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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/02/2021 TO 08/02/2021

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
2021/02/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	2025	04/02/2021		Bond Future	149.3823	149.3823	149.3823	149.3823	0.000	0.0000	0.0000	0
2021/02/08	2025	06/05/2021		Bond Future	151.0060	151.0060	151.0559	151.0559	0.033	0.0000	0.0000	7,790

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
2021/02/08	2025	05/08/2021			Bond Future	151.1488	151.1488	151.1987	151.1987	0.033	0.0000	0.0000	0
2021/02/08	2025	04/11/2021			Bond Future	152.7972	152.7972	152.8474	152.8474	0.033	0.0000	0.0000	0
2021/02/08	2025	03/02/2022			Bond Future	152.9554	152.9554	153.0061	153.0061	0.033	0.0000	0.0000	0
2021/02/08	2029	04/02/2021			Bond Future	106.7365	106.7365	106.7365	106.7365	0.000	0.0000	0.0000	0
2021/02/08	2029	06/05/2021			Bond Future	106.7995	106.7995	106.8775	106.8775	0.073	0.0000	0.0000	2,382
2021/02/08	2029	05/08/2021			Bond Future	107.9823	107.9823	108.0607	108.0607	0.073	0.0000	0.0000	0
2021/02/08	2029	04/11/2021			Bond Future	108.0106	108.0106	108.0897	108.0897	0.073	0.0000	0.0000	0
2021/02/08	2029	03/02/2022			Bond Future	109.2226	109.2226	109.3026	109.3026	0.073	0.0000	0.0000	0
2021/02/08	2030	04/02/2021			Bond Future	8.4650	97.3119	8.4650	97.3119	0.000	0.0000	0.0000	0
2021/02/08	2030	06/05/2021	9.00	Call	Bond Future	3,492.7700	3.4928	3,244.5100	3.2445	(7.108)	0	0	0
2021/02/08	2030	06/05/2021	9.00	Put	Bond Future	1,283.6200	1.2836	1,361.1900	1.3612	6.043	0	0	5,000
2021/02/08	2030	06/05/2021	9.25	Call	Bond Future	4,521.5600	4.5216	4,248.8000	4.2488	(6.032)	0	0	0
2021/02/08	2030	06/05/2021	9.25	Put	Bond Future	894.5800	0.8946	947.6500	0.9477	5.932	0	0	2,500
2021/02/08	2030	06/05/2021	9.35	Call	Bond Future	4,957.8700	4.9579	4,677.1400	4.6771	(5.662)	0	0	0
2021/02/08	2030	06/05/2021	9.27	Put	Bond Future	868.7300	0.8687	920.1300	0.9201	5.917	0	0	0
2021/02/08	2030	06/05/2021	9.27	Call	Bond Future	4,607.9400	4.6079	4,333.5100	4.3335	(5.956)	0	0	300
2021/02/08	2030	06/05/2021	10.95	Call	Bond Future	12,591.3100	12.5913	12,266.1900	12.2662	(2.582)	0	0	0
2021/02/08	2030	06/05/2021	10.95	Put	Bond Future	22.4000	0.0224	23.1100	0.0231	3.170	0	0	300
2021/02/08	2030	06/05/2021	11.69	Put	Bond Future	2.3500	0.0024	2.3500	0.0024	0.000	0	0	0
2021/02/08	2030	06/05/2021	11.69	Call	Bond Future	16,111.2300	16.1112	15,785.4000	15.7854	(2.022)	0	0	0
2021/02/08	2030	06/05/2021	11.70	Put	Bond Future	2.2700	0.0023	2.2700	0.0023	0.000	0	0	0
2021/02/08	2030	06/05/2021	11.70	Call	Bond Future	16,157.6300	16.1576	15,831.8000	15.8318	(2.017)	0	0	0
2021/02/08	2030	06/05/2021	9.15	Call	Bond Future	4,098.7900	4.0988	3,835.0300	3.8350	(6.435)	0	0	0
2021/02/08	2030	06/05/2021	9.15	Put	Bond Future	1,035.6100	1.0356	1,097.6800	1.0977	5.994	0	0	0
2021/02/08	2030	06/05/2021	10.04	Put	Bond Future	211.7800	0.2118	222.9900	0.2230	5.293	0	0	0
2021/02/08	2030	06/05/2021	10.04	Call	Bond Future	8,141.2200	8.1412	7,826.6000	7.8266	(3.865)	0	0	0
2021/02/08	2030	06/05/2021	7.97	Call	Bond Future	709.2500	0.7092	609.2500	0.6092	(14.099)	0	0	700
2021/02/08	2030	06/05/2021	9.92	Call	Bond Future	7,565.8000	7.5658	7,254.8000	7.2548	(4.111)	0	0	0
2021/02/08	2030	06/05/2021			Bond Future	8.6200	98.4412	8.6753	98.1153	0.642	0.0000	0.0000	111,964
2021/02/08	2030	06/05/2021	8.36	Put	Bond Future	3,016.9800	3.0170	3,183.1300	3.1831	5.507	0	0	0
2021/02/08	2030	06/05/2021	8.36	Call	Bond Future	1,467.0200	1.4670	1,307.3400	1.3073	(10.885)	0	0	0
2021/02/08	2030	06/05/2021	8.86	Put	Bond Future	1,565.7800	1.5658	1,659.9500	1.6600	6.014	0	0	0
2021/02/08	2030	06/05/2021	8.86	Call	Bond Future	2,968.7200	2.9687	2,737.0600	2.7371	(7.803)	0	0	0
2021/02/08	2030	06/05/2021	9.35	Put	Bond Future	771.5000	0.7715	816.6000	0.8166	5.846	0	0	2,500
2021/02/08	2030	06/05/2021	8.77	Put	Bond Future	1,772.1500	1.7722	1,878.0400	1.8780	5.975	0	0	0
2021/02/08	2030	06/05/2021	8.77	Call	Bond Future	2,652.1100	2.6521	2,432.1700	2.4322	(8.293)	0	0	300
2021/02/08	2030	06/05/2021	11.71	Put	Bond Future	2.2000	0.0022	2.2000	0.0022	0.000	0	0	0
2021/02/08	2030	06/05/2021	11.71	Call	Bond Future	16,204.0000	16.2040	15,878.1700	15.8782	(2.011)	0	0	0
2021/02/08	2030	06/05/2021	10.74	Put	Bond Future	39.6000	0.0396	41.1100	0.0411	3.813	0	0	0
2021/02/08	2030	06/05/2021	10.74	Call	Bond Future	11,566.6600	11.5667	11,242.3400	11.2423	(2.804)	0	0	0
2021/02/08	2030	06/05/2021	7.97	Put	Bond Future	4,644.7400	4.6447	4,870.5700	4.8706	4.862	0	0	0
2021/02/08	2030	06/05/2021	9.22	Put	Bond Future	935.0500	0.9350	990.7100	0.9907	5.953	0	0	700
2021/02/08	2030	06/05/2021	9.22	Call	Bond Future	4,393.3500	4.3933	4,123.1800	4.1232	(6.150)	0	0	0
2021/02/08	2030	06/05/2021	9.92	Put	Bond Future	272.9600	0.2730	287.7900	0.2878	5.433	0	0	700
2021/02/08	2030	05/08/2021	10.42	Call	Bond Future	9,172.5900	9.1726	8,870.2400	8.8702	(3.296)	0	0	0
2021/02/08	2030	05/08/2021	10.42	Put	Bond Future	503.7900	0.5038	531.1800	0.5312	5.437	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
2021/02/08	2030	05/08/2021	10.41	Call	Bond Future	9,129.2200	9.1292	8,827.2300	8.8272	(3.308)	0	0	0
2021/02/08	2030	05/08/2021	10.41	Put	Bond Future	510.8700	0.5109	538.6200	0.5386	5.432	0	0	0
2021/02/08	2030	05/08/2021	10.30	Put	Bond Future	594.4200	0.5944	626.3700	0.6264	5.375	0	0	200
2021/02/08	2030	05/08/2021	8.78	Put	Bond Future	3,043.7200	3.0437	3,184.1800	3.1842	4.615	0	0	0
2021/02/08	2030	05/08/2021	8.78	Call	Bond Future	2,904.5400	2.9045	2,715.2600	2.7153	(6.517)	0	0	200
2021/02/08	2030	05/08/2021	7.70	Put	Bond Future	7,295.9200	7.2959	7,549.0700	7.5491	3.470	0	0	0
2021/02/08	2030	05/08/2021	9.45	Call	Bond Future	5,194.4100	5.1944	4,944.6700	4.9447	(4.808)	0	0	600
2021/02/08	2030	05/08/2021	12.10	Call	Bond Future	16,656.9600	16.6570	16,328.9000	16.3289	(1.970)	0	0	0
2021/02/08	2030	05/08/2021	12.10	Put	Bond Future	30.2200	0.0302	31.9000	0.0319	5.559	0	0	600
2021/02/08	2030	05/08/2021			Bond Future	8.8044	95.5019	8.8623	95.1722	0.658	0.0000	0.0000	0
