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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/03/2021 TO 18/03/2021

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
2021/03/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	2025	06/05/2021		Bond Future	150.2960	150.2960	150.3522	150.3522	0.037	0.0000	0.0000	8,205
2021/03/18	2025	05/08/2021		Bond Future	150.4368	150.4368	150.4931	150.4931	0.037	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
2021/03/18	2025	04/11/2021			Bond Future	152.1586	152.1586	152.2152	152.2152	0.037	0.0000	0.0000	0
2021/03/18	2025	03/02/2022			Bond Future	152.3850	152.3850	152.4420	152.4420	0.037	0.0000	0.0000	0
2021/03/18	2029	06/05/2021			Bond Future	107.4768	107.4768	107.4808	107.4808	0.004	0.0000	0.0000	2,879
2021/03/18	2029	05/08/2021			Bond Future	108.6719	108.6719	108.6756	108.6756	0.003	0.0000	0.0000	0
2021/03/18	2029	04/11/2021			Bond Future	108.7651	108.7651	108.7685	108.7685	0.003	0.0000	0.0000	0
2021/03/18	2029	03/02/2022			Bond Future	110.0403	110.0403	110.0437	110.0437	0.003	0.0000	0.0000	0
2021/03/18	2030	06/05/2021	8.90	Call	Bond Future	545.3000	0.5453	438.6300	0.4386	(19.562)	0	0	0
2021/03/18	2030	06/05/2021	9.00	Call	Bond Future	692.7100	0.6927	565.5300	0.5655	(18.360)	0	0	0
2021/03/18	2030	06/05/2021	9.00	Put	Bond Future	3,235.3700	3.2354	3,546.3000	3.5463	9.610	0	0	5,000
2021/03/18	2030	06/05/2021	9.25	Call	Bond Future	1,171.4000	1.1714	988.0700	0.9881	(15.651)	0	0	0
2021/03/18	2030	06/05/2021	9.25	Put	Bond Future	2,296.2300	2.2962	2,551.0100	2.5510	11.096	0	0	0
2021/03/18	2030	06/05/2021	9.35	Call	Bond Future	1,412.0200	1.4120	1,205.1600	1.2052	(14.650)	0	0	0
2021/03/18	2030	06/05/2021	9.27	Put	Bond Future	2,229.8900	2.2299	2,479.9800	2.4800	11.215	0	0	0
2021/03/18	2030	06/05/2021	9.27	Call	Bond Future	1,217.2900	1.2173	1,029.2700	1.0293	(15.446)	0	0	300
2021/03/18	2030	06/05/2021	10.95	Call	Bond Future	7,882.0500	7.8821	7,456.9500	7.4570	(5.393)	0	0	0
2021/03/18	2030	06/05/2021	10.95	Put	Bond Future	64.9500	0.0650	77.9600	0.0780	20.031	0	0	300
2021/03/18	2030	06/05/2021	11.69	Put	Bond Future	5.4000	0.0054	6.6700	0.0067	23.519	0	0	0
2021/03/18	2030	06/05/2021	11.69	Call	Bond Future	11,362.4700	11.3625	10,925.6300	10.9256	(3.845)	0	0	0
2021/03/18	2030	06/05/2021	11.70	Put	Bond Future	5.2000	0.0052	6.4200	0.0064	23.462	0	0	0
2021/03/18	2030	06/05/2021	11.70	Call	Bond Future	11,408.7500	11.4088	10,971.8600	10.9719	(3.829)	0	0	0
2021/03/18	2030	06/05/2021	9.15	Call	Bond Future	959.8200	0.9598	799.6000	0.7996	(16.693)	0	0	0
2021/03/18	2030	06/05/2021	9.15	Put	Bond Future	2,648.4500	2.6485	2,926.3400	2.9263	10.493	0	0	0
2021/03/18	2030	06/05/2021	10.04	Put	Bond Future	602.9400	0.6029	694.8200	0.6948	15.239	0	0	0
2021/03/18	2030	06/05/2021	10.04	Call	Bond Future	3,780.5700	3.7806	3,434.3400	3.4343	(9.158)	0	0	0
2021/03/18	2030	06/05/2021	7.97	Call	Bond Future	25.9700	0.0260	17.5700	0.0176	(32.345)	0	0	700
2021/03/18	2030	06/05/2021	9.92	Call	Bond Future	3,294.4200	3.2944	2,967.2900	2.9673	(9.930)	0	0	0
2021/03/18	2030	06/05/2021			Bond Future	9.4519	93.6894	9.5314	93.2513	0.841	0.0000	0.0000	115,348
2021/03/18	2030	06/05/2021	8.95	Call	Bond Future	615.9000	0.6159	499.1700	0.4992	(18.953)	0	0	0
2021/03/18	2030	06/05/2021	8.95	Put	Bond Future	3,445.4700	3.4455	3,766.8500	3.7669	9.328	0	0	2,500
2021/03/18	2030	06/05/2021	8.36	Put	Bond Future	6,410.9700	6.4110	6,819.6600	6.8197	6.375	0	0	0
2021/03/18	2030	06/05/2021	8.36	Call	Bond Future	109.2000	0.1092	79.7800	0.0798	(26.941)	0	0	0
2021/03/18	2030	06/05/2021	8.86	Put	Bond Future	3,842.0600	3.8421	4,181.2400	4.1812	8.828	0	0	0
2021/03/18	2030	06/05/2021	8.86	Call	Bond Future	493.1900	0.4932	394.2600	0.3943	(20.059)	0	0	0
2021/03/18	2030	06/05/2021	8.90	Put	Bond Future	3,662.9200	3.6629	3,994.3600	3.9944	9.049	0	0	2,500
2021/03/18	2030	06/05/2021	9.35	Put	Bond Future	1,977.4600	1.9775	2,208.7100	2.2087	11.694	0	0	0
2021/03/18	2030	06/05/2021	8.77	Put	Bond Future	4,261.0200	4.2610	4,616.5800	4.6166	8.344	0	0	0
2021/03/18	2030	06/05/2021	8.77	Call	Bond Future	389.1700	0.3892	306.6200	0.3066	(21.212)	0	0	300
2021/03/18	2030	06/05/2021	11.71	Put	Bond Future	5.0000	0.0050	6.1900	0.0062	23.800	0	0	0
2021/03/18	2030	06/05/2021	11.71	Call	Bond Future	11,454.9900	11.4550	11,018.0700	11.0181	(3.814)	0	0	0
2021/03/18	2030	06/05/2021	10.74	Put	Bond Future	118.4000	0.1184	140.7500	0.1407	18.877	0	0	0
2021/03/18	2030	06/05/2021	10.74	Call	Bond Future	6,893.6500	6.8937	6,477.8900	6.4779	(6.031)	0	0	0
2021/03/18	2030	06/05/2021	7.97	Put	Bond Future	8,713.2700	8.7133	9,142.9800	9.1430	4.932	0	0	0
2021/03/18	2030	06/05/2021	9.22	Put	Bond Future	2,398.6000	2.3986	2,660.3600	2.6604	10.913	0	0	700
2021/03/18	2030	06/05/2021	9.22	Call	Bond Future	1,105.0900	1.1051	928.7400	0.9287	(15.958)	0	0	0
2021/03/18	2030	06/05/2021	9.92	Put	Bond Future	753.3900	0.7534	864.3700	0.8644	14.731	0	0	700
2021/03/18	2030	05/08/2021	9.45	Call	Bond Future	2,148.7400	2.1487	1,948.3000	1.9483	(9.328)	0	0	600

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
2021/03/18	2030	05/08/2021	12.10	Call	Bond Future	11,944.7700	11.9448	11,517.4100	11.5174	(3.578)	0	0	0
2021/03/18	2030	05/08/2021	12.10	Put	Bond Future	117.2200	0.1172	133.0900	0.1331	13.539	0	0	600
2021/03/18	2030	05/08/2021	8.83	Call	Bond Future	964.1500	0.9642	848.8600	0.8489	(11.958)	0	0	479
2021/03/18	2030	05/08/2021	10.15	Call	Bond Future	4,212.9300	4.2129	3,918.8400	3.9188	(6.981)	0	0	0
2021/03/18	2030	05/08/2021	10.30	Put	Bond Future	1,482.3300	1.4823	1,614.5300	1.6145	8.918	0	0	200
2021/03/18	2030	05/08/2021	8.78	Put	Bond Future	5,832.4100	5.8324	6,166.5900	6.1666	5.730	0	0	0
2021/03/18	2030	05/08/2021	8.78	Call	Bond Future	894.0400	0.8940	784.9900	0.7850	(12.197)	0	0	200
2021/03/18	2030	05/08/2021	7.70	Put	Bond Future	11,507.5600	11.5076	11,927.6100	11.9276	3.650	0	0	0
2021/03/18	2030	05/08/2021	10.41	Put	Bond Future	1,329.6500	1.3297	1,450.3500	1.4503	9.078	0	0	0
2021/03/18	2030	05/08/2021	10.41	Call	Bond Future	5,148.8100	5.1488	4,826.2800	4.8263	(6.264)	0	0	0
2021/03/18	2030	05/08/2021	10.42	Put	Bond Future	1,316.3600	1.3164	1,436.0500	1.4360	9.092	0	0	0
2021/03/18	2030	05/08/2021	10.42	Call	Bond Future	5,185.9700	5.1860	4,862.4300	4.8624	(6.239)	0	0	0
2021/03/18	2030	05/08/2021			Bond Future	9.6741	90.7027	9.7575	90.2595	0.861	0.0000	0.0000	0
2021/03/18	2030	05/08/2021	8.95	Put	Bond Future	5,120.7900	5.1208	5,433.2200	5.4332	6.101	0	0	0
2021/03/18	2030	05/08/2021	8.95	Call	Bond Future	1,147.5400	1.1475	1,016.7400	1.0167	(11.398)	0	0	600
2021/03/18	2030	05/08/2021	9.45	Put	Bond Future	3,355.1600	3.3552	3,597.9500	3.5980	7.236	0	0	0
2021/03/18	2030	05/08/2021	8.83	Put	Bond Future	5,617.3500	5.6174	5,945.2900	5.9453	5.838	0	0	0
2021/03/18	2030	05/08/2021	10.15	Put	Bond Future	1,718.8800	1.7189	1,868.0200	1.8680	8.677	0	0	479
2021/03/18	2030	05/08/2021	9.75	Call	Bond Future	2,934.6500	2.9346	2,692.0000	2.6920	(8.268)	0	0	0
2021/03/18	2030	05/08/2021	9.75	Put	Bond Future	2,530.9900	2.5310	2,731.5700	2.7316	7.925	0	0	479
2021/03/18	2030	05/08/2021	10.30	Call	Bond Future	4,744.0500	4.7440	4,433.0200	4.4330	(6.556)	0	0	0
2021/03/18	2030	05/08/2021	7.70	Call	Bond Future	133.7200	0.1337	110.5400	0.1105	(17.335)	0	0	200
2021/03/18	2030	05/08/2021	10.43	Put	Bond Future	1,303.3800	1.3034	1,422.0700	1.4221	9.106	0	0	0
2021/03/18	2030	05/08/2021	10.43	Call	Bond Future	5,223.4000	5.2234	4,898.8600	4.8989	(6.213)	0	0	0
2021/03/18	2030	04/11/2021	9.20	Call	Bond Future	1,859.4600	1.8595	1,700.4700	1.7005	(8.550)	0	0	1,102
2021/03/18	2030	04/11/2021	11.26	Call	Bond Future	7,882.7700	7.8828	7,525.1100	7.5251	(4.537)	0	0	0
2021/03/18	2030	04/11/2021	8.27	Put	Bond Future	9,511.6900	9.5117	9,888.2400	9.8882	3.959	0	0	0
2021/03/18	2030	04/11/2021	8.27	Call	Bond Future	644.8800	0.6449	572.9900	0.5730	(11.148)	0	0	300
2021/03/18	2030	04/11/2021	8.77	Put	Bond Future	7,163.9200	7.1639	7,498.8700	7.4989	4.676	0	0	0
2021/03/18	2030	04/11/2021	11.44	Put	Bond Future	950.9300	0.9509	1,029.7600	1.0298	8.290	0	0	300
2021/03/18	2030	04/11/2021	10.60	Call	Bond Future	5,627.0400	5.6270	5,321.3000	5.3213	(5.433)	0	0	0
2021/03/18	2030	04/11/2021	10.60	Put	Bond Future	2,036.5500	2.0366	2,179.2500	2.1793	7.007	0	0	0
2021/03/18	2030	04/11/2021	10.59	Put	Bond Future	2,051.1500	2.0512	2,194.7000	2.1947	6.999	0	0	0
2021/03/18	2030	04/11/2021			Bond Future	9.8860	91.7203	9.9731	91.2719	0.881	0.0000	0.0000	0
2021/03/18	2030	04/11/2021	9.20	Put	Bond Future	5,493.1000	5.4931	5,782.5500	5.7825	5.269	0	0	0
2021/03/18	2030	04/11/2021	11.26	Put	Bond Future	1,137.4100	1.1374	1,228.1900	1.2282	7.981	0	0	1,102
