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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/03/2021 TO 17/03/2021

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
2021/03/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	2025	06/05/2021		Bond Future	150.5142	150.5142	150.2960	150.2960	(0.145)	0.0000	0.0000	8,097
2021/03/17	2025	05/08/2021		Bond Future	150.6596	150.6596	150.4368	150.4368	(0.148)	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
2021/03/17	2025	04/11/2021			Bond Future	152.3855	152.3855	152.1586	152.1586	(0.149)	0.0000	0.0000	0
2021/03/17	2025	03/02/2022			Bond Future	152.6153	152.6153	152.3850	152.3850	(0.151)	0.0000	0.0000	0
2021/03/17	2029	06/05/2021			Bond Future	107.4601	107.4601	107.4768	107.4768	0.016	0.0000	0.0000	2,439
2021/03/17	2029	05/08/2021			Bond Future	108.6566	108.6566	108.6719	108.6719	0.014	0.0000	0.0000	0
2021/03/17	2029	04/11/2021			Bond Future	108.7508	108.7508	108.7651	108.7651	0.013	0.0000	0.0000	0
2021/03/17	2029	03/02/2022			Bond Future	110.0264	110.0264	110.0403	110.0403	0.013	0.0000	0.0000	0
2021/03/17	2030	06/05/2021	11.70	Call	Bond Future	12,265.1900	12.2652	11,408.7500	11.4088	(6.983)	0	0	0
2021/03/17	2030	06/05/2021	11.70	Put	Bond Future	1.8400	0.0018	5.2000	0.0052	182.609	0	0	0
2021/03/17	2030	06/05/2021	11.69	Call	Bond Future	12,218.7900	12.2188	11,362.4700	11.3625	(7.008)	0	0	0
2021/03/17	2030	06/05/2021	11.69	Put	Bond Future	1.9200	0.0019	5.4000	0.0054	181.250	0	0	0
2021/03/17	2030	06/05/2021	8.90	Call	Bond Future	664.5300	0.6645	545.3000	0.5453	(17.942)	0	0	0
2021/03/17	2030	06/05/2021	9.00	Call	Bond Future	841.7400	0.8417	692.7100	0.6927	(17.705)	0	0	0
2021/03/17	2030	06/05/2021	9.00	Put	Bond Future	2,524.6000	2.5246	3,235.3700	3.2354	28.154	0	0	5,000
2021/03/17	2030	06/05/2021	9.25	Call	Bond Future	1,425.5100	1.4255	1,171.4000	1.1714	(17.826)	0	0	0
2021/03/17	2030	06/05/2021	9.25	Put	Bond Future	1,690.5400	1.6905	2,296.2300	2.2962	35.828	0	0	0
2021/03/17	2030	06/05/2021	9.35	Call	Bond Future	1,712.6900	1.7127	1,412.0200	1.4120	(17.555)	0	0	0
2021/03/17	2030	06/05/2021	9.27	Put	Bond Future	1,633.3600	1.6334	2,229.8900	2.2299	36.522	0	0	0
2021/03/17	2030	06/05/2021	9.27	Call	Bond Future	1,480.5600	1.4806	1,217.2900	1.2173	(17.782)	0	0	300
2021/03/17	2030	06/05/2021	10.95	Call	Bond Future	8,708.4200	8.7084	7,882.0500	7.8821	(9.489)	0	0	0
2021/03/17	2030	06/05/2021	10.95	Put	Bond Future	31.5200	0.0315	64.9500	0.0650	106.060	0	0	300
2021/03/17	2030	06/05/2021	9.92	Call	Bond Future	3,837.8300	3.8378	3,294.4200	3.2944	(14.159)	0	0	0
2021/03/17	2030	06/05/2021	7.97	Call	Bond Future	34.4400	0.0344	25.9700	0.0260	(24.593)	0	0	700
2021/03/17	2030	06/05/2021	10.04	Call	Bond Future	4,368.1600	4.3682	3,780.5700	3.7806	(13.452)	0	0	0
2021/03/17	2030	06/05/2021	10.04	Put	Bond Future	330.7300	0.3307	602.9400	0.6029	82.306	0	0	0
2021/03/17	2030	06/05/2021	9.15	Put	Bond Future	1,997.8700	1.9979	2,648.4500	2.6485	32.564	0	0	0
2021/03/17	2030	06/05/2021	9.15	Call	Bond Future	1,169.0400	1.1690	959.8200	0.9598	(17.897)	0	0	0
2021/03/17	2030	06/05/2021			Bond Future	9.2973	94.5492	9.4519	93.6894	1.663	0.0000	0.0000	115,348
2021/03/17	2030	06/05/2021	11.71	Call	Bond Future	12,311.5600	12.3116	11,454.9900	11.4550	(6.957)	0	0	0
2021/03/17	2030	06/05/2021	11.71	Put	Bond Future	1.7700	0.0018	5.0000	0.0050	182.486	0	0	0
2021/03/17	2030	06/05/2021	8.95	Call	Bond Future	749.5200	0.7495	615.9000	0.6159	(17.827)	0	0	0
2021/03/17	2030	06/05/2021	8.95	Put	Bond Future	2,719.2900	2.7193	3,445.4700	3.4455	26.705	0	0	2,500
2021/03/17	2030	06/05/2021	8.36	Put	Bond Future	5,584.8100	5.5848	6,410.9700	6.4110	14.793	0	0	0
2021/03/17	2030	06/05/2021	8.36	Call	Bond Future	142.8400	0.1428	109.2000	0.1092	(23.551)	0	0	0
2021/03/17	2030	06/05/2021	8.86	Put	Bond Future	3,090.7000	3.0907	3,842.0600	3.8421	24.310	0	0	0
2021/03/17	2030	06/05/2021	8.86	Call	Bond Future	601.6300	0.6016	493.1900	0.4932	(18.024)	0	0	0
2021/03/17	2030	06/05/2021	8.90	Put	Bond Future	2,922.3500	2.9224	3,662.9200	3.6629	25.342	0	0	2,500
2021/03/17	2030	06/05/2021	9.35	Put	Bond Future	1,418.3300	1.4183	1,977.4600	1.9775	39.422	0	0	0
2021/03/17	2030	06/05/2021	8.77	Put	Bond Future	3,487.9200	3.4879	4,261.0200	4.2610	22.165	0	0	0
2021/03/17	2030	06/05/2021	8.77	Call	Bond Future	475.8700	0.4759	389.1700	0.3892	(18.219)	0	0	300
2021/03/17	2030	06/05/2021	9.92	Put	Bond Future	437.0000	0.4370	753.3900	0.7534	72.400	0	0	700
2021/03/17	2030	06/05/2021	9.22	Call	Bond Future	1,345.3400	1.3453	1,105.0900	1.1051	(17.858)	0	0	0
2021/03/17	2030	06/05/2021	9.22	Put	Bond Future	1,779.0500	1.7791	2,398.6000	2.3986	34.825	0	0	700
2021/03/17	2030	06/05/2021	7.97	Put	Bond Future	7,861.9400	7.8619	8,713.2700	8.7133	10.828	0	0	0
2021/03/17	2030	06/05/2021	10.74	Call	Bond Future	7,696.6700	7.6967	6,893.6500	6.8937	(10.433)	0	0	0
2021/03/17	2030	06/05/2021	10.74	Put	Bond Future	61.6200	0.0616	118.4000	0.1184	92.145	0	0	0
2021/03/17	2030	05/08/2021	8.83	Call	Bond Future	1,078.9400	1.0789	964.1500	0.9642	(10.639)	0	0	479

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
2021/03/17	2030	05/08/2021	10.15	Call	Bond Future	4,653.0400	4.6530	4,212.9300	4.2129	(9.459)	0	0	0
2021/03/17	2030	05/08/2021	10.30	Put	Bond Future	1,089.3600	1.0894	1,482.3300	1.4823	36.073	0	0	200
2021/03/17	2030	05/08/2021	8.78	Put	Bond Future	5,067.7400	5.0677	5,832.4100	5.8324	15.089	0	0	0
2021/03/17	2030	05/08/2021	8.78	Call	Bond Future	999.8500	0.9998	894.0400	0.8940	(10.583)	0	0	200
2021/03/17	2030	05/08/2021	7.70	Put	Bond Future	10,653.7600	10.6538	11,507.5600	11.5076	8.014	0	0	0
2021/03/17	2030	05/08/2021	9.45	Call	Bond Future	2,411.8300	2.4118	2,148.7400	2.1487	(10.908)	0	0	600
2021/03/17	2030	05/08/2021	12.10	Call	Bond Future	12,769.1900	12.7692	11,944.7700	11.9448	(6.456)	0	0	0
2021/03/17	2030	05/08/2021	12.10	Put	Bond Future	71.1600	0.0712	117.2200	0.1172	64.727	0	0	600
2021/03/17	2030	05/08/2021	10.42	Call	Bond Future	5,693.3400	5.6933	5,185.9700	5.1860	(8.912)	0	0	0
2021/03/17	2030	05/08/2021	10.42	Put	Bond Future	953.2500	0.9533	1,316.3600	1.3164	38.092	0	0	0
2021/03/17	2030	05/08/2021	10.41	Call	Bond Future	5,653.6000	5.6536	5,148.8100	5.1488	(8.929)	0	0	0
2021/03/17	2030	05/08/2021	10.41	Put	Bond Future	963.9600	0.9640	1,329.6500	1.3297	37.936	0	0	0
2021/03/17	2030	05/08/2021			Bond Future	9.5120	91.5732	9.6741	90.7027	1.704	0.0000	0.0000	0
2021/03/17	2030	05/08/2021	8.83	Put	Bond Future	4,861.6600	4.8617	5,617.3500	5.6174	15.544	0	0	0
2021/03/17	2030	05/08/2021	10.15	Put	Bond Future	1,288.5100	1.2885	1,718.8800	1.7189	33.401	0	0	479
2021/03/17	2030	05/08/2021	9.75	Call	Bond Future	3,281.5200	3.2815	2,934.6500	2.9346	(10.570)	0	0	0
2021/03/17	2030	05/08/2021	9.75	Put	Bond Future	2,007.3800	2.0074	2,530.9900	2.5310	26.084	0	0	479
2021/03/17	2030	05/08/2021	10.30	Call	Bond Future	5,221.5600	5.2216	4,744.0500	4.7440	(9.145)	0	0	0
2021/03/17	2030	05/08/2021	7.70	Call	Bond Future	150.4000	0.1504	133.7200	0.1337	(11.090)	0	0	200
2021/03/17	2030	05/08/2021	8.95	Put	Bond Future	4,388.3200	4.3883	5,120.7900	5.1208	16.691	0	0	0
2021/03/17	2030	05/08/2021	8.95	Call	Bond Future	1,285.5500	1.2856	1,147.5400	1.1475	(10.735)	0	0	600
2021/03/17	2030	05/08/2021	9.45	Put	Bond Future	2,747.7700	2.7478	3,355.1600	3.3552	22.105	0	0	0
2021/03/17	2030	05/08/2021	10.43	Call	Bond Future	5,733.1500	5.7332	5,223.4000	5.2234	(8.891)	0	0	0
2021/03/17	2030	05/08/2021	10.43	Put	Bond Future	942.6500	0.9427	1,303.3800	1.3034	38.268	0	0	0
2021/03/17	2030	04/11/2021	9.20	Call	Bond Future	1,988.7100	1.9887	1,859.4600	1.8595	(6.499)	0	0	1,102
2021/03/17	2030	04/11/2021	11.26	Call	Bond Future	8,498.9400	8.4989	7,882.7700	7.8828	(7.250)	0	0	0
2021/03/17	2030	04/11/2021	8.27	Put	Bond Future	8,676.0500	8.6761	9,511.6900	9.5117	9.632	0	0	0
2021/03/17	2030	04/11/2021	8.27	Call	Bond Future	690.4500	0.6905	644.8800	0.6449	(6.600)	0	0	300
2021/03/17	2030	04/11/2021	8.77	Put	Bond Future	6,379.5500	6.3796	7,163.9200	7.1639	12.295	0	0	0
2021/03/17	2030	04/11/2021	11.44	Put	Bond Future	717.4200	0.7174	950.9300	0.9509	32.549	0	0	300
2021/03/17	2030	04/11/2021	10.60	Call	Bond Future	6,042.6800	6.0427	5,627.0400	5.6270	(6.878)	0	0	0
2021/03/17	2030	04/11/2021	10.60	Put	Bond Future	1,570.9800	1.5710	2,036.5500	2.0366	29.636	0	0	0
2021/03/17	2030	04/11/2021	10.59	Put	Bond Future	1,583.6100	1.5836	2,051.1500	2.0512	29.524	0	0	0
2021/03/17	2030	04/11/2021			Bond Future	9.7164	92.6016	9.8860	91.7203	1.746	0.0000	0.0000	0
2021/03/17	2030	04/11/2021	9.20	Put	Bond Future	4,741.1400	4.7411	5,493.1000	5.4931	15.860	0	0	0