2021/02/08	2030	05/08/2021	10.43	Call	Bond Future	9,216.0000	9.2160	8,913.2900	8.9133	(3.285)	0	0	0
2021/02/08	2030	05/08/2021	10.43	Put	Bond Future	496.7900	0.4968	523.8200	0.5238	5.441	0	0	0
2021/02/08	2030	05/08/2021	10.30	Call	Bond Future	8,655.3300	8.6553	8,357.5400	8.3575	(3.441)	0	0	0
2021/02/08	2030	05/08/2021	7.70	Call	Bond Future	721.2700	0.7213	644.6800	0.6447	(10.619)	0	0	200
2021/02/08	2030	05/08/2021	8.95	Put	Bond Future	2,590.9800	2.5910	2,714.3600	2.7144	4.762	0	0	0
2021/02/08	2030	05/08/2021	8.95	Call	Bond Future	3,416.9200	3.4169	3,210.5600	3.2106	(6.039)	0	0	600
2021/02/08	2030	05/08/2021	9.45	Put	Bond Future	1,601.6400	1.6016	1,681.6400	1.6816	4.995	0	0	0
2021/02/08	2030	04/11/2021	8.27	Put	Bond Future	5,749.5400	5.7495	5,959.9100	5.9599	3.659	0	0	0
2021/02/08	2030	04/11/2021	8.27	Call	Bond Future	1,683.7700	1.6838	1,560.8400	1.5608	(7.301)	0	0	300
2021/02/08	2030	04/11/2021	8.77	Put	Bond Future	4,028.4900	4.0285	4,192.3800	4.1924	4.068	0	0	0
2021/02/08	2030	04/11/2021	11.44	Put	Bond Future	298.8000	0.2988	315.7600	0.3158	5.676	0	0	300
2021/02/08	2030	04/11/2021	10.60	Call	Bond Future	9,209.3900	9.2094	8,918.0800	8.9181	(3.163)	0	0	0
2021/02/08	2030	04/11/2021	10.60	Put	Bond Future	817.8600	0.8179	859.8500	0.8598	5.134	0	0	0
2021/02/08	2030	04/11/2021	10.59	Put	Bond Future	826.9500	0.8269	869.3400	0.8693	5.126	0	0	0
2021/02/08	2030	04/11/2021			Bond Future	8.9868	96.5214	9.0474	96.1881	0.673	0.0000	0.0000	0
2021/02/08	2030	04/11/2021	8.77	Call	Bond Future	2,821.5600	2.8216	2,652.1500	2.6521	(6.004)	0	0	300
2021/02/08	2030	04/11/2021	11.44	Call	Bond Future	12,679.4100	12.6794	12,363.0700	12.3631	(2.495)	0	0	0
2021/02/08	2030	04/11/2021	10.61	Call	Bond Future	9,249.3500	9.2493	8,957.6300	8.9576	(3.154)	0	0	0
2021/02/08	2030	04/11/2021	10.61	Put	Bond Future	808.8600	0.8089	850.4400	0.8504	5.141	0	0	0
2021/02/08	2030	04/11/2021	10.59	Call	Bond Future	9,169.4900	9.1695	8,878.5800	8.8786	(3.173)	0	0	0
2021/02/08	2030	03/02/2022	9.45	Call	Bond Future	4,613.8200	4.6138	4,405.3800	4.4054	(4.518)	0	0	0
2021/02/08	2030	03/02/2022	9.45	Put	Bond Future	3,209.7400	3.2097	3,338.3500	3.3383	4.007	0	0	0
2021/02/08	2030	03/02/2022			Bond Future	9.1841	93.5785	9.2475	93.2415	0.690	0.0000	0.0000	0
2021/02/08	2030	03/02/2022	9.43	Call	Bond Future	4,553.8400	4.5538	4,346.8200	4.3468	(4.546)	0	0	0
2021/02/08	2030	03/02/2022	9.43	Put	Bond Future	3,254.4300	3.2544	3,384.4600	3.3845	3.995	0	0	0
2021/02/08	2030	03/02/2022	9.44	Call	Bond Future	4,583.9700	4.5840	4,376.2400	4.3762	(4.532)	0	0	0
2021/02/08	2030	03/02/2022	9.44	Put	Bond Future	3,232.2100	3.2322	3,361.5300	3.3615	4.001	0	0	0
2021/02/08	2032	04/02/2021			Bond Future	9.3350	95.5574	9.3350	95.5574	0.000	0.0000	0.0000	0
2021/02/08	2032	06/05/2021	12.12	Put	Bond Future	22.0100	0.0220	23.3200	0.0233	5.952	0	0	0
2021/02/08	2032	06/05/2021	12.12	Call	Bond Future	14,621.6200	14.6216	14,179.2700	14.1793	(3.025)	0	0	0
2021/02/08	2032	06/05/2021	12.57	Call	Bond Future	16,797.4800	16.7975	16,354.1200	16.3541	(2.639)	0	0	0
2021/02/08	2032	06/05/2021			Bond Future	9.5158	92.4395	9.5864	91.9959	0.742	0.0000	0.0000	124,779
2021/02/08	2032	06/05/2021	12.11	Put	Bond Future	22.5800	0.0226	23.9300	0.0239	5.979	0	0	0
2021/02/08	2032	06/05/2021	12.11	Call	Bond Future	14,572.4900	14.5725	14,130.1800	14.1302	(3.035)	0	0	0
2021/02/08	2032	06/05/2021	10.33	Call	Bond Future	5,794.4700	5.7945	5,415.8600	5.4159	(6.534)	0	0	736
2021/02/08	2032	06/05/2021	10.33	Put	Bond Future	850.6700	0.8507	915.7200	0.9157	7.647	0	0	0
2021/02/08	2032	06/05/2021	12.57	Put	Bond Future	6.5700	0.0066	6.8700	0.0069	4.566	0	0	736

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2021/02/08	2032	06/05/2021	12.10	Put	Bond Future	23.1700	0.0232	24.5600	0.0246	5.999	0	0	0
2021/02/08	2032	06/05/2021	12.10	Call	Bond Future	14,523.3200	14.5233	14,081.0500	14.0811	(3.045)	0	0	0
2021/02/08	2032	05/08/2021	11.37	Call	Bond Future	10,098.7200	10.0987	9,694.3600	9.6944	(4.004)	0	0	0
2021/02/08	2032	05/08/2021	11.37	Put	Bond Future	655.7500	0.6558	700.3000	0.7003	6.794	0	0	0
2021/02/08	2032	05/08/2021			Bond Future	9.7077	93.4411	9.7813	92.9922	0.758	0.0000	0.0000	0
2021/02/08	2032	05/08/2021	11.36	Call	Bond Future	10,054.2800	10.0543	9,650.4200	9.6504	(4.017)	0	0	0
2021/02/08	2032	05/08/2021	11.36	Put	Bond Future	664.0000	0.6640	709.0500	0.7091	6.785	0	0	0
2021/02/08	2032	05/08/2021	11.35	Call	Bond Future	10,009.8700	10.0099	9,606.5200	9.6065	(4.030)	0	0	0
2021/02/08	2032	05/08/2021	11.35	Put	Bond Future	672.3300	0.6723	717.8900	0.7179	6.776	0	0	0
2021/02/08	2032	04/11/2021	9.83	Call	Bond Future	3,684.3400	3.6843	3,438.8000	3.4388	(6.664)	0	0	700
2021/02/08	2032	04/11/2021	11.71	Put	Bond Future	877.3600	0.8774	933.2900	0.9333	6.375	0	0	0
2021/02/08	2032	04/11/2021	11.69	Call	Bond Future	10,691.4600	10.6915	10,294.6200	10.2946	(3.712)	0	0	0
2021/02/08	2032	04/11/2021	11.70	Call	Bond Future	10,732.9600	10.7330	10,335.6300	10.3356	(3.702)	0	0	0
2021/02/08	2032	04/11/2021			Bond Future	9.9061	90.2939	9.9828	89.8401	0.774	0.0000	0.0000	0
2021/02/08	2032	04/11/2021	9.83	Put	Bond Future	4,137.4400	4.1374	4,345.6600	4.3457	5.033	0	0	0
2021/02/08	2032	04/11/2021	12.81	Call	Bond Future	15,461.0100	15.4610	15,025.7100	15.0257	(2.815)	0	0	0
2021/02/08	2032	04/11/2021	12.81	Put	Bond Future	252.7200	0.2527	271.1800	0.2712	7.305	0	0	700
2021/02/08	2032	04/11/2021	11.71	Call	Bond Future	10,774.5000	10.7745	10,376.6700	10.3767	(3.692)	0	0	0
2021/02/08	2032	04/11/2021	11.69	Put	Bond Future	895.6600	0.8957	952.5800	0.9526	6.355	0	0	0
2021/02/08	2032	04/11/2021	9.33	Put	Bond Future	5,849.8400	5.8498	6,116.9400	6.1169	4.566	0	0	0
2021/02/08	2032	04/11/2021	9.33	Call	Bond Future	2,340.6500	2.3406	2,153.9900	2.1540	(7.975)	0	0	700
2021/02/08	2032	04/11/2021	11.70	Put	Bond Future	886.4700	0.8865	942.9000	0.9429	6.366	0	0	0
2021/02/08	2032	03/02/2022	9.81	Call	Bond Future	3,622.6100	3.6226	3,397.0000	3.3970	(6.228)	0	0	0
2021/02/08	2032	03/02/2022	9.81	Put	Bond Future	5,404.2700	5.4043	5,637.5000	5.6375	4.316	0	0	198