2021/03/18	2030	04/11/2021	9.90	Put	Bond Future	3,390.9200	3.3909	3,602.5600	3.6026	6.241	0	0	0
2021/03/18	2030	04/11/2021	9.90	Call	Bond Future	3,463.1600	3.4632	3,226.3600	3.2264	(6.838)	0	0	1,102
2021/03/18	2030	04/11/2021	8.77	Call	Bond Future	1,155.9500	1.1559	1,042.4600	1.0425	(9.818)	0	0	300
2021/03/18	2030	04/11/2021	11.44	Call	Bond Future	8,530.5000	8.5305	8,160.8900	8.1609	(4.333)	0	0	0
2021/03/18	2030	04/11/2021	10.61	Call	Bond Future	5,661.5000	5.6615	5,354.9000	5.3549	(5.416)	0	0	0
2021/03/18	2030	04/11/2021	10.61	Put	Bond Future	2,022.0500	2.0221	2,163.8900	2.1639	7.015	0	0	0
2021/03/18	2030	04/11/2021	10.59	Call	Bond Future	5,592.6500	5.5926	5,287.7600	5.2878	(5.452)	0	0	0
2021/03/18	2030	03/02/2022	8.39	Put	Bond Future	10,163.7900	10.1638	10,527.3500	10.5273	3.577	0	0	0
2021/03/18	2030	03/02/2022	8.39	Call	Bond Future	996.5600	0.9966	906.4300	0.9064	(9.044)	0	0	101
2021/03/18	2030	03/02/2022	9.35	Call	Bond Future	2,326.0600	2.3261	2,157.6000	2.1576	(7.242)	0	0	0
2021/03/18	2030	03/02/2022	9.35	Put	Bond Future	6,254.7400	6.2547	6,539.9700	6.5400	4.560	0	0	101
2021/03/18	2030	03/02/2022	9.45	Call	Bond Future	2,523.1100	2.5231	2,345.2900	2.3453	(7.048)	0	0	0

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2021/03/18	2030	03/02/2022	9.45	Put	Bond Future	5,926.9000	5.9269	6,202.7700	6.2028	4.655	0	0	0
2021/03/18	2030	03/02/2022			Bond Future	10.1167	88.7706	10.2081	88.3169	0.903	0.0000	0.0000	0
2021/03/18	2030	03/02/2022	9.78	Call	Bond Future	3,233.9700	3.2340	3,025.3400	3.0253	(6.451)	0	0	0
2021/03/18	2030	03/02/2022	9.78	Put	Bond Future	4,932.4600	4.9325	5,177.5200	5.1775	4.968	0	0	101
2021/03/18	2030	03/02/2022	9.43	Call	Bond Future	2,482.9000	2.4829	2,306.9600	2.3070	(7.086)	0	0	0
2021/03/18	2030	03/02/2022	9.43	Put	Bond Future	5,991.3600	5.9914	6,269.1100	6.2691	4.636	0	0	0
2021/03/18	2030	03/02/2022	9.44	Call	Bond Future	2,503.1100	2.5031	2,326.2300	2.3262	(7.066)	0	0	0
2021/03/18	2030	03/02/2022	9.44	Put	Bond Future	5,959.2200	5.9592	6,236.0300	6.2360	4.645	0	0	0
2021/03/18	2032	06/05/2021	12.12	Put	Bond Future	30.0600	0.0301	44.0100	0.0440	46.407	0	0	0
2021/03/18	2032	06/05/2021	12.12	Call	Bond Future	10,358.4200	10.3584	9,516.9500	9.5170	(8.124)	0	0	0
2021/03/18	2032	06/05/2021	12.57	Call	Bond Future	12,526.6400	12.5266	11,674.9200	11.6749	(6.799)	0	0	0
2021/03/18	2032	06/05/2021			Bond Future	10.2156	88.1683	10.3613	87.3129	1.427	0.0000	0.0000	137,650
2021/03/18	2032	06/05/2021	12.11	Put	Bond Future	30.9900	0.0310	45.3200	0.0453	46.241	0	0	0
2021/03/18	2032	06/05/2021	12.11	Call	Bond Future	10,309.6500	10.3096	9,468.5600	9.4686	(8.158)	0	0	0
2021/03/18	2032	06/05/2021	10.33	Call	Bond Future	2,272.2100	2.2722	1,798.6800	1.7987	(20.840)	0	0	736
2021/03/18	2032	06/05/2021	10.33	Put	Bond Future	1,599.6600	1.5997	1,981.5500	1.9816	23.873	0	0	0
2021/03/18	2032	06/05/2021	12.57	Put	Bond Future	6.9800	0.0070	10.6800	0.0107	53.009	0	0	736
2021/03/18	2032	06/05/2021	12.10	Put	Bond Future	31.9400	0.0319	46.6700	0.0467	46.118	0	0	0
2021/03/18	2032	06/05/2021	12.10	Call	Bond Future	10,260.8400	10.2608	9,420.1500	9.4201	(8.193)	0	0	0
2021/03/18	2032	05/08/2021	11.37	Put	Bond Future	1,303.6600	1.3037	1,523.6400	1.5236	16.874	0	0	0
2021/03/18	2032	05/08/2021	11.37	Call	Bond Future	6,432.2600	6.4323	5,787.1800	5.7872	(10.029)	0	0	0
2021/03/18	2032	05/08/2021			Bond Future	10.4364	89.1267	10.5885	88.2617	1.457	0.0000	0.0000	0
2021/03/18	2032	05/08/2021	11.35	Put	Bond Future	1,333.3900	1.3334	1,557.0900	1.5571	16.777	0	0	0
2021/03/18	2032	05/08/2021	11.35	Call	Bond Future	6,356.5600	6.3566	5,715.2000	5.7152	(10.090)	0	0	0
2021/03/18	2032	05/08/2021	11.36	Put	Bond Future	1,318.4600	1.3185	1,540.2900	1.5403	16.825	0	0	0
2021/03/18	2032	05/08/2021	11.36	Call	Bond Future	6,394.3700	6.3944	5,751.1400	5.7511	(10.059)	0	0	0
2021/03/18	2032	04/11/2021	11.70	Call	Bond Future	7,388.3000	7.3883	6,755.6400	6.7556	(8.563)	0	0	0
2021/03/18	2032	04/11/2021	11.71	Put	Bond Future	1,839.4300	1.8394	2,080.2100	2.0802	13.090	0	0	0
2021/03/18	2032	04/11/2021	11.69	Call	Bond Future	7,353.5400	7.3535	6,722.4000	6.7224	(8.583)	0	0	0
2021/03/18	2032	04/11/2021	9.83	Call	Bond Future	1,903.4900	1.9035	1,623.4700	1.6235	(14.711)	0	0	700
2021/03/18	2032	04/11/2021			Bond Future	10.6572	85.9804	10.8159	85.1055	1.489	0.0000	0.0000	0
2021/03/18	2032	04/11/2021	11.70	Put	Bond Future	1,855.2600	1.8553	2,097.5500	2.0975	13.060	0	0	0
2021/03/18	2032	04/11/2021	11.71	Call	Bond Future	7,423.1200	7.4231	6,788.9500	6.7889	(8.543)	0	0	0
2021/03/18	2032	04/11/2021	11.69	Put	Bond Future	1,871.1900	1.8712	2,115.0000	2.1150	13.030	0	0	0
2021/03/18	2032	04/11/2021	9.83	Put	Bond Future	6,670.0400	6.6700	7,264.9700	7.2650	8.919	0	0	0
2021/03/18	2032	04/11/2021	12.81	Call	Bond Future	11,545.5100	11.5455	10,778.2000	10.7782	(6.646)	0	0	0
2021/03/18	2032	04/11/2021	12.81	Put	Bond Future	650.6700	0.6507	758.3100	0.7583	16.543	0	0	700
2021/03/18	2032	04/11/2021	9.33	Put	Bond Future	8,936.4500	8.9364	9,623.6500	9.6237	7.690	0	0	0
2021/03/18	2032	04/11/2021	9.33	Call	Bond Future	1,113.8100	1.1138	926.0600	0.9261	(16.857)	0	0	700
2021/03/18	2032	03/02/2022	9.81	Call	Bond Future	2,085.8900	2.0859	1,813.1000	1.8131	(13.078)	0	0	0
2021/03/18	2032	03/02/2022	9.81	Put	Bond Future	8,185.2600	8.1853	8,797.5900	8.7976	7.481	0	0	198
2021/03/18	2032	03/02/2022	8.91	Put	Bond Future	12,586.1200	12.5861	13,323.4400	13.3234	5.858	0	0	0
2021/03/18	2032	03/02/2022	10.66	Call	Bond Future	3,964.7900	3.9648	3,544.7500	3.5448	(10.594)	0	0	0
2021/03/18	2032	03/02/2022	10.66	Put	Bond Future	5,221.9900	5.2220	5,687.0700	5.6871	8.906	0	0	97
2021/03/18	2032	03/02/2022	10.42	Call	Bond Future	3,368.0800	3.3681	2,989.6600	2.9897	(11.235)	0	0	0
2021/03/18	2032	03/02/2022	10.42	Put	Bond Future	5,956.3700	5.9564	6,463.0700	6.4631	8.507	0	0	0
2021/03/18	2032	03/02/2022	10.45	Put	Bond Future	5,860.4000	5.8604	6,361.8700	6.3619	8.557	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
2021/03/18	2032	03/02/2022	10.43	Call	Bond Future	3,391.9800	3.3920	3,011.8100	3.0118	(11.208)	0	0	0
2021/03/18	2032	03/02/2022	10.43	Put	Bond Future	5,924.2500	5.9242	6,429.2000	6.4292	8.523	0	0	0
2021/03/18	2032	03/02/2022			Bond Future	10.8914	86.9691	11.0571	86.0840	1.521	0.0000	0.0000	0
2021/03/18	2032	03/02/2022	10.14	Call	Bond Future	2,735.1600	2.7352	2,405.6800	2.4057	(12.046)	0	0	0
2021/03/18	2032	03/02/2022	10.14	Put	Bond Future	6,911.9100	6.9119	7,467.5500	7.4675	8.039	0	0	97
2021/03/18	2032	03/02/2022	9.14	Put	Bond Future	11,357.7500	11.3578	12,067.1400	12.0671	6.246	0	0	0
2021/03/18	2032	03/02/2022	9.14	Call	Bond Future	1,179.5500	1.1795	1,003.8200	1.0038	(14.898)	0	0	97
2021/03/18	2032	03/02/2022	8.91	Call	Bond Future	951.3200	0.9513	803.5200	0.8035	(15.536)	0	0	198
2021/03/18	2032	03/02/2022	10.44	Call	Bond Future	3,415.9600	3.4160	3,034.0400	3.0340	(11.180)	0	0	0
2021/03/18	2032	03/02/2022	10.44	Put	Bond Future	5,892.2600	5.8923	6,395.4600	6.3955	8.540	0	0	0
2021/03/18	2032	03/02/2022	10.45	Call	Bond Future	3,440.0200	3.4400	3,056.3700	3.0564	(11.153)	0	0	0
2021/03/18	2033	06/05/2021			Bond Future	102.3257	102.3257	102.5426	102.5426	0.212	0.0000	0.0000	9,770
2021/03/18	2033	05/08/2021			Bond Future	103.4634	103.4634	103.6825	103.6825	0.212	0.0000	0.0000	0
2021/03/18	2033	04/11/2021			Bond Future	103.4227	103.4227	103.6440	103.6440	0.214	0.0000	0.0000	0
2021/03/18	2033	03/02/2022			Bond Future	104.6352	104.6352	104.8590	104.8590	0.214	0.0000	0.0000	0
2021/03/18	2037	06/05/2021	12.42	Call	Bond Future	7,366.5900	7.3666	6,236.3700	6.2364	(15.343)	0	0	0
2021/03/18	2037	06/05/2021	12.44	Put	Bond Future	275.2900	0.2753	409.8200	0.4098	48.868	0	0	0
2021/03/18	2037	06/05/2021	12.43	Call	Bond Future	7,414.4100	7.4144	6,281.8300	6.2818	(15.275)	0	0	0
2021/03/18	2037	06/05/2021			Bond Future	11.1963	82.5798	11.4034	81.3103	1.849	0.0000	0.0000	129,815
2021/03/18	2037	06/05/2021	12.42	Put	Bond Future	287.2000	0.2872	426.4300	0.4264	48.478	0	0	0
2021/03/18	2037	06/05/2021	12.44	Call	Bond Future	7,462.2900	7.4623	6,327.3700	6.3274	(15.209)	0	0	0
2021/03/18	2037	06/05/2021	12.43	Put	Bond Future	281.1900	0.2812	418.0600	0.4181	48.675	0	0	0
2021/03/18	2037	05/08/2021	12.26	Put	Bond Future	1,796.8900	1.7969	2,177.7300	2.1777	21.194	0	0	0
2021/03/18	2037	05/08/2021	12.28	Call	Bond Future	6,647.6500	6.6476	5,739.6100	5.7396	(13.660)	0	0	0
2021/03/18	2037	05/08/2021	12.27	Put	Bond Future	1,779.1900	1.7792	2,157.3300	2.1573	21.253	0	0	0
2021/03/18	2037	05/08/2021	12.27	Call	Bond Future	6,610.6400	6.6106	5,705.2800	5.7053	(13.695)	0	0	0
