2021	12.59	Call	Bond Future	9,131.5600	9.1316	8,641.0200	8.6410	(5.372)	0	0	0
2021/03/05	2044	05/08/2021	12.59	Put	Bond Future	1,030.9100	1.0309	1,133.0600	1.1331	9.909	0	0	0
2021/03/05	2044	04/11/2021	12.91	Call	Bond Future	10,114.7500	10.1148	9,637.3700	9.6374	(4.720)	0	0	0
2021/03/05	2044	04/11/2021	12.91	Put	Bond Future	1,566.6000	1.5666	1,688.6100	1.6886	7.788	0	0	0
2021/03/05	2044	04/11/2021			Bond Future	11.4631	80.6907	11.5556	80.0913	0.807	0.0000	0.0000	0
2021/03/05	2044	04/11/2021	12.90	Call	Bond Future	10,074.9700	10.0750	9,598.4200	9.5984	(4.730)	0	0	0
2021/03/05	2044	04/11/2021	12.90	Put	Bond Future	1,580.3000	1.5803	1,703.1400	1.7031	7.773	0	0	0
2021/03/05	2044	04/11/2021	12.89	Call	Bond Future	10,035.2200	10.0352	9,559.5000	9.5595	(4.741)	0	0	0
2021/03/05	2044	04/11/2021	12.89	Put	Bond Future	1,594.1000	1.5941	1,717.7700	1.7178	7.758	0	0	0
2021/03/05	2044	03/02/2022	11.59	Call	Bond Future	4,933.6900	4.9337	4,618.0200	4.6180	(6.398)	0	0	0
2021/03/05	2044	03/02/2022	11.59	Put	Bond Future	5,459.7400	5.4597	5,750.2500	5.7502	5.321	0	0	0
2021/03/05	2044	03/02/2022	11.60	Call	Bond Future	4,965.1900	4.9652	4,648.3200	4.6483	(6.382)	0	0	0
2021/03/05	2044	03/02/2022	11.60	Put	Bond Future	5,427.3400	5.4273	5,716.6500	5.7166	5.331	0	0	0
2021/03/05	2044	03/02/2022			Bond Future	11.6727	77.2182	11.7693	76.6120	0.827	0.0000	0.0000	0
2021/03/05	2044	03/02/2022	11.61	Call	Bond Future	4,996.7800	4.9968	4,678.7100	4.6787	(6.365)	0	0	0
2021/03/05	2044	03/02/2022	11.61	Put	Bond Future	5,395.1200	5.3951	5,683.2300	5.6832	5.340	0	0	0
2021/03/05	2046	06/05/2021			Bond Future	104.2393	104.2393	103.9779	103.9779	(0.251)	0.0000	0.0000	14,893
2021/03/05	2046	05/08/2021			Bond Future	105.3752	105.3752	105.1105	105.1105	(0.251)	0.0000	0.0000	0
2021/03/05	2046	04/11/2021			Bond Future	104.7446	104.7446	104.4768	104.4768	(0.256)	0.0000	0.0000	0
2021/03/05	2046	03/02/2022			Bond Future	105.9456	105.9456	105.6748	105.6748	(0.256)	0.0000	0.0000	0
2021/03/05	2050	06/05/2021			Bond Future	107.0606	107.0606	106.9671	106.9671	(0.087)	0.0000	0.0000	10,904
2021/03/05	2050	05/08/2021			Bond Future	106.2996	106.2996	106.2048	106.2048	(0.089)	0.0000	0.0000	0
2021/03/05	2050	04/11/2021			Bond Future	107.4871	107.4871	107.3908	107.3908	(0.090)	0.0000	0.0000	0
2021/03/05	2050	03/02/2022			Bond Future	106.7718	106.7718	106.6743	106.6743	(0.091)	0.0000	0.0000	0
2021/03/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	AL37	06/05/2021			Index Future	778.1860	778.1860	772.9230	772.9230	(0.676)	0.0000	0.0000	0
2021/03/05	AL37	05/08/2021			Index Future	786.3840	786.3840	781.0630	781.0630	(0.677)	0.0000	0.0000	0
2021/03/05	AL37	04/11/2021			Index Future	795.0660	795.0660	789.6840	789.6840	(0.677)	0.0000	0.0000	0
2021/03/05	AL37	03/02/2022			Index Future	803.9920	803.9920	798.5480	798.5480	(0.677)	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
2021/03/05	AL7T	06/05/2021			Index Future	871.2020	871.2020	864.3300	864.3300	(0.789)	0.0000	0.0000	0
2021/03/05	AL7T	05/08/2021			Index Future	880.3800	880.3800	873.4330	873.4330	(0.789)	0.0000	0.0000	0
2021/03/05	AL7T	04/11/2021			Index Future	890.1000	890.1000	883.0730	883.0730	(0.789)	0.0000	0.0000	0
2021/03/05	AL7T	03/02/2022			Index Future	900.0920	900.0920	892.9860	892.9860	(0.789)	0.0000	0.0000	0
2021/03/05	ALBI	06/05/2021			Index Future	765.4500	765.4500	760.2790	760.2790	(0.676)	0.0000	0.0000	309
2021/03/05	ALBI	05/08/2021			Index Future	773.5140	773.5140	768.2860	768.2860	(0.676)	0.0000	0.0000	0
2021/03/05	ALBI	04/11/2021			Index Future	782.0530	782.0530	776.7660	776.7660	(0.676)	0.0000	0.0000	0
2021/03/05	ALBI	03/02/2022			Index Future	790.8330	790.8330	785.4850	785.4850	(0.676)	0.0000	0.0000	0
2021/03/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/05	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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2021/03/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/05	ES33	06/05/2021			Bond Future	11.5791	74.6891	11.6688	74.2225	0.775	0.0000	0.0000	350
2021/03/05	ES33	05/08/2021			Bond Future	11.8397	75.4844	11.9334	75.0126	0.791	0.0000	0.0000	0
2021/03/05	ES33	04/11/2021			Bond Future	12.1032	72.5351	12.2009	72.0579	0.808	0.0000	0.0000	0
2021/03/05	ES33	03/02/2022			Bond Future	12.3857	73.3504	12.4879	72.8677	0.825	0.0000	0.0000	0
2021/03/05	ES42	06/05/2021			Bond Future	12.0873	73.2203	12.1722	72.7290	0.702	0.0000	0.0000	4,779
2021/03/05	ES42	05/08/2021			Bond Future	12.3340	74.0007	12.4228	73.5039	0.720	0.0000	0.0000	0
2021/03/05	ES42	04/11/2021			Bond Future	12.5853	70.5523	12.6782	70.0499	0.738	0.0000	0.0000	0
2021/03/05	ES42	03/02/2022			Bond Future	12.8457	71.3460	12.9430	70.8378	0.757	0.0000	0.0000	0
2021/03/05	GOVI	06/05/2021	678.68	Call	GOVI	777,200.0000	77.7200	725,800.0000	72.5800	(6.613)	0	0	0
2021/03/05	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	06/05/2021	678.67	Call	GOVI	777,300.0000	77.7300	725,900.0000	72.5900	(6.613)	0	0	0
2021/03/05	GOVI	06/05/2021			GOVI	756.4000	756.4000	751.2600	751.2600	(0.680)	0.0000	0.0000	975
2021/03/05	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	06/05/2021	678.69	Call	GOVI	777,100.0000	77.7100	725,700.0000	72.5700	(6.614)	0	0	0
2021/03/05	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	05/08/2021	719.14	Call	GOVI	452,290.0000	45.2290	400,320.0000	40.0320	(11.490)	0	0	0