2021/03/17	2030	04/11/2021	11.26	Put	Bond Future	872.3700	0.8724	1,137.4100	1.1374	30.382	0	0	1,102
2021/03/17	2030	04/11/2021	9.90	Put	Bond Future	2,789.2100	2.7892	3,390.9200	3.3909	21.573	0	0	0
2021/03/17	2030	04/11/2021	9.90	Call	Bond Future	3,742.6600	3.7427	3,463.1600	3.4632	(7.468)	0	0	1,102
2021/03/17	2030	04/11/2021	8.77	Call	Bond Future	1,252.7900	1.2528	1,155.9500	1.1559	(7.730)	0	0	300
2021/03/17	2030	04/11/2021	11.44	Call	Bond Future	9,178.2000	9.1782	8,530.5000	8.5305	(7.057)	0	0	0
2021/03/17	2030	04/11/2021	10.61	Call	Bond Future	6,079.1000	6.0791	5,661.5000	5.6615	(6.869)	0	0	0
2021/03/17	2030	04/11/2021	10.61	Put	Bond Future	1,558.4400	1.5584	2,022.0500	2.0221	29.748	0	0	0
2021/03/17	2030	04/11/2021	10.59	Call	Bond Future	6,006.3200	6.0063	5,592.6500	5.5926	(6.887)	0	0	0
2021/03/17	2030	03/02/2022	8.39	Put	Bond Future	9,292.8500	9.2928	10,163.7900	10.1638	9.372	0	0	0
2021/03/17	2030	03/02/2022	8.39	Call	Bond Future	1,017.4700	1.0175	996.5600	0.9966	(2.055)	0	0	101
2021/03/17	2030	03/02/2022	9.35	Call	Bond Future	2,401.6600	2.4017	2,326.0600	2.3261	(3.148)	0	0	0
2021/03/17	2030	03/02/2022	9.35	Put	Bond Future	5,438.4900	5.4385	6,254.7400	6.2547	15.009	0	0	101
2021/03/17	2030	03/02/2022	9.45	Call	Bond Future	2,613.6200	2.6136	2,523.1100	2.5231	(3.463)	0	0	0

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2021/03/17	2030	03/02/2022	9.45	Put	Bond Future	5,125.5600	5.1256	5,926.9000	5.9269	15.634	0	0	0
2021/03/17	2030	03/02/2022			Bond Future	9.9389	89.6625	10.1167	88.7706	1.789	0.0000	0.0000	0
2021/03/17	2030	03/02/2022	9.78	Call	Bond Future	3,386.2600	3.3863	3,233.9700	3.2340	(4.497)	0	0	0
2021/03/17	2030	03/02/2022	9.78	Put	Bond Future	4,192.9000	4.1929	4,932.4600	4.9325	17.638	0	0	101
2021/03/17	2030	03/02/2022	9.43	Call	Bond Future	2,570.3600	2.5704	2,482.9000	2.4829	(3.403)	0	0	0
2021/03/17	2030	03/02/2022	9.43	Put	Bond Future	5,186.9700	5.1870	5,991.3600	5.9914	15.508	0	0	0
2021/03/17	2030	03/02/2022	9.44	Call	Bond Future	2,592.1100	2.5921	2,503.1100	2.5031	(3.433)	0	0	0
2021/03/17	2030	03/02/2022	9.44	Put	Bond Future	5,156.3700	5.1564	5,959.2200	5.9592	15.570	0	0	0
2021/03/17	2032	06/05/2021	12.12	Call	Bond Future	11,250.1000	11.2501	10,358.4200	10.3584	(7.926)	0	0	0
2021/03/17	2032	06/05/2021	12.12	Put	Bond Future	11.5600	0.0116	30.0600	0.0301	160.035	0	0	0
2021/03/17	2032	06/05/2021	12.57	Call	Bond Future	13,431.9700	13.4320	12,526.6400	12.5266	(6.740)	0	0	0
2021/03/17	2032	06/05/2021			Bond Future	10.0626	89.0785	10.2156	88.1683	1.520	0.0000	0.0000	137,650
2021/03/17	2032	06/05/2021	12.11	Call	Bond Future	11,200.8100	11.2008	10,309.6500	10.3096	(7.956)	0	0	0
2021/03/17	2032	06/05/2021	12.11	Put	Bond Future	11.9700	0.0120	30.9900	0.0310	158.897	0	0	0
2021/03/17	2032	06/05/2021	12.10	Call	Bond Future	11,151.4800	11.1515	10,260.8400	10.2608	(7.987)	0	0	0
2021/03/17	2032	06/05/2021	12.10	Put	Bond Future	12.4000	0.0124	31.9400	0.0319	157.581	0	0	0
2021/03/17	2032	06/05/2021	12.57	Put	Bond Future	2.1300	0.0021	6.9800	0.0070	227.700	0	0	736
2021/03/17	2032	06/05/2021	10.33	Put	Bond Future	1,086.0400	1.0860	1,599.6600	1.5997	47.293	0	0	0
2021/03/17	2032	06/05/2021	10.33	Call	Bond Future	2,668.7700	2.6688	2,272.2100	2.2722	(14.859)	0	0	736
2021/03/17	2032	05/08/2021	11.37	Call	Bond Future	6,992.3300	6.9923	6,432.2600	6.4323	(8.010)	0	0	0
2021/03/17	2032	05/08/2021	11.37	Put	Bond Future	942.2400	0.9422	1,303.6600	1.3037	38.358	0	0	0
2021/03/17	2032	05/08/2021			Bond Future	10.2767	90.0482	10.4364	89.1267	1.554	0.0000	0.0000	0
2021/03/17	2032	05/08/2021	11.35	Call	Bond Future	6,906.4100	6.9064	6,356.5600	6.3566	(7.961)	0	0	0
2021/03/17	2032	05/08/2021	11.35	Put	Bond Future	961.7500	0.9617	1,333.3900	1.3334	38.642	0	0	0
2021/03/17	2032	05/08/2021	11.36	Call	Bond Future	6,949.3500	6.9493	6,394.3700	6.3944	(7.986)	0	0	0
2021/03/17	2032	05/08/2021	11.36	Put	Bond Future	951.9500	0.9519	1,318.4600	1.3185	38.501	0	0	0
2021/03/17	2032	04/11/2021	9.83	Call	Bond Future	1,955.5400	1.9555	1,903.4900	1.9035	(2.662)	0	0	700
2021/03/17	2032	04/11/2021	11.71	Put	Bond Future	1,418.3100	1.4183	1,839.4300	1.8394	29.692	0	0	0
2021/03/17	2032	04/11/2021	11.69	Call	Bond Future	7,854.6700	7.8547	7,353.5400	7.3535	(6.380)	0	0	0
2021/03/17	2032	04/11/2021	11.70	Call	Bond Future	7,894.6800	7.8947	7,388.3000	7.3883	(6.414)	0	0	0
2021/03/17	2032	04/11/2021			Bond Future	10.4905	86.9134	10.6572	85.9804	1.590	0.0000	0.0000	0
2021/03/17	2032	04/11/2021	9.83	Put	Bond Future	5,789.1500	5.7891	6,670.0400	6.6700	15.216	0	0	0
2021/03/17	2032	04/11/2021	12.81	Call	Bond Future	12,279.0500	12.2790	11,545.5100	11.5455	(5.974)	0	0	0
2021/03/17	2032	04/11/2021	12.81	Put	Bond Future	451.2700	0.4513	650.6700	0.6507	44.186	0	0	700
2021/03/17	2032	04/11/2021	11.71	Call	Bond Future	7,934.9400	7.9349	7,423.1200	7.4231	(6.450)	0	0	0
2021/03/17	2032	04/11/2021	11.69	Put	Bond Future	1,439.3800	1.4394	1,871.1900	1.8712	30.000	0	0	0
2021/03/17	2032	04/11/2021	9.33	Put	Bond Future	8,037.2200	8.0372	8,936.4500	8.9364	11.188	0	0	0
2021/03/17	2032	04/11/2021	9.33	Call	Bond Future	1,147.5200	1.1475	1,113.8100	1.1138	(2.938)	0	0	700
2021/03/17	2032	04/11/2021	11.70	Put	Bond Future	1,428.7000	1.4287	1,855.2600	1.8553	29.857	0	0	0
2021/03/17	2032	03/02/2022	9.81	Call	Bond Future	2,089.4400	2.0894	2,085.8900	2.0859	(0.170)	0	0	0
2021/03/17	2032	03/02/2022	9.81	Put	Bond Future	7,244.6700	7.2447	8,185.2600	8.1853	12.983	0	0	198
2021/03/17	2032	03/02/2022	8.91	Put	Bond Future	11,598.9600	11.5990	12,586.1200	12.5861	8.511	0	0	0
2021/03/17	2032	03/02/2022	10.66	Call	Bond Future	4,068.3300	4.0683	3,964.7900	3.9648	(2.545)	0	0	0
2021/03/17	2032	03/02/2022	10.66	Put	Bond Future	4,381.3900	4.3814	5,221.9900	5.2220	19.186	0	0	97
2021/03/17	2032	03/02/2022	10.42	Call	Bond Future	3,425.6100	3.4256	3,368.0800	3.3681	(1.679)	0	0	0
2021/03/17	2032	03/02/2022	10.42	Put	Bond Future	5,069.7600	5.0698	5,956.3700	5.9564	17.488	0	0	0
2021/03/17	2032	03/02/2022	10.45	Put	Bond Future	4,979.2500	4.9793	5,860.4000	5.8604	17.696	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
2021/03/17	2032	03/02/2022	10.43	Call	Bond Future	3,451.2000	3.4512	3,391.9800	3.3920	(1.716)	0	0	0
2021/03/17	2032	03/02/2022	10.43	Put	Bond Future	5,039.3300	5.0393	5,924.2500	5.9242	17.560	0	0	0
2021/03/17	2032	03/02/2022			Bond Future	10.7172	87.9132	10.8914	86.9691	1.625	0.0000	0.0000	0
2021/03/17	2032	03/02/2022	10.14	Call	Bond Future	2,743.8000	2.7438	2,735.1600	2.7352	(0.315)	0	0	0
2021/03/17	2032	03/02/2022	10.14	Put	Bond Future	5,976.4100	5.9764	6,911.9100	6.9119	15.653	0	0	97
2021/03/17	2032	03/02/2022	9.14	Put	Bond Future	10,378.5700	10.3786	11,357.7500	11.3578	9.435	0	0	0
2021/03/17	2032	03/02/2022	9.14	Call	Bond Future	1,144.5100	1.1445	1,179.5500	1.1795	3.062	0	0	97
2021/03/17	2032	03/02/2022	8.91	Call	Bond Future	908.3000	0.9083	951.3200	0.9513	4.736	0	0	198
2021/03/17	2032	03/02/2022	10.44	Call	Bond Future	3,477.2200	3.4772	3,415.9600	3.4160	(1.762)	0	0	0
2021/03/17	2032	03/02/2022	10.44	Put	Bond Future	5,009.3800	5.0094	5,892.2600	5.8923	17.625	0	0	0
2021/03/17	2032	03/02/2022	10.45	Call	Bond Future	3,503.0100	3.5030	3,440.0200	3.4400	(1.798)	0	0	0
2021/03/17	2033	06/05/2021			Bond Future	102.3041	102.3041	102.3257	102.3257	0.021	0.0000	0.0000	9,583
2021/03/17	2033	05/08/2021			Bond Future	103.4432	103.4432	103.4634	103.4634	0.020	0.0000	0.0000	0
2021/03/17	2033	04/11/2021			Bond Future	103.4032	103.4032	103.4227	103.4227	0.019	0.0000	0.0000	0
2021/03/17	2033	03/02/2022			Bond Future	104.6160	104.6160	104.6352	104.6352	0.018	0.0000	0.0000	0
2021/03/17	2037	06/05/2021	12.43	Call	Bond Future	7,906.5600	7.9066	7,414.4100	7.4144	(6.225)	0	0	0
2021/03/17	2037	06/05/2021	12.44	Put	Bond Future	160.3700	0.1604	275.2900	0.2753	71.659	0	0	0
2021/03/17	2037	06/05/2021	12.42	Call	Bond Future	7,856.8200	7.8568	7,366.5900	7.3666	(6.240)	0	0	0
2021/03/17	2037	06/05/2021			Bond Future	11.0988	83.1887	11.1963	82.5798	0.879	0.0000	0.0000	131,410
2021/03/17	2037	06/05/2021	12.43	Put	Bond Future	164.3700	0.1644	281.1900	0.2812	71.071	0	0	0
2021/03/17	2037	06/05/2021	12.44	Call	Bond Future	7,956.3400	7.9563	7,462.2900	7.4623	(6.210)	0	0	0
2021/03/17	2037	06/05/2021	12.42	Put	Bond Future	168.4600	0.1685	287.2000	0.2872	70.486	0	0	0
2021/03/17	2037	05/08/2021	12.27	Call	Bond Future	6,806.1600	6.8062	6,610.6400	6.6106	(2.873)	0	0	0
2021/03/17	2037	05/08/2021	12.27	Put	Bond Future	1,357.8400	1.3578	1,779.1900	1.7792	31.031	0	0	0
2021/03/17	2037	05/08/2021	12.28	Call	Bond Future	6,848.6000	6.8486	6,647.6500	6.6476	(2.934)	0	0	0