2021/03/18	2037	05/08/2021			Bond Future	11.4273	79.2220	11.6433	77.9385	1.891	0.0000	0.0000	0
2021/03/18	2037	05/08/2021	12.26	Call	Bond Future	6,573.6900	6.5737	5,671.0300	5.6710	(13.731)	0	0	0
2021/03/18	2037	05/08/2021	12.28	Put	Bond Future	1,761.6200	1.7616	2,137.0800	2.1371	21.313	0	0	0
2021/03/18	2037	04/11/2021	12.82	Put	Bond Future	2,056.7100	2.0567	2,412.4600	2.4125	17.297	0	0	0
2021/03/18	2037	04/11/2021	12.83	Call	Bond Future	8,519.1300	8.5191	7,574.7800	7.5748	(11.085)	0	0	0
2021/03/18	2037	04/11/2021			Bond Future	11.6458	80.1111	11.8708	78.8130	1.932	0.0000	0.0000	0
2021/03/18	2037	04/11/2021	12.82	Call	Bond Future	8,483.9400	8.4839	7,541.6000	7.5416	(11.107)	0	0	0
2021/03/18	2037	04/11/2021	12.83	Put	Bond Future	2,040.7100	2.0407	2,394.4500	2.3944	17.334	0	0	0
2021/03/18	2037	04/11/2021	12.81	Call	Bond Future	8,448.8100	8.4488	7,508.4900	7.5085	(11.130)	0	0	0
2021/03/18	2037	04/11/2021	12.81	Put	Bond Future	2,072.8200	2.0728	2,430.5900	2.4306	17.260	0	0	0
2021/03/18	2037	03/02/2022	11.46	Call	Bond Future	4,049.1700	4.0492	3,466.4900	3.4665	(14.390)	0	0	0
2021/03/18	2037	03/02/2022	11.47	Put	Bond Future	6,458.5200	6.4585	7,186.5400	7.1865	11.272	0	0	0
2021/03/18	2037	03/02/2022	11.45	Call	Bond Future	4,023.2700	4.0233	3,443.0100	3.4430	(14.423)	0	0	0
2021/03/18	2037	03/02/2022			Bond Future	11.8809	76.7778	12.1157	75.4647	1.976	0.0000	0.0000	0
2021/03/18	2037	03/02/2022	11.46	Put	Bond Future	6,491.9300	6.4919	7,222.3800	7.2224	11.252	0	0	0
2021/03/18	2037	03/02/2022	11.47	Call	Bond Future	4,075.1500	4.0751	3,490.0400	3.4900	(14.358)	0	0	0
2021/03/18	2037	03/02/2022	11.45	Put	Bond Future	6,525.4900	6.5255	7,258.3600	7.2584	11.231	0	0	0
2021/03/18	2038	06/05/2021			Bond Future	115.4409	115.4409	115.5242	115.5242	0.072	0.0000	0.0000	7,969
2021/03/18	2038	05/08/2021			Bond Future	115.0028	115.0028	115.0867	115.0867	0.073	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
2021/03/18	2038	04/11/2021			Bond Future	116.3193	116.3193	116.4038	116.4038	0.073	0.0000	0.0000	0
2021/03/18	2038	03/02/2022			Bond Future	115.9309	115.9309	116.0163	116.0163	0.074	0.0000	0.0000	0
2021/03/18	2040	06/05/2021	10.83	Put	Bond Future	4,272.4500	4.2725	5,306.3900	5.3064	24.200	0	0	0
2021/03/18	2040	06/05/2021	10.83	Call	Bond Future	909.5500	0.9095	563.5300	0.5635	(38.043)	0	0	300
2021/03/18	2040	06/05/2021	11.58	Put	Bond Future	1,541.4800	1.5415	2,097.2600	2.0973	36.055	0	0	0
2021/03/18	2040	06/05/2021	11.58	Call	Bond Future	3,200.8600	3.2009	2,376.6800	2.3767	(25.749)	0	0	300
2021/03/18	2040	06/05/2021	12.44	Put	Bond Future	374.3900	0.3744	555.5200	0.5555	48.380	0	0	0
2021/03/18	2040	06/05/2021	12.44	Call	Bond Future	7,229.6400	7.2296	6,030.8100	6.0308	(16.582)	0	0	0
2021/03/18	2040	06/05/2021			Bond Future	11.3241	84.5416	11.5363	83.1617	1.874	0.0000	0.0000	81,831
2021/03/18	2040	06/05/2021	13.38	Call	Bond Future	11,972.1400	11.9721	10,620.7000	10.6207	(11.288)	0	0	0
2021/03/18	2040	06/05/2021	13.38	Put	Bond Future	41.5700	0.0416	70.0900	0.0701	68.607	0	0	300
2021/03/18	2040	06/05/2021	12.42	Put	Bond Future	389.9600	0.3900	577.0500	0.5770	47.977	0	0	0
2021/03/18	2040	06/05/2021	12.42	Call	Bond Future	7,130.6700	7.1307	5,937.8000	5.9378	(16.729)	0	0	0
2021/03/18	2040	06/05/2021	12.43	Put	Bond Future	382.1100	0.3821	566.2000	0.5662	48.177	0	0	0
2021/03/18	2040	06/05/2021	12.43	Call	Bond Future	7,180.1200	7.1801	5,984.2500	5.9842	(16.655)	0	0	0
2021/03/18	2040	05/08/2021	11.05	Put	Bond Future	5,558.7700	5.5588	6,451.3300	6.4513	16.057	0	0	0
2021/03/18	2040	05/08/2021	11.05	Call	Bond Future	2,258.6700	2.2587	1,756.0000	1.7560	(22.255)	0	0	900
2021/03/18	2040	05/08/2021	12.47	Call	Bond Future	7,273.8300	7.2738	6,267.5000	6.2675	(13.835)	0	0	0
2021/03/18	2040	05/08/2021	12.49	Put	Bond Future	1,705.1500	1.7051	2,088.8000	2.0888	22.499	0	0	0
2021/03/18	2040	05/08/2021	12.48	Call	Bond Future	7,316.5700	7.3166	6,307.6000	6.3076	(13.790)	0	0	0
2021/03/18	2040	05/08/2021			Bond Future	11.5506	80.9548	11.7723	79.5596	1.919	0.0000	0.0000	0
2021/03/18	2040	05/08/2021	11.55	Put	Bond Future	3,725.2600	3.7253	4,419.8700	4.4199	18.646	0	0	0
2021/03/18	2040	05/08/2021	11.55	Call	Bond Future	3,721.1800	3.7212	3,020.5600	3.0206	(18.828)	0	0	900
2021/03/18	2040	05/08/2021	14.80	Call	Bond Future	17,181.2000	17.1812	15,824.9000	15.8249	(7.894)	0	0	0
2021/03/18	2040	05/08/2021	14.80	Put	Bond Future	101.7800	0.1018	140.7100	0.1407	38.249	0	0	900
2021/03/18	2040	05/08/2021	12.47	Put	Bond Future	1,733.0500	1.7331	2,121.9500	2.1219	22.440	0	0	0
2021/03/18	2040	05/08/2021	12.49	Call	Bond Future	7,359.5200	7.3595	6,347.9400	6.3479	(13.745)	0	0	0
2021/03/18	2040	05/08/2021	12.48	Put	Bond Future	1,718.9600	1.7190	2,105.2200	2.1052	22.471	0	0	0
2021/03/18	2040	04/11/2021	12.90	Call	Bond Future	8,794.8200	8.7948	7,778.8600	7.7789	(11.552)	0	0	0
2021/03/18	2040	04/11/2021	12.90	Put	Bond Future	2,231.4100	2.2314	2,626.5100	2.6265	17.706	0	0	0
2021/03/18	2040	04/11/2021	12.89	Call	Bond Future	8,758.2400	8.7582	7,744.4900	7.7445	(11.575)	0	0	0
2021/03/18	2040	04/11/2021	12.89	Put	Bond Future	2,248.7400	2.2487	2,646.0500	2.6461	17.668	0	0	0
2021/03/18	2040	04/11/2021			Bond Future	11.7648	81.8634	11.9957	80.4524	1.963	0.0000	0.0000	0
2021/03/18	2040	04/11/2021	12.91	Call	Bond Future	8,831.4400	8.8314	7,813.2700	7.8133	(11.529)	0	0	0
2021/03/18	2040	04/11/2021	12.91	Put	Bond Future	2,214.1900	2.2142	2,607.0800	2.6071	17.744	0	0	0
2021/03/18	2040	03/02/2022	11.58	Put	Bond Future	6,768.2100	6.7682	7,563.4700	7.5635	11.750	0	0	0
2021/03/18	2040	03/02/2022	11.59	Call	Bond Future	4,237.3700	4.2374	3,602.6000	3.6026	(14.980)	0	0	0
2021/03/18	2040	03/02/2022	11.57	Put	Bond Future	6,804.1200	6.8041	7,602.0700	7.6021	11.727	0	0	0
2021/03/18	2040	03/02/2022			Bond Future	11.9950	78.3001	12.2361	76.8727	2.011	0.0000	0.0000	0
2021/03/18	2040	03/02/2022	11.58	Call	Bond Future	4,210.1900	4.2102	3,578.1000	3.5781	(15.013)	0	0	0
2021/03/18	2040	03/02/2022	11.59	Put	Bond Future	6,732.1800	6.7322	7,524.7600	7.5248	11.773	0	0	0
2021/03/18	2040	03/02/2022	11.57	Call	Bond Future	4,182.8100	4.1828	3,553.4100	3.5534	(15.047)	0	0	0
2021/03/18	2044	06/05/2021	11.40	Call	Bond Future	2,359.6400	2.3596	1,690.8000	1.6908	(28.345)	0	0	0
2021/03/18	2044	06/05/2021	11.40	Put	Bond Future	2,192.1400	2.1921	2,875.2800	2.8753	31.163	0	0	3,100
2021/03/18	2044	06/05/2021	11.79	Call	Bond Future	3,906.2000	3.9062	3,008.4100	3.0084	(22.984)	0	0	0
2021/03/18	2044	06/05/2021	11.79	Put	Bond Future	1,236.3500	1.2364	1,690.5400	1.6905	36.736	0	0	3,100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/03/18	2044	06/05/2021	11.10	Call	Bond Future	1,442.7600	1.4428	965.5400	0.9655	(33.077)	0	0	0
2021/03/18	2044	06/05/2021	12.43	Put	Bond Future	434.6000	0.4346	631.2900	0.6313	45.258	0	0	0
2021/03/18	2044	06/05/2021	12.43	Call	Bond Future	6,925.2800	6.9253	5,769.9900	5.7700	(16.682)	0	0	0
2021/03/18	2044	06/05/2021	12.44	Put	Bond Future	426.1100	0.4261	619.7500	0.6198	45.444	0	0	0
2021/03/18	2044	06/05/2021	12.44	Call	Bond Future	6,973.8400	6.9738	5,815.5000	5.8155	(16.610)	0	0	0
2021/03/18	2044	06/05/2021	12.50	Call	Bond Future	7,266.4600	7.2665	6,090.5700	6.0906	(16.182)	0	0	0
2021/03/18	2044	06/05/2021	12.50	Put	Bond Future	378.0600	0.3781	554.1500	0.5541	46.577	0	0	3,100
2021/03/18	2044	06/05/2021			Bond Future	11.3746	81.1805	11.5819	79.8285	1.822	0.0000	0.0000	62,084
2021/03/18	2044	06/05/2021	10.70	Put	Bond Future	5,291.2300	5.2912	6,398.3500	6.3984	20.924	0	0	0
2021/03/18	2044	06/05/2021	10.70	Call	Bond Future	601.1800	0.6012	356.3200	0.3563	(40.730)	0	0	3,100
2021/03/18	2044	06/05/2021	11.10	Put	Bond Future	3,297.0900	3.2971	4,171.8500	4.1719	26.531	0	0	3,100
2021/03/18	2044	06/05/2021	12.45	Put	Bond Future	417.7600	0.4178	608.3900	0.6084	45.631	0	0	0
2021/03/18	2044	06/05/2021	12.45	Call	Bond Future	7,022.4600	7.0225	5,861.1100	5.8611	(16.538)	0	0	0
2021/03/18	2044	06/05/2021	11.90	Call	Bond Future	4,398.8900	4.3989	3,446.1600	3.4462	(21.658)	0	0	0
2021/03/18	2044	06/05/2021	11.90	Put	Bond Future	1,047.8200	1.0478	1,447.0700	1.4471	38.103	0	0	0
2021/03/18	2044	06/05/2021	11.35	Put	Bond Future	2,353.3400	2.3533	3,068.3000	3.0683	30.381	0	0	0
2021/03/18	2044	06/05/2021	11.35	Call	Bond Future	2,189.8800	2.1899	1,552.8600	1.5529	(29.089)	0	0	3,100
2021/03/18	2044	05/08/2021	12.61	Put	Bond Future	1,600.9000	1.6009	1,955.6700	1.9557	22.161	0	0	0
2021/03/18	2044	05/08/2021	12.61	Call	Bond Future	7,678.4800	7.6785	6,666.3000	6.6663	(13.182)	0	0	0
2021/03/18	2044	05/08/2021	12.60	Put	Bond Future	1,617.1000	1.6171	1,974.5000	1.9745	22.101	0	0	0