2021/03/05	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	05/08/2021	719.13	Call	GOVI	452,390.0000	45.2390	400,420.0000	40.0420	(11.488)	0	0	0
2021/03/05	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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2021/03/05	GOVI	05/08/2021			GOVI	764.3690	764.3690	759.1720	759.1720	(0.680)	0.0000	0.0000	0
2021/03/05	GOVI	05/08/2021	719.15	Call	GOVI	452,190.0000	45.2190	400,220.0000	40.0220	(11.493)	0	0	0
2021/03/05	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	04/11/2021	728.41	Call	GOVI	443,980.0000	44.3980	391,410.0000	39.1410	(11.841)	0	0	0
2021/03/05	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	04/11/2021	728.40	Call	GOVI	444,080.0000	44.4080	391,510.0000	39.1510	(11.838)	0	0	0
2021/03/05	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	04/11/2021			GOVI	772.8080	772.8080	767.5510	767.5510	(0.680)	0.0000	0.0000	0
2021/03/05	GOVI	04/11/2021	728.42	Call	GOVI	443,880.0000	44.3880	391,310.0000	39.1310	(11.843)	0	0	0
2021/03/05	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	03/02/2022	792.76	Put	GOVI	112,770.0000	11.2770	165,930.0000	16.5930	47.140	0	0	0
2021/03/05	GOVI	03/02/2022			GOVI	781.4830	781.4830	776.1670	776.1670	(0.680)	0.0000	0.0000	0
2021/03/05	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	03/02/2022	792.75	Put	GOVI	112,670.0000	11.2670	165,830.0000	16.5830	47.182	0	0	0
2021/03/05	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	GOVI	03/02/2022	792.74	Put	GOVI	112,570.0000	11.2570	165,730.0000	16.5730	47.224	0	0	0
2021/03/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/05	IGOV	06/05/2021			Index Future	279.5480	279.5480	279.0640	279.0640	(0.173)	0.0000	0.0000	897
2021/03/05	IGOV	05/08/2021			Index Future	282.5610	282.5610	282.0720	282.0720	(0.173)	0.0000	0.0000	0
2021/03/05	IGOV	04/11/2021			Index Future	285.7490	285.7490	285.2530	285.2530	(0.174)	0.0000	0.0000	0
2021/03/05	IGOV	03/02/2022			Index Future	289.0240	289.0240	288.5220	288.5220	(0.174)	0.0000	0.0000	0
2021/03/05	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/05	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/03/05	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4500	89.4500	0.011	0.0000	0.0000	0
2021/03/05	IS05	21/12/2021			Interest Rate Swap	90.7600	90.7600	90.8000	90.8000	0.044	0.0000	0.0000	51
2021/03/05	IS05	15/03/2022			Interest Rate Swap	90.2600	90.2600	90.3300	90.3300	0.078	0.0000	0.0000	0
2021/03/05	IS05	21/06/2022			Interest Rate Swap	90.4800	90.4800	90.6000	90.6000	0.133	0.0000	0.0000	0
2021/03/05	IS05	20/09/2022			Interest Rate Swap	93.7200	93.7200	93.8900	93.8900	0.181	0.0000	0.0000	0
2021/03/05	IS05	20/12/2022			Interest Rate Swap	94.3300	94.3300	94.5400	94.5400	0.223	0.0000	0.0000	0
2021/03/05	IS05	22/03/2023			Interest Rate Swap	86.8600	86.8600	87.1300	87.1300	0.311	0.0000	0.0000	0
2021/03/05	IS05	20/06/2023			Interest Rate Swap	92.5200	92.5200	92.8400	92.8400	0.346	0.0000	0.0000	0
2021/03/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/05	IS10	17/12/2025			Interest Rate Swap	81.5500	81.5500	82.2000	82.2000	0.797	0.0000	0.0000	0
2021/03/05	IS10	16/03/2026			Interest Rate Swap	78.2000	78.2000	78.8900	78.8900	0.882	0.0000	0.0000	0
2021/03/05	IS10	15/06/2026			Interest Rate Swap	76.7400	76.7400	77.4300	77.4300	0.899	0.0000	0.0000	0
2021/03/05	IS10	21/09/2026			Interest Rate Swap	78.8600	78.8600	79.5700	79.5700	0.900	0.0000	0.0000	0
2021/03/05	IS10	21/12/2026			Interest Rate Swap	82.9600	82.9600	83.6600	83.6600	0.844	0.0000	0.0000	0
2021/03/05	IS10	15/03/2027			Interest Rate Swap	81.5600	81.5600	82.2800	82.2800	0.883	0.0000	0.0000	0
2021/03/05	IS10	21/06/2027			Interest Rate Swap	83.7200	83.7200	84.4600	84.4600	0.884	0.0000	0.0000	0
2021/03/05	IS10	20/09/2027			Interest Rate Swap	89.6000	89.6000	90.3500	90.3500	0.837	0.0000	0.0000	0
2021/03/05	IS10	20/12/2027			Interest Rate Swap	90.0900	90.0900	90.8700	90.8700	0.866	0.0000	0.0000	0
2021/03/05	IS10	22/03/2028			Interest Rate Swap	83.2500	83.2500	84.0900	84.0900	1.009	0.0000	0.0000	0
2021/03/05	IS10	20/06/2028			Interest Rate Swap	91.1500	91.1500	92.0000	92.0000	0.933	0.0000	0.0000	0

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2021/03/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/05	JBAF	17/03/2021			Jibar Tradeable Future	3.6550	96.3450	3.6550	96.3450	0.000	0.0000	0.0000	0
2021/03/05	JBAF	21/04/2021			Jibar Tradeable Future	3.7150	96.2850	3.7350	96.2650	0.538	0.0000	0.0000	0
2021/03/05	JBAF	19/05/2021			Jibar Tradeable Future	3.7300	96.2700	3.7600	96.2400	0.804	0.0000	0.0000	0
2021/03/05	JBAF	15/06/2021			Jibar Tradeable Future	3.7850	96.2150	3.8350	96.1650	1.321	0.0000	0.0000	0
2021/03/05	JBAF	21/07/2021			Jibar Tradeable Future	3.8100	96.1900	3.8700	96.1300	1.575	0.0000	0.0000	0
2021/03/05	JBAF	18/08/2021			Jibar Tradeable Future	3.9000	96.1000	4.0000	96.0000	2.564	0.0000	0.0000	0
2021/03/05	JBAF	15/09/2021			Jibar Tradeable Future	3.9200	96.0800	4.0400	95.9600	3.061	0.0000	0.0000	30,000
2021/03/05	JBAF	15/12/2021			Jibar Tradeable Future	4.2350	95.7650	4.3850	95.6150	3.542	0.0000	0.0000	0
2021/03/05	JBAF	16/03/2022			Jibar Tradeable Future	4.4600	95.5400	4.6500	95.3500	4.260	0.0000	0.0000	0
2021/03/05	JBAF	15/06/2022			Jibar Tradeable Future	4.7400	95.2600	4.9700	95.0300	4.852	0.0000	0.0000	471
