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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/03/2021 TO 08/03/2021

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
2021/03/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	2025	06/05/2021		Bond Future	150.0880	150.0880	149.2015	149.2015	(0.591)	0.0000	0.0000	7,795
2021/03/08	2025	05/08/2021		Bond Future	150.1925	150.1925	149.2958	149.2958	(0.597)	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
2021/03/08	2025	04/11/2021			Bond Future	151.8696	151.8696	150.9625	150.9625	(0.597)	0.0000	0.0000	0
2021/03/08	2025	03/02/2022			Bond Future	152.0528	152.0528	151.1351	151.1351	(0.604)	0.0000	0.0000	0
2021/03/08	2029	06/05/2021			Bond Future	106.5383	106.5383	104.4540	104.4540	(1.956)	0.0000	0.0000	2,382
2021/03/08	2029	05/08/2021			Bond Future	107.6989	107.6989	105.5915	105.5915	(1.957)	0.0000	0.0000	0
2021/03/08	2029	04/11/2021			Bond Future	107.7510	107.7510	105.6198	105.6198	(1.978)	0.0000	0.0000	0
2021/03/08	2029	03/02/2022			Bond Future	108.9862	108.9862	106.8304	106.8304	(1.978)	0.0000	0.0000	0
2021/03/08	2030	06/05/2021	11.70	Call	Bond Future	11,762.7000	11.7627	10,171.6200	10.1716	(13.526)	0	0	0
2021/03/08	2030	06/05/2021	11.70	Put	Bond Future	6.7500	0.0068	15.2200	0.0152	125.481	0	0	0
2021/03/08	2030	06/05/2021	11.69	Call	Bond Future	11,716.4600	11.7165	10,125.6600	10.1257	(13.577)	0	0	0
2021/03/08	2030	06/05/2021	11.69	Put	Bond Future	6.9900	0.0070	15.7400	0.0157	125.179	0	0	0
2021/03/08	2030	06/05/2021	8.90	Call	Bond Future	695.6200	0.6956	328.7400	0.3287	(52.741)	0	0	0
2021/03/08	2030	06/05/2021	9.00	Call	Bond Future	865.9900	0.8660	429.5100	0.4295	(50.402)	0	0	0
2021/03/08	2030	06/05/2021	9.00	Put	Bond Future	3,056.2500	3.0563	4,219.3200	4.2193	38.055	0	0	5,000
2021/03/08	2030	06/05/2021	9.25	Call	Bond Future	1,399.6300	1.3996	771.8500	0.7719	(44.853)	0	0	0
2021/03/08	2030	06/05/2021	9.25	Put	Bond Future	2,172.0600	2.1721	3,143.8300	3.1438	44.740	0	0	0
2021/03/08	2030	06/05/2021	9.35	Call	Bond Future	1,661.0200	1.6610	952.1400	0.9521	(42.677)	0	0	0
2021/03/08	2030	06/05/2021	9.27	Put	Bond Future	2,109.9800	2.1100	3,065.6200	3.0656	45.291	0	0	0
2021/03/08	2030	06/05/2021	9.27	Call	Bond Future	1,449.7800	1.4498	805.8700	0.8059	(44.414)	0	0	300
2021/03/08	2030	06/05/2021	10.95	Call	Bond Future	8,241.4900	8.2415	6,710.8700	6.7109	(18.572)	0	0	0
2021/03/08	2030	06/05/2021	10.95	Put	Bond Future	71.9900	0.0720	140.9200	0.1409	95.749	0	0	300
2021/03/08	2030	06/05/2021	9.92	Call	Bond Future	3,630.6400	3.6306	2,493.2300	2.4932	(31.328)	0	0	0
2021/03/08	2030	06/05/2021	7.97	Call	Bond Future	42.9800	0.0430	11.7100	0.0117	(72.755)	0	0	700
2021/03/08	2030	06/05/2021	10.04	Call	Bond Future	4,126.5700	4.1266	2,917.6800	2.9177	(29.295)	0	0	0
2021/03/08	2030	06/05/2021	10.04	Put	Bond Future	596.5400	0.5965	987.2000	0.9872	65.488	0	0	0
2021/03/08	2030	06/05/2021	9.15	Put	Bond Future	2,502.6900	2.5027	3,553.4900	3.5535	41.987	0	0	0
2021/03/08	2030	06/05/2021	9.15	Call	Bond Future	1,166.4600	1.1665	617.7100	0.6177	(47.044)	0	0	0
2021/03/08	2030	06/05/2021			Bond Future	9.3883	94.0418	9.6795	92.4422	3.102	0.0000	0.0000	113,151
2021/03/08	2030	06/05/2021	11.71	Call	Bond Future	11,808.9100	11.8089	10,217.5600	10.2176	(13.476)	0	0	0
2021/03/08	2030	06/05/2021	11.71	Put	Bond Future	6.5200	0.0065	14.7200	0.0147	125.767	0	0	0
2021/03/08	2030	06/05/2021	8.95	Call	Bond Future	777.6400	0.7776	376.6200	0.3766	(51.569)	0	0	0
2021/03/08	2030	06/05/2021	8.95	Put	Bond Future	3,254.8100	3.2548	4,453.3400	4.4533	36.823	0	0	2,500
2021/03/08	2030	06/05/2021	8.36	Put	Bond Future	6,108.8000	6.1088	7,604.1500	7.6041	24.479	0	0	0
2021/03/08	2030	06/05/2021	8.36	Call	Bond Future	159.4300	0.1594	55.2300	0.0552	(65.358)	0	0	0
2021/03/08	2030	06/05/2021	8.86	Put	Bond Future	3,630.9200	3.6309	4,889.8700	4.8899	34.673	0	0	0
2021/03/08	2030	06/05/2021	8.86	Call	Bond Future	634.4500	0.6345	293.8500	0.2939	(53.684)	0	0	0
2021/03/08	2030	06/05/2021	8.90	Put	Bond Future	3,460.8400	3.4608	4,693.5100	4.6935	35.618	0	0	2,500
2021/03/08	2030	06/05/2021	9.35	Put	Bond Future	1,874.0600	1.8741	2,764.7300	2.7647	47.526	0	0	0
2021/03/08	2030	06/05/2021	8.77	Put	Bond Future	4,030.2700	4.0303	5,344.6900	5.3447	32.614	0	0	0
2021/03/08	2030	06/05/2021	8.77	Call	Bond Future	510.8200	0.5108	225.6900	0.2257	(55.818)	0	0	300
2021/03/08	2030	06/05/2021	9.92	Put	Bond Future	737.2100	0.7372	1,199.3500	1.1994	62.688	0	0	700
2021/03/08	2030	06/05/2021	9.22	Call	Bond Future	1,326.9400	1.3269	723.1100	0.7231	(45.505)	0	0	0
2021/03/08	2030	06/05/2021	9.22	Put	Bond Future	2,268.0500	2.2681	3,263.7700	3.2638	43.902	0	0	700
2021/03/08	2030	06/05/2021	7.97	Put	Bond Future	8,377.8800	8.3779	9,946.1600	9.9462	18.719	0	0	0
2021/03/08	2030	06/05/2021	10.74	Call	Bond Future	7,254.6200	7.2546	5,766.4300	5.7664	(20.514)	0	0	0
2021/03/08	2030	06/05/2021	10.74	Put	Bond Future	126.9700	0.1270	238.3300	0.2383	87.706	0	0	0
2021/03/08	2030	05/08/2021	10.30	Put	Bond Future	1,329.5100	1.3295	1,836.0700	1.8361	38.101	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
2021/03/08	2030	05/08/2021	8.78	Put	Bond Future	5,522.9100	5.5229	6,780.3100	6.7803	22.767	0	0	0
2021/03/08	2030	05/08/2021	8.78	Call	Bond Future	919.5700	0.9196	560.0600	0.5601	(39.095)	0	0	200
2021/03/08	2030	05/08/2021	7.70	Put	Bond Future	11,170.8500	11.1709	12,719.7300	12.7197	13.865	0	0	0
2021/03/08	2030	05/08/2021	9.45	Call	Bond Future	2,235.0500	2.2350	1,541.7600	1.5418	(31.019)	0	0	600
2021/03/08	2030	05/08/2021	12.10	Call	Bond Future	12,256.5100	12.2565	10,699.6100	10.6996	(12.703)	0	0	0
2021/03/08	2030	05/08/2021	12.10	Put	Bond Future	93.9300	0.0939	153.9400	0.1539	63.888	0	0	600
2021/03/08	2030	05/08/2021	10.42	Call	Bond Future	5,381.1400	5.3811	4,223.1200	4.2231	(21.520)	0	0	0
2021/03/08	2030	05/08/2021	10.42	Put	Bond Future	1,176.5000	1.1765	1,635.3900	1.6354	39.005	0	0	0
2021/03/08	2030	05/08/2021	10.41	Call	Bond Future	5,342.9300	5.3429	4,188.7600	4.1888	(21.602)	0	0	0
2021/03/08	2030	05/08/2021	10.41	Put	Bond Future	1,188.7400	1.1887	1,651.4800	1.6515	38.927	0	0	0
2021/03/08	2030	05/08/2021			Bond Future	9.6115	91.0377	9.9166	89.4208	3.174	0.0000	0.0000	0
2021/03/08	2030	05/08/2021	10.30	Call	Bond Future	4,926.2600	4.9263	3,815.9100	3.8159	(22.539)	0	0	0
2021/03/08	2030	05/08/2021	7.70	Call	Bond Future	132.0400	0.1320	64.0100	0.0640	(51.522)	0	0	200
2021/03/08	2030	05/08/2021	8.95	Put	Bond Future	4,824.6900	4.8247	6,003.8000	6.0038	24.439	0	0	0
2021/03/08	2030	05/08/2021	8.95	Call	Bond Future	1,186.4700	1.1865	748.6700	0.7487	(36.899)	0	0	600
2021/03/08	2030	05/08/2021	9.45	Put	Bond Future	3,106.4400	3.1064	4,030.0600	4.0301	29.732	0	0	0
2021/03/08	2030	05/08/2021	10.43	Call	Bond Future	5,419.6200	5.4196	4,257.7900	4.2578	(21.437)	0	0	0
2021/03/08	2030	05/08/2021	10.43	Put	Bond Future	1,164.5700	1.1646	1,619.6500	1.6197	39.077	0	0	0
2021/03/08	2030	04/11/2021	8.27	Put	Bond Future	9,181.7100	9.1817	10,586.8100	10.5868	15.303	0	0	0
2021/03/08	2030	04/11/2021	8.27	Call	Bond Future	628.3200	0.6283	398.6700	0.3987	(36.550)	0	0	300
2021/03/08	2030	04/11/2021	8.77	Put	Bond Future	6,876.0500	6.8761	8,128.7000	8.1287	18.218	0	0	0
2021/03/08	2030	04/11/2021	11.44	Put	Bond Future	823.9500	0.8239	1,118.7600	1.1188	35.780	0	0	300
2021/03/08	2030	04/11/2021	10.60	Call	Bond Future	5,785.3600	5.7854	4,692.1000	4.6921	(18.897)	0	0	0
2021/03/08	2030	04/11/2021	10.60	Put	Bond Future	1,881.4500	1.8815	2,422.9400	2.4229	28.780	0	0	0
2021/03/08	2030	04/11/2021	10.59	Put	Bond Future	1,898.4400	1.8984	2,443.3300	2.4433	28.702	0	0	0
2021/03/08	2030	04/11/2021			Bond Future	9.8254	92.0338	10.1444	90.3990	3.246	0.0000	0.0000	0
2021/03/08	2030	04/11/2021	8.77	Call	Bond Future	1,181.5000	1.1815	799.4000	0.7994	(32.340)	0	0	300
2021/03/08	2030	04/11/2021	11.44	Call	Bond Future	8,716.9400	8.7169	7,377.0000	7.3770	(15.372)	0	0	0
2021/03/08	2030	04/11/2021	10.61	Call	Bond Future	5,817.4500	5.8175	4,720.8000	4.7208	(18.851)	0	0	0
2021/03/08	2030	04/11/2021	10.61	Put	Bond Future	1,864.5800	1.8646	2,402.6800	2.4027	28.859	0	0	0
2021/03/08	2030	04/11/2021	10.59	Call	Bond Future	5,753.3600	5.7534	4,663.5000	4.6635	(18.943)	0	0	0
2021/03/08	2030	03/02/2022	8.39	Put	Bond Future	9,722.4000	9.7224	11,102.6400	11.1026	14.196	0	0	0
2021/03/08	2030	03/02/2022	8.39	Call	Bond Future	848.3500	0.8483	575.3400	0.5753	(32.181)	0	0	101
