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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/02/2021 TO 18/02/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	2025	06/05/2021		Bond Future	151.5354	151.5354	151.2999	151.2999	(0.155)	0.0000	0.0000	7,790
2021/02/18	2025	05/08/2021		Bond Future	151.6684	151.6684	151.4298	151.4298	(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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	2025	04/11/2021			Bond Future	153.3383	153.3383	153.0968	153.0968	(0.157)	0.0000	0.0000	0
2021/02/18	2025	03/02/2022			Bond Future	153.4900	153.4900	153.2458	153.2458	(0.159)	0.0000	0.0000	0
2021/02/18	2029	06/05/2021			Bond Future	108.2410	108.2410	108.2391	108.2391	(0.002)	0.0000	0.0000	2,382
2021/02/18	2029	05/08/2021			Bond Future	109.4285	109.4285	109.4262	109.4262	(0.002)	0.0000	0.0000	0
2021/02/18	2029	04/11/2021			Bond Future	109.4839	109.4839	109.4814	109.4814	(0.002)	0.0000	0.0000	0
2021/02/18	2029	03/02/2022			Bond Future	110.7034	110.7034	110.7008	110.7008	(0.002)	0.0000	0.0000	0
2021/02/18	2030	06/05/2021	11.70	Call	Bond Future	14,596.7700	14.5968	14,549.2000	14.5492	(0.326)	0	0	0
2021/02/18	2030	06/05/2021	11.70	Put	Bond Future	2.1400	0.0021	2.0500	0.0021	(4.206)	0	0	0
2021/02/18	2030	06/05/2021	11.69	Call	Bond Future	14,550.3700	14.5504	14,502.8000	14.5028	(0.327)	0	0	0
2021/02/18	2030	06/05/2021	11.69	Put	Bond Future	2.2200	0.0022	2.1300	0.0021	(4.054)	0	0	0
2021/02/18	2030	06/05/2021	8.90	Call	Bond Future	1,990.2800	1.9903	1,953.3100	1.9533	(1.858)	0	0	0
2021/02/18	2030	06/05/2021	9.00	Call	Bond Future	2,301.5800	2.3016	2,262.4600	2.2625	(1.700)	0	0	0
2021/02/18	2030	06/05/2021	9.00	Put	Bond Future	1,653.1600	1.6532	1,661.5200	1.6615	0.506	0	0	5,000
2021/02/18	2030	06/05/2021	9.25	Call	Bond Future	3,193.1200	3.1931	3,149.6000	3.1496	(1.363)	0	0	0
2021/02/18	2030	06/05/2021	9.25	Put	Bond Future	1,126.8700	1.1269	1,130.8300	1.1308	0.351	0	0	0
2021/02/18	2030	06/05/2021	9.35	Call	Bond Future	3,588.4400	3.5884	3,543.5800	3.5436	(1.250)	0	0	0
2021/02/18	2030	06/05/2021	9.27	Put	Bond Future	1,092.3400	1.0923	1,096.0100	1.0960	0.336	0	0	0
2021/02/18	2030	06/05/2021	9.27	Call	Bond Future	3,270.8200	3.2708	3,227.0100	3.2270	(1.339)	0	0	300
2021/02/18	2030	06/05/2021	10.95	Call	Bond Future	11,033.5200	11.0335	10,985.5000	10.9855	(0.435)	0	0	0
2021/02/18	2030	06/05/2021	10.95	Put	Bond Future	25.3400	0.0253	24.8000	0.0248	(2.131)	0	0	300
2021/02/18	2030	06/05/2021	9.92	Call	Bond Future	6,082.5700	6.0826	6,033.9900	6.0340	(0.799)	0	0	0
2021/02/18	2030	06/05/2021	7.97	Call	Bond Future	286.5600	0.2866	274.4900	0.2745	(4.212)	0	0	700
2021/02/18	2030	06/05/2021	10.04	Call	Bond Future	6,638.5000	6.6385	6,589.7600	6.5898	(0.734)	0	0	0
2021/02/18	2030	06/05/2021	10.04	Put	Bond Future	269.7900	0.2698	268.5300	0.2685	(0.467)	0	0	0
2021/02/18	2030	06/05/2021	9.15	Put	Bond Future	1,318.1200	1.3181	1,323.6500	1.3237	0.420	0	0	0
2021/02/18	2030	06/05/2021	9.15	Call	Bond Future	2,820.5700	2.8206	2,778.6200	2.7786	(1.487)	0	0	0
2021/02/18	2030	06/05/2021			Bond Future	8.8873	96.8804	8.8955	96.8330	0.092	0.0000	0.0000	113,598
2021/02/18	2030	06/05/2021	11.71	Call	Bond Future	14,643.1300	14.6431	14,595.5700	14.5956	(0.325)	0	0	0
2021/02/18	2030	06/05/2021	11.71	Put	Bond Future	2.0600	0.0021	1.9800	0.0020	(3.883)	0	0	0
2021/02/18	2030	06/05/2021	8.95	Call	Bond Future	2,142.9000	2.1429	2,104.8300	2.1048	(1.777)	0	0	0
2021/02/18	2030	06/05/2021	8.95	Put	Bond Future	1,781.3900	1.7814	1,790.8000	1.7908	0.528	0	0	2,500
2021/02/18	2030	06/05/2021	8.36	Put	Bond Future	3,860.8900	3.8609	3,885.8700	3.8859	0.647	0	0	0
2021/02/18	2030	06/05/2021	8.36	Call	Bond Future	750.2000	0.7502	727.7000	0.7277	(2.999)	0	0	0
2021/02/18	2030	06/05/2021	8.86	Put	Bond Future	2,030.3900	2.0304	2,041.8200	2.0418	0.563	0	0	0
2021/02/18	2030	06/05/2021	8.86	Call	Bond Future	1,872.6000	1.8726	1,836.5500	1.8366	(1.925)	0	0	0
2021/02/18	2030	06/05/2021	8.90	Put	Bond Future	1,916.8200	1.9168	1,927.3300	1.9273	0.548	0	0	2,500
2021/02/18	2030	06/05/2021	9.35	Put	Bond Future	962.8000	0.9628	965.4200	0.9654	0.272	0	0	0
2021/02/18	2030	06/05/2021	8.77	Put	Bond Future	2,303.3900	2.3034	2,317.0300	2.3170	0.592	0	0	0
2021/02/18	2030	06/05/2021	8.77	Call	Bond Future	1,622.6200	1.6226	1,588.7800	1.5888	(2.086)	0	0	300
2021/02/18	2030	06/05/2021	9.92	Put	Bond Future	350.4600	0.3505	349.3600	0.3494	(0.314)	0	0	700
2021/02/18	2030	06/05/2021	9.22	Call	Bond Future	3,079.2900	3.0793	3,036.2200	3.0362	(1.399)	0	0	0
2021/02/18	2030	06/05/2021	9.22	Put	Bond Future	1,181.7200	1.1817	1,186.1300	1.1861	0.373	0	0	700
2021/02/18	2030	06/05/2021	7.97	Put	Bond Future	5,782.7800	5.7828	5,818.1900	5.8182	0.612	0	0	0
2021/02/18	2030	06/05/2021	10.74	Call	Bond Future	10,012.8200	10.0128	9,964.5600	9.9646	(0.482)	0	0	0
2021/02/18	2030	06/05/2021	10.74	Put	Bond Future	46.4900	0.0465	45.7100	0.0457	(1.678)	0	0	0
2021/02/18	2030	05/08/2021	10.30	Put	Bond Future	721.5600	0.7216	724.3100	0.7243	0.381	0	0	200

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2021/02/18	2030	05/08/2021	8.78	Put	Bond Future	3,666.1300	3.6661	3,686.7800	3.6868	0.563	0	0	0
2021/02/18	2030	05/08/2021	8.78	Call	Bond Future	1,939.2000	1.9392	1,911.4700	1.9115	(1.430)	0	0	200
2021/02/18	2030	05/08/2021	7.70	Put	Bond Future	8,526.2400	8.5262	8,565.1800	8.5652	0.457	0	0	0
2021/02/18	2030	05/08/2021	9.45	Call	Bond Future	3,898.9300	3.8989	3,860.7200	3.8607	(0.980)	0	0	600
2021/02/18	2030	05/08/2021	12.10	Call	Bond Future	15,072.3800	15.0724	15,023.8900	15.0239	(0.322)	0	0	0
2021/02/18	2030	05/08/2021	12.10	Put	Bond Future	33.3900	0.0334	33.2800	0.0333	(0.329)	0	0	600
2021/02/18	2030	05/08/2021	10.42	Call	Bond Future	7,691.3800	7.6914	7,645.1700	7.6452	(0.601)	0	0	0
2021/02/18	2030	05/08/2021	10.42	Put	Bond Future	610.3300	0.6103	612.5000	0.6125	0.356	0	0	0
2021/02/18	2030	05/08/2021	10.41	Call	Bond Future	7,649.6300	7.6496	7,603.4700	7.6035	(0.603)	0	0	0
2021/02/18	2030	05/08/2021	10.41	Put	Bond Future	619.0300	0.6190	621.2500	0.6213	0.359	0	0	0
2021/02/18	2030	05/08/2021			Bond Future	9.0858	93.9141	9.0944	93.8658	0.095	0.0000	0.0000	0
2021/02/18	2030	05/08/2021	10.30	Call	Bond Future	7,194.7200	7.1947	7,149.0900	7.1491	(0.634)	0	0	0
2021/02/18	2030	05/08/2021	7.70	Call	Bond Future	363.8400	0.3638	354.4000	0.3544	(2.595)	0	0	200
2021/02/18	2030	05/08/2021	8.95	Put	Bond Future	3,125.8800	3.1259	3,143.5700	3.1436	0.566	0	0	0
2021/02/18	2030	05/08/2021	8.95	Call	Bond Future	2,364.0700	2.3641	2,333.3800	2.3334	(1.298)	0	0	600
2021/02/18	2030	05/08/2021	9.45	Put	Bond Future	1,893.9100	1.8939	1,904.0800	1.9041	0.537	0	0	0
2021/02/18	2030	05/08/2021	10.43	Call	Bond Future	7,733.1900	7.7332	7,686.9400	7.6869	(0.598)	0	0	0
2021/02/18	2030	05/08/2021	10.43	Put	Bond Future	601.7300	0.6017	603.8600	0.6039	0.354	0	0	0
2021/02/18	2030	04/11/2021	8.27	Put	Bond Future	6,778.7500	6.7788	6,810.7700	6.8108	0.472	0	0	0
2021/02/18	2030	04/11/2021	8.27	Call	Bond Future	1,118.3600	1.1184	1,101.3500	1.1014	(1.521)	0	0	300
2021/02/18	2030	04/11/2021	8.77	Put	Bond Future	4,825.5000	4.8255	4,850.0700	4.8501	0.509	0	0	0
2021/02/18	2030	04/11/2021	11.44	Put	Bond Future	395.1100	0.3951	396.7800	0.3968	0.423	0	0	300
2021/02/18	2030	04/11/2021	10.60	Call	Bond Future	7,845.7100	7.8457	7,801.7400	7.8017	(0.560)	0	0	0
2021/02/18	2030	04/11/2021	10.60	Put	Bond Future	1,048.8000	1.0488	1,053.8600	1.0539	0.482	0	0	0
2021/02/18	2030	04/11/2021	10.59	Put	Bond Future	1,060.0400	1.0600	1,065.1600	1.0652	0.483	0	0	0
2021/02/18	2030	04/11/2021			Bond Future	9.2789	94.9268	9.2879	94.8777	0.098	0.0000	0.0000	0
2021/02/18	2030	04/11/2021	8.77	Call	Bond Future	2,023.9500	2.0240	1,999.4900	1.9995	(1.209)	0	0	300
2021/02/18	2030	04/11/2021	11.44	Call	Bond Future	11,181.1000	11.1811	11,133.7400	11.1337	(0.424)	0	0	0
2021/02/18	2030	04/11/2021	10.61	Call	Bond Future	7,883.5300	7.8835	7,839.5000	7.8395	(0.559)	0	0	0
2021/02/18	2030	04/11/2021	10.61	Put	Bond Future	1,037.6600	1.0377	1,042.6600	1.0427	0.482	0	0	0