2021/03/18	2044	05/08/2021			Bond Future	11.5927	77.6823	11.8093	76.3154	1.868	0.0000	0.0000	0
2021/03/18	2044	05/08/2021	12.59	Put	Bond Future	1,633.4400	1.6334	1,993.4700	1.9935	22.041	0	0	0
2021/03/18	2044	05/08/2021	12.59	Call	Bond Future	7,599.5600	7.5996	6,592.6400	6.5926	(13.250)	0	0	0
2021/03/18	2044	05/08/2021	12.60	Call	Bond Future	7,638.9900	7.6390	6,629.4400	6.6294	(13.216)	0	0	0
2021/03/18	2044	04/11/2021	12.91	Call	Bond Future	8,710.5900	8.7106	7,719.7400	7.7197	(11.375)	0	0	0
2021/03/18	2044	04/11/2021	12.91	Put	Bond Future	2,298.9200	2.2989	2,690.5400	2.6905	17.035	0	0	0
2021/03/18	2044	04/11/2021			Bond Future	11.7985	78.5542	12.0242	77.1717	1.913	0.0000	0.0000	0
2021/03/18	2044	04/11/2021	12.90	Call	Bond Future	8,674.6700	8.6747	7,685.9800	7.6860	(11.397)	0	0	0
2021/03/18	2044	04/11/2021	12.90	Put	Bond Future	2,316.4800	2.3165	2,710.2600	2.7103	16.999	0	0	0
2021/03/18	2044	04/11/2021	12.89	Call	Bond Future	8,638.8000	8.6388	7,652.2600	7.6523	(11.420)	0	0	0
2021/03/18	2044	04/11/2021	12.89	Put	Bond Future	2,334.1600	2.3342	2,730.0900	2.7301	16.962	0	0	0
2021/03/18	2044	03/02/2022	11.59	Call	Bond Future	4,200.8200	4.2008	3,581.9500	3.5819	(14.732)	0	0	0
2021/03/18	2044	03/02/2022	11.59	Put	Bond Future	6,867.0900	6.8671	7,646.6400	7.6466	11.352	0	0	0
2021/03/18	2044	03/02/2022	11.60	Call	Bond Future	4,228.1800	4.2282	3,606.6700	3.6067	(14.699)	0	0	0
2021/03/18	2044	03/02/2022	11.60	Put	Bond Future	6,830.5500	6.8305	7,607.4600	7.6075	11.374	0	0	0
2021/03/18	2044	03/02/2022			Bond Future	12.0195	75.0780	12.2554	73.6795	1.962	0.0000	0.0000	0
2021/03/18	2044	03/02/2022	11.61	Call	Bond Future	4,255.6300	4.2556	3,631.4800	3.6315	(14.666)	0	0	0
2021/03/18	2044	03/02/2022	11.61	Put	Bond Future	6,794.1900	6.7942	7,568.4600	7.5685	11.396	0	0	0
2021/03/18	2046	06/05/2021			Bond Future	103.8117	103.8117	103.8177	103.8177	0.006	0.0000	0.0000	14,893
2021/03/18	2046	05/08/2021			Bond Future	104.9661	104.9661	104.9719	104.9719	0.005	0.0000	0.0000	0
2021/03/18	2046	04/11/2021			Bond Future	104.3597	104.3597	104.3652	104.3652	0.005	0.0000	0.0000	0
2021/03/18	2046	03/02/2022			Bond Future	105.5834	105.5834	105.5890	105.5890	0.005	0.0000	0.0000	0
2021/03/18	2050	06/05/2021			Bond Future	106.9694	106.9694	107.3758	107.3758	0.380	0.0000	0.0000	10,904
2021/03/18	2050	05/08/2021			Bond Future	106.2312	106.2312	106.6417	106.6417	0.386	0.0000	0.0000	0
2021/03/18	2050	04/11/2021			Bond Future	107.4471	107.4471	107.8620	107.8620	0.386	0.0000	0.0000	0
2021/03/18	2050	03/02/2022			Bond Future	106.7591	106.7591	107.1789	107.1789	0.393	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
2021/03/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	AL37	06/05/2021			Index Future	778.3890	778.3890	778.8330	778.8330	0.057	0.0000	0.0000	0
2021/03/18	AL37	05/08/2021			Index Future	786.7630	786.7630	787.2090	787.2090	0.057	0.0000	0.0000	0
2021/03/18	AL37	04/11/2021			Index Future	795.6710	795.6710	796.1200	796.1200	0.056	0.0000	0.0000	0
2021/03/18	AL37	03/02/2022			Index Future	804.8120	804.8120	805.2650	805.2650	0.056	0.0000	0.0000	0
2021/03/18	AL7T	06/05/2021			Index Future	858.9980	858.9980	853.1590	853.1590	(0.680)	0.0000	0.0000	0
2021/03/18	AL7T	05/08/2021			Index Future	868.2390	868.2390	862.3340	862.3340	(0.680)	0.0000	0.0000	0
2021/03/18	AL7T	04/11/2021			Index Future	878.0700	878.0700	872.0950	872.0950	(0.680)	0.0000	0.0000	0
2021/03/18	AL7T	03/02/2022			Index Future	888.1570	888.1570	882.1130	882.1130	(0.681)	0.0000	0.0000	0
2021/03/18	ALBI	06/05/2021			Index Future	753.8280	753.8280	747.1940	747.1940	(0.880)	0.0000	0.0000	299
2021/03/18	ALBI	05/08/2021			Index Future	761.9380	761.9380	755.2300	755.2300	(0.880)	0.0000	0.0000	0
2021/03/18	ALBI	04/11/2021			Index Future	770.5650	770.5650	763.7790	763.7790	(0.881)	0.0000	0.0000	0
2021/03/18	ALBI	03/02/2022			Index Future	779.4170	779.4170	772.5520	772.5520	(0.881)	0.0000	0.0000	0
2021/03/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	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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2021/03/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/03/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/03/18	ES33	06/05/2021			Bond Future	11.8751	73.1646	12.0562	72.2540	1.525	0.0000	0.0000	350
2021/03/18	ES33	05/08/2021			Bond Future	12.1454	73.9599	12.3346	73.0392	1.558	0.0000	0.0000	0
2021/03/18	ES33	04/11/2021			Bond Future	12.4180	71.0138	12.6156	70.0825	1.591	0.0000	0.0000	0
2021/03/18	ES33	03/02/2022			Bond Future	12.7110	71.8303	12.9177	70.8883	1.626	0.0000	0.0000	0
2021/03/18	ES42	06/05/2021			Bond Future	12.3844	71.5246	12.5915	70.3815	1.673	0.0000	0.0000	4,779
2021/03/18	ES42	05/08/2021			Bond Future	12.6418	72.3026	12.8587	71.1468	1.716	0.0000	0.0000	0
2021/03/18	ES42	04/11/2021			Bond Future	12.9038	68.8554	13.1311	67.6865	1.762	0.0000	0.0000	0
2021/03/18	ES42	03/02/2022			Bond Future	13.1757	69.6477	13.4140	68.4652	1.809	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
2021/03/18	GOVI	06/05/2021	678.67	Call	GOVI	663,900.0000	66.3900	599,830.0000	59.9830	(9.651)	0	0	0
2021/03/18	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	06/05/2021	678.68	Call	GOVI	663,800.0000	66.3800	599,730.0000	59.9730	(9.652)	0	0	0
2021/03/18	GOVI	06/05/2021			GOVI	745.0600	745.0600	738.6530	738.6530	(0.860)	0.0000	0.0000	987
2021/03/18	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	06/05/2021	678.69	Call	GOVI	663,700.0000	66.3700	599,630.0000	59.9630	(9.653)	0	0	0
2021/03/18	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	05/08/2021	719.14	Call	GOVI	339,350.0000	33.9350	274,570.0000	27.4570	(19.089)	0	0	0
2021/03/18	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	05/08/2021	719.13	Call	GOVI	339,450.0000	33.9450	274,670.0000	27.4670	(19.084)	0	0	0
2021/03/18	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	05/08/2021			GOVI	753.0750	753.0750	746.5970	746.5970	(0.860)	0.0000	0.0000	0
2021/03/18	GOVI	05/08/2021	719.15	Call	GOVI	339,250.0000	33.9250	274,470.0000	27.4470	(19.095)	0	0	0
2021/03/18	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	04/11/2021	728.41	Call	GOVI	331,920.0000	33.1920	266,380.0000	26.6380	(19.746)	0	0	0
2021/03/18	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	04/11/2021	728.40	Call	GOVI	332,020.0000	33.2020	266,480.0000	26.6480	(19.740)	0	0	0
2021/03/18	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	04/11/2021			GOVI	761.6020	761.6020	755.0480	755.0480	(0.861)	0.0000	0.0000	0
2021/03/18	GOVI	04/11/2021	728.42	Call	GOVI	331,820.0000	33.1820	266,280.0000	26.6280	(19.752)	0	0	0
2021/03/18	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	03/02/2022	792.76	Put	GOVI	224,090.0000	22.4090	290,390.0000	29.0390	29.586	0	0	0
2021/03/18	GOVI	03/02/2022			GOVI	770.3510	770.3510	763.7210	763.7210	(0.861)	0.0000	0.0000	0
2021/03/18	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	03/02/2022	792.75	Put	GOVI	223,990.0000	22.3990	290,290.0000	29.0290	29.600	0	0	0
2021/03/18	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	GOVI	03/02/2022	792.74	Put	GOVI	223,890.0000	22.3890	290,190.0000	29.0190	29.613	0	0	0
2021/03/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/03/18	IGOV	06/05/2021			Index Future	279.6190	279.6190	279.8990	279.8990	0.100	0.0000	0.0000	897
2021/03/18	IGOV	05/08/2021			Index Future	282.6960	282.6960	282.9790	282.9790	0.100	0.0000	0.0000	0
2021/03/18	IGOV	04/11/2021			Index Future	285.9650	285.9650	286.2500	286.2500	0.100	0.0000	0.0000	0
2021/03/18	IGOV	03/02/2022			Index Future	289.3180	289.3180	289.6050	289.6050	0.099	0.0000	0.0000	0
2021/03/18	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/03/18	IS05	21/09/2021			Interest Rate Swap	89.4600	89.4600	89.4600	89.4600	0.000	0.0000	0.0000	0
2021/03/18	IS05	21/12/2021			Interest Rate Swap	90.8100	90.8100	90.8100	90.8100	0.000	0.0000	0.0000	51
2021/03/18	IS05	15/03/2022			Interest Rate Swap	90.3200	90.3200	90.3200	90.3200	0.000	0.0000	0.0000	0
2021/03/18	IS05	21/06/2022			Interest Rate Swap	90.5700	90.5700	90.5800	90.5800	0.011	0.0000	0.0000	0
2021/03/18	IS05	20/09/2022			Interest Rate Swap	93.8300	93.8300	93.8400	93.8400	0.011	0.0000	0.0000	0
2021/03/18	IS05	20/12/2022			Interest Rate Swap	94.4600	94.4600	94.4700	94.4700	0.011	0.0000	0.0000	0
2021/03/18	IS05	22/03/2023			Interest Rate Swap	87.0000	87.0000	87.0200	87.0200	0.023	0.0000	0.0000	0
2021/03/18	IS05	20/06/2023			Interest Rate Swap	92.6700	92.6700	92.6900	92.6900	0.022	0.0000	0.0000	0