2021/03/05	JBAF	21/09/2022			Jibar Tradeable Future	4.9550	95.0450	5.1850	94.8150	4.642	0.0000	0.0000	0
2021/03/05	JBAF	21/12/2022			Jibar Tradeable Future	5.2150	94.7850	5.4550	94.5450	4.602	0.0000	0.0000	0
2021/03/05	R023	06/05/2021	7.58	Call	Bond Future	3,756.0400	3.7560	3,548.7000	3.5487	(5.520)	0	0	0
2021/03/05	R023	06/05/2021	7.58	Put	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2021/03/05	R023	06/05/2021			Bond Future	5.3749	105.5369	5.4939	105.3295	2.214	0.0000	0.0000	40,958
2021/03/05	R023	06/05/2021	7.57	Call	Bond Future	3,739.4100	3.7394	3,532.0800	3.5321	(5.544)	0	0	0
2021/03/05	R023	06/05/2021	7.57	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2021/03/05	R023	06/05/2021	7.56	Call	Bond Future	3,722.7800	3.7228	3,515.4500	3.5155	(5.569)	0	0	0
2021/03/05	R023	06/05/2021	7.56	Put	Bond Future	0.0300	0.0000	0.0600	0.0001	100.000	0	0	0
2021/03/05	R023	05/08/2021	5.30	Call	Bond Future	326.0700	0.3261	251.9000	0.2519	(22.747)	0	0	0
2021/03/05	R023	05/08/2021	5.30	Put	Bond Future	724.1400	0.7241	859.9300	0.8599	18.752	0	0	0
2021/03/05	R023	05/08/2021	5.29	Call	Bond Future	319.6700	0.3197	246.5000	0.2465	(22.889)	0	0	0
2021/03/05	R023	05/08/2021	5.29	Put	Bond Future	732.8500	0.7328	869.6400	0.8696	18.665	0	0	0
2021/03/05	R023	05/08/2021			Bond Future	5.5643	106.6606	5.7042	106.4507	2.515	0.0000	0.0000	0
2021/03/05	R023	05/08/2021	5.31	Call	Bond Future	332.5300	0.3325	257.3700	0.2574	(22.602)	0	0	0
2021/03/05	R023	05/08/2021	5.31	Put	Bond Future	715.5000	0.7155	850.3000	0.8503	18.840	0	0	0
2021/03/05	R023	04/11/2021	4.91	Call	Bond Future	130.4600	0.1305	94.2100	0.0942	(27.786)	0	0	0
2021/03/05	R023	04/11/2021	4.91	Put	Bond Future	1,250.7700	1.2508	1,427.0400	1.4270	14.093	0	0	0
2021/03/05	R023	04/11/2021	4.90	Call	Bond Future	127.6300	0.1276	91.9900	0.0920	(27.924)	0	0	0
2021/03/05	R023	04/11/2021	4.90	Put	Bond Future	1,260.7800	1.2608	1,437.6600	1.4377	14.029	0	0	0
2021/03/05	R023	04/11/2021			Bond Future	5.7891	103.9194	5.9574	103.7069	2.907	0.0000	0.0000	0
2021/03/05	R023	04/11/2021	4.92	Call	Bond Future	133.5700	0.1336	96.6600	0.0967	(27.633)	0	0	0
2021/03/05	R023	04/11/2021	4.92	Put	Bond Future	1,241.0400	1.2410	1,416.6500	1.4166	14.150	0	0	0
2021/03/05	R023	03/02/2022	5.08	Call	Bond Future	185.8600	0.1859	140.9400	0.1409	(24.169)	0	0	0
2021/03/05	R023	03/02/2022	5.08	Put	Bond Future	1,250.8700	1.2509	1,421.0100	1.4210	13.602	0	0	0
2021/03/05	R023	03/02/2022			Bond Future	6.1157	105.0870	6.3268	104.8719	3.452	0.0000	0.0000	0
2021/03/05	R023	03/02/2022	5.07	Call	Bond Future	183.5500	0.1836	139.0700	0.1391	(24.233)	0	0	0
2021/03/05	R023	03/02/2022	5.07	Put	Bond Future	1,258.9300	1.2589	1,429.5100	1.4295	13.550	0	0	0
2021/03/05	R023	03/02/2022	5.06	Call	Bond Future	181.2500	0.1813	137.2300	0.1372	(24.287)	0	0	0
2021/03/05	R023	03/02/2022	5.06	Put	Bond Future	1,266.9900	1.2670	1,438.0300	1.4380	13.500	0	0	0
2021/03/05	R035	06/05/2021	12.36	Put	Bond Future	85.9000	0.0859	104.0200	0.1040	21.094	0	0	0
2021/03/05	R035	06/05/2021	12.37	Call	Bond Future	10,386.1700	10.3862	9,821.6300	9.8216	(5.435)	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
2021/03/05	R035	06/05/2021	12.35	Put	Bond Future	88.1000	0.0881	106.6300	0.1066	21.033	0	0	0
2021/03/05	R035	06/05/2021	10.55	Call	Bond Future	1,930.8800	1.9309	1,650.4500	1.6504	(14.523)	0	0	0
2021/03/05	R035	06/05/2021	10.55	Put	Bond Future	2,461.6000	2.4616	2,763.4200	2.7634	12.261	0	0	500
2021/03/05	R035	06/05/2021	10.05	Put	Bond Future	4,612.9100	4.6129	5,053.2700	5.0533	9.546	0	0	0
2021/03/05	R035	06/05/2021	10.05	Call	Bond Future	716.2300	0.7162	574.3400	0.5743	(19.811)	0	0	500
2021/03/05	R035	06/05/2021	10.40	Put	Bond Future	3,015.0800	3.0151	3,359.6300	3.3596	11.428	0	0	0
2021/03/05	R035	06/05/2021	12.91	Put	Bond Future	19.1500	0.0192	23.7600	0.0238	24.073	0	0	600
2021/03/05	R035	06/05/2021	11.55	Call	Bond Future	6,210.9200	6.2109	5,715.9200	5.7159	(7.970)	0	0	0
2021/03/05	R035	06/05/2021	11.55	Put	Bond Future	530.6100	0.5306	617.8600	0.6179	16.443	0	0	1,650
2021/03/05	R035	06/05/2021	12.77	Call	Bond Future	12,445.2600	12.4453	11,869.6900	11.8697	(4.625)	0	0	0
2021/03/05	R035	06/05/2021	12.77	Put	Bond Future	28.6400	0.0286	35.3200	0.0353	23.324	0	0	1,650
2021/03/05	R035	06/05/2021	10.24	Put	Bond Future	3,694.9900	3.6950	4,084.4500	4.0844	10.540	0	0	0
2021/03/05	R035	06/05/2021	10.24	Call	Bond Future	1,098.9600	1.0990	906.1700	0.9062	(17.543)	0	0	223
2021/03/05	R035	06/05/2021			Bond Future	10.6314	89.1423	10.7215	88.5601	0.847	0.0000	0.0000	99,594
2021/03/05	R035	06/05/2021	12.36	Call	Bond Future	10,334.3200	10.3343	9,770.1900	9.7702	(5.459)	0	0	0
2021/03/05	R035	06/05/2021	12.37	Put	Bond Future	83.7500	0.0838	101.4600	0.1015	21.146	0	0	0
2021/03/05	R035	06/05/2021	12.35	Call	Bond Future	10,282.4700	10.2825	9,718.7500	9.7188	(5.482)	0	0	0
2021/03/05	R035	06/05/2021	11.05	Call	Bond Future	3,837.5300	3.8375	3,428.5700	3.4286	(10.657)	0	0	0
2021/03/05	R035	06/05/2021	11.05	Put	Bond Future	1,179.4800	1.1795	1,352.7700	1.3528	14.692	0	0	500
2021/03/05	R035	06/05/2021	10.40	Call	Bond Future	1,493.6900	1.4937	1,255.9900	1.2560	(15.914)	0	0	600
2021/03/05	R035	06/05/2021	11.15	Put	Bond Future	1,012.6700	1.0127	1,165.1900	1.1652	15.061	0	0	0