2021/02/18	2030	04/11/2021	10.59	Call	Bond Future	7,807.9600	7.8080	7,764.0500	7.7640	(0.562)	0	0	0
2021/02/18	2030	03/02/2022	9.45	Call	Bond Future	3,525.7400	3.5257	3,495.3000	3.4953	(0.863)	0	0	0
2021/02/18	2030	03/02/2022	9.45	Put	Bond Future	3,741.7700	3.7418	3,760.9500	3.7610	0.513	0	0	0
2021/02/18	2030	03/02/2022			Bond Future	9.4914	91.9584	9.5009	91.9088	0.100	0.0000	0.0000	0
2021/02/18	2030	03/02/2022	9.43	Call	Bond Future	3,472.3800	3.4724	3,442.1800	3.4422	(0.870)	0	0	0
2021/02/18	2030	03/02/2022	9.43	Put	Bond Future	3,793.0800	3.7931	3,812.5000	3.8125	0.512	0	0	0
2021/02/18	2030	03/02/2022	9.44	Call	Bond Future	3,499.0100	3.4990	3,468.6900	3.4687	(0.867)	0	0	0
2021/02/18	2030	03/02/2022	9.44	Put	Bond Future	3,767.3600	3.7674	3,786.6600	3.7867	0.512	0	0	0
2021/02/18	2032	06/05/2021	12.12	Call	Bond Future	13,417.1000	13.4171	13,366.7500	13.3667	(0.375)	0	0	0
2021/02/18	2032	06/05/2021	12.12	Put	Bond Future	16.8200	0.0168	16.3600	0.0164	(2.735)	0	0	0
2021/02/18	2032	06/05/2021	12.57	Call	Bond Future	15,595.8800	15.5959	15,545.8200	15.5458	(0.321)	0	0	0
2021/02/18	2032	06/05/2021			Bond Future	9.7078	91.2402	9.7159	91.1903	0.083	0.0000	0.0000	124,949
2021/02/18	2032	06/05/2021	12.11	Call	Bond Future	13,367.8900	13.3679	13,317.5300	13.3175	(0.377)	0	0	0
2021/02/18	2032	06/05/2021	12.11	Put	Bond Future	17.3100	0.0173	16.8400	0.0168	(2.715)	0	0	0
2021/02/18	2032	06/05/2021	12.10	Call	Bond Future	13,318.6300	13.3186	13,268.2600	13.2683	(0.378)	0	0	0
2021/02/18	2032	06/05/2021	12.10	Put	Bond Future	17.8100	0.0178	17.3300	0.0173	(2.695)	0	0	0
2021/02/18	2032	06/05/2021	12.57	Put	Bond Future	4.3000	0.0043	4.1300	0.0041	(3.953)	0	0	736

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2021/02/18	2032	06/05/2021	10.33	Put	Bond Future	929.7700	0.9298	930.0400	0.9300	0.029	0	0	0
2021/02/18	2032	06/05/2021	10.33	Call	Bond Future	4,674.2400	4.6742	4,624.6200	4.6246	(1.062)	0	0	736
2021/02/18	2032	05/08/2021	11.37	Call	Bond Future	8,893.2200	8.8932	8,844.0400	8.8440	(0.553)	0	0	0
2021/02/18	2032	05/08/2021	11.37	Put	Bond Future	672.3700	0.6724	673.9900	0.6740	0.241	0	0	0
2021/02/18	2032	05/08/2021			Bond Future	9.9093	92.2190	9.9177	92.1682	0.085	0.0000	0.0000	0
2021/02/18	2032	05/08/2021	11.35	Call	Bond Future	8,805.7400	8.8057	8,756.6500	8.7566	(0.557)	0	0	0
2021/02/18	2032	05/08/2021	11.35	Put	Bond Future	690.3200	0.6903	692.0300	0.6920	0.248	0	0	0
2021/02/18	2032	05/08/2021	11.36	Call	Bond Future	8,849.4600	8.8495	8,800.3200	8.8003	(0.555)	0	0	0
2021/02/18	2032	05/08/2021	11.36	Put	Bond Future	681.3000	0.6813	682.9600	0.6830	0.244	0	0	0
2021/02/18	2032	04/11/2021	9.83	Call	Bond Future	2,956.7800	2.9568	2,926.6300	2.9266	(1.020)	0	0	700
2021/02/18	2032	04/11/2021	11.71	Put	Bond Future	978.6600	0.9787	982.4800	0.9825	0.390	0	0	0
2021/02/18	2032	04/11/2021	11.69	Call	Bond Future	9,569.4600	9.5695	9,521.8800	9.5219	(0.497)	0	0	0
2021/02/18	2032	04/11/2021	11.70	Call	Bond Future	9,609.8500	9.6099	9,562.2200	9.5622	(0.496)	0	0	0
2021/02/18	2032	04/11/2021			Bond Future	10.1144	89.0684	10.1233	89.0169	0.087	0.0000	0.0000	0
2021/02/18	2032	04/11/2021	9.83	Put	Bond Future	4,635.4000	4.6354	4,656.7400	4.6567	0.460	0	0	0
2021/02/18	2032	04/11/2021	12.81	Call	Bond Future	14,260.7500	14.2608	14,210.0200	14.2100	(0.356)	0	0	0
2021/02/18	2032	04/11/2021	12.81	Put	Bond Future	277.9800	0.2780	278.7400	0.2787	0.273	0	0	700
2021/02/18	2032	04/11/2021	11.71	Call	Bond Future	9,650.2800	9.6503	9,602.6100	9.6026	(0.494)	0	0	0
2021/02/18	2032	04/11/2021	11.69	Put	Bond Future	999.1800	0.9992	1,003.0900	1.0031	0.391	0	0	0
2021/02/18	2032	04/11/2021	9.33	Put	Bond Future	6,518.0100	6.5180	6,546.8200	6.5468	0.442	0	0	0
2021/02/18	2032	04/11/2021	9.33	Call	Bond Future	1,783.3000	1.7833	1,760.6200	1.7606	(1.272)	0	0	700
2021/02/18	2032	04/11/2021	11.70	Put	Bond Future	988.8800	0.9889	992.7400	0.9927	0.390	0	0	0
2021/02/18	2032	03/02/2022	9.81	Call	Bond Future	2,748.5300	2.7485	2,721.8900	2.7219	(0.969)	0	0	0
2021/02/18	2032	03/02/2022	9.81	Put	Bond Future	5,776.8600	5.7769	5,802.3700	5.8024	0.442	0	0	198
2021/02/18	2032	03/02/2022	8.91	Put	Bond Future	9,685.8300	9.6858	9,722.8400	9.7228	0.382	0	0	0
2021/02/18	2032	03/02/2022	10.42	Call	Bond Future	4,401.5800	4.4016	4,367.4800	4.3675	(0.775)	0	0	0
2021/02/18	2032	03/02/2022	10.42	Put	Bond Future	3,918.8300	3.9188	3,936.8800	3.9369	0.461	0	0	0
2021/02/18	2032	03/02/2022	10.45	Put	Bond Future	3,841.6200	3.8416	3,859.3400	3.8593	0.461	0	0	198
2021/02/18	2032	03/02/2022	10.43	Call	Bond Future	4,431.4900	4.4315	4,397.2700	4.3973	(0.772)	0	0	0
2021/02/18	2032	03/02/2022	10.43	Put	Bond Future	3,892.7200	3.8927	3,910.6500	3.9106	0.461	0	0	0
2021/02/18	2032	03/02/2022			Bond Future	10.3342	90.0401	10.3434	89.9880	0.089	0.0000	0.0000	0
2021/02/18	2032	03/02/2022	8.91	Call	Bond Future	1,122.0700	1.1221	1,106.9300	1.1069	(1.349)	0	0	198
2021/02/18	2032	03/02/2022	10.44	Call	Bond Future	4,461.8400	4.4618	4,427.5100	4.4275	(0.769)	0	0	0
2021/02/18	2032	03/02/2022	10.44	Put	Bond Future	3,867.1000	3.8671	3,884.9200	3.8849	0.461	0	0	0
2021/02/18	2032	03/02/2022	10.45	Call	Bond Future	4,492.2800	4.4923	4,457.8500	4.4579	(0.766)	0	0	0
2021/02/18	2033	06/05/2021			Bond Future	102.8109	102.8109	102.8110	102.8110	0.000	0.0000	0.0000	9,583
2021/02/18	2033	05/08/2021			Bond Future	103.9386	103.9386	103.9383	103.9383	0.000	0.0000	0.0000	0
2021/02/18	2033	04/11/2021			Bond Future	103.8594	103.8594	103.8590	103.8590	0.000	0.0000	0.0000	0
2021/02/18	2033	03/02/2022			Bond Future	105.0162	105.0162	105.0157	105.0157	0.000	0.0000	0.0000	0
2021/02/18	2037	06/05/2021	12.43	Call	Bond Future	10,613.2400	10.6132	10,461.3300	10.4613	(1.431)	0	0	0
2021/02/18	2037	06/05/2021	12.44	Put	Bond Future	153.0800	0.1531	156.2900	0.1563	2.097	0	0	0
2021/02/18	2037	06/05/2021	12.42	Call	Bond Future	10,562.7000	10.5627	10,410.8700	10.4109	(1.437)	0	0	0
2021/02/18	2037	06/05/2021			Bond Future	10.6771	85.9035	10.7006	85.7483	0.221	0.0000	0.0000	130,432
2021/02/18	2037	06/05/2021	12.43	Put	Bond Future	156.3200	0.1563	159.6000	0.1596	2.098	0	0	0
2021/02/18	2037	06/05/2021	12.44	Call	Bond Future	10,663.7800	10.6638	10,511.8000	10.5118	(1.425)	0	0	0
2021/02/18	2037	06/05/2021	12.42	Put	Bond Future	159.6100	0.1596	162.9700	0.1630	2.105	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	2037	05/08/2021	12.27	Call	Bond Future	9,155.4900		9.1555	9,018.4400	9.0184	(1.497)	0	0	0
2021/02/18	2037	05/08/2021	12.27	Put	Bond Future	976.8000		0.9768	997.0000	0.9970	2.068	0	0	0
2021/02/18	2037	05/08/2021	12.28	Call	Bond Future	9,198.8200		9.1988	9,061.5700	9.0616	(1.492)	0	0	0
2021/02/18	2037	05/08/2021	12.26	Put	Bond Future	988.1600		0.9882	1,008.5700	1.0086	2.065	0	0	0
2021/02/18	2037	05/08/2021			Bond Future	10.8880		82.5692	10.9126	82.4119	0.226	0.0000	0.0000	0
2021/02/18	2037	05/08/2021	12.28	Put	Bond Future	965.5500		0.9656	985.5500	0.9856	2.071	0	0	0
2021/02/18	2037	05/08/2021	12.26	Call	Bond Future	9,112.2000		9.1122	8,975.3600	8.9754	(1.502)	0	0	0
2021/02/18	2037	04/11/2021	12.82	Put	Bond Future	1,102.5000		1.1025	1,123.7200	1.1237	1.925	0	0	0
2021/02/18	2037	04/11/2021	12.83	Call	Bond Future	10,919.1900		10.9192	10,781.1400	10.7811	(1.264)	0	0	0
2021/02/18	2037	04/11/2021			Bond Future	11.0909		83.4598	11.1164	83.3007	0.231	0.0000	0.0000	0
2021/02/18	2037	04/11/2021	12.82	Call	Bond Future	10,878.4200		10.8784	10,740.5500	10.7406	(1.267)	0	0	0
2021/02/18	2037	04/11/2021	12.83	Put	Bond Future	1,092.0800		1.0921	1,113.1200	1.1131	1.927	0	0	0
2021/02/18	2037	04/11/2021	12.81	Call	Bond Future	10,837.6900		10.8377	10,699.9900	10.7000	(1.271)	0	0	0
2021/02/18	2037	04/11/2021	12.81	Put	Bond Future	1,113.0100		1.1130	1,134.4000	1.1344	1.922	0	0	0
2021/02/18	2037	03/02/2022	11.46	Call	Bond Future	5,218.1500		5.2182	5,121.8400	5.1218	(1.846)	0	0	0
2021/02/18	2037	03/02/2022	11.47	Put	Bond Future	4,295.4600		4.2955	4,359.6400	4.3596	1.494	0	0	0
2021/02/18	2037	03/02/2022	11.45	Call	Bond Future	5,185.6900		5.1857	5,089.6900	5.0897	(1.851)	0	0	0
2021/02/18	2037	03/02/2022			Bond Future	11.3106		80.1161	11.3372	79.9553	0.236	0.0000	0.0000	0