2021/03/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/03/18	IS10	17/12/2025			Interest Rate Swap	81.9200	81.9200	82.0900	82.0900	0.208	0.0000	0.0000	0

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2021/03/18	IS10	16/03/2026			Interest Rate Swap	78.6000	78.6000	78.7900	78.7900	0.242	0.0000	0.0000	0
2021/03/18	IS10	15/06/2026			Interest Rate Swap	77.1400	77.1400	77.3500	77.3500	0.272	0.0000	0.0000	0
2021/03/18	IS10	21/09/2026			Interest Rate Swap	79.2700	79.2700	79.4900	79.4900	0.278	0.0000	0.0000	0
2021/03/18	IS10	21/12/2026			Interest Rate Swap	83.3500	83.3500	83.5900	83.5900	0.288	0.0000	0.0000	0
2021/03/18	IS10	15/03/2027			Interest Rate Swap	81.9500	81.9500	82.2200	82.2200	0.329	0.0000	0.0000	0
2021/03/18	IS10	21/06/2027			Interest Rate Swap	84.1200	84.1200	84.4100	84.4100	0.345	0.0000	0.0000	0
2021/03/18	IS10	20/09/2027			Interest Rate Swap	89.9900	89.9900	90.3200	90.3200	0.367	0.0000	0.0000	0
2021/03/18	IS10	20/12/2027			Interest Rate Swap	90.4900	90.4900	90.8500	90.8500	0.398	0.0000	0.0000	0
2021/03/18	IS10	22/03/2028			Interest Rate Swap	83.6600	83.6600	84.0800	84.0800	0.502	0.0000	0.0000	0
2021/03/18	IS10	20/06/2028			Interest Rate Swap	91.5500	91.5500	92.0100	92.0100	0.502	0.0000	0.0000	0
2021/03/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/03/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/03/18	JBAF	21/04/2021			Jibar Tradeable Future	3.7750	96.2250	3.7650	96.2350	(0.265)	0.0000	0.0000	0
2021/03/18	JBAF	19/05/2021			Jibar Tradeable Future	3.8000	96.2000	3.8000	96.2000	0.000	0.0000	0.0000	0
2021/03/18	JBAF	15/06/2021			Jibar Tradeable Future	3.8650	96.1350	3.8450	96.1550	(0.517)	0.0000	0.0000	0
2021/03/18	JBAF	21/07/2021			Jibar Tradeable Future	3.9000	96.1000	3.8800	96.1200	(0.513)	0.0000	0.0000	0
2021/03/18	JBAF	18/08/2021			Jibar Tradeable Future	4.0000	96.0000	3.9800	96.0200	(0.500)	0.0000	0.0000	0
2021/03/18	JBAF	15/09/2021			Jibar Tradeable Future	4.0450	95.9550	4.0150	95.9850	(0.742)	0.0000	0.0000	30,000
2021/03/18	JBAF	15/12/2021			Jibar Tradeable Future	4.3600	95.6400	4.3200	95.6800	(0.917)	0.0000	0.0000	0
2021/03/18	JBAF	16/03/2022			Jibar Tradeable Future	4.5750	95.4250	4.4650	95.5350	(2.404)	0.0000	0.0000	0
2021/03/18	JBAF	15/06/2022			Jibar Tradeable Future	4.8500	95.1500	4.8100	95.1900	(0.825)	0.0000	0.0000	471
2021/03/18	JBAF	21/09/2022			Jibar Tradeable Future	5.0500	94.9500	5.0100	94.9900	(0.792)	0.0000	0.0000	0
2021/03/18	JBAF	21/12/2022			Jibar Tradeable Future	5.3150	94.6850	5.2950	94.7050	(0.376)	0.0000	0.0000	0
2021/03/18	JBAF	15/03/2023			Jibar Tradeable Future	5.4700	94.5300	5.4400	94.5600	(0.548)	0.0000	0.0000	0
2021/03/18	R023	06/05/2021	7.58	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2021/03/18	R023	06/05/2021	7.58	Call	Bond Future	3,688.8300	3.6888	3,673.4000	3.6734	(0.418)	0	0	0
2021/03/18	R023	06/05/2021			Bond Future	5.4135	105.4697	5.4223	105.4543	0.163	0.0000	0.0000	40,647
2021/03/18	R023	06/05/2021	7.57	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2021/03/18	R023	06/05/2021	7.57	Call	Bond Future	3,672.2000	3.6722	3,656.7700	3.6568	(0.420)	0	0	0
2021/03/18	R023	06/05/2021	7.56	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2021/03/18	R023	06/05/2021	7.56	Call	Bond Future	3,655.5700	3.6556	3,640.1400	3.6401	(0.422)	0	0	0
2021/03/18	R023	05/08/2021	5.29	Put	Bond Future	750.8000	0.7508	759.5200	0.7595	1.161	0	0	0
2021/03/18	R023	05/08/2021	5.29	Call	Bond Future	293.1900	0.2932	285.9300	0.2859	(2.476)	0	0	0
2021/03/18	R023	05/08/2021	5.30	Put	Bond Future	741.7900	0.7418	750.4200	0.7504	1.163	0	0	0
2021/03/18	R023	05/08/2021	5.30	Call	Bond Future	299.2900	0.2993	291.9400	0.2919	(2.456)	0	0	0
2021/03/18	R023	05/08/2021			Bond Future	5.5939	106.6162	5.6045	106.6002	0.190	0.0000	0.0000	0
2021/03/18	R023	05/08/2021	5.31	Put	Bond Future	732.8600	0.7329	741.4000	0.7414	1.165	0	0	0
2021/03/18	R023	05/08/2021	5.31	Call	Bond Future	305.4600	0.3055	298.0200	0.2980	(2.436)	0	0	0
2021/03/18	R023	04/11/2021	4.91	Call	Bond Future	133.9200	0.1339	130.0700	0.1301	(2.875)	0	0	0
2021/03/18	R023	04/11/2021	4.91	Put	Bond Future	1,270.5400	1.2705	1,283.1200	1.2831	0.990	0	0	0
2021/03/18	R023	04/11/2021	4.90	Call	Bond Future	130.6400	0.1306	126.8600	0.1269	(2.893)	0	0	0
2021/03/18	R023	04/11/2021	4.90	Put	Bond Future	1,280.1000	1.2801	1,292.7500	1.2928	0.988	0	0	0
2021/03/18	R023	04/11/2021			Bond Future	5.8020	103.9031	5.8150	103.8867	0.224	0.0000	0.0000	0
2021/03/18	R023	04/11/2021	4.92	Call	Bond Future	137.0200	0.1370	133.1200	0.1331	(2.846)	0	0	0
2021/03/18	R023	04/11/2021	4.92	Put	Bond Future	1,260.8000	1.2608	1,273.3300	1.2733	0.994	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
2021/03/18	R023	03/02/2022	5.08	Call	Bond Future	183.4900	0.1835	179.0500	0.1791	(2.420)	0	0	0
2021/03/18	R023	03/02/2022	5.08	Put	Bond Future	1,238.0800	1.2381	1,250.4000	1.2504	0.995	0	0	0
2021/03/18	R023	03/02/2022			Bond Future	6.1054	105.0974	6.1219	105.0806	0.269	0.0000	0.0000	0
2021/03/18	R023	03/02/2022	5.07	Call	Bond Future	180.5800	0.1806	176.1900	0.1762	(2.431)	0	0	0
2021/03/18	R023	03/02/2022	5.07	Put	Bond Future	1,245.5400	1.2455	1,257.9100	1.2579	0.993	0	0	0
2021/03/18	R023	03/02/2022	5.06	Call	Bond Future	177.4100	0.1774	173.0700	0.1731	(2.446)	0	0	0
2021/03/18	R023	03/02/2022	5.06	Put	Bond Future	1,252.7300	1.2527	1,265.1500	1.2652	0.991	0	0	0
2021/03/18	R035	06/05/2021	10.55	Call	Bond Future	1,067.9000	1.0679	728.2500	0.7283	(31.805)	0	0	0
2021/03/18	R035	06/05/2021	10.55	Put	Bond Future	3,626.9200	3.6269	4,414.7000	4.4147	21.720	0	0	500
2021/03/18	R035	06/05/2021	10.05	Put	Bond Future	6,238.2800	6.2383	7,236.8600	7.2369	16.007	0	0	0
2021/03/18	R035	06/05/2021	10.05	Call	Bond Future	313.3000	0.3133	184.4500	0.1845	(41.127)	0	0	500
2021/03/18	R035	06/05/2021	10.40	Put	Bond Future	4,326.4000	4.3264	5,186.8300	5.1868	19.888	0	0	0
2021/03/18	R035	06/05/2021	12.91	Put	Bond Future	42.4300	0.0424	66.2600	0.0663	56.163	0	0	600
2021/03/18	R035	06/05/2021	12.35	Put	Bond Future	175.7400	0.1757	256.7800	0.2568	46.114	0	0	0
2021/03/18	R035	06/05/2021	12.37	Call	Bond Future	8,441.8200	8.4418	7,392.3100	7.3923	(12.432)	0	0	0
2021/03/18	R035	06/05/2021	12.36	Put	Bond Future	171.6800	0.1717	251.1500	0.2511	46.290	0	0	0
2021/03/18	R035	06/05/2021	10.24	Call	Bond Future	529.5800	0.5296	331.9400	0.3319	(37.320)	0	0	223
2021/03/18	R035	06/05/2021	10.24	Put	Bond Future	5,153.9100	5.1539	6,083.7000	6.0837	18.040	0	0	0
2021/03/18	R035	06/05/2021	11.55	Call	Bond Future	4,514.9100	4.5149	3,681.8800	3.6819	(18.451)	0	0	0
2021/03/18	R035	06/05/2021	11.55	Put	Bond Future	862.9000	0.8629	1,157.3000	1.1573	34.118	0	0	1,650
2021/03/18	R035	06/05/2021	12.77	Call	Bond Future	10,450.1500	10.4502	9,355.8700	9.3559	(10.471)	0	0	0
2021/03/18	R035	06/05/2021	12.77	Put	Bond Future	61.8300	0.0618	94.9800	0.0950	53.615	0	0	1,650
2021/03/18	R035	06/05/2021			Bond Future	10.9491	87.1140	11.1305	85.9866	1.657	0.0000	0.0000	99,782
2021/03/18	R035	06/05/2021	11.05	Call	Bond Future	2,475.3100	2.4753	1,870.8800	1.8709	(24.418)	0	0	0
2021/03/18	R035	06/05/2021	11.05	Put	Bond Future	1,845.5600	1.8456	2,368.5600	2.3686	28.338	0	0	500
2021/03/18	R035	06/05/2021	10.40	Call	Bond Future	776.7100	0.7767	509.7100	0.5097	(34.376)	0	0	600
2021/03/18	R035	06/05/2021	11.15	Put	Bond Future	1,593.6200	1.5936	2,065.2300	2.0652	29.594	0	0	0
2021/03/18	R035	06/05/2021	11.15	Call	Bond Future	2,840.8100	2.8408	2,184.9900	2.1850	(23.086)	0	0	600
2021/03/18	R035	06/05/2021	12.91	Call	Bond Future	11,150.1400	11.1501	10,046.5400	10.0465	(9.898)	0	0	0
2021/03/18	R035	06/05/2021	12.35	Call	Bond Future	8,341.8100	8.3418	7,295.4200	7.2954	(12.544)	0	0	0
2021/03/18	R035	06/05/2021	12.37	Put	Bond Future	167.7000	0.1677	245.6200	0.2456	46.464	0	0	0
2021/03/18	R035	06/05/2021	12.36	Call	Bond Future	8,391.8000	8.3918	7,343.8400	7.3438	(12.488)	0	0	0
2021/03/18	R035	06/05/2021	11.32	Put	Bond Future	1,232.9800	1.2330	1,622.9700	1.6230	31.630	0	0	223
2021/03/18	R035	06/05/2021	11.32	Call	Bond Future	3,514.7700	3.5148	2,777.3300	2.7773	(20.981)	0	0	0
2021/03/18	R035	06/05/2021	12.02	Put	Bond Future	365.2200	0.3652	513.0300	0.5130	40.471	0	0	223
2021/03/18	R035	06/05/2021	12.02	Call	Bond Future	6,715.3100	6.7153	5,735.6900	5.7357	(14.588)	0	0	0
2021/03/18	R035	06/05/2021	10.81	Put	Bond Future	2,592.5700	2.5926	3,244.0000	3.2440	25.127	0	0	0
2021/03/18	R035	06/05/2021	10.81	Call	Bond Future	1,713.1300	1.7131	1,237.1300	1.2371	(27.785)	0	0	1,650
2021/03/18	R035	05/08/2021	5.31	Put	Bond Future	50,029.7000	50.0297	51,169.7400	51.1697	2.279	0	0	0
2021/03/18	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	R035	05/08/2021	11.37	Call	Bond Future	4,146.0400	4.1460	3,510.3500	3.5104	(15.332)	0	0	0
