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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/02/2021 TO 01/02/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	2025	04/02/2021		Bond Future	148.9663	148.9663	148.9886	148.9886	0.015	0.0000	0.0000	1,537
2021/02/01	2025	06/05/2021		Bond Future	150.4918	150.4918	150.5134	150.5134	0.014	0.0000	0.0000	7,007

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
2021/02/01	2025	05/08/2021			Bond Future	150.6137	150.6137	150.6366	150.6366	0.015	0.0000	0.0000	0
2021/02/01	2025	04/11/2021			Bond Future	152.2351	152.2351	152.2581	152.2581	0.015	0.0000	0.0000	0
2021/02/01	2029	04/02/2021			Bond Future	105.9583	105.9583	105.8410	105.8410	(0.111)	0.0000	0.0000	1,321
2021/02/01	2029	06/05/2021			Bond Future	105.9042	105.9042	105.7862	105.7862	(0.111)	0.0000	0.0000	2,382
2021/02/01	2029	05/08/2021			Bond Future	107.0673	107.0673	106.9477	106.9477	(0.112)	0.0000	0.0000	0
2021/02/01	2029	04/11/2021			Bond Future	107.0696	107.0696	106.9497	106.9497	(0.112)	0.0000	0.0000	0
2021/02/01	2030	04/02/2021	9.16	Call	Bond Future	2,519.8900	2.5199	3,052.8300	3.0528	21.149	0	0	0
2021/02/01	2030	04/02/2021	9.16	Put	Bond Future	19.2200	0.0192	0.2500	0.0003	(98.699)	0	0	0
2021/02/01	2030	04/02/2021	9.15	Call	Bond Future	2,464.3400	2.4643	2,995.3200	2.9953	21.547	0	0	0
2021/02/01	2030	04/02/2021	9.15	Put	Bond Future	21.2300	0.0212	0.3000	0.0003	(98.587)	0	0	0
2021/02/01	2030	04/02/2021	8.20	Put	Bond Future	3,244.5900	3.2446	2,690.4400	2.6904	(17.079)	0	0	0
2021/02/01	2030	04/02/2021	9.20	Put	Bond Future	12.7600	0.0128	0.1100	0.0001	(99.138)	0	0	0
2021/02/01	2030	04/02/2021	9.20	Call	Bond Future	2,743.2100	2.7432	3,282.4700	3.2825	19.658	0	0	1,600
2021/02/01	2030	04/02/2021	9.12	Put	Bond Future	28.4500	0.0285	0.5400	0.0005	(98.102)	0	0	0
2021/02/01	2030	04/02/2021	9.12	Call	Bond Future	2,298.6000	2.2986	2,822.6000	2.8226	22.796	0	0	1,000
2021/02/01	2030	04/02/2021	8.36	Put	Bond Future	2,277.0100	2.2770	1,714.2900	1.7143	(24.713)	0	0	0
2021/02/01	2030	04/02/2021	8.36	Call	Bond Future	23.3800	0.0234	12.5700	0.0126	(46.236)	0	0	800
2021/02/01	2030	04/02/2021			Bond Future	8.7328	95.6999	8.6405	96.2518	(1.057)	0.0000	0.0000	31,084
2021/02/01	2030	04/02/2021	9.17	Call	Bond Future	2,575.5500	2.5756	3,110.2900	3.1103	20.762	0	0	0
2021/02/01	2030	04/02/2021	9.17	Put	Bond Future	17.3700	0.0174	0.2000	0.0002	(98.849)	0	0	0
2021/02/01	2030	04/02/2021	9.30	Call	Bond Future	3,305.9800	3.3060	3,853.6100	3.8536	16.565	0	0	0
2021/02/01	2030	04/02/2021	9.30	Put	Bond Future	4.2900	0.0043	0.0100	0.0000	(99.767)	0	0	4,000
2021/02/01	2030	04/02/2021	9.35	Call	Bond Future	3,588.0000	3.5880	4,137.5100	4.1375	15.315	0	0	0
2021/02/01	2030	04/02/2021	9.35	Put	Bond Future	2.4000	0.0024	0.0000	0.0000	(100.000)	0	0	2,000
2021/02/01	2030	04/02/2021	8.20	Call	Bond Future	2.7300	0.0027	0.4900	0.0005	(82.051)	0	0	1,600
2021/02/01	2030	04/02/2021	8.37	Put	Bond Future	2,218.5600	2.2186	1,655.2700	1.6553	(25.390)	0	0	0
2021/02/01	2030	04/02/2021	8.37	Call	Bond Future	26.2700	0.0263	14.8900	0.0149	(43.319)	0	0	1,000
2021/02/01	2030	04/02/2021	8.86	Put	Bond Future	243.9500	0.2439	38.1300	0.0381	(84.370)	0	0	0
2021/02/01	2030	04/02/2021	8.86	Call	Bond Future	997.5300	0.9975	1,343.6200	1.3436	34.695	0	0	800
2021/02/01	2030	04/02/2021	10.20	Call	Bond Future	8,242.5500	8.2425	8,794.4600	8.7945	6.696	0	0	0
2021/02/01	2030	04/02/2021	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2021/02/01	2030	06/05/2021	9.25	Call	Bond Future	3,310.4100	3.3104	3,643.2700	3.6433	10.055	0	0	0
2021/02/01	2030	06/05/2021	9.25	Put	Bond Future	1,468.5800	1.4686	1,244.5000	1.2445	(15.258)	0	0	2,500
2021/02/01	2030	06/05/2021	9.35	Call	Bond Future	3,685.3400	3.6853	4,038.5200	4.0385	9.583	0	0	0
2021/02/01	2030	06/05/2021	10.95	Call	Bond Future	10,859.5800	10.8596	11,395.5400	11.3955	4.935	0	0	0
2021/02/01	2030	06/05/2021	10.95	Put	Bond Future	75.8200	0.0758	54.8400	0.0548	(27.671)	0	0	300
2021/02/01	2030	06/05/2021	9.27	Put	Bond Future	1,429.9400	1.4299	1,210.0000	1.2100	(15.381)	0	0	0
2021/02/01	2030	06/05/2021	9.27	Call	Bond Future	3,384.0000	3.3840	3,721.0000	3.7210	9.959	0	0	300
2021/02/01	2030	06/05/2021	7.97	Call	Bond Future	420.1000	0.4201	491.6800	0.4917	17.039	0	0	700
2021/02/01	2030	06/05/2021	10.04	Call	Bond Future	6,625.8700	6.6259	7,086.8800	7.0869	6.958	0	0	0
2021/02/01	2030	06/05/2021	10.04	Put	Bond Future	481.5800	0.4816	385.6500	0.3856	(19.920)	0	0	0
2021/02/01	2030	06/05/2021	9.15	Put	Bond Future	1,682.3500	1.6824	1,436.6800	1.4367	(14.603)	0	0	0
2021/02/01	2030	06/05/2021	9.15	Call	Bond Future	2,960.3800	2.9604	3,271.6500	3.2717	10.515	0	0	0
2021/02/01	2030	06/05/2021	9.92	Call	Bond Future	6,086.9900	6.0870	6,532.8900	6.5329	7.325	0	0	0
2021/02/01	2030	06/05/2021	11.69	Call	Bond Future	14,335.4700	14.3355	14,888.3700	14.8884	3.857	0	0	0
2021/02/01	2030	06/05/2021	11.69	Put	Bond Future	11.7400	0.0117	7.7000	0.0077	(34.412)	0	0	0

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2021/02/01	2030	06/05/2021	11.70	Call	Bond Future	14,381.6400	14.3816	14,934.6300	14.9346	3.845	0	0	0
2021/02/01	2030	06/05/2021	11.70	Put	Bond Future	11.4300	0.0114	7.4800	0.0075	(34.558)	0	0	0
2021/02/01	2030	06/05/2021			Bond Future	8.9262	96.6560	8.8299	97.2130	(1.079)	0.0000	0.0000	113,253
2021/02/01	2030	06/05/2021	9.35	Put	Bond Future	1,284.1200	1.2841	1,080.3600	1.0804	(15.868)	0	0	2,500
2021/02/01	2030	06/05/2021	8.77	Put	Bond Future	2,722.4800	2.7225	2,390.7700	2.3908	(12.184)	0	0	0
2021/02/01	2030	06/05/2021	8.77	Call	Bond Future	1,817.2900	1.8173	2,042.5200	2.0425	12.394	0	0	300
2021/02/01	2030	06/05/2021	9.22	Call	Bond Future	3,203.4100	3.2034	3,529.8700	3.5299	10.191	0	0	0
2021/02/01	2030	06/05/2021	9.22	Put	Bond Future	1,530.2600	1.5303	1,299.7800	1.2998	(15.061)	0	0	700
2021/02/01	2030	06/05/2021	7.97	Put	Bond Future	6,140.7400	6.1407	5,655.3800	5.6554	(7.904)	0	0	0
2021/02/01	2030	06/05/2021	9.92	Put	Bond Future	579.3000	0.5793	468.2600	0.4683	(19.168)	0	0	700
2021/02/01	2030	06/05/2021	11.71	Call	Bond Future	14,427.7700	14.4278	14,980.8500	14.9809	3.833	0	0	0
2021/02/01	2030	06/05/2021	11.71	Put	Bond Future	11.1200	0.0111	7.2600	0.0073	(34.712)	0	0	0
2021/02/01	2030	06/05/2021	10.74	Call	Bond Future	9,863.1800	9.8632	10,388.8200	10.3888	5.329	0	0	0
2021/02/01	2030	06/05/2021	10.74	Put	Bond Future	121.2700	0.1213	89.9700	0.0900	(25.810)	0	0	0
2021/02/01	2030	05/08/2021	10.30	Put	Bond Future	1,010.2000	1.0102	881.5000	0.8815	(12.740)	0	0	200
2021/02/01	2030	05/08/2021	8.78	Put	Bond Future	4,089.1400	4.0891	3,743.6300	3.7436	(8.449)	0	0	0
2021/02/01	2030	05/08/2021	8.78	Call	Bond Future	2,136.6600	2.1367	2,353.7900	2.3538	10.162	0	0	200
2021/02/01	2030	05/08/2021	7.70	Put	Bond Future	8,901.4100	8.9014	8,409.9600	8.4100	(5.521)	0	0	0
2021/02/01	2030	05/08/2021	12.10	Call	Bond Future	14,890.7700	14.8908	15,437.7100	15.4377	3.673	0	0	0
2021/02/01	2030	05/08/2021	12.10	Put	Bond Future	77.3300	0.0773	61.6300	0.0616	(20.303)	0	0	600
2021/02/01	2030	05/08/2021	9.45	Call	Bond Future	4,036.2200	4.0362	4,362.3500	4.3624	8.080	0	0	600
2021/02/01	2030	05/08/2021	10.41	Call	Bond Future	7,691.7100	7.6917	8,137.6700	8.1377	5.798	0	0	0
2021/02/01	2030	05/08/2021	10.41	Put	Bond Future	886.6600	0.8867	769.9800	0.7700	(13.159)	0	0	0
2021/02/01	2030	05/08/2021	10.42	Call	Bond Future	7,731.5600	7.7316	8,178.5800	8.1786	5.782	0	0	0
2021/02/01	2030	05/08/2021	10.42	Put	Bond Future	876.0600	0.8761	760.4400	0.7604	(13.198)	0	0	0
2021/02/01	2030	05/08/2021			Bond Future	9.1262	93.6886	9.0255	94.2512	(1.104)	0.0000	0.0000	0
2021/02/01	2030	05/08/2021	10.30	Call	Bond Future	7,257.8100	7.2578	7,691.7500	7.6917	5.979	0	0	0
2021/02/01	2030	05/08/2021	7.70	Call	Bond Future	513.4600	0.5135	584.6500	0.5847	13.865	0	0	200
2021/02/01	2030	05/08/2021	8.95	Put	Bond Future	3,546.1300	3.5461	3,228.7500	3.2288	(8.950)	0	0	0
2021/02/01	2030	05/08/2021	8.95	Call	Bond Future	2,558.7700	2.5588	2,804.0300	2.8040	9.585	0	0	600
2021/02/01	2030	05/08/2021	9.45	Put	Bond Future	2,256.7500	2.2568	2,020.2400	2.0202	(10.480)	0	0	0
2021/02/01	2030	05/08/2021	10.43	Call	Bond Future	7,771.4700	7.7715	8,219.5500	8.2196	5.766	0	0	0
2021/02/01	2030	05/08/2021	10.43	Put	Bond Future	865.5600	0.8656	751.0000	0.7510	(13.235)	0	0	0
2021/02/01	2030	04/11/2021	8.27	Put	Bond Future	7,172.6600	7.1727	6,743.3200	6.7433	(5.986)	0	0	0
2021/02/01	2030	04/11/2021	8.27	Call	Bond Future	1,260.9400	1.2609	1,400.1000	1.4001	11.036	0	0	300