2021/02/18	2037	03/02/2022	11.46	Put	Bond Future	4,322.6100		4.3226	4,387.1200	4.3871	1.492	0	0	0
2021/02/18	2037	03/02/2022	11.47	Call	Bond Future	5,250.3900		5.2504	5,153.7500	5.1538	(1.841)	0	0	0
2021/02/18	2037	03/02/2022	11.45	Put	Bond Future	4,349.6100		4.3496	4,414.4300	4.4144	1.490	0	0	0
2021/02/18	2038	06/05/2021			Bond Future	117.4365		117.4365	116.9662	116.9662	(0.400)	0.0000	0.0000	7,799
2021/02/18	2038	05/08/2021			Bond Future	117.0042		117.0042	116.5284	116.5284	(0.407)	0.0000	0.0000	0
2021/02/18	2038	04/11/2021			Bond Future	118.2927		118.2927	117.8113	117.8113	(0.407)	0.0000	0.0000	0
2021/02/18	2038	03/02/2022			Bond Future	117.8596		117.8596	117.3728	117.3728	(0.413)	0.0000	0.0000	0
2021/02/18	2040	06/05/2021	12.44	Call	Bond Future	10,278.0200		10.2780	10,084.6100	10.0846	(1.882)	0	0	0
2021/02/18	2040	06/05/2021	12.44	Put	Bond Future	234.0100		0.2340	241.7500	0.2418	3.308	0	0	0
2021/02/18	2040	06/05/2021	10.83	Put	Bond Future	2,737.2500		2.7373	2,821.1200	2.8211	3.064	0	0	0
2021/02/18	2040	06/05/2021	10.83	Call	Bond Future	2,563.1100		2.5631	2,445.8300	2.4458	(4.576)	0	0	300
2021/02/18	2040	06/05/2021	11.58	Put	Bond Future	1,026.0800		1.0261	1,059.2900	1.0593	3.237	0	0	0
2021/02/18	2040	06/05/2021	11.58	Call	Bond Future	5,874.2200		5.8742	5,706.2800	5.7063	(2.859)	0	0	300
2021/02/18	2040	06/05/2021			Bond Future	10.8548		87.7304	10.8836	87.5292	0.265	0.0000	0.0000	76,483
2021/02/18	2040	06/05/2021	12.43	Call	Bond Future	10,225.4600		10.2255	10,032.2100	10.0322	(1.890)	0	0	0
2021/02/18	2040	06/05/2021	12.43	Put	Bond Future	238.6900		0.2387	246.5900	0.2466	3.310	0	0	0
2021/02/18	2040	06/05/2021	12.42	Call	Bond Future	10,172.9200		10.1729	9,979.8300	9.9798	(1.898)	0	0	0
2021/02/18	2040	06/05/2021	12.42	Put	Bond Future	243.4500		0.2434	251.5100	0.2515	3.311	0	0	0
2021/02/18	2040	06/05/2021	13.38	Call	Bond Future	15,148.7200		15.1487	14,948.4500	14.9485	(1.322)	0	0	0
2021/02/18	2040	06/05/2021	13.38	Put	Bond Future	29.3900		0.0294	30.2700	0.0303	2.994	0	0	300
2021/02/18	2040	05/08/2021	11.05	Put	Bond Future	3,823.5100		3.8235	3,911.2300	3.9112	2.294	0	0	0
2021/02/18	2040	05/08/2021	11.05	Call	Bond Future	3,733.9600		3.7340	3,618.0400	3.6180	(3.104)	0	0	900
2021/02/18	2040	05/08/2021	12.48	Call	Bond Future	9,803.7400		9.8037	9,627.2000	9.6272	(1.801)	0	0	0
2021/02/18	2040	05/08/2021	12.49	Put	Bond Future	984.1400		0.9841	1,010.9700	1.0110	2.726	0	0	0
2021/02/18	2040	05/08/2021	12.47	Call	Bond Future	9,758.4600		9.7585	9,582.1900	9.5822	(1.806)	0	0	0
2021/02/18	2040	05/08/2021			Bond Future	11.0632		84.1654	11.0932	83.9618	0.271	0.0000	0.0000	0
2021/02/18	2040	05/08/2021	11.55	Put	Bond Future	2,472.8100		2.4728	2,533.6600	2.5337	2.461	0	0	0
2021/02/18	2040	05/08/2021	11.55	Call	Bond Future	5,679.2800		5.6793	5,536.4900	5.5365	(2.514)	0	0	900

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2021/02/18	2040	05/08/2021	14.80	Call	Bond Future	20,330.1100		20.3301	20,127.8300	20.1278	(0.995)	0	0	0
2021/02/18	2040	05/08/2021	14.80	Put	Bond Future	40.1400		0.0401	41.5000	0.0415	3.388	0	0	900
2021/02/18	2040	05/08/2021	12.48	Put	Bond Future	995.5800		0.9956	1,022.6800	1.0227	2.722	0	0	0
2021/02/18	2040	05/08/2021	12.49	Call	Bond Future	9,849.0600		9.8491	9,672.2500	9.6723	(1.795)	0	0	0
2021/02/18	2040	05/08/2021	12.47	Put	Bond Future	1,007.1300		1.0071	1,034.5000	1.0345	2.718	0	0	0
2021/02/18	2040	04/11/2021	12.90	Call	Bond Future	11,025.4600		11.0255	10,850.3700	10.8504	(1.588)	0	0	0
2021/02/18	2040	04/11/2021	12.90	Put	Bond Future	1,252.2700		1.2523	1,283.1600	1.2832	2.467	0	0	0
2021/02/18	2040	04/11/2021	12.89	Call	Bond Future	10,983.3100		10.9833	10,808.4600	10.8085	(1.592)	0	0	0
2021/02/18	2040	04/11/2021	12.89	Put	Bond Future	1,264.0300		1.2640	1,295.1600	1.2952	2.463	0	0	0
2021/02/18	2040	04/11/2021			Bond Future	11.2632		85.0732	11.2944	84.8672	0.277	0.0000	0.0000	0
2021/02/18	2040	04/11/2021	12.91	Call	Bond Future	11,067.6300		11.0676	10,892.3000	10.8923	(1.584)	0	0	0
2021/02/18	2040	04/11/2021	12.91	Put	Bond Future	1,240.6000		1.2406	1,271.2500	1.2713	2.471	0	0	0
2021/02/18	2040	03/02/2022	11.58	Put	Bond Future	4,757.6600		4.7577	4,844.6100	4.8446	1.828	0	0	0
2021/02/18	2040	03/02/2022	11.59	Call	Bond Future	5,431.2400		5.4312	5,309.5100	5.3095	(2.241)	0	0	0
2021/02/18	2040	03/02/2022	11.57	Put	Bond Future	4,786.6000		4.7866	4,873.9700	4.8740	1.825	0	0	0
2021/02/18	2040	03/02/2022			Bond Future	11.4796		81.4969	11.5122	81.2887	0.284	0.0000	0.0000	0
2021/02/18	2040	03/02/2022	11.58	Call	Bond Future	5,396.4900		5.3965	5,275.1700	5.2752	(2.248)	0	0	0
2021/02/18	2040	03/02/2022	11.59	Put	Bond Future	4,729.2000		4.7292	4,815.7400	4.8157	1.830	0	0	0
2021/02/18	2040	03/02/2022	11.57	Call	Bond Future	5,362.1400		5.3621	5,241.2400	5.2412	(2.255)	0	0	0
2021/02/18	2044	06/05/2021	12.44	Call	Bond Future	9,914.6000		9.9146	9,687.0300	9.6870	(2.295)	0	0	0
2021/02/18	2044	06/05/2021	12.44	Put	Bond Future	279.5100		0.2795	291.7400	0.2917	4.376	0	0	0
2021/02/18	2044	06/05/2021	12.43	Call	Bond Future	9,862.9200		9.8629	9,635.5700	9.6356	(2.305)	0	0	0
2021/02/18	2044	06/05/2021	12.43	Put	Bond Future	284.8800		0.2849	297.3300	0.2973	4.370	0	0	0
2021/02/18	2044	06/05/2021	11.40	Call	Bond Future	4,723.2700		4.7233	4,541.9900	4.5420	(3.838)	0	0	0
2021/02/18	2044	06/05/2021	11.40	Put	Bond Future	1,468.4100		1.4684	1,526.9300	1.5269	3.985	0	0	3,100
2021/02/18	2044	06/05/2021	11.79	Call	Bond Future	6,634.1100		6.6341	6,429.6600	6.4297	(3.082)	0	0	0
2021/02/18	2044	06/05/2021	11.79	Put	Bond Future	876.9000		0.8769	912.2500	0.9122	4.031	0	0	3,100
2021/02/18	2044	06/05/2021	11.10	Call	Bond Future	3,390.8000		3.3908	3,234.2100	3.2342	(4.618)	0	0	0
2021/02/18	2044	06/05/2021	12.50	Call	Bond Future	10,224.8700		10.2249	9,996.0200	9.9960	(2.238)	0	0	0
2021/02/18	2044	06/05/2021	12.50	Put	Bond Future	249.1100		0.2491	260.0600	0.2601	4.396	0	0	3,100
2021/02/18	2044	06/05/2021			Bond Future	10.9232		84.2679	10.9572	84.0281	0.312	0.0000	0.0000	61,111
2021/02/18	2044	06/05/2021	12.45	Call	Bond Future	9,966.2900		9.9663	9,738.5000	9.7385	(2.286)	0	0	0
2021/02/18	2044	06/05/2021	12.45	Put	Bond Future	274.2300		0.2742	286.2400	0.2862	4.380	0	0	0
2021/02/18	2044	06/05/2021	10.70	Put	Bond Future	3,549.1100		3.5491	3,673.1900	3.6732	3.496	0	0	0
2021/02/18	2044	06/05/2021	10.70	Call	Bond Future	1,946.4200		1.9464	1,830.7000	1.8307	(5.945)	0	0	3,100
2021/02/18	2044	06/05/2021	11.10	Put	Bond Future	2,157.7700		2.1578	2,240.9800	2.2410	3.856	0	0	3,100
2021/02/18	2044	06/05/2021	11.90	Call	Bond Future	7,170.8700		7.1709	6,961.1400	6.9611	(2.925)	0	0	0
2021/02/18	2044	06/05/2021	11.90	Put	Bond Future	732.4400		0.7324	762.5100	0.7625	4.105	0	0	0
2021/02/18	2044	06/05/2021	11.35	Put	Bond Future	1,566.0200		1.5660	1,628.2200	1.6282	3.972	0	0	0
2021/02/18	2044	06/05/2021	11.35	Call	Bond Future	4,489.9200		4.4899	4,312.3200	4.3123	(3.956)	0	0	3,100
2021/02/18	2044	05/08/2021	12.60	Put	Bond Future	953.8900		0.9539	986.0900	0.9861	3.376	0	0	0
2021/02/18	2044	05/08/2021	12.61	Call	Bond Future	10,129.1700		10.1292	9,918.3600	9.9184	(2.081)	0	0	0
2021/02/18	2044	05/08/2021	12.61	Put	Bond Future	943.0300		0.9430	974.9200	0.9749	3.382	0	0	0
2021/02/18	2044	05/08/2021			Bond Future	11.1235		80.7909	11.1591	80.5482	0.319	0.0000	0.0000	0
2021/02/18	2044	05/08/2021	12.60	Call	Bond Future	10,084.3400		10.0843	9,873.8400	9.8738	(2.087)	0	0	0
2021/02/18	2044	05/08/2021	12.59	Call	Bond Future	10,039.5400		10.0395	9,829.3500	9.8293	(2.094)	0	0	0
2021/02/18	2044	05/08/2021	12.59	Put	Bond Future	964.8600		0.9649	997.3700	0.9974	3.369	0	0	0

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2021/02/18	2044	04/11/2021	12.91	Call	Bond Future	10,849.0400		10.8490	10,643.0800	10.6431	(1.898)	0	0	0
2021/02/18	2044	04/11/2021	12.91	Put	Bond Future	1,329.2100		1.3292	1,368.7300	1.3687	2.973	0	0	0
2021/02/18	2044	04/11/2021			Bond Future	11.3156		81.6624	11.3525	81.4169	0.327	0.0000	0.0000	0
2021/02/18	2044	04/11/2021	12.90	Call	Bond Future	10,807.7500		10.8078	10,602.0900	10.6021	(1.903)	0	0	0