2021/03/17	2037	05/08/2021	12.26	Put	Bond Future	1,370.2500	1.3703	1,796.8900	1.7969	31.136	0	0	0
2021/03/17	2037	05/08/2021			Bond Future	11.3253	79.8388	11.4273	79.2220	0.900	0.0000	0.0000	0
2021/03/17	2037	05/08/2021	12.28	Put	Bond Future	1,345.7000	1.3457	1,761.6200	1.7616	30.907	0	0	0
2021/03/17	2037	05/08/2021	12.26	Call	Bond Future	6,763.9200	6.7639	6,573.6900	6.5737	(2.812)	0	0	0
2021/03/17	2037	04/11/2021	12.82	Put	Bond Future	1,627.5500	1.6275	2,056.7100	2.0567	26.368	0	0	0
2021/03/17	2037	04/11/2021	12.83	Call	Bond Future	8,716.4300	8.7164	8,519.1300	8.5191	(2.264)	0	0	0
2021/03/17	2037	04/11/2021			Bond Future	11.5396	80.7357	11.6458	80.1111	0.920	0.0000	0.0000	0
2021/03/17	2037	04/11/2021	12.82	Call	Bond Future	8,679.3900	8.6794	8,483.9400	8.4839	(2.252)	0	0	0
2021/03/17	2037	04/11/2021	12.83	Put	Bond Future	1,613.4000	1.6134	2,040.7100	2.0407	26.485	0	0	0
2021/03/17	2037	04/11/2021	12.81	Call	Bond Future	8,642.3900	8.6424	8,448.8100	8.4488	(2.240)	0	0	0
2021/03/17	2037	04/11/2021	12.81	Put	Bond Future	1,641.7900	1.6418	2,072.8200	2.0728	26.254	0	0	0
2021/03/17	2037	03/02/2022	11.46	Call	Bond Future	3,847.6700	3.8477	4,049.1700	4.0492	5.237	0	0	0
2021/03/17	2037	03/02/2022	11.47	Put	Bond Future	5,625.7700	5.6258	6,458.5200	6.4585	14.802	0	0	0
2021/03/17	2037	03/02/2022	11.45	Call	Bond Future	3,820.4800	3.8205	4,023.2700	4.0233	5.308	0	0	0
2021/03/17	2037	03/02/2022			Bond Future	11.7700	77.4101	11.8809	76.7778	0.942	0.0000	0.0000	0
2021/03/17	2037	03/02/2022	11.46	Put	Bond Future	5,658.1700	5.6582	6,491.9300	6.4919	14.736	0	0	0
2021/03/17	2037	03/02/2022	11.47	Call	Bond Future	3,874.6600	3.8747	4,075.1500	4.0751	5.174	0	0	0
2021/03/17	2037	03/02/2022	11.45	Put	Bond Future	5,690.4400	5.6904	6,525.4900	6.5255	14.675	0	0	0
2021/03/17	2038	06/05/2021			Bond Future	115.4138	115.4138	115.4409	115.4409	0.023	0.0000	0.0000	7,969
2021/03/17	2038	05/08/2021			Bond Future	114.9769	114.9769	115.0028	115.0028	0.022	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
2021/03/17	2038	04/11/2021			Bond Future	116.2944	116.2944	116.3193	116.3193	0.021	0.0000	0.0000	0
2021/03/17	2038	03/02/2022			Bond Future	115.9063	115.9063	115.9309	115.9309	0.021	0.0000	0.0000	0
2021/03/17	2040	06/05/2021	12.44	Call	Bond Future	7,690.2500	7.6902	7,229.6400	7.2296	(5.990)	0	0	0
2021/03/17	2040	06/05/2021	12.44	Put	Bond Future	220.6700	0.2207	374.3900	0.3744	69.661	0	0	0
2021/03/17	2040	06/05/2021	10.83	Put	Bond Future	3,640.9100	3.6409	4,272.4500	4.2725	17.346	0	0	0
2021/03/17	2040	06/05/2021	10.83	Call	Bond Future	892.3400	0.8923	909.5500	0.9095	1.929	0	0	300
2021/03/17	2040	06/05/2021	11.58	Put	Bond Future	1,128.2100	1.1282	1,541.4800	1.5415	36.631	0	0	0
2021/03/17	2040	06/05/2021	11.58	Call	Bond Future	3,401.9200	3.4019	3,200.8600	3.2009	(5.910)	0	0	300
2021/03/17	2040	06/05/2021			Bond Future	11.2314	85.1560	11.3241	84.5416	0.825	0.0000	0.0000	79,955
2021/03/17	2040	06/05/2021	12.43	Call	Bond Future	7,638.3600	7.6384	7,180.1200	7.1801	(5.999)	0	0	0
2021/03/17	2040	06/05/2021	12.43	Put	Bond Future	226.0200	0.2260	382.1100	0.3821	69.060	0	0	0
2021/03/17	2040	06/05/2021	12.42	Call	Bond Future	7,586.5300	7.5865	7,130.6700	7.1307	(6.009)	0	0	0
2021/03/17	2040	06/05/2021	12.42	Put	Bond Future	231.4900	0.2315	389.9600	0.3900	68.457	0	0	0
2021/03/17	2040	06/05/2021	13.38	Call	Bond Future	12,561.2800	12.5613	11,972.1400	11.9721	(4.690)	0	0	0
2021/03/17	2040	06/05/2021	13.38	Put	Bond Future	16.3800	0.0164	41.5700	0.0416	153.785	0	0	300
2021/03/17	2040	05/08/2021	11.05	Put	Bond Future	4,926.6000	4.9266	5,558.7700	5.5588	12.832	0	0	0
2021/03/17	2040	05/08/2021	11.05	Call	Bond Future	2,248.7900	2.2488	2,258.6700	2.2587	0.439	0	0	900
2021/03/17	2040	05/08/2021	12.48	Call	Bond Future	7,585.3400	7.5853	7,316.5700	7.3166	(3.543)	0	0	0
2021/03/17	2040	05/08/2021	12.49	Put	Bond Future	1,353.5100	1.3535	1,705.1500	1.7051	25.980	0	0	0
2021/03/17	2040	05/08/2021	12.47	Call	Bond Future	7,540.7100	7.5407	7,273.8300	7.2738	(3.539)	0	0	0
2021/03/17	2040	05/08/2021			Bond Future	11.4538	81.5771	11.5506	80.9548	0.846	0.0000	0.0000	0
2021/03/17	2040	05/08/2021	11.55	Put	Bond Future	3,177.7800	3.1778	3,725.2600	3.7253	17.228	0	0	0
2021/03/17	2040	05/08/2021	11.55	Call	Bond Future	3,795.9900	3.7960	3,721.1800	3.7212	(1.971)	0	0	900
2021/03/17	2040	05/08/2021	14.80	Call	Bond Future	17,759.3500	17.7593	17,181.2000	17.1812	(3.255)	0	0	0
2021/03/17	2040	05/08/2021	14.80	Put	Bond Future	57.6400	0.0576	101.7800	0.1018	76.579	0	0	900
2021/03/17	2040	05/08/2021	12.48	Put	Bond Future	1,365.4400	1.3654	1,718.9600	1.7190	25.891	0	0	0
2021/03/17	2040	05/08/2021	12.49	Call	Bond Future	7,630.1700	7.6302	7,359.5200	7.3595	(3.547)	0	0	0
2021/03/17	2040	05/08/2021	12.47	Put	Bond Future	1,377.6400	1.3776	1,733.0500	1.7331	25.798	0	0	0
2021/03/17	2040	04/11/2021	12.90	Call	Bond Future	8,932.8000	8.9328	8,794.8200	8.7948	(1.545)	0	0	0
2021/03/17	2040	04/11/2021	12.90	Put	Bond Future	1,739.1600	1.7392	2,231.4100	2.2314	28.304	0	0	0
2021/03/17	2040	04/11/2021	12.89	Call	Bond Future	8,894.1700	8.8942	8,758.2400	8.7582	(1.528)	0	0	0
2021/03/17	2040	04/11/2021	12.89	Put	Bond Future	1,754.4400	1.7544	2,248.7400	2.2487	28.174	0	0	0
2021/03/17	2040	04/11/2021			Bond Future	11.6638	82.4936	11.7648	81.8634	0.866	0.0000	0.0000	0
2021/03/17	2040	04/11/2021	12.91	Call	Bond Future	8,971.4700	8.9715	8,831.4400	8.8314	(1.561)	0	0	0
2021/03/17	2040	04/11/2021	12.91	Put	Bond Future	1,723.9900	1.7240	2,214.1900	2.2142	28.434	0	0	0
2021/03/17	2040	03/02/2022	11.58	Put	Bond Future	5,946.6500	5.9466	6,768.2100	6.7682	13.816	0	0	0
2021/03/17	2040	03/02/2022	11.59	Call	Bond Future	4,055.0300	4.0550	4,237.3700	4.2374	4.497	0	0	0
2021/03/17	2040	03/02/2022	11.57	Put	Bond Future	5,981.5200	5.9815	6,804.1200	6.8041	13.752	0	0	0
2021/03/17	2040	03/02/2022			Bond Future	11.8895	78.9380	11.9950	78.3001	0.887	0.0000	0.0000	0
2021/03/17	2040	03/02/2022	11.58	Call	Bond Future	4,026.5200	4.0265	4,210.1900	4.2102	4.562	0	0	0
2021/03/17	2040	03/02/2022	11.59	Put	Bond Future	5,911.9500	5.9120	6,732.1800	6.7322	13.874	0	0	0
2021/03/17	2040	03/02/2022	11.57	Call	Bond Future	3,998.1000	3.9981	4,182.8100	4.1828	4.620	0	0	0
2021/03/17	2044	06/05/2021	12.44	Call	Bond Future	7,386.0200	7.3860	6,973.8400	6.9738	(5.581)	0	0	0
2021/03/17	2044	06/05/2021	12.44	Put	Bond Future	252.6900	0.2527	426.1100	0.4261	68.630	0	0	0
2021/03/17	2044	06/05/2021	12.43	Call	Bond Future	7,333.6200	7.3336	6,925.2800	6.9253	(5.568)	0	0	0
2021/03/17	2044	06/05/2021	12.43	Put	Bond Future	257.3400	0.2573	434.6000	0.4346	68.882	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
2021/03/17	2044	06/05/2021	11.40	Call	Bond Future	2,417.4200	2.4174	2,359.6400	2.3596	(2.390)	0	0	0
2021/03/17	2044	06/05/2021	11.40	Put	Bond Future	1,664.3200	1.6643	2,192.1400	2.1921	31.714	0	0	3,100
2021/03/17	2044	06/05/2021	11.79	Call	Bond Future	4,085.7500	4.0857	3,906.2000	3.9062	(4.395)	0	0	0
2021/03/17	2044	06/05/2021	11.79	Put	Bond Future	830.3000	0.8303	1,236.3500	1.2364	48.904	0	0	3,100
2021/03/17	2044	06/05/2021	11.10	Call	Bond Future	1,405.9200	1.4059	1,442.7600	1.4428	2.620	0	0	0
2021/03/17	2044	06/05/2021	12.50	Call	Bond Future	7,700.3900	7.7004	7,266.4600	7.2665	(5.635)	0	0	0
2021/03/17	2044	06/05/2021	12.50	Put	Bond Future	226.3900	0.2264	378.0600	0.3781	66.995	0	0	3,100
2021/03/17	2044	06/05/2021			Bond Future	11.2867	81.7661	11.3746	81.1805	0.779	0.0000	0.0000	62,084
2021/03/17	2044	06/05/2021	12.45	Call	Bond Future	7,438.3800	7.4384	7,022.4600	7.0225	(5.592)	0	0	0
2021/03/17	2044	06/05/2021	12.45	Put	Bond Future	248.0800	0.2481	417.7600	0.4178	68.397	0	0	0
2021/03/17	2044	06/05/2021	10.70	Put	Bond Future	4,612.7100	4.6127	5,291.2300	5.2912	14.710	0	0	0
2021/03/17	2044	06/05/2021	10.70	Call	Bond Future	508.2600	0.5083	601.1800	0.6012	18.282	0	0	3,100
2021/03/17	2044	06/05/2021	11.10	Put	Bond Future	2,674.6500	2.6746	3,297.0900	3.2971	23.272	0	0	3,100
2021/03/17	2044	06/05/2021	11.90	Call	Bond Future	4,616.3900	4.6164	4,398.8900	4.3989	(4.711)	0	0	0
2021/03/17	2044	06/05/2021	11.90	Put	Bond Future	679.7200	0.6797	1,047.8200	1.0478	54.155	0	0	0
2021/03/17	2044	06/05/2021	11.35	Put	Bond Future	1,809.1600	1.8092	2,353.3400	2.3533	30.079	0	0	0
2021/03/17	2044	06/05/2021	11.35	Call	Bond Future	2,231.3000	2.2313	2,189.8800	2.1899	(1.856)	0	0	3,100
2021/03/17	2044	05/08/2021	12.60	Put	Bond Future	1,239.2500	1.2392	1,617.1000	1.6171	30.490	0	0	0
2021/03/17	2044	05/08/2021	12.61	Call	Bond Future	7,898.9900	7.8990	7,678.4800	7.6785	(2.792)	0	0	0
2021/03/17	2044	05/08/2021	12.61	Put	Bond Future	1,228.2300	1.2282	1,600.9000	1.6009	30.342	0	0	0