2021/02/08	2032	03/02/2022	8.91	Put	Bond Future	8,956.4400	8.9564	9,280.7200	9.2807	3.621	0	0	0
2021/02/08	2032	03/02/2022	10.42	Call	Bond Future	5,450.3300	5.4503	5,166.8700	5.1669	(5.201)	0	0	0
2021/02/08	2032	03/02/2022	10.42	Put	Bond Future	3,720.9100	3.7209	3,896.2900	3.8963	4.713	0	0	0
2021/02/08	2032	03/02/2022	10.45	Put	Bond Future	3,652.6200	3.6526	3,825.3600	3.8254	4.729	0	0	198
2021/02/08	2032	03/02/2022	10.43	Call	Bond Future	5,483.2200	5.4832	5,198.8800	5.1989	(5.186)	0	0	0
2021/02/08	2032	03/02/2022	10.43	Put	Bond Future	3,697.7800	3.6978	3,872.2800	3.8723	4.719	0	0	0
2021/02/08	2032	03/02/2022			Bond Future	10.1155	91.2868	10.1955	90.8280	0.791	0.0000	0.0000	0
2021/02/08	2032	03/02/2022	8.91	Call	Bond Future	1,639.3500	1.6394	1,504.7900	1.5048	(8.208)	0	0	198
2021/02/08	2032	03/02/2022	10.44	Call	Bond Future	5,516.5400	5.5165	5,231.3300	5.2313	(5.170)	0	0	0
2021/02/08	2032	03/02/2022	10.44	Put	Bond Future	3,675.1300	3.6751	3,848.7600	3.8488	4.724	0	0	0
2021/02/08	2032	03/02/2022	10.45	Call	Bond Future	5,549.9500	5.5500	5,263.8500	5.2638	(5.155)	0	0	0
2021/02/08	2033	04/02/2021			Bond Future	101.3092	101.3092	101.3092	101.3092	0.000	0.0000	0.0000	0
2021/02/08	2033	06/05/2021			Bond Future	101.6517	101.6517	101.6520	101.6520	0.000	0.0000	0.0000	9,583
2021/02/08	2033	05/08/2021			Bond Future	102.7773	102.7773	102.7773	102.7773	0.000	0.0000	0.0000	0
2021/02/08	2033	04/11/2021			Bond Future	102.6747	102.6747	102.6746	102.6746	0.000	0.0000	0.0000	0
2021/02/08	2033	03/02/2022			Bond Future	103.8268	103.8268	103.8266	103.8266	0.000	0.0000	0.0000	0
2021/02/08	2037	04/02/2021			Bond Future	10.3550	85.8629	10.3550	85.8629	0.000	0.0000	0.0000	0
2021/02/08	2037	06/05/2021	12.42	Call	Bond Future	11,338.7100	11.3387	11,108.9400	11.1089	(2.026)	0	0	0
2021/02/08	2037	06/05/2021	12.44	Put	Bond Future	207.6600	0.2077	205.4500	0.2055	(1.064)	0	0	0
2021/02/08	2037	06/05/2021	12.43	Call	Bond Future	11,388.6600	11.3887	11,158.8700	11.1589	(2.018)	0	0	0
2021/02/08	2037	06/05/2021			Bond Future	10.5686	86.6237	10.6027	86.3961	0.323	0.0000	0.0000	130,087
2021/02/08	2037	06/05/2021	12.42	Put	Bond Future	215.3500	0.2154	213.1900	0.2132	(1.003)	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
2021/02/08	2037	06/05/2021	12.44	Call	Bond Future	11,438.6300	11.4386	11,208.8100	11.2088	(2.009)	0	0	0
2021/02/08	2037	06/05/2021	12.43	Put	Bond Future	211.4700	0.2115	209.2900	0.2093	(1.031)	0	0	0
2021/02/08	2037	05/08/2021	12.27	Call	Bond Future	9,995.2400	9.9952	9,782.1500	9.7822	(2.132)	0	0	0
2021/02/08	2037	05/08/2021	12.27	Put	Bond Future	1,079.5900	1.0796	1,096.9500	1.0969	1.608	0	0	0
2021/02/08	2037	05/08/2021	12.28	Call	Bond Future	10,038.4100	10.0384	9,825.1000	9.8251	(2.125)	0	0	0
2021/02/08	2037	05/08/2021	12.26	Put	Bond Future	1,091.1100	1.0911	1,108.6800	1.1087	1.610	0	0	0
2021/02/08	2037	05/08/2021			Bond Future	10.7737	83.3062	10.8093	83.0757	0.330	0.0000	0.0000	0
2021/02/08	2037	05/08/2021	12.28	Put	Bond Future	1,068.1800	1.0682	1,085.3200	1.0853	1.605	0	0	0
2021/02/08	2037	05/08/2021	12.26	Call	Bond Future	9,952.1100	9.9521	9,739.2300	9.7392	(2.139)	0	0	0
2021/02/08	2037	04/11/2021	12.82	Put	Bond Future	1,131.5700	1.1316	1,153.0000	1.1530	1.894	0	0	0
2021/02/08	2037	04/11/2021	12.83	Call	Bond Future	11,684.3400	11.6843	11,472.5500	11.4726	(1.813)	0	0	0
2021/02/08	2037	04/11/2021			Bond Future	10.9735	84.1957	11.0105	83.9626	0.337	0.0000	0.0000	0
2021/02/08	2037	04/11/2021	12.82	Call	Bond Future	11,643.4000	11.6434	11,431.8100	11.4318	(1.817)	0	0	0
2021/02/08	2037	04/11/2021	12.83	Put	Bond Future	1,121.3200	1.1213	1,142.5500	1.1425	1.893	0	0	0
2021/02/08	2037	04/11/2021	12.81	Call	Bond Future	11,602.4900	11.6025	11,391.0900	11.3911	(1.822)	0	0	0
2021/02/08	2037	04/11/2021	12.81	Put	Bond Future	1,141.9000	1.1419	1,163.5200	1.1635	1.893	0	0	0
2021/02/08	2037	03/02/2022	11.46	Call	Bond Future	5,998.4300	5.9984	5,840.9500	5.8410	(2.625)	0	0	0
2021/02/08	2037	03/02/2022	11.47	Put	Bond Future	4,325.8100	4.3258	4,403.5600	4.4036	1.797	0	0	0
2021/02/08	2037	03/02/2022	11.45	Call	Bond Future	5,964.8000	5.9648	5,807.7400	5.8077	(2.633)	0	0	0
2021/02/08	2037	03/02/2022			Bond Future	11.1872	80.8672	11.2257	80.6315	0.344	0.0000	0.0000	0
2021/02/08	2037	03/02/2022	11.46	Put	Bond Future	4,351.8100	4.3518	4,429.9800	4.4300	1.796	0	0	0
2021/02/08	2037	03/02/2022	11.47	Call	Bond Future	6,031.8200	6.0318	5,873.9200	5.8739	(2.618)	0	0	0
2021/02/08	2037	03/02/2022	11.45	Put	Bond Future	4,377.6400	4.3776	4,456.2300	4.4562	1.795	0	0	0
2021/02/08	2038	04/02/2021			Bond Future	113.9437	113.9437	113.9437	113.9437	0.000	0.0000	0.0000	0
2021/02/08	2038	06/05/2021			Bond Future	116.4969	116.4969	116.1856	116.1856	(0.267)	0.0000	0.0000	7,799
2021/02/08	2038	05/08/2021			Bond Future	116.0665	116.0665	115.7514	115.7514	(0.271)	0.0000	0.0000	0
2021/02/08	2038	04/11/2021			Bond Future	117.3324	117.3324	117.0136	117.0136	(0.272)	0.0000	0.0000	0
2021/02/08	2038	03/02/2022			Bond Future	116.8982	116.8982	116.5758	116.5758	(0.276)	0.0000	0.0000	0
2021/02/08	2040	04/02/2021			Bond Future	10.5000	87.9818	10.5000	87.9818	0.000	0.0000	0.0000	0
2021/02/08	2040	06/05/2021	10.83	Put	Bond Future	2,581.7000	2.5817	2,639.9500	2.6400	2.256	0	0	0
2021/02/08	2040	06/05/2021	10.83	Call	Bond Future	3,434.3000	3.4343	3,249.0100	3.2490	(5.395)	0	0	300
2021/02/08	2040	06/05/2021	11.58	Put	Bond Future	1,053.5600	1.0536	1,066.1500	1.0661	1.195	0	0	0
2021/02/08	2040	06/05/2021	11.58	Call	Bond Future	6,928.4400	6.9284	6,697.4900	6.6975	(3.333)	0	0	300
2021/02/08	2040	06/05/2021	12.44	Put	Bond Future	279.5100	0.2795	277.7800	0.2778	(0.619)	0	0	0
2021/02/08	2040	06/05/2021	12.44	Call	Bond Future	11,350.2600	11.3503	11,104.9900	11.1050	(2.161)	0	0	0
2021/02/08	2040	06/05/2021			Bond Future	10.7096	88.7571	10.7438	88.5136	0.319	0.0000	0.0000	79,084
2021/02/08	2040	06/05/2021	13.38	Call	Bond Future	16,191.3400	16.1913	15,946.1500	15.9462	(1.514)	0	0	0
2021/02/08	2040	06/05/2021	13.38	Put	Bond Future	45.2700	0.0453	43.6200	0.0436	(3.645)	0	0	300