2021/03/08	2030	03/02/2022	9.35	Call	Bond Future	2,205.2800	2.2053	1,636.6700	1.6367	(25.784)	0	0	0
2021/03/08	2030	03/02/2022	9.35	Put	Bond Future	5,840.7800	5.8408	6,925.4200	6.9254	18.570	0	0	101
2021/03/08	2030	03/02/2022	9.45	Call	Bond Future	2,403.6200	2.4036	1,799.4900	1.7995	(25.134)	0	0	0
2021/03/08	2030	03/02/2022	9.45	Put	Bond Future	5,514.2300	5.5142	6,563.3500	6.5634	19.026	0	0	0
2021/03/08	2030	03/02/2022			Bond Future	10.0580	89.0638	10.3924	87.4106	3.325	0.0000	0.0000	0
2021/03/08	2030	03/02/2022	9.78	Call	Bond Future	3,127.2900	3.1273	2,404.7300	2.4047	(23.105)	0	0	0
2021/03/08	2030	03/02/2022	9.78	Put	Bond Future	4,532.6000	4.5326	5,463.2900	5.4633	20.533	0	0	101
2021/03/08	2030	03/02/2022	9.43	Call	Bond Future	2,363.1600	2.3632	1,766.1600	1.7662	(25.263)	0	0	0
2021/03/08	2030	03/02/2022	9.43	Put	Bond Future	5,578.4400	5.5784	6,634.6900	6.6347	18.935	0	0	0
2021/03/08	2030	03/02/2022	9.44	Call	Bond Future	2,383.3400	2.3833	1,782.7800	1.7828	(25.198)	0	0	0
2021/03/08	2030	03/02/2022	9.44	Put	Bond Future	5,546.2700	5.5463	6,598.9600	6.5990	18.980	0	0	0
2021/03/08	2032	06/05/2021	12.12	Call	Bond Future	11,148.1500	11.1482	9,694.2200	9.6942	(13.042)	0	0	0
2021/03/08	2032	06/05/2021	12.12	Put	Bond Future	26.4300	0.0264	47.3000	0.0473	78.963	0	0	0
2021/03/08	2032	06/05/2021	12.57	Call	Bond Future	13,319.3900	13.3194	11,850.2300	11.8502	(11.030)	0	0	0

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2021/03/08	2032	06/05/2021			Bond Future	10.0821	88.9617	10.3315	87.4868	2.473	0.0000	0.0000	126,403
2021/03/08	2032	06/05/2021	12.11	Call	Bond Future	11,099.2500	11.0992	9,645.8800	9.6459	(13.094)	0	0	0
2021/03/08	2032	06/05/2021	12.11	Put	Bond Future	27.2300	0.0272	48.6600	0.0487	78.700	0	0	0
2021/03/08	2032	06/05/2021	12.10	Call	Bond Future	11,050.3100	11.0503	9,597.5300	9.5975	(13.147)	0	0	0
2021/03/08	2032	06/05/2021	12.10	Put	Bond Future	28.0500	0.0281	50.0700	0.0501	78.503	0	0	0
2021/03/08	2032	06/05/2021	12.57	Put	Bond Future	6.3700	0.0064	12.0100	0.0120	88.540	0	0	736
2021/03/08	2032	06/05/2021	10.33	Put	Bond Future	1,346.2600	1.3463	1,933.4900	1.9335	43.619	0	0	0
2021/03/08	2032	06/05/2021	10.33	Call	Bond Future	2,812.1700	2.8122	1,924.6000	1.9246	(31.562)	0	0	736
2021/03/08	2032	05/08/2021	11.37	Call	Bond Future	6,958.1700	6.9582	5,802.4000	5.8024	(16.610)	0	0	0
2021/03/08	2032	05/08/2021	11.37	Put	Bond Future	1,047.4400	1.0474	1,382.4600	1.3825	31.985	0	0	0
2021/03/08	2032	05/08/2021			Bond Future	10.3007	89.9089	10.5609	88.4181	2.526	0.0000	0.0000	0
2021/03/08	2032	05/08/2021	11.35	Call	Bond Future	6,878.4900	6.8785	5,728.9200	5.7289	(16.713)	0	0	0
2021/03/08	2032	05/08/2021	11.35	Put	Bond Future	1,073.1900	1.0732	1,414.4100	1.4144	31.795	0	0	0
2021/03/08	2032	05/08/2021	11.36	Call	Bond Future	6,918.2900	6.9183	5,765.6200	5.7656	(16.661)	0	0	0
2021/03/08	2032	05/08/2021	11.36	Put	Bond Future	1,060.2500	1.0603	1,398.3700	1.3984	31.891	0	0	0
2021/03/08	2032	04/11/2021	9.83	Call	Bond Future	2,070.8800	2.0709	1,563.3700	1.5634	(24.507)	0	0	700
2021/03/08	2032	04/11/2021	11.71	Put	Bond Future	1,515.0900	1.5151	1,890.9600	1.8910	24.808	0	0	0
2021/03/08	2032	04/11/2021	11.69	Call	Bond Future	7,792.3200	7.7923	6,666.0000	6.6660	(14.454)	0	0	0
2021/03/08	2032	04/11/2021	11.70	Call	Bond Future	7,828.8300	7.8288	6,699.9100	6.6999	(14.420)	0	0	0
2021/03/08	2032	04/11/2021			Bond Future	10.5200	86.7471	10.7914	85.2397	2.580	0.0000	0.0000	0
2021/03/08	2032	04/11/2021	9.83	Put	Bond Future	6,070.8100	6.0708	7,070.6700	7.0707	16.470	0	0	0
2021/03/08	2032	04/11/2021	12.81	Call	Bond Future	12,153.6100	12.1536	10,801.9600	10.8020	(11.121)	0	0	0
2021/03/08	2032	04/11/2021	12.81	Put	Bond Future	492.1500	0.4922	647.8700	0.6479	31.641	0	0	700
2021/03/08	2032	04/11/2021	11.71	Call	Bond Future	7,865.4000	7.8654	6,733.9000	6.7339	(14.386)	0	0	0
2021/03/08	2032	04/11/2021	11.69	Put	Bond Future	1,543.3500	1.5434	1,924.4000	1.9244	24.690	0	0	0
2021/03/08	2032	04/11/2021	9.33	Put	Bond Future	8,236.0900	8.2361	9,408.5900	9.4086	14.236	0	0	0
2021/03/08	2032	04/11/2021	9.33	Call	Bond Future	1,180.0700	1.1801	845.2000	0.8452	(28.377)	0	0	700
2021/03/08	2032	04/11/2021	11.70	Put	Bond Future	1,529.1700	1.5292	1,907.6200	1.9076	24.749	0	0	0
2021/03/08	2032	03/02/2022	9.81	Call	Bond Future	2,077.0000	2.0770	1,602.3800	1.6024	(22.851)	0	0	0
2021/03/08	2032	03/02/2022	9.81	Put	Bond Future	7,423.4200	7.4234	8,473.1700	8.4732	14.141	0	0	198
2021/03/08	2032	03/02/2022	8.91	Put	Bond Future	11,747.2200	11.7472	13,032.0800	13.0321	10.938	0	0	0
2021/03/08	2032	03/02/2022	10.66	Call	Bond Future	4,060.0400	4.0600	3,313.3100	3.3133	(18.392)	0	0	0
2021/03/08	2032	03/02/2022	10.66	Put	Bond Future	4,564.2900	4.5643	5,341.9300	5.3419	17.037	0	0	97
2021/03/08	2032	03/02/2022	10.42	Call	Bond Future	3,429.5200	3.4295	2,759.3500	2.7594	(19.541)	0	0	0
2021/03/08	2032	03/02/2022	10.42	Put	Bond Future	5,264.8600	5.2649	6,119.0600	6.1191	16.225	0	0	0
2021/03/08	2032	03/02/2022	10.45	Put	Bond Future	5,172.7200	5.1727	6,017.2800	6.0173	16.327	0	0	198
2021/03/08	2032	03/02/2022	10.43	Call	Bond Future	3,454.4600	3.4545	2,781.0900	2.7811	(19.493)	0	0	0
2021/03/08	2032	03/02/2022	10.43	Put	Bond Future	5,233.7800	5.2338	6,084.7800	6.0848	16.260	0	0	0
2021/03/08	2032	03/02/2022			Bond Future	10.7522	87.7220	11.0357	86.1977	2.636	0.0000	0.0000	0
2021/03/08	2032	03/02/2022	10.14	Call	Bond Future	2,762.9800	2.7630	2,183.1400	2.1831	(20.986)	0	0	0
2021/03/08	2032	03/02/2022	10.14	Put	Bond Future	6,186.7800	6.1868	7,131.3100	7.1313	15.267	0	0	97
2021/03/08	2032	03/02/2022	9.14	Put	Bond Future	10,518.9400	10.5189	11,753.2700	11.7533	11.734	0	0	0
2021/03/08	2032	03/02/2022	9.14	Call	Bond Future	1,093.6900	1.0937	803.6500	0.8036	(26.519)	0	0	97
2021/03/08	2032	03/02/2022	8.91	Call	Bond Future	865.3700	0.8654	625.8600	0.6259	(27.677)	0	0	198
2021/03/08	2032	03/02/2022	10.44	Call	Bond Future	3,479.8300	3.4798	2,803.2400	2.8032	(19.443)	0	0	0
2021/03/08	2032	03/02/2022	10.44	Put	Bond Future	5,203.1800	5.2032	6,050.9600	6.0510	16.293	0	0	0
2021/03/08	2032	03/02/2022	10.45	Call	Bond Future	3,505.2900	3.5053	2,825.4800	2.8255	(19.394)	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
2021/03/08	2033	06/05/2021			Bond Future	100.9735	100.9735	99.8376	99.8376	(1.125)	0.0000	0.0000	9,583
2021/03/08	2033	05/08/2021			Bond Future	102.0735	102.0735	100.9248	100.9248	(1.125)	0.0000	0.0000	0
2021/03/08	2033	04/11/2021			Bond Future	101.9885	101.9885	100.8268	100.8268	(1.139)	0.0000	0.0000	0
2021/03/08	2033	03/02/2022			Bond Future	103.1576	103.1576	101.9824	101.9824	(1.139)	0.0000	0.0000	0
2021/03/08	2037	06/05/2021	12.43	Call	Bond Future	8,805.5400	8.8055	7,283.6900	7.2837	(17.283)	0	0	0
2021/03/08	2037	06/05/2021	12.44	Put	Bond Future	173.2800	0.1733	281.1700	0.2812	62.263	0	0	0
2021/03/08	2037	06/05/2021	12.42	Call	Bond Future	8,755.7400	8.7557	7,236.0100	7.2360	(17.357)	0	0	0
2021/03/08	2037	06/05/2021			Bond Future	10.9588	84.0749	11.2184	82.4430	2.369	0.0000	0.0000	129,571
2021/03/08	2037	06/05/2021	12.43	Put	Bond Future	177.2200	0.1772	287.2200	0.2872	62.070	0	0	0
2021/03/08	2037	06/05/2021	12.44	Call	Bond Future	8,855.3800	8.8554	7,331.4200	7.3314	(17.209)	0	0	0
2021/03/08	2037	06/05/2021	12.42	Put	Bond Future	181.2500	0.1813	293.3700	0.2934	61.859	0	0	0
2021/03/08	2037	05/08/2021	12.27	Call	Bond Future	7,580.0100	7.5800	6,312.0900	6.3121	(16.727)	0	0	0
2021/03/08	2037	05/08/2021	12.27	Put	Bond Future	1,256.0500	1.2561	1,637.7000	1.6377	30.385	0	0	0
2021/03/08	2037	05/08/2021	12.28	Call	Bond Future	7,620.5800	7.6206	6,349.4600	6.3495	(16.680)	0	0	0
2021/03/08	2037	05/08/2021	12.26	Put	Bond Future	1,270.1800	1.2702	1,655.0700	1.6551	30.302	0	0	0
2021/03/08	2037	05/08/2021			Bond Future	11.1826	80.7145	11.4534	79.0649	2.421	0.0000	0.0000	0
2021/03/08	2037	05/08/2021	12.28	Put	Bond Future	1,242.0400	1.2420	1,620.4900	1.6205	30.470	0	0	0
2021/03/08	2037	05/08/2021	12.26	Call	Bond Future	7,539.4900	7.5395	6,274.8100	6.2748	(16.774)	0	0	0
2021/03/08	2037	04/11/2021	12.82	Put	Bond Future	1,495.6900	1.4957	1,865.9700	1.8660	24.756	0	0	0
2021/03/08	2037	04/11/2021	12.83	Call	Bond Future	9,447.7700	9.4478	8,147.8600	8.1479	(13.759)	0	0	0
2021/03/08	2037	04/11/2021			Bond Future	11.3951	81.5978	11.6768	79.9301	2.473	0.0000	0.0000	0
2021/03/08	2037	04/11/2021	12.82	Call	Bond Future	9,409.6800	9.4097	8,112.2100	8.1122	(13.789)	0	0	0
2021/03/08	2037	04/11/2021	12.83	Put	Bond Future	1,482.5900	1.4826	1,850.4300	1.8504	24.811	0	0	0