2021/03/18	R035	05/08/2021	11.37	Put	Bond Future	2,986.1500	2.9862	3,490.5000	3.4905	16.890	0	0	100
2021/03/18	R035	05/08/2021			Bond Future	11.1774	88.0610	11.3667	86.9209	1.693	0.0000	0.0000	0
2021/03/18	R035	05/08/2021	5.29	Put	Bond Future	50,262.9900	50.2630	51,403.0300	51.4030	2.268	0	0	0
2021/03/18	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	R035	05/08/2021	5.30	Put	Bond Future	50,146.2800	50.1463	51,286.3200	51.2863	2.273	0	0	0
2021/03/18	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/03/18	R035	05/08/2021	10.77	Call	Bond Future	2,354.8400	2.3548	1,911.6300	1.9116	(18.821)	0	0	0
2021/03/18	R035	05/08/2021	10.77	Put	Bond Future	4,887.6100	4.8876	5,584.4400	5.5844	14.257	0	0	100
2021/03/18	R035	05/08/2021	10.02	Put	Bond Future	8,368.8500	8.3688	9,294.2700	9.2943	11.058	0	0	0
2021/03/18	R035	05/08/2021	10.02	Call	Bond Future	875.7000	0.8757	661.0800	0.6611	(24.508)	0	0	100
2021/03/18	R035	04/11/2021	10.12	Put	Bond Future	9,535.2500	9.5352	10,419.1900	10.4192	9.270	0	0	0
2021/03/18	R035	04/11/2021	10.12	Call	Bond Future	1,412.8400	1.4128	1,143.8000	1.1438	(19.042)	0	0	400
2021/03/18	R035	04/11/2021	10.62	Put	Bond Future	7,165.4800	7.1655	7,928.9800	7.9290	10.655	0	0	0
2021/03/18	R035	04/11/2021	10.62	Call	Bond Future	2,333.9800	2.3340	1,944.5000	1.9445	(16.687)	0	0	400
2021/03/18	R035	04/11/2021	11.75	Put	Bond Future	3,518.0200	3.5180	3,996.0800	3.9961	13.589	0	0	782
2021/03/18	R035	04/11/2021	11.08	Call	Bond Future	3,464.8100	3.4648	2,955.9500	2.9560	(14.687)	0	0	0
2021/03/18	R035	04/11/2021	11.08	Put	Bond Future	5,417.9600	5.4180	6,062.0800	6.0621	11.889	0	0	782
2021/03/18	R035	04/11/2021	10.23	Put	Bond Future	8,957.2400	8.9572	9,817.4800	9.8175	9.604	0	0	0
2021/03/18	R035	04/11/2021	12.53	Call	Bond Future	8,337.7800	8.3378	7,503.0100	7.5030	(10.012)	0	0	0
2021/03/18	R035	04/11/2021	12.53	Put	Bond Future	2,068.3500	2.0684	2,386.5600	2.3866	15.385	0	0	0
2021/03/18	R035	04/11/2021			Bond Future	11.4052	84.5727	11.6025	83.4197	1.730	0.0000	0.0000	0
2021/03/18	R035	04/11/2021	13.82	Call	Bond Future	13,292.0200	13.2920	12,271.2500	12.2713	(7.680)	0	0	0
2021/03/18	R035	04/11/2021	13.82	Put	Bond Future	663.7700	0.6638	795.9800	0.7960	19.918	0	0	400
2021/03/18	R035	04/11/2021	11.75	Call	Bond Future	5,517.5600	5.5176	4,842.6400	4.8426	(12.232)	0	0	0
2021/03/18	R035	04/11/2021	10.23	Call	Bond Future	1,573.8400	1.5738	1,281.1000	1.2811	(18.600)	0	0	782
2021/03/18	R035	04/11/2021	12.52	Call	Bond Future	8,301.7800	8.3018	7,468.8800	7.4689	(10.033)	0	0	0
2021/03/18	R035	04/11/2021	12.52	Put	Bond Future	2,084.9600	2.0850	2,405.0400	2.4050	15.352	0	0	0
2021/03/18	R035	04/11/2021	12.51	Call	Bond Future	8,265.8300	8.2658	7,434.7900	7.4348	(10.054)	0	0	0
2021/03/18	R035	04/11/2021	12.51	Put	Bond Future	2,101.6800	2.1017	2,423.6200	2.4236	15.318	0	0	0
2021/03/18	R035	03/02/2022	11.39	Call	Bond Future	4,410.1900	4.4102	3,860.4700	3.8605	(12.465)	0	0	0
2021/03/18	R035	03/02/2022	11.39	Put	Bond Future	5,918.5500	5.9186	6,535.1400	6.5351	10.418	0	0	683
2021/03/18	R035	03/02/2022	10.65	Call	Bond Future	2,618.0500	2.6181	2,230.4400	2.2304	(14.805)	0	0	0
2021/03/18	R035	03/02/2022	11.23	Call	Bond Future	3,981.4100	3.9814	3,466.5100	3.4665	(12.933)	0	0	0
2021/03/18	R035	03/02/2022	11.23	Put	Bond Future	6,437.2800	6.4373	7,088.6900	7.0887	10.119	0	0	0
2021/03/18	R035	03/02/2022	11.22	Call	Bond Future	3,955.3000	3.9553	3,442.5800	3.4426	(12.963)	0	0	0
2021/03/18	R035	03/02/2022	11.22	Put	Bond Future	6,470.9100	6.4709	7,124.5000	7.1245	10.100	0	0	0
2021/03/18	R035	03/02/2022			Bond Future	11.6503	85.5451	11.8563	84.3788	1.769	0.0000	0.0000	0
2021/03/18	R035	03/02/2022	10.65	Put	Bond Future	8,642.7500	8.6427	9,421.4500	9.4214	9.010	0	0	683
2021/03/18	R035	03/02/2022	9.70	Put	Bond Future	13,560.1800	13.5602	14,513.8400	14.5138	7.033	0	0	0
2021/03/18	R035	03/02/2022	9.70	Call	Bond Future	1,204.0600	1.2041	991.4100	0.9914	(17.661)	0	0	683
2021/03/18	R035	03/02/2022	11.24	Call	Bond Future	4,007.2900	4.0073	3,490.2100	3.4902	(12.903)	0	0	0
2021/03/18	R035	03/02/2022	11.24	Put	Bond Future	6,403.4900	6.4035	7,052.7200	7.0527	10.139	0	0	0
2021/03/18	R186	06/05/2021	7.60	Put	Bond Future	977.9200	0.9779	940.0700	0.9401	(3.870)	0	0	5,000
2021/03/18	R186	06/05/2021	7.60	Call	Bond Future	1,495.4200	1.4954	1,518.4900	1.5185	1.543	0	0	5,000
2021/03/18	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	R186	06/05/2021	10.76	Call	Bond Future	14,651.6600	14.6517	14,712.5800	14.7126	0.416	0	0	0
2021/03/18	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	R186	06/05/2021	10.77	Call	Bond Future	14,692.7100	14.6927	14,753.6300	14.7536	0.415	0	0	0
2021/03/18	R186	06/05/2021			Bond Future	7.4939	117.6203	7.4814	117.6812	(0.166)	0.0000	0.0000	107,234
2021/03/18	R186	06/05/2021	7.30	Call	Bond Future	793.4000	0.7934	805.2300	0.8052	1.491	0	0	0
2021/03/18	R186	06/05/2021	7.30	Put	Bond Future	1,746.7400	1.7467	1,697.6500	1.6976	(2.810)	0	0	15,177
2021/03/18	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/03/18	R186	06/05/2021	10.78	Call	Bond Future	14,733.7400	14.7337	14,794.6600	14.7947	0.413	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
2021/03/18	R186	05/08/2021	8.61	Put	Bond Future	612.7800	0.6128	595.2600	0.5953	(2.859)	0	0	0
2021/03/18	R186	05/08/2021	8.61	Call	Bond Future	4,808.6500	4.8087	4,852.2300	4.8522	0.906	0	0	0
2021/03/18	R186	05/08/2021	8.62	Put	Bond Future	603.2600	0.6033	585.9300	0.5859	(2.873)	0	0	0
2021/03/18	R186	05/08/2021	8.62	Call	Bond Future	4,843.4700	4.8435	4,887.2400	4.8872	0.904	0	0	0
2021/03/18	R186	05/08/2021			Bond Future	7.6862	113.6178	7.6731	113.6789	(0.171)	0.0000	0.0000	0
2021/03/18	R186	05/08/2021	8.63	Put	Bond Future	593.8600	0.5939	576.7300	0.5767	(2.885)	0	0	0
2021/03/18	R186	05/08/2021	8.63	Call	Bond Future	4,878.3700	4.8784	4,922.3400	4.9223	0.901	0	0	0
2021/03/18	R186	04/11/2021	8.10	Call	Bond Future	3,024.1300	3.0241	3,054.1200	3.0541	0.992	0	0	0
2021/03/18	R186	04/11/2021	8.10	Put	Bond Future	2,048.2600	2.0483	2,016.7600	2.0168	(1.538)	0	0	0
2021/03/18	R186	04/11/2021	8.09	Call	Bond Future	2,998.3000	2.9983	3,028.1200	3.0281	0.995	0	0	0
2021/03/18	R186	04/11/2021	8.09	Put	Bond Future	2,066.1700	2.0662	2,034.5000	2.0345	(1.533)	0	0	0
2021/03/18	R186	04/11/2021			Bond Future	7.8781	114.8920	7.8642	114.9535	(0.176)	0.0000	0.0000	0
2021/03/18	R186	04/11/2021	8.11	Call	Bond Future	3,050.0800	3.0501	3,080.2400	3.0802	0.989	0	0	0
2021/03/18	R186	04/11/2021	8.11	Put	Bond Future	2,030.4800	2.0305	1,999.1500	1.9991	(1.543)	0	0	0
2021/03/18	R186	03/02/2022	7.30	Call	Bond Future	1,476.3200	1.4763	1,492.9300	1.4929	1.125	0	0	0
2021/03/18	R186	03/02/2022	7.30	Put	Bond Future	4,850.0400	4.8500	4,804.5900	4.8046	(0.937)	0	0	0
2021/03/18	R186	03/02/2022			Bond Future	8.0898	110.9308	8.0750	110.9928	(0.183)	0.0000	0.0000	0
2021/03/18	R186	03/02/2022	7.28	Call	Bond Future	1,447.1100	1.4471	1,463.4600	1.4635	1.130	0	0	0
2021/03/18	R186	03/02/2022	7.28	Put	Bond Future	4,907.9400	4.9079	4,862.2300	4.8622	(0.931)	0	0	0
2021/03/18	R186	03/02/2022	7.29	Call	Bond Future	1,461.8600	1.4619	1,478.3400	1.4783	1.127	0	0	0
2021/03/18	R186	03/02/2022	7.29	Put	Bond Future	4,879.1300	4.8791	4,833.5500	4.8336	(0.934)	0	0	0
2021/03/18	R197	06/05/2021			Bond Future	319.4574	319.4574	319.8538	319.8538	0.124	0.0000	0.0000	3,013
2021/03/18	R197	05/08/2021			Bond Future	315.0054	315.0054	315.4050	315.4050	0.127	0.0000	0.0000	0
2021/03/18	R197	04/11/2021			Bond Future	318.6114	318.6114	319.0147	319.0147	0.127	0.0000	0.0000	0
2021/03/18	R197	03/02/2022			Bond Future	314.2469	314.2469	314.6546	314.6546	0.130	0.0000	0.0000	0
2021/03/18	R202	06/05/2021			Bond Future	228.2642	228.2642	228.2766	228.2766	0.005	0.0000	0.0000	9,241
2021/03/18	R202	05/08/2021			Bond Future	226.5509	226.5509	226.5627	226.5627	0.005	0.0000	0.0000	0
2021/03/18	R202	04/11/2021			Bond Future	229.1440	229.1440	229.1554	229.1554	0.005	0.0000	0.0000	0
2021/03/18	R202	03/02/2022			Bond Future	227.5282	227.5282	227.5394	227.5394	0.005	0.0000	0.0000	0
2021/03/18	R209	06/05/2021	9.50	Put	Bond Future	8,083.0600	8.0831	9,017.0900	9.0171	11.555	0	0	0
2021/03/18	R209	06/05/2021	9.50	Call	Bond Future	95.7900	0.0958	52.1200	0.0521	(45.589)	0	0	2,150
2021/03/18	R209	06/05/2021	10.35	Call	Bond Future	822.4100	0.8224	558.5600	0.5586	(32.083)	0	0	500
2021/03/18	R209	06/05/2021	9.75	Put	Bond Future	6,603.4800	6.6035	7,499.8100	7.4998	13.574	0	0	0
2021/03/18	R209	06/05/2021	9.75	Call	Bond Future	194.3200	0.1943	112.9500	0.1129	(41.874)	0	0	4,050