2021/02/18	2044	04/11/2021	12.90	Put	Bond Future	1,341.4000		1.3414	1,381.2200	1.3812	2.969	0	0	0
2021/02/18	2044	04/11/2021	12.89	Call	Bond Future	10,766.4800		10.7665	10,561.1200	10.5611	(1.907)	0	0	0
2021/02/18	2044	04/11/2021	12.89	Put	Bond Future	1,353.6800		1.3537	1,393.8000	1.3938	2.964	0	0	0
2021/02/18	2044	03/02/2022	11.59	Call	Bond Future	5,265.5900		5.2656	5,123.9300	5.1239	(2.690)	0	0	0
2021/02/18	2044	03/02/2022	11.59	Put	Bond Future	4,835.8400		4.8358	4,942.3400	4.9423	2.202	0	0	0
2021/02/18	2044	03/02/2022	11.60	Call	Bond Future	5,299.1300		5.2991	5,156.9700	5.1570	(2.683)	0	0	0
2021/02/18	2044	03/02/2022	11.60	Put	Bond Future	4,805.4800		4.8055	4,911.4800	4.9115	2.206	0	0	0
2021/02/18	2044	03/02/2022			Bond Future	11.5231		78.1740	11.5617	77.9258	0.335	0.0000	0.0000	0
2021/02/18	2044	03/02/2022	11.61	Call	Bond Future	5,332.7500		5.3327	5,190.0900	5.1901	(2.675)	0	0	0
2021/02/18	2044	03/02/2022	11.61	Put	Bond Future	4,775.2900		4.7753	4,880.7900	4.8808	2.209	0	0	0
2021/02/18	2046	06/05/2021			Bond Future	104.7203		104.7203	105.0822	105.0822	0.346	0.0000	0.0000	14,893
2021/02/18	2046	05/08/2021			Bond Future	105.8692		105.8692	106.2347	106.2347	0.345	0.0000	0.0000	0
2021/02/18	2046	04/11/2021			Bond Future	105.2289		105.2289	105.5983	105.5983	0.351	0.0000	0.0000	0
2021/02/18	2046	03/02/2022			Bond Future	106.4012		106.4012	106.7747	106.7747	0.351	0.0000	0.0000	0
2021/02/18	2050	06/05/2021			Bond Future	108.2124		108.2124	108.1113	108.1113	(0.093)	0.0000	0.0000	10,904
2021/02/18	2050	05/08/2021			Bond Future	107.4734		107.4734	107.3708	107.3708	(0.095)	0.0000	0.0000	0
2021/02/18	2050	04/11/2021			Bond Future	108.6569		108.6569	108.5528	108.5528	(0.096)	0.0000	0.0000	0
2021/02/18	2050	03/02/2022			Bond Future	107.9213		107.9213	107.8161	107.8161	(0.097)	0.0000	0.0000	0
2021/02/18	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	AL37	06/05/2021			Index Future	788.8640		788.8640	790.3100	790.3100	0.183	0.0000	0.0000	0
2021/02/18	AL37	05/08/2021			Index Future	797.2340		797.2340	798.6920	798.6920	0.183	0.0000	0.0000	0
2021/02/18	AL37	04/11/2021			Index Future	805.9100		805.9100	807.3820	807.3820	0.183	0.0000	0.0000	0
2021/02/18	AL37	03/02/2022			Index Future	814.6970		814.6970	816.1850	816.1850	0.183	0.0000	0.0000	0
2021/02/18	AL7T	06/05/2021			Index Future	888.0670		888.0670	887.5610	887.5610	(0.057)	0.0000	0.0000	0
2021/02/18	AL7T	05/08/2021			Index Future	897.4890		897.4890	896.9740	896.9740	(0.057)	0.0000	0.0000	0
2021/02/18	AL7T	04/11/2021			Index Future	907.2560		907.2560	906.7340	906.7340	(0.058)	0.0000	0.0000	0
2021/02/18	AL7T	03/02/2022			Index Future	917.1480		917.1480	916.6200	916.6200	(0.058)	0.0000	0.0000	0
2021/02/18	ALBI	06/05/2021			Index Future	776.6370		776.6370	776.0520	776.0520	(0.075)	0.0000	0.0000	308
2021/02/18	ALBI	05/08/2021			Index Future	784.8770		784.8770	784.2820	784.2820	(0.076)	0.0000	0.0000	0
2021/02/18	ALBI	04/11/2021			Index Future	793.4180		793.4180	792.8160	792.8160	(0.076)	0.0000	0.0000	0
2021/02/18	ALBI	03/02/2022			Index Future	802.0690		802.0690	801.4600	801.4600	(0.076)	0.0000	0.0000	0
2021/02/18	C002	31/03/2032			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C226	25/01/2023			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	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/18	ES33	06/05/2021			Bond Future	11.3661		75.8143	11.3839	75.7192	0.157	0.0000	0.0000	350
2021/02/18	ES33	05/08/2021			Bond Future	11.6164		76.6274	11.6350	76.5310	0.161	0.0000	0.0000	0
2021/02/18	ES33	04/11/2021			Bond Future	11.8726		73.6790	11.8920	73.5813	0.164	0.0000	0.0000	0
2021/02/18	ES33	03/02/2022			Bond Future	12.1498		74.4828	12.1702	74.3840	0.168	0.0000	0.0000	0
2021/02/18	ES42	06/05/2021			Bond Future	11.9426		74.0711	11.9762	73.8719	0.282	0.0000	0.0000	4,779
2021/02/18	ES42	05/08/2021			Bond Future	12.1818		74.8663	12.2170	74.6647	0.289	0.0000	0.0000	0
2021/02/18	ES42	04/11/2021			Bond Future	12.4282		71.4157	12.4650	71.2118	0.296	0.0000	0.0000	0
2021/02/18	ES42	03/02/2022			Bond Future	12.6858		72.1952	12.7243	71.9890	0.304	0.0000	0.0000	0
2021/02/18	GOVI	06/05/2021	678.68	Call	GOVI	888,230.0000		88.8230	882,710.0000	88.2710	(0.621)	0	0	0
2021/02/18	GOVI	06/05/2021	678.69	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	06/05/2021	678.67	Call	GOVI	888,330.0000		88.8330	882,810.0000	88.2810	(0.621)	0	0	0
2021/02/18	GOVI	06/05/2021			GOVI	767.5030		767.5030	766.9510	766.9510	(0.072)	0.0000	0.0000	974
2021/02/18	GOVI	06/05/2021	678.68	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	06/05/2021	678.69	Call	GOVI	888,130.0000		88.8130	882,610.0000	88.2610	(0.622)	0	0	0
2021/02/18	GOVI	06/05/2021	678.67	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	05/08/2021	719.14	Call	GOVI	565,050.0000		56.5050	559,440.0000	55.9440	(0.993)	0	0	0
2021/02/18	GOVI	05/08/2021	719.14	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	05/08/2021	719.13	Call	GOVI	565,150.0000		56.5150	559,540.0000	55.9540	(0.993)	0	0	0
2021/02/18	GOVI	05/08/2021	719.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	05/08/2021			GOVI	775.6450		775.6450	775.0840	775.0840	(0.072)	0.0000	0.0000	0
2021/02/18	GOVI	05/08/2021	719.15	Call	GOVI	564,950.0000		56.4950	559,340.0000	55.9340	(0.993)	0	0	0
2021/02/18	GOVI	05/08/2021	719.15	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	04/11/2021	728.41	Call	GOVI	556,760.0000		55.6760	551,080.0000	55.1080	(1.020)	0	0	0
2021/02/18	GOVI	04/11/2021	728.41	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	04/11/2021	728.40	Call	GOVI	556,860.0000		55.6860	551,180.0000	55.1180	(1.020)	0	0	0
2021/02/18	GOVI	04/11/2021	728.40	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	04/11/2021			GOVI	784.0860		784.0860	783.5180	783.5180	(0.072)	0.0000	0.0000	0
2021/02/18	GOVI	04/11/2021	728.42	Call	GOVI	556,660.0000		55.6660	550,980.0000	55.0980	(1.020)	0	0	0
2021/02/18	GOVI	04/11/2021	728.42	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	03/02/2022	792.76	Call	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	GOVI	03/02/2022	792.76	Put	GOVI	1,240.0000	0.1240	7,000.0000	0.7000	464.516	0	0	0
2021/02/18	GOVI	03/02/2022			GOVI	792.6360	792.6360	792.0600	792.0600	(0.073)	0.0000	0.0000	0
2021/02/18	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	03/02/2022	792.75	Put	GOVI	1,140.0000	0.1140	6,900.0000	0.6900	505.263	0	0	0
2021/02/18	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	GOVI	03/02/2022	792.74	Put	GOVI	1,040.0000	0.1040	6,800.0000	0.6800	553.846	0	0	0
2021/02/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/18	IGOV	06/05/2021			Index Future	282.0040	282.0040	281.8760	281.8760	(0.045)	0.0000	0.0000	976
2021/02/18	IGOV	05/08/2021			Index Future	285.0640	285.0640	284.9350	284.9350	(0.045)	0.0000	0.0000	0
2021/02/18	IGOV	04/11/2021			Index Future	288.2350	288.2350	288.1030	288.1030	(0.046)	0.0000	0.0000	0
2021/02/18	IGOV	03/02/2022			Index Future	291.4450	291.4450	291.3120	291.3120	(0.046)	0.0000	0.0000	0
2021/02/18	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/18	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/02/18	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4200	89.4200	(0.022)	0.0000	0.0000	0
2021/02/18	IS05	21/12/2021			Interest Rate Swap	90.7500	90.7500	90.7000	90.7000	(0.055)	0.0000	0.0000	51
2021/02/18	IS05	15/03/2022			Interest Rate Swap	90.2400	90.2400	90.1800	90.1800	(0.066)	0.0000	0.0000	0
2021/02/18	IS05	21/06/2022			Interest Rate Swap	90.4400	90.4400	90.3400	90.3400	(0.111)	0.0000	0.0000	0
2021/02/18	IS05	20/09/2022			Interest Rate Swap	93.6500	93.6500	93.5300	93.5300	(0.128)	0.0000	0.0000	0
2021/02/18	IS05	20/12/2022			Interest Rate Swap	94.2200	94.2200	94.0700	94.0700	(0.159)	0.0000	0.0000	0
2021/02/18	IS05	22/03/2023			Interest Rate Swap	86.6800	86.6800	86.4900	86.4900	(0.219)	0.0000	0.0000	0
2021/02/18	IS05	20/06/2023			Interest Rate Swap	92.2900	92.2900	92.0700	92.0700	(0.238)	0.0000	0.0000	0
2021/02/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/18	IS10	17/12/2025			Interest Rate Swap	80.1900	80.1900	80.1600	80.1600	(0.037)	0.0000	0.0000	0