2021/03/08	2037	04/11/2021	12.81	Call	Bond Future	9,371.6300	9.3716	8,076.6300	8.0766	(13.818)	0	0	0
2021/03/08	2037	04/11/2021	12.81	Put	Bond Future	1,508.8800	1.5089	1,881.6300	1.8816	24.704	0	0	0
2021/03/08	2037	03/02/2022	11.46	Call	Bond Future	4,371.2500	4.3713	3,555.7300	3.5557	(18.656)	0	0	0
2021/03/08	2037	03/02/2022	11.47	Put	Bond Future	5,300.6800	5.3007	6,168.3900	6.1684	16.370	0	0	0
2021/03/08	2037	03/02/2022	11.45	Call	Bond Future	4,342.8800	4.3429	3,530.7200	3.5307	(18.701)	0	0	0
2021/03/08	2037	03/02/2022			Bond Future	11.6231	78.2605	11.9169	76.5739	2.529	0.0000	0.0000	0
2021/03/08	2037	03/02/2022	11.46	Put	Bond Future	5,331.3100	5.3313	6,202.3900	6.2024	16.339	0	0	0
2021/03/08	2037	03/02/2022	11.47	Call	Bond Future	4,400.0100	4.4000	3,581.1200	3.5811	(18.611)	0	0	0
2021/03/08	2037	03/02/2022	11.45	Put	Bond Future	5,362.4000	5.3624	6,236.8400	6.2368	16.307	0	0	0
2021/03/08	2038	06/05/2021			Bond Future	117.1117	117.1117	115.7224	115.7224	(1.186)	0.0000	0.0000	7,799
2021/03/08	2038	05/08/2021			Bond Future	116.6656	116.6656	115.2608	115.2608	(1.204)	0.0000	0.0000	0
2021/03/08	2038	04/11/2021			Bond Future	117.9685	117.9685	116.5478	116.5478	(1.204)	0.0000	0.0000	0
2021/03/08	2038	03/02/2022			Bond Future	117.5686	117.5686	116.1315	116.1315	(1.222)	0.0000	0.0000	0
2021/03/08	2040	06/05/2021	12.44	Call	Bond Future	8,843.2900	8.8433	7,147.0500	7.1471	(19.181)	0	0	0
2021/03/08	2040	06/05/2021	12.44	Put	Bond Future	217.8300	0.2178	365.1700	0.3652	67.640	0	0	0
2021/03/08	2040	06/05/2021	10.83	Put	Bond Future	3,137.9800	3.1380	4,310.5700	4.3106	37.368	0	0	0
2021/03/08	2040	06/05/2021	10.83	Call	Bond Future	1,545.2900	1.5453	874.3000	0.8743	(43.422)	0	0	300
2021/03/08	2040	06/05/2021	11.58	Put	Bond Future	1,043.8300	1.0438	1,585.7100	1.5857	51.913	0	0	0
2021/03/08	2040	06/05/2021	11.58	Call	Bond Future	4,473.4200	4.4734	3,171.7200	3.1717	(29.099)	0	0	300
2021/03/08	2040	06/05/2021			Bond Future	11.0601	86.3118	11.3352	84.4683	2.488	0.0000	0.0000	78,942
2021/03/08	2040	06/05/2021	12.43	Call	Bond Future	8,790.9300	8.7909	7,097.4600	7.0975	(19.264)	0	0	0
2021/03/08	2040	06/05/2021	12.43	Put	Bond Future	222.7100	0.2227	372.8200	0.3728	67.402	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/08	2040	06/05/2021	12.42	Call	Bond Future	8,738.6100	8.7386	7,047.9400	7.0479	(19.347)	0	0	0
2021/03/08	2040	06/05/2021	12.42	Put	Bond Future	227.6900	0.2277	380.6000	0.3806	67.157	0	0	0
2021/03/08	2040	06/05/2021	13.38	Call	Bond Future	13,721.2500	13.7213	11,896.1400	11.8961	(13.301)	0	0	0
2021/03/08	2040	06/05/2021	13.38	Put	Bond Future	20.4700	0.0205	38.9400	0.0389	90.230	0	0	300
2021/03/08	2040	05/08/2021	11.05	Put	Bond Future	4,346.0400	4.3460	5,413.0000	5.4130	24.550	0	0	0
2021/03/08	2040	05/08/2021	11.05	Call	Bond Future	2,816.0600	2.8161	2,019.4700	2.0195	(28.287)	0	0	900
2021/03/08	2040	05/08/2021	12.48	Call	Bond Future	8,514.9300	8.5149	7,043.4200	7.0434	(17.282)	0	0	0
2021/03/08	2040	05/08/2021	12.49	Put	Bond Future	1,134.0200	1.1340	1,522.6300	1.5226	34.268	0	0	0
2021/03/08	2040	05/08/2021	12.47	Call	Bond Future	8,471.4000	8.4714	7,003.3400	7.0033	(17.330)	0	0	0
2021/03/08	2040	05/08/2021			Bond Future	11.2781	82.7250	11.5653	80.8614	2.546	0.0000	0.0000	0
2021/03/08	2040	05/08/2021	11.55	Put	Bond Future	2,773.8100	2.7738	3,561.2400	3.5612	28.388	0	0	0
2021/03/08	2040	05/08/2021	11.55	Call	Bond Future	4,539.8500	4.5399	3,463.7300	3.4637	(23.704)	0	0	900
2021/03/08	2040	05/08/2021	14.80	Call	Bond Future	18,893.5400	18.8935	17,055.3400	17.0553	(9.729)	0	0	0
2021/03/08	2040	05/08/2021	14.80	Put	Bond Future	44.0000	0.0440	69.3500	0.0693	57.614	0	0	900
2021/03/08	2040	05/08/2021	12.48	Put	Bond Future	1,147.2000	1.1472	1,539.2400	1.5392	34.174	0	0	0
2021/03/08	2040	05/08/2021	12.49	Call	Bond Future	8,558.5100	8.5585	7,083.5700	7.0836	(17.234)	0	0	0
2021/03/08	2040	05/08/2021	12.47	Put	Bond Future	1,160.5000	1.1605	1,555.9900	1.5560	34.079	0	0	0
2021/03/08	2040	04/11/2021	12.90	Call	Bond Future	9,898.4200	9.8984	8,435.6800	8.4357	(14.778)	0	0	0
2021/03/08	2040	04/11/2021	12.90	Put	Bond Future	1,568.0500	1.5681	1,989.4200	1.9894	26.872	0	0	0
2021/03/08	2040	04/11/2021	12.89	Call	Bond Future	9,858.4000	9.8584	8,398.4600	8.3985	(14.809)	0	0	0
2021/03/08	2040	04/11/2021	12.89	Put	Bond Future	1,581.9400	1.5819	2,006.1100	2.0061	26.813	0	0	0
2021/03/08	2040	04/11/2021			Bond Future	11.4847	83.6304	11.7837	81.7463	2.603	0.0000	0.0000	0
2021/03/08	2040	04/11/2021	12.91	Call	Bond Future	9,938.4800	9.9385	8,472.9500	8.4729	(14.746)	0	0	0
2021/03/08	2040	04/11/2021	12.91	Put	Bond Future	1,554.2700	1.5543	1,972.8500	1.9728	26.931	0	0	0
2021/03/08	2040	03/02/2022	11.58	Put	Bond Future	5,519.8500	5.5199	6,493.8500	6.4938	17.645	0	0	0
2021/03/08	2040	03/02/2022	11.59	Call	Bond Future	4,758.2800	4.7583	3,823.0500	3.8231	(19.655)	0	0	0
2021/03/08	2040	03/02/2022	11.57	Put	Bond Future	5,552.6700	5.5527	6,530.5000	6.5305	17.610	0	0	0
2021/03/08	2040	03/02/2022			Bond Future	11.7063	80.0657	12.0183	78.1603	2.665	0.0000	0.0000	0
2021/03/08	2040	03/02/2022	11.58	Call	Bond Future	4,727.4100	4.7274	3,796.0100	3.7960	(19.702)	0	0	0
2021/03/08	2040	03/02/2022	11.59	Put	Bond Future	5,487.5100	5.4875	6,457.6800	6.4577	17.680	0	0	0
2021/03/08	2040	03/02/2022	11.57	Call	Bond Future	4,696.9400	4.6969	3,769.3700	3.7694	(19.748)	0	0	0
2021/03/08	2044	06/05/2021	12.44	Call	Bond Future	8,366.6700	8.3667	6,696.8100	6.6968	(19.958)	0	0	0
2021/03/08	2044	06/05/2021	12.44	Put	Bond Future	275.3100	0.2753	452.3200	0.4523	64.295	0	0	0
2021/03/08	2044	06/05/2021	12.43	Call	Bond Future	8,315.4900	8.3155	6,648.7500	6.6488	(20.044)	0	0	0
2021/03/08	2044	06/05/2021	12.43	Put	Bond Future	281.1800	0.2812	461.3100	0.4613	64.062	0	0	0
2021/03/08	2044	06/05/2021	11.40	Call	Bond Future	3,319.4700	3.3195	2,215.0000	2.2150	(33.272)	0	0	0
2021/03/08	2044	06/05/2021	11.40	Put	Bond Future	1,608.3400	1.6083	2,350.7400	2.3507	46.159	0	0	3,100
2021/03/08	2044	06/05/2021	11.79	Call	Bond Future	5,115.9800	5.1160	3,737.1900	3.7372	(26.951)	0	0	0
2021/03/08	2044	06/05/2021	11.79	Put	Bond Future	902.5000	0.9025	1,370.5800	1.3706	51.865	0	0	3,100
2021/03/08	2044	06/05/2021	11.10	Call	Bond Future	2,164.9300	2.1649	1,319.8800	1.3199	(39.034)	0	0	0
2021/03/08	2044	06/05/2021	12.50	Call	Bond Future	8,674.3200	8.6743	6,986.6100	6.9866	(19.456)	0	0	0
2021/03/08	2044	06/05/2021	12.50	Put	Bond Future	242.2900	0.2423	401.4500	0.4015	65.690	0	0	3,100
2021/03/08	2044	06/05/2021			Bond Future	11.1453	82.7242	11.4206	80.8773	2.470	0.0000	0.0000	61,826
2021/03/08	2044	06/05/2021	12.45	Call	Bond Future	8,417.8800	8.4179	6,744.9400	6.7449	(19.874)	0	0	0
2021/03/08	2044	06/05/2021	12.45	Put	Bond Future	269.5500	0.2695	443.4800	0.4435	64.526	0	0	0
2021/03/08	2044	06/05/2021	10.70	Put	Bond Future	4,176.3800	4.1764	5,530.8700	5.5309	32.432	0	0	0
2021/03/08	2044	06/05/2021	10.70	Call	Bond Future	1,029.9600	1.0300	537.5800	0.5376	(47.806)	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
2021/03/08	2044	06/05/2021	11.10	Put	Bond Future	2,475.6300	2.4756	3,477.4500	3.4775	40.467	0	0	3,100
2021/03/08	2044	06/05/2021	11.90	Call	Bond Future	5,660.1300	5.6601	4,220.0100	4.2200	(25.443)	0	0	0
2021/03/08	2044	06/05/2021	11.90	Put	Bond Future	765.4300	0.7654	1,172.1800	1.1722	53.140	0	0	0
2021/03/08	2044	06/05/2021	11.35	Put	Bond Future	1,729.5300	1.7295	2,513.0300	2.5130	45.301	0	0	0
2021/03/08	2044	06/05/2021	11.35	Call	Bond Future	3,109.7000	3.1097	2,046.3300	2.0463	(34.195)	0	0	3,100
2021/03/08	2044	05/08/2021	12.60	Put	Bond Future	1,120.2300	1.1202	1,501.8300	1.5018	34.064	0	0	0
2021/03/08	2044	05/08/2021	12.61	Call	Bond Future	8,726.9400	8.7269	7,238.4700	7.2385	(17.056)	0	0	0
2021/03/08	2044	05/08/2021	12.61	Put	Bond Future	1,107.5200	1.1075	1,485.8200	1.4858	34.157	0	0	0
2021/03/08	2044	05/08/2021			Bond Future	11.3561	79.2242	11.6436	77.3574	2.532	0.0000	0.0000	0
2021/03/08	2044	05/08/2021	12.60	Call	Bond Future	8,683.9600	8.6840	7,198.7900	7.1988	(17.102)	0	0	0
2021/03/08	2044	05/08/2021	12.59	Call	Bond Future	8,641.0200	8.6410	7,159.1700	7.1592	(17.149)	0	0	0
2021/03/08	2044	05/08/2021	12.59	Put	Bond Future	1,133.0600	1.1331	1,517.9800	1.5180	33.972	0	0	0
2021/03/08	2044	04/11/2021	12.91	Call	Bond Future	9,637.3700	9.6374	8,191.8300	8.1918	(14.999)	0	0	0
2021/03/08	2044	04/11/2021	12.91	Put	Bond Future	1,688.6100	1.6886	2,130.4300	2.1304	26.165	0	0	0