2021/03/17	2044	05/08/2021			Bond Future	11.5007	78.2755	11.5927	77.6823	0.800	0.0000	0.0000	0
2021/03/17	2044	05/08/2021	12.60	Call	Bond Future	7,854.3200	7.8543	7,638.9900	7.6390	(2.742)	0	0	0
2021/03/17	2044	05/08/2021	12.59	Call	Bond Future	7,809.5400	7.8095	7,599.5600	7.5996	(2.689)	0	0	0
2021/03/17	2044	05/08/2021	12.59	Put	Bond Future	1,250.2400	1.2502	1,633.4400	1.6334	30.650	0	0	0
2021/03/17	2044	04/11/2021	12.91	Call	Bond Future	8,788.0100	8.7880	8,710.5900	8.7106	(0.881)	0	0	0
2021/03/17	2044	04/11/2021	12.91	Put	Bond Future	1,775.5700	1.7756	2,298.9200	2.2989	29.475	0	0	0
2021/03/17	2044	04/11/2021			Bond Future	11.7026	79.1550	11.7985	78.5542	0.820	0.0000	0.0000	0
2021/03/17	2044	04/11/2021	12.90	Call	Bond Future	8,746.2400	8.7462	8,674.6700	8.6747	(0.818)	0	0	0
2021/03/17	2044	04/11/2021	12.90	Put	Bond Future	1,787.2800	1.7873	2,316.4800	2.3165	29.609	0	0	0
2021/03/17	2044	04/11/2021	12.89	Call	Bond Future	8,704.7000	8.7047	8,638.8000	8.6388	(0.757)	0	0	0
2021/03/17	2044	04/11/2021	12.89	Put	Bond Future	1,799.2900	1.7993	2,334.1600	2.3342	29.727	0	0	0
2021/03/17	2044	03/02/2022	11.59	Call	Bond Future	4,003.1500	4.0031	4,200.8200	4.2008	4.938	0	0	0
2021/03/17	2044	03/02/2022	11.59	Put	Bond Future	6,061.3400	6.0613	6,867.0900	6.8671	13.293	0	0	0
2021/03/17	2044	03/02/2022	11.60	Call	Bond Future	4,031.4900	4.0315	4,228.1800	4.2282	4.879	0	0	0
2021/03/17	2044	03/02/2022	11.60	Put	Bond Future	6,025.7800	6.0258	6,830.5500	6.8305	13.355	0	0	0
2021/03/17	2044	03/02/2022			Bond Future	11.9193	75.6860	12.0195	75.0780	0.841	0.0000	0.0000	0
2021/03/17	2044	03/02/2022	11.61	Call	Bond Future	4,060.2200	4.0602	4,255.6300	4.2556	4.813	0	0	0
2021/03/17	2044	03/02/2022	11.61	Put	Bond Future	5,990.7000	5.9907	6,794.1900	6.7942	13.412	0	0	0
2021/03/17	2046	06/05/2021			Bond Future	103.7861	103.7861	103.8117	103.8117	0.025	0.0000	0.0000	14,893
2021/03/17	2046	05/08/2021			Bond Future	104.9418	104.9418	104.9661	104.9661	0.023	0.0000	0.0000	0
2021/03/17	2046	04/11/2021			Bond Future	104.3364	104.3364	104.3597	104.3597	0.022	0.0000	0.0000	0
2021/03/17	2046	03/02/2022			Bond Future	105.5603	105.5603	105.5834	105.5834	0.022	0.0000	0.0000	0
2021/03/17	2050	06/05/2021			Bond Future	106.9442	106.9442	106.9694	106.9694	0.024	0.0000	0.0000	10,904
2021/03/17	2050	05/08/2021			Bond Future	106.2070	106.2070	106.2312	106.2312	0.023	0.0000	0.0000	0
2021/03/17	2050	04/11/2021			Bond Future	107.4241	107.4241	107.4471	107.4471	0.021	0.0000	0.0000	0
2021/03/17	2050	03/02/2022			Bond Future	106.7363	106.7363	106.7591	106.7591	0.021	0.0000	0.0000	0

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2021/03/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	AL37	06/05/2021			Index Future	781.3070	781.3070	778.3890	778.3890	(0.373)	0.0000	0.0000	0
2021/03/17	AL37	05/08/2021			Index Future	789.7150	789.7150	786.7630	786.7630	(0.374)	0.0000	0.0000	0
2021/03/17	AL37	04/11/2021			Index Future	798.6580	798.6580	795.6710	795.6710	(0.374)	0.0000	0.0000	0
2021/03/17	AL37	03/02/2022			Index Future	807.8340	807.8340	804.8120	804.8120	(0.374)	0.0000	0.0000	0
2021/03/17	AL7T	06/05/2021			Index Future	867.5840	867.5840	858.9980	858.9980	(0.990)	0.0000	0.0000	0
2021/03/17	AL7T	05/08/2021			Index Future	876.9210	876.9210	868.2390	868.2390	(0.990)	0.0000	0.0000	0
2021/03/17	AL7T	04/11/2021			Index Future	886.8520	886.8520	878.0700	878.0700	(0.990)	0.0000	0.0000	0
2021/03/17	AL7T	03/02/2022			Index Future	897.0410	897.0410	888.1570	888.1570	(0.990)	0.0000	0.0000	0
2021/03/17	ALBI	06/05/2021			Index Future	758.9570	758.9570	753.8280	753.8280	(0.676)	0.0000	0.0000	299
2021/03/17	ALBI	05/08/2021			Index Future	767.1250	767.1250	761.9380	761.9380	(0.676)	0.0000	0.0000	0
2021/03/17	ALBI	04/11/2021			Index Future	775.8130	775.8130	770.5650	770.5650	(0.676)	0.0000	0.0000	0
2021/03/17	ALBI	03/02/2022			Index Future	784.7260	784.7260	779.4170	779.4170	(0.677)	0.0000	0.0000	0
2021/03/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/03/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/17	ES33	06/05/2021			Bond Future	11.7893	73.6018	11.8751	73.1646	0.728	0.0000	0.0000	350
2021/03/17	ES33	05/08/2021			Bond Future	12.0556	74.4030	12.1454	73.9599	0.745	0.0000	0.0000	0
2021/03/17	ES33	04/11/2021			Bond Future	12.3241	71.4626	12.4180	71.0138	0.762	0.0000	0.0000	0
2021/03/17	ES33	03/02/2022			Bond Future	12.6127	72.2847	12.7110	71.8303	0.779	0.0000	0.0000	0
2021/03/17	ES42	06/05/2021			Bond Future	12.2985	72.0079	12.3844	71.5246	0.698	0.0000	0.0000	4,779
2021/03/17	ES42	05/08/2021			Bond Future	12.5518	72.7923	12.6418	72.3026	0.717	0.0000	0.0000	0
2021/03/17	ES42	04/11/2021			Bond Future	12.8093	69.3513	12.9038	68.8554	0.737	0.0000	0.0000	0
2021/03/17	ES42	03/02/2022			Bond Future	13.0767	70.1497	13.1757	69.6477	0.757	0.0000	0.0000	0

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2021/03/17	GOVI	06/05/2021	678.68	Call	GOVI	715,250.0000	71.5250	663,800.0000	66.3800	(7.193)	0	0	0
2021/03/17	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	06/05/2021	678.67	Call	GOVI	715,350.0000	71.5350	663,900.0000	66.3900	(7.192)	0	0	0
2021/03/17	GOVI	06/05/2021			GOVI	750.2050	750.2050	745.0600	745.0600	(0.686)	0.0000	0.0000	985
2021/03/17	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	06/05/2021	678.69	Call	GOVI	715,150.0000	71.5150	663,700.0000	66.3700	(7.194)	0	0	0
2021/03/17	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	05/08/2021	719.14	Call	GOVI	391,380.0000	39.1380	339,350.0000	33.9350	(13.294)	0	0	0
2021/03/17	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	05/08/2021	719.13	Call	GOVI	391,480.0000	39.1480	339,450.0000	33.9450	(13.291)	0	0	0
2021/03/17	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	05/08/2021			GOVI	758.2780	758.2780	753.0750	753.0750	(0.686)	0.0000	0.0000	0
2021/03/17	GOVI	05/08/2021	719.15	Call	GOVI	391,280.0000	39.1280	339,250.0000	33.9250	(13.297)	0	0	0
2021/03/17	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	04/11/2021	728.41	Call	GOVI	384,560.0000	38.4560	331,920.0000	33.1920	(13.688)	0	0	0
2021/03/17	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	04/11/2021	728.40	Call	GOVI	384,660.0000	38.4660	332,020.0000	33.2020	(13.685)	0	0	0
2021/03/17	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	04/11/2021			GOVI	766.8660	766.8660	761.6020	761.6020	(0.686)	0.0000	0.0000	0
2021/03/17	GOVI	04/11/2021	728.42	Call	GOVI	384,460.0000	38.4460	331,820.0000	33.1820	(13.692)	0	0	0
2021/03/17	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	03/02/2022	792.76	Put	GOVI	170,840.0000	17.0840	224,090.0000	22.4090	31.170	0	0	0
2021/03/17	GOVI	03/02/2022			GOVI	775.6760	775.6760	770.3510	770.3510	(0.686)	0.0000	0.0000	0
2021/03/17	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	03/02/2022	792.75	Put	GOVI	170,740.0000	17.0740	223,990.0000	22.3990	31.188	0	0	0
2021/03/17	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	GOVI	03/02/2022	792.74	Put	GOVI	170,640.0000	17.0640	223,890.0000	22.3890	31.206	0	0	0
2021/03/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/17	IGOV	06/05/2021			Index Future	279.6590	279.6590	279.6190	279.6190	(0.014)	0.0000	0.0000	897
2021/03/17	IGOV	05/08/2021			Index Future	282.7370	282.7370	282.6960	282.6960	(0.015)	0.0000	0.0000	0
2021/03/17	IGOV	04/11/2021			Index Future	286.0080	286.0080	285.9650	285.9650	(0.015)	0.0000	0.0000	0
2021/03/17	IGOV	03/02/2022			Index Future	289.3610	289.3610	289.3180	289.3180	(0.015)	0.0000	0.0000	0
2021/03/17	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/17	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4600	89.4600	0.000	0.0000	0.0000	0
2021/03/17	IS05	21/12/2021			Interest Rate Swap	90.7900	90.7900	90.8100	90.8100	0.022	0.0000	0.0000	51
2021/03/17	IS05	15/03/2022			Interest Rate Swap	90.2900	90.2900	90.3200	90.3200	0.033	0.0000	0.0000	0
2021/03/17	IS05	21/06/2022			Interest Rate Swap	90.5100	90.5100	90.5700	90.5700	0.066	0.0000	0.0000	0
2021/03/17	IS05	20/09/2022			Interest Rate Swap	93.7500	93.7500	93.8300	93.8300	0.085	0.0000	0.0000	0
2021/03/17	IS05	20/12/2022			Interest Rate Swap	94.3500	94.3500	94.4600	94.4600	0.117	0.0000	0.0000	0
2021/03/17	IS05	22/03/2023			Interest Rate Swap	86.8600	86.8600	87.0000	87.0000	0.161	0.0000	0.0000	0
2021/03/17	IS05	20/06/2023			Interest Rate Swap	92.4900	92.4900	92.6700	92.6700	0.195	0.0000	0.0000	0
2021/03/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/17	IS10	17/12/2025			Interest Rate Swap	81.3100	81.3100	81.9200	81.9200	0.750	0.0000	0.0000	0