2021/02/01	2030	04/11/2021	8.77	Put	Bond Future	5,235.1900	5.2352	4,872.3900	4.8724	(6.930)	0	0	0
2021/02/01	2030	04/11/2021	11.44	Put	Bond Future	550.1200	0.5501	479.9100	0.4799	(12.763)	0	0	300
2021/02/01	2030	04/11/2021	10.59	Put	Bond Future	1,325.9100	1.3259	1,187.1600	1.1872	(10.465)	0	0	0
2021/02/01	2030	04/11/2021	10.60	Call	Bond Future	7,858.8800	7.8589	8,289.6100	8.2896	5.481	0	0	0
2021/02/01	2030	04/11/2021	10.60	Put	Bond Future	1,313.3000	1.3133	1,175.5300	1.1755	(10.490)	0	0	0
2021/02/01	2030	04/11/2021			Bond Future	9.3255	94.6754	9.2203	95.2439	(1.128)	0.0000	0.0000	0
2021/02/01	2030	04/11/2021	8.77	Call	Bond Future	2,182.3100	2.1823	2,388.0100	2.3880	9.426	0	0	300
2021/02/01	2030	04/11/2021	11.44	Call	Bond Future	11,084.7800	11.0848	11,583.0700	11.5831	4.495	0	0	0
2021/02/01	2030	04/11/2021	10.59	Call	Bond Future	7,822.5000	7.8225	8,252.2500	8.2523	5.494	0	0	0
2021/02/01	2030	04/11/2021	10.61	Call	Bond Future	7,895.3300	7.8953	8,327.0400	8.3270	5.468	0	0	0
2021/02/01	2030	04/11/2021	10.61	Put	Bond Future	1,300.7900	1.3008	1,164.0000	1.1640	(10.516)	0	0	0
2021/02/01	2032	04/02/2021	9.63	Call	Bond Future	481.6200	0.4816	614.0000	0.6140	27.486	0	0	0

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2021/02/01	2032	04/02/2021	9.63	Put	Bond Future	726.7500	0.7267	274.7300	0.2747	(62.197)	0	0	0
2021/02/01	2032	04/02/2021	9.29	Put	Bond Future	2,454.9700	2.4550	1,856.9600	1.8570	(24.359)	0	0	0
2021/02/01	2032	04/02/2021	9.29	Call	Bond Future	29.1200	0.0291	15.5100	0.0155	(46.738)	0	0	800
2021/02/01	2032	04/02/2021	10.82	Call	Bond Future	6,861.0400	6.8610	7,445.4400	7.4454	8.518	0	0	0
2021/02/01	2032	04/02/2021	10.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2021/02/01	2032	04/02/2021			Bond Future	9.6689	93.4242	9.5764	94.0086	(0.957)	0.0000	0.0000	11,837
2021/02/01	2032	04/02/2021	9.62	Call	Bond Future	454.3700	0.4544	574.9900	0.5750	26.547	0	0	0
2021/02/01	2032	04/02/2021	9.62	Put	Bond Future	762.6400	0.7626	298.8600	0.2989	(60.812)	0	0	0
2021/02/01	2032	04/02/2021	9.61	Call	Bond Future	428.1900	0.4282	537.4300	0.5374	25.512	0	0	0
2021/02/01	2032	04/02/2021	9.61	Put	Bond Future	799.6600	0.7997	324.5000	0.3245	(59.420)	0	0	0
2021/02/01	2032	04/02/2021	8.79	Put	Bond Future	5,763.2500	5.7633	5,178.8400	5.1788	(10.140)	0	0	0
2021/02/01	2032	04/02/2021	8.79	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	800
2021/02/01	2032	06/05/2021	12.57	Call	Bond Future	14,595.6200	14.5956	15,176.2600	15.1763	3.978	0	0	0
2021/02/01	2032	06/05/2021	12.12	Call	Bond Future	12,455.4100	12.4554	13,023.6200	13.0236	4.562	0	0	0
2021/02/01	2032	06/05/2021	12.12	Put	Bond Future	81.2300	0.0812	59.7300	0.0597	(26.468)	0	0	0
2021/02/01	2032	06/05/2021			Bond Future	9.8748	90.2141	9.7785	90.8038	(0.975)	0.0000	0.0000	125,786
2021/02/01	2032	06/05/2021	12.57	Put	Bond Future	30.1400	0.0301	21.0700	0.0211	(30.093)	0	0	736
2021/02/01	2032	06/05/2021	10.33	Put	Bond Future	1,473.7700	1.4738	1,255.1600	1.2552	(14.833)	0	0	0
2021/02/01	2032	06/05/2021	10.33	Call	Bond Future	4,192.1400	4.1921	4,563.2400	4.5632	8.852	0	0	736
2021/02/01	2032	06/05/2021	12.11	Call	Bond Future	12,407.4300	12.4074	12,975.2500	12.9753	4.576	0	0	0
2021/02/01	2032	06/05/2021	12.11	Put	Bond Future	82.9500	0.0829	61.0600	0.0611	(26.389)	0	0	0
2021/02/01	2032	06/05/2021	12.10	Call	Bond Future	12,359.4200	12.3594	12,926.8500	12.9268	4.591	0	0	0
2021/02/01	2032	06/05/2021	12.10	Put	Bond Future	84.7000	0.0847	62.4200	0.0624	(26.305)	0	0	0
2021/02/01	2032	05/08/2021	11.37	Call	Bond Future	8,332.2000	8.3322	8,791.6700	8.7917	5.514	0	0	0
2021/02/01	2032	05/08/2021	11.37	Put	Bond Future	1,147.1200	1.1471	1,010.8600	1.0109	(11.878)	0	0	0
2021/02/01	2032	05/08/2021			Bond Future	10.0831	91.1832	9.9828	91.7789	(0.995)	0.0000	0.0000	0
2021/02/01	2032	05/08/2021	11.35	Call	Bond Future	8,251.5900	8.2516	8,708.8800	8.7089	5.542	0	0	0
2021/02/01	2032	05/08/2021	11.35	Put	Bond Future	1,171.9400	1.1719	1,033.5000	1.0335	(11.813)	0	0	0
2021/02/01	2032	05/08/2021	11.36	Call	Bond Future	8,291.8700	8.2919	8,750.2500	8.7502	5.528	0	0	0
2021/02/01	2032	05/08/2021	11.36	Put	Bond Future	1,159.4800	1.1595	1,022.1300	1.0221	(11.846)	0	0	0
2021/02/01	2032	04/11/2021	9.83	Call	Bond Future	2,783.6400	2.7836	3,018.8700	3.0189	8.450	0	0	700
2021/02/01	2032	04/11/2021	11.71	Put	Bond Future	1,448.4900	1.4485	1,306.1900	1.3062	(9.824)	0	0	0
2021/02/01	2032	04/11/2021	11.69	Call	Bond Future	8,975.6800	8.9757	9,433.4600	9.4335	5.100	0	0	0
2021/02/01	2032	04/11/2021	11.70	Call	Bond Future	9,013.3300	9.0133	9,472.0600	9.4721	5.089	0	0	0
2021/02/01	2032	04/11/2021			Bond Future	10.2994	87.9993	10.1949	88.6013	(1.015)	0.0000	0.0000	0
2021/02/01	2032	04/11/2021	9.83	Put	Bond Future	5,531.3500	5.5313	5,164.6100	5.1646	(6.630)	0	0	0
2021/02/01	2032	04/11/2021	12.81	Call	Bond Future	13,409.2100	13.4092	13,949.4900	13.9495	4.029	0	0	0
2021/02/01	2032	04/11/2021	12.81	Put	Bond Future	495.5300	0.4955	433.8400	0.4338	(12.449)	0	0	700
2021/02/01	2032	04/11/2021	11.71	Call	Bond Future	9,051.0200	9.0510	9,510.6900	9.5107	5.079	0	0	0
2021/02/01	2032	04/11/2021	11.69	Put	Bond Future	1,474.4900	1.4745	1,330.3000	1.3303	(9.779)	0	0	0
2021/02/01	2032	04/11/2021	9.33	Put	Bond Future	7,503.5200	7.5035	7,068.4300	7.0684	(5.798)	0	0	0
2021/02/01	2032	04/11/2021	9.33	Call	Bond Future	1,699.7200	1.6997	1,866.6000	1.8666	9.818	0	0	700
2021/02/01	2032	04/11/2021	11.70	Put	Bond Future	1,461.4500	1.4615	1,318.2100	1.3182	(9.801)	0	0	0
2021/02/01	2033	04/02/2021			Bond Future	100.2636	100.2636	100.1100	100.1100	(0.153)	0.0000	0.0000	1,258
2021/02/01	2033	06/05/2021			Bond Future	100.0750	100.0750	99.9193	99.9193	(0.156)	0.0000	0.0000	8,634
2021/02/01	2033	05/08/2021			Bond Future	101.1740	101.1740	101.0162	101.0162	(0.156)	0.0000	0.0000	0
2021/02/01	2033	04/11/2021			Bond Future	101.0386	101.0386	100.8803	100.8803	(0.157)	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
2021/02/01	2037	04/02/2021	10.28	Call	Bond Future	22.7900	0.0228	14.1700	0.0142	(37.824)	0	0	0
2021/02/01	2037	04/02/2021	10.28	Put	Bond Future	2,929.7700	2.9298	2,139.2700	2.1393	(26.982)	0	0	0
2021/02/01	2037	04/02/2021	10.27	Call	Bond Future	20.3100	0.0203	12.0400	0.0120	(40.719)	0	0	0
2021/02/01	2037	04/02/2021	10.27	Put	Bond Future	2,996.8600	2.9969	2,206.7100	2.2067	(26.366)	0	0	0
2021/02/01	2037	04/02/2021	11.90	Call	Bond Future	7,333.2700	7.3333	8,115.1400	8.1151	10.662	0	0	0
2021/02/01	2037	04/02/2021	13.73	Call	Bond Future	16,796.1600	16.7962	17,578.0400	17.5780	4.655	0	0	0
2021/02/01	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	23
2021/02/01	2037	04/02/2021	10.85	Call	Bond Future	1,231.2100	1.2312	1,746.3200	1.7463	41.838	0	0	0
2021/02/01	2037	04/02/2021	10.85	Put	Bond Future	308.0600	0.3081	41.2900	0.0413	(86.597)	0	0	72
2021/02/01	2037	04/02/2021	10.35	Call	Bond Future	48.3700	0.0484	40.1900	0.0402	(16.911)	0	0	0
2021/02/01	2037	04/02/2021	10.35	Put	Bond Future	2,470.7200	2.4707	1,680.6600	1.6807	(31.977)	0	0	72
2021/02/01	2037	04/02/2021			Bond Future	10.7090	83.4750	10.5914	84.2569	(1.098)	0.0000	0.0000	50,431
2021/02/01	2037	04/02/2021	10.29	Call	Bond Future	25.5200	0.0255	16.6200	0.0166	(34.875)	0	0	0
2021/02/01	2037	04/02/2021	10.29	Put	Bond Future	2,863.0200	2.8630	2,072.2400	2.0722	(27.620)	0	0	0
2021/02/01	2037	04/02/2021	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	2037	04/02/2021	11.97	Call	Bond Future	7,733.1200	7.7331	8,515.0000	8.5150	10.111	0	0	23
2021/02/01	2037	04/02/2021	11.90	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	240
2021/02/01	2037	04/02/2021	10.48	Put	Bond Future	1,688.5200	1.6885	934.6700	0.9347	(44.646)	0	0	0
2021/02/01	2037	04/02/2021	10.48	Call	Bond Future	155.4100	0.1554	183.4400	0.1834	18.036	0	0	240
2021/02/01	2037	04/02/2021	9.65	Put	Bond Future	7,458.7900	7.4588	6,676.9100	6.6769	(10.483)	0	0	0
2021/02/01	2037	04/02/2021	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	72
2021/02/01	2037	06/05/2021	12.42	Call	Bond Future	9,295.3100	9.2953	9,977.2900	9.9773	7.337	0	0	0
2021/02/01	2037	06/05/2021	12.43	Call	Bond Future	9,341.8100	9.3418	10,025.0700	10.0251	7.314	0	0	0
2021/02/01	2037	06/05/2021	12.44	Put	Bond Future	472.0600	0.4721	367.3800	0.3674	(22.175)	0	0	0
2021/02/01	2037	06/05/2021			Bond Future	10.9222	84.3091	10.8000	85.0983	(1.119)	0.0000	0.0000	125,669
2021/02/01	2037	06/05/2021	12.42	Put	Bond Future	486.6400	0.4866	379.4000	0.3794	(22.037)	0	0	0
2021/02/01	2037	06/05/2021	12.43	Put	Bond Future	479.3100	0.4793	373.3500	0.3734	(22.107)	0	0	0