2021/03/08	2044	04/11/2021			Bond Future	11.5556	80.0913	11.8550	78.2039	2.591	0.0000	0.0000	0
2021/03/08	2044	04/11/2021	12.90	Call	Bond Future	9,598.4200	9.5984	8,155.7000	8.1557	(15.031)	0	0	0
2021/03/08	2044	04/11/2021	12.90	Put	Bond Future	1,703.1400	1.7031	2,147.7800	2.1478	26.107	0	0	0
2021/03/08	2044	04/11/2021	12.89	Call	Bond Future	9,559.5000	9.5595	8,119.6300	8.1196	(15.062)	0	0	0
2021/03/08	2044	04/11/2021	12.89	Put	Bond Future	1,717.7700	1.7178	2,165.2600	2.1653	26.051	0	0	0
2021/03/08	2044	03/02/2022	11.59	Call	Bond Future	4,618.0200	4.6180	3,700.9000	3.7009	(19.860)	0	0	0
2021/03/08	2044	03/02/2022	11.59	Put	Bond Future	5,750.2500	5.7502	6,741.8200	6.7418	17.244	0	0	0
2021/03/08	2044	03/02/2022	11.60	Call	Bond Future	4,648.3200	4.6483	3,727.3700	3.7274	(19.813)	0	0	0
2021/03/08	2044	03/02/2022	11.60	Put	Bond Future	5,716.6500	5.7166	6,704.3900	6.7044	17.278	0	0	0
2021/03/08	2044	03/02/2022			Bond Future	11.7693	76.6120	12.0820	74.7033	2.657	0.0000	0.0000	0
2021/03/08	2044	03/02/2022	11.61	Call	Bond Future	4,678.7100	4.6787	3,753.9200	3.7539	(19.766)	0	0	0
2021/03/08	2044	03/02/2022	11.61	Put	Bond Future	5,683.2300	5.6832	6,667.1300	6.6671	17.312	0	0	0
2021/03/08	2046	06/05/2021			Bond Future	103.9779	103.9779	101.6142	101.6142	(2.273)	0.0000	0.0000	14,893
2021/03/08	2046	05/08/2021			Bond Future	105.1105	105.1105	102.7208	102.7208	(2.274)	0.0000	0.0000	0
2021/03/08	2046	04/11/2021			Bond Future	104.4768	104.4768	102.0600	102.0600	(2.313)	0.0000	0.0000	0
2021/03/08	2046	03/02/2022			Bond Future	105.6748	105.6748	103.2301	103.2301	(2.313)	0.0000	0.0000	0
2021/03/08	2050	06/05/2021			Bond Future	106.9671	106.9671	104.0306	104.0306	(2.745)	0.0000	0.0000	10,904
2021/03/08	2050	05/08/2021			Bond Future	106.2048	106.2048	103.2358	103.2358	(2.796)	0.0000	0.0000	0
2021/03/08	2050	04/11/2021			Bond Future	107.3908	107.3908	104.3885	104.3885	(2.796)	0.0000	0.0000	0
2021/03/08	2050	03/02/2022			Bond Future	106.6743	106.6743	103.6375	103.6375	(2.847)	0.0000	0.0000	0
2021/03/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	AL37	06/05/2021			Index Future	772.9230	772.9230	765.5920	765.5920	(0.948)	0.0000	0.0000	0
2021/03/08	AL37	05/08/2021			Index Future	781.0630	781.0630	773.6460	773.6460	(0.950)	0.0000	0.0000	0
2021/03/08	AL37	04/11/2021			Index Future	789.6840	789.6840	782.1800	782.1800	(0.950)	0.0000	0.0000	0
2021/03/08	AL37	03/02/2022			Index Future	798.5480	798.5480	790.9570	790.9570	(0.951)	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
2021/03/08	AL7T	06/05/2021			Index Future	864.3300	864.3300	850.3240	850.3240	(1.620)	0.0000	0.0000	0
2021/03/08	AL7T	05/08/2021			Index Future	873.4330	873.4330	859.2700	859.2700	(1.622)	0.0000	0.0000	0
2021/03/08	AL7T	04/11/2021			Index Future	883.0730	883.0730	868.7480	868.7480	(1.622)	0.0000	0.0000	0
2021/03/08	AL7T	03/02/2022			Index Future	892.9860	892.9860	878.4960	878.4960	(1.623)	0.0000	0.0000	0
2021/03/08	ALBI	06/05/2021			Index Future	760.2790	760.2790	748.1670	748.1670	(1.593)	0.0000	0.0000	309
2021/03/08	ALBI	05/08/2021			Index Future	768.2860	768.2860	756.0380	756.0380	(1.594)	0.0000	0.0000	0
2021/03/08	ALBI	04/11/2021			Index Future	776.7660	776.7660	764.3780	764.3780	(1.595)	0.0000	0.0000	0
2021/03/08	ALBI	03/02/2022			Index Future	785.4850	785.4850	772.9550	772.9550	(1.595)	0.0000	0.0000	0
2021/03/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/08	ES33	06/05/2021			Bond Future	11.6688	74.2225	11.9486	72.7934	2.398	0.0000	0.0000	350
2021/03/08	ES33	05/08/2021			Bond Future	11.9334	75.0126	12.2255	73.5680	2.448	0.0000	0.0000	0
2021/03/08	ES33	04/11/2021			Bond Future	12.2009	72.0579	12.5059	70.5974	2.500	0.0000	0.0000	0
2021/03/08	ES33	03/02/2022			Bond Future	12.4879	72.8677	12.8069	71.3907	2.554	0.0000	0.0000	0
2021/03/08	ES42	06/05/2021			Bond Future	12.1722	72.7290	12.4426	71.2003	2.222	0.0000	0.0000	4,779
2021/03/08	ES42	05/08/2021			Bond Future	12.4228	73.5039	12.7058	71.9585	2.278	0.0000	0.0000	0
2021/03/08	ES42	04/11/2021			Bond Future	12.6782	70.0499	12.9746	68.4876	2.338	0.0000	0.0000	0
2021/03/08	ES42	03/02/2022			Bond Future	12.9430	70.8378	13.2535	69.2578	2.399	0.0000	0.0000	0
2021/03/08	GOVI	06/05/2021	678.68	Call	GOVI	725,800.0000	72.5800	607,120.0000	60.7120	(16.352)	0	0	0
2021/03/08	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	06/05/2021	678.67	Call	GOVI	725,900.0000	72.5900	607,220.0000	60.7220	(16.349)	0	0	0
2021/03/08	GOVI	06/05/2021			GOVI	751.2600	751.2600	739.3920	739.3920	(1.580)	0.0000	0.0000	976
2021/03/08	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	06/05/2021	678.69	Call	GOVI	725,700.0000	72.5700	607,020.0000	60.7020	(16.354)	0	0	0
2021/03/08	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	05/08/2021	719.14	Call	GOVI	400,320.0000	40.0320	280,300.0000	28.0300	(29.981)	0	0	0
2021/03/08	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	05/08/2021	719.13	Call	GOVI	400,420.0000	40.0420	280,400.0000	28.0400	(29.974)	0	0	0
2021/03/08	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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2021/03/08	GOVI	05/08/2021			GOVI	759.1720	759.1720	747.1700	747.1700	(1.581)	0.0000	0.0000	0
2021/03/08	GOVI	05/08/2021	719.15	Call	GOVI	400,220.0000	40.0220	280,200.0000	28.0200	(29.989)	0	0	0
2021/03/08	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	04/11/2021	728.41	Call	GOVI	391,410.0000	39.1410	270,020.0000	27.0020	(31.014)	0	0	0
2021/03/08	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	04/11/2021	728.40	Call	GOVI	391,510.0000	39.1510	270,120.0000	27.0120	(31.006)	0	0	0
2021/03/08	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	04/11/2021			GOVI	767.5510	767.5510	755.4120	755.4120	(1.582)	0.0000	0.0000	0
2021/03/08	GOVI	04/11/2021	728.42	Call	GOVI	391,310.0000	39.1310	269,920.0000	26.9920	(31.021)	0	0	0
2021/03/08	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	03/02/2022	792.76	Put	GOVI	165,930.0000	16.5930	288,720.0000	28.8720	74.001	0	0	0
2021/03/08	GOVI	03/02/2022			GOVI	776.1670	776.1670	763.8880	763.8880	(1.582)	0.0000	0.0000	0
2021/03/08	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	03/02/2022	792.75	Put	GOVI	165,830.0000	16.5830	288,620.0000	28.8620	74.046	0	0	0
2021/03/08	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	GOVI	03/02/2022	792.74	Put	GOVI	165,730.0000	16.5730	288,520.0000	28.8520	74.090	0	0	0
2021/03/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/08	IGOV	06/05/2021			Index Future	279.0640	279.0640	275.7990	275.7990	(1.170)	0.0000	0.0000	897
2021/03/08	IGOV	05/08/2021			Index Future	282.0720	282.0720	278.7680	278.7680	(1.171)	0.0000	0.0000	0
2021/03/08	IGOV	04/11/2021			Index Future	285.2530	285.2530	281.9100	281.9100	(1.172)	0.0000	0.0000	0
2021/03/08	IGOV	03/02/2022			Index Future	288.5220	288.5220	285.1390	285.1390	(1.173)	0.0000	0.0000	0
2021/03/08	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/08	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/03/08	IS05	21/09/2021			Interest Rate Swap	89.4500	89.4500	89.4600	89.4600	0.011	0.0000	0.0000	0
2021/03/08	IS05	21/12/2021			Interest Rate Swap	90.8000	90.8000	90.8400	90.8400	0.044	0.0000	0.0000	51
2021/03/08	IS05	15/03/2022			Interest Rate Swap	90.3300	90.3300	90.4000	90.4000	0.077	0.0000	0.0000	0
2021/03/08	IS05	21/06/2022			Interest Rate Swap	90.6000	90.6000	90.7000	90.7000	0.110	0.0000	0.0000	0
2021/03/08	IS05	20/09/2022			Interest Rate Swap	93.8900	93.8900	94.0400	94.0400	0.160	0.0000	0.0000	0
2021/03/08	IS05	20/12/2022			Interest Rate Swap	94.5400	94.5400	94.7300	94.7300	0.201	0.0000	0.0000	0
2021/03/08	IS05	22/03/2023			Interest Rate Swap	87.1300	87.1300	87.3600	87.3600	0.264	0.0000	0.0000	0
2021/03/08	IS05	20/06/2023			Interest Rate Swap	92.8400	92.8400	93.1100	93.1100	0.291	0.0000	0.0000	0
2021/03/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/08	IS10	17/12/2025			Interest Rate Swap	82.2000	82.2000	83.0700	83.0700	1.058	0.0000	0.0000	0
2021/03/08	IS10	16/03/2026			Interest Rate Swap	78.8900	78.8900	79.8100	79.8100	1.166	0.0000	0.0000	0
2021/03/08	IS10	15/06/2026			Interest Rate Swap	77.4300	77.4300	78.4100	78.4100	1.266	0.0000	0.0000	0
2021/03/08	IS10	21/09/2026			Interest Rate Swap	79.5700	79.5700	80.5800	80.5800	1.269	0.0000	0.0000	0
2021/03/08	IS10	21/12/2026			Interest Rate Swap	83.6600	83.6600	84.7000	84.7000	1.243	0.0000	0.0000	0
2021/03/08	IS10	15/03/2027			Interest Rate Swap	82.2800	82.2800	83.3600	83.3600	1.313	0.0000	0.0000	0