2021/02/18	IS10	16/03/2026			Interest Rate Swap	76.7100	76.7100	76.6900	76.6900	(0.026)	0.0000	0.0000	0
2021/02/18	IS10	15/06/2026			Interest Rate Swap	75.1000	75.1000	75.0900	75.0900	(0.013)	0.0000	0.0000	0
2021/02/18	IS10	21/09/2026			Interest Rate Swap	77.0900	77.0900	77.1000	77.1000	0.013	0.0000	0.0000	0
2021/02/18	IS10	21/12/2026			Interest Rate Swap	81.0800	81.0800	81.1000	81.1000	0.025	0.0000	0.0000	0
2021/02/18	IS10	15/03/2027			Interest Rate Swap	79.5700	79.5700	79.5800	79.5800	0.013	0.0000	0.0000	0
2021/02/18	IS10	21/06/2027			Interest Rate Swap	81.6300	81.6300	81.6300	81.6300	0.000	0.0000	0.0000	0
2021/02/18	IS10	20/09/2027			Interest Rate Swap	87.4300	87.4300	87.4100	87.4100	(0.023)	0.0000	0.0000	0
2021/02/18	IS10	20/12/2027			Interest Rate Swap	87.8400	87.8400	87.8000	87.8000	(0.046)	0.0000	0.0000	0
2021/02/18	IS10	22/03/2028			Interest Rate Swap	80.8600	80.8600	80.8300	80.8300	(0.037)	0.0000	0.0000	0
2021/02/18	IS10	20/06/2028			Interest Rate Swap	88.7100	88.7100	88.7000	88.7000	(0.011)	0.0000	0.0000	0
2021/02/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/18	JBAF	17/03/2021			Jibar Tradeable Future	3.7150	96.2850	3.6850	96.3150	(0.808)	0.0000	0.0000	0
2021/02/18	JBAF	21/04/2021			Jibar Tradeable Future	3.7200	96.2800	3.6850	96.3150	(0.941)	0.0000	0.0000	0
2021/02/18	JBAF	19/05/2021			Jibar Tradeable Future	3.7300	96.2700	3.6800	96.3200	(1.340)	0.0000	0.0000	0
2021/02/18	JBAF	15/06/2021			Jibar Tradeable Future	3.7450	96.2550	3.6850	96.3150	(1.602)	0.0000	0.0000	0
2021/02/18	JBAF	21/07/2021			Jibar Tradeable Future	3.7800	96.2200	3.7200	96.2800	(1.587)	0.0000	0.0000	0
2021/02/18	JBAF	18/08/2021			Jibar Tradeable Future	3.8400	96.1600	3.7800	96.2200	(1.563)	0.0000	0.0000	0
2021/02/18	JBAF	15/09/2021			Jibar Tradeable Future	3.9000	96.1000	3.8000	96.2000	(2.564)	0.0000	0.0000	30,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	JBAF	15/12/2021			Jibar Tradeable Future	4.2300	95.7700	4.0950	95.9050	(3.191)	0.0000	0.0000	0
2021/02/18	JBAF	16/03/2022			Jibar Tradeable Future	4.4200	95.5800	4.2600	95.7400	(3.620)	0.0000	0.0000	0
2021/02/18	JBAF	15/06/2022			Jibar Tradeable Future	4.6550	95.3450	4.5050	95.4950	(3.222)	0.0000	0.0000	20,001
2021/02/18	JBAF	21/09/2022			Jibar Tradeable Future	4.8250	95.1750	4.6550	95.3450	(3.523)	0.0000	0.0000	0
2021/02/18	JBAF	21/12/2022			Jibar Tradeable Future	5.0150	94.9850	4.8250	95.1750	(3.789)	0.0000	0.0000	0
2021/02/18	R023	06/05/2021	7.58	Call	Bond Future	4,538.4200	4.5384	4,580.6700	4.5807	0.931	0	0	0
2021/02/18	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	R023	06/05/2021			Bond Future	4.9288	106.3193	4.9048	106.3616	(0.486)	0.0000	0.0000	40,958
2021/02/18	R023	06/05/2021	7.57	Call	Bond Future	4,521.7900	4.5218	4,564.0400	4.5640	0.934	0	0	0
2021/02/18	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	R023	06/05/2021	7.56	Call	Bond Future	4,505.1600	4.5052	4,547.4100	4.5474	0.938	0	0	0
2021/02/18	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	R023	05/08/2021	5.30	Call	Bond Future	682.2800	0.6823	708.3600	0.7084	3.822	0	0	0
2021/02/18	R023	05/08/2021	5.30	Put	Bond Future	281.7800	0.2818	265.5800	0.2656	(5.749)	0	0	0
2021/02/18	R023	05/08/2021	5.29	Call	Bond Future	671.6200	0.6716	697.5000	0.6975	3.853	0	0	0
2021/02/18	R023	05/08/2021	5.29	Put	Bond Future	286.2300	0.2862	269.8300	0.2698	(5.730)	0	0	0
2021/02/18	R023	05/08/2021			Bond Future	5.0355	107.4592	5.0076	107.5015	(0.553)	0.0000	0.0000	0
2021/02/18	R023	05/08/2021	5.31	Call	Bond Future	693.0100	0.6930	719.2800	0.7193	3.791	0	0	0
2021/02/18	R023	05/08/2021	5.31	Put	Bond Future	277.4100	0.2774	261.4000	0.2614	(5.771)	0	0	0
2021/02/18	R023	04/11/2021	4.91	Call	Bond Future	313.6100	0.3136	329.6300	0.3296	5.108	0	0	0
2021/02/18	R023	04/11/2021	4.91	Put	Bond Future	643.2800	0.6433	616.7400	0.6167	(4.126)	0	0	0
2021/02/18	R023	04/11/2021	4.90	Call	Bond Future	308.0100	0.3080	323.8500	0.3238	5.143	0	0	0
2021/02/18	R023	04/11/2021	4.90	Put	Bond Future	650.5200	0.6505	623.8000	0.6238	(4.107)	0	0	0
2021/02/18	R023	04/11/2021			Bond Future	5.1673	104.7101	5.1340	104.7526	(0.644)	0.0000	0.0000	0
2021/02/18	R023	04/11/2021	4.92	Call	Bond Future	319.2600	0.3193	335.4700	0.3355	5.077	0	0	0
2021/02/18	R023	04/11/2021	4.92	Put	Bond Future	636.0900	0.6361	609.7400	0.6097	(4.142)	0	0	0
2021/02/18	R023	03/02/2022	5.08	Call	Bond Future	308.2400	0.3082	324.9300	0.3249	5.415	0	0	0
2021/02/18	R023	03/02/2022	5.08	Put	Bond Future	608.0500	0.6080	581.8000	0.5818	(4.317)	0	0	0
2021/02/18	R023	03/02/2022			Bond Future	5.3699	105.8522	5.3283	105.8951	(0.775)	0.0000	0.0000	0
2021/02/18	R023	03/02/2022	5.07	Call	Bond Future	304.2000	0.3042	320.7300	0.3207	5.434	0	0	0
2021/02/18	R023	03/02/2022	5.07	Put	Bond Future	614.3800	0.6144	587.9700	0.5880	(4.299)	0	0	0
2021/02/18	R023	03/02/2022	5.06	Call	Bond Future	299.8100	0.2998	316.1800	0.3162	5.460	0	0	0
2021/02/18	R023	03/02/2022	5.06	Put	Bond Future	620.3500	0.6203	593.7800	0.5938	(4.283)	0	0	0
2021/02/18	R035	06/05/2021	12.36	Put	Bond Future	91.8000	0.0918	92.5800	0.0926	0.850	0	0	0
2021/02/18	R035	06/05/2021	12.37	Call	Bond Future	11,684.5100	11.6845	11,563.5900	11.5636	(1.035)	0	0	0
2021/02/18	R035	06/05/2021	12.35	Put	Bond Future	93.9400	0.0939	94.7500	0.0947	0.862	0	0	0
2021/02/18	R035	06/05/2021	10.55	Call	Bond Future	2,902.5200	2.9025	2,818.6000	2.8186	(2.891)	0	0	0
2021/02/18	R035	06/05/2021	10.55	Put	Bond Future	2,140.8600	2.1409	2,178.6100	2.1786	1.763	0	0	500
2021/02/18	R035	06/05/2021	10.05	Put	Bond Future	3,965.0200	3.9650	4,030.6100	4.0306	1.654	0	0	0
2021/02/18	R035	06/05/2021	10.05	Call	Bond Future	1,360.7200	1.3607	1,304.6400	1.3046	(4.121)	0	0	500
2021/02/18	R035	06/05/2021	10.40	Put	Bond Future	2,598.8700	2.5989	2,644.3700	2.6444	1.751	0	0	0
2021/02/18	R035	06/05/2021	12.91	Put	Bond Future	23.7200	0.0237	23.7600	0.0238	0.169	0	0	600
2021/02/18	R035	06/05/2021	11.55	Call	Bond Future	7,464.7400	7.4647	7,350.1400	7.3501	(1.535)	0	0	0
2021/02/18	R035	06/05/2021	11.55	Put	Bond Future	492.0500	0.4920	499.1200	0.4991	1.437	0	0	1,650
2021/02/18	R035	06/05/2021	12.77	Call	Bond Future	13,743.0300	13.7430	13,621.4800	13.6215	(0.884)	0	0	0
2021/02/18	R035	06/05/2021	12.77	Put	Bond Future	34.0300	0.0340	34.1500	0.0342	0.353	0	0	1,650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	R035	06/05/2021	10.24	Put	Bond Future	3,171.6200		3.1716	3,226.0600	3.2261	1.716	0	0	0
2021/02/18	R035	06/05/2021	10.24	Call	Bond Future	1,867.9700		1.8680	1,800.7400	1.8007	(3.599)	0	0	223
2021/02/18	R035	06/05/2021			Bond Future	10.4345		90.4347	10.4528	90.3130	0.176	0.0000	0.0000	102,994
2021/02/18	R035	06/05/2021	12.36	Call	Bond Future	11,632.6000		11.6326	11,511.7100	11.5117	(1.039)	0	0	0
2021/02/18	R035	06/05/2021	12.37	Put	Bond Future	89.7100		0.0897	90.4600	0.0905	0.836	0	0	0
2021/02/18	R035	06/05/2021	12.35	Call	Bond Future	11,580.6900		11.5807	11,459.8300	11.4598	(1.044)	0	0	0
2021/02/18	R035	06/05/2021	11.05	Call	Bond Future	5,047.9000		5.0479	4,944.2200	4.9442	(2.054)	0	0	0
2021/02/18	R035	06/05/2021	11.05	Put	Bond Future	1,097.4700		1.0975	1,115.4600	1.1155	1.639	0	0	500
2021/02/18	R035	06/05/2021	10.40	Call	Bond Future	2,369.8600		2.3699	2,293.6900	2.2937	(3.214)	0	0	600
2021/02/18	R035	06/05/2021	11.15	Put	Bond Future	957.1200		0.9571	972.3400	0.9723	1.590	0	0	0
2021/02/18	R035	06/05/2021	11.15	Call	Bond Future	5,524.9900		5.5250	5,418.5400	5.4185	(1.927)	0	0	600
2021/02/18	R035	06/05/2021	12.91	Call	Bond Future	14,452.1100		14.4521	14,330.4800	14.3305	(0.842)	0	0	0
2021/02/18	R035	06/05/2021	10.81	Put	Bond Future	1,518.3300		1.5183	1,544.5500	1.5446	1.727	0	0	0
2021/02/18	R035	06/05/2021	10.81	Call	Bond Future	3,959.5700		3.9596	3,864.1200	3.8641	(2.411)	0	0	1,650
2021/02/18	R035	06/05/2021	12.02	Call	Bond Future	9,865.1700		9.8652	9,745.7500	9.7458	(1.211)	0	0	0
2021/02/18	R035	06/05/2021	12.02	Put	Bond Future	194.4000		0.1944	196.6500	0.1966	1.157	0	0	223
2021/02/18	R035	06/05/2021	11.32	Call	Bond Future	6,343.1700		6.3432	6,232.7300	6.2327	(1.741)	0	0	0