2021/02/01	2037	06/05/2021	12.44	Call	Bond Future	9,388.3400	9.3883	10,072.8800	10.0729	7.291	0	0	0
2021/02/01	2037	05/08/2021	12.26	Put	Bond Future	1,706.9400	1.7069	1,493.7100	1.4937	(12.492)	0	0	0
2021/02/01	2037	05/08/2021	12.27	Call	Bond Future	8,259.3500	8.2593	8,845.0400	8.8450	7.091	0	0	0
2021/02/01	2037	05/08/2021	12.27	Put	Bond Future	1,691.1500	1.6912	1,479.3500	1.4794	(12.524)	0	0	0
2021/02/01	2037	05/08/2021	12.28	Call	Bond Future	8,298.2500	8.2983	8,885.3800	8.8854	7.075	0	0	0
2021/02/01	2037	05/08/2021			Bond Future	11.1433	80.9587	11.0159	81.7562	(1.143)	0.0000	0.0000	0
2021/02/01	2037	05/08/2021	12.26	Call	Bond Future	8,220.4900	8.2205	8,804.7500	8.8048	7.107	0	0	0
2021/02/01	2037	05/08/2021	12.28	Put	Bond Future	1,675.4700	1.6755	1,465.1100	1.4651	(12.555)	0	0	0
2021/02/01	2037	04/11/2021	12.82	Put	Bond Future	1,730.5500	1.7306	1,539.2300	1.5392	(11.055)	0	0	0
2021/02/01	2037	04/11/2021	12.83	Call	Bond Future	9,895.6700	9.8957	10,511.2800	10.5113	6.221	0	0	0
2021/02/01	2037	04/11/2021			Bond Future	11.3596	81.8116	11.2272	82.6174	(1.166)	0.0000	0.0000	0
2021/02/01	2037	04/11/2021	12.81	Call	Bond Future	9,821.0000	9.8210	10,434.3400	10.4343	6.245	0	0	0
2021/02/01	2037	04/11/2021	12.81	Put	Bond Future	1,744.4700	1.7445	1,552.0200	1.5520	(11.032)	0	0	0
2021/02/01	2037	04/11/2021	12.82	Call	Bond Future	9,858.3200	9.8583	10,472.7900	10.4728	6.233	0	0	0
2021/02/01	2037	04/11/2021	12.83	Put	Bond Future	1,716.7100	1.7167	1,526.5300	1.5265	(11.078)	0	0	0
2021/02/01	2038	04/02/2021			Bond Future	112.9487	112.9487	112.9502	112.9502	0.001	0.0000	0.0000	5,008
2021/02/01	2038	06/05/2021			Bond Future	114.1053	114.1053	114.1063	114.1063	0.001	0.0000	0.0000	6,799
2021/02/01	2038	05/08/2021			Bond Future	113.6364	113.6364	113.6385	113.6385	0.002	0.0000	0.0000	0
2021/02/01	2038	04/11/2021			Bond Future	114.8596	114.8596	114.8619	114.8619	0.002	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
2021/02/01	2040	04/02/2021	10.42	Call	Bond Future	24.6100	0.0246	13.1700	0.0132	(46.485)	0	0	0
2021/02/01	2040	04/02/2021	10.42	Put	Bond Future	2,984.7200	2.9847	2,245.9200	2.2459	(24.753)	0	0	0
2021/02/01	2040	04/02/2021	9.49	Put	Bond Future	10,330.6800	10.3307	9,603.3200	9.6033	(7.041)	0	0	0
2021/02/01	2040	04/02/2021	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2021/02/01	2040	04/02/2021	9.57	Put	Bond Future	9,659.5900	9.6596	8,932.2300	8.9322	(7.530)	0	0	0
2021/02/01	2040	04/02/2021	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2021/02/01	2040	04/02/2021	10.07	Put	Bond Future	5,626.3700	5.6264	4,898.9200	4.8989	(12.929)	0	0	0
2021/02/01	2040	04/02/2021			Bond Future	10.8287	85.6138	10.7262	86.3411	(0.946)	0.0000	0.0000	51,833
2021/02/01	2040	04/02/2021	10.41	Call	Bond Future	21.8100	0.0218	11.0700	0.0111	(49.243)	0	0	0
2021/02/01	2040	04/02/2021	10.41	Put	Bond Future	3,056.3800	3.0564	2,318.2800	2.3183	(24.149)	0	0	0
2021/02/01	2040	04/02/2021	10.40	Call	Bond Future	19.3000	0.0193	9.2700	0.0093	(51.969)	0	0	0
2021/02/01	2040	04/02/2021	10.40	Put	Bond Future	3,128.4300	3.1284	2,391.0400	2.3910	(23.571)	0	0	0
2021/02/01	2040	04/02/2021	10.24	Put	Bond Future	4,317.6300	4.3176	3,588.6200	3.5886	(16.884)	0	0	0
2021/02/01	2040	04/02/2021	10.24	Call	Bond Future	1.9400	0.0019	0.2900	0.0003	(85.052)	0	0	500
2021/02/01	2040	04/02/2021	11.57	Call	Bond Future	4,982.1700	4.9822	5,707.4800	5.7075	14.558	0	0	0
2021/02/01	2040	04/02/2021	11.57	Put	Bond Future	2.0500	0.0021	0.0000	0.0000	(100.000)	0	0	500
2021/02/01	2040	04/02/2021	10.07	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	800
2021/02/01	2040	04/02/2021	11.74	Call	Bond Future	6,056.5500	6.0565	6,783.5900	6.7836	12.004	0	0	0
2021/02/01	2040	04/02/2021	11.74	Put	Bond Future	0.3200	0.0003	0.0000	0.0000	(100.000)	0	0	800
2021/02/01	2040	06/05/2021	10.83	Put	Bond Future	3,822.4100	3.8224	3,379.8600	3.3799	(11.578)	0	0	0
2021/02/01	2040	06/05/2021	10.83	Call	Bond Future	2,387.0200	2.3870	2,678.6900	2.6787	12.219	0	0	300
2021/02/01	2040	06/05/2021	11.58	Put	Bond Future	1,706.4600	1.7065	1,447.4900	1.4475	(15.176)	0	0	0
2021/02/01	2040	06/05/2021	11.58	Call	Bond Future	5,293.3500	5.2934	5,768.6000	5.7686	8.978	0	0	300
2021/02/01	2040	06/05/2021	12.44	Call	Bond Future	9,366.4300	9.3664	9,986.1800	9.9862	6.617	0	0	0
2021/02/01	2040	06/05/2021	12.44	Put	Bond Future	583.6700	0.5837	469.2000	0.4692	(19.612)	0	0	0
2021/02/01	2040	06/05/2021			Bond Future	11.0370	86.4692	10.9304	87.2034	(0.966)	0.0000	0.0000	75,499
2021/02/01	2040	06/05/2021	13.38	Call	Bond Future	13,983.0200	13.9830	14,684.8300	14.6848	5.019	0	0	0
2021/02/01	2040	06/05/2021	13.38	Put	Bond Future	124.9400	0.1249	92.5300	0.0925	(25.940)	0	0	300
2021/02/01	2040	06/05/2021	12.43	Call	Bond Future	9,317.9400	9.3179	9,936.3500	9.9363	6.637	0	0	0
2021/02/01	2040	06/05/2021	12.43	Put	Bond Future	592.4200	0.5924	476.6100	0.4766	(19.549)	0	0	0
2021/02/01	2040	06/05/2021	12.42	Call	Bond Future	9,269.5000	9.2695	9,886.5700	9.8866	6.657	0	0	0
2021/02/01	2040	06/05/2021	12.42	Put	Bond Future	601.2800	0.6013	484.1300	0.4841	(19.483)	0	0	0
2021/02/01	2040	05/08/2021	11.05	Put	Bond Future	4,891.0700	4.8911	4,477.2500	4.4773	(8.461)	0	0	0
2021/02/01	2040	05/08/2021	11.05	Call	Bond Future	3,527.8400	3.5278	3,855.8200	3.8558	9.297	0	0	900
2021/02/01	2040	05/08/2021	12.48	Call	Bond Future	9,139.2400	9.1392	9,694.6600	9.6947	6.077	0	0	0
2021/02/01	2040	05/08/2021	12.49	Put	Bond Future	1,589.5500	1.5896	1,404.4600	1.4045	(11.644)	0	0	0
2021/02/01	2040	05/08/2021	12.47	Call	Bond Future	9,097.7400	9.0977	9,651.8600	9.6519	6.091	0	0	0
2021/02/01	2040	05/08/2021			Bond Future	11.2529	82.8917	11.1418	83.6335	(0.987)	0.0000	0.0000	0
2021/02/01	2040	05/08/2021	11.55	Put	Bond Future	3,334.3900	3.3344	3,012.7200	3.0127	(9.647)	0	0	0
2021/02/01	2040	05/08/2021	11.55	Call	Bond Future	5,267.1800	5.2672	5,687.3100	5.6873	7.976	0	0	900
2021/02/01	2040	05/08/2021	14.80	Call	Bond Future	19,135.1200	19.1351	19,854.2300	19.8542	3.758	0	0	0
2021/02/01	2040	05/08/2021	14.80	Put	Bond Future	118.8300	0.1188	96.1400	0.0961	(19.095)	0	0	900
2021/02/01	2040	05/08/2021	12.48	Put	Bond Future	1,604.7600	1.6048	1,418.3800	1.4184	(11.614)	0	0	0
2021/02/01	2040	05/08/2021	12.49	Call	Bond Future	9,180.7900	9.1808	9,737.5000	9.7375	6.064	0	0	0
2021/02/01	2040	05/08/2021	12.47	Put	Bond Future	1,620.0900	1.6201	1,432.4100	1.4324	(11.585)	0	0	0
2021/02/01	2040	04/11/2021	12.90	Call	Bond Future	10,285.3600	10.2854	10,853.4600	10.8535	5.523	0	0	0
2021/02/01	2040	04/11/2021	12.90	Put	Bond Future	1,820.4100	1.8204	1,638.9700	1.6390	(9.967)	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
2021/02/01	2040	04/11/2021	12.89	Call	Bond Future	10,246.1900	10.2462	10,813.2200	10.8132	5.534	0	0	0
2021/02/01	2040	04/11/2021	12.89	Put	Bond Future	1,835.1500	1.8351	1,652.6400	1.6526	(9.945)	0	0	0
2021/02/01	2040	04/11/2021			Bond Future	11.4638	83.7650	11.3483	84.5145	(1.008)	0.0000	0.0000	0
2021/02/01	2040	04/11/2021	12.91	Call	Bond Future	10,324.5600	10.3246	10,893.7400	10.8937	5.513	0	0	0
2021/02/01	2040	04/11/2021	12.91	Put	Bond Future	1,805.7700	1.8058	1,625.4100	1.6254	(9.988)	0	0	0
2021/02/01	2044	04/02/2021	10.36	Put	Bond Future	3,908.6700	3.9087	3,135.9900	3.1360	(19.768)	0	0	0
2021/02/01	2044	04/02/2021	10.37	Call	Bond Future	4.5800	0.0046	1.2800	0.0013	(72.052)	0	0	0
2021/02/01	2044	04/02/2021	10.35	Put	Bond Future	3,985.0200	3.9850	3,212.6900	3.2127	(19.381)	0	0	0
2021/02/01	2044	04/02/2021	10.04	Put	Bond Future	6,423.8800	6.4239	5,654.1100	5.6541	(11.983)	0	0	0
2021/02/01	2044	04/02/2021	10.04	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/02/01	2044	04/02/2021	10.84	Call	Bond Future	514.5400	0.5145	720.7100	0.7207	40.069	0	0	0
2021/02/01	2044	04/02/2021			Bond Future	10.8882	82.2934	10.7807	83.0631	(0.987)	0.0000	0.0000	16,649
2021/02/01	2044	04/02/2021	10.36	Call	Bond Future	3.9400	0.0039	1.0200	0.0010	(74.112)	0	0	0
2021/02/01	2044	04/02/2021	10.37	Put	Bond Future	3,832.5100	3.8325	3,059.4500	3.0594	(20.171)	0	0	0
2021/02/01	2044	04/02/2021	10.35	Call	Bond Future	3.3800	0.0034	0.8100	0.0008	(76.036)	0	0	0
2021/02/01	2044	04/02/2021	10.84	Put	Bond Future	858.1500	0.8581	294.5600	0.2946	(65.675)	0	0	265
2021/02/01	2044	04/02/2021	10.29	Call	Bond Future	1.2800	0.0013	0.1800	0.0002	(85.938)	0	0	0
2021/02/01	2044	04/02/2021	10.29	Put	Bond Future	4,446.8200	4.4468	3,675.9600	3.6760	(17.335)	0	0	265
2021/02/01	2044	04/02/2021	9.66	Put	Bond Future	9,577.3600	9.5774	8,807.6000	8.8076	(8.037)	0	0	0
2021/02/01	2044	04/02/2021	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	265