2021/03/08	IS10	21/06/2027			Interest Rate Swap	84.4600	84.4600	85.5700	85.5700	1.314	0.0000	0.0000	0
2021/03/08	IS10	20/09/2027			Interest Rate Swap	90.3500	90.3500	91.4700	91.4700	1.240	0.0000	0.0000	0
2021/03/08	IS10	20/12/2027			Interest Rate Swap	90.8700	90.8700	92.0200	92.0200	1.266	0.0000	0.0000	0
2021/03/08	IS10	22/03/2028			Interest Rate Swap	84.0900	84.0900	85.2700	85.2700	1.403	0.0000	0.0000	0
2021/03/08	IS10	20/06/2028			Interest Rate Swap	92.0000	92.0000	93.1800	93.1800	1.283	0.0000	0.0000	0

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2021/03/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/08	JBAF	17/03/2021			Jibar Tradeable Future	3.6550	96.3450	3.6550	96.3450	0.000	0.0000	0.0000	0
2021/03/08	JBAF	21/04/2021			Jibar Tradeable Future	3.7350	96.2650	3.7550	96.2450	0.535	0.0000	0.0000	0
2021/03/08	JBAF	19/05/2021			Jibar Tradeable Future	3.7600	96.2400	3.7800	96.2200	0.532	0.0000	0.0000	0
2021/03/08	JBAF	15/06/2021			Jibar Tradeable Future	3.8350	96.1650	3.8750	96.1250	1.043	0.0000	0.0000	0
2021/03/08	JBAF	21/07/2021			Jibar Tradeable Future	3.8700	96.1300	3.9100	96.0900	1.034	0.0000	0.0000	0
2021/03/08	JBAF	18/08/2021			Jibar Tradeable Future	4.0000	96.0000	4.0700	95.9300	1.750	0.0000	0.0000	0
2021/03/08	JBAF	15/09/2021			Jibar Tradeable Future	4.0400	95.9600	4.1100	95.8900	1.733	0.0000	0.0000	30,000
2021/03/08	JBAF	15/12/2021			Jibar Tradeable Future	4.3850	95.6150	4.5250	95.4750	3.193	0.0000	0.0000	0
2021/03/08	JBAF	16/03/2022			Jibar Tradeable Future	4.6500	95.3500	4.8100	95.1900	3.441	0.0000	0.0000	0
2021/03/08	JBAF	15/06/2022			Jibar Tradeable Future	4.9700	95.0300	5.1300	94.8700	3.219	0.0000	0.0000	471
2021/03/08	JBAF	21/09/2022			Jibar Tradeable Future	5.1850	94.8150	5.3750	94.6250	3.664	0.0000	0.0000	0
2021/03/08	JBAF	21/12/2022			Jibar Tradeable Future	5.4550	94.5450	5.6750	94.3250	4.033	0.0000	0.0000	0
2021/03/08	R023	06/05/2021	7.58	Call	Bond Future	3,548.7000	3.5487	3,313.9100	3.3139	(6.616)	0	0	0
2021/03/08	R023	06/05/2021	7.58	Put	Bond Future	0.0500	0.0001	0.0900	0.0001	80.000	0	0	0
2021/03/08	R023	06/05/2021			Bond Future	5.4939	105.3295	5.6290	105.0947	2.460	0.0000	0.0000	40,958
2021/03/08	R023	06/05/2021	7.57	Call	Bond Future	3,532.0800	3.5321	3,297.2900	3.2973	(6.647)	0	0	0
2021/03/08	R023	06/05/2021	7.57	Put	Bond Future	0.0600	0.0001	0.1000	0.0001	66.667	0	0	0
2021/03/08	R023	06/05/2021	7.56	Call	Bond Future	3,515.4500	3.5155	3,280.6700	3.2807	(6.679)	0	0	0
2021/03/08	R023	06/05/2021	7.56	Put	Bond Future	0.0600	0.0001	0.1100	0.0001	83.333	0	0	0
2021/03/08	R023	05/08/2021	5.30	Call	Bond Future	251.9000	0.2519	180.9100	0.1809	(28.182)	0	0	0
2021/03/08	R023	05/08/2021	5.30	Put	Bond Future	859.9300	0.8599	1,026.6300	1.0266	19.385	0	0	0
2021/03/08	R023	05/08/2021	5.29	Call	Bond Future	246.5000	0.2465	176.6000	0.1766	(28.357)	0	0	0
2021/03/08	R023	05/08/2021	5.29	Put	Bond Future	869.6400	0.8696	1,037.4300	1.0374	19.294	0	0	0
2021/03/08	R023	05/08/2021			Bond Future	5.7042	106.4507	5.8632	106.2130	2.786	0.0000	0.0000	0
2021/03/08	R023	05/08/2021	5.31	Call	Bond Future	257.3700	0.2574	185.2900	0.1853	(28.006)	0	0	0
2021/03/08	R023	05/08/2021	5.31	Put	Bond Future	850.3000	0.8503	1,015.9100	1.0159	19.477	0	0	0
2021/03/08	R023	04/11/2021	4.91	Call	Bond Future	94.2100	0.0942	62.4600	0.0625	(33.701)	0	0	0
2021/03/08	R023	04/11/2021	4.91	Put	Bond Future	1,427.0400	1.4270	1,635.8600	1.6359	14.633	0	0	0
2021/03/08	R023	04/11/2021	4.90	Call	Bond Future	91.9900	0.0920	60.8400	0.0608	(33.862)	0	0	0
2021/03/08	R023	04/11/2021	4.90	Put	Bond Future	1,437.6600	1.4377	1,647.0800	1.6471	14.567	0	0	0
2021/03/08	R023	04/11/2021			Bond Future	5.9574	103.7069	6.1485	103.4663	3.208	0.0000	0.0000	0
2021/03/08	R023	04/11/2021	4.92	Call	Bond Future	96.6600	0.0967	64.2600	0.0643	(33.520)	0	0	0
2021/03/08	R023	04/11/2021	4.92	Put	Bond Future	1,416.6500	1.4166	1,624.8200	1.6248	14.695	0	0	0
2021/03/08	R023	03/02/2022	5.08	Call	Bond Future	140.9400	0.1409	99.9100	0.0999	(29.112)	0	0	0
2021/03/08	R023	03/02/2022	5.08	Put	Bond Future	1,421.0100	1.4210	1,623.3900	1.6234	14.242	0	0	0
2021/03/08	R023	03/02/2022			Bond Future	6.3268	104.8719	6.5665	104.6285	3.789	0.0000	0.0000	0
2021/03/08	R023	03/02/2022	5.07	Call	Bond Future	139.0700	0.1391	98.4900	0.0985	(29.180)	0	0	0
2021/03/08	R023	03/02/2022	5.07	Put	Bond Future	1,429.5100	1.4295	1,632.3400	1.6323	14.189	0	0	0
2021/03/08	R023	03/02/2022	5.06	Call	Bond Future	137.2300	0.1372	97.0800	0.0971	(29.257)	0	0	0
2021/03/08	R023	03/02/2022	5.06	Put	Bond Future	1,438.0300	1.4380	1,641.2900	1.6413	14.135	0	0	0
2021/03/08	R035	06/05/2021	12.36	Put	Bond Future	104.0200	0.1040	185.2700	0.1853	78.110	0	0	0
2021/03/08	R035	06/05/2021	12.37	Call	Bond Future	9,821.6300	9.8216	8,127.0900	8.1271	(17.253)	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
2021/03/08	R035	06/05/2021	12.35	Put	Bond Future	106.6300	0.1066	189.6500	0.1896	77.858	0	0	0
2021/03/08	R035	06/05/2021	10.55	Call	Bond Future	1,650.4500	1.6504	953.8300	0.9538	(42.208)	0	0	0
2021/03/08	R035	06/05/2021	10.55	Put	Bond Future	2,763.4200	2.7634	3,840.8700	3.8409	38.990	0	0	500
2021/03/08	R035	06/05/2021	10.05	Put	Bond Future	5,053.2700	5.0533	6,518.7500	6.5188	29.001	0	0	0
2021/03/08	R035	06/05/2021	10.05	Call	Bond Future	574.3400	0.5743	265.7500	0.2657	(53.729)	0	0	500
2021/03/08	R035	06/05/2021	10.40	Put	Bond Future	3,359.6300	3.3596	4,563.1500	4.5631	35.823	0	0	0
2021/03/08	R035	06/05/2021	12.91	Put	Bond Future	23.7600	0.0238	45.8100	0.0458	92.803	0	0	600
2021/03/08	R035	06/05/2021	11.55	Call	Bond Future	5,715.9200	5.7159	4,293.6200	4.2936	(24.883)	0	0	0
2021/03/08	R035	06/05/2021	11.55	Put	Bond Future	617.8600	0.6179	969.6300	0.9696	56.934	0	0	1,650
2021/03/08	R035	06/05/2021	12.77	Call	Bond Future	11,869.6900	11.8697	10,127.0900	10.1271	(14.681)	0	0	0
2021/03/08	R035	06/05/2021	12.77	Put	Bond Future	35.3200	0.0353	66.7900	0.0668	89.100	0	0	1,650
2021/03/08	R035	06/05/2021	10.24	Put	Bond Future	4,084.4500	4.0844	5,414.3500	5.4143	32.560	0	0	0
2021/03/08	R035	06/05/2021	10.24	Call	Bond Future	906.1700	0.9062	462.0000	0.4620	(49.016)	0	0	223
2021/03/08	R035	06/05/2021			Bond Future	10.7215	88.5601	11.0015	86.7860	2.612	0.0000	0.0000	99,812
2021/03/08	R035	06/05/2021	12.36	Call	Bond Future	9,770.1900	9.7702	8,077.3700	8.0774	(17.326)	0	0	0
2021/03/08	R035	06/05/2021	12.37	Put	Bond Future	101.4600	0.1015	180.9900	0.1810	78.386	0	0	0
2021/03/08	R035	06/05/2021	12.35	Call	Bond Future	9,718.7500	9.7188	8,027.7000	8.0277	(17.400)	0	0	0
2021/03/08	R035	06/05/2021	11.05	Call	Bond Future	3,428.5700	3.4286	2,316.6000	2.3166	(32.432)	0	0	0
2021/03/08	R035	06/05/2021	11.05	Put	Bond Future	1,352.7700	1.3528	2,014.8700	2.0149	48.944	0	0	500
2021/03/08	R035	06/05/2021	10.40	Call	Bond Future	1,255.9900	1.2560	685.4400	0.6854	(45.426)	0	0	600
2021/03/08	R035	06/05/2021	11.15	Put	Bond Future	1,165.1900	1.1652	1,754.7200	1.7547	50.595	0	0	0
2021/03/08	R035	06/05/2021	11.15	Call	Bond Future	3,858.4300	3.8584	2,673.8900	2.6739	(30.700)	0	0	600
2021/03/08	R035	06/05/2021	12.91	Call	Bond Future	12,577.5200	12.5775	10,825.5000	10.8255	(13.930)	0	0	0
2021/03/08	R035	06/05/2021	10.81	Put	Bond Future	1,922.2900	1.9223	2,776.9600	2.7770	44.461	0	0	0
2021/03/08	R035	06/05/2021	10.81	Call	Bond Future	2,488.9000	2.4889	1,569.5000	1.5695	(36.940)	0	0	1,650
2021/03/08	R035	06/05/2021	12.02	Call	Bond Future	8,028.6800	8.0287	6,415.1900	6.4152	(20.097)	0	0	0
2021/03/08	R035	06/05/2021	12.02	Put	Bond Future	232.5400	0.2325	393.1200	0.3931	69.055	0	0	223
2021/03/08	R035	06/05/2021	11.32	Call	Bond Future	4,626.9900	4.6270	3,331.3800	3.3314	(28.001)	0	0	0
2021/03/08	R035	06/05/2021	11.32	Put	Bond Future	899.1500	0.8992	1,377.6100	1.3776	53.212	0	0	223
2021/03/08	R035	05/08/2021	11.37	Call	Bond Future	4,900.5800	4.9006	3,795.7700	3.7958	(22.544)	0	0	0
2021/03/08	R035	05/08/2021	11.37	Put	Bond Future	2,298.9500	2.2990	2,987.4200	2.9874	29.947	0	0	100
2021/03/08	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	R035	05/08/2021	5.31	Put	Bond Future	48,587.9600	48.5880	50,381.2400	50.3812	3.691	0	0	0
2021/03/08	R035	05/08/2021			Bond Future	10.9433	89.5027	11.2354	87.7094	2.668	0.0000	0.0000	0
2021/03/08	R035	05/08/2021	10.77	Call	Bond Future	2,825.8900	2.8259	2,034.8100	2.0348	(27.994)	0	0	0
2021/03/08	R035	05/08/2021	10.77	Put	Bond Future	3,916.9200	3.9169	4,919.1200	4.9191	25.586	0	0	100
