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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/03/2021 TO 12/03/2021

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
2021/03/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	2025	06/05/2021		Bond Future	150.3183	150.3183	150.1532	150.1532	(0.110)	0.0000	0.0000	7,797
2021/03/12	2025	05/08/2021		Bond Future	150.4317	150.4317	150.2641	150.2641	(0.111)	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
2021/03/12	2025	04/11/2021			Bond Future	152.1206	152.1206	151.9508	151.9508	(0.112)	0.0000	0.0000	0
2021/03/12	2025	03/02/2022			Bond Future	152.3096	152.3096	152.1377	152.1377	(0.113)	0.0000	0.0000	0
2021/03/12	2029	06/05/2021			Bond Future	107.6260	107.6260	107.3545	107.3545	(0.252)	0.0000	0.0000	2,382
2021/03/12	2029	05/08/2021			Bond Future	108.8029	108.8029	108.5280	108.5280	(0.253)	0.0000	0.0000	0
2021/03/12	2029	04/11/2021			Bond Future	108.8741	108.8741	108.5958	108.5958	(0.256)	0.0000	0.0000	0
2021/03/12	2029	03/02/2022			Bond Future	110.1242	110.1242	109.8425	109.8425	(0.256)	0.0000	0.0000	0
2021/03/12	2030	06/05/2021	11.70	Call	Bond Future	11,668.7600	11.6688	11,313.4600	11.3135	(3.045)	0	0	0
2021/03/12	2030	06/05/2021	11.70	Put	Bond Future	4.7000	0.0047	5.5300	0.0055	17.660	0	0	0
2021/03/12	2030	06/05/2021	11.69	Call	Bond Future	11,622.4600	11.6225	11,267.1900	11.2672	(3.057)	0	0	0
2021/03/12	2030	06/05/2021	11.69	Put	Bond Future	4.8800	0.0049	5.7400	0.0057	17.623	0	0	0
2021/03/12	2030	06/05/2021	8.90	Call	Bond Future	565.1700	0.5652	472.3000	0.4723	(16.432)	0	0	0
2021/03/12	2030	06/05/2021	9.00	Call	Bond Future	717.6400	0.7176	607.1600	0.6072	(15.395)	0	0	0
2021/03/12	2030	06/05/2021	9.00	Put	Bond Future	2,999.7900	2.9998	3,245.4400	3.2454	8.189	0	0	5,000
2021/03/12	2030	06/05/2021	9.25	Call	Bond Future	1,227.9800	1.2280	1,069.0800	1.0691	(12.940)	0	0	0
2021/03/12	2030	06/05/2021	9.25	Put	Bond Future	2,092.3000	2.0923	2,289.5300	2.2895	9.426	0	0	0
2021/03/12	2030	06/05/2021	9.35	Call	Bond Future	1,482.7000	1.4827	1,303.9200	1.3039	(12.058)	0	0	0
2021/03/12	2030	06/05/2021	9.27	Put	Bond Future	2,028.7300	2.0287	2,221.9700	2.2220	9.525	0	0	0
2021/03/12	2030	06/05/2021	9.27	Call	Bond Future	1,276.6400	1.2766	1,113.7500	1.1138	(12.759)	0	0	300
2021/03/12	2030	06/05/2021	10.95	Call	Bond Future	8,136.7300	8.1367	7,789.7000	7.7897	(4.265)	0	0	0
2021/03/12	2030	06/05/2021	10.95	Put	Bond Future	59.1200	0.0591	68.2200	0.0682	15.392	0	0	300
2021/03/12	2030	06/05/2021	9.92	Call	Bond Future	3,425.6000	3.4256	3,148.5300	3.1485	(8.088)	0	0	0
2021/03/12	2030	06/05/2021	7.97	Call	Bond Future	30.5300	0.0305	22.2800	0.0223	(27.023)	0	0	700
2021/03/12	2030	06/05/2021	10.04	Call	Bond Future	3,924.5800	3.9246	3,632.4400	3.6324	(7.444)	0	0	0
2021/03/12	2030	06/05/2021	10.04	Put	Bond Future	486.4400	0.4864	550.4300	0.5504	13.155	0	0	0
2021/03/12	2030	06/05/2021	9.15	Put	Bond Future	2,430.6500	2.4306	2,647.6500	2.6476	8.928	0	0	0
2021/03/12	2030	06/05/2021	9.15	Call	Bond Future	1,002.5300	1.0025	863.4000	0.8634	(13.878)	0	0	0
2021/03/12	2030	06/05/2021			Bond Future	9.4048	93.9499	9.4692	93.5937	0.684	0.0000	0.0000	115,390
2021/03/12	2030	06/05/2021	11.71	Call	Bond Future	11,715.0300	11.7150	11,359.7000	11.3597	(3.033)	0	0	0
2021/03/12	2030	06/05/2021	11.71	Put	Bond Future	4.5300	0.0045	5.3300	0.0053	17.660	0	0	0
2021/03/12	2030	06/05/2021	8.95	Call	Bond Future	638.1700	0.6382	536.6600	0.5367	(15.906)	0	0	0
2021/03/12	2030	06/05/2021	8.95	Put	Bond Future	3,207.2300	3.2072	3,461.8500	3.4619	7.939	0	0	2,500
2021/03/12	2030	06/05/2021	8.36	Put	Bond Future	6,163.8800	6.1639	6,492.5800	6.4926	5.333	0	0	0
2021/03/12	2030	06/05/2021	8.36	Call	Bond Future	122.6200	0.1226	95.1900	0.0952	(22.370)	0	0	0
2021/03/12	2030	06/05/2021	8.86	Put	Bond Future	3,599.6600	3.5997	3,869.5700	3.8696	7.498	0	0	0
2021/03/12	2030	06/05/2021	8.86	Call	Bond Future	511.3000	0.5113	425.0800	0.4251	(16.863)	0	0	0
2021/03/12	2030	06/05/2021	8.90	Put	Bond Future	3,422.2800	3.4223	3,685.5400	3.6855	7.693	0	0	2,500
2021/03/12	2030	06/05/2021	9.35	Put	Bond Future	1,787.6300	1.7876	1,964.9800	1.9650	9.921	0	0	0
2021/03/12	2030	06/05/2021	8.77	Put	Bond Future	4,015.2900	4.0153	4,299.2900	4.2993	7.073	0	0	0
2021/03/12	2030	06/05/2021	8.77	Call	Bond Future	403.9500	0.4040	331.8200	0.3318	(17.856)	0	0	300
2021/03/12	2030	06/05/2021	9.92	Put	Bond Future	624.0600	0.6241	703.1200	0.7031	12.669	0	0	700
2021/03/12	2030	06/05/2021	9.22	Call	Bond Future	1,157.3000	1.1573	1,004.3600	1.0044	(13.215)	0	0	0
2021/03/12	2030	06/05/2021	9.22	Put	Bond Future	2,190.3000	2.1903	2,393.4900	2.3935	9.277	0	0	700
2021/03/12	2030	06/05/2021	7.97	Put	Bond Future	8,457.3200	8.4573	8,805.2000	8.8052	4.113	0	0	0
2021/03/12	2030	06/05/2021	10.74	Call	Bond Future	7,143.2700	7.1433	6,802.8700	6.8029	(4.765)	0	0	0
2021/03/12	2030	06/05/2021	10.74	Put	Bond Future	107.5100	0.1075	123.2400	0.1232	14.631	0	0	0
2021/03/12	2030	05/08/2021	8.83	Call	Bond Future	0.0000	0.0000	848.5200	0.8485	100.000	0	0	450

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
2021/03/12	2030	05/08/2021	10.15	Call	Bond Future	0.0000	0.0000	4,016.2900	4.0163	100.000	0	0	0
2021/03/12	2030	05/08/2021	10.30	Put	Bond Future	1,298.7000	1.2987	1,397.8400	1.3978	7.634	0	0	200
2021/03/12	2030	05/08/2021	8.78	Put	Bond Future	5,566.1600	5.5662	5,835.5500	5.8355	4.840	0	0	0
2021/03/12	2030	05/08/2021	8.78	Call	Bond Future	873.9200	0.8739	782.9600	0.7830	(10.408)	0	0	200
2021/03/12	2030	05/08/2021	7.70	Put	Bond Future	11,256.1600	11.2562	11,597.4300	11.5974	3.032	0	0	0
2021/03/12	2030	05/08/2021	9.45	Call	Bond Future	2,160.2100	2.1602	1,991.1800	1.9912	(7.825)	0	0	600
2021/03/12	2030	05/08/2021	12.10	Call	Bond Future	12,171.4900	12.1715	11,821.9000	11.8219	(2.872)	0	0	0
2021/03/12	2030	05/08/2021	12.10	Put	Bond Future	97.8100	0.0978	108.5700	0.1086	11.001	0	0	600
2021/03/12	2030	05/08/2021	10.42	Call	Bond Future	5,259.4400	5.2594	4,988.0900	4.9881	(5.159)	0	0	0
2021/03/12	2030	05/08/2021	10.42	Put	Bond Future	1,143.7000	1.1437	1,232.7000	1.2327	7.782	0	0	0
2021/03/12	2030	05/08/2021	10.41	Call	Bond Future	5,221.2300	5.2212	4,950.6900	4.9507	(5.182)	0	0	0
2021/03/12	2030	05/08/2021	10.41	Put	Bond Future	1,155.9400	1.1559	1,245.7500	1.2458	7.769	0	0	0
2021/03/12	2030	05/08/2021			Bond Future	9.6281	90.9488	9.6956	90.5885	0.701	0.0000	0.0000	0
2021/03/12	2030	05/08/2021	8.83	Put	Bond Future	0.0000	0.0000	5,615.9400	5.6159	100.000	0	0	0
2021/03/12	2030	05/08/2021	10.15	Put	Bond Future	0.0000	0.0000	1,636.4600	1.6365	100.000	0	0	450
2021/03/12	2030	05/08/2021	9.75	Call	Bond Future	0.0000	0.0000	2,764.1700	2.7642	100.000	0	0	0
2021/03/12	2030	05/08/2021	9.75	Put	Bond Future	0.0000	0.0000	2,474.7300	2.4747	100.000	0	0	450
2021/03/12	2030	05/08/2021	10.30	Call	Bond Future	4,806.5500	4.8065	4,545.3400	4.5453	(5.434)	0	0	0
2021/03/12	2030	05/08/2021	7.70	Call	Bond Future	128.4500	0.1285	109.3700	0.1094	(14.854)	0	0	200
2021/03/12	2030	05/08/2021	8.95	Put	Bond Future	4,857.8800	4.8579	5,108.6800	5.1087	5.163	0	0	0
2021/03/12	2030	05/08/2021	8.95	Call	Bond Future	1,130.7600	1.1308	1,021.2100	1.0212	(9.688)	0	0	600
2021/03/12	2030	05/08/2021	9.45	Put	Bond Future	3,120.5000	3.1205	3,311.8200	3.3118	6.131	0	0	0
2021/03/12	2030	05/08/2021	10.43	Call	Bond Future	5,297.7400	5.2977	5,025.5800	5.0256	(5.137)	0	0	0
2021/03/12	2030	05/08/2021	10.43	Put	Bond Future	1,131.5900	1.1316	1,219.7800	1.2198	7.793	0	0	0
2021/03/12	2030	04/11/2021	9.20	Call	Bond Future	1,781.4000	1.7814	1,650.4100	1.6504	(7.353)	0	0	1,102
2021/03/12	2030	04/11/2021	11.26	Call	Bond Future	7,992.4200	7.9924	7,695.8500	7.6959	(3.711)	0	0	0
2021/03/12	2030	04/11/2021	8.27	Put	Bond Future	9,242.0600	9.2421	9,548.6000	9.5486	3.317	0	0	0
2021/03/12	2030	04/11/2021	8.27	Call	Bond Future	604.3400	0.6043	546.3500	0.5463	(9.596)	0	0	300
2021/03/12	2030	04/11/2021	8.77	Put	Bond Future	6,888.0500	6.8880	7,159.4400	7.1594	3.940	0	0	0
2021/03/12	2030	04/11/2021	11.44	Put	Bond Future	843.8300	0.8438	902.3200	0.9023	6.931	0	0	300
2021/03/12	2030	04/11/2021	10.60	Call	Bond Future	5,614.2700	5.6143	5,358.5200	5.3585	(4.555)	0	0	0
2021/03/12	2030	04/11/2021	10.60	Put	Bond Future	1,794.6900	1.7947	1,903.4700	1.9035	6.061	0	0	0
2021/03/12	2030	04/11/2021	10.59	Put	Bond Future	1,808.6400	1.8086	1,918.1300	1.9181	6.054	0	0	0
2021/03/12	2030	04/11/2021			Bond Future	9.8417	91.9494	9.9123	91.5849	0.717	0.0000	0.0000	0
2021/03/12	2030	04/11/2021	9.20	Put	Bond Future	5,185.9500	5.1860	5,419.4900	5.4195	4.503	0	0	0