2021/03/05	R035	06/05/2021	11.15	Call	Bond Future	4,288.1600	4.2882	3,858.4300	3.8584	(10.021)	0	0	600
2021/03/05	R035	06/05/2021	12.91	Call	Bond Future	13,155.1600	13.1552	12,577.5200	12.5775	(4.391)	0	0	0
2021/03/05	R035	06/05/2021	10.81	Put	Bond Future	1,691.5800	1.6916	1,922.2900	1.9223	13.639	0	0	0
2021/03/05	R035	06/05/2021	10.81	Call	Bond Future	2,840.4400	2.8404	2,488.9000	2.4889	(12.376)	0	0	1,650
2021/03/05	R035	06/05/2021	12.02	Call	Bond Future	8,573.5400	8.5735	8,028.6800	8.0287	(6.355)	0	0	0
2021/03/05	R035	06/05/2021	12.02	Put	Bond Future	195.1500	0.1952	232.5400	0.2325	19.160	0	0	223
2021/03/05	R035	06/05/2021	11.32	Call	Bond Future	5,087.6800	5.0877	4,626.9900	4.6270	(9.055)	0	0	0
2021/03/05	R035	06/05/2021	11.32	Put	Bond Future	777.5900	0.7776	899.1500	0.8992	15.633	0	0	223
2021/03/05	R035	05/08/2021	11.37	Call	Bond Future	5,293.4500	5.2935	4,900.5800	4.9006	(7.422)	0	0	0
2021/03/05	R035	05/08/2021	11.37	Put	Bond Future	2,103.0400	2.1030	2,298.9500	2.2990	9.316	0	0	100
2021/03/05	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	R035	05/08/2021	5.31	Put	Bond Future	47,999.1800	47.9992	48,587.9600	48.5880	1.227	0	0	0
2021/03/05	R035	05/08/2021			Bond Future	10.8494	90.0915	10.9433	89.5027	0.866	0.0000	0.0000	0
2021/03/05	R035	05/08/2021	10.77	Call	Bond Future	3,119.8500	3.1199	2,825.8900	2.8259	(9.422)	0	0	0
2021/03/05	R035	05/08/2021	10.77	Put	Bond Future	3,622.1000	3.6221	3,916.9200	3.9169	8.139	0	0	100
2021/03/05	R035	05/08/2021	10.02	Put	Bond Future	6,692.7300	6.6927	7,123.8800	7.1239	6.442	0	0	0
2021/03/05	R035	05/08/2021	10.02	Call	Bond Future	1,230.1000	1.2301	1,072.4700	1.0725	(12.814)	0	0	100
2021/03/05	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	R035	05/08/2021	5.30	Put	Bond Future	48,115.7600	48.1158	48,704.5400	48.7045	1.224	0	0	0
2021/03/05	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/05	R035	05/08/2021	5.29	Put	Bond Future	48,232.4700	48.2325	48,821.2500	48.8213	1.221	0	0	0
2021/03/05	R035	04/11/2021	10.12	Put	Bond Future	7,845.3200	7.8453	8,263.8200	8.2638	5.334	0	0	0
2021/03/05	R035	04/11/2021	10.12	Call	Bond Future	1,752.3300	1.7523	1,575.3400	1.5753	(10.100)	0	0	400
2021/03/05	R035	04/11/2021	10.62	Put	Bond Future	5,715.5000	5.7155	6,061.1900	6.0612	6.048	0	0	0
2021/03/05	R035	04/11/2021	10.62	Call	Bond Future	2,913.4200	2.9134	2,663.6200	2.6636	(8.574)	0	0	400
2021/03/05	R035	04/11/2021	11.75	Put	Bond Future	2,609.1100	2.6091	2,804.1000	2.8041	7.473	0	0	782
2021/03/05	R035	04/11/2021	11.08	Call	Bond Future	4,247.6800	4.2477	3,931.8900	3.9319	(7.434)	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
2021/03/05	R035	04/11/2021	11.08	Put	Bond Future	4,171.4100	4.1714	4,451.1100	4.4511	6.705	0	0	782
2021/03/05	R035	04/11/2021	10.23	Put	Bond Future	7,333.2400	7.3332	7,736.0000	7.7360	5.492	0	0	0
2021/03/05	R035	04/11/2021	12.53	Call	Bond Future	9,678.4300	9.6784	9,201.3500	9.2013	(4.929)	0	0	0
2021/03/05	R035	04/11/2021	12.53	Put	Bond Future	1,379.5800	1.3796	1,497.9900	1.4980	8.583	0	0	0
2021/03/05	R035	04/11/2021			Bond Future	11.0675	86.6021	11.1654	86.0067	0.884	0.0000	0.0000	0
2021/03/05	R035	04/11/2021	13.82	Call	Bond Future	15,029.2600	15.0293	14,474.2500	14.4742	(3.693)	0	0	0
2021/03/05	R035	04/11/2021	13.82	Put	Bond Future	371.5900	0.3716	412.0700	0.4121	10.894	0	0	400
2021/03/05	R035	04/11/2021	11.75	Call	Bond Future	6,638.0700	6.6381	6,237.5700	6.2376	(6.033)	0	0	0
2021/03/05	R035	04/11/2021	10.23	Call	Bond Future	1,979.2600	1.9793	1,786.5300	1.7865	(9.737)	0	0	782
2021/03/05	R035	04/11/2021	12.52	Call	Bond Future	9,638.5900	9.6386	9,162.3600	9.1624	(4.941)	0	0	0
2021/03/05	R035	04/11/2021	12.52	Put	Bond Future	1,392.3500	1.3924	1,511.6100	1.5116	8.565	0	0	0
2021/03/05	R035	04/11/2021	12.51	Call	Bond Future	9,598.7800	9.5988	9,123.4100	9.1234	(4.952)	0	0	0
2021/03/05	R035	04/11/2021	12.51	Put	Bond Future	1,405.2100	1.4052	1,525.3300	1.5253	8.548	0	0	0
2021/03/05	R035	03/02/2022	11.39	Call	Bond Future	5,064.6100	5.0646	4,735.4100	4.7354	(6.500)	0	0	0
2021/03/05	R035	03/02/2022	11.39	Put	Bond Future	4,542.6800	4.5427	4,815.7700	4.8158	6.012	0	0	683
2021/03/05	R035	03/02/2022	10.65	Call	Bond Future	3,000.5400	3.0005	2,763.0500	2.7631	(7.915)	0	0	0
2021/03/05	R035	03/02/2022	11.23	Call	Bond Future	4,576.5000	4.5765	4,266.4200	4.2664	(6.775)	0	0	0
2021/03/05	R035	03/02/2022	11.23	Put	Bond Future	5,002.0800	5.0021	5,294.2900	5.2943	5.842	0	0	0
2021/03/05	R035	03/02/2022	11.22	Call	Bond Future	4,546.4800	4.5465	4,237.6100	4.2376	(6.794)	0	0	0
2021/03/05	R035	03/02/2022	11.22	Put	Bond Future	5,031.8000	5.0318	5,325.2200	5.3252	5.831	0	0	0
2021/03/05	R035	03/02/2022			Bond Future	11.3015	87.5754	11.4037	86.9731	0.904	0.0000	0.0000	0
2021/03/05	R035	03/02/2022	10.65	Put	Bond Future	6,994.9500	6.9950	7,359.7500	7.3598	5.215	0	0	683
2021/03/05	R035	03/02/2022	9.70	Put	Bond Future	11,620.8200	11.6208	12,094.5700	12.0946	4.077	0	0	0
2021/03/05	R035	03/02/2022	9.70	Call	Bond Future	1,294.9900	1.2950	1,166.4500	1.1664	(9.926)	0	0	683
2021/03/05	R035	03/02/2022	11.24	Call	Bond Future	4,606.2800	4.6063	4,294.9800	4.2950	(6.758)	0	0	0
2021/03/05	R035	03/02/2022	11.24	Put	Bond Future	4,972.1900	4.9722	5,263.1800	5.2632	5.852	0	0	0
2021/03/05	R186	06/05/2021	10.77	Call	Bond Future	14,677.2200	14.6772	13,876.7300	13.8767	(5.454)	0	0	0