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2021/03/17	IS10	16/03/2026			Interest Rate Swap	77.9500	77.9500	78.6000	78.6000	0.834	0.0000	0.0000	0
2021/03/17	IS10	15/06/2026			Interest Rate Swap	76.4600	76.4600	77.1400	77.1400	0.889	0.0000	0.0000	0
2021/03/17	IS10	21/09/2026			Interest Rate Swap	78.5800	78.5800	79.2700	79.2700	0.878	0.0000	0.0000	0
2021/03/17	IS10	21/12/2026			Interest Rate Swap	82.6600	82.6600	83.3500	83.3500	0.835	0.0000	0.0000	0
2021/03/17	IS10	15/03/2027			Interest Rate Swap	81.2400	81.2400	81.9500	81.9500	0.874	0.0000	0.0000	0
2021/03/17	IS10	21/06/2027			Interest Rate Swap	83.4000	83.4000	84.1200	84.1200	0.863	0.0000	0.0000	0
2021/03/17	IS10	20/09/2027			Interest Rate Swap	89.2600	89.2600	89.9900	89.9900	0.818	0.0000	0.0000	0
2021/03/17	IS10	20/12/2027			Interest Rate Swap	89.7400	89.7400	90.4900	90.4900	0.836	0.0000	0.0000	0
2021/03/17	IS10	22/03/2028			Interest Rate Swap	82.8700	82.8700	83.6600	83.6600	0.953	0.0000	0.0000	0
2021/03/17	IS10	20/06/2028			Interest Rate Swap	90.7500	90.7500	91.5500	91.5500	0.882	0.0000	0.0000	0
2021/03/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/17	JBAF	17/03/2021			Jibar Tradeable Future	3.6750	96.3250	3.6670	96.3330	(0.218)	0.0000	0.0000	0
2021/03/17	JBAF	21/04/2021			Jibar Tradeable Future	3.7550	96.2450	3.7750	96.2250	0.533	0.0000	0.0000	0
2021/03/17	JBAF	19/05/2021			Jibar Tradeable Future	3.7700	96.2300	3.8000	96.2000	0.796	0.0000	0.0000	0
2021/03/17	JBAF	15/06/2021			Jibar Tradeable Future	3.8350	96.1650	3.8650	96.1350	0.782	0.0000	0.0000	0
2021/03/17	JBAF	21/07/2021			Jibar Tradeable Future	3.8700	96.1300	3.9000	96.1000	0.775	0.0000	0.0000	0
2021/03/17	JBAF	18/08/2021			Jibar Tradeable Future	3.9700	96.0300	4.0000	96.0000	0.756	0.0000	0.0000	0
2021/03/17	JBAF	15/09/2021			Jibar Tradeable Future	4.0000	96.0000	4.0450	95.9550	1.125	0.0000	0.0000	30,000
2021/03/17	JBAF	15/12/2021			Jibar Tradeable Future	4.3050	95.6950	4.3600	95.6400	1.278	0.0000	0.0000	0
2021/03/17	JBAF	16/03/2022			Jibar Tradeable Future	4.5100	95.4900	4.5750	95.4250	1.441	0.0000	0.0000	0
2021/03/17	JBAF	15/06/2022			Jibar Tradeable Future	4.7600	95.2400	4.8500	95.1500	1.891	0.0000	0.0000	471
2021/03/17	JBAF	21/09/2022			Jibar Tradeable Future	4.9550	95.0450	5.0500	94.9500	1.917	0.0000	0.0000	0
2021/03/17	JBAF	21/12/2022			Jibar Tradeable Future	5.2250	94.7750	5.3150	94.6850	1.722	0.0000	0.0000	0
2021/03/17	JBAF	15/03/2023			Jibar Tradeable Future	5.4700	94.5300	5.4700	94.5300	0.000	0.0000	0.0000	0
2021/03/17	R023	06/05/2021	7.58	Call	Bond Future	3,713.2300	3.7132	3,688.8300	3.6888	(0.657)	0	0	0
2021/03/17	R023	06/05/2021	7.58	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/03/17	R023	06/05/2021			Bond Future	5.3995	105.4941	5.4135	105.4697	0.259	0.0000	0.0000	40,647
2021/03/17	R023	06/05/2021	7.57	Call	Bond Future	3,696.6000	3.6966	3,672.2000	3.6722	(0.660)	0	0	0
2021/03/17	R023	06/05/2021	7.57	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/03/17	R023	06/05/2021	7.56	Call	Bond Future	3,679.9700	3.6800	3,655.5700	3.6556	(0.663)	0	0	0
2021/03/17	R023	06/05/2021	7.56	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/03/17	R023	05/08/2021	5.30	Call	Bond Future	282.4700	0.2825	299.2900	0.2993	5.955	0	0	0
2021/03/17	R023	05/08/2021	5.30	Put	Bond Future	698.8000	0.6988	741.7900	0.7418	6.152	0	0	0
2021/03/17	R023	05/08/2021	5.29	Call	Bond Future	276.3600	0.2764	293.1900	0.2932	6.090	0	0	0
2021/03/17	R023	05/08/2021	5.29	Put	Bond Future	707.8000	0.7078	750.8000	0.7508	6.075	0	0	0
2021/03/17	R023	05/08/2021			Bond Future	5.5764	106.6424	5.5939	106.6162	0.313	0.0000	0.0000	0
2021/03/17	R023	05/08/2021	5.31	Call	Bond Future	288.6500	0.2886	305.4600	0.3055	5.824	0	0	0
2021/03/17	R023	05/08/2021	5.31	Put	Bond Future	689.8800	0.6899	732.8600	0.7329	6.230	0	0	0
2021/03/17	R023	04/11/2021	4.91	Call	Bond Future	145.1200	0.1451	133.9200	0.1339	(7.718)	0	0	0
2021/03/17	R023	04/11/2021	4.91	Put	Bond Future	1,254.1500	1.2542	1,270.5400	1.2705	1.307	0	0	0
2021/03/17	R023	04/11/2021	4.90	Call	Bond Future	142.6100	0.1426	130.6400	0.1306	(8.394)	0	0	0
2021/03/17	R023	04/11/2021	4.90	Put	Bond Future	1,264.4800	1.2645	1,280.1000	1.2801	1.235	0	0	0
2021/03/17	R023	04/11/2021			Bond Future	5.7802	103.9307	5.8020	103.9031	0.377	0.0000	0.0000	0
2021/03/17	R023	04/11/2021	4.92	Call	Bond Future	147.6700	0.1477	137.0200	0.1370	(7.212)	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
2021/03/17	R023	04/11/2021	4.92	Put	Bond Future	1,243.8600	1.2439	1,260.8000	1.2608	1.362	0	0	0
2021/03/17	R023	03/02/2022	5.08	Call	Bond Future	190.1300	0.1901	183.4900	0.1835	(3.492)	0	0	0
2021/03/17	R023	03/02/2022	5.08	Put	Bond Future	1,216.2500	1.2163	1,238.0800	1.2381	1.795	0	0	0
2021/03/17	R023	03/02/2022			Bond Future	6.0776	105.1259	6.1054	105.0974	0.459	0.0000	0.0000	0
2021/03/17	R023	03/02/2022	5.07	Call	Bond Future	187.7500	0.1877	180.5800	0.1806	(3.819)	0	0	0
2021/03/17	R023	03/02/2022	5.07	Put	Bond Future	1,224.2400	1.2242	1,245.5400	1.2455	1.740	0	0	0
2021/03/17	R023	03/02/2022	5.06	Call	Bond Future	185.4000	0.1854	177.4100	0.1774	(4.310)	0	0	0
2021/03/17	R023	03/02/2022	5.06	Put	Bond Future	1,232.2500	1.2322	1,252.7300	1.2527	1.662	0	0	0
2021/03/17	R035	06/05/2021	12.36	Put	Bond Future	97.0200	0.0970	171.6800	0.1717	76.953	0	0	0
2021/03/17	R035	06/05/2021	12.37	Call	Bond Future	8,855.1800	8.8552	8,441.8200	8.4418	(4.668)	0	0	0
2021/03/17	R035	06/05/2021	12.35	Put	Bond Future	99.6800	0.0997	175.7400	0.1757	76.304	0	0	0
2021/03/17	R035	06/05/2021	10.55	Call	Bond Future	1,012.8500	1.0128	1,067.9000	1.0679	5.435	0	0	0
2021/03/17	R035	06/05/2021	10.55	Put	Bond Future	3,085.2200	3.0852	3,626.9200	3.6269	17.558	0	0	500
2021/03/17	R035	06/05/2021	10.05	Put	Bond Future	5,688.2200	5.6882	6,238.2800	6.2383	9.670	0	0	0
2021/03/17	R035	06/05/2021	10.05	Call	Bond Future	249.8900	0.2499	313.3000	0.3133	25.375	0	0	500
2021/03/17	R035	06/05/2021	10.40	Put	Bond Future	3,766.7400	3.7667	4,326.4000	4.3264	14.858	0	0	0
2021/03/17	R035	06/05/2021	12.91	Put	Bond Future	19.1000	0.0191	42.4300	0.0424	122.147	0	0	600
2021/03/17	R035	06/05/2021	11.55	Call	Bond Future	4,710.5800	4.7106	4,514.9100	4.5149	(4.154)	0	0	0
2021/03/17	R035	06/05/2021	11.55	Put	Bond Future	571.9200	0.5719	862.9000	0.8629	50.878	0	0	1,650
2021/03/17	R035	06/05/2021	12.77	Call	Bond Future	10,904.5900	10.9046	10,450.1500	10.4502	(4.167)	0	0	0
2021/03/17	R035	06/05/2021	12.77	Put	Bond Future	29.6200	0.0296	61.8300	0.0618	108.744	0	0	1,650
2021/03/17	R035	06/05/2021	10.24	Put	Bond Future	4,588.5600	4.5886	5,153.9100	5.1539	12.321	0	0	0
2021/03/17	R035	06/05/2021	10.24	Call	Bond Future	450.8800	0.4509	529.5800	0.5296	17.455	0	0	223
2021/03/17	R035	06/05/2021			Bond Future	10.8719	87.6007	10.9491	87.1140	0.710	0.0000	0.0000	101,540
2021/03/17	R035	06/05/2021	12.36	Call	Bond Future	8,803.7900	8.8038	8,391.8000	8.3918	(4.680)	0	0	0
2021/03/17	R035	06/05/2021	12.37	Put	Bond Future	94.4100	0.0944	167.7000	0.1677	77.629	0	0	0
2021/03/17	R035	06/05/2021	12.35	Call	Bond Future	8,752.4000	8.7524	8,341.8100	8.3418	(4.691)	0	0	0
2021/03/17	R035	06/05/2021	11.05	Call	Bond Future	2,533.4300	2.5334	2,475.3100	2.4753	(2.294)	0	0	0
2021/03/17	R035	06/05/2021	11.05	Put	Bond Future	1,417.0300	1.4170	1,845.5600	1.8456	30.241	0	0	500
2021/03/17	R035	06/05/2021	10.40	Call	Bond Future	703.7000	0.7037	776.7100	0.7767	10.375	0	0	600
2021/03/17	R035	06/05/2021	11.15	Put	Bond Future	1,189.0900	1.1891	1,593.6200	1.5936	34.020	0	0	0
2021/03/17	R035	06/05/2021	11.15	Call	Bond Future	2,922.9300	2.9229	2,840.8100	2.8408	(2.810)	0	0	600
2021/03/17	R035	06/05/2021	12.91	Call	Bond Future	11,613.4600	11.6135	11,150.1400	11.1501	(3.990)	0	0	0
2021/03/17	R035	06/05/2021	10.81	Put	Bond Future	2,106.1500	2.1062	2,592.5700	2.5926	23.095	0	0	0
2021/03/17	R035	06/05/2021	10.81	Call	Bond Future	1,713.3600	1.7134	1,713.1300	1.7131	(0.013)	0	0	1,650
2021/03/17	R035	06/05/2021	12.02	Call	Bond Future	7,068.9700	7.0690	6,715.3100	6.7153	(5.003)	0	0	0
2021/03/17	R035	06/05/2021	12.02	Put	Bond Future	232.2300	0.2322	365.2200	0.3652	57.267	0	0	223
2021/03/17	R035	06/05/2021	11.32	Call	Bond Future	3,643.1400	3.6431	3,514.7700	3.5148	(3.524)	0	0	0
2021/03/17	R035	06/05/2021	11.32	Put	Bond Future	874.7000	0.8747	1,232.9800	1.2330	40.960	0	0	223
2021/03/17	R035	05/08/2021	11.37	Call	Bond Future	4,145.5800	4.1456	4,146.0400	4.1460	0.011	0	0	0
2021/03/17	R035	05/08/2021	11.37	Put	Bond Future	2,492.5100	2.4925	2,986.1500	2.9862	19.805	0	0	100
2021/03/17	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	R035	05/08/2021	5.31	Put	Bond Future	49,536.5200	49.5365	50,029.7000	50.0297	0.996	0	0	0