2021/02/08	2040	06/05/2021	12.42	Put	Bond Future	289.5100	0.2895	287.8800	0.2879	(0.563)	0	0	0
2021/02/08	2040	06/05/2021	12.42	Call	Bond Future	11,245.7200	11.2457	11,000.5500	11.0006	(2.180)	0	0	0
2021/02/08	2040	06/05/2021	12.43	Put	Bond Future	284.4700	0.2845	282.7900	0.2828	(0.591)	0	0	0
2021/02/08	2040	06/05/2021	12.43	Call	Bond Future	11,297.9800	11.2980	11,052.7600	11.0528	(2.170)	0	0	0
2021/02/08	2040	05/08/2021	12.48	Call	Bond Future	10,904.5500	10.9045	10,675.1100	10.6751	(2.104)	0	0	0
2021/02/08	2040	05/08/2021	12.49	Put	Bond Future	1,038.2500	1.0383	1,055.0600	1.0551	1.619	0	0	0
2021/02/08	2040	05/08/2021	12.47	Call	Bond Future	10,859.0300	10.8590	10,629.8000	10.6298	(2.111)	0	0	0
2021/02/08	2040	05/08/2021	11.05	Put	Bond Future	3,765.5600	3.7656	3,839.9500	3.8400	1.976	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
2021/02/08	2040	05/08/2021	11.05	Call	Bond Future	4,722.9500	4.7230	4,550.8700	4.5509	(3.643)	0	0	900
2021/02/08	2040	05/08/2021			Bond Future	10.9106	85.2123	10.9462	84.9659	0.327	0.0000	0.0000	0
2021/02/08	2040	05/08/2021	12.48	Put	Bond Future	1,049.4500	1.0494	1,066.4800	1.0665	1.623	0	0	0
2021/02/08	2040	05/08/2021	12.49	Call	Bond Future	10,950.1100	10.9501	10,720.4500	10.7205	(2.097)	0	0	0
2021/02/08	2040	05/08/2021	12.47	Put	Bond Future	1,060.7600	1.0608	1,078.0000	1.0780	1.625	0	0	0
2021/02/08	2040	05/08/2021	11.55	Put	Bond Future	2,551.8900	2.5519	2,599.1000	2.5991	1.850	0	0	0
2021/02/08	2040	05/08/2021	11.55	Call	Bond Future	6,805.3000	6.8053	6,606.0400	6.6060	(2.928)	0	0	900
2021/02/08	2040	05/08/2021	14.80	Call	Bond Future	21,393.1700	21.3932	21,146.7400	21.1467	(1.152)	0	0	0
2021/02/08	2040	05/08/2021	14.80	Put	Bond Future	56.2600	0.0563	56.3000	0.0563	0.071	0	0	900
2021/02/08	2040	04/11/2021	12.90	Call	Bond Future	12,048.2600	12.0483	11,823.0000	11.8230	(1.870)	0	0	0
2021/02/08	2040	04/11/2021	12.90	Put	Bond Future	1,226.0700	1.2261	1,250.0100	1.2500	1.953	0	0	0
2021/02/08	2040	04/11/2021	12.89	Call	Bond Future	12,005.5100	12.0055	11,780.4800	11.7805	(1.874)	0	0	0
2021/02/08	2040	04/11/2021	12.89	Put	Bond Future	1,237.2300	1.2372	1,261.4000	1.2614	1.954	0	0	0
2021/02/08	2040	04/11/2021			Bond Future	11.1060	86.1222	11.1430	85.8730	0.334	0.0000	0.0000	0
2021/02/08	2040	04/11/2021	12.91	Call	Bond Future	12,091.0200	12.0910	11,865.5500	11.8656	(1.865)	0	0	0
2021/02/08	2040	04/11/2021	12.91	Put	Bond Future	1,214.9900	1.2150	1,238.7200	1.2387	1.953	0	0	0
2021/02/08	2040	03/02/2022	11.58	Put	Bond Future	4,628.9100	4.6289	4,712.7000	4.7127	1.810	0	0	0
2021/02/08	2040	03/02/2022	11.59	Call	Bond Future	6,372.0500	6.3721	6,203.3700	6.2034	(2.647)	0	0	0
2021/02/08	2040	03/02/2022	11.57	Put	Bond Future	4,656.0300	4.6560	4,740.2700	4.7403	1.809	0	0	0
2021/02/08	2040	03/02/2022			Bond Future	11.3147	82.5647	11.3533	82.3127	0.341	0.0000	0.0000	0
2021/02/08	2040	03/02/2022	11.58	Call	Bond Future	6,335.4900	6.3355	6,167.2600	6.1673	(2.655)	0	0	0
2021/02/08	2040	03/02/2022	11.59	Put	Bond Future	4,602.2600	4.6023	4,685.6000	4.6856	1.811	0	0	0
2021/02/08	2040	03/02/2022	11.57	Call	Bond Future	6,299.3200	6.2993	6,131.5400	6.1315	(2.663)	0	0	0
2021/02/08	2044	04/02/2021			Bond Future	10.5700	84.6090	10.5700	84.6090	0.000	0.0000	0.0000	0
2021/02/08	2044	06/05/2021	11.40	Call	Bond Future	5,675.9600	5.6760	5,427.5600	5.4276	(4.376)	0	0	0
2021/02/08	2044	06/05/2021	11.40	Put	Bond Future	1,489.7000	1.4897	1,524.5900	1.5246	2.342	0	0	3,100
2021/02/08	2044	06/05/2021	11.79	Call	Bond Future	7,626.0900	7.6261	7,358.7600	7.3588	(3.505)	0	0	0
2021/02/08	2044	06/05/2021	11.79	Put	Bond Future	937.4800	0.9375	953.4400	0.9534	1.702	0	0	3,100
2021/02/08	2044	06/05/2021	11.10	Call	Bond Future	4,277.8400	4.2778	4,051.8700	4.0519	(5.282)	0	0	0
2021/02/08	2044	06/05/2021	12.50	Call	Bond Future	11,210.6500	11.2107	10,928.6900	10.9287	(2.515)	0	0	0
2021/02/08	2044	06/05/2021	12.50	Put	Bond Future	303.4900	0.3035	304.8200	0.3048	0.438	0	0	3,100
2021/02/08	2044	06/05/2021	12.43	Put	Bond Future	341.8600	0.3419	343.8900	0.3439	0.594	0	0	0
2021/02/08	2044	06/05/2021	12.43	Call	Bond Future	10,851.3000	10.8513	10,570.0400	10.5700	(2.592)	0	0	0
2021/02/08	2044	06/05/2021	12.44	Put	Bond Future	336.1300	0.3361	338.0500	0.3380	0.571	0	0	0
2021/02/08	2044	06/05/2021	12.44	Call	Bond Future	10,902.6200	10.9026	10,621.2500	10.6213	(2.581)	0	0	0
2021/02/08	2044	06/05/2021			Bond Future	10.7926	85.1993	10.8321	84.9160	0.366	0.0000	0.0000	60,886
2021/02/08	2044	06/05/2021	10.70	Put	Bond Future	3,361.6400	3.3616	3,460.3100	3.4603	2.935	0	0	0
2021/02/08	2044	06/05/2021	10.70	Call	Bond Future	2,690.3500	2.6904	2,505.7300	2.5057	(6.862)	0	0	3,100
2021/02/08	2044	06/05/2021	11.10	Put	Bond Future	2,113.4100	2.1134	2,170.7300	2.1707	2.712	0	0	3,100
2021/02/08	2044	06/05/2021	11.90	Call	Bond Future	8,166.2600	8.1663	7,895.3100	7.8953	(3.318)	0	0	0
2021/02/08	2044	06/05/2021	11.90	Put	Bond Future	796.4300	0.7964	808.7700	0.8088	1.549	0	0	0
2021/02/08	2044	06/05/2021	11.35	Put	Bond Future	1,578.5800	1.5786	1,616.6900	1.6167	2.414	0	0	0
2021/02/08	2044	06/05/2021	11.35	Call	Bond Future	5,433.8800	5.4339	5,188.7000	5.1887	(4.512)	0	0	3,100
2021/02/08	2044	06/05/2021	12.45	Put	Bond Future	330.4800	0.3305	332.3000	0.3323	0.551	0	0	0
2021/02/08	2044	06/05/2021	12.45	Call	Bond Future	10,953.9400	10.9539	10,672.4700	10.6725	(2.570)	0	0	0
2021/02/08	2044	05/08/2021	12.60	Put	Bond Future	1,028.0600	1.0281	1,050.6700	1.0507	2.199	0	0	0
2021/02/08	2044	05/08/2021	12.61	Call	Bond Future	11,153.6400	11.1536	10,889.2800	10.8893	(2.370)	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
2021/02/08	2044	05/08/2021	12.61	Put	Bond Future	1,017.2300	1.0172	1,039.5900	1.0396	2.198	0	0	0
2021/02/08	2044	05/08/2021			Bond Future	10.9862	81.7412	11.0273	81.4545	0.375	0.0000	0.0000	0
2021/02/08	2044	05/08/2021	12.60	Call	Bond Future	11,108.7800	11.1088	10,844.6700	10.8447	(2.377)	0	0	0
2021/02/08	2044	05/08/2021	12.59	Call	Bond Future	11,063.9300	11.0639	10,800.0900	10.8001	(2.385)	0	0	0