2021/03/08	R035	05/08/2021	10.02	Put	Bond Future	7,123.8800	7.1239	8,525.3000	8.5253	19.672	0	0	0
2021/03/08	R035	05/08/2021	10.02	Call	Bond Future	1,072.4700	1.0725	680.6100	0.6806	(36.538)	0	0	100
2021/03/08	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	R035	05/08/2021	5.30	Put	Bond Future	48,704.5400	48.7045	50,497.8200	50.4978	3.682	0	0	0
2021/03/08	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/08	R035	05/08/2021	5.29	Put	Bond Future	48,821.2500	48.8213	50,614.5300	50.6145	3.673	0	0	0
2021/03/08	R035	04/11/2021	10.12	Put	Bond Future	8,263.8200	8.2638	9,614.4000	9.6144	16.343	0	0	0
2021/03/08	R035	04/11/2021	10.12	Call	Bond Future	1,575.3400	1.5753	1,112.8500	1.1128	(29.358)	0	0	400
2021/03/08	R035	04/11/2021	10.62	Put	Bond Future	6,061.1900	6.0612	7,198.3000	7.1983	18.761	0	0	0
2021/03/08	R035	04/11/2021	10.62	Call	Bond Future	2,663.6200	2.6636	1,987.6600	1.9877	(25.377)	0	0	400
2021/03/08	R035	04/11/2021	11.75	Put	Bond Future	2,804.1000	2.8041	3,471.7200	3.4717	23.809	0	0	782
2021/03/08	R035	04/11/2021	11.08	Call	Bond Future	3,931.8900	3.9319	3,055.1700	3.0552	(22.298)	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
2021/03/08	R035	04/11/2021	11.08	Put	Bond Future	4,451.1100	4.4511	5,387.4600	5.3875	21.036	0	0	782
2021/03/08	R035	04/11/2021	10.23	Put	Bond Future	7,736.0000	7.7360	9,041.2100	9.0412	16.872	0	0	0
2021/03/08	R035	04/11/2021	12.53	Call	Bond Future	9,201.3500	9.2013	7,805.1100	7.8051	(15.174)	0	0	0
2021/03/08	R035	04/11/2021	12.53	Put	Bond Future	1,497.9900	1.4980	1,914.8200	1.9148	27.826	0	0	0
2021/03/08	R035	04/11/2021			Bond Future	11.1654	86.0067	11.4697	84.1936	2.725	0.0000	0.0000	0
2021/03/08	R035	04/11/2021	13.82	Call	Bond Future	14,474.2500	14.4742	12,811.3100	12.8113	(11.489)	0	0	0
2021/03/08	R035	04/11/2021	13.82	Put	Bond Future	412.0700	0.4121	562.2000	0.5622	36.433	0	0	400
2021/03/08	R035	04/11/2021	11.75	Call	Bond Future	6,237.5700	6.2376	5,092.1200	5.0921	(18.364)	0	0	0
2021/03/08	R035	04/11/2021	10.23	Call	Bond Future	1,786.5300	1.7865	1,278.6700	1.2787	(28.427)	0	0	782
2021/03/08	R035	04/11/2021	12.52	Call	Bond Future	9,162.3600	9.1624	7,768.9500	7.7689	(15.208)	0	0	0
2021/03/08	R035	04/11/2021	12.52	Put	Bond Future	1,511.6100	1.5116	1,931.2700	1.9313	27.762	0	0	0
2021/03/08	R035	04/11/2021	12.51	Call	Bond Future	9,123.4100	9.1234	7,732.8400	7.7328	(15.242)	0	0	0
2021/03/08	R035	04/11/2021	12.51	Put	Bond Future	1,525.3300	1.5253	1,947.8300	1.9478	27.699	0	0	0
2021/03/08	R035	03/02/2022	11.39	Call	Bond Future	4,735.4100	4.7354	3,808.6600	3.8087	(19.571)	0	0	0
2021/03/08	R035	03/02/2022	11.39	Put	Bond Future	4,815.7700	4.8158	5,722.5600	5.7226	18.830	0	0	683
2021/03/08	R035	03/02/2022	10.65	Call	Bond Future	2,763.0500	2.7631	2,115.1900	2.1152	(23.447)	0	0	0
2021/03/08	R035	03/02/2022	11.23	Call	Bond Future	4,266.4200	4.2664	3,398.8100	3.3988	(20.336)	0	0	0
2021/03/08	R035	03/02/2022	11.23	Put	Bond Future	5,294.2900	5.2943	6,260.2200	6.2602	18.245	0	0	0
2021/03/08	R035	03/02/2022	11.22	Call	Bond Future	4,237.6100	4.2376	3,373.7500	3.3738	(20.386)	0	0	0
2021/03/08	R035	03/02/2022	11.22	Put	Bond Future	5,325.2200	5.3252	6,294.9000	6.2949	18.209	0	0	0
2021/03/08	R035	03/02/2022			Bond Future	11.4037	86.9731	11.7214	85.1396	2.786	0.0000	0.0000	0
2021/03/08	R035	03/02/2022	10.65	Put	Bond Future	7,359.7500	7.3598	8,545.4300	8.5454	16.110	0	0	683
2021/03/08	R035	03/02/2022	9.70	Put	Bond Future	12,094.5700	12.0946	13,593.6600	13.5937	12.395	0	0	0
2021/03/08	R035	03/02/2022	9.70	Call	Bond Future	1,166.4500	1.1664	832.0000	0.8320	(28.672)	0	0	683
2021/03/08	R035	03/02/2022	11.24	Call	Bond Future	4,294.9800	4.2950	3,423.6500	3.4237	(20.287)	0	0	0
2021/03/08	R035	03/02/2022	11.24	Put	Bond Future	5,263.1800	5.2632	6,225.3900	6.2254	18.282	0	0	0
2021/03/08	R186	06/05/2021	10.77	Call	Bond Future	13,876.7300	13.8767	12,734.9700	12.7350	(8.228)	0	0	0
2021/03/08	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2021/03/08	R186	06/05/2021	10.76	Call	Bond Future	13,835.6800	13.8357	12,693.9200	12.6939	(8.252)	0	0	0
2021/03/08	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2021/03/08	R186	06/05/2021			Bond Future	7.6615	116.8043	7.8986	115.6625	3.094	0.0000	0.0000	106,519
2021/03/08	R186	06/05/2021	10.78	Call	Bond Future	13,917.7600	13.9178	12,775.9900	12.7760	(8.204)	0	0	0
2021/03/08	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2021/03/08	R186	06/05/2021	7.30	Call	Bond Future	608.3300	0.6083	310.4300	0.3104	(48.970)	0	0	0
2021/03/08	R186	06/05/2021	7.30	Put	Bond Future	2,377.6600	2.3777	3,221.5500	3.2215	35.492	0	0	15,177
2021/03/08	R186	05/08/2021	8.62	Call	Bond Future	4,156.7700	4.1568	3,310.0800	3.3101	(20.369)	0	0	0
2021/03/08	R186	05/08/2021	8.62	Put	Bond Future	767.0900	0.7671	1,074.7800	1.0748	40.111	0	0	0
2021/03/08	R186	05/08/2021	8.61	Call	Bond Future	4,122.4000	4.1224	3,278.9100	3.2789	(20.461)	0	0	0
2021/03/08	R186	05/08/2021	8.61	Put	Bond Future	777.0600	0.7771	1,087.9500	1.0880	40.008	0	0	0
2021/03/08	R186	05/08/2021			Bond Future	7.8699	112.7673	8.1221	111.6129	3.204	0.0000	0.0000	0
2021/03/08	R186	05/08/2021	8.63	Call	Bond Future	4,191.4600	4.1915	3,341.6200	3.3416	(20.276)	0	0	0
2021/03/08	R186	05/08/2021	8.63	Put	Bond Future	757.4800	0.7575	1,062.0200	1.0620	40.204	0	0	0
2021/03/08	R186	04/11/2021	8.10	Call	Bond Future	2,531.8900	2.5319	1,957.7600	1.9578	(22.676)	0	0	0
2021/03/08	R186	04/11/2021	8.10	Put	Bond Future	2,447.4000	2.4474	3,040.5900	3.0406	24.238	0	0	0
2021/03/08	R186	04/11/2021	8.09	Call	Bond Future	2,508.4700	2.5085	1,937.6600	1.9377	(22.755)	0	0	0
2021/03/08	R186	04/11/2021	8.09	Put	Bond Future	2,467.7200	2.4677	3,064.2300	3.0642	24.173	0	0	0
2021/03/08	R186	04/11/2021			Bond Future	8.0807	114.0007	8.3491	112.8333	3.322	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
2021/03/08	R186	04/11/2021	8.11	Call	Bond Future	2,555.4300	2.5554	1,977.9800	1.9780	(22.597)	0	0	0
2021/03/08	R186	04/11/2021	8.11	Put	Bond Future	2,427.2100	2.4272	3,017.0800	3.0171	24.302	0	0	0
2021/03/08	R186	03/02/2022	7.30	Call	Bond Future	1,055.0400	1.0550	761.3700	0.7614	(27.835)	0	0	0
2021/03/08	R186	03/02/2022	7.30	Put	Bond Future	5,359.2500	5.3592	6,246.1300	6.2461	16.549	0	0	0
2021/03/08	R186	03/02/2022			Bond Future	8.3129	110.0003	8.5996	108.8197	3.448	0.0000	0.0000	0
2021/03/08	R186	03/02/2022	7.28	Call	Bond Future	1,030.6000	1.0306	742.0700	0.7421	(27.996)	0	0	0
2021/03/08	R186	03/02/2022	7.28	Put	Bond Future	5,421.9200	5.4219	6,313.9400	6.3139	16.452	0	0	0
2021/03/08	R186	03/02/2022	7.29	Call	Bond Future	1,042.7700	1.0428	751.6800	0.7517	(27.915)	0	0	0
2021/03/08	R186	03/02/2022	7.29	Put	Bond Future	5,390.5300	5.3905	6,279.9900	6.2800	16.500	0	0	0
2021/03/08	R197	06/05/2021			Bond Future	319.3229	319.3229	318.7942	318.7942	(0.166)	0.0000	0.0000	2,074
2021/03/08	R197	05/08/2021			Bond Future	314.7985	314.7985	314.2630	314.2630	(0.170)	0.0000	0.0000	0
2021/03/08	R197	04/11/2021			Bond Future	318.3143	318.3143	317.7720	317.7720	(0.170)	0.0000	0.0000	0
2021/03/08	R197	03/02/2022			Bond Future	313.8647	313.8647	313.3158	313.3158	(0.175)	0.0000	0.0000	0
2021/03/08	R202	06/05/2021			Bond Future	225.4519	225.4519	223.1161	223.1161	(1.036)	0.0000	0.0000	8,028
2021/03/08	R202	05/08/2021			Bond Future	223.6570	223.6570	221.2950	221.2950	(1.056)	0.0000	0.0000	0
2021/03/08	R202	04/11/2021			Bond Future	226.1546	226.1546	223.7655	223.7655	(1.056)	0.0000	0.0000	0
2021/03/08	R202	03/02/2022			Bond Future	224.4453	224.4453	222.0286	222.0286	(1.077)	0.0000	0.0000	0
2021/03/08	R209	06/05/2021	12.23	Call	Bond Future	8,250.4800	8.2505	6,802.4000	6.8024	(17.551)	0	0	0
2021/03/08	R209	06/05/2021	12.23	Put	Bond Future	131.2200	0.1312	220.7500	0.2207	68.229	0	0	0
2021/03/08	R209	06/05/2021	12.22	Call	Bond Future	8,207.0700	8.2071	6,760.7300	6.7607	(17.623)	0	0	0
2021/03/08	R209	06/05/2021	12.22	Put	Bond Future	134.2100	0.1342	225.4800	0.2255	68.005	0	0	0
2021/03/08	R209	06/05/2021	9.50	Put	Bond Future	6,994.7400	6.9947	8,421.5600	8.4216	20.398	0	0	0
2021/03/08	R209	06/05/2021	9.50	Call	Bond Future	184.8400	0.1848	74.0500	0.0741	(59.938)	0	0	2,150
2021/03/08	R209	06/05/2021	10.35	Call	Bond Future	1,291.9600	1.2920	746.8900	0.7469	(42.189)	0	0	500
2021/03/08	R209	06/05/2021	9.75	Put	Bond Future	5,595.6100	5.5956	6,934.2000	6.9342	23.922	0	0	0
2021/03/08	R209	06/05/2021	9.75	Call	Bond Future	363.8200	0.3638	164.8000	0.1648	(54.703)	0	0	5,050