2021/02/18	R035	06/05/2021	11.32	Put	Bond Future	740.7000		0.7407	751.9300	0.7519	1.516	0	0	223
2021/02/18	R035	05/08/2021	11.37	Call	Bond Future	6,371.5500		6.3715	6,275.1200	6.2751	(1.513)	0	0	0
2021/02/18	R035	05/08/2021	11.37	Put	Bond Future	1,868.3400		1.8683	1,895.2700	1.8953	1.441	0	0	100
2021/02/18	R035	05/08/2021	5.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	R035	05/08/2021	5.31	Put	Bond Future	46,686.3800		46.6864	46,809.7400	46.8097	0.264	0	0	0
2021/02/18	R035	05/08/2021			Bond Future	10.6433		91.4043	10.6624	91.2809	0.180	0.0000	0.0000	0
2021/02/18	R035	05/08/2021	10.77	Call	Bond Future	3,967.5900		3.9676	3,888.9200	3.8889	(1.983)	0	0	0
2021/02/18	R035	05/08/2021	10.77	Put	Bond Future	3,157.0400		3.1570	3,201.7300	3.2017	1.416	0	0	100
2021/02/18	R035	05/08/2021	10.02	Put	Bond Future	5,916.8000		5.9168	5,990.4400	5.9904	1.245	0	0	0
2021/02/18	R035	05/08/2021	10.02	Call	Bond Future	1,766.9700		1.7670	1,717.2500	1.7172	(2.814)	0	0	100
2021/02/18	R035	05/08/2021	5.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	R035	05/08/2021	5.30	Put	Bond Future	46,802.9600		46.8030	46,926.3200	46.9263	0.264	0	0	0
2021/02/18	R035	05/08/2021	5.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	R035	05/08/2021	5.29	Put	Bond Future	46,919.6700		46.9197	47,043.0300	47.0430	0.263	0	0	0
2021/02/18	R035	04/11/2021	10.12	Put	Bond Future	6,923.0400		6.9230	6,998.4800	6.9985	1.090	0	0	0
2021/02/18	R035	04/11/2021	10.12	Call	Bond Future	2,143.0700		2.1431	2,093.7000	2.0937	(2.304)	0	0	400
2021/02/18	R035	04/11/2021	10.62	Put	Bond Future	4,951.9700		4.9520	5,010.9300	5.0109	1.191	0	0	0
2021/02/18	R035	04/11/2021	10.62	Call	Bond Future	3,462.9100		3.4629	3,397.0600	3.3971	(1.902)	0	0	400
2021/02/18	R035	04/11/2021	11.75	Put	Bond Future	2,228.7600		2.2288	2,257.8100	2.2578	1.303	0	0	782
2021/02/18	R035	04/11/2021	11.08	Call	Bond Future	4,951.9500		4.9519	4,872.2800	4.8723	(1.609)	0	0	0
2021/02/18	R035	04/11/2021	11.08	Put	Bond Future	3,562.6600		3.5627	3,607.8000	3.6078	1.267	0	0	782
2021/02/18	R035	04/11/2021	10.23	Put	Bond Future	6,447.3600		6.4474	6,519.1000	6.5191	1.113	0	0	0
2021/02/18	R035	04/11/2021	12.53	Call	Bond Future	10,696.9100		10.6969	10,587.7500	10.5878	(1.020)	0	0	0
2021/02/18	R035	04/11/2021	12.53	Put	Bond Future	1,085.0400		1.0850	1,100.6900	1.1007	1.442	0	0	0
2021/02/18	R035	04/11/2021			Bond Future	10.8552		87.9152	10.8752	87.7903	0.184	0.0000	0.0000	0
2021/02/18	R035	04/11/2021	13.82	Call	Bond Future	16,238.6300		16.2386	16,118.1200	16.1181	(0.742)	0	0	0
2021/02/18	R035	04/11/2021	13.82	Put	Bond Future	267.9400		0.2679	272.2400	0.2722	1.605	0	0	400
2021/02/18	R035	04/11/2021	11.75	Call	Bond Future	7,570.7400		7.5707	7,474.9800	7.4750	(1.265)	0	0	0
2021/02/18	R035	04/11/2021	10.23	Call	Bond Future	2,406.4000		2.4064	2,353.3300	2.3533	(2.205)	0	0	782
2021/02/18	R035	04/11/2021	12.52	Call	Bond Future	10,655.0200		10.6550	10,546.0000	10.5460	(1.023)	0	0	0
2021/02/18	R035	04/11/2021	12.52	Put	Bond Future	1,095.7600		1.0958	1,111.5500	1.1116	1.441	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	R035	04/11/2021	12.51	Call	Bond Future	10,613.1600		10.6132	10,504.2800	10.5043	(1.026)	0	0	0
2021/02/18	R035	04/11/2021	12.51	Put	Bond Future	1,106.5700		1.1066	1,122.5000	1.1225	1.440	0	0	0
2021/02/18	R035	03/02/2022	11.39	Call	Bond Future	5,670.3300		5.6703	5,589.7900	5.5898	(1.420)	0	0	0
2021/02/18	R035	03/02/2022	11.39	Put	Bond Future	3,849.5800		3.8496	3,895.2700	3.8953	1.187	0	0	683
2021/02/18	R035	03/02/2022	10.65	Call	Bond Future	3,390.2300		3.3902	3,329.4800	3.3295	(1.792)	0	0	0
2021/02/18	R035	03/02/2022	11.23	Call	Bond Future	5,125.5400		5.1255	5,048.9900	5.0490	(1.494)	0	0	0
2021/02/18	R035	03/02/2022	11.23	Put	Bond Future	4,252.3000		4.2523	4,301.9800	4.3020	1.168	0	0	0
2021/02/18	R035	03/02/2022	11.22	Call	Bond Future	5,092.7800		5.0928	5,016.4900	5.0165	(1.498)	0	0	0
2021/02/18	R035	03/02/2022	11.22	Put	Bond Future	4,279.2800		4.2793	4,329.2200	4.3292	1.167	0	0	0
2021/02/18	R035	03/02/2022			Bond Future	11.0848		88.8742	11.1057	88.7480	0.188	0.0000	0.0000	0
2021/02/18	R035	03/02/2022	10.65	Put	Bond Future	6,085.8200		6.0858	6,151.3000	6.1513	1.076	0	0	683
2021/02/18	R035	03/02/2022	9.70	Put	Bond Future	10,434.3300		10.4343	10,526.5300	10.5265	0.884	0	0	0
2021/02/18	R035	03/02/2022	9.70	Call	Bond Future	1,407.3200		1.4073	1,373.2900	1.3733	(2.418)	0	0	683
2021/02/18	R035	03/02/2022	11.24	Call	Bond Future	5,158.3800		5.1584	5,081.5800	5.0816	(1.489)	0	0	0
2021/02/18	R035	03/02/2022	11.24	Put	Bond Future	4,225.4700		4.2255	4,274.9000	4.2749	1.170	0	0	0
2021/02/18	R186	06/05/2021	10.77	Call	Bond Future	16,303.0200		16.3030	16,522.3300	16.5223	1.345	0	0	0
2021/02/18	R186	06/05/2021	10.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	R186	06/05/2021	10.76	Call	Bond Future	16,261.9700		16.2620	16,481.2800	16.4813	1.349	0	0	0
2021/02/18	R186	06/05/2021	10.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	R186	06/05/2021			Bond Future	7.1676		119.2306	7.1236	119.4499	(0.614)	0.0000	0.0000	105,559
2021/02/18	R186	06/05/2021	10.78	Call	Bond Future	16,344.0500		16.3440	16,563.3600	16.5634	1.342	0	0	0
2021/02/18	R186	06/05/2021	10.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/18	R186	06/05/2021	7.30	Call	Bond Future	1,755.8000		1.7558	1,876.8700	1.8769	6.895	0	0	0
2021/02/18	R186	06/05/2021	7.30	Put	Bond Future	1,098.8300		1.0988	1,000.5900	1.0006	(8.940)	0	0	15,177
2021/02/18	R186	05/08/2021	8.62	Call	Bond Future	6,174.8600		6.1749	6,366.9600	6.3670	3.111	0	0	0
2021/02/18	R186	05/08/2021	8.62	Put	Bond Future	323.8600		0.3239	294.7600	0.2948	(8.985)	0	0	0
2021/02/18	R186	05/08/2021	8.61	Call	Bond Future	6,136.4000		6.1364	6,328.0800	6.3281	3.124	0	0	0
2021/02/18	R186	05/08/2021	8.61	Put	Bond Future	329.7400		0.3297	300.2200	0.3002	(8.953)	0	0	0
2021/02/18	R186	05/08/2021			Bond Future	7.3430		115.2286	7.2964	115.4498	(0.635)	0.0000	0.0000	0
2021/02/18	R186	05/08/2021	8.63	Call	Bond Future	6,213.3700		6.2134	6,405.8900	6.4059	3.098	0	0	0
2021/02/18	R186	05/08/2021	8.63	Put	Bond Future	318.0700		0.3181	289.3900	0.2894	(9.017)	0	0	0
2021/02/18	R186	04/11/2021	8.10	Call	Bond Future	3,900.2000		3.9002	4,047.8700	4.0479	3.786	0	0	0
2021/02/18	R186	04/11/2021	8.10	Put	Bond Future	1,345.5400		1.3455	1,269.8500	1.2698	(5.625)	0	0	0
2021/02/18	R186	04/11/2021	8.09	Call	Bond Future	3,869.5200		3.8695	4,016.6200	4.0166	3.802	0	0	0
2021/02/18	R186	04/11/2021	8.09	Put	Bond Future	1,358.6000		1.3586	1,282.3400	1.2823	(5.613)	0	0	0
2021/02/18	R186	04/11/2021			Bond Future	7.5242		116.4708	7.4747	116.6942	(0.659)	0.0000	0.0000	0
2021/02/18	R186	04/11/2021	8.11	Call	Bond Future	3,930.9900		3.9310	4,079.2200	4.0792	3.771	0	0	0
2021/02/18	R186	04/11/2021	8.11	Put	Bond Future	1,332.6000		1.3326	1,257.4700	1.2575	(5.638)	0	0	0
2021/02/18	R186	03/02/2022	7.30	Call	Bond Future	1,703.0100		1.7030	1,790.4500	1.7904	5.134	0	0	0
2021/02/18	R186	03/02/2022	7.30	Put	Bond Future	3,546.7500		3.5468	3,408.4700	3.4085	(3.899)	0	0	0
2021/02/18	R186	03/02/2022			Bond Future	7.7279		112.4607	7.6750	112.6865	(0.684)	0.0000	0.0000	0
2021/02/18	R186	03/02/2022	7.28	Call	Bond Future	1,667.6500		1.6676	1,753.8700	1.7539	5.170	0	0	0
2021/02/18	R186	03/02/2022	7.28	Put	Bond Future	3,598.5000		3.5985	3,459.0000	3.4590	(3.877)	0	0	0
2021/02/18	R186	03/02/2022	7.29	Call	Bond Future	1,685.0600		1.6851	1,771.8900	1.7719	5.153	0	0	0
2021/02/18	R186	03/02/2022	7.29	Put	Bond Future	3,572.3500		3.5724	3,433.4600	3.4335	(3.888)	0	0	0
2021/02/18	R197	06/05/2021			Bond Future	321.1768		321.1768	321.1549	321.1549	(0.007)	0.0000	0.0000	2,074

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	R197	05/08/2021			Bond Future	316.7033	316.7033	316.6800	316.6800	(0.007)	0.0000	0.0000	0
2021/02/18	R197	04/11/2021			Bond Future	320.1909	320.1909	320.1667	320.1667	(0.008)	0.0000	0.0000	0
2021/02/18	R197	03/02/2022			Bond Future	315.6662	315.6662	315.6415	315.6415	(0.008)	0.0000	0.0000	0
2021/02/18	R202	06/05/2021			Bond Future	229.0822	229.0822	229.0827	229.0827	0.000	0.0000	0.0000	8,028