2021/02/08	2044	05/08/2021	12.59	Put	Bond Future	1,038.9800	1.0390	1,061.8600	1.0619	2.202	0	0	0
2021/02/08	2044	04/11/2021	12.91	Call	Bond Future	11,792.9300	11.7929	11,535.6400	11.5356	(2.182)	0	0	0
2021/02/08	2044	04/11/2021	12.91	Put	Bond Future	1,321.4800	1.3215	1,354.0300	1.3540	2.463	0	0	0
2021/02/08	2044	04/11/2021			Bond Future	11.1741	82.6140	11.2169	82.3242	0.383	0.0000	0.0000	0
2021/02/08	2044	04/11/2021	12.90	Call	Bond Future	11,751.1500	11.7512	11,494.1400	11.4941	(2.187)	0	0	0
2021/02/08	2044	04/11/2021	12.90	Put	Bond Future	1,333.1800	1.3332	1,366.0100	1.3660	2.463	0	0	0
2021/02/08	2044	04/11/2021	12.89	Call	Bond Future	11,709.4000	11.7094	11,452.6500	11.4527	(2.193)	0	0	0
2021/02/08	2044	04/11/2021	12.89	Put	Bond Future	1,344.9800	1.3450	1,378.0700	1.3781	2.460	0	0	0
2021/02/08	2044	03/02/2022	11.59	Call	Bond Future	6,228.1300	6.2281	6,038.1900	6.0382	(3.050)	0	0	0
2021/02/08	2044	03/02/2022	11.59	Put	Bond Future	4,829.3400	4.8293	4,932.4900	4.9325	2.136	0	0	0
2021/02/08	2044	03/02/2022	11.60	Call	Bond Future	6,264.1800	6.2642	6,073.7100	6.0737	(3.041)	0	0	0
2021/02/08	2044	03/02/2022	11.60	Put	Bond Future	4,801.4900	4.8015	4,904.1100	4.9041	2.137	0	0	0
2021/02/08	2044	03/02/2022			Bond Future	11.3745	79.1430	11.4191	78.8499	0.392	0.0000	0.0000	0
2021/02/08	2044	03/02/2022	11.61	Call	Bond Future	6,300.3100	6.3003	6,109.3000	6.1093	(3.032)	0	0	0
2021/02/08	2044	03/02/2022	11.61	Put	Bond Future	4,773.8100	4.7738	4,875.8900	4.8759	2.138	0	0	0
2021/02/08	2046	04/02/2021			Bond Future	103.4932	103.4932	103.4932	103.4932	0.000	0.0000	0.0000	0
2021/02/08	2046	06/05/2021			Bond Future	102.9329	102.9329	102.8453	102.8453	(0.085)	0.0000	0.0000	14,893
2021/02/08	2046	05/08/2021			Bond Future	104.0730	104.0730	103.9841	103.9841	(0.085)	0.0000	0.0000	0
2021/02/08	2046	04/11/2021			Bond Future	103.4022	103.4022	103.3122	103.3122	(0.087)	0.0000	0.0000	0
2021/02/08	2046	03/02/2022			Bond Future	104.5626	104.5626	104.4716	104.4716	(0.087)	0.0000	0.0000	0
2021/02/08	2050	04/02/2021			Bond Future	105.3266	105.3266	105.3266	105.3266	0.000	0.0000	0.0000	0
2021/02/08	2050	06/05/2021			Bond Future	107.2989	107.2989	106.1983	106.1983	(1.026)	0.0000	0.0000	10,968
2021/02/08	2050	05/08/2021			Bond Future	106.5608	106.5608	105.4478	105.4478	(1.045)	0.0000	0.0000	0
2021/02/08	2050	04/11/2021			Bond Future	107.7231	107.7231	106.5977	106.5977	(1.045)	0.0000	0.0000	0
2021/02/08	2050	03/02/2022			Bond Future	106.9860	106.9860	105.8480	105.8480	(1.064)	0.0000	0.0000	0
2021/02/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	AL37	06/05/2021			Index Future	802.0620	802.0620	800.5220	800.5220	(0.192)	0.0000	0.0000	0
2021/02/08	AL37	05/08/2021			Index Future	810.6540	810.6540	809.0890	809.0890	(0.193)	0.0000	0.0000	0
2021/02/08	AL37	04/11/2021			Index Future	819.3930	819.3930	817.8090	817.8090	(0.193)	0.0000	0.0000	0
2021/02/08	AL37	03/02/2022			Index Future	828.3950	828.3950	826.7910	826.7910	(0.194)	0.0000	0.0000	0
2021/02/08	AL7T	06/05/2021			Index Future	901.2200	901.2200	897.8970	897.8970	(0.369)	0.0000	0.0000	0
2021/02/08	AL7T	05/08/2021			Index Future	910.8750	910.8750	907.5050	907.5050	(0.370)	0.0000	0.0000	0
2021/02/08	AL7T	04/11/2021			Index Future	920.6940	920.6940	917.2850	917.2850	(0.370)	0.0000	0.0000	0
2021/02/08	AL7T	03/02/2022			Index Future	930.8090	930.8090	927.3600	927.3600	(0.371)	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
2021/02/08	ALBI	06/05/2021			Index Future	785.9870	785.9870	784.0230	784.0230	(0.250)	0.0000	0.0000	308
2021/02/08	ALBI	05/08/2021			Index Future	794.4070	794.4070	792.4130	792.4130	(0.251)	0.0000	0.0000	0
2021/02/08	ALBI	04/11/2021			Index Future	802.9710	802.9710	800.9520	800.9520	(0.251)	0.0000	0.0000	0
2021/02/08	ALBI	03/02/2022			Index Future	811.7920	811.7920	809.7500	809.7500	(0.252)	0.0000	0.0000	0
2021/02/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C213	28/02/2031			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
2021/02/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/08	ES33	04/02/2021			Bond Future	11.0150	79.3887	11.0150	79.3887	0.000	0.0000	0.0000	0
2021/02/08	ES33	06/05/2021			Bond Future	11.2695	76.3324	11.3083	76.1235	0.345	0.0000	0.0000	350
2021/02/08	ES33	05/08/2021			Bond Future	11.5141	77.1593	11.5547	76.9478	0.352	0.0000	0.0000	0
2021/02/08	ES33	04/11/2021			Bond Future	11.7675	74.2085	11.8098	73.9947	0.359	0.0000	0.0000	0
2021/02/08	ES33	03/02/2022			Bond Future	12.0388	75.0245	12.0830	74.8082	0.367	0.0000	0.0000	0
2021/02/08	ES42	04/02/2021			Bond Future	11.5400	78.5666	11.5400	78.5666	0.000	0.0000	0.0000	0
2021/02/08	ES42	06/05/2021			Bond Future	11.8126	74.8500	11.8517	74.6143	0.331	0.0000	0.0000	4,779
2021/02/08	ES42	05/08/2021			Bond Future	12.0446	75.6615	12.0855	75.4230	0.339	0.0000	0.0000	0
2021/02/08	ES42	04/11/2021			Bond Future	12.2862	72.2116	12.3289	71.9704	0.348	0.0000	0.0000	0
2021/02/08	ES42	03/02/2022			Bond Future	12.5362	73.0060	12.5809	72.7621	0.357	0.0000	0.0000	0
2021/02/08	GOVI	06/05/2021	678.67	Call	GOVI	982,710.0000	98.2710	963,000.0000	96.3000	(2.006)	0	0	0
2021/02/08	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	06/05/2021	678.68	Call	GOVI	982,610.0000	98.2610	962,900.0000	96.2900	(2.006)	0	0	0
2021/02/08	GOVI	06/05/2021			GOVI	776.9410	776.9410	774.9700	774.9700	(0.254)	0.0000	0.0000	970
2021/02/08	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	06/05/2021	678.69	Call	GOVI	982,510.0000	98.2510	962,800.0000	96.2800	(2.006)	0	0	0
2021/02/08	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	05/08/2021	719.14	Call	GOVI	661,240.0000	66.1240	641,230.0000	64.1230	(3.026)	0	0	0
2021/02/08	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	05/08/2021	719.13	Call	GOVI	661,340.0000	66.1340	641,330.0000	64.1330	(3.026)	0	0	0
2021/02/08	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	05/08/2021			GOVI	785.2640	785.2640	783.2630	783.2630	(0.255)	0.0000	0.0000	0
2021/02/08	GOVI	05/08/2021	719.15	Call	GOVI	661,140.0000	66.1140	641,130.0000	64.1130	(3.027)	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