2021/03/17	R035	05/08/2021			Bond Future	11.0967	88.5542	11.1774	88.0610	0.727	0.0000	0.0000	0
2021/03/17	R035	05/08/2021	10.77	Call	Bond Future	2,271.8200	2.2718	2,354.8400	2.3548	3.654	0	0	0
2021/03/17	R035	05/08/2021	10.77	Put	Bond Future	4,311.4100	4.3114	4,887.6100	4.8876	13.365	0	0	100
2021/03/17	R035	05/08/2021	10.02	Put	Bond Future	7,801.5300	7.8015	8,368.8500	8.3688	7.272	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/17	R035	05/08/2021	10.02	Call	Bond Future	801.5600		0.8016	875.7000	0.8757	9.249	0	0	100
2021/03/17	R035	05/08/2021	5.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	R035	05/08/2021	5.30	Put	Bond Future	49,653.1000		49.6531	50,146.2800	50.1463	0.993	0	0	0
2021/03/17	R035	05/08/2021	5.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	R035	05/08/2021	5.29	Put	Bond Future	49,769.8100		49.7698	50,262.9900	50.2630	0.991	0	0	0
2021/03/17	R035	04/11/2021	10.12	Put	Bond Future	8,871.4900		8.8715	9,535.2500	9.5352	7.482	0	0	0
2021/03/17	R035	04/11/2021	10.12	Call	Bond Future	1,248.8000		1.2488	1,412.8400	1.4128	13.136	0	0	400
2021/03/17	R035	04/11/2021	10.62	Put	Bond Future	6,446.2400		6.4462	7,165.4800	7.1655	11.158	0	0	0
2021/03/17	R035	04/11/2021	10.62	Call	Bond Future	2,114.4600		2.1145	2,333.9800	2.3340	10.382	0	0	400
2021/03/17	R035	04/11/2021	11.75	Put	Bond Future	2,907.5500		2.9075	3,518.0200	3.5180	20.996	0	0	782
2021/03/17	R035	04/11/2021	11.08	Call	Bond Future	3,280.6500		3.2806	3,464.8100	3.4648	5.614	0	0	0
2021/03/17	R035	04/11/2021	11.08	Put	Bond Future	4,734.0800		4.7341	5,417.9600	5.4180	14.446	0	0	782
2021/03/17	R035	04/11/2021	10.23	Put	Bond Future	8,291.0700		8.2911	8,957.2400	8.9572	8.035	0	0	0
2021/03/17	R035	04/11/2021	12.53	Call	Bond Future	8,432.2700		8.4323	8,337.7800	8.3378	(1.121)	0	0	0
2021/03/17	R035	04/11/2021	12.53	Put	Bond Future	1,663.1200		1.6631	2,068.3500	2.0684	24.366	0	0	0
2021/03/17	R035	04/11/2021			Bond Future	11.3210		85.0724	11.4052	84.5727	0.744	0.0000	0.0000	0
2021/03/17	R035	04/11/2021	13.82	Call	Bond Future	13,592.2200		13.5922	13,292.0200	13.2920	(2.209)	0	0	0
2021/03/17	R035	04/11/2021	13.82	Put	Bond Future	464.2500		0.4642	663.7700	0.6638	42.977	0	0	400
2021/03/17	R035	04/11/2021	11.75	Call	Bond Future	5,406.8100		5.4068	5,517.5600	5.5176	2.048	0	0	0
2021/03/17	R035	04/11/2021	10.23	Call	Bond Future	1,407.3900		1.4074	1,573.8400	1.5738	11.827	0	0	782
2021/03/17	R035	04/11/2021	12.52	Call	Bond Future	8,394.5600		8.3946	8,301.7800	8.3018	(1.105)	0	0	0
2021/03/17	R035	04/11/2021	12.52	Put	Bond Future	1,678.0200		1.6780	2,084.9600	2.0850	24.251	0	0	0
2021/03/17	R035	04/11/2021	12.51	Call	Bond Future	8,356.8900		8.3569	8,265.8300	8.2658	(1.090)	0	0	0
2021/03/17	R035	04/11/2021	12.51	Put	Bond Future	1,693.0200		1.6930	2,101.6800	2.1017	24.138	0	0	0
2021/03/17	R035	03/02/2022	11.39	Call	Bond Future	4,165.1500		4.1651	4,410.1900	4.4102	5.883	0	0	0
2021/03/17	R035	03/02/2022	11.39	Put	Bond Future	5,167.6300		5.1676	5,918.5500	5.9186	14.531	0	0	683
2021/03/17	R035	03/02/2022	10.65	Call	Bond Future	2,350.4100		2.3504	2,618.0500	2.6181	11.387	0	0	0
2021/03/17	R035	03/02/2022	11.23	Call	Bond Future	3,722.8900		3.7229	3,981.4100	3.9814	6.944	0	0	0
2021/03/17	R035	03/02/2022	11.23	Put	Bond Future	5,672.8800		5.6729	6,437.2800	6.4373	13.475	0	0	0
2021/03/17	R035	03/02/2022	11.22	Call	Bond Future	3,695.7200		3.6957	3,955.3000	3.9553	7.024	0	0	0
2021/03/17	R035	03/02/2022	11.22	Put	Bond Future	5,705.4500		5.7054	6,470.9100	6.4709	13.416	0	0	0
2021/03/17	R035	03/02/2022			Bond Future	11.5622		86.0510	11.6503	85.5451	0.762	0.0000	0.0000	0
2021/03/17	R035	03/02/2022	10.65	Put	Bond Future	7,869.2300		7.8692	8,642.7500	8.6427	9.830	0	0	683
2021/03/17	R035	03/02/2022	9.70	Put	Bond Future	12,851.4900		12.8515	13,560.1800	13.5602	5.514	0	0	0
2021/03/17	R035	03/02/2022	9.70	Call	Bond Future	1,001.2500		1.0013	1,204.0600	1.2041	20.256	0	0	683
2021/03/17	R035	03/02/2022	11.24	Call	Bond Future	3,749.8200		3.7498	4,007.2900	4.0073	6.866	0	0	0
2021/03/17	R035	03/02/2022	11.24	Put	Bond Future	5,640.1400		5.6401	6,403.4900	6.4035	13.534	0	0	0
2021/03/17	R186	06/05/2021	10.77	Call	Bond Future	15,107.7000		15.1077	14,692.7100	14.6927	(2.747)	0	0	0
2021/03/17	R186	06/05/2021	10.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	R186	06/05/2021	10.76	Call	Bond Future	15,066.6500		15.0666	14,651.6600	14.6517	(2.754)	0	0	0
2021/03/17	R186	06/05/2021	10.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	R186	06/05/2021	7.60	Put	Bond Future	778.8200		0.7788	977.9200	0.9779	25.564	0	0	5,000
2021/03/17	R186	06/05/2021	7.60	Call	Bond Future	1,711.3100		1.7113	1,495.4200	1.4954	(12.615)	0	0	5,000
2021/03/17	R186	06/05/2021			Bond Future	7.4092		118.0353	7.4939	117.6203	1.142	0.0000	0.0000	107,144
2021/03/17	R186	06/05/2021	10.78	Call	Bond Future	15,148.7300		15.1487	14,733.7400	14.7337	(2.739)	0	0	0
2021/03/17	R186	06/05/2021	10.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/17	R186	06/05/2021	7.30	Call	Bond Future	929.4900		0.9295	793.4000	0.7934	(14.641)	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
2021/03/17	R186	06/05/2021	7.30	Put	Bond Future	1,467.8400	1.4678	1,746.7400	1.7467	19.001	0	0	15,177
2021/03/17	R186	05/08/2021	8.62	Call	Bond Future	5,111.8800	5.1119	4,843.4700	4.8435	(5.251)	0	0	0
2021/03/17	R186	05/08/2021	8.62	Put	Bond Future	450.5200	0.4505	603.2600	0.6033	33.903	0	0	0
2021/03/17	R186	05/08/2021	8.61	Call	Bond Future	5,074.3700	5.0744	4,808.6500	4.8087	(5.237)	0	0	0
2021/03/17	R186	05/08/2021	8.61	Put	Bond Future	457.3500	0.4573	612.7800	0.6128	33.985	0	0	0
2021/03/17	R186	05/08/2021			Bond Future	7.5959	114.0390	7.6862	113.6178	1.189	0.0000	0.0000	0
2021/03/17	R186	05/08/2021	8.63	Call	Bond Future	5,149.6200	5.1496	4,878.3700	4.8784	(5.267)	0	0	0
2021/03/17	R186	05/08/2021	8.63	Put	Bond Future	443.9600	0.4440	593.8600	0.5939	33.764	0	0	0
2021/03/17	R186	04/11/2021	8.10	Call	Bond Future	3,110.3000	3.1103	3,024.1300	3.0241	(2.770)	0	0	0
2021/03/17	R186	04/11/2021	8.10	Put	Bond Future	1,707.3200	1.7073	2,048.2600	2.0483	19.969	0	0	0
2021/03/17	R186	04/11/2021	8.09	Call	Bond Future	3,083.7300	3.0837	2,998.3000	2.9983	(2.770)	0	0	0
2021/03/17	R186	04/11/2021	8.09	Put	Bond Future	1,724.4900	1.7245	2,066.1700	2.0662	19.813	0	0	0
2021/03/17	R186	04/11/2021			Bond Future	7.7817	115.3192	7.8781	114.8920	1.238	0.0000	0.0000	0
2021/03/17	R186	04/11/2021	8.11	Call	Bond Future	3,136.9800	3.1370	3,050.0800	3.0501	(2.770)	0	0	0
2021/03/17	R186	04/11/2021	8.11	Put	Bond Future	1,690.2700	1.6903	2,030.4800	2.0305	20.128	0	0	0
2021/03/17	R186	03/02/2022	7.30	Call	Bond Future	1,481.3900	1.4814	1,476.3200	1.4763	(0.342)	0	0	0
2021/03/17	R186	03/02/2022	7.30	Put	Bond Future	4,422.4500	4.4225	4,850.0400	4.8500	9.669	0	0	0
2021/03/17	R186	03/02/2022			Bond Future	7.9868	111.3634	8.0898	110.9308	1.289	0.0000	0.0000	0
2021/03/17	R186	03/02/2022	7.28	Call	Bond Future	1,453.6100	1.4536	1,447.1100	1.4471	(0.447)	0	0	0
2021/03/17	R186	03/02/2022	7.28	Put	Bond Future	4,481.7800	4.4818	4,907.9400	4.9079	9.509	0	0	0
2021/03/17	R186	03/02/2022	7.29	Call	Bond Future	1,467.4500	1.4675	1,461.8600	1.4619	(0.381)	0	0	0
2021/03/17	R186	03/02/2022	7.29	Put	Bond Future	4,452.0600	4.4521	4,879.1300	4.8791	9.593	0	0	0
2021/03/17	R197	06/05/2021			Bond Future	319.3916	319.3916	319.4574	319.4574	0.021	0.0000	0.0000	2,774
2021/03/17	R197	05/08/2021			Bond Future	314.9434	314.9434	315.0054	315.0054	0.020	0.0000	0.0000	0
2021/03/17	R197	04/11/2021			Bond Future	318.5520	318.5520	318.6114	318.6114	0.019	0.0000	0.0000	0
2021/03/17	R197	03/02/2022			Bond Future	314.1884	314.1884	314.2469	314.2469	0.019	0.0000	0.0000	0
2021/03/17	R202	06/05/2021			Bond Future	228.2147	228.2147	228.2642	228.2642	0.022	0.0000	0.0000	9,157
2021/03/17	R202	05/08/2021			Bond Future	226.5041	226.5041	226.5509	226.5509	0.021	0.0000	0.0000	0
2021/03/17	R202	04/11/2021			Bond Future	229.0990	229.0990	229.1440	229.1440	0.020	0.0000	0.0000	0
2021/03/17	R202	03/02/2022			Bond Future	227.4836	227.4836	227.5282	227.5282	0.020	0.0000	0.0000	0
2021/03/17	R209	06/05/2021	12.23	Call	Bond Future	7,533.8000	7.5338	7,124.8500	7.1249	(5.428)	0	0	0
2021/03/17	R209	06/05/2021	12.23	Put	Bond Future	114.6300	0.1146	182.9600	0.1830	59.609	0	0	0
2021/03/17	R209	06/05/2021	12.22	Call	Bond Future	7,490.2800	7.4903	7,082.5300	7.0825	(5.444)	0	0	0
2021/03/17	R209	06/05/2021	12.22	Put	Bond Future	117.5100	0.1175	187.0400	0.1870	59.169	0	0	0
2021/03/17	R209	06/05/2021	9.50	Put	Bond Future	7,596.9100	7.5969	8,083.0600	8.0831	6.399	0	0	0