2021/02/01	2044	06/05/2021	11.10	Call	Bond Future	3,163.9200	3.1639	3,536.9000	3.5369	11.789	0	0	0
2021/02/01	2044	06/05/2021	11.40	Call	Bond Future	4,337.6200	4.3376	4,788.9600	4.7890	10.405	0	0	0
2021/02/01	2044	06/05/2021	11.40	Put	Bond Future	2,235.0900	2.2351	1,909.3800	1.9094	(14.573)	0	0	3,100
2021/02/01	2044	06/05/2021	11.79	Call	Bond Future	6,083.8500	6.0838	6,620.7500	6.6208	8.825	0	0	0
2021/02/01	2044	06/05/2021	11.79	Put	Bond Future	1,478.9700	1.4790	1,238.8200	1.2388	(16.238)	0	0	3,100
2021/02/01	2044	06/05/2021	12.50	Call	Bond Future	9,415.9200	9.4159	10,073.2500	10.0733	6.981	0	0	0
2021/02/01	2044	06/05/2021	12.50	Put	Bond Future	592.4900	0.5925	472.7700	0.4728	(20.206)	0	0	3,100
2021/02/01	2044	06/05/2021	12.43	Call	Bond Future	9,081.6800	9.0817	9,729.1500	9.7291	7.129	0	0	0
2021/02/01	2044	06/05/2021	12.43	Put	Bond Future	655.9700	0.6560	526.3900	0.5264	(19.754)	0	0	0
2021/02/01	2044	06/05/2021	12.44	Call	Bond Future	9,129.3200	9.1293	9,778.2300	9.7782	7.108	0	0	0
2021/02/01	2044	06/05/2021	12.44	Put	Bond Future	646.5600	0.6466	518.4200	0.5184	(19.819)	0	0	0
2021/02/01	2044	06/05/2021			Bond Future	11.0883	83.1156	10.9765	83.8926	(1.008)	0.0000	0.0000	53,296
2021/02/01	2044	06/05/2021	11.10	Put	Bond Future	3,083.2200	3.0832	2,679.1500	2.6792	(13.105)	0	0	3,100
2021/02/01	2044	06/05/2021	10.70	Put	Bond Future	4,641.0600	4.6411	4,126.0200	4.1260	(11.097)	0	0	0
2021/02/01	2044	06/05/2021	10.70	Call	Bond Future	1,886.0400	1.8860	2,148.0500	2.1481	13.892	0	0	3,100
2021/02/01	2044	06/05/2021	11.35	Put	Bond Future	2,357.5900	2.3576	2,019.4900	2.0195	(14.341)	0	0	0
2021/02/01	2044	06/05/2021	11.35	Call	Bond Future	4,129.1600	4.1292	4,568.1100	4.5681	10.630	0	0	3,100
2021/02/01	2044	06/05/2021	11.90	Call	Bond Future	6,603.8000	6.6038	7,161.1800	7.1612	8.440	0	0	0
2021/02/01	2044	06/05/2021	11.90	Put	Bond Future	1,317.7000	1.3177	1,098.0300	1.0980	(16.671)	0	0	0
2021/02/01	2044	06/05/2021	12.45	Call	Bond Future	9,177.0000	9.1770	9,827.3400	9.8273	7.087	0	0	0
2021/02/01	2044	06/05/2021	12.45	Put	Bond Future	637.2700	0.6373	510.5600	0.5106	(19.883)	0	0	0
2021/02/01	2044	05/08/2021	12.60	Put	Bond Future	1,518.2700	1.5183	1,332.3800	1.3324	(12.244)	0	0	0
2021/02/01	2044	05/08/2021	12.61	Call	Bond Future	9,526.4400	9.5264	10,127.0100	10.1270	6.304	0	0	0
2021/02/01	2044	05/08/2021	12.61	Put	Bond Future	1,503.9300	1.5039	1,319.3400	1.3193	(12.274)	0	0	0
2021/02/01	2044	05/08/2021			Bond Future	11.2955	79.6273	11.1790	80.4124	(1.031)	0.0000	0.0000	0
2021/02/01	2044	05/08/2021	12.59	Call	Bond Future	9,443.7800	9.4438	10,041.7400	10.0417	6.332	0	0	0
2021/02/01	2044	05/08/2021	12.59	Put	Bond Future	1,532.7300	1.5327	1,345.5300	1.3455	(12.214)	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
2021/02/01	2044	05/08/2021	12.60	Call	Bond Future	9,485.0900	9.4851	10,084.3600	10.0844	6.318	0	0	0
2021/02/01	2044	04/11/2021	12.91	Call	Bond Future	10,205.1200	10.2051	10,804.7800	10.8048	5.876	0	0	0
2021/02/01	2044	04/11/2021	12.91	Put	Bond Future	1,881.5000	1.8815	1,687.8600	1.6879	(10.292)	0	0	0
2021/02/01	2044	04/11/2021			Bond Future	11.4976	80.4662	11.3763	81.2595	(1.054)	0.0000	0.0000	0
2021/02/01	2044	04/11/2021	12.89	Call	Bond Future	10,128.1500	10.1282	10,725.5300	10.7255	5.898	0	0	0
2021/02/01	2044	04/11/2021	12.89	Put	Bond Future	1,911.5600	1.9116	1,715.6400	1.7156	(10.249)	0	0	0
2021/02/01	2044	04/11/2021	12.90	Call	Bond Future	10,166.6200	10.1666	10,765.1400	10.7651	5.887	0	0	0
2021/02/01	2044	04/11/2021	12.90	Put	Bond Future	1,896.4800	1.8965	1,701.7000	1.7017	(10.271)	0	0	0
2021/02/01	2046	04/02/2021			Bond Future	102.1855	102.1855	102.1871	102.1871	0.002	0.0000	0.0000	14,486
2021/02/01	2046	06/05/2021			Bond Future	101.4419	101.4419	101.4445	101.4445	0.003	0.0000	0.0000	14,893
2021/02/01	2046	05/08/2021			Bond Future	102.5563	102.5563	102.5585	102.5585	0.002	0.0000	0.0000	0
2021/02/01	2046	04/11/2021			Bond Future	101.8529	101.8529	101.8568	101.8568	0.004	0.0000	0.0000	0
2021/02/01	2050	04/02/2021			Bond Future	103.4643	103.4643	103.4659	103.4659	0.001	0.0000	0.0000	9,857
2021/02/01	2050	06/05/2021			Bond Future	104.5238	104.5238	104.5249	104.5249	0.001	0.0000	0.0000	9,986
2021/02/01	2050	05/08/2021			Bond Future	103.7437	103.7437	103.7463	103.7463	0.002	0.0000	0.0000	0
2021/02/01	2050	04/11/2021			Bond Future	104.8605	104.8605	104.8630	104.8630	0.002	0.0000	0.0000	0
2021/02/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	AL37	04/02/2021			Index Future	791.7680	791.7680	793.7410	793.7410	0.249	0.0000	0.0000	0
2021/02/01	AL37	06/05/2021			Index Future	799.6790	799.6790	801.6590	801.6590	0.248	0.0000	0.0000	0
2021/02/01	AL37	05/08/2021			Index Future	808.1730	808.1730	810.1670	810.1670	0.247	0.0000	0.0000	0
2021/02/01	AL37	04/11/2021			Index Future	816.7720	816.7720	818.7860	818.7860	0.247	0.0000	0.0000	0
2021/02/01	AL7T	04/02/2021			Index Future	874.1240	874.1240	879.5000	879.5000	0.615	0.0000	0.0000	0
2021/02/01	AL7T	06/05/2021			Index Future	882.8570	882.8570	888.2730	888.2730	0.613	0.0000	0.0000	0
2021/02/01	AL7T	05/08/2021			Index Future	892.2350	892.2350	897.7000	897.7000	0.613	0.0000	0.0000	0
2021/02/01	AL7T	04/11/2021			Index Future	901.7290	901.7290	907.2500	907.2500	0.612	0.0000	0.0000	0
2021/02/01	ALBI	04/02/2021			Index Future	764.8460	764.8460	769.6370	769.6370	0.626	0.0000	0.0000	83
2021/02/01	ALBI	06/05/2021			Index Future	772.4870	772.4870	777.3140	777.3140	0.625	0.0000	0.0000	270
2021/02/01	ALBI	05/08/2021			Index Future	780.6930	780.6930	785.5640	785.5640	0.624	0.0000	0.0000	0
2021/02/01	ALBI	04/11/2021			Index Future	788.9990	788.9990	793.9210	793.9210	0.624	0.0000	0.0000	0
2021/02/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/01	ES33	04/02/2021			Bond Future	11.3574	77.5151	11.2543	78.0725	(0.908)	0.0000	0.0000	0
2021/02/01	ES33	06/05/2021			Bond Future	11.6122	74.5161	11.5048	75.0787	(0.925)	0.0000	0.0000	350
2021/02/01	ES33	05/08/2021			Bond Future	11.8729	75.3164	11.7609	75.8848	(0.944)	0.0000	0.0000	0
2021/02/01	ES33	04/11/2021			Bond Future	12.1439	72.3357	12.0270	72.9100	(0.962)	0.0000	0.0000	0
2021/02/01	ES42	04/02/2021			Bond Future	11.8613	76.5919	11.7583	77.2152	(0.868)	0.0000	0.0000	0
2021/02/01	ES42	06/05/2021			Bond Future	12.1081	73.0997	12.0005	73.7288	(0.888)	0.0000	0.0000	4,779
2021/02/01	ES42	05/08/2021			Bond Future	12.3545	73.8854	12.2421	74.5211	(0.910)	0.0000	0.0000	0
2021/02/01	ES42	04/11/2021			Bond Future	12.6122	70.4061	12.4946	71.0484	(0.932)	0.0000	0.0000	0
2021/02/01	GOVI	04/02/2021	750.96	Call	GOVI	50,780.0000	5.0780	97,980.0000	9.7980	92.950	0	0	0
2021/02/01	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	04/02/2021			GOVI	756.0380	756.0380	760.7580	760.7580	0.624	0.0000	0.0000	28
2021/02/01	GOVI	04/02/2021	750.95	Call	GOVI	50,880.0000	5.0880	98,080.0000	9.8080	92.767	0	0	0
2021/02/01	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	04/02/2021	750.94	Call	GOVI	50,980.0000	5.0980	98,180.0000	9.8180	92.585	0	0	0
2021/02/01	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	06/05/2021	678.68	Call	GOVI	849,120.0000	84.9120	896,670.0000	89.6670	5.600	0	0	0
2021/02/01	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	06/05/2021	678.67	Call	GOVI	849,220.0000	84.9220	896,770.0000	89.6770	5.599	0	0	0
2021/02/01	GOVI	06/05/2021			GOVI	763.5920	763.5920	768.3470	768.3470	0.623	0.0000	0.0000	949
2021/02/01	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	06/05/2021	678.69	Call	GOVI	849,020.0000	84.9020	896,570.0000	89.6570	5.601	0	0	0
2021/02/01	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	05/08/2021	719.14	Call	GOVI	525,630.0000	52.5630	573,610.0000	57.3610	9.128	0	0	0
2021/02/01	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	05/08/2021	719.13	Call	GOVI	525,730.0000	52.5730	573,710.0000	57.3710	9.126	0	0	0
2021/02/01	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	05/08/2021			GOVI	771.7030	771.7030	776.5010	776.5010	0.622	0.0000	0.0000	0
2021/02/01	GOVI	05/08/2021	719.15	Call	GOVI	525,530.0000	52.5530	573,510.0000	57.3510	9.130	0	0	0
2021/02/01	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	04/11/2021	728.41	Call	GOVI	515,040.0000	51.5040	563,520.0000	56.3520	9.413	0	0	0
2021/02/01	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	04/11/2021	728.40	Call	GOVI	515,140.0000	51.5140	563,620.0000	56.3620	9.411	0	0	0
2021/02/01	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	GOVI	04/11/2021			GOVI	779.9140	779.9140	784.7620	784.7620	0.622	0.0000	0.0000	0