2021/02/18	R202	05/08/2021			Bond Future	227.3478	227.3478	227.3474	227.3474	0.000	0.0000	0.0000	0
2021/02/18	R202	04/11/2021			Bond Future	229.8512	229.8512	229.8501	229.8501	0.000	0.0000	0.0000	0
2021/02/18	R202	03/02/2022			Bond Future	228.1138	228.1138	228.1127	228.1127	0.000	0.0000	0.0000	0
2021/02/18	R209	06/05/2021	12.23	Call	Bond Future	10,015.4600	10.0155	9,908.7900	9.9088	(1.065)	0	0	0
2021/02/18	R209	06/05/2021	12.23	Put	Bond Future	102.1200	0.1021	102.9500	0.1029	0.813	0	0	0
2021/02/18	R209	06/05/2021	12.22	Call	Bond Future	9,971.2800	9.9713	9,864.6400	9.8646	(1.069)	0	0	0
2021/02/18	R209	06/05/2021	12.22	Put	Bond Future	104.3400	0.1043	105.2000	0.1052	0.824	0	0	0
2021/02/18	R209	06/05/2021	9.50	Put	Bond Future	5,570.5800	5.5706	5,648.2800	5.6483	1.395	0	0	0
2021/02/18	R209	06/05/2021	9.50	Call	Bond Future	554.7600	0.5548	524.9600	0.5250	(5.372)	0	0	2,150
2021/02/18	R209	06/05/2021	10.35	Call	Bond Future	2,350.3100	2.3503	2,279.4300	2.2794	(3.016)	0	0	500
2021/02/18	R209	06/05/2021	9.75	Put	Bond Future	4,362.6700	4.3627	4,428.3700	4.4284	1.506	0	0	0
2021/02/18	R209	06/05/2021	9.75	Call	Bond Future	924.9600	0.9250	883.1600	0.8832	(4.519)	0	0	5,050
2021/02/18	R209	06/05/2021	11.00	Call	Bond Future	4,708.2100	4.7082	4,615.1400	4.6151	(1.977)	0	0	0
2021/02/18	R209	06/05/2021	11.00	Put	Bond Future	928.3400	0.9283	942.7700	0.9428	1.554	0	0	3,500
2021/02/18	R209	06/05/2021	10.00	Put	Bond Future	3,333.3600	3.3334	3,386.5100	3.3865	1.594	0	0	0
2021/02/18	R209	06/05/2021	10.00	Call	Bond Future	1,426.8400	1.4268	1,372.4900	1.3725	(3.809)	0	0	0
2021/02/18	R209	06/05/2021	12.25	Call	Bond Future	10,103.7800	10.1038	9,997.0600	9.9971	(1.056)	0	0	0
2021/02/18	R209	06/05/2021	12.25	Put	Bond Future	97.7900	0.0978	98.5700	0.0986	0.798	0	0	9,150
2021/02/18	R209	06/05/2021			Bond Future	10.3222	70.0524	10.3407	69.9449	0.180	0.0000	0.0000	26,120
2021/02/18	R209	06/05/2021	12.24	Call	Bond Future	10,059.6300	10.0596	9,952.9400	9.9529	(1.061)	0	0	0
2021/02/18	R209	06/05/2021	12.24	Put	Bond Future	99.9300	0.0999	100.7400	0.1007	0.811	0	0	0
2021/02/18	R209	06/05/2021	10.35	Put	Bond Future	2,188.9800	2.1890	2,225.6000	2.2256	1.673	0	0	0
2021/02/18	R209	06/05/2021	10.60	Call	Bond Future	3,170.2000	3.1702	3,089.2100	3.0892	(2.555)	0	0	0
2021/02/18	R209	06/05/2021	10.60	Put	Bond Future	1,583.9300	1.5839	1,610.4400	1.6104	1.674	0	0	6,250
2021/02/18	R209	06/05/2021	11.60	Call	Bond Future	7,241.2200	7.2412	7,138.3000	7.1383	(1.421)	0	0	0
2021/02/18	R209	06/05/2021	11.60	Put	Bond Future	359.1900	0.3592	363.7700	0.3638	1.275	0	0	3,750
2021/02/18	R209	06/05/2021	10.25	Put	Bond Future	2,479.6800	2.4797	2,520.8100	2.5208	1.659	0	0	0
2021/02/18	R209	06/05/2021	10.25	Call	Bond Future	2,059.0200	2.0590	1,992.6500	1.9926	(3.223)	0	0	5,325
2021/02/18	R209	06/05/2021	11.25	Call	Bond Future	5,760.4700	5.7605	5,662.3300	5.6623	(1.704)	0	0	0
2021/02/18	R209	06/05/2021	11.25	Put	Bond Future	661.3800	0.6614	670.7400	0.6707	1.415	0	0	9,150
2021/02/18	R209	05/08/2021	11.81	Call	Bond Future	7,800.4300	7.8004	7,705.1400	7.7051	(1.222)	0	0	0
2021/02/18	R209	05/08/2021	11.81	Put	Bond Future	949.9400	0.9499	963.5100	0.9635	1.429	0	0	0
2021/02/18	R209	05/08/2021			Bond Future	10.5046	70.8039	10.5238	70.6951	0.183	0.0000	0.0000	0
2021/02/18	R209	05/08/2021	11.80	Call	Bond Future	7,762.6600	7.7627	7,667.5100	7.6675	(1.226)	0	0	0
2021/02/18	R209	05/08/2021	11.80	Put	Bond Future	960.8000	0.9608	974.5100	0.9745	1.427	0	0	0
2021/02/18	R209	05/08/2021	11.79	Call	Bond Future	7,724.9200	7.7249	7,629.9200	7.6299	(1.230)	0	0	0
2021/02/18	R209	05/08/2021	11.79	Put	Bond Future	971.7500	0.9717	985.6100	0.9856	1.426	0	0	0
2021/02/18	R209	04/11/2021	10.50	Call	Bond Future	3,356.9400	3.3569	3,296.4100	3.2964	(1.803)	0	0	0
2021/02/18	R209	04/11/2021	12.00	Call	Bond Future	8,182.4400	8.1824	8,091.1900	8.0912	(1.115)	0	0	0
2021/02/18	R209	04/11/2021	12.00	Put	Bond Future	1,467.1500	1.4672	1,486.1100	1.4861	1.292	0	0	5,500
2021/02/18	R209	04/11/2021	12.19	Call	Bond Future	8,844.2100	8.8442	8,750.3400	8.7503	(1.061)	0	0	0
2021/02/18	R209	04/11/2021	12.19	Put	Bond Future	1,236.7900	1.2368	1,253.1300	1.2531	1.321	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
2021/02/18	R209	04/11/2021	12.17	Call	Bond Future	8,773.9400	8.7739	8,680.3300	8.6803	(1.067)	0	0	0
2021/02/18	R209	04/11/2021			Bond Future	10.6886	68.4272	10.7086	68.3170	0.187	0.0000	0.0000	1,795
2021/02/18	R209	04/11/2021	10.50	Put	Bond Future	4,408.7100	4.4087	4,458.3900	4.4584	1.127	0	0	5,500
2021/02/18	R209	04/11/2021	9.50	Put	Bond Future	8,291.9300	8.2919	8,369.4200	8.3694	0.935	0	0	0
2021/02/18	R209	04/11/2021	9.50	Call	Bond Future	1,257.7500	1.2578	1,225.0300	1.2250	(2.601)	0	0	3,750
2021/02/18	R209	04/11/2021	12.18	Call	Bond Future	8,809.0500	8.8090	8,715.3200	8.7153	(1.064)	0	0	0
2021/02/18	R209	04/11/2021	12.18	Put	Bond Future	1,248.1100	1.2481	1,264.5900	1.2646	1.320	0	0	0
2021/02/18	R209	04/11/2021	12.17	Put	Bond Future	1,259.5300	1.2595	1,276.1300	1.2761	1.318	0	0	0
2021/02/18	R209	03/02/2022	11.03	Call	Bond Future	4,654.4400	4.6544	4,586.2400	4.5862	(1.465)	0	0	0
2021/02/18	R209	03/02/2022	11.03	Put	Bond Future	3,872.2000	3.8722	3,915.4500	3.9155	1.117	0	0	0
2021/02/18	R209	03/02/2022	11.02	Call	Bond Future	4,624.6700	4.6247	4,556.6800	4.5567	(1.470)	0	0	0
2021/02/18	R209	03/02/2022	11.02	Put	Bond Future	3,895.3100	3.8953	3,938.7700	3.9388	1.116	0	0	0
2021/02/18	R209	03/02/2022			Bond Future	10.8832	69.1738	10.9040	69.0623	0.191	0.0000	0.0000	0
2021/02/18	R209	03/02/2022	11.04	Call	Bond Future	4,684.0300	4.6840	4,615.6000	4.6156	(1.461)	0	0	0
2021/02/18	R209	03/02/2022	11.04	Put	Bond Future	3,848.9600	3.8490	3,891.9800	3.8920	1.118	0	0	0
2021/02/18	R210	06/05/2021			Bond Future	200.5700	200.5700	200.5654	200.5654	(0.002)	0.0000	0.0000	1,183
2021/02/18	R210	05/08/2021			Bond Future	202.7705	202.7705	202.7651	202.7651	(0.003)	0.0000	0.0000	0
2021/02/18	R210	04/11/2021			Bond Future	202.2654	202.2654	202.2596	202.2596	(0.003)	0.0000	0.0000	0
2021/02/18	R210	03/02/2022			Bond Future	204.5185	204.5185	204.5125	204.5125	(0.003)	0.0000	0.0000	0
2021/02/18	R212	06/05/2021			Bond Future	171.7809	171.7809	171.7028	171.7028	(0.045)	0.0000	0.0000	3,114
2021/02/18	R212	05/08/2021			Bond Future	171.3352	171.3352	171.2555	171.2555	(0.046)	0.0000	0.0000	0
2021/02/18	R212	04/11/2021			Bond Future	173.2218	173.2218	173.1410	173.1410	(0.047)	0.0000	0.0000	0
2021/02/18	R213	06/05/2021	11.91	Call	Bond Future	13,213.8000	13.2138	13,137.3700	13.1374	(0.578)	0	0	0
2021/02/18	R213	06/05/2021	11.91	Put	Bond Future	8.1000	0.0081	7.9800	0.0080	(1.481)	0	0	0
2021/02/18	R213	06/05/2021			Bond Future	9.3309	86.5862	9.3443	86.5099	0.143	0.0000	0.0000	9,146
2021/02/18	R213	06/05/2021	11.90	Call	Bond Future	13,168.2800	13.1683	13,091.8400	13.0918	(0.580)	0	0	0
2021/02/18	R213	06/05/2021	11.90	Put	Bond Future	8.3600	0.0084	8.2300	0.0082	(1.555)	0	0	0
2021/02/18	R213	06/05/2021	11.89	Call	Bond Future	13,122.7200	13.1227	13,046.2800	13.0463	(0.583)	0	0	0
2021/02/18	R213	06/05/2021	11.89	Put	Bond Future	8.6200	0.0086	8.4900	0.0085	(1.508)	0	0	0
2021/02/18	R213	05/08/2021	10.14	Put	Bond Future	1,560.0200	1.5600	1,576.3100	1.5763	1.044	0	0	0
2021/02/18	R213	05/08/2021	9.34	Put	Bond Future	3,372.6200	3.3726	3,406.4300	3.4064	1.002	0	0	0
2021/02/18	R213	05/08/2021	9.34	Call	Bond Future	2,355.4200	2.3554	2,311.7200	2.3117	(1.855)	0	0	0
2021/02/18	R213	05/08/2021	10.85	Call	Bond Future	7,661.8600	7.6619	7,591.4400	7.5914	(0.919)	0	0	0
2021/02/18	R213	05/08/2021	10.85	Put	Bond Future	704.2800	0.7043	711.3700	0.7114	1.007	0	0	0
2021/02/18	R213	05/08/2021	10.84	Call	Bond Future	7,621.6400	7.6216	7,551.3100	7.5513	(0.923)	0	0	0
2021/02/18	R213	05/08/2021	10.84	Put	Bond Future	713.6000	0.7136	720.7800	0.7208	1.006	0	0	0
2021/02/18	R213	05/08/2021			Bond Future	9.5222	87.5146	9.5362	87.4370	0.147	0.0000	0.0000	0
2021/02/18	R213	05/08/2021	10.78	Call	Bond Future	7,381.5600	7.3816	7,311.8200	7.3118	(0.945)	0	0	0