2021/03/12	2030	04/11/2021	11.26	Put	Bond Future	1,017.9700	1.0180	1,085.9300	1.0859	6.676	0	0	1,102
2021/03/12	2030	04/11/2021	9.90	Put	Bond Future	3,118.2400	3.1182	3,285.0600	3.2851	5.350	0	0	0
2021/03/12	2030	04/11/2021	9.90	Call	Bond Future	3,419.5700	3.4196	3,221.8600	3.2219	(5.782)	0	0	1,102
2021/03/12	2030	04/11/2021	8.77	Call	Bond Future	1,109.1700	1.1092	1,016.0300	1.0160	(8.397)	0	0	300
2021/03/12	2030	04/11/2021	11.44	Call	Bond Future	8,652.4900	8.6525	8,346.4500	8.3464	(3.537)	0	0	0
2021/03/12	2030	04/11/2021	10.61	Call	Bond Future	5,649.3800	5.6494	5,392.9300	5.3929	(4.539)	0	0	0
2021/03/12	2030	04/11/2021	10.61	Put	Bond Future	1,780.8400	1.7808	1,888.9200	1.8889	6.069	0	0	0
2021/03/12	2030	04/11/2021	10.59	Call	Bond Future	5,579.2300	5.5792	5,324.1900	5.3242	(4.571)	0	0	0
2021/03/12	2030	03/02/2022	8.39	Put	Bond Future	9,859.6200	9.8596	10,157.2200	10.1572	3.018	0	0	0
2021/03/12	2030	03/02/2022	8.39	Call	Bond Future	901.9500	0.9019	830.8200	0.8308	(7.886)	0	0	101
2021/03/12	2030	03/02/2022	9.35	Call	Bond Future	2,170.1700	2.1702	2,033.1900	2.0332	(6.312)	0	0	0
2021/03/12	2030	03/02/2022	9.35	Put	Bond Future	5,889.2900	5.8893	6,121.0400	6.1210	3.935	0	0	101
2021/03/12	2030	03/02/2022	9.45	Call	Bond Future	2,367.7300	2.3677	2,222.6300	2.2226	(6.128)	0	0	0

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2021/03/12	2030	03/02/2022	9.45	Put	Bond Future	5,561.9600	5.5620	5,785.5900	5.7856	4.021	0	0	0
2021/03/12	2030	03/02/2022			Bond Future	10.0747	88.9802	10.1487	88.6115	0.734	0.0000	0.0000	0
2021/03/12	2030	03/02/2022	9.78	Call	Bond Future	3,092.3800	3.0924	2,920.4600	2.9205	(5.559)	0	0	0
2021/03/12	2030	03/02/2022	9.78	Put	Bond Future	4,581.3100	4.5813	4,778.1200	4.7781	4.296	0	0	101
2021/03/12	2030	03/02/2022	9.43	Call	Bond Future	2,327.3600	2.3274	2,183.8900	2.1839	(6.164)	0	0	0
2021/03/12	2030	03/02/2022	9.43	Put	Bond Future	5,626.2600	5.6263	5,851.5200	5.8515	4.004	0	0	0
2021/03/12	2030	03/02/2022	9.44	Call	Bond Future	2,347.6500	2.3476	2,203.3700	2.2034	(6.146)	0	0	0
2021/03/12	2030	03/02/2022	9.44	Put	Bond Future	5,594.2000	5.5942	5,818.6500	5.8187	4.012	0	0	0
2021/03/12	2032	06/05/2021	12.12	Call	Bond Future	10,772.8300	10.7728	10,425.8600	10.4259	(3.221)	0	0	0
2021/03/12	2032	06/05/2021	12.12	Put	Bond Future	22.1300	0.0221	25.1300	0.0251	13.556	0	0	0
2021/03/12	2032	06/05/2021	12.57	Call	Bond Future	12,946.8300	12.9468	12,597.5500	12.5976	(2.698)	0	0	0
2021/03/12	2032	06/05/2021			Bond Future	10.1443	88.5906	10.2033	88.2407	0.582	0.0000	0.0000	132,910
2021/03/12	2032	06/05/2021	12.11	Call	Bond Future	10,723.8500	10.7238	10,376.9600	10.3770	(3.235)	0	0	0
2021/03/12	2032	06/05/2021	12.11	Put	Bond Future	22.8500	0.0229	25.9300	0.0259	13.479	0	0	0
2021/03/12	2032	06/05/2021	12.10	Call	Bond Future	10,674.8200	10.6748	10,328.0300	10.3280	(3.249)	0	0	0
2021/03/12	2032	06/05/2021	12.10	Put	Bond Future	23.5800	0.0236	26.7600	0.0268	13.486	0	0	0
2021/03/12	2032	06/05/2021	12.57	Put	Bond Future	4.8300	0.0048	5.5200	0.0055	14.286	0	0	736
2021/03/12	2032	06/05/2021	10.33	Put	Bond Future	1,349.1300	1.3491	1,476.6300	1.4766	9.451	0	0	0
2021/03/12	2032	06/05/2021	10.33	Call	Bond Future	2,444.0200	2.4440	2,221.5500	2.2216	(9.103)	0	0	736
2021/03/12	2032	05/08/2021	11.37	Call	Bond Future	6,631.0700	6.6311	6,350.5100	6.3505	(4.231)	0	0	0
2021/03/12	2032	05/08/2021	11.37	Put	Bond Future	1,091.6500	1.0917	1,165.1900	1.1652	6.737	0	0	0
2021/03/12	2032	05/08/2021			Bond Future	10.3649	89.5375	10.4265	89.1834	0.594	0.0000	0.0000	0
2021/03/12	2032	05/08/2021	11.35	Call	Bond Future	6,547.3500	6.5474	6,268.1000	6.2681	(4.265)	0	0	0
2021/03/12	2032	05/08/2021	11.35	Put	Bond Future	1,113.3600	1.1134	1,188.2100	1.1882	6.723	0	0	0
2021/03/12	2032	05/08/2021	11.36	Call	Bond Future	6,589.1800	6.5892	6,309.2800	6.3093	(4.248)	0	0	0
2021/03/12	2032	05/08/2021	11.36	Put	Bond Future	1,102.4500	1.1025	1,176.6500	1.1767	6.730	0	0	0
2021/03/12	2032	04/11/2021	9.83	Call	Bond Future	1,806.4300	1.8064	1,683.9600	1.6840	(6.780)	0	0	700
2021/03/12	2032	04/11/2021	11.71	Put	Bond Future	1,580.0300	1.5800	1,664.5700	1.6646	5.351	0	0	0
2021/03/12	2032	04/11/2021	11.69	Call	Bond Future	7,481.7200	7.4817	7,209.1700	7.2092	(3.643)	0	0	0
2021/03/12	2032	04/11/2021	11.70	Call	Bond Future	7,520.8300	7.5208	7,247.7200	7.2477	(3.631)	0	0	0
2021/03/12	2032	04/11/2021			Bond Future	10.5861	86.3769	10.6503	86.0187	0.607	0.0000	0.0000	0
2021/03/12	2032	04/11/2021	9.83	Put	Bond Future	6,176.5000	6.1765	6,412.2300	6.4122	3.817	0	0	0
2021/03/12	2032	04/11/2021	12.81	Call	Bond Future	11,813.4700	11.8135	11,489.5900	11.4896	(2.742)	0	0	0
2021/03/12	2032	04/11/2021	12.81	Put	Bond Future	522.1500	0.5222	556.4700	0.5565	6.573	0	0	700
2021/03/12	2032	04/11/2021	11.71	Call	Bond Future	7,560.2000	7.5602	7,286.5400	7.2865	(3.620)	0	0	0
2021/03/12	2032	04/11/2021	11.69	Put	Bond Future	1,602.8900	1.6029	1,688.5400	1.6885	5.343	0	0	0
2021/03/12	2032	04/11/2021	9.33	Put	Bond Future	8,478.7500	8.4788	8,754.7200	8.7547	3.255	0	0	0
2021/03/12	2032	04/11/2021	9.33	Call	Bond Future	1,052.5900	1.0526	970.3600	0.9704	(7.812)	0	0	700
2021/03/12	2032	04/11/2021	11.70	Put	Bond Future	1,591.3100	1.5913	1,676.4000	1.6764	5.347	0	0	0
2021/03/12	2032	03/02/2022	9.81	Call	Bond Future	1,935.4900	1.9355	1,818.8300	1.8188	(6.027)	0	0	0
2021/03/12	2032	03/02/2022	9.81	Put	Bond Future	7,654.6500	7.6547	7,900.3400	7.9003	3.210	0	0	198
2021/03/12	2032	03/02/2022	8.91	Put	Bond Future	12,087.2600	12.0873	12,388.4500	12.3885	2.492	0	0	0
2021/03/12	2032	03/02/2022	10.66	Call	Bond Future	3,817.7000	3.8177	3,635.7600	3.6358	(4.766)	0	0	0
2021/03/12	2032	03/02/2022	10.66	Put	Bond Future	4,694.6900	4.6947	4,875.1000	4.8751	3.843	0	0	97
2021/03/12	2032	03/02/2022	10.42	Call	Bond Future	3,202.8900	3.2029	3,039.4600	3.0395	(5.103)	0	0	0
2021/03/12	2032	03/02/2022	10.42	Put	Bond Future	5,410.9700	5.4110	5,609.8900	5.6099	3.676	0	0	0
2021/03/12	2032	03/02/2022	10.45	Put	Bond Future	5,316.9500	5.3170	5,513.5400	5.5135	3.697	0	0	198

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/12	2032	03/02/2022	10.43	Call	Bond Future	3,227.3100	3.2273	3,063.1100	3.0631	(5.088)	0	0	0
2021/03/12	2032	03/02/2022	10.43	Put	Bond Future	5,379.3700	5.3794	5,577.5200	5.5775	3.684	0	0	0
2021/03/12	2032	03/02/2022			Bond Future	10.8209	87.3493	10.8880	86.9869	0.620	0.0000	0.0000	0
2021/03/12	2032	03/02/2022	10.14	Call	Bond Future	2,553.5900	2.5536	2,412.1800	2.4122	(5.538)	0	0	0
2021/03/12	2032	03/02/2022	10.14	Put	Bond Future	6,350.1300	6.3501	6,571.0700	6.5711	3.479	0	0	97
2021/03/12	2032	03/02/2022	9.14	Put	Bond Future	10,849.9100	10.8499	11,138.7100	11.1387	2.662	0	0	0
2021/03/12	2032	03/02/2022	9.14	Call	Bond Future	1,051.9200	1.0519	978.3700	0.9784	(6.992)	0	0	97
2021/03/12	2032	03/02/2022	8.91	Call	Bond Future	832.6700	0.8327	771.5100	0.7715	(7.345)	0	0	198
2021/03/12	2032	03/02/2022	10.44	Call	Bond Future	3,252.1600	3.2522	3,087.1800	3.0872	(5.073)	0	0	0
2021/03/12	2032	03/02/2022	10.44	Put	Bond Future	5,348.2500	5.3483	5,545.6200	5.5456	3.690	0	0	0
2021/03/12	2032	03/02/2022	10.45	Call	Bond Future	3,276.7800	3.2768	3,111.0200	3.1110	(5.059)	0	0	0
2021/03/12	2033	06/05/2021			Bond Future	101.5319	101.5319	101.6428	101.6428	0.109	0.0000	0.0000	9,583
2021/03/12	2033	05/08/2021			Bond Future	102.6422	102.6422	102.7539	102.7539	0.109	0.0000	0.0000	0
2021/03/12	2033	04/11/2021			Bond Future	102.5698	102.5698	102.6825	102.6825	0.110	0.0000	0.0000	0
2021/03/12	2033	03/02/2022			Bond Future	103.7475	103.7475	103.8614	103.8614	0.110	0.0000	0.0000	0
2021/03/12	2037	06/05/2021	12.43	Call	Bond Future	7,975.4800	7.9755	7,627.2600	7.6273	(4.366)	0	0	0
2021/03/12	2037	06/05/2021	12.44	Put	Bond Future	192.9300	0.1929	213.7300	0.2137	10.781	0	0	0
2021/03/12	2037	06/05/2021	12.42	Call	Bond Future	7,926.2400	7.9262	7,578.4700	7.5785	(4.388)	0	0	0
2021/03/12	2037	06/05/2021			Bond Future	11.0931	83.2246	11.1521	82.8551	0.532	0.0000	0.0000	132,061
2021/03/12	2037	06/05/2021	12.43	Put	Bond Future	197.4300	0.1974	218.6700	0.2187	10.758	0	0	0
2021/03/12	2037	06/05/2021	12.44	Call	Bond Future	8,024.7600	8.0248	7,676.1000	7.6761	(4.345)	0	0	0
2021/03/12	2037	06/05/2021	12.42	Put	Bond Future	202.0200	0.2020	223.7100	0.2237	10.737	0	0	0
2021/03/12	2037	05/08/2021	12.27	Call	Bond Future	6,869.8000	6.8698	6,580.8300	6.5808	(4.206)	0	0	0
2021/03/12	2037	05/08/2021	12.27	Put	Bond Future	1,401.6900	1.4017	1,486.5200	1.4865	6.052	0	0	0
2021/03/12	2037	05/08/2021	12.28	Call	Bond Future	6,912.1300	6.9121	6,622.4800	6.6225	(4.190)	0	0	0