2021/02/08	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	04/11/2021	728.41	Call	GOVI	653,200.0000	65.3200	632,940.0000	63.2940	(3.102)	0	0	0
2021/02/08	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	04/11/2021	728.40	Call	GOVI	653,300.0000	65.3300	633,040.0000	63.3040	(3.101)	0	0	0
2021/02/08	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	04/11/2021			GOVI	793.7300	793.7300	791.7040	791.7040	(0.255)	0.0000	0.0000	0
2021/02/08	GOVI	04/11/2021	728.42	Call	GOVI	653,100.0000	65.3100	632,840.0000	63.2840	(3.102)	0	0	0
2021/02/08	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	03/02/2022	792.76	Call	GOVI	96,890.0000	9.6890	76,400.0000	7.6400	(21.148)	0	0	0
2021/02/08	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	03/02/2022			GOVI	802.4490	802.4490	800.4000	800.4000	(0.255)	0.0000	0.0000	0
2021/02/08	GOVI	03/02/2022	792.75	Call	GOVI	96,990.0000	9.6990	76,500.0000	7.6500	(21.126)	0	0	0
2021/02/08	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GOVI	03/02/2022	792.74	Call	GOVI	97,090.0000	9.7090	76,600.0000	7.6600	(21.104)	0	0	0
2021/02/08	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/08	IGOV	06/05/2021			Index Future	279.8520	279.8520	279.4160	279.4160	(0.156)	0.0000	0.0000	976
2021/02/08	IGOV	05/08/2021			Index Future	282.9180	282.9180	282.4740	282.4740	(0.157)	0.0000	0.0000	0
2021/02/08	IGOV	04/11/2021			Index Future	286.0350	286.0350	285.5860	285.5860	(0.157)	0.0000	0.0000	0
2021/02/08	IGOV	03/02/2022			Index Future	289.2450	289.2450	288.7900	288.7900	(0.157)	0.0000	0.0000	0
2021/02/08	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/08	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/02/08	IS05	21/09/2021			Interest Rate Swap	89.3900	89.3900	89.4000	89.4000	0.011	0.0000	0.0000	0
2021/02/08	IS05	21/12/2021			Interest Rate Swap	90.6500	90.6500	90.6600	90.6600	0.011	0.0000	0.0000	51
2021/02/08	IS05	15/03/2022			Interest Rate Swap	90.0800	90.0800	90.0900	90.0900	0.011	0.0000	0.0000	0
2021/02/08	IS05	21/06/2022			Interest Rate Swap	90.1800	90.1800	90.1900	90.1900	0.011	0.0000	0.0000	0
2021/02/08	IS05	20/09/2022			Interest Rate Swap	93.3000	93.3000	93.3200	93.3200	0.021	0.0000	0.0000	0
2021/02/08	IS05	20/12/2022			Interest Rate Swap	93.7600	93.7600	93.8000	93.8000	0.043	0.0000	0.0000	0
2021/02/08	IS05	22/03/2023			Interest Rate Swap	86.0900	86.0900	86.1600	86.1600	0.081	0.0000	0.0000	0
2021/02/08	IS05	20/06/2023			Interest Rate Swap	91.5600	91.5600	91.6700	91.6700	0.120	0.0000	0.0000	0
2021/02/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/08	IS10	17/12/2025			Interest Rate Swap	77.9700	77.9700	78.3600	78.3600	0.500	0.0000	0.0000	0
2021/02/08	IS10	16/03/2026			Interest Rate Swap	74.3400	74.3400	74.7500	74.7500	0.552	0.0000	0.0000	0
2021/02/08	IS10	15/06/2026			Interest Rate Swap	72.5800	72.5800	73.0300	73.0300	0.620	0.0000	0.0000	0
2021/02/08	IS10	21/09/2026			Interest Rate Swap	74.4400	74.4400	74.9100	74.9100	0.631	0.0000	0.0000	0
2021/02/08	IS10	21/12/2026			Interest Rate Swap	78.3200	78.3200	78.8300	78.8300	0.651	0.0000	0.0000	0
2021/02/08	IS10	15/03/2027			Interest Rate Swap	76.7000	76.7000	77.2200	77.2200	0.678	0.0000	0.0000	0
2021/02/08	IS10	21/06/2027			Interest Rate Swap	78.6700	78.6700	79.1900	79.1900	0.661	0.0000	0.0000	0
2021/02/08	IS10	20/09/2027			Interest Rate Swap	84.4200	84.4200	84.9300	84.9300	0.604	0.0000	0.0000	0
2021/02/08	IS10	20/12/2027			Interest Rate Swap	84.7400	84.7400	85.2500	85.2500	0.602	0.0000	0.0000	0
2021/02/08	IS10	22/03/2028			Interest Rate Swap	77.6100	77.6100	78.1600	78.1600	0.709	0.0000	0.0000	0
2021/02/08	IS10	20/06/2028			Interest Rate Swap	85.4300	85.4300	86.0100	86.0100	0.679	0.0000	0.0000	0
2021/02/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2021/02/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/08	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/02/08	JBAF	17/03/2021			Jibar Tradeable Future	3.6550	96.3450	3.6650	96.3350	0.274	0.0000	0.0000	0
2021/02/08	JBAF	21/04/2021			Jibar Tradeable Future	3.6400	96.3600	3.6400	96.3600	0.000	0.0000	0.0000	0
2021/02/08	JBAF	19/05/2021			Jibar Tradeable Future	3.6500	96.3500	3.6400	96.3600	(0.274)	0.0000	0.0000	0
2021/02/08	JBAF	15/06/2021			Jibar Tradeable Future	3.6450	96.3550	3.6550	96.3450	0.274	0.0000	0.0000	0
2021/02/08	JBAF	21/07/2021			Jibar Tradeable Future	3.6600	96.3400	3.6600	96.3400	0.000	0.0000	0.0000	0
2021/02/08	JBAF	15/09/2021			Jibar Tradeable Future	3.7100	96.2900	3.7000	96.3000	(0.270)	0.0000	0.0000	30,000
2021/02/08	JBAF	15/12/2021			Jibar Tradeable Future	3.9000	96.1000	3.9100	96.0900	0.256	0.0000	0.0000	0
2021/02/08	JBAF	16/03/2022			Jibar Tradeable Future	4.0200	95.9800	4.0200	95.9800	0.000	0.0000	0.0000	0
2021/02/08	JBAF	15/06/2022			Jibar Tradeable Future	4.2700	95.7300	4.2850	95.7150	0.351	0.0000	0.0000	20,001
2021/02/08	JBAF	21/09/2022			Jibar Tradeable Future	4.3750	95.6250	4.3850	95.6150	0.229	0.0000	0.0000	0
2021/02/08	JBAF	21/12/2022			Jibar Tradeable Future	4.5700	95.4300	4.6250	95.3750	1.204	0.0000	0.0000	0
2021/02/08	R023	04/02/2021			Bond Future	4.6150	109.5367	4.6150	109.5367	0.000	0.0000	0.0000	0
2021/02/08	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	R023	06/05/2021	7.58	Call	Bond Future	4,916.8300	4.9168	4,888.4900	4.8885	(0.576)	0	0	0
2021/02/08	R023	06/05/2021			Bond Future	4.7145	106.6977	4.7305	106.6694	0.340	0.0000	0.0000	40,662
2021/02/08	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	R023	06/05/2021	7.56	Call	Bond Future	4,883.5700	4.8836	4,855.2300	4.8552	(0.580)	0	0	0
2021/02/08	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	R023	06/05/2021	7.57	Call	Bond Future	4,900.2000	4.9002	4,871.8600	4.8719	(0.578)	0	0	0
2021/02/08	R023	05/08/2021	5.30	Call	Bond Future	1,009.2300	1.0092	984.4500	0.9844	(2.455)	0	0	0
2021/02/08	R023	05/08/2021	5.30	Put	Bond Future	214.8600	0.2149	219.1500	0.2191	1.997	0	0	0
2021/02/08	R023	05/08/2021	5.29	Call	Bond Future	997.0000	0.9970	972.3100	0.9723	(2.476)	0	0	0
2021/02/08	R023	05/08/2021	5.29	Put	Bond Future	217.7400	0.2177	222.1200	0.2221	2.012	0	0	0