2021/03/05	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/05	R186	06/05/2021	10.76	Call	Bond Future	14,636.1700	14.6362	13,835.6800	13.8357	(5.469)	0	0	0
2021/03/05	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/05	R186	06/05/2021			Bond Future	7.4971	117.6048	7.6615	116.8043	2.193	0.0000	0.0000	106,487
2021/03/05	R186	06/05/2021	10.78	Call	Bond Future	14,718.2500	14.7183	13,917.7600	13.9178	(5.439)	0	0	0
2021/03/05	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/03/05	R186	06/05/2021	7.30	Call	Bond Future	893.5600	0.8936	608.3300	0.6083	(31.921)	0	0	0
2021/03/05	R186	06/05/2021	7.30	Put	Bond Future	1,862.4000	1.8624	2,377.6600	2.3777	27.666	0	0	15,177
2021/03/05	R186	05/08/2021	8.62	Call	Bond Future	4,791.7600	4.7918	4,156.7700	4.1568	(13.252)	0	0	0
2021/03/05	R186	05/08/2021	8.62	Put	Bond Future	592.6100	0.5926	767.0900	0.7671	29.443	0	0	0
2021/03/05	R186	05/08/2021	8.61	Call	Bond Future	4,755.4500	4.7555	4,122.4000	4.1224	(13.312)	0	0	0
2021/03/05	R186	05/08/2021	8.61	Put	Bond Future	600.6400	0.6006	777.0600	0.7771	29.372	0	0	0
2021/03/05	R186	05/08/2021			Bond Future	7.6950	113.5767	7.8699	112.7673	2.273	0.0000	0.0000	0
2021/03/05	R186	05/08/2021	8.63	Call	Bond Future	4,828.3400	4.8283	4,191.4600	4.1915	(13.190)	0	0	0
2021/03/05	R186	05/08/2021	8.63	Put	Bond Future	584.8900	0.5849	757.4800	0.7575	29.508	0	0	0
2021/03/05	R186	04/11/2021	8.10	Call	Bond Future	2,980.8600	2.9809	2,531.8900	2.5319	(15.062)	0	0	0
2021/03/05	R186	04/11/2021	8.10	Put	Bond Future	2,077.7900	2.0778	2,447.4000	2.4474	17.789	0	0	0
2021/03/05	R186	04/11/2021	8.09	Call	Bond Future	2,955.1700	2.9552	2,508.4700	2.5085	(15.116)	0	0	0
2021/03/05	R186	04/11/2021	8.09	Put	Bond Future	2,095.8400	2.0958	2,467.7200	2.4677	17.744	0	0	0
2021/03/05	R186	04/11/2021			Bond Future	7.8946	114.8192	8.0807	114.0007	2.358	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
2021/03/05	R186	04/11/2021	8.11	Call	Bond Future	3,006.6600	3.0067	2,555.4300	2.5554	(15.008)	0	0	0
2021/03/05	R186	04/11/2021	8.11	Put	Bond Future	2,059.8600	2.0599	2,427.2100	2.4272	17.834	0	0	0
2021/03/05	R186	03/02/2022	7.30	Call	Bond Future	1,299.8700	1.2999	1,055.0400	1.0550	(18.835)	0	0	0
2021/03/05	R186	03/02/2022	7.30	Put	Bond Future	4,776.1700	4.7762	5,359.2500	5.3592	12.208	0	0	0
2021/03/05	R186	03/02/2022			Bond Future	8.1142	110.8282	8.3129	110.0003	2.449	0.0000	0.0000	0
2021/03/05	R186	03/02/2022	7.28	Call	Bond Future	1,271.5800	1.2716	1,030.6000	1.0306	(18.951)	0	0	0
2021/03/05	R186	03/02/2022	7.28	Put	Bond Future	4,834.9900	4.8350	5,421.9200	5.4219	12.139	0	0	0
2021/03/05	R186	03/02/2022	7.29	Call	Bond Future	1,285.6800	1.2857	1,042.7700	1.0428	(18.894)	0	0	0
2021/03/05	R186	03/02/2022	7.29	Put	Bond Future	4,805.5300	4.8055	5,390.5300	5.3905	12.173	0	0	0
2021/03/05	R197	06/05/2021			Bond Future	319.3254	319.3254	319.3229	319.3229	(0.001)	0.0000	0.0000	2,074
2021/03/05	R197	05/08/2021			Bond Future	314.8022	314.8022	314.7985	314.7985	(0.001)	0.0000	0.0000	0
2021/03/05	R197	04/11/2021			Bond Future	318.3188	318.3188	318.3143	318.3143	(0.001)	0.0000	0.0000	0
2021/03/05	R197	03/02/2022			Bond Future	313.8697	313.8697	313.8647	313.8647	(0.002)	0.0000	0.0000	0
2021/03/05	R202	06/05/2021			Bond Future	226.6813	226.6813	225.4519	225.4519	(0.542)	0.0000	0.0000	8,028
2021/03/05	R202	05/08/2021			Bond Future	224.9007	224.9007	223.6570	223.6570	(0.553)	0.0000	0.0000	0
2021/03/05	R202	04/11/2021			Bond Future	227.4126	227.4126	226.1546	226.1546	(0.553)	0.0000	0.0000	0
2021/03/05	R202	03/02/2022			Bond Future	225.7181	225.7181	224.4453	224.4453	(0.564)	0.0000	0.0000	0
2021/03/05	R209	06/05/2021	12.23	Call	Bond Future	8,735.8800	8.7359	8,250.4800	8.2505	(5.556)	0	0	0
2021/03/05	R209	06/05/2021	12.23	Put	Bond Future	110.4300	0.1104	131.2200	0.1312	18.826	0	0	0
2021/03/05	R209	06/05/2021	12.22	Call	Bond Future	8,692.0500	8.6921	8,207.0700	8.2071	(5.580)	0	0	0
2021/03/05	R209	06/05/2021	12.22	Put	Bond Future	113.0000	0.1130	134.2100	0.1342	18.770	0	0	0
2021/03/05	R209	06/05/2021	9.50	Put	Bond Future	6,544.6700	6.5447	6,994.7400	6.9947	6.877	0	0	0
2021/03/05	R209	06/05/2021	9.50	Call	Bond Future	240.9600	0.2410	184.8400	0.1848	(23.290)	0	0	2,150
2021/03/05	R209	06/05/2021	10.35	Call	Bond Future	1,513.2400	1.5132	1,291.9600	1.2920	(14.623)	0	0	500
2021/03/05	R209	06/05/2021	9.75	Put	Bond Future	5,183.0500	5.1830	5,595.6100	5.5956	7.960	0	0	0
2021/03/05	R209	06/05/2021	9.75	Call	Bond Future	457.4500	0.4574	363.8200	0.3638	(20.468)	0	0	5,050
2021/03/05	R209	06/05/2021	11.00	Call	Bond Future	3,555.8000	3.5558	3,196.0200	3.1960	(10.118)	0	0	0
2021/03/05	R209	06/05/2021	11.00	Put	Bond Future	1,063.8200	1.0638	1,210.2300	1.2102	13.763	0	0	3,500
2021/03/05	R209	06/05/2021	10.00	Put	Bond Future	3,994.1700	3.9942	4,357.9300	4.3579	9.107	0	0	0
2021/03/05	R209	06/05/2021	10.00	Call	Bond Future	799.7600	0.7998	657.3300	0.6573	(17.809)	0	0	0
2021/03/05	R209	06/05/2021	12.25	Call	Bond Future	8,823.5600	8.8236	8,337.3300	8.3373	(5.511)	0	0	0
2021/03/05	R209	06/05/2021	12.25	Put	Bond Future	105.4600	0.1055	125.4200	0.1254	18.927	0	0	9,150
2021/03/05	R209	06/05/2021			Bond Future	10.5470	68.7645	10.6371	68.2584	0.854	0.0000	0.0000	27,136
2021/03/05	R209	06/05/2021	12.24	Call	Bond Future	8,779.7300	8.7797	8,293.9100	8.2939	(5.533)	0	0	0