2021/03/12	2037	05/08/2021	12.26	Put	Bond Future	1,414.2100	1.4142	1,499.7200	1.4997	6.046	0	0	0
2021/03/12	2037	05/08/2021			Bond Future	11.3221	79.8586	11.3837	79.4848	0.544	0.0000	0.0000	0
2021/03/12	2037	05/08/2021	12.28	Put	Bond Future	1,389.4400	1.3894	1,473.5900	1.4736	6.056	0	0	0
2021/03/12	2037	05/08/2021	12.26	Call	Bond Future	6,827.6700	6.8277	6,539.3800	6.5394	(4.222)	0	0	0
2021/03/12	2037	04/11/2021	12.82	Put	Bond Future	1,663.6500	1.6637	1,746.9100	1.7469	5.005	0	0	0
2021/03/12	2037	04/11/2021	12.83	Call	Bond Future	8,754.2500	8.7542	8,458.8600	8.4589	(3.374)	0	0	0
2021/03/12	2037	04/11/2021			Bond Future	11.5393	80.7375	11.6034	80.3594	0.556	0.0000	0.0000	0
2021/03/12	2037	04/11/2021	12.82	Call	Bond Future	8,717.3300	8.7173	8,422.5000	8.4225	(3.382)	0	0	0
2021/03/12	2037	04/11/2021	12.83	Put	Bond Future	1,649.3800	1.6494	1,732.0800	1.7321	5.014	0	0	0
2021/03/12	2037	04/11/2021	12.81	Call	Bond Future	8,680.4700	8.6805	8,386.1900	8.3862	(3.390)	0	0	0
2021/03/12	2037	04/11/2021	12.81	Put	Bond Future	1,678.0300	1.6780	1,761.8400	1.7618	4.995	0	0	0
2021/03/12	2037	03/02/2022	11.46	Call	Bond Future	3,874.8100	3.8748	3,690.9400	3.6909	(4.745)	0	0	0
2021/03/12	2037	03/02/2022	11.47	Put	Bond Future	5,670.9700	5.6710	5,868.7600	5.8688	3.488	0	0	0
2021/03/12	2037	03/02/2022	11.45	Call	Bond Future	3,847.6200	3.8476	3,664.5300	3.6645	(4.759)	0	0	0
2021/03/12	2037	03/02/2022			Bond Future	11.7732	77.3920	11.8401	77.0095	0.568	0.0000	0.0000	0
2021/03/12	2037	03/02/2022	11.46	Put	Bond Future	5,703.3800	5.7034	5,901.9500	5.9020	3.482	0	0	0
2021/03/12	2037	03/02/2022	11.47	Call	Bond Future	3,901.7900	3.9018	3,717.1400	3.7171	(4.732)	0	0	0
2021/03/12	2037	03/02/2022	11.45	Put	Bond Future	5,735.6500	5.7357	5,935.0000	5.9350	3.476	0	0	0
2021/03/12	2038	06/05/2021			Bond Future	114.1542	114.1542	115.3802	115.3802	1.074	0.0000	0.0000	7,799
2021/03/12	2038	05/08/2021			Bond Future	113.6808	113.6808	114.9196	114.9196	1.090	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
2021/03/12	2038	04/11/2021			Bond Future	114.9573	114.9573	116.2097	116.2097	1.090	0.0000	0.0000	0
2021/03/12	2038	03/02/2022			Bond Future	114.5251	114.5251	115.7918	115.7918	1.106	0.0000	0.0000	0
2021/03/12	2040	06/05/2021	12.44	Call	Bond Future	8,020.5300	8.0205	7,620.4200	7.6204	(4.989)	0	0	0
2021/03/12	2040	06/05/2021	12.44	Put	Bond Future	236.7500	0.2368	265.8400	0.2658	12.287	0	0	0
2021/03/12	2040	06/05/2021	10.83	Put	Bond Future	3,508.2000	3.5082	3,786.3800	3.7864	7.929	0	0	0
2021/03/12	2040	06/05/2021	10.83	Call	Bond Future	1,073.8300	1.0738	922.8100	0.9228	(14.064)	0	0	300
2021/03/12	2040	06/05/2021	11.58	Put	Bond Future	1,119.2900	1.1193	1,238.5700	1.2386	10.657	0	0	0
2021/03/12	2040	06/05/2021	11.58	Call	Bond Future	3,707.2000	3.7072	3,397.2800	3.3973	(8.360)	0	0	300
2021/03/12	2040	06/05/2021			Bond Future	11.1845	85.4702	11.2487	85.0410	0.574	0.0000	0.0000	79,427
2021/03/12	2040	06/05/2021	12.43	Call	Bond Future	7,968.7600	7.9688	7,569.2400	7.5692	(5.014)	0	0	0
2021/03/12	2040	06/05/2021	12.43	Put	Bond Future	242.2200	0.2422	271.9000	0.2719	12.253	0	0	0
2021/03/12	2040	06/05/2021	12.42	Call	Bond Future	7,917.0300	7.9170	7,518.1300	7.5181	(5.039)	0	0	0
2021/03/12	2040	06/05/2021	12.42	Put	Bond Future	247.7900	0.2478	278.0900	0.2781	12.228	0	0	0
2021/03/12	2040	06/05/2021	13.38	Call	Bond Future	12,879.3800	12.8794	12,453.1400	12.4531	(3.309)	0	0	0
2021/03/12	2040	06/05/2021	13.38	Put	Bond Future	20.2800	0.0203	23.2400	0.0232	14.596	0	0	300
2021/03/12	2040	05/08/2021	11.05	Put	Bond Future	4,805.0400	4.8050	5,052.7200	5.0527	5.155	0	0	0
2021/03/12	2040	05/08/2021	11.05	Call	Bond Future	2,427.9100	2.4279	2,241.5100	2.2415	(7.677)	0	0	900
2021/03/12	2040	05/08/2021	12.48	Call	Bond Future	7,867.9900	7.8680	7,524.2700	7.5243	(4.369)	0	0	0
2021/03/12	2040	05/08/2021	12.49	Put	Bond Future	1,335.8300	1.3358	1,425.4800	1.4255	6.711	0	0	0
2021/03/12	2040	05/08/2021	12.47	Call	Bond Future	7,823.0000	7.8230	7,480.0000	7.4800	(4.385)	0	0	0
2021/03/12	2040	05/08/2021			Bond Future	11.4074	81.8778	11.4744	81.4437	0.588	0.0000	0.0000	0
2021/03/12	2040	05/08/2021	11.55	Put	Bond Future	3,104.8000	3.1048	3,286.7600	3.2868	5.861	0	0	0
2021/03/12	2040	05/08/2021	11.55	Call	Bond Future	4,023.6900	4.0237	3,771.5700	3.7716	(6.266)	0	0	900
2021/03/12	2040	05/08/2021	14.80	Call	Bond Future	18,061.9400	18.0619	17,633.8800	17.6339	(2.370)	0	0	0
2021/03/12	2040	05/08/2021	14.80	Put	Bond Future	59.5500	0.0596	65.5700	0.0656	10.109	0	0	900
2021/03/12	2040	05/08/2021	12.48	Put	Bond Future	1,347.4100	1.3474	1,437.7700	1.4378	6.706	0	0	0
2021/03/12	2040	05/08/2021	12.49	Call	Bond Future	7,913.1700	7.9132	7,568.7400	7.5687	(4.353)	0	0	0
2021/03/12	2040	05/08/2021	12.47	Put	Bond Future	1,359.2500	1.3593	1,450.3300	1.4503	6.701	0	0	0
2021/03/12	2040	04/11/2021	12.90	Call	Bond Future	9,189.6100	9.1896	8,846.7800	8.8468	(3.731)	0	0	0
2021/03/12	2040	04/11/2021	12.90	Put	Bond Future	1,710.5600	1.7106	1,806.9100	1.8069	5.633	0	0	0
2021/03/12	2040	04/11/2021	12.89	Call	Bond Future	9,150.6800	9.1507	8,808.5000	8.8085	(3.739)	0	0	0
2021/03/12	2040	04/11/2021	12.89	Put	Bond Future	1,725.5400	1.7255	1,822.5400	1.8225	5.621	0	0	0
2021/03/12	2040	04/11/2021			Bond Future	11.6184	82.7791	11.6883	82.3399	0.601	0.0000	0.0000	0
2021/03/12	2040	04/11/2021	12.91	Call	Bond Future	9,228.5900	9.2286	8,885.1100	8.8851	(3.722)	0	0	0
2021/03/12	2040	04/11/2021	12.91	Put	Bond Future	1,695.7000	1.6957	1,791.4000	1.7914	5.644	0	0	0
2021/03/12	2040	03/02/2022	11.58	Put	Bond Future	5,842.8800	5.8429	6,070.3500	6.0703	3.893	0	0	0
2021/03/12	2040	03/02/2022	11.59	Call	Bond Future	4,220.1200	4.2201	4,002.5300	4.0025	(5.156)	0	0	0
2021/03/12	2040	03/02/2022	11.57	Put	Bond Future	5,877.1600	5.8772	6,105.5500	6.1055	3.886	0	0	0
2021/03/12	2040	03/02/2022			Bond Future	11.8455	79.2063	11.9184	78.7621	0.616	0.0000	0.0000	0
2021/03/12	2040	03/02/2022	11.58	Call	Bond Future	4,191.0200	4.1910	3,974.3500	3.9744	(5.170)	0	0	0
2021/03/12	2040	03/02/2022	11.59	Put	Bond Future	5,808.7700	5.8088	6,035.3200	6.0353	3.900	0	0	0
2021/03/12	2040	03/02/2022	11.57	Call	Bond Future	4,162.0100	4.1620	3,946.2600	3.9463	(5.184)	0	0	0
2021/03/12	2044	06/05/2021	12.44	Call	Bond Future	7,658.0200	7.6580	7,290.6600	7.2907	(4.797)	0	0	0
2021/03/12	2044	06/05/2021	12.44	Put	Bond Future	275.4600	0.2755	305.3700	0.3054	10.858	0	0	0
2021/03/12	2044	06/05/2021	12.43	Call	Bond Future	7,605.7300	7.6057	7,238.8800	7.2389	(4.823)	0	0	0
2021/03/12	2044	06/05/2021	12.43	Put	Bond Future	280.2200	0.2802	310.6400	0.3106	10.856	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
2021/03/12	2044	06/05/2021	11.40	Call	Bond Future	2,657.1800	2.6572	2,410.7200	2.4107	(9.275)	0	0	0
2021/03/12	2044	06/05/2021	11.40	Put	Bond Future	1,654.8500	1.6549	1,805.6600	1.8057	9.113	0	0	3,100
2021/03/12	2044	06/05/2021	11.79	Call	Bond Future	4,352.9600	4.3530	4,042.5400	4.0425	(7.131)	0	0	0
2021/03/12	2044	06/05/2021	11.79	Put	Bond Future	848.2800	0.8483	935.1300	0.9351	10.238	0	0	3,100
2021/03/12	2044	06/05/2021	11.10	Call	Bond Future	1,603.5200	1.6035	1,418.9900	1.4190	(11.508)	0	0	0
2021/03/12	2044	06/05/2021	12.50	Call	Bond Future	7,971.6900	7.9717	7,601.3900	7.6014	(4.645)	0	0	0
2021/03/12	2044	06/05/2021	12.50	Put	Bond Future	248.4600	0.2485	275.4300	0.2754	10.855	0	0	3,100
2021/03/12	2044	06/05/2021			Bond Future	11.2497	82.0153	11.3089	81.6181	0.526	0.0000	0.0000	62,084
2021/03/12	2044	06/05/2021	12.45	Call	Bond Future	7,710.2700	7.7103	7,342.3900	7.3424	(4.771)	0	0	0
2021/03/12	2044	06/05/2021	12.45	Put	Bond Future	270.7400	0.2707	300.1300	0.3001	10.855	0	0	0
2021/03/12	2044	06/05/2021	10.70	Put	Bond Future	4,481.9200	4.4819	4,780.9900	4.7810	6.673	0	0	0
2021/03/12	2044	06/05/2021	10.70	Call	Bond Future	626.7000	0.6267	528.5000	0.5285	(15.669)	0	0	3,100
2021/03/12	2044	06/05/2021	11.10	Put	Bond Future	2,623.0200	2.6230	2,835.7600	2.8358	8.110	0	0	3,100
2021/03/12	2044	06/05/2021	11.90	Call	Bond Future	4,887.0400	4.8870	4,562.9500	4.5630	(6.632)	0	0	0
2021/03/12	2044	06/05/2021	11.90	Put	Bond Future	701.1400	0.7011	774.3200	0.7743	10.437	0	0	0
2021/03/12	2044	06/05/2021	11.35	Put	Bond Future	1,794.0200	1.7940	1,954.5400	1.9545	8.948	0	0	0
2021/03/12	2044	06/05/2021	11.35	Call	Bond Future	2,465.3900	2.4654	2,228.6400	2.2286	(9.603)	0	0	3,100
2021/03/12	2044	05/08/2021	12.60	Put	Bond Future	1,237.2700	1.2373	1,314.9200	1.3149	6.276	0	0	0
2021/03/12	2044	05/08/2021	12.61	Call	Bond Future	8,132.9600	8.1330	7,808.1700	7.8082	(3.994)	0	0	0