2021/02/18	R213	05/08/2021	10.78	Put	Bond Future	771.6400	0.7716	779.4100	0.7794	1.007	0	0	0
2021/02/18	R213	05/08/2021	10.14	Call	Bond Future	4,894.5000	4.8945	4,833.2800	4.8333	(1.251)	0	0	0
2021/02/18	R213	05/08/2021	10.86	Call	Bond Future	7,702.1500	7.7022	7,631.6200	7.6316	(0.916)	0	0	0
2021/02/18	R213	05/08/2021	10.86	Put	Bond Future	695.0700	0.6951	702.0500	0.7020	1.004	0	0	0
2021/02/18	R213	04/11/2021	11.10	Put	Bond Future	1,098.2000	1.0982	1,108.9500	1.1089	0.979	0	0	0
2021/02/18	R213	04/11/2021	11.11	Call	Bond Future	8,154.0900	8.1541	8,086.2500	8.0863	(0.832)	0	0	0
2021/02/18	R213	04/11/2021	11.09	Put	Bond Future	1,109.3900	1.1094	1,120.2400	1.1202	0.978	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest	
2021/02/18	R213	04/11/2021			Bond Future			9.7182	84.9286	9.7328	84.8502	0.150	0.0000	0.0000	0
2021/02/18	R213	04/11/2021	11.10	Call	Bond Future	8,117.2300		8.1172	8,049.4900	8.0495	(0.835)	0	0	0	
2021/02/18	R213	04/11/2021	11.11	Put	Bond Future	1,087.1100		1.0871	1,097.7600	1.0978	0.980	0	0	0	
2021/02/18	R213	04/11/2021	11.09	Call	Bond Future	8,080.4400		8.0804	8,012.8000	8.0128	(0.837)	0	0	0	
2021/02/18	R213	03/02/2022	9.58	Put	Bond Future	4,757.6700		4.7577	4,796.8000	4.7968	0.822	0	0	200	
2021/02/18	R213	03/02/2022	8.63	Put	Bond Future	8,286.7800		8.2868	8,344.0200	8.3440	0.691	0	0	0	
2021/02/18	R213	03/02/2022	8.63	Call	Bond Future	1,135.0900		1.1351	1,112.9400	1.1129	(1.951)	0	0	200	
2021/02/18	R213	03/02/2022	9.98	Call	Bond Future	3,922.3400		3.9223	3,874.7900	3.8748	(1.212)	0	0	0	
2021/02/18	R213	03/02/2022	9.98	Put	Bond Future	3,674.3600		3.6744	3,706.2000	3.7062	0.867	0	0	0	
2021/02/18	R213	03/02/2022			Bond Future			9.9323	85.8550	9.9475	85.7756	0.154	0.0000	0.0000	0
2021/02/18	R213	03/02/2022	10.15	Call	Bond Future	4,415.8600		4.4159	4,365.4100	4.3654	(1.142)	0	0	0	
2021/02/18	R213	03/02/2022	10.15	Put	Bond Future	3,292.3900		3.2924	3,321.3300	3.3213	0.879	0	0	200	
2021/02/18	R213	03/02/2022	9.58	Call	Bond Future	2,897.4100		2.8974	2,857.1500	2.8571	(1.390)	0	0	0	
2021/02/18	R213	03/02/2022	9.97	Call	Bond Future	3,895.0600		3.8951	3,847.6900	3.8477	(1.216)	0	0	0	
2021/02/18	R213	03/02/2022	9.97	Put	Bond Future	3,698.9500		3.6989	3,730.9700	3.7310	0.866	0	0	0	
2021/02/18	R213	03/02/2022	9.96	Call	Bond Future	3,867.8700		3.8679	3,820.6700	3.8207	(1.220)	0	0	0	
2021/02/18	R213	03/02/2022	9.96	Put	Bond Future	3,723.6800		3.7237	3,755.8700	3.7559	0.864	0	0	0	
2021/02/18	R214	06/05/2021	12.26	Call	Bond Future	8,150.8800		8.1509	7,964.1900	7.9642	(2.290)	0	0	0	
2021/02/18	R214	06/05/2021	12.26	Put	Bond Future	292.8900		0.2929	304.5000	0.3045	3.964	0	0	0	
2021/02/18	R214	06/05/2021	12.25	Call	Bond Future	8,108.6100		8.1086	7,922.1200	7.9221	(2.300)	0	0	0	
2021/02/18	R214	06/05/2021	12.25	Put	Bond Future	298.1300		0.2981	309.9400	0.3099	3.961	0	0	0	
2021/02/18	R214	06/05/2021			Bond Future	10.7689		66.5763	10.8030	66.3780	0.316	0.0000	0.0000	13,213	
2021/02/18	R214	06/05/2021	12.27	Call	Bond Future	8,193.1600		8.1932	8,006.2700	8.0063	(2.281)	0	0	0	
2021/02/18	R214	06/05/2021	12.27	Put	Bond Future	287.7300		0.2877	299.1400	0.2991	3.966	0	0	0	
2021/02/18	R214	05/08/2021	12.03	Put	Bond Future	1,354.4600		1.3545	1,394.1000	1.3941	2.927	0	0	0	
2021/02/18	R214	05/08/2021	12.01	Call	Bond Future	6,973.6300		6.9736	6,813.2700	6.8133	(2.300)	0	0	0	
2021/02/18	R214	05/08/2021			Bond Future	10.9522		67.2901	10.9876	67.0894	0.323	0.0000	0.0000	0	
2021/02/18	R214	05/08/2021	12.02	Call	Bond Future	7,008.8300		7.0088	6,848.1300	6.8481	(2.293)	0	0	0	
2021/02/18	R214	05/08/2021	12.02	Put	Bond Future	1,368.2400		1.3682	1,408.2100	1.4082	2.921	0	0	0	
2021/02/18	R214	05/08/2021	12.03	Call	Bond Future	7,044.0700		7.0441	6,883.0400	6.8830	(2.286)	0	0	0	
2021/02/18	R214	05/08/2021	12.01	Put	Bond Future	1,382.1200		1.3821	1,422.4300	1.4224	2.917	0	0	0	
2021/02/18	R214	04/11/2021	12.47	Call	Bond Future	8,338.8000		8.3388	8,176.7200	8.1767	(1.944)	0	0	0	
2021/02/18	R214	04/11/2021	12.46	Call	Bond Future	8,305.7600		8.3058	8,143.9600	8.1440	(1.948)	0	0	0	
2021/02/18	R214	04/11/2021	12.46	Put	Bond Future	1,605.0000		1.6050	1,646.1700	1.6462	2.565	0	0	0	
2021/02/18	R214	04/11/2021			Bond Future	11.1368		64.7384	11.1736	64.5354	0.330	0.0000	0.0000	0	
2021/02/18	R214	04/11/2021	12.47	Put	Bond Future	1,591.8100		1.5918	1,632.7000	1.6327	2.569	0	0	0	
2021/02/18	R214	04/11/2021	12.48	Call	Bond Future	8,371.8500		8.3718	8,209.5100	8.2095	(1.939)	0	0	0	
2021/02/18	R214	04/11/2021	12.48	Put	Bond Future	1,578.7000		1.5787	1,619.3300	1.6193	2.574	0	0	0	
2021/02/18	R214	03/02/2022	11.40	Put	Bond Future	4,245.6500		4.2456	4,333.2400	4.3332	2.063	0	0	0	
2021/02/18	R214	03/02/2022	11.41	Call	Bond Future	4,621.5100		4.6215	4,503.4900	4.5035	(2.554)	0	0	0	
2021/02/18	R214	03/02/2022	11.39	Put	Bond Future	4,270.9900		4.2710	4,358.9800	4.3590	2.060	0	0	0	
2021/02/18	R214	03/02/2022			Bond Future	11.3351		65.4446	11.3733	65.2394	0.337	0.0000	0.0000	0	
2021/02/18	R214	03/02/2022	11.40	Call	Bond Future	4,593.4000		4.5934	4,475.7700	4.4758	(2.561)	0	0	0	
2021/02/18	R214	03/02/2022	11.41	Put	Bond Future	4,220.4500		4.2205	4,307.6500	4.3076	2.066	0	0	0	
2021/02/18	R214	03/02/2022	11.39	Call	Bond Future	4,565.3600		4.5654	4,448.1300	4.4481	(2.568)	0	0	0	
2021/02/18	R248	06/05/2021	12.36	Call	Bond Future	10,330.3800		10.3304	10,092.6300	10.0926	(2.301)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/18	R248	06/05/2021	12.36	Put	Bond Future	252.4500	0.2525	264.0400	0.2640	4.591	0	0	0
2021/02/18	R248	06/05/2021			Bond Future	10.8151	83.7248	10.8492	83.4755	0.315	0.0000	0.0000	128,103
2021/02/18	R248	06/05/2021	12.35	Call	Bond Future	10,277.3800	10.2774	10,039.8400	10.0398	(2.311)	0	0	0
2021/02/18	R248	06/05/2021	12.35	Put	Bond Future	257.4500	0.2575	269.2500	0.2693	4.583	0	0	0
2021/02/18	R248	06/05/2021	12.34	Call	Bond Future	10,224.3700	10.2244	9,987.0600	9.9871	(2.321)	0	0	0
2021/02/18	R248	06/05/2021	12.34	Put	Bond Future	262.5300	0.2625	274.5600	0.2746	4.582	0	0	0
2021/02/18	R248	05/08/2021	12.51	Put	Bond Future	905.8500	0.9058	937.7900	0.9378	3.526	0	0	0
2021/02/18	R248	05/08/2021	12.52	Call	Bond Future	10,545.6300	10.5456	10,324.9500	10.3249	(2.093)	0	0	0
2021/02/18	R248	05/08/2021	12.50	Put	Bond Future	916.4300	0.9164	948.7000	0.9487	3.521	0	0	0
2021/02/18	R248	05/08/2021			Bond Future	11.0003	84.6224	11.0359	84.3701	0.323	0.0000	0.0000	0
2021/02/18	R248	05/08/2021	12.51	Call	Bond Future	10,499.4700	10.4995	10,279.1000	10.2791	(2.099)	0	0	0
2021/02/18	R248	05/08/2021	12.52	Put	Bond Future	895.3700	0.8954	927.0000	0.9270	3.533	0	0	0
2021/02/18	R248	05/08/2021	12.50	Call	Bond Future	10,453.3200	10.4533	10,233.2800	10.2333	(2.105)	0	0	0
2021/02/18	R248	04/11/2021	12.85	Call	Bond Future	11,386.8300	11.3868	11,169.7800	11.1698	(1.906)	0	0	0
2021/02/18	R248	04/11/2021	12.85	Put	Bond Future	1,221.8100	1.2218	1,259.9300	1.2599	3.120	0	0	0
2021/02/18	R248	04/11/2021			Bond Future	11.1869	81.1233	11.2240	80.8681	0.331	0.0000	0.0000	0
2021/02/18	R248	04/11/2021	12.84	Call	Bond Future	11,344.3300	11.3443	11,127.5700	11.1276	(1.911)	0	0	0
2021/02/18	R248	04/11/2021	12.84	Put	Bond Future	1,233.3400	1.2333	1,271.7500	1.2717	3.114	0	0	0
2021/02/18	R248	04/11/2021	12.83	Call	Bond Future	11,301.8400	11.3018	11,085.3800	11.0854	(1.915)	0	0	0
2021/02/18	R248	04/11/2021	12.83	Put	Bond Future	1,244.9600	1.2450	1,283.6700	1.2837	3.109	0	0	0
2021/02/18	R248	03/02/2022	11.48	Call	Bond Future	5,450.1900	5.4502	5,301.9700	5.3020	(2.720)	0	0	0
2021/02/18	R248	03/02/2022	11.49	Put	Bond Future	4,807.5500	4.8075	4,916.7700	4.9168	2.272	0	0	0
2021/02/18	R248	03/02/2022	11.47	Call	Bond Future	5,415.5300	5.4155	5,267.8300	5.2678	(2.727)	0	0	0
2021/02/18	R248	03/02/2022			Bond Future	11.3879	82.0083	11.4266	81.7503	0.340	0.0000	0.0000	0
2021/02/18	R248	03/02/2022	11.48	Put	Bond Future	4,838.4100	4.8384	4,948.1500	4.9481	2.268	0	0	0
2021/02/18	R248	03/02/2022	11.49	Call	Bond Future	5,485.2500	5.4852	5,336.5100	5.3365	(2.712)	0	0	0
2021/02/18	R248	03/02/2022	11.47	Put	Bond Future	4,869.7800	4.8698	4,980.0400	4.9800	2.264	0	0	0

Total

1192482