2021/03/05	R209	06/05/2021	12.24	Put	Bond Future	107.9200	0.1079	128.2900	0.1283	18.875	0	0	0
2021/03/05	R209	06/05/2021	10.35	Put	Bond Future	2,639.8000	2.6398	2,924.7100	2.9247	10.793	0	0	0
2021/03/05	R209	06/05/2021	10.60	Call	Bond Future	2,190.1400	2.1901	1,911.6000	1.9116	(12.718)	0	0	0
2021/03/05	R209	06/05/2021	10.60	Put	Bond Future	1,891.7600	1.8918	2,119.4100	2.1194	12.034	0	0	6,250
2021/03/05	R209	06/05/2021	11.60	Call	Bond Future	6,009.5700	6.0096	5,568.7000	5.5687	(7.336)	0	0	0
2021/03/05	R209	06/05/2021	11.60	Put	Bond Future	415.4300	0.4154	480.7500	0.4808	15.723	0	0	3,750
2021/03/05	R209	06/05/2021	10.25	Put	Bond Future	2,991.3700	2.9914	3,299.3100	3.2993	10.294	0	0	0
2021/03/05	R209	06/05/2021	10.25	Call	Bond Future	1,282.8200	1.2828	1,084.5700	1.0846	(15.454)	0	0	5,325
2021/03/05	R209	06/05/2021	11.25	Call	Bond Future	4,544.2900	4.5443	4,144.9600	4.1450	(8.788)	0	0	0
2021/03/05	R209	06/05/2021	11.25	Put	Bond Future	733.0900	0.7331	839.9500	0.8400	14.577	0	0	9,150
2021/03/05	R209	05/08/2021	11.81	Call	Bond Future	6,704.4500	6.7045	6,304.6600	6.3047	(5.963)	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
2021/03/05	R209	05/08/2021	11.81	Put	Bond Future	1,160.8500	1.1608	1,272.9500	1.2730	9.657	0	0	0
2021/03/05	R209	05/08/2021			Bond Future	10.7387	69.4970	10.8322	68.9852	0.871	0.0000	0.0000	0
2021/03/05	R209	05/08/2021	11.80	Call	Bond Future	6,668.7000	6.6687	6,269.8700	6.2699	(5.981)	0	0	0
2021/03/05	R209	05/08/2021	11.80	Put	Bond Future	1,173.7300	1.1737	1,286.7900	1.2868	9.633	0	0	0
2021/03/05	R209	05/08/2021	11.79	Call	Bond Future	6,633.0200	6.6330	6,235.1500	6.2351	(5.998)	0	0	0
2021/03/05	R209	05/08/2021	11.79	Put	Bond Future	1,186.7400	1.1867	1,300.7600	1.3008	9.608	0	0	0
2021/03/05	R209	04/11/2021	10.50	Call	Bond Future	2,757.2000	2.7572	2,532.7200	2.5327	(8.142)	0	0	0
2021/03/05	R209	04/11/2021	12.00	Call	Bond Future	7,224.9000	7.2249	6,842.5800	6.8426	(5.292)	0	0	0
2021/03/05	R209	04/11/2021	12.00	Put	Bond Future	1,819.8600	1.8199	1,955.1800	1.9552	7.436	0	0	5,500
2021/03/05	R209	04/11/2021	12.19	Call	Bond Future	7,846.7000	7.8467	7,448.9200	7.4489	(5.069)	0	0	0
2021/03/05	R209	04/11/2021	12.19	Put	Bond Future	1,549.5300	1.5495	1,669.3900	1.6694	7.735	0	0	0
2021/03/05	R209	04/11/2021	12.17	Call	Bond Future	7,780.5000	7.7805	7,384.3000	7.3843	(5.092)	0	0	0
2021/03/05	R209	04/11/2021			Bond Future	10.9294	67.1170	11.0264	66.5993	0.888	0.0000	0.0000	1,795
2021/03/05	R209	04/11/2021	10.50	Put	Bond Future	5,119.2200	5.1192	5,412.3800	5.4124	5.727	0	0	5,500
2021/03/05	R209	04/11/2021	9.50	Put	Bond Future	9,356.5800	9.3566	9,764.3300	9.7643	4.358	0	0	0
2021/03/05	R209	04/11/2021	9.50	Call	Bond Future	1,012.1500	1.0122	902.2600	0.9023	(10.857)	0	0	3,750
2021/03/05	R209	04/11/2021	12.18	Call	Bond Future	7,813.5800	7.8136	7,416.5800	7.4166	(5.081)	0	0	0
2021/03/05	R209	04/11/2021	12.18	Put	Bond Future	1,562.8900	1.5629	1,683.5300	1.6835	7.719	0	0	0
2021/03/05	R209	04/11/2021	12.17	Put	Bond Future	1,576.3400	1.5763	1,697.7800	1.6978	7.704	0	0	0
2021/03/05	R209	03/02/2022	11.03	Call	Bond Future	4,099.4600	4.0995	3,829.4900	3.8295	(6.586)	0	0	0
2021/03/05	R209	03/02/2022	11.03	Put	Bond Future	4,619.5900	4.6196	4,873.1800	4.8732	5.489	0	0	0
2021/03/05	R209	03/02/2022	11.02	Call	Bond Future	4,073.6800	4.0737	3,804.7300	3.8047	(6.602)	0	0	0
2021/03/05	R209	03/02/2022	11.02	Put	Bond Future	4,646.6900	4.6467	4,901.3000	4.9013	5.479	0	0	0
2021/03/05	R209	03/02/2022			Bond Future	11.1290	67.8714	11.2297	67.3479	0.905	0.0000	0.0000	0
2021/03/05	R209	03/02/2022	11.04	Call	Bond Future	4,125.5800	4.1256	3,854.5800	3.8546	(6.569)	0	0	0
2021/03/05	R209	03/02/2022	11.04	Put	Bond Future	4,592.8800	4.5929	4,845.4400	4.8454	5.499	0	0	0
2021/03/05	R210	06/05/2021			Bond Future	198.5543	198.5543	197.9293	197.9293	(0.315)	0.0000	0.0000	1,183
2021/03/05	R210	05/08/2021			Bond Future	200.7179	200.7179	200.0855	200.0855	(0.315)	0.0000	0.0000	0
2021/03/05	R210	04/11/2021			Bond Future	200.2197	200.2197	199.5797	199.5797	(0.320)	0.0000	0.0000	0
2021/03/05	R210	03/02/2022			Bond Future	202.5153	202.5153	201.8676	201.8676	(0.320)	0.0000	0.0000	0
2021/03/05	R212	06/05/2021			Bond Future	171.3063	171.3063	171.3022	171.3022	(0.002)	0.0000	0.0000	2,980
2021/03/05	R212	05/08/2021			Bond Future	170.8411	170.8411	170.8363	170.8363	(0.003)	0.0000	0.0000	0
2021/03/05	R212	04/11/2021			Bond Future	172.7494	172.7494	172.7441	172.7441	(0.003)	0.0000	0.0000	0
2021/03/05	R213	06/05/2021	11.91	Call	Bond Future	11,712.4100	11.7124	11,100.5900	11.1006	(5.224)	0	0	0
2021/03/05	R213	06/05/2021	11.91	Put	Bond Future	10.6000	0.0106	14.2700	0.0143	34.623	0	0	0
2021/03/05	R213	06/05/2021			Bond Future	9.5973	85.0823	9.7081	84.4668	1.155	0.0000	0.0000	9,143
2021/03/05	R213	06/05/2021	11.90	Call	Bond Future	11,666.9700	11.6670	11,055.2600	11.0553	(5.243)	0	0	0
2021/03/05	R213	06/05/2021	11.90	Put	Bond Future	10.9400	0.0109	14.7200	0.0147	34.552	0	0	0
2021/03/05	R213	06/05/2021	11.89	Call	Bond Future	11,621.5100	11.6215	11,009.9100	11.0099	(5.263)	0	0	0
2021/03/05	R213	06/05/2021	11.89	Put	Bond Future	11.3000	0.0113	15.1900	0.0152	34.425	0	0	0
2021/03/05	R213	05/08/2021	10.14	Put	Bond Future	2,008.0400	2.0080	2,247.9500	2.2479	11.947	0	0	0
2021/03/05	R213	05/08/2021	9.34	Put	Bond Future	4,210.9700	4.2110	4,604.9800	4.6050	9.357	0	0	0