2021/03/12	2044	05/08/2021	12.61	Put	Bond Future	1,226.4600	1.2265	1,303.4900	1.3035	6.281	0	0	0
2021/03/12	2044	05/08/2021			Bond Future	11.4645	78.5113	11.5263	78.1094	0.539	0.0000	0.0000	0
2021/03/12	2044	05/08/2021	12.60	Call	Bond Future	8,088.0800	8.0881	7,763.9100	7.7639	(4.008)	0	0	0
2021/03/12	2044	05/08/2021	12.59	Call	Bond Future	8,043.0700	8.0431	7,719.5300	7.7195	(4.023)	0	0	0
2021/03/12	2044	05/08/2021	12.59	Put	Bond Future	1,248.0300	1.2480	1,326.3100	1.3263	6.272	0	0	0
2021/03/12	2044	04/11/2021	12.91	Call	Bond Future	8,994.3800	8.9944	8,678.4100	8.6784	(3.513)	0	0	0
2021/03/12	2044	04/11/2021	12.91	Put	Bond Future	1,761.5000	1.7615	1,852.0100	1.8520	5.138	0	0	0
2021/03/12	2044	04/11/2021			Bond Future	11.6677	79.3754	11.7321	78.9689	0.552	0.0000	0.0000	0
2021/03/12	2044	04/11/2021	12.90	Call	Bond Future	8,952.4000	8.9524	8,636.9700	8.6370	(3.523)	0	0	0
2021/03/12	2044	04/11/2021	12.90	Put	Bond Future	1,773.0000	1.7730	1,864.0500	1.8641	5.135	0	0	0
2021/03/12	2044	04/11/2021	12.89	Call	Bond Future	8,910.6300	8.9106	8,595.7500	8.5958	(3.534)	0	0	0
2021/03/12	2044	04/11/2021	12.89	Put	Bond Future	1,784.7800	1.7848	1,876.3800	1.8764	5.132	0	0	0
2021/03/12	2044	03/02/2022	11.59	Call	Bond Future	4,136.4500	4.1364	3,936.8900	3.9369	(4.824)	0	0	0
2021/03/12	2044	03/02/2022	11.59	Put	Bond Future	5,991.1800	5.9912	6,202.7800	6.2028	3.532	0	0	0
2021/03/12	2044	03/02/2022	11.60	Call	Bond Future	4,165.2400	4.1652	3,964.8400	3.9648	(4.811)	0	0	0
2021/03/12	2044	03/02/2022	11.60	Put	Bond Future	5,956.0700	5.9561	6,166.8300	6.1668	3.539	0	0	0
2021/03/12	2044	03/02/2022			Bond Future	11.8861	75.8895	11.9534	75.4784	0.566	0.0000	0.0000	0
2021/03/12	2044	03/02/2022	11.61	Call	Bond Future	4,194.4200	4.1944	3,993.1600	3.9932	(4.798)	0	0	0
2021/03/12	2044	03/02/2022	11.61	Put	Bond Future	5,921.4400	5.9214	6,131.3400	6.1313	3.545	0	0	0
2021/03/12	2046	06/05/2021			Bond Future	103.3950	103.3950	103.4015	103.4015	0.006	0.0000	0.0000	14,893
2021/03/12	2046	05/08/2021			Bond Future	104.5258	104.5258	104.5319	104.5319	0.006	0.0000	0.0000	0
2021/03/12	2046	04/11/2021			Bond Future	103.8918	103.8918	103.8977	103.8977	0.006	0.0000	0.0000	0
2021/03/12	2046	03/02/2022			Bond Future	105.0849	105.0849	105.0908	105.0908	0.006	0.0000	0.0000	0
2021/03/12	2050	06/05/2021			Bond Future	106.5082	106.5082	106.5149	106.5149	0.006	0.0000	0.0000	10,904
2021/03/12	2050	05/08/2021			Bond Future	105.7451	105.7451	105.7516	105.7516	0.006	0.0000	0.0000	0
2021/03/12	2050	04/11/2021			Bond Future	106.9327	106.9327	106.9387	106.9387	0.006	0.0000	0.0000	0
2021/03/12	2050	03/02/2022			Bond Future	106.2128	106.2128	106.2188	106.2188	0.006	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
2021/03/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	AL37	06/05/2021			Index Future	777.0470	777.0470	773.9660	773.9660	(0.397)	0.0000	0.0000	0
2021/03/12	AL37	05/08/2021			Index Future	785.2620	785.2620	782.1460	782.1460	(0.397)	0.0000	0.0000	0
2021/03/12	AL37	04/11/2021			Index Future	793.9780	793.9780	790.8250	790.8250	(0.397)	0.0000	0.0000	0
2021/03/12	AL37	03/02/2022			Index Future	802.9050	802.9050	799.7160	799.7160	(0.397)	0.0000	0.0000	0
2021/03/12	AL7T	06/05/2021			Index Future	862.4070	862.4070	858.9660	858.9660	(0.399)	0.0000	0.0000	0
2021/03/12	AL7T	05/08/2021			Index Future	871.5250	871.5250	868.0440	868.0440	(0.399)	0.0000	0.0000	0
2021/03/12	AL7T	04/11/2021			Index Future	881.1980	881.1980	877.6750	877.6750	(0.400)	0.0000	0.0000	0
2021/03/12	AL7T	03/02/2022			Index Future	891.1060	891.1060	887.5430	887.5430	(0.400)	0.0000	0.0000	0
2021/03/12	ALBI	06/05/2021			Index Future	757.4250	757.4250	754.3930	754.3930	(0.400)	0.0000	0.0000	299
2021/03/12	ALBI	05/08/2021			Index Future	765.4340	765.4340	762.3650	762.3650	(0.401)	0.0000	0.0000	0
2021/03/12	ALBI	04/11/2021			Index Future	773.9290	773.9290	770.8250	770.8250	(0.401)	0.0000	0.0000	0
2021/03/12	ALBI	03/02/2022			Index Future	782.6310	782.6310	779.4910	779.4910	(0.401)	0.0000	0.0000	0
2021/03/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/12	ES33	06/05/2021			Bond Future	11.8004	73.5454	11.8590	73.2466	0.497	0.0000	0.0000	350
2021/03/12	ES33	05/08/2021			Bond Future	12.0701	74.3313	12.1314	74.0290	0.508	0.0000	0.0000	0
2021/03/12	ES33	04/11/2021			Bond Future	12.3427	71.3737	12.4067	71.0678	0.519	0.0000	0.0000	0
2021/03/12	ES33	03/02/2022			Bond Future	12.6359	72.1771	12.7029	71.8677	0.530	0.0000	0.0000	0
2021/03/12	ES42	06/05/2021			Bond Future	12.2683	72.1790	12.3323	71.8173	0.521	0.0000	0.0000	4,779
2021/03/12	ES42	05/08/2021			Bond Future	12.5228	72.9510	12.5897	72.5851	0.535	0.0000	0.0000	0
2021/03/12	ES42	04/11/2021			Bond Future	12.7821	69.4954	12.8522	69.1253	0.549	0.0000	0.0000	0
2021/03/12	ES42	03/02/2022			Bond Future	13.0515	70.2782	13.1250	69.9039	0.563	0.0000	0.0000	0

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2021/03/12	GOVI	06/05/2021	678.68	Call	GOVI	699,170.0000	69.9170	669,410.0000	66.9410	(4.256)	0	0	0
2021/03/12	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	06/05/2021	678.67	Call	GOVI	699,270.0000	69.9270	669,510.0000	66.9510	(4.256)	0	0	0
2021/03/12	GOVI	06/05/2021			GOVI	748.5970	748.5970	745.6210	745.6210	(0.398)	0.0000	0.0000	976
2021/03/12	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	06/05/2021	678.69	Call	GOVI	699,070.0000	69.9070	669,310.0000	66.9310	(4.257)	0	0	0
2021/03/12	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	05/08/2021	719.14	Call	GOVI	373,720.0000	37.3720	343,610.0000	34.3610	(8.057)	0	0	0
2021/03/12	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	05/08/2021	719.13	Call	GOVI	373,820.0000	37.3820	343,710.0000	34.3710	(8.055)	0	0	0
2021/03/12	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	05/08/2021			GOVI	756.5120	756.5120	753.5010	753.5010	(0.398)	0.0000	0.0000	0
2021/03/12	GOVI	05/08/2021	719.15	Call	GOVI	373,620.0000	37.3620	343,510.0000	34.3510	(8.059)	0	0	0
2021/03/12	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	04/11/2021	728.41	Call	GOVI	364,980.0000	36.4980	334,520.0000	33.4520	(8.346)	0	0	0
2021/03/12	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	04/11/2021	728.40	Call	GOVI	365,080.0000	36.5080	334,620.0000	33.4620	(8.343)	0	0	0
2021/03/12	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	04/11/2021			GOVI	764.9080	764.9080	761.8620	761.8620	(0.398)	0.0000	0.0000	0
2021/03/12	GOVI	04/11/2021	728.42	Call	GOVI	364,880.0000	36.4880	334,420.0000	33.4420	(8.348)	0	0	0
2021/03/12	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	03/02/2022	792.76	Put	GOVI	192,510.0000	19.2510	223,330.0000	22.3330	16.010	0	0	0
2021/03/12	GOVI	03/02/2022			GOVI	773.5090	773.5090	770.4270	770.4270	(0.398)	0.0000	0.0000	0
2021/03/12	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	03/02/2022	792.75	Put	GOVI	192,410.0000	19.2410	223,230.0000	22.3230	16.018	0	0	0
2021/03/12	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	GOVI	03/02/2022	792.74	Put	GOVI	192,310.0000	19.2310	223,130.0000	22.3130	16.026	0	0	0
2021/03/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/12	IGOV	06/05/2021			Index Future	278.6950	278.6950	278.9720	278.9720	0.099	0.0000	0.0000	897
2021/03/12	IGOV	05/08/2021			Index Future	281.7100	281.7100	281.9890	281.9890	0.099	0.0000	0.0000	0
2021/03/12	IGOV	04/11/2021			Index Future	284.9040	284.9040	285.1860	285.1860	0.099	0.0000	0.0000	0
2021/03/12	IGOV	03/02/2022			Index Future	288.1750	288.1750	288.4590	288.4590	0.099	0.0000	0.0000	0
2021/03/12	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/03/12	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/12	IS05	21/09/2021			Interest Rate Swap	89.4500	89.4500	89.4600	89.4600	0.011	0.0000	0.0000	0
2021/03/12	IS05	21/12/2021			Interest Rate Swap	90.8000	90.8000	90.8100	90.8100	0.011	0.0000	0.0000	51
2021/03/12	IS05	15/03/2022			Interest Rate Swap	90.3300	90.3300	90.3300	90.3300	0.000	0.0000	0.0000	0
2021/03/12	IS05	21/06/2022			Interest Rate Swap	90.5800	90.5800	90.5800	90.5800	0.000	0.0000	0.0000	0
2021/03/12	IS05	20/09/2022			Interest Rate Swap	93.8600	93.8600	93.8500	93.8500	(0.011)	0.0000	0.0000	0
2021/03/12	IS05	20/12/2022			Interest Rate Swap	94.5000	94.5000	94.4800	94.4800	(0.021)	0.0000	0.0000	0
2021/03/12	IS05	22/03/2023			Interest Rate Swap	87.0700	87.0700	87.0400	87.0400	(0.034)	0.0000	0.0000	0
2021/03/12	IS05	20/06/2023			Interest Rate Swap	92.7500	92.7500	92.7100	92.7100	(0.043)	0.0000	0.0000	0
2021/03/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2021/03/12	IS10	17/12/2025			Interest Rate Swap	81.6300	81.6300	81.9200	81.9200	0.355	0.0000	0.0000	0