2021/02/01	GOVI	04/11/2021	728.42	Call	GOVI	514,940.0000	51.4940	563,420.0000	56.3420	9.415	0	0	0
2021/02/01	GOVI	04/11/2021	728.42	Put	GOVI	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
2021/02/01	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/01	IGOV 04/02/2021			Index Future	273.6880	273.6880	273.7190	273.7190	0.011	0.0000	0.0000	120
2021/02/01	IGOV 06/05/2021			Index Future	276.4910	276.4910	276.5180	276.5180	0.010	0.0000	0.0000	973
2021/02/01	IGOV 05/08/2021			Index Future	279.4950	279.4950	279.5200	279.5200	0.009	0.0000	0.0000	0
2021/02/01	IGOV 04/11/2021			Index Future	282.5360	282.5360	282.5600	282.5600	0.008	0.0000	0.0000	0
2021/02/01	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/01	IS05 15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4200	90.4200	0.000	0.0000	0.0000	0
2021/02/01	IS05 21/09/2021			Interest Rate Swap	89.3500	89.3500	89.3500	89.3500	0.000	0.0000	0.0000	0
2021/02/01	IS05 21/12/2021			Interest Rate Swap	90.5800	90.5800	90.5900	90.5900	0.011	0.0000	0.0000	51
2021/02/01	IS05 15/03/2022			Interest Rate Swap	89.9800	89.9800	89.9900	89.9900	0.011	0.0000	0.0000	0
2021/02/01	IS05 21/06/2022			Interest Rate Swap	90.0400	90.0400	90.0400	90.0400	0.000	0.0000	0.0000	0
2021/02/01	IS05 20/09/2022			Interest Rate Swap	93.1300	93.1300	93.1300	93.1300	0.000	0.0000	0.0000	0
2021/02/01	IS05 20/12/2022			Interest Rate Swap	93.5600	93.5600	93.5500	93.5500	(0.011)	0.0000	0.0000	0
2021/02/01	IS05 22/03/2023			Interest Rate Swap	85.8800	85.8800	85.8600	85.8600	(0.023)	0.0000	0.0000	0
2021/02/01	IS05 20/06/2023			Interest Rate Swap	91.3300	91.3300	91.3100	91.3100	(0.022)	0.0000	0.0000	0
2021/02/01	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/01	IS10 17/12/2025			Interest Rate Swap	77.9200	77.9200	77.8700	77.8700	(0.064)	0.0000	0.0000	0
2021/02/01	IS10 16/03/2026			Interest Rate Swap	74.3300	74.3300	74.2700	74.2700	(0.081)	0.0000	0.0000	0
2021/02/01	IS10 15/06/2026			Interest Rate Swap	72.6200	72.6200	72.5600	72.5600	(0.083)	0.0000	0.0000	0
2021/02/01	IS10 21/09/2026			Interest Rate Swap	74.5200	74.5200	74.4700	74.4700	(0.067)	0.0000	0.0000	0
2021/02/01	IS10 21/12/2026			Interest Rate Swap	78.4600	78.4600	78.4100	78.4100	(0.064)	0.0000	0.0000	0
2021/02/01	IS10 15/03/2027			Interest Rate Swap	76.8700	76.8700	76.8300	76.8300	(0.052)	0.0000	0.0000	0
2021/02/01	IS10 21/06/2027			Interest Rate Swap	78.8600	78.8600	78.8300	78.8300	(0.038)	0.0000	0.0000	0
2021/02/01	IS10 20/09/2027			Interest Rate Swap	84.6400	84.6400	84.6200	84.6200	(0.024)	0.0000	0.0000	0
2021/02/01	IS10 20/12/2027			Interest Rate Swap	84.9900	84.9900	84.9800	84.9800	(0.012)	0.0000	0.0000	0
2021/02/01	IS10 22/03/2028			Interest Rate Swap	77.9200	77.9200	77.9100	77.9100	(0.013)	0.0000	0.0000	0
2021/02/01	IS10 20/06/2028			Interest Rate Swap	85.8400	85.8400	85.8100	85.8100	(0.035)	0.0000	0.0000	0
2021/02/01	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/01	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/01	JBAF 17/02/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2021/02/01	JBAF 17/03/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2021/02/01	JBAF 21/04/2021			Jibar Tradeable Future	3.5600	96.4400	3.5700	96.4300	0.281	0.0000	0.0000	0
2021/02/01	JBAF 19/05/2021			Jibar Tradeable Future	3.5500	96.4500	3.5600	96.4400	0.282	0.0000	0.0000	0
2021/02/01	JBAF 15/06/2021			Jibar Tradeable Future	3.5350	96.4650	3.5450	96.4550	0.283	0.0000	0.0000	0
2021/02/01	JBAF 21/07/2021			Jibar Tradeable Future	3.5400	96.4600	3.5500	96.4500	0.282	0.0000	0.0000	0
2021/02/01	JBAF 15/09/2021			Jibar Tradeable Future	3.5700	96.4300	3.5800	96.4200	0.280	0.0000	0.0000	30,000
2021/02/01	JBAF 15/12/2021			Jibar Tradeable Future	3.7550	96.2450	3.7450	96.2550	(0.266)	0.0000	0.0000	0
2021/02/01	JBAF 16/03/2022			Jibar Tradeable Future	3.8400	96.1600	3.8300	96.1700	(0.260)	0.0000	0.0000	0
2021/02/01	JBAF 15/06/2022			Jibar Tradeable Future	4.0900	95.9100	4.0800	95.9200	(0.244)	0.0000	0.0000	20,001
2021/02/01	JBAF 21/09/2022			Jibar Tradeable Future	4.1750	95.8250	4.1650	95.8350	(0.240)	0.0000	0.0000	0
2021/02/01	JBAF 21/12/2022			Jibar Tradeable Future	4.4300	95.5700	4.4300	95.5700	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/01	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R023	04/02/2021	6.34	Call	Bond Future	3,354.4800	3.3545	3,397.5800	3.3976	1.285	0	0	0
2021/02/01	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R023	04/02/2021			Bond Future	4.6376	109.4911	4.6162	109.5342	(0.462)	0.0000	0.0000	11,572
2021/02/01	R023	04/02/2021	6.33	Call	Bond Future	3,335.1800	3.3352	3,378.2800	3.3783	1.292	0	0	0
2021/02/01	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R023	04/02/2021	6.32	Call	Bond Future	3,315.8700	3.3159	3,358.9700	3.3590	1.300	0	0	0
2021/02/01	R023	06/05/2021	7.58	Call	Bond Future	4,898.6300	4.8986	4,941.5900	4.9416	0.877	0	0	0
2021/02/01	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R023	06/05/2021			Bond Future	4.7248	106.6795	4.7005	106.7225	(0.513)	0.0000	0.0000	37,743
2021/02/01	R023	06/05/2021	7.57	Call	Bond Future	4,882.0000	4.8820	4,924.9600	4.9250	0.880	0	0	0
2021/02/01	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R023	06/05/2021	7.56	Call	Bond Future	4,865.3700	4.8654	4,908.3300	4.9083	0.883	0	0	0
2021/02/01	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R023	05/08/2021	5.30	Call	Bond Future	1,001.8100	1.0018	1,029.4600	1.0295	2.760	0	0	0
2021/02/01	R023	05/08/2021	5.30	Put	Bond Future	235.5500	0.2355	220.1200	0.2201	(6.551)	0	0	0
2021/02/01	R023	05/08/2021	5.29	Call	Bond Future	989.7300	0.9897	1,017.2300	1.0172	2.779	0	0	0
2021/02/01	R023	05/08/2021	5.29	Put	Bond Future	238.5800	0.2386	223.0000	0.2230	(6.530)	0	0	0
2021/02/01	R023	05/08/2021			Bond Future	4.7951	107.8250	4.7669	107.8680	(0.589)	0.0000	0.0000	0
2021/02/01	R023	05/08/2021	5.31	Call	Bond Future	1,013.9300	1.0139	1,041.7200	1.0417	2.741	0	0	0
2021/02/01	R023	05/08/2021	5.31	Put	Bond Future	232.5700	0.2326	217.2800	0.2173	(6.574)	0	0	0
2021/02/01	R023	04/11/2021	4.91	Call	Bond Future	511.9900	0.5120	531.5900	0.5316	3.828	0	0	0
2021/02/01	R023	04/11/2021	4.91	Put	Bond Future	497.8600	0.4979	474.0100	0.4740	(4.791)	0	0	0
2021/02/01	R023	04/11/2021	4.90	Call	Bond Future	504.8300	0.5048	524.2600	0.5243	3.849	0	0	0
2021/02/01	R023	04/11/2021	4.90	Put	Bond Future	503.5400	0.5035	479.5200	0.4795	(4.770)	0	0	0
2021/02/01	R023	04/11/2021			Bond Future	4.8990	105.0539	4.8652	105.0973	(0.690)	0.0000	0.0000	0
2021/02/01	R023	04/11/2021	4.92	Call	Bond Future	519.5600	0.5196	539.3300	0.5393	3.805	0	0	0
2021/02/01	R023	04/11/2021	4.92	Put	Bond Future	492.5900	0.4926	468.9100	0.4689	(4.807)	0	0	0
2021/02/01	R035	04/02/2021	10.05	Call	Bond Future	25.4000	0.0254	16.3400	0.0163	(35.669)	0	0	0
2021/02/01	R035	04/02/2021	10.05	Put	Bond Future	2,783.9000	2.7839	2,019.0000	2.0190	(27.476)	0	0	0
2021/02/01	R035	04/02/2021	10.04	Call	Bond Future	22.6100	0.0226	13.8700	0.0139	(38.655)	0	0	0
2021/02/01	R035	04/02/2021	10.04	Put	Bond Future	2,850.8200	2.8508	2,086.2400	2.0862	(26.820)	0	0	0
2021/02/01	R035	04/02/2021	10.14	Put	Bond Future	2,200.7100	2.2007	1,439.3800	1.4394	(34.595)	0	0	650
2021/02/01	R035	04/02/2021	11.14	Call	Bond Future	4,401.9500	4.4019	5,154.6700	5.1547	17.100	0	0	0
2021/02/01	R035	04/02/2021	11.14	Put	Bond Future	3.1200	0.0031	0.0000	0.0000	(100.000)	0	0	650
2021/02/01	R035	04/02/2021			Bond Future	10.4548	92.4588	10.3421	93.2146	(1.078)	0.0000	0.0000	36,839
2021/02/01	R035	04/02/2021	10.06	Call	Bond Future	28.4700	0.0285	19.1800	0.0192	(32.631)	0	0	0
2021/02/01	R035	04/02/2021	10.06	Put	Bond Future	2,717.3400	2.7173	1,952.2100	1.9522	(28.157)	0	0	0
2021/02/01	R035	04/02/2021	10.14	Call	Bond Future	66.1400	0.0661	60.6500	0.0607	(8.301)	0	0	0
2021/02/01	R035	06/05/2021	10.55	Call	Bond Future	2,483.3100	2.4833	2,816.1000	2.8161	13.401	0	0	0
2021/02/01	R035	06/05/2021	10.55	Put	Bond Future	3,246.2500	3.2463	2,816.2300	2.8162	(13.247)	0	0	500
2021/02/01	R035	06/05/2021	10.05	Put	Bond Future	5,301.3200	5.3013	4,734.9400	4.7349	(10.684)	0	0	0
2021/02/01	R035	06/05/2021	10.05	Call	Bond Future	1,172.4200	1.1724	1,368.8500	1.3688	16.754	0	0	500
2021/02/01	R035	06/05/2021	12.91	Put	Bond Future	122.6700	0.1227	88.7700	0.0888	(27.635)	0	0	600
2021/02/01	R035	06/05/2021	10.40	Put	Bond Future	3,789.5600	3.7896	3,317.7800	3.3178	(12.449)	0	0	0