2021/03/05	R213	05/08/2021	9.34	Call	Bond Future	1,667.4200	1.6674	1,439.0500	1.4391	(13.696)	0	0	0
2021/03/05	R213	05/08/2021	10.85	Call	Bond Future	6,410.9500	6.4110	5,923.4100	5.9234	(7.605)	0	0	0
2021/03/05	R213	05/08/2021	10.85	Put	Bond Future	979.7200	0.9797	1,114.5600	1.1146	13.763	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
2021/03/05	R213	05/08/2021	10.84	Call	Bond Future	6,373.5200	6.3735	5,887.2600	5.8873	(7.629)	0	0	0
2021/03/05	R213	05/08/2021	10.84	Put	Bond Future	991.8300	0.9918	1,127.9500	1.1280	13.724	0	0	0
2021/03/05	R213	05/08/2021			Bond Future	9.8010	85.9882	9.9166	85.3658	1.179	0.0000	0.0000	0
2021/03/05	R213	05/08/2021	10.78	Call	Bond Future	6,150.5900	6.1506	5,672.1500	5.6722	(7.779)	0	0	0
2021/03/05	R213	05/08/2021	10.78	Put	Bond Future	1,067.0200	1.0670	1,210.9600	1.2110	13.490	0	0	0
2021/03/05	R213	05/08/2021	10.14	Call	Bond Future	3,816.1700	3.8162	3,433.7000	3.4337	(10.022)	0	0	0
2021/03/05	R213	05/08/2021	10.86	Call	Bond Future	6,448.4600	6.4485	5,959.6500	5.9597	(7.580)	0	0	0
2021/03/05	R213	05/08/2021	10.86	Put	Bond Future	967.7300	0.9677	1,101.3000	1.1013	13.802	0	0	0
2021/03/05	R213	04/11/2021	11.10	Put	Bond Future	1,521.5700	1.5216	1,682.2500	1.6822	10.560	0	0	0
2021/03/05	R213	04/11/2021	11.11	Call	Bond Future	7,045.1400	7.0451	6,575.3500	6.5753	(6.668)	0	0	0
2021/03/05	R213	04/11/2021	11.09	Put	Bond Future	1,535.6200	1.5356	1,697.4100	1.6974	10.536	0	0	0
2021/03/05	R213	04/11/2021			Bond Future	10.0062	83.3992	10.1267	82.7698	1.204	0.0000	0.0000	0
2021/03/05	R213	04/11/2021	11.10	Call	Bond Future	7,011.1500	7.0112	6,542.4600	6.5425	(6.685)	0	0	0
2021/03/05	R213	04/11/2021	11.11	Put	Bond Future	1,507.6100	1.5076	1,667.1900	1.6672	10.585	0	0	0
2021/03/05	R213	04/11/2021	11.09	Call	Bond Future	6,977.2200	6.9772	6,509.6400	6.5096	(6.702)	0	0	0
2021/03/05	R213	03/02/2022	8.80	Put	Bond Future	8,891.1300	8.8911	9,382.5400	9.3825	5.527	0	0	0
2021/03/05	R213	03/02/2022	8.80	Call	Bond Future	1,198.0300	1.1980	1,052.8900	1.0529	(12.115)	0	0	102
2021/03/05	R213	03/02/2022	9.58	Put	Bond Future	5,799.4500	5.7995	6,193.3800	6.1934	6.793	0	0	200
2021/03/05	R213	03/02/2022	8.63	Put	Bond Future	9,686.1300	9.6861	10,195.2200	10.1952	5.256	0	0	0
2021/03/05	R213	03/02/2022	8.63	Call	Bond Future	1,015.6800	1.0157	888.2200	0.8882	(12.549)	0	0	200
2021/03/05	R213	03/02/2022	9.98	Call	Bond Future	3,316.2200	3.3162	3,018.6400	3.0186	(8.973)	0	0	0
2021/03/05	R213	03/02/2022	9.98	Put	Bond Future	4,587.0000	4.5870	4,925.9700	4.9260	7.390	0	0	0
2021/03/05	R213	03/02/2022			Bond Future	10.2275	84.3363	10.3534	83.6997	1.231	0.0000	0.0000	0
2021/03/05	R213	03/02/2022	10.25	Call	Bond Future	4,003.5800	4.0036	3,669.8100	3.6698	(8.337)	0	0	0
2021/03/05	R213	03/02/2022	10.25	Put	Bond Future	3,889.4800	3.8895	4,192.2600	4.1923	7.785	0	0	102
2021/03/05	R213	03/02/2022	9.76	Call	Bond Future	2,804.7700	2.8048	2,537.3600	2.5374	(9.534)	0	0	0
2021/03/05	R213	03/02/2022	9.76	Put	Bond Future	5,226.6000	5.2266	5,595.7400	5.5957	7.063	0	0	102
2021/03/05	R213	03/02/2022	10.15	Call	Bond Future	3,741.7400	3.7417	3,421.2100	3.4212	(8.566)	0	0	0
2021/03/05	R213	03/02/2022	10.15	Put	Bond Future	4,137.0300	4.1370	4,453.0500	4.4531	7.639	0	0	200
2021/03/05	R213	03/02/2022	9.58	Call	Bond Future	2,420.4300	2.4204	2,177.8100	2.1778	(10.024)	0	0	0
2021/03/05	R213	03/02/2022	9.97	Call	Bond Future	3,292.2500	3.2923	2,996.0400	2.9960	(8.997)	0	0	0
2021/03/05	R213	03/02/2022	9.97	Put	Bond Future	4,614.9000	4.6149	4,955.2400	4.9552	7.375	0	0	0
2021/03/05	R213	03/02/2022	9.96	Call	Bond Future	3,268.0500	3.2681	2,973.2000	2.9732	(9.022)	0	0	0
2021/03/05	R213	03/02/2022	9.96	Put	Bond Future	4,642.6200	4.6426	4,984.3200	4.9843	7.360	0	0	0
2021/03/05	R214	06/05/2021	12.26	Call	Bond Future	7,248.2000	7.2482	6,806.9000	6.8069	(6.088)	0	0	0
2021/03/05	R214	06/05/2021	12.26	Put	Bond Future	281.6300	0.2816	323.5100	0.3235	14.871	0	0	0
2021/03/05	R214	06/05/2021	12.25	Call	Bond Future	7,206.1500	7.2062	6,765.5500	6.7655	(6.114)	0	0	0
2021/03/05	R214	06/05/2021	12.25	Put	Bond Future	287.0900	0.2871	329.6700	0.3297	14.832	0	0	0
2021/03/05	R214	06/05/2021			Bond Future	10.9233	65.6849	11.0084	65.2017	0.779	0.0000	0.0000	13,936
2021/03/05	R214	06/05/2021	12.27	Call	Bond Future	7,290.2600	7.2903	6,848.2800	6.8483	(6.063)	0	0	0
2021/03/05	R214	06/05/2021	12.27	Put	Bond Future	276.2500	0.2763	317.4500	0.3175	14.914	0	0	0
2021/03/05	R214	05/08/2021	12.03	Put	Bond Future	1,499.3100	1.4993	1,622.9800	1.6230	8.248	0	0	0
2021/03/05	R214	05/08/2021	12.01	Call	Bond Future	6,215.4800	6.2155	5,852.4400	5.8524	(5.841)	0	0	0
2021/03/05	R214	05/08/2021			Bond Future	11.1134	66.3843	11.2019	65.8957	0.796	0.0000	0.0000	0
2021/03/05	R214	05/08/2021	12.02	Call	Bond Future	6,249.2800	6.2493	5,885.2800	5.8853	(5.825)	0	0	0
2021/03/05	R214	05/08/2021	12.02	Put	Bond Future	1,514.4700	1.5145	1,639.0900	1.6391	8.229	0	0	0
2021/03/05	R214	05/08/2021	12.03	Call	Bond Future	6,283.1400	6.2831	5,918.1900	5.9182	(5.808)	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
2021/03/05	R214	05/08/2021	12.01	Put	Bond Future	1,529.7500	1.5297	1,655.3300	1.6553	8.209	0	0	0
2021/03/05	R214	04/11/2021	12.47	Call	Bond Future	7,673.6900	7.6737	7,303.2000	7.3032	(4.828)	0	0	0
2021/03/05	R214	04/11/2021	12.46	Call	Bond Future	7,642.0600	7.6421	7,272.3100	7.2723	(4.838)	0	0	0