2021/03/17	R209	06/05/2021	9.50	Call	Bond Future	86.9200	0.0869	95.7900	0.0958	10.205	0	0	2,150
2021/03/17	R209	06/05/2021	10.35	Call	Bond Future	829.4600	0.8295	822.4100	0.8224	(0.850)	0	0	500
2021/03/17	R209	06/05/2021	9.75	Put	Bond Future	6,117.9500	6.1179	6,603.4800	6.6035	7.936	0	0	0
2021/03/17	R209	06/05/2021	9.75	Call	Bond Future	186.0700	0.1861	194.3200	0.1943	4.434	0	0	4,050
2021/03/17	R209	06/05/2021	11.00	Call	Bond Future	2,497.0300	2.4970	2,358.2700	2.3583	(5.557)	0	0	0
2021/03/17	R209	06/05/2021	11.00	Put	Bond Future	1,211.3300	1.2113	1,549.8500	1.5499	27.946	0	0	3,500
2021/03/17	R209	06/05/2021	10.00	Put	Bond Future	4,763.8700	4.7639	5,253.7200	5.2537	10.283	0	0	0
2021/03/17	R209	06/05/2021	10.00	Call	Bond Future	363.1800	0.3632	375.7500	0.3758	3.461	0	0	0
2021/03/17	R209	06/05/2021	12.25	Call	Bond Future	7,620.8600	7.6209	7,209.5700	7.2096	(5.397)	0	0	0
2021/03/17	R209	06/05/2021	12.25	Put	Bond Future	109.0400	0.1090	175.0300	0.1750	60.519	0	0	8,350

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
2021/03/17	R209	06/05/2021			Bond Future	10.7633	67.5583	10.8504	67.0810	0.809	0.0000	0.0000	26,595
2021/03/17	R209	06/05/2021	12.24	Call	Bond Future	7,577.3300	7.5773	7,167.2100	7.1672	(5.412)	0	0	0
2021/03/17	R209	06/05/2021	12.24	Put	Bond Future	111.8000	0.1118	178.9600	0.1790	60.072	0	0	0
2021/03/17	R209	06/05/2021	10.35	Put	Bond Future	3,162.3000	3.1623	3,632.5300	3.6325	14.870	0	0	0
2021/03/17	R209	06/05/2021	10.60	Call	Bond Future	1,349.5000	1.3495	1,301.1100	1.3011	(3.586)	0	0	0
2021/03/17	R209	06/05/2021	10.60	Put	Bond Future	2,257.4000	2.2574	2,686.2900	2.6863	18.999	0	0	5,250
2021/03/17	R209	06/05/2021	11.60	Call	Bond Future	4,804.9300	4.8049	4,532.4400	4.5324	(5.671)	0	0	0
2021/03/17	R209	06/05/2021	11.60	Put	Bond Future	417.0700	0.4171	621.8600	0.6219	49.102	0	0	3,750
2021/03/17	R209	06/05/2021	10.25	Put	Bond Future	3,580.2300	3.5802	4,061.1900	4.0612	13.434	0	0	0
2021/03/17	R209	06/05/2021	10.25	Call	Bond Future	665.4000	0.6654	669.0800	0.6691	0.553	0	0	5,325
2021/03/17	R209	06/05/2021	11.25	Call	Bond Future	3,388.3100	3.3883	3,196.5100	3.1965	(5.661)	0	0	0
2021/03/17	R209	06/05/2021	11.25	Put	Bond Future	783.3900	0.7834	1,068.8700	1.0689	36.442	0	0	9,150
2021/03/17	R209	05/08/2021	11.81	Call	Bond Future	5,617.5900	5.6176	5,494.2500	5.4942	(2.196)	0	0	0
2021/03/17	R209	05/08/2021	11.81	Put	Bond Future	1,277.2400	1.2772	1,637.5200	1.6375	28.208	0	0	0
2021/03/17	R209	05/08/2021			Bond Future	10.9602	68.2938	11.0508	67.8102	0.827	0.0000	0.0000	0
2021/03/17	R209	05/08/2021	11.80	Call	Bond Future	5,581.0200	5.5810	5,459.3300	5.4593	(2.180)	0	0	0
2021/03/17	R209	05/08/2021	11.80	Put	Bond Future	1,289.3000	1.2893	1,651.2300	1.6512	28.072	0	0	0
2021/03/17	R209	05/08/2021	11.79	Call	Bond Future	5,544.4900	5.5445	5,424.3100	5.4243	(2.168)	0	0	0
2021/03/17	R209	05/08/2021	11.79	Put	Bond Future	1,301.4600	1.3015	1,664.9000	1.6649	27.926	0	0	0
2021/03/17	R209	04/11/2021	10.50	Call	Bond Future	2,110.9100	2.1109	2,179.8800	2.1799	3.267	0	0	0
2021/03/17	R209	04/11/2021	12.00	Call	Bond Future	6,239.9500	6.2400	6,132.6900	6.1327	(1.719)	0	0	0
2021/03/17	R209	04/11/2021	12.00	Put	Bond Future	2,032.1700	2.0322	2,414.7600	2.4148	18.827	0	0	6,500
2021/03/17	R209	04/11/2021	12.19	Call	Bond Future	6,893.4900	6.8935	6,760.9600	6.7610	(1.923)	0	0	0
2021/03/17	R209	04/11/2021	12.19	Put	Bond Future	1,793.5800	1.7936	2,150.9000	2.1509	19.922	0	0	0
2021/03/17	R209	04/11/2021	12.17	Call	Bond Future	6,824.0800	6.8241	6,694.1700	6.6942	(1.904)	0	0	0
2021/03/17	R209	04/11/2021			Bond Future	11.1555	65.9197	11.2497	65.4299	0.845	0.0000	0.0000	2,255
2021/03/17	R209	04/11/2021	10.50	Put	Bond Future	5,670.1900	5.6702	6,229.0100	6.2290	9.855	0	0	6,500
2021/03/17	R209	04/11/2021	9.50	Put	Bond Future	10,283.8300	10.2838	10,858.2800	10.8583	5.586	0	0	0
2021/03/17	R209	04/11/2021	9.50	Call	Bond Future	742.1400	0.7421	826.7400	0.8267	11.399	0	0	4,750
2021/03/17	R209	04/11/2021	12.18	Call	Bond Future	6,858.7700	6.8588	6,727.5500	6.7275	(1.913)	0	0	0
2021/03/17	R209	04/11/2021	12.18	Put	Bond Future	1,805.3400	1.8053	2,163.9700	2.1640	19.865	0	0	0
2021/03/17	R209	04/11/2021	12.17	Put	Bond Future	1,817.1800	1.8172	2,177.1200	2.1771	19.808	0	0	0
2021/03/17	R209	03/02/2022	11.03	Call	Bond Future	3,460.3700	3.4604	3,643.3900	3.6434	5.289	0	0	0
2021/03/17	R209	03/02/2022	11.03	Put	Bond Future	5,173.8200	5.1738	5,852.7400	5.8527	13.122	0	0	0
2021/03/17	R209	03/02/2022	11.02	Call	Bond Future	3,436.4800	3.4365	3,620.2700	3.6203	5.348	0	0	0
2021/03/17	R209	03/02/2022	11.02	Put	Bond Future	5,202.8100	5.2028	5,882.5000	5.8825	13.064	0	0	0
2021/03/17	R209	03/02/2022			Bond Future	11.3603	66.6781	11.4583	66.1822	0.862	0.0000	0.0000	0
2021/03/17	R209	03/02/2022	11.04	Call	Bond Future	3,484.3300	3.4843	3,666.3400	3.6663	5.224	0	0	0
2021/03/17	R209	03/02/2022	11.04	Put	Bond Future	5,144.9500	5.1450	5,822.8600	5.8229	13.176	0	0	0
2021/03/17	R210	06/05/2021			Bond Future	199.0382	199.0382	199.0649	199.0649	0.013	0.0000	0.0000	1,217
2021/03/17	R210	05/08/2021			Bond Future	201.2544	201.2544	201.2785	201.2785	0.012	0.0000	0.0000	0
2021/03/17	R210	04/11/2021			Bond Future	200.8194	200.8194	200.8416	200.8416	0.011	0.0000	0.0000	0
2021/03/17	R210	03/02/2022			Bond Future	203.1751	203.1751	203.1966	203.1966	0.011	0.0000	0.0000	0
2021/03/17	R212	06/05/2021			Bond Future	171.3217	171.3217	171.3171	171.3171	(0.003)	0.0000	0.0000	2,933
2021/03/17	R212	05/08/2021			Bond Future	170.8973	170.8973	170.8902	170.8902	(0.004)	0.0000	0.0000	0
2021/03/17	R212	04/11/2021			Bond Future	172.8553	172.8553	172.8464	172.8464	(0.005)	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
2021/03/17	R213	06/05/2021	11.91	Call	Bond Future	11,272.9000	11.2729	10,457.3300	10.4573	(7.235)	0	0	0
2021/03/17	R213	06/05/2021	11.91	Put	Bond Future	5.0500	0.0051	13.4600	0.0135	166.535	0	0	0
2021/03/17	R213	06/05/2021			Bond Future	9.6753	84.6483	9.8250	83.8243	1.547	0.0000	0.0000	9,543
2021/03/17	R213	06/05/2021	11.90	Call	Bond Future	11,227.3200	11.2273	10,412.0000	10.4120	(7.262)	0	0	0
2021/03/17	R213	06/05/2021	11.90	Put	Bond Future	5.2500	0.0053	13.9100	0.0139	164.952	0	0	0
2021/03/17	R213	06/05/2021	11.89	Call	Bond Future	11,181.7000	11.1817	10,366.6500	10.3666	(7.289)	0	0	0
2021/03/17	R213	06/05/2021	11.89	Put	Bond Future	5.4500	0.0055	14.3800	0.0144	163.853	0	0	0
2021/03/17	R213	05/08/2021	10.14	Put	Bond Future	1,996.2200	1.9962	2,534.5000	2.5345	26.965	0	0	0
2021/03/17	R213	05/08/2021	9.34	Put	Bond Future	4,329.5900	4.3296	5,059.2700	5.0593	16.853	0	0	0
2021/03/17	R213	05/08/2021	9.34	Call	Bond Future	1,367.5700	1.3676	1,263.0700	1.2631	(7.641)	0	0	0
2021/03/17	R213	05/08/2021	10.85	Call	Bond Future	5,926.0900	5.9261	5,462.7600	5.4628	(7.818)	0	0	0
2021/03/17	R213	05/08/2021	10.85	Put	Bond Future	913.3300	0.9133	1,284.1800	1.2842	40.604	0	0	0
2021/03/17	R213	05/08/2021	10.84	Call	Bond Future	5,886.4500	5.8864	5,425.6200	5.4256	(7.829)	0	0	0
2021/03/17	R213	05/08/2021	10.84	Put	Bond Future	923.2300	0.9232	1,296.5800	1.2966	40.440	0	0	0
2021/03/17	R213	05/08/2021			Bond Future	9.8786	85.5697	10.0348	84.7356	1.582	0.0000	0.0000	0
2021/03/17	R213	05/08/2021	10.78	Call	Bond Future	5,650.7500	5.6508	5,204.3200	5.2043	(7.900)	0	0	0
2021/03/17	R213	05/08/2021	10.78	Put	Bond Future	985.6500	0.9856	1,373.4000	1.3734	39.340	0	0	0
2021/03/17	R213	05/08/2021	10.14	Call	Bond Future	3,385.8800	3.3859	3,089.9800	3.0900	(8.739)	0	0	0
2021/03/17	R213	05/08/2021	10.86	Call	Bond Future	5,965.6400	5.9656	5,499.9700	5.5000	(7.806)	0	0	0
2021/03/17	R213	05/08/2021	10.86	Put	Bond Future	903.3800	0.9034	1,271.8900	1.2719	40.792	0	0	0
2021/03/17	R213	04/11/2021	11.10	Put	Bond Future	1,509.9600	1.5100	1,956.5600	1.9566	29.577	0	0	0
2021/03/17	R213	04/11/2021	11.11	Call	Bond Future	6,636.7100	6.6367	6,233.9100	6.2339	(6.069)	0	0	0
2021/03/17	R213	04/11/2021	11.09	Put	Bond Future	1,521.2800	1.5213	1,973.1500	1.9731	29.703	0	0	0
2021/03/17	R213	04/11/2021			Bond Future	10.0825	82.9999	10.2455	82.1555	1.617	0.0000	0.0000	0
2021/03/17	R213	04/11/2021	11.10	Call	Bond Future	6,600.2300	6.6002	6,202.4400	6.2024	(6.027)	0	0	0
2021/03/17	R213	04/11/2021	11.11	Put	Bond Future	1,498.4900	1.4985	1,940.0800	1.9401	29.469	0	0	0
2021/03/17	R213	04/11/2021	11.09	Call	Bond Future	6,563.5700	6.5636	6,171.0500	6.1711	(5.980)	0	0	0
2021/03/17	R213	03/02/2022	8.80	Put	Bond Future	9,197.9900	9.1980	10,077.4300	10.0774	9.561	0	0	0
2021/03/17	R213	03/02/2022	8.80	Call	Bond Future	1,123.0800	1.1231	1,147.9600	1.1480	2.215	0	0	102