2021/02/08	R023	05/08/2021			Bond Future	4.7767	107.8531	4.7957	107.8240	0.399	0.0000	0.0000	0
2021/02/08	R023	05/08/2021	5.31	Call	Bond Future	1,021.4900	1.0215	996.6200	0.9966	(2.435)	0	0	0
2021/02/08	R023	05/08/2021	5.31	Put	Bond Future	212.0200	0.2120	216.2200	0.2162	1.981	0	0	0
2021/02/08	R023	04/11/2021	4.91	Call	Bond Future	537.6200	0.5376	519.5800	0.5196	(3.356)	0	0	0
2021/02/08	R023	04/11/2021	4.91	Put	Bond Future	480.1900	0.4802	491.6700	0.4917	2.391	0	0	0
2021/02/08	R023	04/11/2021	4.90	Call	Bond Future	529.9400	0.5299	512.0300	0.5120	(3.380)	0	0	0
2021/02/08	R023	04/11/2021	4.90	Put	Bond Future	485.3500	0.4853	496.9600	0.4970	2.392	0	0	0
2021/02/08	R023	04/11/2021			Bond Future	4.8653	105.0972	4.8883	105.0676	0.472	0.0000	0.0000	0
2021/02/08	R023	04/11/2021	4.92	Call	Bond Future	545.3500	0.5453	527.1900	0.5272	(3.330)	0	0	0
2021/02/08	R023	04/11/2021	4.92	Put	Bond Future	475.0800	0.4751	486.4400	0.4864	2.391	0	0	0
2021/02/08	R023	03/02/2022	5.08	Call	Bond Future	533.5400	0.5335	515.6800	0.5157	(3.347)	0	0	0
2021/02/08	R023	03/02/2022	5.08	Put	Bond Future	433.1300	0.4331	445.2000	0.4452	2.787	0	0	0
2021/02/08	R023	03/02/2022			Bond Future	4.9832	106.2524	5.0120	106.2225	0.579	0.0000	0.0000	0
2021/02/08	R023	03/02/2022	5.07	Call	Bond Future	527.2100	0.5272	509.4500	0.5095	(3.369)	0	0	0
2021/02/08	R023	03/02/2022	5.07	Put	Bond Future	437.1700	0.4372	449.3400	0.4493	2.784	0	0	0
2021/02/08	R023	03/02/2022	5.06	Call	Bond Future	521.3400	0.5213	503.6800	0.5037	(3.387)	0	0	0
2021/02/08	R023	03/02/2022	5.06	Put	Bond Future	441.6600	0.4417	453.9300	0.4539	2.778	0	0	0
2021/02/08	R035	04/02/2021			Bond Future	10.0850	94.9739	10.0850	94.9739	0.000	0.0000	0.0000	0
2021/02/08	R035	06/05/2021	10.24	Call	Bond Future	2,580.6000	2.5806	2,390.2500	2.3903	(7.376)	0	0	223
2021/02/08	R035	06/05/2021	10.24	Put	Bond Future	3,001.1200	3.0011	3,108.8300	3.1088	3.589	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
2021/02/08	R035	06/05/2021	10.55	Call	Bond Future	3,723.8400	3.7238	3,498.8100	3.4988	(6.043)	0	0	0
2021/02/08	R035	06/05/2021	10.55	Put	Bond Future	2,079.0500	2.0791	2,152.0800	2.1521	3.513	0	0	500
2021/02/08	R035	06/05/2021	10.05	Put	Bond Future	3,710.7700	3.7108	3,842.7700	3.8428	3.557	0	0	0
2021/02/08	R035	06/05/2021	10.05	Call	Bond Future	1,989.6000	1.9896	1,823.5400	1.8235	(8.346)	0	0	500
2021/02/08	R035	06/05/2021	10.40	Put	Bond Future	2,489.1000	2.4891	2,578.0500	2.5781	3.574	0	0	0
2021/02/08	R035	06/05/2021	12.91	Put	Bond Future	38.6900	0.0387	38.2200	0.0382	(1.215)	0	0	600
2021/02/08	R035	06/05/2021	11.55	Call	Bond Future	8,407.3600	8.4074	8,121.7000	8.1217	(3.398)	0	0	0
2021/02/08	R035	06/05/2021	11.55	Put	Bond Future	551.5400	0.5515	563.9400	0.5639	2.248	0	0	1,650
2021/02/08	R035	06/05/2021	12.77	Call	Bond Future	14,644.9600	14.6450	14,346.5100	14.3465	(2.038)	0	0	0
2021/02/08	R035	06/05/2021	12.77	Put	Bond Future	52.8300	0.0528	52.4400	0.0524	(0.738)	0	0	1,650
2021/02/08	R035	06/05/2021	12.35	Put	Bond Future	127.6600	0.1277	128.3600	0.1284	0.548	0	0	0
2021/02/08	R035	06/05/2021	12.37	Call	Bond Future	12,600.5500	12.6006	12,303.1000	12.3031	(2.361)	0	0	0
2021/02/08	R035	06/05/2021	12.36	Put	Bond Future	125.1200	0.1251	125.7700	0.1258	0.520	0	0	0
2021/02/08	R035	06/05/2021			Bond Future	10.3023	91.3178	10.3467	91.0198	0.431	0.0000	0.0000	103,020
2021/02/08	R035	06/05/2021	11.32	Put	Bond Future	796.9500	0.7969	817.3100	0.8173	2.555	0	0	223
2021/02/08	R035	06/05/2021	11.32	Call	Bond Future	7,282.5500	7.2825	7,004.8500	7.0049	(3.813)	0	0	0
2021/02/08	R035	06/05/2021	12.02	Put	Bond Future	241.6700	0.2417	244.9900	0.2450	1.374	0	0	223
2021/02/08	R035	06/05/2021	12.02	Call	Bond Future	10,795.5700	10.7956	10,500.8300	10.5008	(2.730)	0	0	0
2021/02/08	R035	06/05/2021	11.05	Call	Bond Future	5,967.1900	5.9672	5,702.7200	5.7027	(4.432)	0	0	0
2021/02/08	R035	06/05/2021	11.05	Put	Bond Future	1,133.6300	1.1336	1,167.2200	1.1672	2.963	0	0	500
2021/02/08	R035	06/05/2021	10.40	Call	Bond Future	3,143.2200	3.1432	2,934.1100	2.9341	(6.653)	0	0	600
2021/02/08	R035	06/05/2021	11.15	Put	Bond Future	1,003.1000	1.0031	1,031.2300	1.0312	2.804	0	0	0
2021/02/08	R035	06/05/2021	11.15	Call	Bond Future	6,454.1000	6.4541	6,184.1700	6.1842	(4.182)	0	0	600
2021/02/08	R035	06/05/2021	12.91	Call	Bond Future	15,350.2100	15.3502	15,051.6800	15.0517	(1.945)	0	0	0
2021/02/08	R035	06/05/2021	10.81	Put	Bond Future	1,518.7400	1.5187	1,568.6100	1.5686	3.284	0	0	0
2021/02/08	R035	06/05/2021	10.81	Call	Bond Future	4,843.1100	4.8431	4,594.9200	4.5949	(5.125)	0	0	1,650
2021/02/08	R035	06/05/2021	12.35	Call	Bond Future	12,497.5400	12.4975	12,200.1800	12.2002	(2.379)	0	0	0
2021/02/08	R035	06/05/2021	12.37	Put	Bond Future	122.6200	0.1226	123.2300	0.1232	0.497	0	0	0
2021/02/08	R035	06/05/2021	12.36	Call	Bond Future	12,549.0500	12.5490	12,251.6400	12.2516	(2.370)	0	0	0
2021/02/08	R035	05/08/2021	11.37	Call	Bond Future	7,311.4900	7.3115	7,065.5900	7.0656	(3.363)	0	0	0
2021/02/08	R035	05/08/2021	11.37	Put	Bond Future	1,905.9100	1.9059	1,961.6400	1.9616	2.924	0	0	100
2021/02/08	R035	05/08/2021	5.31	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2021/02/08	R035	05/08/2021	5.31	Put	Bond Future	45,784.0500	45.7840	46,085.6700	46.0857	0.659	0	0	0
2021/02/08	R035	05/08/2021			Bond Future	10.5041	92.3067	10.5504	92.0050	0.440	0.0000	0.0000	0
2021/02/08	R035	05/08/2021	10.77	Call	Bond Future	4,815.9500	4.8160	4,607.6300	4.6076	(4.326)	0	0	0
2021/02/08	R035	05/08/2021	10.77	Put	Bond Future	3,103.0300	3.1030	3,196.3400	3.1963	3.007	0	0	100
2021/02/08	R035	05/08/2021	10.02	Put	Bond Future	5,650.9200	5.6509	5,808.4100	5.8084	2.787	0	0	0
2021/02/08	R035	05/08/2021	10.02	Call	Bond Future	2,403.4600	2.4035	2,259.3200	2.2593	(5.997)	0	0	100
2021/02/08	R035	05/08/2021	5.30	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2021/02/08	R035	05/08/2021	5.30	Put	Bond Future	45,900.6300	45.9006	46,202.2500	46.2023	0.657	0	0	0