2021/03/05	R214	04/11/2021	12.46	Put	Bond Future	1,846.6000	1.8466	1,970.9600	1.9710	6.735	0	0	0
2021/03/05	R214	04/11/2021			Bond Future	11.3022	63.8331	11.3941	63.3390	0.813	0.0000	0.0000	0
2021/03/05	R214	04/11/2021	12.47	Put	Bond Future	1,832.0000	1.8320	1,955.6200	1.9556	6.748	0	0	0
2021/03/05	R214	04/11/2021	12.48	Call	Bond Future	7,705.3500	7.7053	7,334.1200	7.3341	(4.818)	0	0	0
2021/03/05	R214	04/11/2021	12.48	Put	Bond Future	1,817.5000	1.8175	1,940.3800	1.9404	6.761	0	0	0
2021/03/05	R214	03/02/2022	11.40	Put	Bond Future	4,799.4200	4.7994	5,039.1800	5.0392	4.996	0	0	0
2021/03/05	R214	03/02/2022	11.41	Call	Bond Future	4,279.0600	4.2791	4,018.1500	4.0181	(6.097)	0	0	0
2021/03/05	R214	03/02/2022	11.39	Put	Bond Future	4,826.5700	4.8266	5,067.2900	5.0673	4.987	0	0	0
2021/03/05	R214	03/02/2022			Bond Future	11.5032	64.5504	11.5988	64.0507	0.831	0.0000	0.0000	0
2021/03/05	R214	03/02/2022	11.40	Call	Bond Future	4,253.0100	4.2530	3,993.0500	3.9931	(6.112)	0	0	0
2021/03/05	R214	03/02/2022	11.41	Put	Bond Future	4,772.1600	4.7722	5,010.9700	5.0110	5.004	0	0	0
2021/03/05	R214	03/02/2022	11.39	Call	Bond Future	4,226.7800	4.2268	3,967.7800	3.9678	(6.128)	0	0	0
2021/03/05	R248	06/05/2021	12.36	Call	Bond Future	9,146.5100	9.1465	8,581.0300	8.5810	(6.182)	0	0	0
2021/03/05	R248	06/05/2021	12.36	Put	Bond Future	223.7500	0.2238	263.5700	0.2636	17.797	0	0	0
2021/03/05	R248	06/05/2021	10.20	Call	Bond Future	393.4700	0.3935	302.9800	0.3030	(22.998)	0	0	1,200
2021/03/05	R248	06/05/2021	10.80	Put	Bond Future	3,009.2100	3.0092	3,350.5700	3.3506	11.344	0	0	0
2021/03/05	R248	06/05/2021	10.80	Call	Bond Future	1,743.6400	1.7436	1,479.7000	1.4797	(15.137)	0	0	1,200
2021/03/05	R248	06/05/2021			Bond Future	10.9747	82.5696	11.0599	81.9643	0.777	0.0000	0.0000	134,822
2021/03/05	R248	06/05/2021	12.35	Call	Bond Future	9,093.4700	9.0935	8,528.7600	8.5288	(6.210)	0	0	0
2021/03/05	R248	06/05/2021	12.35	Put	Bond Future	228.7100	0.2287	269.3000	0.2693	17.747	0	0	0
2021/03/05	R248	06/05/2021	12.34	Call	Bond Future	9,040.4300	9.0404	8,476.5000	8.4765	(6.238)	0	0	0
2021/03/05	R248	06/05/2021	12.34	Put	Bond Future	233.7600	0.2338	275.1300	0.2751	17.698	0	0	0
2021/03/05	R248	06/05/2021	10.20	Put	Bond Future	6,282.0600	6.2821	6,796.8700	6.7969	8.195	0	0	0
2021/03/05	R248	05/08/2021	10.30	Call	Bond Future	1,237.9400	1.2379	1,081.8900	1.0819	(12.606)	0	0	1,300
2021/03/05	R248	05/08/2021	10.90	Put	Bond Future	4,696.8500	4.6969	5,036.2000	5.0362	7.225	0	0	0
2021/03/05	R248	05/08/2021	10.90	Call	Bond Future	2,804.5800	2.8046	2,531.9000	2.5319	(9.723)	0	0	1,300
2021/03/05	R248	05/08/2021	10.60	Put	Bond Future	6,050.4200	6.0504	6,448.6000	6.4486	6.581	0	0	0
2021/03/05	R248	05/08/2021	10.60	Call	Bond Future	1,939.7200	1.9397	1,725.8700	1.7259	(11.025)	0	0	1,300
2021/03/05	R248	05/08/2021	12.51	Put	Bond Future	1,002.4100	1.0024	1,104.9600	1.1050	10.230	0	0	0
2021/03/05	R248	05/08/2021	12.52	Call	Bond Future	9,467.3800	9.4674	8,956.9400	8.9569	(5.392)	0	0	0
2021/03/05	R248	05/08/2021	12.50	Put	Bond Future	1,014.2000	1.0142	1,117.7200	1.1177	10.207	0	0	0
2021/03/05	R248	05/08/2021			Bond Future	11.1675	83.4488	11.2564	82.8368	0.796	0.0000	0.0000	0
2021/03/05	R248	05/08/2021	10.00	Put	Bond Future	9,587.7900	9.5878	10,096.4600	10.0965	5.305	0	0	0
2021/03/05	R248	05/08/2021	10.00	Call	Bond Future	710.8900	0.7109	607.5300	0.6075	(14.540)	0	0	1,300
2021/03/05	R248	05/08/2021	10.30	Put	Bond Future	7,674.6200	7.6746	8,130.6000	8.1306	5.941	0	0	0
2021/03/05	R248	05/08/2021	12.51	Call	Bond Future	9,422.4100	9.4224	8,912.9300	8.9129	(5.407)	0	0	0
2021/03/05	R248	05/08/2021	12.52	Put	Bond Future	990.7400	0.9907	1,092.3300	1.0923	10.254	0	0	0
2021/03/05	R248	05/08/2021	12.50	Call	Bond Future	9,377.4700	9.3775	8,868.9600	8.8690	(5.423)	0	0	0
2021/03/05	R248	04/11/2021	12.85	Call	Bond Future	10,485.5100	10.4855	9,986.9600	9.9870	(4.755)	0	0	0
2021/03/05	R248	04/11/2021	12.85	Put	Bond Future	1,493.8700	1.4939	1,614.2900	1.6143	8.061	0	0	0
2021/03/05	R248	04/11/2021			Bond Future	11.3591	79.9499	11.4518	79.3309	0.816	0.0000	0.0000	0
2021/03/05	R248	04/11/2021	12.84	Call	Bond Future	10,444.7900	10.4448	9,947.0800	9.9471	(4.765)	0	0	0
2021/03/05	R248	04/11/2021	12.84	Put	Bond Future	1,507.1800	1.5072	1,628.4400	1.6284	8.045	0	0	0
2021/03/05	R248	04/11/2021	12.83	Call	Bond Future	10,404.1000	10.4041	9,907.2300	9.9072	(4.776)	0	0	0

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2021/03/05	R248	04/11/2021	12.83	Put	Bond Future	1,520.6000	1.5206	1,642.7000	1.6427	8.030	0	0	0
2021/03/05	R248	03/02/2022	11.48	Call	Bond Future	4,945.4800	4.9455	4,621.1100	4.6211	(6.559)	0	0	0
2021/03/05	R248	03/02/2022	11.49	Put	Bond Future	5,460.2000	5.4602	5,760.5500	5.7605	5.501	0	0	0
2021/03/05	R248	03/02/2022	11.47	Call	Bond Future	4,913.2800	4.9133	4,590.1900	4.5902	(6.576)	0	0	0
2021/03/05	R248	03/02/2022			Bond Future	11.5636	80.8484	11.6604	80.2224	0.837	0.0000	0.0000	0
2021/03/05	R248	03/02/2022	11.48	Put	Bond Future	5,493.5300	5.4935	5,795.1500	5.7951	5.490	0	0	0
2021/03/05	R248	03/02/2022	11.49	Call	Bond Future	4,978.0700	4.9781	4,652.4300	4.6524	(6.541)	0	0	0
2021/03/05	R248	03/02/2022	11.47	Put	Bond Future	5,527.3600	5.5274	5,830.2600	5.8303	5.480	0	0	0

Total

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