2021/03/12	IS10	16/03/2026			Interest Rate Swap	78.2800	78.2800	78.5900	78.5900	0.396	0.0000	0.0000	0
2021/03/12	IS10	15/06/2026			Interest Rate Swap	76.8100	76.8100	77.1300	77.1300	0.417	0.0000	0.0000	0
2021/03/12	IS10	21/09/2026			Interest Rate Swap	78.9300	78.9300	79.2500	79.2500	0.405	0.0000	0.0000	0
2021/03/12	IS10	21/12/2026			Interest Rate Swap	83.0300	83.0300	83.3400	83.3400	0.373	0.0000	0.0000	0
2021/03/12	IS10	15/03/2027			Interest Rate Swap	81.6200	81.6200	81.9300	81.9300	0.380	0.0000	0.0000	0
2021/03/12	IS10	21/06/2027			Interest Rate Swap	83.7600	83.7600	84.1000	84.1000	0.406	0.0000	0.0000	0
2021/03/12	IS10	20/09/2027			Interest Rate Swap	89.6100	89.6100	89.9700	89.9700	0.402	0.0000	0.0000	0
2021/03/12	IS10	20/12/2027			Interest Rate Swap	90.0700	90.0700	90.4600	90.4600	0.433	0.0000	0.0000	0
2021/03/12	IS10	22/03/2028			Interest Rate Swap	83.2000	83.2000	83.6300	83.6300	0.517	0.0000	0.0000	0
2021/03/12	IS10	20/06/2028			Interest Rate Swap	91.0500	91.0500	91.4900	91.4900	0.483	0.0000	0.0000	0
2021/03/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/12	JBAF	17/03/2021			Jibar Tradeable Future	3.6550	96.3450	3.6650	96.3350	0.274	0.0000	0.0000	0
2021/03/12	JBAF	21/04/2021			Jibar Tradeable Future	3.7350	96.2650	3.7550	96.2450	0.535	0.0000	0.0000	0
2021/03/12	JBAF	19/05/2021			Jibar Tradeable Future	3.7600	96.2400	3.7800	96.2200	0.532	0.0000	0.0000	0
2021/03/12	JBAF	15/06/2021			Jibar Tradeable Future	3.8450	96.1550	3.8550	96.1450	0.260	0.0000	0.0000	0
2021/03/12	JBAF	21/07/2021			Jibar Tradeable Future	3.8700	96.1300	3.8900	96.1100	0.517	0.0000	0.0000	0
2021/03/12	JBAF	18/08/2021			Jibar Tradeable Future	4.0200	95.9800	4.0200	95.9800	0.000	0.0000	0.0000	0
2021/03/12	JBAF	15/09/2021			Jibar Tradeable Future	4.0500	95.9500	4.0500	95.9500	0.000	0.0000	0.0000	30,000
2021/03/12	JBAF	15/12/2021			Jibar Tradeable Future	4.4150	95.5850	4.3950	95.6050	(0.453)	0.0000	0.0000	0
2021/03/12	JBAF	16/03/2022			Jibar Tradeable Future	4.6200	95.3800	4.6000	95.4000	(0.433)	0.0000	0.0000	0
2021/03/12	JBAF	15/06/2022			Jibar Tradeable Future	4.9000	95.1000	4.8800	95.1200	(0.408)	0.0000	0.0000	471
2021/03/12	JBAF	21/09/2022			Jibar Tradeable Future	5.1150	94.8850	5.0850	94.9150	(0.587)	0.0000	0.0000	0
2021/03/12	JBAF	21/12/2022			Jibar Tradeable Future	5.4050	94.5950	5.3850	94.6150	(0.370)	0.0000	0.0000	0
2021/03/12	R023	06/05/2021	7.58	Call	Bond Future	3,523.3100	3.5233	3,546.1200	3.5461	0.647	0	0	0
2021/03/12	R023	06/05/2021	7.58	Put	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2021/03/12	R023	06/05/2021			Bond Future	5.5085	105.3041	5.4954	105.3269	(0.238)	0.0000	0.0000	40,647
2021/03/12	R023	06/05/2021	7.57	Call	Bond Future	3,506.6900	3.5067	3,529.5000	3.5295	0.650	0	0	0
2021/03/12	R023	06/05/2021	7.57	Put	Bond Future	0.1000	0.0001	0.0800	0.0001	(20.000)	0	0	0
2021/03/12	R023	06/05/2021	7.56	Call	Bond Future	3,490.0600	3.4901	3,512.8700	3.5129	0.654	0	0	0
2021/03/12	R023	06/05/2021	7.56	Put	Bond Future	0.1000	0.0001	0.0800	0.0001	(20.000)	0	0	0
2021/03/12	R023	05/08/2021	5.30	Call	Bond Future	219.6400	0.2196	225.0700	0.2251	2.472	0	0	0
2021/03/12	R023	05/08/2021	5.30	Put	Bond Future	848.9600	0.8490	831.7500	0.8317	(2.027)	0	0	0
2021/03/12	R023	05/08/2021	5.29	Call	Bond Future	214.5300	0.2145	219.8600	0.2199	2.485	0	0	0
2021/03/12	R023	05/08/2021	5.29	Put	Bond Future	858.9600	0.8590	841.6500	0.8417	(2.015)	0	0	0
2021/03/12	R023	05/08/2021			Bond Future	5.7185	106.4294	5.7034	106.4520	(0.264)	0.0000	0.0000	0
2021/03/12	R023	05/08/2021	5.31	Call	Bond Future	224.8200	0.2248	230.3500	0.2304	2.460	0	0	0
2021/03/12	R023	05/08/2021	5.31	Put	Bond Future	839.0400	0.8390	821.9300	0.8219	(2.039)	0	0	0
2021/03/12	R023	04/11/2021	4.91	Call	Bond Future	106.3300	0.1063	109.2200	0.1092	2.718	0	0	0
2021/03/12	R023	04/11/2021	4.91	Put	Bond Future	1,454.3600	1.4544	1,434.6700	1.4347	(1.354)	0	0	0
2021/03/12	R023	04/11/2021	4.90	Call	Bond Future	104.3900	0.1044	107.2300	0.1072	2.721	0	0	0
2021/03/12	R023	04/11/2021	4.90	Put	Bond Future	1,465.2600	1.4653	1,445.5200	1.4455	(1.347)	0	0	0
2021/03/12	R023	04/11/2021			Bond Future	5.9695	103.6917	5.9515	103.7143	(0.300)	0.0000	0.0000	0
2021/03/12	R023	04/11/2021	4.92	Call	Bond Future	108.3100	0.1083	111.2400	0.1112	2.705	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
2021/03/12	R023	04/11/2021	4.92	Put	Bond Future	1,443.5000	1.4435	1,423.8500	1.4238	(1.361)	0	0	0
2021/03/12	R023	03/02/2022	5.08	Call	Bond Future	137.7600	0.1378	141.3600	0.1414	2.613	0	0	0
2021/03/12	R023	03/02/2022	5.08	Put	Bond Future	1,431.2900	1.4313	1,412.1800	1.4122	(1.335)	0	0	0
2021/03/12	R023	03/02/2022			Bond Future	6.3400	104.8585	6.3177	104.8812	(0.352)	0.0000	0.0000	0
2021/03/12	R023	03/02/2022	5.07	Call	Bond Future	135.9200	0.1359	139.4800	0.1395	2.619	0	0	0
2021/03/12	R023	03/02/2022	5.07	Put	Bond Future	1,439.8200	1.4398	1,420.6700	1.4207	(1.330)	0	0	0
2021/03/12	R023	03/02/2022	5.06	Call	Bond Future	134.1100	0.1341	137.6300	0.1376	2.625	0	0	0
2021/03/12	R023	03/02/2022	5.06	Put	Bond Future	1,448.3700	1.4484	1,429.1800	1.4292	(1.325)	0	0	0
2021/03/12	R035	06/05/2021	12.36	Put	Bond Future	122.1100	0.1221	134.5000	0.1345	10.147	0	0	0
2021/03/12	R035	06/05/2021	12.37	Call	Bond Future	8,883.5700	8.8836	8,555.5800	8.5556	(3.692)	0	0	0
2021/03/12	R035	06/05/2021	12.35	Put	Bond Future	125.2300	0.1252	137.9200	0.1379	10.133	0	0	0
2021/03/12	R035	06/05/2021	10.55	Call	Bond Future	1,095.6300	1.0956	966.4900	0.9665	(11.787)	0	0	0
2021/03/12	R035	06/05/2021	10.55	Put	Bond Future	3,164.2600	3.1643	3,375.2100	3.3752	6.667	0	0	500
2021/03/12	R035	06/05/2021	10.05	Put	Bond Future	5,727.9900	5.7280	6,018.3700	6.0184	5.069	0	0	0
2021/03/12	R035	06/05/2021	10.05	Call	Bond Future	293.4000	0.2934	243.6900	0.2437	(16.943)	0	0	500
2021/03/12	R035	06/05/2021	10.40	Put	Bond Future	3,835.6300	3.8356	4,073.4100	4.0734	6.199	0	0	0
2021/03/12	R035	06/05/2021	12.91	Put	Bond Future	26.9900	0.0270	29.9400	0.0299	10.930	0	0	600
2021/03/12	R035	06/05/2021	11.55	Call	Bond Future	4,782.3800	4.7824	4,501.0600	4.5011	(5.882)	0	0	0
2021/03/12	R035	06/05/2021	11.55	Put	Bond Future	639.9800	0.6400	698.7500	0.6988	9.183	0	0	1,650
2021/03/12	R035	06/05/2021	12.77	Call	Bond Future	10,919.2500	10.9192	10,583.5200	10.5835	(3.075)	0	0	0
2021/03/12	R035	06/05/2021	12.77	Put	Bond Future	40.5400	0.0405	44.9000	0.0449	10.755	0	0	1,650
2021/03/12	R035	06/05/2021	10.24	Put	Bond Future	4,644.2800	4.6443	4,908.5900	4.9086	5.691	0	0	0
2021/03/12	R035	06/05/2021	10.24	Call	Bond Future	510.3400	0.5103	434.5600	0.4346	(14.849)	0	0	223
2021/03/12	R035	06/05/2021			Bond Future	10.8713	87.6044	10.9252	87.2643	0.496	0.0000	0.0000	100,193
2021/03/12	R035	06/05/2021	12.36	Call	Bond Future	8,832.6200	8.8326	8,504.9200	8.5049	(3.710)	0	0	0
2021/03/12	R035	06/05/2021	12.37	Put	Bond Future	119.0600	0.1191	131.1600	0.1312	10.163	0	0	0
2021/03/12	R035	06/05/2021	12.35	Call	Bond Future	8,781.6900	8.7817	8,454.2900	8.4543	(3.728)	0	0	0
2021/03/12	R035	06/05/2021	11.05	Call	Bond Future	2,625.4200	2.6254	2,408.3200	2.4083	(8.269)	0	0	0
2021/03/12	R035	06/05/2021	11.05	Put	Bond Future	1,505.2800	1.5053	1,628.2700	1.6283	8.171	0	0	500
2021/03/12	R035	06/05/2021	10.40	Call	Bond Future	776.3300	0.7763	674.0200	0.6740	(13.179)	0	0	600
2021/03/12	R035	06/05/2021	11.15	Put	Bond Future	1,274.8200	1.2748	1,382.4000	1.3824	8.439	0	0	0
2021/03/12	R035	06/05/2021	11.15	Call	Bond Future	3,012.4000	3.0124	2,779.8900	2.7799	(7.718)	0	0	600
2021/03/12	R035	06/05/2021	12.91	Call	Bond Future	11,625.0900	11.6251	11,287.9500	11.2880	(2.900)	0	0	0
2021/03/12	R035	06/05/2021	10.81	Put	Bond Future	2,195.0100	2.1950	2,358.7000	2.3587	7.457	0	0	0
2021/03/12	R035	06/05/2021	10.81	Call	Bond Future	1,805.9600	1.8060	1,629.5600	1.6296	(9.768)	0	0	1,650
2021/03/12	R035	06/05/2021	12.02	Call	Bond Future	7,116.2400	7.1162	6,802.3200	6.8023	(4.411)	0	0	0
2021/03/12	R035	06/05/2021	12.02	Put	Bond Future	275.7600	0.2758	301.9300	0.3019	9.490	0	0	223
2021/03/12	R035	06/05/2021	11.32	Call	Bond Future	3,726.1700	3.7262	3,470.2700	3.4703	(6.868)	0	0	0
2021/03/12	R035	06/05/2021	11.32	Put	Bond Future	953.9900	0.9540	1,038.1800	1.0382	8.825	0	0	223
2021/03/12	R035	05/08/2021	11.37	Call	Bond Future	4,193.0000	4.1930	3,979.3500	3.9794	(5.095)	0	0	0
2021/03/12	R035	05/08/2021	11.37	Put	Bond Future	2,553.6100	2.5536	2,684.0000	2.6840	5.106	0	0	100
2021/03/12	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	R035	05/08/2021	5.31	Put	Bond Future	49,550.2000	49.5502	49,894.2400	49.8942	0.694	0	0	0