2021/03/08	R209	06/05/2021	11.00	Call	Bond Future	3,196.0200	3.1960	2,211.2500	2.2113	(30.812)	0	0	0
2021/03/08	R209	06/05/2021	11.00	Put	Bond Future	1,210.2300	1.2102	1,763.0700	1.7631	45.681	0	0	3,500
2021/03/08	R209	06/05/2021	10.00	Put	Bond Future	4,357.9300	4.3579	5,571.4900	5.5715	27.847	0	0	0
2021/03/08	R209	06/05/2021	10.00	Call	Bond Future	657.3300	0.6573	333.2800	0.3333	(49.298)	0	0	0
2021/03/08	R209	06/05/2021	12.25	Call	Bond Future	8,337.3300	8.3373	6,885.8300	6.8858	(17.410)	0	0	0
2021/03/08	R209	06/05/2021	12.25	Put	Bond Future	125.4200	0.1254	211.5300	0.2115	68.657	0	0	9,150
2021/03/08	R209	06/05/2021			Bond Future	10.6371	68.2584	10.9167	66.7207	2.629	0.0000	0.0000	27,123
2021/03/08	R209	06/05/2021	12.24	Call	Bond Future	8,293.9100	8.2939	6,844.1100	6.8441	(17.480)	0	0	0
2021/03/08	R209	06/05/2021	12.24	Put	Bond Future	128.2900	0.1283	216.1000	0.2161	68.446	0	0	0
2021/03/08	R209	06/05/2021	10.35	Put	Bond Future	2,924.7100	2.9247	3,917.2500	3.9173	33.936	0	0	0
2021/03/08	R209	06/05/2021	10.60	Call	Bond Future	1,911.6000	1.9116	1,193.0800	1.1931	(37.587)	0	0	0
2021/03/08	R209	06/05/2021	10.60	Put	Bond Future	2,119.4100	2.1194	2,938.5000	2.9385	38.647	0	0	6,250
2021/03/08	R209	06/05/2021	11.60	Call	Bond Future	5,568.7000	5.5687	4,292.6600	4.2927	(22.915)	0	0	0
2021/03/08	R209	06/05/2021	11.60	Put	Bond Future	480.7500	0.4808	742.3200	0.7423	54.409	0	0	3,750
2021/03/08	R209	06/05/2021	10.25	Put	Bond Future	3,299.3100	3.2993	4,358.5200	4.3585	32.104	0	0	0
2021/03/08	R209	06/05/2021	10.25	Call	Bond Future	1,084.5700	1.0846	606.1700	0.6062	(44.110)	0	0	5,325
2021/03/08	R209	06/05/2021	11.25	Call	Bond Future	4,144.9600	4.1450	3,021.1700	3.0212	(27.112)	0	0	0
2021/03/08	R209	06/05/2021	11.25	Put	Bond Future	839.9500	0.8400	1,253.7700	1.2538	49.267	0	0	9,150
2021/03/08	R209	05/08/2021	11.81	Call	Bond Future	6,304.6600	6.3047	5,150.6500	5.1507	(18.304)	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
2021/03/08	R209	05/08/2021	11.81	Put	Bond Future	1,272.9500	1.2730	1,673.1400	1.6731	31.438	0	0	0
2021/03/08	R209	05/08/2021			Bond Future	10.8322	68.9852	11.1226	67.4310	2.680	0.0000	0.0000	0
2021/03/08	R209	05/08/2021	11.80	Call	Bond Future	6,269.8700	6.2699	5,119.0700	5.1191	(18.354)	0	0	0
2021/03/08	R209	05/08/2021	11.80	Put	Bond Future	1,286.7900	1.2868	1,690.1900	1.6902	31.349	0	0	0
2021/03/08	R209	05/08/2021	11.79	Call	Bond Future	6,235.1500	6.2351	5,087.5700	5.0876	(18.405)	0	0	0
2021/03/08	R209	05/08/2021	11.79	Put	Bond Future	1,300.7600	1.3008	1,707.3800	1.7074	31.260	0	0	0
2021/03/08	R209	04/11/2021	10.50	Call	Bond Future	2,532.7200	2.5327	1,921.5000	1.9215	(24.133)	0	0	0
2021/03/08	R209	04/11/2021	12.00	Call	Bond Future	6,842.5800	6.8426	5,736.1900	5.7362	(16.169)	0	0	0
2021/03/08	R209	04/11/2021	12.00	Put	Bond Future	1,955.1800	1.9552	2,420.1500	2.4201	23.781	0	0	5,500
2021/03/08	R209	04/11/2021	12.19	Call	Bond Future	7,448.9200	7.4489	6,292.2600	6.2923	(15.528)	0	0	0
2021/03/08	R209	04/11/2021	12.19	Put	Bond Future	1,669.3900	1.6694	2,084.0900	2.0841	24.841	0	0	0
2021/03/08	R209	04/11/2021	12.17	Call	Bond Future	7,384.3000	7.3843	6,232.7800	6.2328	(15.594)	0	0	0
2021/03/08	R209	04/11/2021			Bond Future	11.0264	66.5993	11.3277	65.0280	2.733	0.0000	0.0000	1,795
2021/03/08	R209	04/11/2021	10.50	Put	Bond Future	5,412.3800	5.4124	6,372.5200	6.3725	17.740	0	0	5,500
2021/03/08	R209	04/11/2021	9.50	Put	Bond Future	9,764.3300	9.7643	11,054.7500	11.0547	13.216	0	0	0
2021/03/08	R209	04/11/2021	9.50	Call	Bond Future	902.2600	0.9023	621.3200	0.6213	(31.137)	0	0	3,750
2021/03/08	R209	04/11/2021	12.18	Call	Bond Future	7,416.5800	7.4166	6,262.4900	6.2625	(15.561)	0	0	0
2021/03/08	R209	04/11/2021	12.18	Put	Bond Future	1,683.5300	1.6835	2,100.8000	2.1008	24.785	0	0	0
2021/03/08	R209	04/11/2021	12.17	Put	Bond Future	1,697.7800	1.6978	2,117.6200	2.1176	24.729	0	0	0
2021/03/08	R209	03/02/2022	11.03	Call	Bond Future	3,829.4900	3.8295	3,073.3900	3.0734	(19.744)	0	0	0
2021/03/08	R209	03/02/2022	11.03	Put	Bond Future	4,873.1800	4.8732	5,706.2000	5.7062	17.094	0	0	0
2021/03/08	R209	03/02/2022	11.02	Call	Bond Future	3,804.7300	3.8047	3,051.7800	3.0518	(19.790)	0	0	0
2021/03/08	R209	03/02/2022	11.02	Put	Bond Future	4,901.3000	4.9013	5,737.4700	5.7375	17.060	0	0	0
2021/03/08	R209	03/02/2022			Bond Future	11.2297	67.3479	11.5428	65.7588	2.788	0.0000	0.0000	0
2021/03/08	R209	03/02/2022	11.04	Call	Bond Future	3,854.5800	3.8546	3,095.3300	3.0953	(19.697)	0	0	0
2021/03/08	R209	03/02/2022	11.04	Put	Bond Future	4,845.4400	4.8454	5,675.3100	5.6753	17.127	0	0	0
2021/03/08	R210	06/05/2021			Bond Future	197.9293	197.9293	196.8050	196.8050	(0.568)	0.0000	0.0000	1,183
2021/03/08	R210	05/08/2021			Bond Future	200.0855	200.0855	198.9482	198.9482	(0.568)	0.0000	0.0000	0
2021/03/08	R210	04/11/2021			Bond Future	199.5797	199.5797	198.4292	198.4292	(0.576)	0.0000	0.0000	0
2021/03/08	R210	03/02/2022			Bond Future	201.8676	201.8676	200.7037	200.7037	(0.577)	0.0000	0.0000	0
2021/03/08	R212	06/05/2021			Bond Future	171.3022	171.3022	171.2980	171.2980	(0.002)	0.0000	0.0000	2,980
2021/03/08	R212	05/08/2021			Bond Future	170.8363	170.8363	170.8315	170.8315	(0.003)	0.0000	0.0000	0
2021/03/08	R212	04/11/2021			Bond Future	172.7441	172.7441	172.7388	172.7388	(0.003)	0.0000	0.0000	0
2021/03/08	R213	06/05/2021	11.91	Call	Bond Future	11,100.5900	11.1006	9,748.6700	9.7487	(12.179)	0	0	0
2021/03/08	R213	06/05/2021	11.91	Put	Bond Future	14.2700	0.0143	26.1300	0.0261	83.111	0	0	0
2021/03/08	R213	06/05/2021			Bond Future	9.7081	84.4668	9.9576	83.1030	2.569	0.0000	0.0000	9,143
2021/03/08	R213	06/05/2021	11.90	Call	Bond Future	11,055.2600	11.0553	9,703.6900	9.7037	(12.226)	0	0	0
2021/03/08	R213	06/05/2021	11.90	Put	Bond Future	14.7200	0.0147	26.9300	0.0269	82.948	0	0	0
2021/03/08	R213	06/05/2021	11.89	Call	Bond Future	11,009.9100	11.0099	9,658.7000	9.6587	(12.273)	0	0	0
2021/03/08	R213	06/05/2021	11.89	Put	Bond Future	15.1900	0.0152	27.7600	0.0278	82.752	0	0	0
2021/03/08	R213	05/08/2021	10.14	Put	Bond Future	2,247.9500	2.2479	2,848.3700	2.8484	26.710	0	0	0
2021/03/08	R213	05/08/2021	9.34	Put	Bond Future	4,604.9800	4.6050	5,548.5000	5.5485	20.489	0	0	0
2021/03/08	R213	05/08/2021	9.34	Call	Bond Future	1,439.0500	1.4391	1,004.0200	1.0040	(30.230)	0	0	0
2021/03/08	R213	05/08/2021	10.85	Call	Bond Future	5,923.4100	5.9234	4,892.9100	4.8929	(17.397)	0	0	0
2021/03/08	R213	05/08/2021	10.85	Put	Bond Future	1,114.5600	1.1146	1,462.6100	1.4626	31.228	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
2021/03/08	R213	05/08/2021	10.84	Call	Bond Future	5,887.2600	5.8873	4,859.8600	4.8599	(17.451)	0	0	0
2021/03/08	R213	05/08/2021	10.84	Put	Bond Future	1,127.9500	1.1280	1,479.1000	1.4791	31.132	0	0	0
2021/03/08	R213	05/08/2021			Bond Future	9.9166	85.3658	10.1767	83.9873	2.623	0.0000	0.0000	0
2021/03/08	R213	05/08/2021	10.78	Call	Bond Future	5,672.1500	5.6722	4,663.6800	4.6637	(17.779)	0	0	0
2021/03/08	R213	05/08/2021	10.78	Put	Bond Future	1,210.9600	1.2110	1,581.0400	1.5810	30.561	0	0	0
2021/03/08	R213	05/08/2021	10.14	Call	Bond Future	3,433.7000	3.4337	2,655.5700	2.6556	(22.662)	0	0	0
2021/03/08	R213	05/08/2021	10.86	Call	Bond Future	5,959.6500	5.9597	4,926.0600	4.9261	(17.343)	0	0	0
2021/03/08	R213	05/08/2021	10.86	Put	Bond Future	1,101.3000	1.1013	1,446.2600	1.4463	31.323	0	0	0
2021/03/08	R213	04/11/2021	11.10	Put	Bond Future	1,682.2500	1.6822	2,082.9300	2.0829	23.818	0	0	0
2021/03/08	R213	04/11/2021	11.11	Call	Bond Future	6,575.3500	6.5753	5,579.5500	5.5796	(15.144)	0	0	0
2021/03/08	R213	04/11/2021	11.09	Put	Bond Future	1,697.4100	1.6974	2,100.7000	2.1007	23.759	0	0	0
2021/03/08	R213	04/11/2021			Bond Future	10.1267	82.7698	10.3979	81.3760	2.679	0.0000	0.0000	0
2021/03/08	R213	04/11/2021	11.10	Call	Bond Future	6,542.4600	6.5425	5,549.2600	5.5493	(15.181)	0	0	0
2021/03/08	R213	04/11/2021	11.11	Put	Bond Future	1,667.1900	1.6672	2,065.2700	2.0653	23.877	0	0	0
2021/03/08	R213	04/11/2021	11.09	Call	Bond Future	6,509.6400	6.5096	5,519.0500	5.5190	(15.217)	0	0	0
2021/03/08	R213	03/02/2022	8.80	Put	Bond Future	9,382.5400	9.3825	10,513.9200	10.5139	12.058	0	0	0
2021/03/08	R213	03/02/2022	8.80	Call	Bond Future	1,052.8900	1.0529	774.7000	0.7747	(26.422)	0	0	102
2021/03/08	R213	03/02/2022	9.58	Put	Bond Future	6,193.3800	6.1934	7,119.7600	7.1198	14.958	0	0	200
2021/03/08	R213	03/02/2022	8.63	Put	Bond Future	10,195.2200	10.1952	11,362.5000	11.3625	11.449	0	0	0