2021/03/18	R209	06/05/2021	11.00	Call	Bond Future	2,358.2700	2.3583	1,810.3800	1.8104	(23.233)	0	0	0
2021/03/18	R209	06/05/2021	11.00	Put	Bond Future	1,549.8500	1.5499	1,979.6600	1.9797	27.732	0	0	3,500
2021/03/18	R209	06/05/2021	10.00	Put	Bond Future	5,253.7200	5.2537	6,089.6100	6.0896	15.910	0	0	0
2021/03/18	R209	06/05/2021	10.00	Call	Bond Future	375.7500	0.3758	233.9400	0.2339	(37.741)	0	0	0
2021/03/18	R209	06/05/2021	12.22	Put	Bond Future	187.0400	0.1870	267.0300	0.2670	42.766	0	0	0
2021/03/18	R209	06/05/2021	12.22	Call	Bond Future	7,082.5300	7.0825	6,184.8200	6.1848	(12.675)	0	0	0
2021/03/18	R209	06/05/2021	12.23	Put	Bond Future	182.9600	0.1830	261.5000	0.2615	42.927	0	0	0
2021/03/18	R209	06/05/2021	12.23	Call	Bond Future	7,124.8500	7.1249	6,225.6900	6.2257	(12.620)	0	0	0
2021/03/18	R209	06/05/2021	12.25	Call	Bond Future	7,209.5700	7.2096	6,307.5500	6.3075	(12.511)	0	0	0
2021/03/18	R209	06/05/2021	12.25	Put	Bond Future	175.0300	0.1750	250.7100	0.2507	43.238	0	0	8,350
2021/03/18	R209	06/05/2021			Bond Future	10.8504	67.0810	11.0317	66.1033	1.671	0.0000	0.0000	26,715

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
2021/03/18	R209	06/05/2021	10.35	Put	Bond Future	3,632.5300	3.6325	4,346.3800	4.3464	19.652	0	0	0
2021/03/18	R209	06/05/2021	10.60	Call	Bond Future	1,301.1100	1.3011	931.3500	0.9314	(28.419)	0	0	0
2021/03/18	R209	06/05/2021	10.60	Put	Bond Future	2,686.2900	2.6863	3,294.2300	3.2942	22.631	0	0	5,250
2021/03/18	R209	06/05/2021	11.60	Call	Bond Future	4,532.4400	4.5324	3,767.6000	3.7676	(16.875)	0	0	0
2021/03/18	R209	06/05/2021	11.60	Put	Bond Future	621.8600	0.6219	834.7200	0.8347	34.230	0	0	3,750
2021/03/18	R209	06/05/2021	12.24	Put	Bond Future	178.9600	0.1790	256.0500	0.2561	43.077	0	0	0
2021/03/18	R209	06/05/2021	12.24	Call	Bond Future	7,167.2100	7.1672	6,266.6000	6.2666	(12.566)	0	0	0
2021/03/18	R209	06/05/2021	10.25	Put	Bond Future	4,061.1900	4.0612	4,813.7600	4.8138	18.531	0	0	0
2021/03/18	R209	06/05/2021	10.25	Call	Bond Future	669.0800	0.6691	443.9500	0.4440	(33.648)	0	0	5,325
2021/03/18	R209	06/05/2021	11.25	Call	Bond Future	3,196.5100	3.1965	2,546.7000	2.5467	(20.329)	0	0	0
2021/03/18	R209	06/05/2021	11.25	Put	Bond Future	1,068.8700	1.0689	1,396.7600	1.3968	30.676	0	0	9,150
2021/03/18	R209	05/08/2021	11.81	Put	Bond Future	1,637.5200	1.6375	1,938.7100	1.9387	18.393	0	0	0
2021/03/18	R209	05/08/2021	11.81	Call	Bond Future	5,494.2500	5.4942	4,806.8900	4.8069	(12.511)	0	0	0
2021/03/18	R209	05/08/2021			Bond Future	11.0508	67.8102	11.2391	66.8216	1.704	0.0000	0.0000	0
2021/03/18	R209	05/08/2021	11.79	Put	Bond Future	1,664.9000	1.6649	1,970.2000	1.9702	18.337	0	0	0
2021/03/18	R209	05/08/2021	11.79	Call	Bond Future	5,424.3100	5.4243	4,741.0600	4.7411	(12.596)	0	0	0
2021/03/18	R209	05/08/2021	11.80	Put	Bond Future	1,651.2300	1.6512	1,954.4700	1.9545	18.364	0	0	0
2021/03/18	R209	05/08/2021	11.80	Call	Bond Future	5,459.3300	5.4593	4,774.0200	4.7740	(12.553)	0	0	0
2021/03/18	R209	04/11/2021	10.50	Call	Bond Future	2,179.8800	2.1799	1,827.3800	1.8274	(16.171)	0	0	0
2021/03/18	R209	04/11/2021	12.00	Call	Bond Future	6,132.6900	6.1327	5,468.9700	5.4690	(10.823)	0	0	0
2021/03/18	R209	04/11/2021	12.00	Put	Bond Future	2,414.7600	2.4148	2,750.8400	2.7508	13.918	0	0	6,500
2021/03/18	R209	04/11/2021	12.19	Call	Bond Future	6,760.9600	6.7610	6,066.2200	6.0662	(10.276)	0	0	0
2021/03/18	R209	04/11/2021	12.19	Put	Bond Future	2,150.9000	2.1509	2,455.9600	2.4560	14.183	0	0	0
2021/03/18	R209	04/11/2021	12.17	Call	Bond Future	6,694.1700	6.6942	6,002.5800	6.0026	(10.331)	0	0	0
2021/03/18	R209	04/11/2021			Bond Future	11.2497	65.4299	11.4452	64.4301	1.738	0.0000	0.0000	2,255
2021/03/18	R209	04/11/2021	10.50	Put	Bond Future	6,229.0100	6.2290	6,876.3100	6.8763	10.392	0	0	6,500
2021/03/18	R209	04/11/2021	9.50	Put	Bond Future	10,858.2800	10.8583	11,691.2900	11.6913	7.672	0	0	0
2021/03/18	R209	04/11/2021	9.50	Call	Bond Future	826.7400	0.8267	659.9500	0.6600	(20.174)	0	0	4,750
2021/03/18	R209	04/11/2021	12.18	Call	Bond Future	6,727.5500	6.7275	6,034.3800	6.0344	(10.303)	0	0	0
2021/03/18	R209	04/11/2021	12.18	Put	Bond Future	2,163.9700	2.1640	2,470.6000	2.4706	14.170	0	0	0
2021/03/18	R209	04/11/2021	12.17	Put	Bond Future	2,177.1200	2.1771	2,485.3300	2.4853	14.157	0	0	0
2021/03/18	R209	03/02/2022	11.03	Call	Bond Future	3,643.3900	3.6434	3,189.4400	3.1894	(12.460)	0	0	0
2021/03/18	R209	03/02/2022	11.03	Put	Bond Future	5,852.7400	5.8527	6,410.1400	6.4101	9.524	0	0	0
2021/03/18	R209	03/02/2022	11.02	Call	Bond Future	3,620.2700	3.6203	3,168.1800	3.1682	(12.488)	0	0	0
2021/03/18	R209	03/02/2022	11.02	Put	Bond Future	5,882.5000	5.8825	6,441.7600	6.4418	9.507	0	0	0
2021/03/18	R209	03/02/2022			Bond Future	11.4583	66.1822	11.6614	65.1709	1.773	0.0000	0.0000	0
2021/03/18	R209	03/02/2022	11.04	Call	Bond Future	3,666.3400	3.6663	3,210.5500	3.2106	(12.432)	0	0	0
2021/03/18	R209	03/02/2022	11.04	Put	Bond Future	5,822.8600	5.8229	6,378.4200	6.3784	9.541	0	0	0
2021/03/18	R210	06/05/2021			Bond Future	199.0649	199.0649	199.1345	199.1345	0.035	0.0000	0.0000	1,454
2021/03/18	R210	05/08/2021			Bond Future	201.2785	201.2785	201.3481	201.3481	0.035	0.0000	0.0000	0
2021/03/18	R210	04/11/2021			Bond Future	200.8416	200.8416	200.9115	200.9115	0.035	0.0000	0.0000	0
2021/03/18	R210	03/02/2022			Bond Future	203.1966	203.1966	203.2671	203.2671	0.035	0.0000	0.0000	0
2021/03/18	R212	06/05/2021			Bond Future	171.3171	171.3171	171.3847	171.3847	0.039	0.0000	0.0000	2,933
2021/03/18	R212	05/08/2021			Bond Future	170.8902	170.8902	170.9579	170.9579	0.040	0.0000	0.0000	0
2021/03/18	R212	04/11/2021			Bond Future	172.8464	172.8464	172.9144	172.9144	0.039	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
2021/03/18	R213	06/05/2021	11.91	Put	Bond Future	13.4600	0.0135	19.0000	0.0190	41.159	0	0	0
2021/03/18	R213	06/05/2021	11.91	Call	Bond Future	10,457.3300	10.4573	9,780.3300	9.7803	(6.474)	0	0	0
2021/03/18	R213	06/05/2021			Bond Future	9.8250	83.8243	9.9504	83.1418	1.277	0.0000	0.0000	9,543
2021/03/18	R213	06/05/2021	11.89	Put	Bond Future	14.3800	0.0144	20.2700	0.0203	40.960	0	0	0
2021/03/18	R213	06/05/2021	11.89	Call	Bond Future	10,366.6500	10.3666	9,690.0000	9.6900	(6.527)	0	0	0
2021/03/18	R213	06/05/2021	11.90	Put	Bond Future	13.9100	0.0139	19.6300	0.0196	41.121	0	0	0
2021/03/18	R213	06/05/2021	11.90	Call	Bond Future	10,412.0000	10.4120	9,735.1800	9.7352	(6.500)	0	0	0
2021/03/18	R213	05/08/2021	10.84	Put	Bond Future	1,296.5800	1.2966	1,485.0400	1.4850	14.535	0	0	0
2021/03/18	R213	05/08/2021	10.84	Call	Bond Future	5,425.6200	5.4256	4,923.8400	4.9238	(9.248)	0	0	0
2021/03/18	R213	05/08/2021	10.85	Put	Bond Future	1,284.1800	1.2842	1,471.1300	1.4711	14.558	0	0	0
2021/03/18	R213	05/08/2021	10.85	Call	Bond Future	5,462.7600	5.4628	4,959.4700	4.9595	(9.213)	0	0	0
2021/03/18	R213	05/08/2021	10.14	Put	Bond Future	2,534.5000	2.5345	2,850.0400	2.8500	12.450	0	0	0
2021/03/18	R213	05/08/2021	9.34	Put	Bond Future	5,059.2700	5.0593	5,543.1800	5.5432	9.565	0	0	0
2021/03/18	R213	05/08/2021	9.34	Call	Bond Future	1,263.0700	1.2631	1,056.7400	1.0567	(16.336)	0	0	0
2021/03/18	R213	05/08/2021			Bond Future	10.0348	84.7356	10.1657	84.0453	1.304	0.0000	0.0000	0
2021/03/18	R213	05/08/2021	10.86	Put	Bond Future	1,271.8900	1.2719	1,457.3500	1.4574	14.581	0	0	0
2021/03/18	R213	05/08/2021	10.86	Call	Bond Future	5,499.9700	5.5000	4,995.1900	4.9952	(9.178)	0	0	0
2021/03/18	R213	05/08/2021	10.78	Call	Bond Future	5,204.3200	5.2043	4,711.7300	4.7117	(9.465)	0	0	0
2021/03/18	R213	05/08/2021	10.78	Put	Bond Future	1,373.4000	1.3734	1,571.0500	1.5710	14.391	0	0	0
2021/03/18	R213	05/08/2021	10.14	Call	Bond Future	3,089.9800	3.0900	2,715.2800	2.7153	(12.126)	0	0	0
2021/03/18	R213	04/11/2021	11.10	Put	Bond Future	1,956.5600	1.9566	2,169.8500	2.1699	10.901	0	0	0
2021/03/18	R213	04/11/2021	11.11	Call	Bond Future	6,233.9100	6.2339	5,747.6500	5.7476	(7.800)	0	0	0
2021/03/18	R213	04/11/2021	11.09	Put	Bond Future	1,973.1500	1.9731	2,187.7400	2.1877	10.876	0	0	0
2021/03/18	R213	04/11/2021			Bond Future	10.2455	82.1555	10.3819	81.4573	1.332	0.0000	0.0000	0
2021/03/18	R213	04/11/2021	11.10	Call	Bond Future	6,202.4400	6.2024	5,717.4800	5.7175	(7.819)	0	0	0
2021/03/18	R213	04/11/2021	11.11	Put	Bond Future	1,940.0800	1.9401	2,152.0700	2.1521	10.927	0	0	0
2021/03/18	R213	04/11/2021	11.09	Call	Bond Future	6,171.0500	6.1711	5,687.3900	5.6874	(7.838)	0	0	0
2021/03/18	R213	03/02/2022	8.80	Put	Bond Future	10,077.4300	10.0774	10,635.4200	10.6354	5.537	0	0	0
2021/03/18	R213	03/02/2022	8.80	Call	Bond Future	1,147.9600	1.1480	999.6000	0.9996	(12.924)	0	0	102