2021/03/12	R035	05/08/2021			Bond Future	11.0989	88.5405	11.1552	88.1965	0.507	0.0000	0.0000	0
2021/03/12	R035	05/08/2021	10.77	Call	Bond Future	2,319.9600	2.3200	2,168.4700	2.1685	(6.530)	0	0	0
2021/03/12	R035	05/08/2021	10.77	Put	Bond Future	4,373.2300	4.3732	4,565.7800	4.5658	4.403	0	0	100
2021/03/12	R035	05/08/2021	10.02	Put	Bond Future	7,849.4300	7.8494	8,119.0000	8.1190	3.434	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
2021/03/12	R035	05/08/2021	10.02	Call	Bond Future	835.7800	0.8358	761.3100	0.7613	(8.910)	0	0	100
2021/03/12	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	R035	05/08/2021	5.30	Put	Bond Future	49,666.7800	49.6668	50,010.8200	50.0108	0.693	0	0	0
2021/03/12	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	R035	05/08/2021	5.29	Put	Bond Future	49,783.4900	49.7835	50,127.5300	50.1275	0.691	0	0	0
2021/03/12	R035	04/11/2021	10.12	Put	Bond Future	8,928.1200	8.9281	9,189.0000	9.1890	2.922	0	0	0
2021/03/12	R035	04/11/2021	10.12	Call	Bond Future	1,272.1500	1.2722	1,184.9100	1.1849	(6.858)	0	0	400
2021/03/12	R035	04/11/2021	10.62	Put	Bond Future	6,505.6200	6.5056	6,726.7300	6.7267	3.399	0	0	0
2021/03/12	R035	04/11/2021	10.62	Call	Bond Future	2,140.5600	2.1406	2,013.5500	2.0135	(5.933)	0	0	400
2021/03/12	R035	04/11/2021	11.75	Put	Bond Future	2,961.9400	2.9619	3,088.5400	3.0885	4.274	0	0	782
2021/03/12	R035	04/11/2021	11.08	Call	Bond Future	3,307.0000	3.3070	3,139.4900	3.1395	(5.065)	0	0	0
2021/03/12	R035	04/11/2021	11.08	Put	Bond Future	4,793.7100	4.7937	4,974.3200	4.9743	3.768	0	0	782
2021/03/12	R035	04/11/2021	10.23	Put	Bond Future	8,348.4900	8.3485	8,601.2900	8.6013	3.028	0	0	0
2021/03/12	R035	04/11/2021	12.53	Call	Bond Future	8,443.6700	8.4437	8,174.4400	8.1744	(3.189)	0	0	0
2021/03/12	R035	04/11/2021	12.53	Put	Bond Future	1,707.8000	1.7078	1,786.6900	1.7867	4.619	0	0	0
2021/03/12	R035	04/11/2021			Bond Future	11.3266	85.0392	11.3852	84.6910	0.518	0.0000	0.0000	0
2021/03/12	R035	04/11/2021	13.82	Call	Bond Future	13,580.6500	13.5807	13,260.6300	13.2606	(2.356)	0	0	0
2021/03/12	R035	04/11/2021	13.82	Put	Bond Future	485.9600	0.4860	514.0600	0.5141	5.782	0	0	400
2021/03/12	R035	04/11/2021	11.75	Call	Bond Future	5,427.9200	5.4279	5,206.4000	5.2064	(4.081)	0	0	0
2021/03/12	R035	04/11/2021	10.23	Call	Bond Future	1,431.5300	1.4315	1,336.2100	1.3362	(6.659)	0	0	782
2021/03/12	R035	04/11/2021	12.52	Call	Bond Future	8,406.1400	8.4061	8,137.4500	8.1375	(3.196)	0	0	0
2021/03/12	R035	04/11/2021	12.52	Put	Bond Future	1,722.8800	1.7229	1,802.3100	1.8023	4.610	0	0	0
2021/03/12	R035	04/11/2021	12.51	Call	Bond Future	8,368.6600	8.3687	8,100.5100	8.1005	(3.204)	0	0	0
2021/03/12	R035	04/11/2021	12.51	Put	Bond Future	1,738.0700	1.7381	1,818.0400	1.8180	4.601	0	0	0
2021/03/12	R035	03/02/2022	11.39	Call	Bond Future	4,173.7900	4.1738	3,995.9000	3.9959	(4.262)	0	0	0
2021/03/12	R035	03/02/2022	11.39	Put	Bond Future	5,230.9500	5.2310	5,405.1800	5.4052	3.331	0	0	683
2021/03/12	R035	03/02/2022	10.65	Call	Bond Future	2,363.2700	2.3633	2,239.7400	2.2397	(5.227)	0	0	0
2021/03/12	R035	03/02/2022	11.23	Call	Bond Future	3,732.8200	3.7328	3,566.5400	3.5665	(4.455)	0	0	0
2021/03/12	R035	03/02/2022	11.23	Put	Bond Future	5,737.4900	5.7375	5,923.3300	5.9233	3.239	0	0	0
2021/03/12	R035	03/02/2022	11.22	Call	Bond Future	3,705.7300	3.7057	3,540.1800	3.5402	(4.467)	0	0	0
2021/03/12	R035	03/02/2022	11.22	Put	Bond Future	5,770.1400	5.7701	5,956.7100	5.9567	3.233	0	0	0
2021/03/12	R035	03/02/2022			Bond Future	11.5717	85.9963	11.6329	85.6442	0.529	0.0000	0.0000	0
2021/03/12	R035	03/02/2022	10.65	Put	Bond Future	7,936.7700	7.9368	8,165.3600	8.1654	2.880	0	0	683
2021/03/12	R035	03/02/2022	9.70	Put	Bond Future	12,918.7500	12.9188	13,205.6400	13.2056	2.221	0	0	0
2021/03/12	R035	03/02/2022	9.70	Call	Bond Future	1,013.8300	1.0138	948.6000	0.9486	(6.434)	0	0	683
2021/03/12	R035	03/02/2022	11.24	Call	Bond Future	3,759.6800	3.7597	3,592.6700	3.5927	(4.442)	0	0	0
2021/03/12	R035	03/02/2022	11.24	Put	Bond Future	5,704.6800	5.7047	5,889.7900	5.8898	3.245	0	0	0
2021/03/12	R186	06/05/2021	10.77	Call	Bond Future	14,497.7700	14.4978	14,029.1400	14.0291	(3.232)	0	0	0
2021/03/12	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	R186	06/05/2021	10.76	Call	Bond Future	14,456.7200	14.4567	13,988.0900	13.9881	(3.242)	0	0	0
2021/03/12	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	R186	06/05/2021	7.60	Put	Bond Future	1,086.2600	1.0863	1,301.7100	1.3017	19.834	0	0	5,000
2021/03/12	R186	06/05/2021	7.60	Call	Bond Future	1,408.8200	1.4088	1,155.6400	1.1556	(17.971)	0	0	5,000
2021/03/12	R186	06/05/2021			Bond Future	7.5338	117.4254	7.6301	116.9567	1.278	0.0000	0.0000	107,394
2021/03/12	R186	06/05/2021	10.78	Call	Bond Future	14,538.8000	14.5388	14,070.1700	14.0702	(3.223)	0	0	0
2021/03/12	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/12	R186	06/05/2021	7.30	Call	Bond Future	742.4500	0.7425	577.2800	0.5773	(22.247)	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
2021/03/12	R186	06/05/2021	7.30	Put	Bond Future	1,890.7300	1.8907	2,194.1900	2.1942	16.050	0	0	15,177
2021/03/12	R186	05/08/2021	8.62	Call	Bond Future	4,613.6800	4.6137	4,237.2500	4.2373	(8.159)	0	0	0
2021/03/12	R186	05/08/2021	8.62	Put	Bond Future	591.5600	0.5916	689.2000	0.6892	16.506	0	0	0
2021/03/12	R186	05/08/2021	8.61	Call	Bond Future	4,577.7600	4.5778	4,202.4800	4.2025	(8.198)	0	0	0
2021/03/12	R186	05/08/2021	8.61	Put	Bond Future	599.9800	0.6000	698.7700	0.6988	16.466	0	0	0
2021/03/12	R186	05/08/2021			Bond Future	7.7332	113.3997	7.8356	112.9256	1.325	0.0000	0.0000	0
2021/03/12	R186	05/08/2021	8.63	Call	Bond Future	4,649.8700	4.6499	4,272.3100	4.2723	(8.120)	0	0	0
2021/03/12	R186	05/08/2021	8.63	Put	Bond Future	583.4500	0.5834	679.9600	0.6800	16.541	0	0	0
2021/03/12	R186	04/11/2021	8.10	Call	Bond Future	2,743.6400	2.7436	2,478.1100	2.4781	(9.678)	0	0	0
2021/03/12	R186	04/11/2021	8.10	Put	Bond Future	2,012.9500	2.0129	2,227.0200	2.2270	10.635	0	0	0
2021/03/12	R186	04/11/2021	8.09	Call	Bond Future	2,719.0400	2.7190	2,454.9100	2.4549	(9.714)	0	0	0
2021/03/12	R186	04/11/2021	8.09	Put	Bond Future	2,032.0900	2.0321	2,247.5600	2.2476	10.603	0	0	0
2021/03/12	R186	04/11/2021			Bond Future	7.9336	114.6469	8.0427	114.1673	1.375	0.0000	0.0000	0
2021/03/12	R186	04/11/2021	8.11	Call	Bond Future	2,768.3700	2.7684	2,501.4300	2.5014	(9.642)	0	0	0
2021/03/12	R186	04/11/2021	8.11	Put	Bond Future	1,993.9500	1.9940	2,206.6100	2.2066	10.665	0	0	0
2021/03/12	R186	03/02/2022	7.30	Call	Bond Future	1,270.1600	1.2702	1,124.2100	1.1242	(11.491)	0	0	0
2021/03/12	R186	03/02/2022	7.30	Put	Bond Future	4,918.9000	4.9189	5,258.1100	5.2581	6.896	0	0	0
2021/03/12	R186	03/02/2022			Bond Future	8.1555	110.6557	8.2719	110.1706	1.428	0.0000	0.0000	0
2021/03/12	R186	03/02/2022	7.28	Call	Bond Future	1,245.4700	1.2455	1,101.6500	1.1017	(11.547)	0	0	0
2021/03/12	R186	03/02/2022	7.28	Put	Bond Future	4,981.3200	4.9813	5,322.6600	5.3227	6.852	0	0	0
2021/03/12	R186	03/02/2022	7.29	Call	Bond Future	1,257.7700	1.2578	1,112.8800	1.1129	(11.520)	0	0	0
2021/03/12	R186	03/02/2022	7.29	Put	Bond Future	4,950.0600	4.9501	5,290.3300	5.2903	6.874	0	0	0
2021/03/12	R197	06/05/2021			Bond Future	318.9431	318.9431	319.0214	319.0214	0.025	0.0000	0.0000	2,074
2021/03/12	R197	05/08/2021			Bond Future	314.4278	314.4278	314.5057	314.5057	0.025	0.0000	0.0000	0
2021/03/12	R197	04/11/2021			Bond Future	317.9587	317.9587	318.0365	318.0365	0.024	0.0000	0.0000	0
2021/03/12	R197	03/02/2022			Bond Future	313.5108	313.5108	313.5893	313.5893	0.025	0.0000	0.0000	0
2021/03/12	R202	06/05/2021			Bond Future	227.0000	227.0000	227.4672	227.4672	0.206	0.0000	0.0000	9,133
2021/03/12	R202	05/08/2021			Bond Future	225.2316	225.2316	225.7029	225.7029	0.209	0.0000	0.0000	0
2021/03/12	R202	04/11/2021			Bond Future	227.7604	227.7604	228.2365	228.2365	0.209	0.0000	0.0000	0
2021/03/12	R202	03/02/2022			Bond Future	226.0738	226.0738	226.5552	226.5552	0.213	0.0000	0.0000	0
2021/03/12	R209	06/05/2021	12.23	Call	Bond Future	7,515.0600	7.5151	7,206.5100	7.2065	(4.106)	0	0	0
2021/03/12	R209	06/05/2021	12.23	Put	Bond Future	144.9400	0.1449	160.1700	0.1602	10.508	0	0	0
2021/03/12	R209	06/05/2021	12.22	Call	Bond Future	7,472.0500	7.4721	7,163.8300	7.1638	(4.125)	0	0	0
2021/03/12	R209	06/05/2021	12.22	Put	Bond Future	148.3300	0.1483	163.8900	0.1639	10.490	0	0	0
2021/03/12	R209	06/05/2021	9.50	Put	Bond Future	7,665.5300	7.6655	7,968.0200	7.9680	3.946	0	0	0
2021/03/12	R209	06/05/2021	9.50	Call	Bond Future	106.4900	0.1065	85.2000	0.0852	(19.992)	0	0	2,150