2021/02/01	R035	06/05/2021	11.55	Call	Bond Future	6,496.0900	6.4961	7,066.0300	7.0660	8.774	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/01	R035	06/05/2021	11.55	Put	Bond Future	1,048.0000		1.0480	855.1300	0.8551	(18.404)	0	0	1,650
2021/02/01	R035	06/05/2021	12.77	Call	Bond Future	12,343.2500		12.3433	13,063.8400	13.0638	5.838	0	0	0
2021/02/01	R035	06/05/2021	12.77	Put	Bond Future	158.8500		0.1588	116.6300	0.1166	(26.579)	0	0	1,650
2021/02/01	R035	06/05/2021	10.24	Put	Bond Future	4,437.5500		4.4375	3,921.6800	3.9217	(11.625)	0	0	0
2021/02/01	R035	06/05/2021	10.24	Call	Bond Future	1,609.3000		1.6093	1,856.2400	1.8562	15.345	0	0	793
2021/02/01	R035	06/05/2021	12.37	Call	Bond Future	10,389.3800		10.3894	11,076.8200	11.0768	6.617	0	0	0
2021/02/01	R035	06/05/2021	12.35	Put	Bond Future	329.9900		0.3300	252.5400	0.2525	(23.470)	0	0	0
2021/02/01	R035	06/05/2021	12.36	Put	Bond Future	324.5500		0.3245	248.1400	0.2481	(23.543)	0	0	0
2021/02/01	R035	06/05/2021			Bond Future	10.6672		88.9101	10.5500	89.6729	(1.099)	0.0000	0.0000	97,813
2021/02/01	R035	06/05/2021	11.05	Call	Bond Future	4,279.7700		4.2798	4,745.5900	4.7456	10.884	0	0	0
2021/02/01	R035	06/05/2021	11.05	Put	Bond Future	1,853.9400		1.8539	1,556.9500	1.5569	(16.019)	0	0	500
2021/02/01	R035	06/05/2021	11.15	Put	Bond Future	1,654.5000		1.6545	1,381.0900	1.3811	(16.525)	0	0	0
2021/02/01	R035	06/05/2021	11.15	Call	Bond Future	4,697.7700		4.6978	5,187.1700	5.1872	10.418	0	0	600
2021/02/01	R035	06/05/2021	12.91	Call	Bond Future	13,026.4600		13.0265	13,755.3700	13.7554	5.596	0	0	0
2021/02/01	R035	06/05/2021	10.40	Call	Bond Future	2,035.9500		2.0359	2,326.9800	2.3270	14.295	0	0	600
2021/02/01	R035	06/05/2021	10.81	Put	Bond Future	2,440.4300		2.4404	2,081.7500	2.0818	(14.697)	0	0	0
2021/02/01	R035	06/05/2021	10.81	Call	Bond Future	3,357.0700		3.3571	3,761.2000	3.7612	12.038	0	0	1,650
2021/02/01	R035	06/05/2021	11.32	Call	Bond Future	5,439.8400		5.4398	5,966.2500	5.9663	9.677	0	0	0
2021/02/01	R035	06/05/2021	11.32	Put	Bond Future	1,361.9700		1.3620	1,125.5700	1.1256	(17.357)	0	0	793
2021/02/01	R035	06/05/2021	12.37	Put	Bond Future	319.1800		0.3192	243.8100	0.2438	(23.614)	0	0	0
2021/02/01	R035	06/05/2021	12.35	Call	Bond Future	10,292.1400		10.2921	10,977.5000	10.9775	6.659	0	0	0
2021/02/01	R035	06/05/2021	12.02	Call	Bond Future	8,705.5300		8.7055	9,350.2500	9.3502	7.406	0	0	0
2021/02/01	R035	06/05/2021	12.02	Put	Bond Future	559.3600		0.5594	441.2700	0.4413	(21.112)	0	0	793
2021/02/01	R035	06/05/2021	12.36	Call	Bond Future	10,340.7500		10.3408	11,027.1500	11.0271	6.638	0	0	0
2021/02/01	R035	05/08/2021	11.37	Call	Bond Future	5,707.3600		5.7074	6,178.1300	6.1781	8.248	0	0	0
2021/02/01	R035	05/08/2021	11.37	Put	Bond Future	2,743.6600		2.7437	2,443.6600	2.4437	(10.934)	0	0	100
2021/02/01	R035	05/08/2021	5.31	Call	Bond Future	0.0300		0.0000	0.0400	0.0000	33.333	0	0	0
2021/02/01	R035	05/08/2021	5.31	Put	Bond Future	48,225.9200		48.2259	47,455.1600	47.4552	(1.598)	0	0	0
2021/02/01	R035	05/08/2021			Bond Future	10.8855		89.8648	10.7634	90.6356	(1.121)	0.0000	0.0000	0
2021/02/01	R035	05/08/2021	10.77	Call	Bond Future	3,591.4000		3.5914	3,951.2800	3.9513	10.021	0	0	0
2021/02/01	R035	05/08/2021	10.77	Put	Bond Future	4,320.3600		4.3204	3,909.4700	3.9095	(9.511)	0	0	100
2021/02/01	R035	05/08/2021	10.02	Put	Bond Future	7,340.2400		7.3402	6,781.0100	6.7810	(7.619)	0	0	0
2021/02/01	R035	05/08/2021	10.02	Call	Bond Future	1,650.9000		1.6509	1,862.4400	1.8624	12.814	0	0	100
2021/02/01	R035	05/08/2021	5.29	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2021/02/01	R035	05/08/2021	5.29	Put	Bond Future	48,459.2100		48.4592	47,688.4400	47.6884	(1.591)	0	0	0
2021/02/01	R035	05/08/2021	5.30	Call	Bond Future	0.0300		0.0000	0.0400	0.0000	33.333	0	0	0
2021/02/01	R035	05/08/2021	5.30	Put	Bond Future	48,342.5000		48.3425	47,571.7400	47.5717	(1.594)	0	0	0
2021/02/01	R035	04/11/2021	10.62	Put	Bond Future	6,176.7300		6.1767	5,709.8500	5.7099	(7.559)	0	0	0
2021/02/01	R035	04/11/2021	10.62	Call	Bond Future	3,110.1400		3.1101	3,422.0300	3.4220	10.028	0	0	400
2021/02/01	R035	04/11/2021	11.08	Call	Bond Future	4,437.3000		4.4373	4,828.0900	4.8281	8.807	0	0	0
2021/02/01	R035	04/11/2021	11.08	Put	Bond Future	4,625.5400		4.6255	4,237.5600	4.2376	(8.388)	0	0	782
2021/02/01	R035	04/11/2021	10.23	Put	Bond Future	7,782.9900		7.7830	7,248.3500	7.2484	(6.869)	0	0	0
2021/02/01	R035	04/11/2021	10.12	Put	Bond Future	8,288.2400		8.2882	7,734.8500	7.7349	(6.677)	0	0	0
2021/02/01	R035	04/11/2021	10.12	Call	Bond Future	1,930.7400		1.9307	2,156.1200	2.1561	11.673	0	0	400
2021/02/01	R035	04/11/2021	11.75	Put	Bond Future	3,024.7400		3.0247	2,739.6100	2.7396	(9.427)	0	0	782
2021/02/01	R035	04/11/2021	12.53	Call	Bond Future	9,738.8200		9.7388	10,331.2800	10.3313	6.083	0	0	0
2021/02/01	R035	04/11/2021	12.53	Put	Bond Future	1,704.4800		1.7045	1,518.1700	1.5182	(10.931)	0	0	0
2021/02/01	R035	04/11/2021			Bond Future	11.1109		86.3376	10.9838	87.1164	(1.144)	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
2021/02/01	R035	04/11/2021	13.82	Call	Bond Future	14,921.2100	14.9212	15,625.6500	15.6257	4.721	0	0	0
2021/02/01	R035	04/11/2021	13.82	Put	Bond Future	528.0500	0.5280	453.7200	0.4537	(14.076)	0	0	400
2021/02/01	R035	04/11/2021	10.23	Call	Bond Future	2,164.5000	2.1645	2,408.6300	2.4086	11.279	0	0	782
2021/02/01	R035	04/11/2021	11.75	Call	Bond Future	6,789.1900	6.7892	7,282.8300	7.2828	7.271	0	0	0
2021/02/01	R035	04/11/2021	12.51	Call	Bond Future	9,662.0200	9.6620	10,252.1800	10.2522	6.108	0	0	0
2021/02/01	R035	04/11/2021	12.51	Put	Bond Future	1,732.9600	1.7330	1,544.3500	1.5444	(10.884)	0	0	0
2021/02/01	R035	04/11/2021	12.52	Call	Bond Future	9,700.4000	9.7004	10,291.7100	10.2917	6.096	0	0	0
2021/02/01	R035	04/11/2021	12.52	Put	Bond Future	1,718.6700	1.7187	1,531.2100	1.5312	(10.907)	0	0	0
2021/02/01	R186	04/02/2021	8.16	Call	Bond Future	7,550.1500	7.5501	7,826.5200	7.8265	3.660	0	0	0
2021/02/01	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R186	04/02/2021	8.15	Call	Bond Future	7,501.2000	7.5012	7,777.5700	7.7776	3.684	0	0	0
2021/02/01	R186	04/02/2021	7.30	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/02/01	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	15,177
2021/02/01	R186	04/02/2021			Bond Future	6.6804	119.7053	6.6285	119.9817	(0.777)	0.0000	0.0000	37,863
2021/02/01	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R186	04/02/2021	8.17	Call	Bond Future	7,599.0800	7.5991	7,875.4500	7.8754	3.637	0	0	0
2021/02/01	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R186	04/02/2021	7.30	Call	Bond Future	3,238.2800	3.2383	3,514.5100	3.5145	8.530	0	0	0
2021/02/01	R186	04/02/2021	8.00	Call	Bond Future	6,763.5600	6.7636	7,039.9300	7.0399	4.086	0	0	0
2021/02/01	R186	06/05/2021	10.77	Call	Bond Future	17,973.6600	17.9737	18,252.1700	18.2522	1.550	0	0	0
2021/02/01	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R186	06/05/2021	10.76	Call	Bond Future	17,932.6100	17.9326	18,211.1200	18.2111	1.553	0	0	0
2021/02/01	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R186	06/05/2021			Bond Future	6.8350	120.9013	6.7801	121.1798	(0.803)	0.0000	0.0000	103,969
2021/02/01	R186	06/05/2021	7.30	Call	Bond Future	3,062.7400	3.0627	3,245.3800	3.2454	5.963	0	0	0
2021/02/01	R186	06/05/2021	7.30	Put	Bond Future	735.1300	0.7351	639.2600	0.6393	(13.041)	0	0	15,177
2021/02/01	R186	06/05/2021	10.78	Call	Bond Future	18,014.6900	18.0147	18,293.2000	18.2932	1.546	0	0	0
2021/02/01	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/01	R186	05/08/2021	8.62	Call	Bond Future	7,771.8700	7.7719	8,023.3900	8.0234	3.236	0	0	0
2021/02/01	R186	05/08/2021	8.62	Put	Bond Future	230.7800	0.2308	201.1600	0.2012	(12.835)	0	0	0
2021/02/01	R186	05/08/2021	8.61	Call	Bond Future	7,731.6900	7.7317	7,982.7800	7.9828	3.248	0	0	0
2021/02/01	R186	05/08/2021	8.61	Put	Bond Future	234.9400	0.2349	204.8900	0.2049	(12.790)	0	0	0
2021/02/01	R186	05/08/2021			Bond Future	6.9895	116.9187	6.9313	117.1998	(0.833)	0.0000	0.0000	0
2021/02/01	R186	05/08/2021	8.63	Call	Bond Future	7,812.0700	7.8121	8,064.0100	8.0640	3.225	0	0	0
2021/02/01	R186	05/08/2021	8.63	Put	Bond Future	226.6800	0.2267	197.4800	0.1975	(12.882)	0	0	0
2021/02/01	R186	04/11/2021	8.09	Call	Bond Future	5,204.6100	5.2046	5,408.5100	5.4085	3.918	0	0	0
2021/02/01	R186	04/11/2021	8.09	Put	Bond Future	1,014.4600	1.0145	934.3100	0.9343	(7.901)	0	0	0
2021/02/01	R186	04/11/2021	8.10	Call	Bond Future	5,238.6200	5.2386	5,443.1200	5.4431	3.904	0	0	0
2021/02/01	R186	04/11/2021	8.10	Put	Bond Future	1,004.7300	1.0047	925.1800	0.9252	(7.918)	0	0	0