2021/03/17	R213	03/02/2022	9.58	Put	Bond Future	5,996.8900	5.9969	6,861.4300	6.8614	14.416	0	0	200
2021/03/17	R213	03/02/2022	8.63	Put	Bond Future	10,002.6800	10.0027	10,888.9300	10.8889	8.860	0	0	0
2021/03/17	R213	03/02/2022	8.63	Call	Bond Future	950.4200	0.9504	982.1100	0.9821	3.334	0	0	200
2021/03/17	R213	03/02/2022	9.98	Call	Bond Future	3,100.8300	3.1008	3,052.4100	3.0524	(1.562)	0	0	0
2021/03/17	R213	03/02/2022	9.98	Put	Bond Future	4,753.4200	4.7534	5,559.5600	5.5596	16.959	0	0	0
2021/03/17	R213	03/02/2022			Bond Future	10.3029	83.9544	10.4732	83.0999	1.653	0.0000	0.0000	0
2021/03/17	R213	03/02/2022	10.25	Call	Bond Future	3,768.7700	3.7688	3,673.2600	3.6733	(2.534)	0	0	0
2021/03/17	R213	03/02/2022	10.25	Put	Bond Future	4,036.4800	4.0365	4,795.5300	4.7955	18.805	0	0	102
2021/03/17	R213	03/02/2022	9.76	Call	Bond Future	2,606.2300	2.6062	2,591.7500	2.5918	(0.556)	0	0	0
2021/03/17	R213	03/02/2022	9.76	Put	Bond Future	5,409.8700	5.4099	6,249.9500	6.2500	15.529	0	0	102
2021/03/17	R213	03/02/2022	10.15	Call	Bond Future	3,513.9600	3.5140	3,436.4700	3.4365	(2.205)	0	0	0
2021/03/17	R213	03/02/2022	10.15	Put	Bond Future	4,291.0600	4.2911	5,068.1300	5.0681	18.109	0	0	200
2021/03/17	R213	03/02/2022	9.58	Call	Bond Future	2,236.0600	2.2361	2,246.0400	2.2460	0.446	0	0	0
2021/03/17	R213	03/02/2022	9.97	Call	Bond Future	3,077.4200	3.0774	3,030.8200	3.0308	(1.514)	0	0	0
2021/03/17	R213	03/02/2022	9.97	Put	Bond Future	4,781.8800	4.7819	5,589.8400	5.5898	16.896	0	0	0
2021/03/17	R213	03/02/2022	9.96	Call	Bond Future	3,054.1000	3.0541	3,009.0000	3.0090	(1.477)	0	0	0
2021/03/17	R213	03/02/2022	9.96	Put	Bond Future	4,810.4800	4.8105	5,619.9400	5.6199	16.827	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
2021/03/17	R214	06/05/2021	12.26	Call	Bond Future	5,988.4100	5.9884	5,637.1300	5.6371	(5.866)	0	0	0
2021/03/17	R214	06/05/2021	12.26	Put	Bond Future	303.5400	0.3035	438.8000	0.4388	44.561	0	0	0
2021/03/17	R214	06/05/2021	12.25	Call	Bond Future	5,947.2500	5.9473	5,597.7800	5.5978	(5.876)	0	0	0
2021/03/17	R214	06/05/2021	12.25	Put	Bond Future	309.8900	0.3099	446.9600	0.4470	44.232	0	0	0
2021/03/17	R214	06/05/2021			Bond Future	11.1513	64.4032	11.2398	63.9166	0.794	0.0000	0.0000	14,035
2021/03/17	R214	06/05/2021	12.27	Call	Bond Future	6,029.6000	6.0296	5,676.5500	5.6765	(5.855)	0	0	0
2021/03/17	R214	06/05/2021	12.27	Put	Bond Future	297.2900	0.2973	430.7800	0.4308	44.902	0	0	0
2021/03/17	R214	05/08/2021	12.03	Put	Bond Future	1,623.3700	1.6234	2,039.1200	2.0391	25.610	0	0	0
2021/03/17	R214	05/08/2021	12.01	Call	Bond Future	5,057.6400	5.0576	4,983.6500	4.9837	(1.463)	0	0	0
2021/03/17	R214	05/08/2021			Bond Future	11.3475	65.1042	11.4397	64.6115	0.812	0.0000	0.0000	0
2021/03/17	R214	05/08/2021	12.02	Call	Bond Future	5,092.4100	5.0924	5,016.9400	5.0169	(1.482)	0	0	0
2021/03/17	R214	05/08/2021	12.02	Put	Bond Future	1,637.7000	1.6377	2,054.9400	2.0549	25.477	0	0	0
2021/03/17	R214	05/08/2021	12.03	Call	Bond Future	5,127.1000	5.1271	5,050.1400	5.0501	(1.501)	0	0	0
2021/03/17	R214	05/08/2021	12.01	Put	Bond Future	1,652.0100	1.6520	2,070.7300	2.0707	25.346	0	0	0
2021/03/17	R214	04/11/2021	12.47	Call	Bond Future	6,566.6100	6.5666	6,550.1600	6.5502	(0.251)	0	0	0
2021/03/17	R214	04/11/2021	12.46	Call	Bond Future	6,533.2500	6.5333	6,518.1500	6.5182	(0.231)	0	0	0
2021/03/17	R214	04/11/2021	12.46	Put	Bond Future	2,013.9300	2.0139	2,497.8100	2.4978	24.027	0	0	0
2021/03/17	R214	04/11/2021			Bond Future	11.5420	62.5569	11.6379	62.0580	0.831	0.0000	0.0000	0
2021/03/17	R214	04/11/2021	12.47	Put	Bond Future	2,001.0600	2.0011	2,483.5900	2.4836	24.114	0	0	0
2021/03/17	R214	04/11/2021	12.48	Call	Bond Future	6,599.9900	6.6000	6,582.1900	6.5822	(0.270)	0	0	0
2021/03/17	R214	04/11/2021	12.48	Put	Bond Future	1,988.2800	1.9883	2,469.4600	2.4695	24.201	0	0	0
2021/03/17	R214	03/02/2022	11.40	Put	Bond Future	5,335.9400	5.3359	6,049.4400	6.0494	13.372	0	0	0
2021/03/17	R214	03/02/2022	11.41	Call	Bond Future	3,539.6200	3.5396	3,747.3500	3.7474	5.869	0	0	0
2021/03/17	R214	03/02/2022	11.39	Put	Bond Future	5,365.3700	5.3654	6,079.8700	6.0799	13.317	0	0	0
2021/03/17	R214	03/02/2022			Bond Future	11.7494	63.2765	11.8493	62.7715	0.851	0.0000	0.0000	0
2021/03/17	R214	03/02/2022	11.40	Call	Bond Future	3,515.6000	3.5156	3,724.1000	3.7241	5.931	0	0	0
2021/03/17	R214	03/02/2022	11.41	Put	Bond Future	5,306.6500	5.3066	6,019.3800	6.0194	13.431	0	0	0
2021/03/17	R214	03/02/2022	11.39	Call	Bond Future	3,491.6500	3.4917	3,701.1500	3.7012	6.000	0	0	0
2021/03/17	R248	06/05/2021	12.36	Call	Bond Future	7,534.0400	7.5340	7,098.8800	7.0989	(5.776)	0	0	0
2021/03/17	R248	06/05/2021	12.36	Put	Bond Future	248.9600	0.2490	419.8600	0.4199	68.646	0	0	0
2021/03/17	R248	06/05/2021	10.20	Call	Bond Future	105.8600	0.1059	140.7200	0.1407	32.930	0	0	1,200
2021/03/17	R248	06/05/2021	10.80	Put	Bond Future	3,756.5200	3.7565	4,397.6000	4.3976	17.066	0	0	0
2021/03/17	R248	06/05/2021	10.80	Call	Bond Future	853.2700	0.8533	888.2900	0.8883	4.104	0	0	1,200
2021/03/17	R248	06/05/2021			Bond Future	11.2080	80.9319	11.2965	80.3259	0.790	0.0000	0.0000	137,173
2021/03/17	R248	06/05/2021	12.35	Call	Bond Future	7,481.9900	7.4820	7,049.3700	7.0494	(5.782)	0	0	0
2021/03/17	R248	06/05/2021	12.35	Put	Bond Future	254.9100	0.2549	428.3500	0.4284	68.040	0	0	0
2021/03/17	R248	06/05/2021	12.34	Call	Bond Future	7,429.9800	7.4300	6,999.9100	6.9999	(5.788)	0	0	0
2021/03/17	R248	06/05/2021	12.34	Put	Bond Future	260.9900	0.2610	436.9800	0.4370	67.432	0	0	0
2021/03/17	R248	06/05/2021	10.20	Put	Bond Future	7,632.1300	7.6321	8,273.0500	8.2730	8.398	0	0	0
2021/03/17	R248	05/08/2021	10.30	Call	Bond Future	775.6200	0.7756	850.5400	0.8505	9.659	0	0	1,300
2021/03/17	R248	05/08/2021	10.90	Put	Bond Future	5,491.0100	5.4910	6,145.7600	6.1458	11.924	0	0	0
2021/03/17	R248	05/08/2021	10.90	Call	Bond Future	1,962.8000	1.9628	2,003.7000	2.0037	2.084	0	0	1,300
2021/03/17	R248	05/08/2021	10.60	Put	Bond Future	7,001.9000	7.0019	7,683.2500	7.6833	9.731	0	0	0
2021/03/17	R248	05/08/2021	10.60	Call	Bond Future	1,255.2600	1.2553	1,322.7600	1.3228	5.377	0	0	1,300
2021/03/17	R248	05/08/2021	12.51	Put	Bond Future	1,277.7300	1.2777	1,621.0600	1.6211	26.870	0	0	0
2021/03/17	R248	05/08/2021	12.52	Call	Bond Future	8,104.1700	8.1042	7,831.6100	7.8316	(3.363)	0	0	0
2021/03/17	R248	05/08/2021	12.50	Put	Bond Future	1,291.9800	1.2920	1,637.3500	1.6374	26.732	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
2021/03/17	R248	05/08/2021			Bond Future	11.4079	81.8129	11.5005	81.1990	0.811	0.0000	0.0000	0
2021/03/17	R248	05/08/2021	10.00	Put	Bond Future	10,974.4300	10.9744	11,656.7000	11.6567	6.217	0	0	0
2021/03/17	R248	05/08/2021	10.00	Call	Bond Future	461.5900	0.4616	530.0100	0.5300	14.823	0	0	1,300
2021/03/17	R248	05/08/2021	10.30	Put	Bond Future	8,848.2400	8.8482	9,537.0100	9.5370	7.784	0	0	0
2021/03/17	R248	05/08/2021	12.51	Call	Bond Future	8,061.7900	8.0618	7,791.2700	7.7913	(3.356)	0	0	0
2021/03/17	R248	05/08/2021	12.52	Put	Bond Future	1,263.4700	1.2635	1,604.7600	1.6048	27.012	0	0	0
2021/03/17	R248	05/08/2021	12.50	Call	Bond Future	8,019.3100	8.0193	7,750.8300	7.7508	(3.348)	0	0	0
2021/03/17	R248	04/11/2021	12.85	Call	Bond Future	9,084.7800	9.0848	8,973.6900	8.9737	(1.223)	0	0	0
2021/03/17	R248	04/11/2021	12.85	Put	Bond Future	1,724.5000	1.7245	2,234.9900	2.2350	29.602	0	0	0
2021/03/17	R248	04/11/2021			Bond Future	11.6062	78.3185	11.7029	77.6969	0.833	0.0000	0.0000	0
2021/03/17	R248	04/11/2021	12.84	Call	Bond Future	9,045.9700	9.0460	8,937.0000	8.9370	(1.205)	0	0	0
2021/03/17	R248	04/11/2021	12.84	Put	Bond Future	1,739.7200	1.7397	2,252.3300	2.2523	29.465	0	0	0
2021/03/17	R248	04/11/2021	12.83	Call	Bond Future	9,007.1900	9.0072	8,900.3400	8.9003	(1.186)	0	0	0
2021/03/17	R248	04/11/2021	12.83	Put	Bond Future	1,755.0500	1.7550	2,269.7800	2.2698	29.329	0	0	0
2021/03/17	R248	03/02/2022	11.48	Call	Bond Future	3,935.9800	3.9360	4,215.6200	4.2156	7.105	0	0	0
2021/03/17	R248	03/02/2022	11.49	Put	Bond Future	6,076.4700	6.0765	6,983.9900	6.9840	14.935	0	0	0
2021/03/17	R248	03/02/2022	11.47	Call	Bond Future	3,906.9500	3.9069	4,187.8400	4.1878	7.189	0	0	0
2021/03/17	R248	03/02/2022			Bond Future	11.8184	79.2195	11.9195	78.5903	0.855	0.0000	0.0000	0
2021/03/17	R248	03/02/2022	11.48	Put	Bond Future	6,112.9700	6.1130	7,021.7600	7.0218	14.867	0	0	0
2021/03/17	R248	03/02/2022	11.49	Call	Bond Future	3,965.4000	3.9654	4,243.7700	4.2438	7.020	0	0	0
2021/03/17	R248	03/02/2022	11.47	Put	Bond Future	6,149.9700	6.1500	7,060.0100	7.0600	14.797	0	0	0

Total

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