2021/03/12	R209	06/05/2021	10.35	Call	Bond Future	887.3700	0.8874	775.8300	0.7758	(12.570)	0	0	500
2021/03/12	R209	06/05/2021	9.75	Put	Bond Future	6,197.8400	6.1978	6,483.2600	6.4833	4.605	0	0	0
2021/03/12	R209	06/05/2021	9.75	Call	Bond Future	216.9100	0.2169	178.5500	0.1786	(17.685)	0	0	5,050
2021/03/12	R209	06/05/2021	11.00	Call	Bond Future	2,548.5400	2.5485	2,336.4600	2.3365	(8.322)	0	0	0
2021/03/12	R209	06/05/2021	11.00	Put	Bond Future	1,311.8900	1.3119	1,423.5900	1.4236	8.514	0	0	3,500
2021/03/12	R209	06/05/2021	10.00	Put	Bond Future	4,856.0900	4.8561	5,116.7500	5.1168	5.368	0	0	0
2021/03/12	R209	06/05/2021	10.00	Call	Bond Future	406.3500	0.4063	343.2300	0.3432	(15.533)	0	0	0
2021/03/12	R209	06/05/2021	12.25	Call	Bond Future	7,601.1400	7.6011	7,291.9500	7.2920	(4.068)	0	0	0
2021/03/12	R209	06/05/2021	12.25	Put	Bond Future	138.3700	0.1384	152.9600	0.1530	10.544	0	0	9,150

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
2021/03/12	R209	06/05/2021			Bond Future	10.7722	67.5092	10.8312	67.1854	0.548	0.0000	0.0000	27,123
2021/03/12	R209	06/05/2021	12.24	Call	Bond Future	7,558.1000	7.5581	7,249.2300	7.2492	(4.087)	0	0	0
2021/03/12	R209	06/05/2021	12.24	Put	Bond Future	141.6200	0.1416	156.5300	0.1565	10.528	0	0	0
2021/03/12	R209	06/05/2021	10.35	Put	Bond Future	3,269.2600	3.2693	3,481.5000	3.4815	6.492	0	0	0
2021/03/12	R209	06/05/2021	10.60	Call	Bond Future	1,411.0800	1.4111	1,259.8600	1.2599	(10.717)	0	0	0
2021/03/12	R209	06/05/2021	10.60	Put	Bond Future	2,368.0300	2.3680	2,540.5900	2.5406	7.287	0	0	6,250
2021/03/12	R209	06/05/2021	11.60	Call	Bond Future	4,821.1500	4.8212	4,544.4500	4.5444	(5.739)	0	0	0
2021/03/12	R209	06/05/2021	11.60	Put	Bond Future	482.3400	0.4823	529.4200	0.5294	9.761	0	0	3,750
2021/03/12	R209	06/05/2021	10.25	Put	Bond Future	3,683.7800	3.6838	3,911.1600	3.9112	6.172	0	0	0
2021/03/12	R209	06/05/2021	10.25	Call	Bond Future	719.9000	0.7199	623.5000	0.6235	(13.391)	0	0	5,325
2021/03/12	R209	06/05/2021	11.25	Call	Bond Future	3,426.0600	3.4261	3,182.1800	3.1822	(7.118)	0	0	0
2021/03/12	R209	06/05/2021	11.25	Put	Bond Future	870.1900	0.8702	950.0900	0.9501	9.182	0	0	9,150
2021/03/12	R209	05/08/2021	11.81	Call	Bond Future	5,614.8200	5.6148	5,367.8200	5.3678	(4.399)	0	0	0
2021/03/12	R209	05/08/2021	11.81	Put	Bond Future	1,337.4000	1.3374	1,417.9600	1.4180	6.024	0	0	0
2021/03/12	R209	05/08/2021			Bond Future	10.9719	68.2309	11.0333	67.9033	0.559	0.0000	0.0000	0
2021/03/12	R209	05/08/2021	11.80	Call	Bond Future	5,578.5000	5.5785	5,332.1500	5.3322	(4.416)	0	0	0
2021/03/12	R209	05/08/2021	11.80	Put	Bond Future	1,349.7100	1.3497	1,430.9200	1.4309	6.017	0	0	0
2021/03/12	R209	05/08/2021	11.79	Call	Bond Future	5,542.2300	5.5422	5,296.5400	5.2965	(4.433)	0	0	0
2021/03/12	R209	05/08/2021	11.79	Put	Bond Future	1,362.1300	1.3621	1,444.0000	1.4440	6.010	0	0	0
2021/03/12	R209	04/11/2021	10.50	Call	Bond Future	2,117.2000	2.1172	1,989.6700	1.9897	(6.024)	0	0	0
2021/03/12	R209	04/11/2021	12.00	Call	Bond Future	6,221.4600	6.2215	5,986.1200	5.9861	(3.783)	0	0	0
2021/03/12	R209	04/11/2021	12.00	Put	Bond Future	2,092.5900	2.0926	2,188.5900	2.1886	4.588	0	0	5,500
2021/03/12	R209	04/11/2021	12.19	Call	Bond Future	6,871.5100	6.8715	6,626.1800	6.6262	(3.570)	0	0	0
2021/03/12	R209	04/11/2021	12.19	Put	Bond Future	1,850.5100	1.8505	1,936.5200	1.9365	4.648	0	0	0
2021/03/12	R209	04/11/2021	12.17	Call	Bond Future	6,802.4700	6.8025	6,558.1300	6.5581	(3.592)	0	0	0
2021/03/12	R209	04/11/2021			Bond Future	11.1706	65.8408	11.2343	65.5095	0.571	0.0000	0.0000	1,795
2021/03/12	R209	04/11/2021	10.50	Put	Bond Future	5,755.3900	5.7554	5,959.2000	5.9592	3.541	0	0	5,500
2021/03/12	R209	04/11/2021	9.50	Put	Bond Future	10,372.8300	10.3728	10,644.9400	10.6449	2.623	0	0	0
2021/03/12	R209	04/11/2021	9.50	Call	Bond Future	752.2300	0.7522	693.0000	0.6930	(7.874)	0	0	3,750
2021/03/12	R209	04/11/2021	12.18	Call	Bond Future	6,836.9700	6.8370	6,592.1400	6.5921	(3.581)	0	0	0
2021/03/12	R209	04/11/2021	12.18	Put	Bond Future	1,862.4500	1.8625	1,948.9600	1.9490	4.645	0	0	0
2021/03/12	R209	04/11/2021	12.17	Put	Bond Future	1,874.4800	1.8745	1,961.4800	1.9615	4.641	0	0	0
2021/03/12	R209	03/02/2022	11.03	Call	Bond Future	3,447.7900	3.4478	3,287.7400	3.2877	(4.642)	0	0	0
2021/03/12	R209	03/02/2022	11.03	Put	Bond Future	5,257.3600	5.2574	5,432.4500	5.4325	3.330	0	0	0
2021/03/12	R209	03/02/2022	11.02	Call	Bond Future	3,424.0700	3.4241	3,264.6800	3.2647	(4.655)	0	0	0
2021/03/12	R209	03/02/2022	11.02	Put	Bond Future	5,286.5200	5.2865	5,462.2700	5.4623	3.324	0	0	0
2021/03/12	R209	03/02/2022			Bond Future	11.3792	66.5820	11.4454	66.2469	0.582	0.0000	0.0000	0
2021/03/12	R209	03/02/2022	11.04	Call	Bond Future	3,471.6000	3.4716	3,310.8700	3.3109	(4.630)	0	0	0
2021/03/12	R209	03/02/2022	11.04	Put	Bond Future	5,228.3400	5.2283	5,402.7500	5.4027	3.336	0	0	0
2021/03/12	R210	06/05/2021			Bond Future	199.6177	199.6177	198.9905	198.9905	(0.314)	0.0000	0.0000	1,183
2021/03/12	R210	05/08/2021			Bond Future	201.8006	201.8006	201.1657	201.1657	(0.315)	0.0000	0.0000	0
2021/03/12	R210	04/11/2021			Bond Future	201.3261	201.3261	200.6836	200.6836	(0.319)	0.0000	0.0000	0
2021/03/12	R210	03/02/2022			Bond Future	203.6379	203.6379	202.9878	202.9878	(0.319)	0.0000	0.0000	0
2021/03/12	R212	06/05/2021			Bond Future	171.2761	171.2761	171.2749	171.2749	(0.001)	0.0000	0.0000	2,980
2021/03/12	R212	05/08/2021			Bond Future	170.8171	170.8171	170.8152	170.8152	(0.001)	0.0000	0.0000	0
2021/03/12	R212	04/11/2021			Bond Future	172.7351	172.7351	172.7328	172.7328	(0.001)	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
2021/03/12	R213	06/05/2021	11.91	Call	Bond Future	10,887.0100	10.8870	10,479.5600	10.4796	(3.743)	0	0	0
2021/03/12	R213	06/05/2021	11.91	Put	Bond Future	10.0400	0.0100	12.1000	0.0121	20.518	0	0	0
2021/03/12	R213	06/05/2021			Bond Future	9.7461	84.2575	9.8207	83.8479	0.765	0.0000	0.0000	9,543
2021/03/12	R213	06/05/2021	11.90	Call	Bond Future	10,841.5800	10.8416	10,434.2000	10.4342	(3.758)	0	0	0
2021/03/12	R213	06/05/2021	11.90	Put	Bond Future	10.3900	0.0104	12.5200	0.0125	20.500	0	0	0
2021/03/12	R213	06/05/2021	11.89	Call	Bond Future	10,796.1300	10.7961	10,388.8100	10.3888	(3.773)	0	0	0
2021/03/12	R213	06/05/2021	11.89	Put	Bond Future	10.7600	0.0108	12.9500	0.0129	20.353	0	0	0
2021/03/12	R213	05/08/2021	10.14	Put	Bond Future	2,211.9000	2.2119	2,384.5000	2.3845	7.803	0	0	0
2021/03/12	R213	05/08/2021	9.34	Put	Bond Future	4,646.7700	4.6468	4,926.7300	4.9267	6.025	0	0	0
2021/03/12	R213	05/08/2021	9.34	Call	Bond Future	1,272.8200	1.2728	1,138.5900	1.1386	(10.546)	0	0	0
2021/03/12	R213	05/08/2021	10.85	Call	Bond Future	5,645.4700	5.6455	5,326.5500	5.3265	(5.649)	0	0	0
2021/03/12	R213	05/08/2021	10.85	Put	Bond Future	1,044.6400	1.0446	1,139.9100	1.1399	9.120	0	0	0
2021/03/12	R213	05/08/2021	10.84	Call	Bond Future	5,606.8200	5.6068	5,288.7600	5.2888	(5.673)	0	0	0
2021/03/12	R213	05/08/2021	10.84	Put	Bond Future	1,055.5300	1.0555	1,151.6600	1.1517	9.107	0	0	0
2021/03/12	R213	05/08/2021			Bond Future	9.9555	85.1578	10.0333	84.7436	0.782	0.0000	0.0000	0
2021/03/12	R213	05/08/2021	10.78	Call	Bond Future	5,377.2000	5.3772	5,064.4700	5.0645	(5.816)	0	0	0
2021/03/12	R213	05/08/2021	10.78	Put	Bond Future	1,124.0300	1.1240	1,225.4900	1.2255	9.026	0	0	0
2021/03/12	R213	05/08/2021	10.14	Call	Bond Future	3,189.6300	3.1896	2,948.0400	2.9480	(7.574)	0	0	0
2021/03/12	R213	05/08/2021	10.86	Call	Bond Future	5,684.0200	5.6840	5,364.2400	5.3642	(5.626)	0	0	0
2021/03/12	R213	05/08/2021	10.86	Put	Bond Future	1,033.6900	1.0337	1,128.1000	1.1281	9.133	0	0	0
2021/03/12	R213	04/11/2021	11.10	Put	Bond Future	1,659.5100	1.6595	1,773.4000	1.7734	6.863	0	0	0
2021/03/12	R213	04/11/2021	11.11	Call	Bond Future	6,350.1100	6.3501	6,044.3000	6.0443	(4.816)	0	0	0
2021/03/12	R213	04/11/2021	11.09	Put	Bond Future	1,671.6500	1.6716	1,786.2600	1.7863	6.856	0	0	0
2021/03/12	R213	04/11/2021			Bond Future	10.1662	82.5645	10.2474	82.1456	0.798	0.0000	0.0000	0
2021/03/12	R213	04/11/2021	11.10	Call	Bond Future	6,314.4300	6.3144	6,009.3500	6.0093	(4.831)	0	0	0
2021/03/12	R213	04/11/2021	11.11	Put	Bond Future	1,647.2400	1.6472	1,760.4000	1.7604	6.870	0	0	0
2021/03/12	R213	04/11/2021	11.09	Call	Bond Future	6,278.5900	6.2786	5,974.2300	5.9742	(4.848)	0	0	0
2021/03/12	R213	03/02/2022	8.80	Put	Bond Future	9,580.8500	9.5809	9,915.1300	9.9151	3.489	0	0	0
2021/03/12	R213	03/02/2022	8.80	Call	Bond Future	1,045.1200	1.0451	955.6200	0.9556	(8.564)	0	0	102