2021/02/01	R186	04/11/2021			Bond Future	7.1546	118.1501	7.0928	118.4341	(0.864)	0.0000	0.0000	0
2021/02/01	R186	04/11/2021	8.11	Call	Bond Future	5,272.7100	5.2727	5,477.8000	5.4778	3.890	0	0	0
2021/02/01	R186	04/11/2021	8.11	Put	Bond Future	995.0900	0.9951	916.1300	0.9161	(7.935)	0	0	0
2021/02/01	R197	04/02/2021			Bond Future	319.2556	319.2556	319.2680	319.2680	0.004	0.0000	0.0000	2,352
2021/02/01	R197	06/05/2021			Bond Future	322.5247	322.5247	322.5356	322.5356	0.003	0.0000	0.0000	2,121
2021/02/01	R197	05/08/2021			Bond Future	318.0623	318.0623	318.0797	318.0797	0.005	0.0000	0.0000	0
2021/02/01	R197	04/11/2021			Bond Future	321.4865	321.4865	321.5039	321.5039	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
2021/02/01	R202	04/02/2021			Bond Future	221.1312	221.1312	221.1341	221.1341	0.001	0.0000	0.0000	7,585
2021/02/01	R202	06/05/2021			Bond Future	223.3958	223.3958	223.3974	223.3974	0.001	0.0000	0.0000	8,028
2021/02/01	R202	05/08/2021			Bond Future	221.5974	221.5974	221.6024	221.6024	0.002	0.0000	0.0000	0
2021/02/01	R202	04/11/2021			Bond Future	223.9830	223.9830	223.9878	223.9878	0.002	0.0000	0.0000	0
2021/02/01	R209	04/02/2021	10.12	Call	Bond Future	156.1500	0.1562	148.3200	0.1483	(5.014)	0	0	0
2021/02/01	R209	04/02/2021	10.12	Put	Bond Future	1,584.9900	1.5850	980.1000	0.9801	(38.164)	0	0	0
2021/02/01	R209	04/02/2021			Bond Future	10.3628	71.1617	10.2605	71.7588	(0.988)	0.0000	0.0000	17,870
2021/02/01	R209	04/02/2021	10.11	Call	Bond Future	145.4500	0.1454	135.0500	0.1351	(7.150)	0	0	0
2021/02/01	R209	04/02/2021	10.11	Put	Bond Future	1,634.0400	1.6340	1,026.5800	1.0266	(37.175)	0	0	0
2021/02/01	R209	04/02/2021	10.10	Call	Bond Future	135.3200	0.1353	122.7000	0.1227	(9.326)	0	0	0
2021/02/01	R209	04/02/2021	10.10	Put	Bond Future	1,683.7300	1.6837	1,074.0500	1.0741	(36.210)	0	0	0
2021/02/01	R209	06/05/2021	10.35	Call	Bond Future	2,087.8900	2.0879	2,328.5600	2.3286	11.527	0	0	1,000
2021/02/01	R209	06/05/2021	9.75	Put	Bond Future	5,635.8000	5.6358	5,157.8800	5.1579	(8.480)	0	0	0
2021/02/01	R209	06/05/2021	9.75	Call	Bond Future	879.3600	0.8794	1,004.1200	1.0041	14.188	0	0	8,200
2021/02/01	R209	06/05/2021	11.00	Call	Bond Future	4,087.8300	4.0878	4,458.2200	4.4582	9.061	0	0	0
2021/02/01	R209	06/05/2021	11.00	Put	Bond Future	1,626.6900	1.6267	1,394.4000	1.3944	(14.280)	0	0	3,500
2021/02/01	R209	06/05/2021	10.00	Put	Bond Future	4,530.9300	4.5309	4,098.3800	4.0984	(9.547)	0	0	0
2021/02/01	R209	06/05/2021	10.00	Call	Bond Future	1,305.6800	1.3057	1,475.8100	1.4758	13.030	0	0	0
2021/02/01	R209	06/05/2021	12.25	Call	Bond Future	9,002.8600	9.0029	9,538.8600	9.5389	5.954	0	0	0
2021/02/01	R209	06/05/2021	12.25	Put	Bond Future	315.6000	0.3156	248.9200	0.2489	(21.128)	0	0	9,150
2021/02/01	R209	06/05/2021	12.23	Call	Bond Future	8,920.3900	8.9204	9,454.6800	9.4547	5.990	0	0	0
2021/02/01	R209	06/05/2021	12.23	Put	Bond Future	3,275.7800	0.3258	257.3900	0.2574	(20.993)	0	0	0
2021/02/01	R209	06/05/2021	12.22	Call	Bond Future	8,879.1900	8.8792	9,412.6000	9.4126	6.007	0	0	0
2021/02/01	R209	06/05/2021	12.22	Put	Bond Future	330.9800	0.3310	261.7100	0.2617	(20.929)	0	0	0
2021/02/01	R209	06/05/2021			Bond Future	10.5525	68.7337	10.4464	69.3364	(1.005)	0.0000	0.0000	28,174
2021/02/01	R209	06/05/2021	10.35	Put	Bond Future	3,245.2900	3.2453	2,883.2800	2.8833	(11.155)	0	0	0
2021/02/01	R209	06/05/2021	10.60	Call	Bond Future	2,772.5900	2.7726	3,065.1500	3.0651	10.552	0	0	0
2021/02/01	R209	06/05/2021	10.60	Put	Bond Future	2,505.0500	2.5050	2,194.9300	2.1949	(12.380)	0	0	6,250
2021/02/01	R209	06/05/2021	11.60	Call	Bond Future	6,388.8800	6.3889	6,851.3200	6.8513	7.238	0	0	0
2021/02/01	R209	06/05/2021	11.60	Put	Bond Future	825.5800	0.8256	685.3400	0.6853	(16.987)	0	0	3,750
2021/02/01	R209	06/05/2021	10.25	Put	Bond Future	3,583.7200	3.5837	3,201.0700	3.2011	(10.677)	0	0	0
2021/02/01	R209	06/05/2021	10.25	Call	Bond Future	1,844.3300	1.8443	2,064.3600	2.0644	11.930	0	0	5,325
2021/02/01	R209	06/05/2021	11.25	Call	Bond Future	5,020.3800	5.0204	5,432.5300	5.4325	8.210	0	0	0
2021/02/01	R209	06/05/2021	11.25	Put	Bond Future	1,240.0200	1.2400	1,049.4900	1.0495	(15.365)	0	0	9,150
2021/02/01	R209	06/05/2021	12.24	Call	Bond Future	8,961.6200	8.9616	9,496.7700	9.4968	5.972	0	0	0
2021/02/01	R209	06/05/2021	12.24	Put	Bond Future	320.6500	0.3206	253.1200	0.2531	(21.060)	0	0	0
2021/02/01	R209	05/08/2021	11.81	Call	Bond Future	7,104.0100	7.1040	7,540.4400	7.5404	6.143	0	0	0
2021/02/01	R209	05/08/2021	11.81	Put	Bond Future	1,585.4000	1.5854	1,412.9200	1.4129	(10.879)	0	0	0
2021/02/01	R209	05/08/2021			Bond Future	10.7433	69.4720	10.6333	70.0810	(1.024)	0.0000	0.0000	0
2021/02/01	R209	05/08/2021	11.80	Call	Bond Future	7,070.0400	7.0700	7,505.3300	7.5053	6.157	0	0	0
2021/02/01	R209	05/08/2021	11.80	Put	Bond Future	1,600.0600	1.6001	1,426.4400	1.4264	(10.851)	0	0	0
2021/02/01	R209	05/08/2021	11.79	Call	Bond Future	7,036.1200	7.0361	7,470.2700	7.4703	6.170	0	0	0
2021/02/01	R209	05/08/2021	11.79	Put	Bond Future	1,614.8300	1.6148	1,440.0700	1.4401	(10.822)	0	0	0
2021/02/01	R209	04/11/2021	10.50	Call	Bond Future	2,980.9900	2.9810	3,234.9300	3.2349	8.519	0	0	0
2021/02/01	R209	04/11/2021	12.00	Call	Bond Future	7,479.7100	7.4797	7,908.2100	7.9082	5.729	0	0	0
2021/02/01	R209	04/11/2021	12.00	Put	Bond Future	2,127.5400	2.1275	1,940.7800	1.9408	(8.778)	0	0	5,500

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
2021/02/01	R209	04/11/2021	12.19	Call	Bond Future	8,083.2300	8.0832	8,530.1700	8.5302	5.529	0	0	0
2021/02/01	R209	04/11/2021	12.19	Put	Bond Future	1,838.9300	1.8389	1,670.6100	1.6706	(9.153)	0	0	0
2021/02/01	R209	04/11/2021	12.17	Call	Bond Future	8,019.0100	8.0190	8,464.0600	8.4641	5.550	0	0	0
2021/02/01	R209	04/11/2021			Bond Future	10.9392	67.0641	10.8252	67.6794	(1.043)	0.0000	0.0000	1,795
2021/02/01	R209	04/11/2021	10.50	Put	Bond Future	5,395.8800	5.3959	5,034.5600	5.0346	(6.696)	0	0	5,500
2021/02/01	R209	04/11/2021	9.50	Put	Bond Future	9,608.6100	9.6086	9,123.7900	9.1238	(5.046)	0	0	0
2021/02/01	R209	04/11/2021	9.50	Call	Bond Future	1,211.3100	1.2113	1,341.7500	1.3418	10.769	0	0	3,750
2021/02/01	R209	04/11/2021	12.18	Call	Bond Future	8,051.1000	8.0511	8,497.1000	8.4971	5.540	0	0	0
2021/02/01	R209	04/11/2021	12.18	Put	Bond Future	1,853.2800	1.8533	1,684.0200	1.6840	(9.133)	0	0	0
2021/02/01	R209	04/11/2021	12.17	Put	Bond Future	1,867.7200	1.8677	1,697.5100	1.6975	(9.113)	0	0	0
2021/02/01	R210	04/02/2021			Bond Future	196.2546	196.2546	196.2531	196.2531	(0.001)	0.0000	0.0000	859
2021/02/01	R210	06/05/2021			Bond Future	195.5509	195.5509	195.5506	195.5506	0.000	0.0000	0.0000	1,183
2021/02/01	R210	05/08/2021			Bond Future	197.6986	197.6986	197.6979	197.6979	0.000	0.0000	0.0000	0
2021/02/01	R210	04/11/2021			Bond Future	197.0868	197.0868	197.0887	197.0887	0.001	0.0000	0.0000	0
2021/02/01	R212	04/02/2021			Bond Future	170.3351	170.3351	170.3630	170.3630	0.016	0.0000	0.0000	3,884
2021/02/01	R212	06/05/2021			Bond Future	172.0794	172.0794	172.1066	172.1066	0.016	0.0000	0.0000	3,400
2021/02/01	R212	05/08/2021			Bond Future	171.6367	171.6367	171.6660	171.6660	0.017	0.0000	0.0000	0
2021/02/01	R212	04/11/2021			Bond Future	173.4845	173.4845	173.5139	173.5139	0.017	0.0000	0.0000	0
2021/02/01	R213	04/02/2021	9.40	Call	Bond Future	1,110.3500	1.1103	1,401.0500	1.4010	26.181	0	0	0
2021/02/01	R213	04/02/2021	9.40	Put	Bond Future	232.4400	0.2324	41.0900	0.0411	(82.322)	0	0	0
2021/02/01	R213	04/02/2021	9.39	Call	Bond Future	1,068.4100	1.0684	1,348.8000	1.3488	26.244	0	0	0
2021/02/01	R213	04/02/2021	9.39	Put	Bond Future	248.0300	0.2480	46.3700	0.0464	(81.305)	0	0	0
2021/02/01	R213	04/02/2021			Bond Future	9.2484	88.6114	9.1659	89.0935	(0.891)	0.0000	0.0000	638
2021/02/01	R213	04/02/2021	9.41	Call	Bond Future	1,153.0000	1.1530	1,453.7700	1.4538	26.086	0	0	0
2021/02/01	R213	04/02/2021	9.41	Put	Bond Future	217.6200	0.2176	36.3400	0.0363	(83.301)	0	0	0
2021/02/01	R213	06/05/2021	11.91	Call	Bond Future	12,627.0900	12.6271	13,102.9600	13.1030	3.769	0	0	0
2021/02/01	R213	06/05/2021	11.91	Put	Bond Future	38.4400	0.0384	27.9100	0.0279	(27.393)	0	0	0
2021/02/01	R213	06/05/2021			Bond Future	9.4395	85.9691	9.3538	86.4555	(0.907)	0.0000	0.0000	8,790
2021/02/01	R213	06/05/2021	11.90	Call	Bond Future	12,582.2100	12.5822	13,057.8600	13.0579	3.780	0	0	0
2021/02/01	R213	06/05/2021	11.90	Put	Bond Future	39.3400	0.0393	28.5900	0.0286	(27.326)	0	0	0
2021/02/01	R213	06/05/2021	11.89	Call	Bond Future	12,537.3100	12.5373	13,012.7500	13.0128	3.792	0	0	0
2021/02/01	R213	06/05/2021	11.89	Put	Bond Future	40.2600	0.0403	29.3000	0.0293	(27.223)	0	0	0