2021/03/08	R213	03/02/2022	8.63	Call	Bond Future	888.2200	0.8882	645.9300	0.6459	(27.278)	0	0	200
2021/03/08	R213	03/02/2022	9.98	Call	Bond Future	3,018.6400	3.0186	2,415.0100	2.4150	(19.997)	0	0	0
2021/03/08	R213	03/02/2022	9.98	Put	Bond Future	4,925.9700	4.9260	5,731.9100	5.7319	16.361	0	0	0
2021/03/08	R213	03/02/2022			Bond Future	10.3534	83.6997	10.6368	82.2901	2.737	0.0000	0.0000	0
2021/03/08	R213	03/02/2022	10.25	Call	Bond Future	3,669.8100	3.6698	2,985.3200	2.9853	(18.652)	0	0	0
2021/03/08	R213	03/02/2022	10.25	Put	Bond Future	4,192.2600	4.1923	4,917.3400	4.9173	17.296	0	0	102
2021/03/08	R213	03/02/2022	9.76	Call	Bond Future	2,537.3600	2.5374	2,000.1700	2.0002	(21.171)	0	0	0
2021/03/08	R213	03/02/2022	9.76	Put	Bond Future	5,595.7400	5.5957	6,468.1200	6.4681	15.590	0	0	102
2021/03/08	R213	03/02/2022	10.15	Call	Bond Future	3,421.2100	3.4212	2,766.4800	2.7665	(19.137)	0	0	0
2021/03/08	R213	03/02/2022	10.15	Put	Bond Future	4,453.0500	4.4531	5,207.8900	5.2079	16.951	0	0	200
2021/03/08	R213	03/02/2022	9.58	Call	Bond Future	2,177.8100	2.1778	1,694.6200	1.6946	(22.187)	0	0	0
2021/03/08	R213	03/02/2022	9.97	Call	Bond Future	2,996.0400	2.9960	2,395.4100	2.3954	(20.047)	0	0	0
2021/03/08	R213	03/02/2022	9.97	Put	Bond Future	4,955.2400	4.9552	5,764.1800	5.7642	16.325	0	0	0
2021/03/08	R213	03/02/2022	9.96	Call	Bond Future	2,973.2000	2.9732	2,375.6000	2.3756	(20.100)	0	0	0
2021/03/08	R213	03/02/2022	9.96	Put	Bond Future	4,984.3200	4.9843	5,796.2900	5.7963	16.290	0	0	0
2021/03/08	R214	06/05/2021	12.26	Call	Bond Future	6,806.9000	6.8069	5,485.3100	5.4853	(19.415)	0	0	0
2021/03/08	R214	06/05/2021	12.26	Put	Bond Future	323.5100	0.3235	495.2500	0.4952	53.086	0	0	0
2021/03/08	R214	06/05/2021	12.25	Call	Bond Future	6,765.5500	6.7655	5,446.6500	5.4466	(19.494)	0	0	0
2021/03/08	R214	06/05/2021	12.25	Put	Bond Future	329.6700	0.3297	504.1000	0.5041	52.910	0	0	0
2021/03/08	R214	06/05/2021			Bond Future	11.0084	65.2017	11.2780	63.7084	2.449	0.0000	0.0000	13,928
2021/03/08	R214	06/05/2021	12.27	Call	Bond Future	6,848.2800	6.8483	5,524.0300	5.5240	(19.337)	0	0	0
2021/03/08	R214	06/05/2021	12.27	Put	Bond Future	317.4500	0.3175	486.5300	0.4865	53.262	0	0	0
2021/03/08	R214	05/08/2021	12.03	Put	Bond Future	1,622.9800	1.6230	2,063.3800	2.0634	27.135	0	0	0
2021/03/08	R214	05/08/2021	12.01	Call	Bond Future	5,852.4400	5.8524	4,789.7200	4.7897	(18.159)	0	0	0
2021/03/08	R214	05/08/2021			Bond Future	11.2019	65.8957	11.4823	64.3862	2.503	0.0000	0.0000	0
2021/03/08	R214	05/08/2021	12.02	Call	Bond Future	5,885.2800	5.8853	4,819.4000	4.8194	(18.111)	0	0	0
2021/03/08	R214	05/08/2021	12.02	Put	Bond Future	1,639.0900	1.6391	2,082.6500	2.0826	27.061	0	0	0
2021/03/08	R214	05/08/2021	12.03	Call	Bond Future	5,918.1900	5.9182	4,849.1500	4.8492	(18.064)	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
2021/03/08	R214	05/08/2021	12.01	Put	Bond Future	1,655.3300	1.6553	2,102.0500	2.1021	26.987	0	0	0
2021/03/08	R214	04/11/2021	12.47	Call	Bond Future	7,303.2000	7.3032	6,206.8000	6.2068	(15.013)	0	0	0
2021/03/08	R214	04/11/2021	12.46	Call	Bond Future	7,272.3100	7.2723	6,178.3500	6.1784	(15.043)	0	0	0
2021/03/08	R214	04/11/2021	12.46	Put	Bond Future	1,970.9600	1.9710	2,403.0800	2.4031	21.924	0	0	0
2021/03/08	R214	04/11/2021			Bond Future	11.3941	63.3390	11.6855	61.8129	2.557	0.0000	0.0000	0
2021/03/08	R214	04/11/2021	12.47	Put	Bond Future	1,955.6200	1.9556	2,385.3000	2.3853	21.972	0	0	0
2021/03/08	R214	04/11/2021	12.48	Call	Bond Future	7,334.1200	7.3341	6,235.2900	6.2353	(14.982)	0	0	0
2021/03/08	R214	04/11/2021	12.48	Put	Bond Future	1,940.3800	1.9404	2,367.6300	2.3676	22.019	0	0	0
2021/03/08	R214	03/02/2022	11.40	Put	Bond Future	5,039.1800	5.0392	5,837.4400	5.8374	15.841	0	0	0
2021/03/08	R214	03/02/2022	11.41	Call	Bond Future	4,018.1500	4.0181	3,270.1400	3.2701	(18.616)	0	0	0
2021/03/08	R214	03/02/2022	11.39	Put	Bond Future	5,067.2900	5.0673	5,868.5400	5.8685	15.812	0	0	0
2021/03/08	R214	03/02/2022			Bond Future	11.5988	64.0507	11.9021	62.5074	2.615	0.0000	0.0000	0
2021/03/08	R214	03/02/2022	11.40	Call	Bond Future	3,993.0500	3.9931	3,248.0100	3.2480	(18.658)	0	0	0
2021/03/08	R214	03/02/2022	11.41	Put	Bond Future	5,010.9700	5.0110	5,806.2600	5.8063	15.871	0	0	0
2021/03/08	R214	03/02/2022	11.39	Call	Bond Future	3,967.7800	3.9678	3,225.7300	3.2257	(18.702)	0	0	0
2021/03/08	R248	06/05/2021	12.36	Call	Bond Future	8,581.0300	8.5810	6,885.5500	6.8855	(19.758)	0	0	0
2021/03/08	R248	06/05/2021	12.36	Put	Bond Future	263.5700	0.2636	434.4100	0.4344	64.818	0	0	0
2021/03/08	R248	06/05/2021	10.20	Call	Bond Future	302.9800	0.3030	120.4800	0.1205	(60.235)	0	0	1,200
2021/03/08	R248	06/05/2021	10.80	Put	Bond Future	3,350.5700	3.3506	4,565.7700	4.5658	36.268	0	0	0
2021/03/08	R248	06/05/2021	10.80	Call	Bond Future	1,479.7000	1.4797	828.5800	0.8286	(44.004)	0	0	1,200
2021/03/08	R248	06/05/2021			Bond Future	11.0599	81.9643	11.3301	80.0980	2.443	0.0000	0.0000	134,822
2021/03/08	R248	06/05/2021	12.35	Call	Bond Future	8,528.7600	8.5288	6,836.3500	6.8363	(19.844)	0	0	0
2021/03/08	R248	06/05/2021	12.35	Put	Bond Future	269.3000	0.2693	443.2100	0.4432	64.579	0	0	0
2021/03/08	R248	06/05/2021	12.34	Call	Bond Future	8,476.5000	8.4765	6,787.2100	6.7872	(19.929)	0	0	0
2021/03/08	R248	06/05/2021	12.34	Put	Bond Future	275.1300	0.2751	452.1600	0.4522	64.344	0	0	0
2021/03/08	R248	06/05/2021	10.20	Put	Bond Future	6,796.8700	6.7969	8,480.6900	8.4807	24.773	0	0	0
2021/03/08	R248	05/08/2021	10.30	Call	Bond Future	1,081.8900	1.0819	688.8800	0.6889	(36.326)	0	0	1,300
2021/03/08	R248	05/08/2021	10.90	Put	Bond Future	5,036.2000	5.0362	6,187.6600	6.1877	22.864	0	0	0
2021/03/08	R248	05/08/2021	10.90	Call	Bond Future	2,531.9000	2.5319	1,796.9300	1.7969	(29.028)	0	0	1,300
2021/03/08	R248	05/08/2021	10.60	Put	Bond Future	6,448.6000	6.4486	7,775.9300	7.7759	20.583	0	0	0
2021/03/08	R248	05/08/2021	10.60	Call	Bond Future	1,725.8700	1.7259	1,166.7700	1.1668	(32.395)	0	0	1,300
2021/03/08	R248	05/08/2021	12.51	Put	Bond Future	1,104.9600	1.1050	1,483.3300	1.4833	34.243	0	0	0
2021/03/08	R248	05/08/2021	12.52	Call	Bond Future	8,956.9400	8.9569	7,445.5600	7.4456	(16.874)	0	0	0
2021/03/08	R248	05/08/2021	12.50	Put	Bond Future	1,117.7200	1.1177	1,499.4200	1.4994	34.150	0	0	0
2021/03/08	R248	05/08/2021			Bond Future	11.2564	82.8368	11.5384	80.9503	2.505	0.0000	0.0000	0
2021/03/08	R248	05/08/2021	10.00	Put	Bond Future	10,096.4600	10.0965	11,734.3900	11.7344	16.223	0	0	0
2021/03/08	R248	05/08/2021	10.00	Call	Bond Future	607.5300	0.6075	359.0300	0.3590	(40.903)	0	0	1,300
2021/03/08	R248	05/08/2021	10.30	Put	Bond Future	8,130.6000	8.1306	9,624.0200	9.6240	18.368	0	0	0
2021/03/08	R248	05/08/2021	12.51	Call	Bond Future	8,912.9300	8.9129	7,404.8700	7.4049	(16.920)	0	0	0
2021/03/08	R248	05/08/2021	12.52	Put	Bond Future	1,092.3300	1.0923	1,467.3800	1.4674	34.335	0	0	0
2021/03/08	R248	05/08/2021	12.50	Call	Bond Future	8,868.9600	8.8690	7,364.2300	7.3642	(16.966)	0	0	0
2021/03/08	R248	04/11/2021	12.85	Call	Bond Future	9,986.9600	9.9870	8,507.2200	8.5072	(14.817)	0	0	0
2021/03/08	R248	04/11/2021	12.85	Put	Bond Future	1,614.2900	1.6143	2,041.8300	2.0418	26.485	0	0	0
2021/03/08	R248	04/11/2021			Bond Future	11.4518	79.3309	11.7458	77.4236	2.568	0.0000	0.0000	0
2021/03/08	R248	04/11/2021	12.84	Call	Bond Future	9,947.0800	9.9471	8,470.1500	8.4701	(14.848)	0	0	0
2021/03/08	R248	04/11/2021	12.84	Put	Bond Future	1,628.4400	1.6284	2,058.7900	2.0588	26.427	0	0	0
2021/03/08	R248	04/11/2021	12.83	Call	Bond Future	9,907.2300	9.9072	8,433.1200	8.4331	(14.879)	0	0	0

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2021/03/08	R248	04/11/2021	12.83	Put	Bond Future	1,642.7000	1.6427	2,075.8700	2.0759	26.369	0	0	0
2021/03/08	R248	03/02/2022	11.48	Call	Bond Future	4,621.1100	4.6211	3,699.6200	3.6996	(19.941)	0	0	0
2021/03/08	R248	03/02/2022	11.49	Put	Bond Future	5,760.5500	5.7605	6,763.8600	6.7639	17.417	0	0	0
2021/03/08	R248	03/02/2022	11.47	Call	Bond Future	4,590.1900	4.5902	3,672.6700	3.6727	(19.989)	0	0	0
2021/03/08	R248	03/02/2022			Bond Future	11.6604	80.2224	11.9677	78.2936	2.635	0.0000	0.0000	0
2021/03/08	R248	03/02/2022	11.48	Put	Bond Future	5,795.1500	5.7951	6,802.4400	6.8024	17.382	0	0	0
2021/03/08	R248	03/02/2022	11.49	Call	Bond Future	4,652.4300	4.6524	3,726.9600	3.7270	(19.892)	0	0	0
2021/03/08	R248	03/02/2022	11.47	Put	Bond Future	5,830.2600	5.8303	6,841.5200	6.8415	17.345	0	0	0

Total

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