2021/03/12	R213	03/02/2022	9.58	Put	Bond Future	6,318.7800	6.3188	6,591.9700	6.5920	4.323	0	0	200
2021/03/12	R213	03/02/2022	8.63	Put	Bond Future	10,396.1800	10.3962	10,741.5800	10.7416	3.322	0	0	0
2021/03/12	R213	03/02/2022	8.63	Call	Bond Future	883.1000	0.8831	804.7200	0.8047	(8.876)	0	0	200
2021/03/12	R213	03/02/2022	9.98	Call	Bond Future	2,924.4700	2.9245	2,737.3000	2.7373	(6.400)	0	0	0
2021/03/12	R213	03/02/2022	9.98	Put	Bond Future	5,037.8800	5.0379	5,274.4900	5.2745	4.697	0	0	0
2021/03/12	R213	03/02/2022			Bond Future	10.3944	83.4936	10.4792	83.0699	0.816	0.0000	0.0000	0
2021/03/12	R213	03/02/2022	10.25	Call	Bond Future	3,566.8200	3.5668	3,355.3000	3.3553	(5.930)	0	0	0
2021/03/12	R213	03/02/2022	10.25	Put	Bond Future	4,295.3500	4.2954	4,507.6100	4.5076	4.942	0	0	102
2021/03/12	R213	03/02/2022	9.76	Call	Bond Future	2,450.6200	2.4506	2,283.5900	2.2836	(6.816)	0	0	0
2021/03/12	R213	03/02/2022	9.76	Put	Bond Future	5,715.0800	5.7151	5,971.8300	5.9718	4.493	0	0	102
2021/03/12	R213	03/02/2022	10.15	Call	Bond Future	3,321.4600	3.3215	3,118.8900	3.1189	(6.099)	0	0	0
2021/03/12	R213	03/02/2022	10.15	Put	Bond Future	4,559.3800	4.5594	4,780.5900	4.7806	4.852	0	0	200
2021/03/12	R213	03/02/2022	9.58	Call	Bond Future	2,097.1300	2.0971	1,946.5400	1.9465	(7.181)	0	0	0
2021/03/12	R213	03/02/2022	9.97	Call	Bond Future	2,902.0100	2.9020	2,715.7600	2.7158	(6.418)	0	0	0
2021/03/12	R213	03/02/2022	9.97	Put	Bond Future	5,067.2900	5.0673	5,304.8200	5.3048	4.688	0	0	0
2021/03/12	R213	03/02/2022	9.96	Call	Bond Future	2,879.6400	2.8796	2,694.3000	2.6943	(6.436)	0	0	0
2021/03/12	R213	03/02/2022	9.96	Put	Bond Future	5,096.8400	5.0968	5,335.2800	5.3353	4.678	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
2021/03/12	R214	06/05/2021	12.26	Call	Bond Future	6,246.5600	6.2466	5,924.1400	5.9241	(5.162)	0	0	0
2021/03/12	R214	06/05/2021	12.26	Put	Bond Future	324.3900	0.3244	358.4700	0.3585	10.506	0	0	0
2021/03/12	R214	06/05/2021	12.25	Call	Bond Future	6,205.5200	6.2055	5,883.6900	5.8837	(5.186)	0	0	0
2021/03/12	R214	06/05/2021	12.25	Put	Bond Future	330.8600	0.3309	365.5300	0.3655	10.479	0	0	0
2021/03/12	R214	06/05/2021			Bond Future	11.1085	64.6405	11.1729	64.2840	0.579	0.0000	0.0000	14,035
2021/03/12	R214	06/05/2021	12.27	Call	Bond Future	6,287.6400	6.2876	5,964.6300	5.9646	(5.137)	0	0	0
2021/03/12	R214	06/05/2021	12.27	Put	Bond Future	318.0300	0.3180	351.5200	0.3515	10.530	0	0	0
2021/03/12	R214	05/08/2021	12.03	Put	Bond Future	1,603.4200	1.6034	1,703.0300	1.7030	6.212	0	0	0
2021/03/12	R214	05/08/2021	12.01	Call	Bond Future	5,263.9700	5.2640	5,004.4500	5.0044	(4.930)	0	0	0
2021/03/12	R214	05/08/2021			Bond Future	11.3055	65.3313	11.3724	64.9706	0.592	0.0000	0.0000	0
2021/03/12	R214	05/08/2021	12.02	Call	Bond Future	5,299.1300	5.2991	5,038.8500	5.0388	(4.912)	0	0	0
2021/03/12	R214	05/08/2021	12.02	Put	Bond Future	1,617.3700	1.6174	1,717.7300	1.7177	6.205	0	0	0
2021/03/12	R214	05/08/2021	12.03	Call	Bond Future	5,334.2000	5.3342	5,073.1700	5.0732	(4.894)	0	0	0
2021/03/12	R214	05/08/2021	12.01	Put	Bond Future	1,631.2900	1.6313	1,732.4100	1.7324	6.199	0	0	0
2021/03/12	R214	04/11/2021	12.47	Call	Bond Future	6,756.6300	6.7566	6,490.6100	6.4906	(3.937)	0	0	0
2021/03/12	R214	04/11/2021	12.46	Call	Bond Future	6,722.9900	6.7230	6,457.5300	6.4575	(3.949)	0	0	0
2021/03/12	R214	04/11/2021	12.46	Put	Bond Future	1,988.4100	1.9884	2,087.7100	2.0877	4.994	0	0	0
2021/03/12	R214	04/11/2021			Bond Future	11.5010	62.7722	11.5706	62.4074	0.605	0.0000	0.0000	0
2021/03/12	R214	04/11/2021	12.47	Put	Bond Future	1,975.8200	1.9758	2,074.5600	2.0746	4.997	0	0	0
2021/03/12	R214	04/11/2021	12.48	Call	Bond Future	6,790.2800	6.7903	6,523.7100	6.5237	(3.926)	0	0	0
2021/03/12	R214	04/11/2021	12.48	Put	Bond Future	1,963.3100	1.9633	2,061.5000	2.0615	5.001	0	0	0
2021/03/12	R214	03/02/2022	11.40	Put	Bond Future	5,262.2400	5.2622	5,451.5000	5.4515	3.597	0	0	0
2021/03/12	R214	03/02/2022	11.41	Call	Bond Future	3,668.5600	3.6686	3,488.1700	3.4882	(4.917)	0	0	0
2021/03/12	R214	03/02/2022	11.39	Put	Bond Future	5,291.2400	5.2912	5,481.2300	5.4812	3.591	0	0	0
2021/03/12	R214	03/02/2022			Bond Future	11.7098	63.4787	11.7822	63.1098	0.619	0.0000	0.0000	0
2021/03/12	R214	03/02/2022	11.40	Call	Bond Future	3,644.1200	3.6441	3,464.4500	3.4644	(4.930)	0	0	0
2021/03/12	R214	03/02/2022	11.41	Put	Bond Future	5,233.3700	5.2334	5,421.9100	5.4219	3.603	0	0	0
2021/03/12	R214	03/02/2022	11.39	Call	Bond Future	3,619.7400	3.6197	3,440.8000	3.4408	(4.943)	0	0	0
2021/03/12	R248	06/05/2021	12.36	Call	Bond Future	7,880.9300	7.8809	7,500.3500	7.5003	(4.829)	0	0	0
2021/03/12	R248	06/05/2021	12.36	Put	Bond Future	264.6000	0.2646	294.1900	0.2942	11.183	0	0	0
2021/03/12	R248	06/05/2021	10.20	Call	Bond Future	155.0700	0.1551	121.4600	0.1215	(21.674)	0	0	1,200
2021/03/12	R248	06/05/2021	10.80	Put	Bond Future	3,608.1800	3.6082	3,876.5800	3.8766	7.439	0	0	0
2021/03/12	R248	06/05/2021	10.80	Call	Bond Future	1,036.1800	1.0362	894.4100	0.8944	(13.682)	0	0	1,200
2021/03/12	R248	06/05/2021			Bond Future	11.1601	81.2632	11.2195	80.8530	0.532	0.0000	0.0000	137,179
2021/03/12	R248	06/05/2021	12.35	Call	Bond Future	7,828.9600	7.8290	7,448.9800	7.4490	(4.854)	0	0	0
2021/03/12	R248	06/05/2021	12.35	Put	Bond Future	270.6300	0.2706	300.8200	0.3008	11.155	0	0	0
2021/03/12	R248	06/05/2021	12.34	Call	Bond Future	7,777.0100	7.7770	7,397.6500	7.3976	(4.878)	0	0	0
2021/03/12	R248	06/05/2021	12.34	Put	Bond Future	276.7700	0.2768	307.5800	0.3076	11.132	0	0	0
2021/03/12	R248	06/05/2021	10.20	Put	Bond Future	7,350.0900	7.3501	7,726.6500	7.7266	5.123	0	0	0
2021/03/12	R248	05/08/2021	10.30	Call	Bond Future	875.1800	0.8752	788.0500	0.7881	(9.956)	0	0	1,300
2021/03/12	R248	05/08/2021	10.90	Put	Bond Future	5,345.7200	5.3457	5,596.7600	5.5968	4.696	0	0	0
2021/03/12	R248	05/08/2021	10.90	Call	Bond Future	2,136.1700	2.1362	1,972.4200	1.9724	(7.666)	0	0	1,300
2021/03/12	R248	05/08/2021	10.60	Put	Bond Future	6,818.0200	6.8180	7,110.0600	7.1101	4.283	0	0	0
2021/03/12	R248	05/08/2021	10.60	Call	Bond Future	1,390.0400	1.3900	1,267.2900	1.2673	(8.831)	0	0	1,300
2021/03/12	R248	05/08/2021	12.51	Put	Bond Future	1,259.4400	1.2594	1,339.0800	1.3391	6.323	0	0	0
2021/03/12	R248	05/08/2021	12.52	Call	Bond Future	8,404.8700	8.4049	8,069.0200	8.0690	(3.996)	0	0	0
2021/03/12	R248	05/08/2021	12.50	Put	Bond Future	1,273.3500	1.2733	1,353.7000	1.3537	6.310	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
2021/03/12	R248	05/08/2021			Bond Future	11.3604	82.1315	11.4223	81.7167	0.545	0.0000	0.0000	0
2021/03/12	R248	05/08/2021	10.00	Put	Bond Future	10,725.6600	10.7257	11,081.7100	11.0817	3.320	0	0	0
2021/03/12	R248	05/08/2021	10.00	Call	Bond Future	531.4800	0.5315	472.7400	0.4727	(11.052)	0	0	1,300
2021/03/12	R248	05/08/2021	10.30	Put	Bond Future	8,629.1400	8.6291	8,956.8000	8.9568	3.797	0	0	0
2021/03/12	R248	05/08/2021	12.51	Call	Bond Future	8,362.1600	8.3622	8,027.0100	8.0270	(4.008)	0	0	0
2021/03/12	R248	05/08/2021	12.52	Put	Bond Future	1,245.5100	1.2455	1,324.4500	1.3244	6.338	0	0	0
2021/03/12	R248	05/08/2021	12.50	Call	Bond Future	8,319.3400	8.3193	7,984.9000	7.9849	(4.020)	0	0	0
2021/03/12	R248	04/11/2021	12.85	Call	Bond Future	9,357.4600	9.3575	9,027.4100	9.0274	(3.527)	0	0	0
2021/03/12	R248	04/11/2021	12.85	Put	Bond Future	1,692.9100	1.6929	1,782.4900	1.7825	5.291	0	0	0
2021/03/12	R248	04/11/2021			Bond Future	11.5594	78.6228	11.6241	78.2032	0.559	0.0000	0.0000	0
2021/03/12	R248	04/11/2021	12.84	Call	Bond Future	9,318.3300	9.3183	8,988.8900	8.9889	(3.535)	0	0	0
2021/03/12	R248	04/11/2021	12.84	Put	Bond Future	1,707.8100	1.7078	1,798.0000	1.7980	5.281	0	0	0
2021/03/12	R248	04/11/2021	12.83	Call	Bond Future	9,279.2300	9.2792	8,950.4000	8.9504	(3.544)	0	0	0
2021/03/12	R248	04/11/2021	12.83	Put	Bond Future	1,722.8200	1.7228	1,813.6200	1.8136	5.270	0	0	0
2021/03/12	R248	03/02/2022	11.48	Call	Bond Future	4,107.8100	4.1078	3,903.3800	3.9034	(4.977)	0	0	0
2021/03/12	R248	03/02/2022	11.49	Put	Bond Future	5,960.6700	5.9607	6,179.7400	6.1797	3.675	0	0	0
2021/03/12	R248	03/02/2022	11.47	Call	Bond Future	4,078.1300	4.0781	3,874.6100	3.8746	(4.991)	0	0	0
2021/03/12	R248	03/02/2022			Bond Future	11.7726	79.5078	11.8402	79.0834	0.574	0.0000	0.0000	0
2021/03/12	R248	03/02/2022	11.48	Put	Bond Future	5,996.5100	5.9965	6,216.5000	6.2165	3.669	0	0	0
2021/03/12	R248	03/02/2022	11.49	Call	Bond Future	4,137.8900	4.1379	3,932.5400	3.9325	(4.963)	0	0	0
2021/03/12	R248	03/02/2022	11.47	Put	Bond Future	6,032.8600	6.0329	6,253.7600	6.2538	3.662	0	0	0

**Total**

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