2021/02/01	R213	05/08/2021	10.14	Put	Bond Future	2,046.7900	2.0468	1,855.8400	1.8558	(9.329)	0	0	200
2021/02/01	R213	05/08/2021	9.34	Put	Bond Future	4,041.6600	4.0417	3,745.3400	3.7453	(7.332)	0	0	0
2021/02/01	R213	05/08/2021	9.34	Call	Bond Future	2,402.0900	2.4021	2,597.1400	2.5971	8.120	0	0	200
2021/02/01	R213	05/08/2021	10.85	Call	Bond Future	7,419.6800	7.4197	7,792.6300	7.7926	5.026	0	0	0
2021/02/01	R213	05/08/2021	10.85	Put	Bond Future	1,084.4700	1.0845	966.0500	0.9661	(10.920)	0	0	0
2021/02/01	R213	05/08/2021	10.84	Call	Bond Future	7,382.0700	7.3821	7,754.0700	7.7541	5.039	0	0	0
2021/02/01	R213	05/08/2021	10.84	Put	Bond Future	1,096.4000	1.0964	977.0300	0.9770	(10.887)	0	0	0
2021/02/01	R213	05/08/2021			Bond Future	9.6351	86.8922	9.5459	87.3836	(0.926)	0.0000	0.0000	0
2021/02/01	R213	05/08/2021	10.78	Call	Bond Future	7,157.7700	7.1578	7,523.9500	7.5239	5.116	0	0	0
2021/02/01	R213	05/08/2021	10.78	Put	Bond Future	1,170.2200	1.1702	1,045.0300	1.0450	(10.698)	0	0	200
2021/02/01	R213	05/08/2021	10.14	Call	Bond Future	4,758.9000	4.7589	5,059.3200	5.0593	6.313	0	0	0
2021/02/01	R213	05/08/2021	10.86	Call	Bond Future	7,457.3500	7.4574	7,831.2600	7.8313	5.014	0	0	0
2021/02/01	R213	05/08/2021	10.86	Put	Bond Future	1,072.6400	1.0726	955.1800	0.9552	(10.951)	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
2021/02/01	R213	04/11/2021	11.10	Put	Bond Future	1,480.0800	1.4801	1,350.2800	1.3503	(8.770)	0	0	0
2021/02/01	R213	04/11/2021	11.11	Call	Bond Future	7,884.0300	7.8840	8,251.5200	8.2515	4.661	0	0	0
2021/02/01	R213	04/11/2021	11.09	Put	Bond Future	1,493.3000	1.4933	1,362.6600	1.3627	(8.748)	0	0	0
2021/02/01	R213	04/11/2021			Bond Future	9.8397	84.2788	9.7468	84.7752	(0.944)	0.0000	0.0000	0
2021/02/01	R213	04/11/2021	11.10	Call	Bond Future	7,849.2100	7.8492	8,215.8600	8.2159	4.671	0	0	0
2021/02/01	R213	04/11/2021	11.11	Put	Bond Future	1,466.9500	1.4669	1,337.9900	1.3380	(8.791)	0	0	0
2021/02/01	R213	04/11/2021	11.09	Call	Bond Future	7,814.4500	7.8145	8,180.2600	8.1803	4.681	0	0	0
2021/02/01	R214	04/02/2021	10.33	Call	Bond Future	44.1600	0.0442	25.0900	0.0251	(43.184)	0	0	0
2021/02/01	R214	04/02/2021	10.33	Put	Bond Future	2,509.3700	2.5094	1,885.1700	1.8852	(24.875)	0	0	0
2021/02/01	R214	04/02/2021			Bond Future	10.7380	68.2793	10.6356	68.8844	(0.953)	0.0000	0.0000	9,610
2021/02/01	R214	04/02/2021	10.32	Call	Bond Future	40.2700	0.0403	21.9600	0.0220	(45.468)	0	0	0
2021/02/01	R214	04/02/2021	10.32	Put	Bond Future	2,567.7500	2.5677	1,944.3100	1.9443	(24.280)	0	0	0
2021/02/01	R214	04/02/2021	10.31	Call	Bond Future	36.6900	0.0367	19.1700	0.0192	(47.751)	0	0	0
2021/02/01	R214	04/02/2021	10.31	Put	Bond Future	2,626.5200	2.6265	2,003.8700	2.0039	(23.706)	0	0	0
2021/02/01	R214	06/05/2021	12.26	Call	Bond Future	7,586.9400	7.5869	8,086.2600	8.0863	6.581	0	0	0
2021/02/01	R214	06/05/2021	12.26	Put	Bond Future	619.4000	0.6194	507.9400	0.5079	(17.995)	0	0	0
2021/02/01	R214	06/05/2021	12.25	Call	Bond Future	7,547.9700	7.5480	8,046.1200	8.0461	6.600	0	0	0
2021/02/01	R214	06/05/2021	12.25	Put	Bond Future	627.9400	0.6279	515.3100	0.5153	(17.936)	0	0	0
2021/02/01	R214	06/05/2021			Bond Future	10.9231	65.6858	10.8170	66.2966	(0.972)	0.0000	0.0000	11,831
2021/02/01	R214	06/05/2021	12.27	Call	Bond Future	7,625.9400	7.6259	8,126.4200	8.1264	6.563	0	0	0
2021/02/01	R214	06/05/2021	12.27	Put	Bond Future	610.9600	0.6110	500.6600	0.5007	(18.054)	0	0	0
2021/02/01	R214	05/08/2021	12.03	Put	Bond Future	1,946.7100	1.9467	1,750.4300	1.7504	(10.083)	0	0	0
2021/02/01	R214	05/08/2021	12.01	Call	Bond Future	6,672.7500	6.6727	7,091.2800	7.0913	6.272	0	0	0
2021/02/01	R214	05/08/2021			Bond Future	11.1121	66.3912	11.0019	67.0083	(0.992)	0.0000	0.0000	0
2021/02/01	R214	05/08/2021	12.02	Call	Bond Future	6,705.0600	6.7051	7,124.7600	7.1248	6.259	0	0	0
2021/02/01	R214	05/08/2021	12.02	Put	Bond Future	1,963.3600	1.9634	1,765.9100	1.7659	(10.057)	0	0	0
2021/02/01	R214	05/08/2021	12.03	Call	Bond Future	6,737.4300	6.7374	7,158.3000	7.1583	6.247	0	0	0
2021/02/01	R214	05/08/2021	12.01	Put	Bond Future	1,980.1300	1.9801	1,781.5100	1.7815	(10.031)	0	0	0
2021/02/01	R214	04/11/2021	12.47	Call	Bond Future	7,931.2100	7.9312	8,372.3000	8.3723	5.561	0	0	0
2021/02/01	R214	04/11/2021	12.46	Call	Bond Future	7,900.3800	7.9004	8,340.5300	8.3405	5.571	0	0	0
2021/02/01	R214	04/11/2021	12.46	Put	Bond Future	2,124.1300	2.1241	1,940.6000	1.9406	(8.640)	0	0	0
2021/02/01	R214	04/11/2021			Bond Future	11.3058	63.8139	11.1914	64.4376	(1.012)	0.0000	0.0000	0
2021/02/01	R214	04/11/2021	12.47	Put	Bond Future	2,108.7300	2.1087	1,926.1400	1.9261	(8.659)	0	0	0
2021/02/01	R214	04/11/2021	12.48	Call	Bond Future	7,962.0600	7.9621	8,404.0900	8.4041	5.552	0	0	0
2021/02/01	R214	04/11/2021	12.48	Put	Bond Future	2,093.4200	2.0934	1,911.7700	1.9118	(8.677)	0	0	0
2021/02/01	R248	04/02/2021	10.47	Call	Bond Future	49.5600	0.0496	37.2800	0.0373	(24.778)	0	0	0
2021/02/01	R248	04/02/2021	10.47	Put	Bond Future	2,562.6900	2.5627	1,791.8900	1.7919	(30.078)	0	0	0
2021/02/01	R248	04/02/2021	10.46	Call	Bond Future	44.3000	0.0443	31.9400	0.0319	(27.901)	0	0	0
2021/02/01	R248	04/02/2021	10.46	Put	Bond Future	2,634.9500	2.6350	1,864.0700	1.8641	(29.256)	0	0	0
2021/02/01	R248	04/02/2021	10.75	Call	Bond Future	508.1700	0.5082	692.5100	0.6925	36.275	0	0	0
2021/02/01	R248	04/02/2021			Bond Future	10.8032	86.0031	10.7007	86.7617	(0.948)	0.0000	0.0000	79,924
2021/02/01	R248	04/02/2021	10.48	Call	Bond Future	55.3300	0.0553	43.3400	0.0433	(21.670)	0	0	0
2021/02/01	R248	04/02/2021	10.48	Put	Bond Future	2,491.0700	2.4911	1,720.5600	1.7206	(30.931)	0	0	0
2021/02/01	R248	04/02/2021	10.80	Put	Bond Future	700.8700	0.7009	207.1900	0.2072	(70.438)	0	0	0
2021/02/01	R248	04/02/2021	10.80	Call	Bond Future	677.7200	0.6777	942.5600	0.9426	39.078	0	0	2,140
2021/02/01	R248	04/02/2021	9.80	Put	Bond Future	7,993.6300	7.9936	7,235.1100	7.2351	(9.489)	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
2021/02/01	R248	04/02/2021	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,140
2021/02/01	R248	04/02/2021	11.50	Put	Bond Future	2.6800	0.0027	0.0000	0.0000	(100.000)	0	0	0
2021/02/01	R248	04/02/2021	11.50	Call	Bond Future	4,853.3900	4.8534	5,609.2300	5.6092	15.573	0	0	0
2021/02/01	R248	04/02/2021	10.75	Put	Bond Future	900.2700	0.9003	326.0900	0.3261	(63.779)	0	0	0
2021/02/01	R248	06/05/2021	12.36	Call	Bond Future	9,420.9300	9.4209	10,065.3800	10.0654	6.841	0	0	0
2021/02/01	R248	06/05/2021	12.36	Put	Bond Future	614.8700	0.6149	493.6500	0.4937	(19.715)	0	0	0
2021/02/01	R248	06/05/2021			Bond Future	10.9910	82.4529	10.8845	83.2186	(0.969)	0.0000	0.0000	123,651
2021/02/01	R248	06/05/2021	12.35	Call	Bond Future	9,372.0900	9.3721	10,015.1300	10.0151	6.861	0	0	0
2021/02/01	R248	06/05/2021	12.35	Put	Bond Future	624.0300	0.6240	501.4000	0.5014	(19.651)	0	0	0
2021/02/01	R248	06/05/2021	12.34	Call	Bond Future	9,323.2700	9.3233	9,964.9000	9.9649	6.882	0	0	0
2021/02/01	R248	06/05/2021	12.34	Put	Bond Future	633.3000	0.6333	509.2600	0.5093	(19.586)	0	0	0
2021/02/01	R248	05/08/2021	12.51	Put	Bond Future	1,477.1700	1.4772	1,297.9700	1.2980	(12.131)	0	0	0
2021/02/01	R248	05/08/2021	12.52	Call	Bond Future	9,829.2300	9.8292	10,424.9000	10.4249	6.060	0	0	0
2021/02/01	R248	05/08/2021	12.50	Put	Bond Future	1,491.4200	1.4914	1,310.9400	1.3109	(12.101)	0	0	0
2021/02/01	R248	05/08/2021			Bond Future	11.1834	83.3383	11.0725	84.1119	(0.992)	0.0000	0.0000	0
2021/02/01	R248	05/08/2021	12.51	Call	Bond Future	9,786.7200	9.7867	10,381.1200	10.3811	6.074	0	0	0
2021/02/01	R248	05/08/2021	12.52	Put	Bond Future	1,463.0400	1.4630	1,285.1100	1.2851	(12.162)	0	0	0
2021/02/01	R248	05/08/2021	12.50	Call	Bond Future	9,744.2400	9.7442	10,337.3600	10.3374	6.087	0	0	0
2021/02/01	R248	04/11/2021	12.85	Call	Bond Future	10,611.7400	10.6117	11,212.0600	11.2121	5.657	0	0	0
2021/02/01	R248	04/11/2021	12.85	Put	Bond Future	1,764.6000	1.7646	1,583.1700	1.5832	(10.282)	0	0	0
2021/02/01	R248	04/11/2021			Bond Future	11.3806	79.8054	11.2650	80.5871	(1.016)	0.0000	0.0000	0
2021/02/01	R248	04/11/2021	12.83	Call	Bond Future	10,532.5900	10.5326	11,130.7000	11.1307	5.679	0	0	0
2021/02/01	R248	04/11/2021	12.83	Put	Bond Future	1,793.5900	1.7936	1,609.9500	1.6100	(10.239)	0	0	0
2021/02/01	R248	04/11/2021	12.84	Call	Bond Future	10,572.1500	10.5721	11,171.3700	11.1714	5.668	0	0	0
2021/02/01	R248	04/11/2021	12.84	Put	Bond Future	1,779.0400	1.7790	1,596.5100	1.5965	(10.260)	0	0	0

Total

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