2021/03/18	R213	03/02/2022	9.58	Put	Bond Future	6,861.4300	6.8614	7,323.2000	7.3232	6.730	0	0	200
2021/03/18	R213	03/02/2022	8.63	Put	Bond Future	10,888.9300	10.8889	11,464.2400	11.4642	5.283	0	0	0
2021/03/18	R213	03/02/2022	8.63	Call	Bond Future	982.1100	0.9821	851.0700	0.8511	(13.343)	0	0	200
2021/03/18	R213	03/02/2022	9.98	Call	Bond Future	3,052.4100	3.0524	2,752.0100	2.7520	(9.841)	0	0	0
2021/03/18	R213	03/02/2022	9.98	Put	Bond Future	5,559.5600	5.5596	5,965.5100	5.9655	7.302	0	0	0
2021/03/18	R213	03/02/2022			Bond Future	10.4732	83.0999	10.6158	82.3935	1.361	0.0000	0.0000	0
2021/03/18	R213	03/02/2022	10.25	Call	Bond Future	3,673.2600	3.6733	3,335.3400	3.3353	(9.199)	0	0	0
2021/03/18	R213	03/02/2022	10.25	Put	Bond Future	4,795.5300	4.7955	5,163.9600	5.1640	7.683	0	0	102
2021/03/18	R213	03/02/2022	9.76	Call	Bond Future	2,591.7500	2.5918	2,322.1400	2.3221	(10.403)	0	0	0
2021/03/18	R213	03/02/2022	9.76	Put	Bond Future	6,249.9500	6.2500	6,686.6900	6.6867	6.988	0	0	102
2021/03/18	R213	03/02/2022	10.15	Call	Bond Future	3,436.4700	3.4365	3,112.3800	3.1124	(9.431)	0	0	0
2021/03/18	R213	03/02/2022	10.15	Put	Bond Future	5,068.1300	5.0681	5,450.3900	5.4504	7.542	0	0	200
2021/03/18	R213	03/02/2022	9.58	Call	Bond Future	2,246.0400	2.2460	2,001.4600	2.0015	(10.889)	0	0	0
2021/03/18	R213	03/02/2022	9.97	Call	Bond Future	3,030.8200	3.0308	2,731.8100	2.7318	(9.866)	0	0	0
2021/03/18	R213	03/02/2022	9.97	Put	Bond Future	5,589.8400	5.5898	5,997.1800	5.9972	7.287	0	0	0
2021/03/18	R213	03/02/2022	9.96	Call	Bond Future	3,009.0000	3.0090	2,711.3900	2.7114	(9.891)	0	0	0
2021/03/18	R213	03/02/2022	9.96	Put	Bond Future	5,619.9400	5.6199	6,028.6800	6.0287	7.273	0	0	0
2021/03/18	R214	06/05/2021	12.25	Put	Bond Future	446.9600	0.4470	629.9000	0.6299	40.930	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
2021/03/18	R214	06/05/2021	12.25	Call	Bond Future	5,597.7800	5.5978	4,665.9600	4.6660	(16.646)	0	0	0
2021/03/18	R214	06/05/2021	12.26	Put	Bond Future	438.8000	0.4388	619.1300	0.6191	41.096	0	0	0
2021/03/18	R214	06/05/2021	12.26	Call	Bond Future	5,637.1300	5.6371	4,702.7000	4.7027	(16.576)	0	0	0
2021/03/18	R214	06/05/2021			Bond Future	11.2398	63.9166	11.4468	62.8019	1.842	0.0000	0.0000	14,643
2021/03/18	R214	06/05/2021	12.27	Put	Bond Future	430.7800	0.4308	608.5100	0.6085	41.258	0	0	0
2021/03/18	R214	06/05/2021	12.27	Call	Bond Future	5,676.5500	5.6765	4,739.5200	4.7395	(16.507)	0	0	0
2021/03/18	R214	05/08/2021	12.03	Put	Bond Future	2,039.1200	2.0391	2,432.8100	2.4328	19.307	0	0	0
2021/03/18	R214	05/08/2021	12.01	Call	Bond Future	4,983.6500	4.9837	4,255.0000	4.2550	(14.621)	0	0	0
2021/03/18	R214	05/08/2021			Bond Future	11.4397	64.6115	11.6552	63.4843	1.883	0.0000	0.0000	0
2021/03/18	R214	05/08/2021	12.02	Call	Bond Future	5,016.9400	5.0169	4,285.8500	4.2858	(14.572)	0	0	0
2021/03/18	R214	05/08/2021	12.02	Put	Bond Future	2,054.9400	2.0549	2,451.0500	2.4510	19.276	0	0	0
2021/03/18	R214	05/08/2021	12.03	Call	Bond Future	5,050.1400	5.0501	4,316.6300	4.3166	(14.525)	0	0	0
2021/03/18	R214	05/08/2021	12.01	Put	Bond Future	2,070.7300	2.0707	2,469.2800	2.4693	19.247	0	0	0
2021/03/18	R214	04/11/2021	12.47	Call	Bond Future	6,550.1600	6.5502	5,785.8900	5.7859	(11.668)	0	0	0
2021/03/18	R214	04/11/2021	12.46	Call	Bond Future	6,518.1500	6.5182	5,755.6700	5.7557	(11.698)	0	0	0
2021/03/18	R214	04/11/2021	12.46	Put	Bond Future	2,497.8100	2.4978	2,875.2400	2.8752	15.110	0	0	0
2021/03/18	R214	04/11/2021			Bond Future	11.6379	62.0580	11.8619	60.9181	1.924	0.0000	0.0000	0
2021/03/18	R214	04/11/2021	12.47	Put	Bond Future	2,483.5900	2.4836	2,859.2300	2.8592	15.125	0	0	0
2021/03/18	R214	04/11/2021	12.48	Call	Bond Future	6,582.1900	6.5822	5,816.1500	5.8162	(11.638)	0	0	0
2021/03/18	R214	04/11/2021	12.48	Put	Bond Future	2,469.4600	2.4695	2,843.3300	2.8433	15.140	0	0	0
2021/03/18	R214	03/02/2022	11.40	Put	Bond Future	6,049.4400	6.0494	6,686.7500	6.6867	10.535	0	0	0
2021/03/18	R214	03/02/2022	11.41	Call	Bond Future	3,747.3500	3.7474	3,229.4900	3.2295	(13.819)	0	0	0
2021/03/18	R214	03/02/2022	11.39	Put	Bond Future	6,079.8700	6.0799	6,719.2400	6.7192	10.516	0	0	0
2021/03/18	R214	03/02/2022			Bond Future	11.8493	62.7715	12.0827	61.6184	1.969	0.0000	0.0000	0
2021/03/18	R214	03/02/2022	11.40	Call	Bond Future	3,724.1000	3.7241	3,208.3100	3.2083	(13.850)	0	0	0
2021/03/18	R214	03/02/2022	11.41	Put	Bond Future	6,019.3800	6.0194	6,654.6200	6.6546	10.553	0	0	0
2021/03/18	R214	03/02/2022	11.39	Call	Bond Future	3,701.1500	3.7012	3,187.4200	3.1874	(13.880)	0	0	0
2021/03/18	R248	06/05/2021	10.20	Call	Bond Future	140.7200	0.1407	65.9600	0.0660	(53.127)	0	0	1,200
2021/03/18	R248	06/05/2021	10.80	Put	Bond Future	4,397.6000	4.3976	5,472.4400	5.4724	24.442	0	0	0
2021/03/18	R248	06/05/2021	10.80	Call	Bond Future	888.2900	0.8883	541.8500	0.5419	(39.001)	0	0	1,200
2021/03/18	R248	06/05/2021	12.36	Put	Bond Future	419.8600	0.4199	621.4100	0.6214	48.004	0	0	0
2021/03/18	R248	06/05/2021	12.36	Call	Bond Future	7,098.8800	7.0989	5,879.1500	5.8791	(17.182)	0	0	0
2021/03/18	R248	06/05/2021			Bond Future	11.2965	80.3259	11.5090	78.9046	1.881	0.0000	0.0000	137,273
2021/03/18	R248	06/05/2021	10.20	Put	Bond Future	8,273.0500	8.2730	9,619.5700	9.6196	16.276	0	0	0
2021/03/18	R248	06/05/2021	12.34	Put	Bond Future	436.9800	0.4370	644.9800	0.6450	47.599	0	0	0
2021/03/18	R248	06/05/2021	12.34	Call	Bond Future	6,999.9100	6.9999	5,786.6300	5.7866	(17.333)	0	0	0
2021/03/18	R248	06/05/2021	12.35	Put	Bond Future	428.3500	0.4284	633.1000	0.6331	47.800	0	0	0
2021/03/18	R248	06/05/2021	12.35	Call	Bond Future	7,049.3700	7.0494	5,832.8400	5.8328	(17.257)	0	0	0
2021/03/18	R248	05/08/2021	12.51	Put	Bond Future	1,621.0600	1.6211	1,996.2500	1.9963	23.145	0	0	0
2021/03/18	R248	05/08/2021	12.52	Call	Bond Future	7,831.6100	7.8316	6,767.0500	6.7671	(13.593)	0	0	0
2021/03/18	R248	05/08/2021	12.50	Put	Bond Future	1,637.3500	1.6374	2,015.3000	2.0153	23.083	0	0	0
2021/03/18	R248	05/08/2021	10.30	Call	Bond Future	850.5400	0.8505	605.6800	0.6057	(28.789)	0	0	1,300
2021/03/18	R248	05/08/2021	10.90	Put	Bond Future	6,145.7600	6.1458	7,112.1700	7.1122	15.725	0	0	0
2021/03/18	R248	05/08/2021	10.90	Call	Bond Future	2,003.7000	2.0037	1,533.1400	1.5331	(23.485)	0	0	1,300
2021/03/18	R248	05/08/2021	10.60	Put	Bond Future	7,683.2500	7.6833	8,772.7200	8.7727	14.180	0	0	0
2021/03/18	R248	05/08/2021	10.60	Call	Bond Future	1,322.7600	1.3228	975.2600	0.9753	(26.271)	0	0	1,300
2021/03/18	R248	05/08/2021			Bond Future	11.5005	81.1990	11.7224	79.7620	1.929	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
2021/03/18	R248	05/08/2021	12.51	Call	Bond Future	7,791.2700	7.7913	6,729.4900	6.7295	(13.628)	0	0	0
2021/03/18	R248	05/08/2021	12.52	Put	Bond Future	1,604.7600	1.6048	1,977.1700	1.9772	23.207	0	0	0
2021/03/18	R248	05/08/2021	12.50	Call	Bond Future	7,750.8300	7.7508	6,691.8100	6.6918	(13.663)	0	0	0
2021/03/18	R248	05/08/2021	10.00	Put	Bond Future	11,656.7000	11.6567	12,928.7700	12.9288	10.913	0	0	0
2021/03/18	R248	05/08/2021	10.00	Call	Bond Future	530.0100	0.5300	365.1100	0.3651	(31.113)	0	0	1,300
2021/03/18	R248	05/08/2021	10.30	Put	Bond Future	9,537.0100	9.5370	10,729.1200	10.7291	12.500	0	0	0
2021/03/18	R248	04/11/2021	12.85	Call	Bond Future	8,973.6900	8.9737	7,921.6300	7.9216	(11.724)	0	0	0
2021/03/18	R248	04/11/2021	12.85	Put	Bond Future	2,234.9900	2.2350	2,636.2400	2.6362	17.953	0	0	0
2021/03/18	R248	04/11/2021			Bond Future	11.7029	77.6969	11.9344	76.2436	1.979	0.0000	0.0000	0
2021/03/18	R248	04/11/2021	12.84	Call	Bond Future	8,937.0000	8.9370	7,887.1900	7.8872	(11.747)	0	0	0
2021/03/18	R248	04/11/2021	12.84	Put	Bond Future	2,252.3300	2.2523	2,655.8300	2.6558	17.915	0	0	0
2021/03/18	R248	04/11/2021	12.83	Call	Bond Future	8,900.3400	8.9003	7,852.7900	7.8528	(11.770)	0	0	0
2021/03/18	R248	04/11/2021	12.83	Put	Bond Future	2,269.7800	2.2698	2,675.5400	2.6755	17.877	0	0	0
2021/03/18	R248	03/02/2022	11.48	Call	Bond Future	4,215.6200	4.2156	3,572.4200	3.5724	(15.258)	0	0	0
2021/03/18	R248	03/02/2022	11.49	Put	Bond Future	6,983.9900	6.9840	7,808.0800	7.8081	11.800	0	0	0
2021/03/18	R248	03/02/2022	11.47	Call	Bond Future	4,187.8400	4.1878	3,547.4600	3.5475	(15.291)	0	0	0
2021/03/18	R248	03/02/2022			Bond Future	11.9195	78.5903	12.1617	77.1202	2.032	0.0000	0.0000	0
2021/03/18	R248	03/02/2022	11.48	Put	Bond Future	7,021.7600	7.0218	7,848.6700	7.8487	11.776	0	0	0
2021/03/18	R248	03/02/2022	11.49	Call	Bond Future	4,243.7700	4.2438	3,597.7500	3.5977	(15.223)	0	0	0
2021/03/18	R248	03/02/2022	11.47	Put	Bond Future	7,060.0100	7.0600	7,889.7400	7.8897	11.753	0	0	0

Total

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