2021/02/08	R035	05/08/2021	5.29	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2021/02/08	R035	05/08/2021	5.29	Put	Bond Future	46,017.3400	46.0173	46,318.9600	46.3190	0.655	0	0	0
2021/02/08	R035	04/11/2021	10.12	Put	Bond Future	6,546.7000	6.5467	6,714.2600	6.7143	2.559	0	0	0
2021/02/08	R035	04/11/2021	10.12	Call	Bond Future	2,669.4500	2.6694	2,532.0100	2.5320	(5.149)	0	0	400
2021/02/08	R035	04/11/2021	10.62	Put	Bond Future	4,706.8200	4.7068	4,835.6900	4.8357	2.738	0	0	0
2021/02/08	R035	04/11/2021	10.62	Call	Bond Future	4,120.4800	4.1205	3,944.3500	3.9444	(4.275)	0	0	400
2021/02/08	R035	04/11/2021	11.75	Put	Bond Future	2,170.5300	2.1705	2,232.5900	2.2326	2.859	0	0	782
2021/02/08	R035	04/11/2021	11.08	Call	Bond Future	5,702.2300	5.7022	5,494.8000	5.4948	(3.638)	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
2021/02/08	R035	04/11/2021	11.08	Put	Bond Future	3,410.2200	3.4102	3,507.7900	3.5078	2.861	0	0	782
2021/02/08	R035	04/11/2021	10.23	Put	Bond Future	6,102.1200	6.1021	6,260.8500	6.2609	2.601	0	0	0
2021/02/08	R035	04/11/2021	12.53	Call	Bond Future	11,595.2300	11.5952	11,323.3800	11.3234	(2.344)	0	0	0
2021/02/08	R035	04/11/2021	12.53	Put	Bond Future	1,080.6400	1.0806	1,113.7900	1.1138	3.068	0	0	0
2021/02/08	R035	04/11/2021			Bond Future	10.7119	88.8179	10.7601	88.5129	0.450	0.0000	0.0000	0
2021/02/08	R035	04/11/2021	13.82	Call	Bond Future	17,156.2700	17.1563	16,860.3800	16.8604	(1.725)	0	0	0
2021/02/08	R035	04/11/2021	13.82	Put	Bond Future	282.8600	0.2829	291.9700	0.2920	3.221	0	0	400
2021/02/08	R035	04/11/2021	11.75	Call	Bond Future	8,415.2300	8.4152	8,172.2900	8.1723	(2.887)	0	0	0
2021/02/08	R035	04/11/2021	10.23	Call	Bond Future	2,963.8800	2.9639	2,817.6100	2.8176	(4.935)	0	0	782
2021/02/08	R035	04/11/2021	12.52	Call	Bond Future	11,552.9200	11.5529	11,281.3600	11.2814	(2.351)	0	0	0
2021/02/08	R035	04/11/2021	12.52	Put	Bond Future	1,090.9400	1.0909	1,124.3800	1.1244	3.065	0	0	0
2021/02/08	R035	04/11/2021	12.51	Call	Bond Future	11,510.6300	11.5106	11,239.3700	11.2394	(2.357)	0	0	0
2021/02/08	R035	04/11/2021	12.51	Put	Bond Future	1,101.3200	1.1013	1,135.0600	1.1351	3.064	0	0	0
2021/02/08	R035	03/02/2022	11.39	Call	Bond Future	6,556.0100	6.5560	6,347.8000	6.3478	(3.176)	0	0	0
2021/02/08	R035	03/02/2022	11.39	Put	Bond Future	3,815.1300	3.8151	3,915.3300	3.9153	2.626	0	0	683
2021/02/08	R035	03/02/2022	10.65	Call	Bond Future	4,147.9200	4.1479	3,983.9300	3.9839	(3.954)	0	0	0
2021/02/08	R035	03/02/2022	11.23	Call	Bond Future	5,988.5000	5.9885	5,789.0900	5.7891	(3.330)	0	0	0
2021/02/08	R035	03/02/2022	11.23	Put	Bond Future	4,195.1300	4.1951	4,304.1300	4.3041	2.598	0	0	0
2021/02/08	R035	03/02/2022	11.22	Call	Bond Future	5,954.5600	5.9546	5,755.7100	5.7557	(3.339)	0	0	0
2021/02/08	R035	03/02/2022	11.22	Put	Bond Future	4,220.9300	4.2209	4,330.4900	4.3305	2.596	0	0	0
2021/02/08	R035	03/02/2022			Bond Future	10.9342	89.7944	10.9844	89.4860	0.459	0.0000	0.0000	0
2021/02/08	R035	03/02/2022	10.65	Put	Bond Future	5,923.3800	5.9234	6,067.8000	6.0678	2.438	0	0	683
2021/02/08	R035	03/02/2022	9.70	Put	Bond Future	10,022.3000	10.0223	10,229.9300	10.2299	2.072	0	0	0
2021/02/08	R035	03/02/2022	9.70	Call	Bond Future	1,915.4200	1.9154	1,814.6400	1.8146	(5.262)	0	0	683
2021/02/08	R035	03/02/2022	11.24	Call	Bond Future	6,022.5100	6.0225	5,822.5400	5.8225	(3.320)	0	0	0
2021/02/08	R035	03/02/2022	11.24	Put	Bond Future	4,169.4700	4.1695	4,277.9100	4.2779	2.601	0	0	0
2021/02/08	R186	04/02/2021			Bond Future	6.6300	119.9739	6.6300	119.9739	0.000	0.0000	0.0000	0
2021/02/08	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	R186	06/05/2021	10.76	Call	Bond Future	18,282.6800	18.2827	18,022.4300	18.0224	(1.423)	0	0	0
2021/02/08	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	R186	06/05/2021	10.77	Call	Bond Future	18,323.7300	18.3237	18,063.4800	18.0635	(1.420)	0	0	0
2021/02/08	R186	06/05/2021			Bond Future	6.7661	121.2513	6.8173	120.9911	0.757	0.0000	0.0000	104,824
2021/02/08	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/08	R186	06/05/2021	10.78	Call	Bond Future	18,364.7600	18.3648	18,104.5100	18.1045	(1.417)	0	0	0
2021/02/08	R186	06/05/2021	7.30	Call	Bond Future	3,268.7200	3.2687	3,052.8300	3.0528	(6.605)	0	0	0
2021/02/08	R186	06/05/2021	7.30	Put	Bond Future	591.0400	0.5910	635.4000	0.6354	7.505	0	0	15,177
2021/02/08	R186	05/08/2021	8.62	Call	Bond Future	8,088.6600	8.0887	7,837.9200	7.8379	(3.100)	0	0	0
2021/02/08	R186	05/08/2021	8.62	Put	Bond Future	182.7800	0.1828	195.6100	0.1956	7.019	0	0	0
2021/02/08	R186	05/08/2021	8.61	Call	Bond Future	8,047.8100	8.0478	7,797.3000	7.7973	(3.113)	0	0	0
2021/02/08	R186	05/08/2021	8.61	Put	Bond Future	186.2700	0.1863	199.3300	0.1993	7.011	0	0	0
2021/02/08	R186	05/08/2021			Bond Future	6.9140	117.2835	6.9685	117.0199	0.788	0.0000	0.0000	0
2021/02/08	R186	05/08/2021	8.63	Call	Bond Future	8,129.5300	8.1295	7,878.5600	7.8786	(3.087)	0	0	0
2021/02/08	R186	05/08/2021	8.63	Put	Bond Future	179.3500	0.1793	191.9500	0.1920	7.025	0	0	0
2021/02/08	R186	04/11/2021	8.10	Call	Bond Future	5,528.1200	5.5281	5,313.0900	5.3131	(3.890)	0	0	0
2021/02/08	R186	04/11/2021	8.10	Put	Bond Future	908.9300	0.9089	960.4100	0.9604	5.664	0	0	0
2021/02/08	R186	04/11/2021	8.09	Call	Bond Future	5,495.2300	5.4952	5,280.7200	5.2807	(3.904)	0	0	0
2021/02/08	R186	04/11/2021	8.09	Put	Bond Future	919.7800	0.9198	971.7800	0.9718	5.654	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
2021/02/08	R186	04/11/2021			Bond Future	7.0708	118.5354	7.1287	118.2689	0.820	0.0000	0.0000	0
2021/02/08	R186	04/11/2021	8.11	Call	Bond Future	5,561.0900	5.5611	5,345.5600	5.3456	(3.876)	0	0	0
2021/02/08	R186	04/11/2021	8.11	Put	Bond Future	898.1700	0.8982	949.1500	0.9492	5.676	0	0	0
2021/02/08	R186	03/02/2022	7.30	Call	Bond Future	2,844.1700	2.8442	2,693.1200	2.6931	(5.311)	0	0	0
2021/02/08	R186	03/02/2022	7.30	Put	Bond Future	2,590.9700	2.5910	2,709.4400	2.7094	4.572	0	0	0
2021/02/08	R186	03/02/2022			Bond Future	7.2419	114.5577	7.3038	114.2882	0.854	0.0000	0.0000	0
2021/02/08	R186	03/02/2022	7.28	Call	Bond Future	2,797.8500	2.7979	2,648.1900	2.6482	(5.349)	0	0	0
2021/02/08	R186	03/02/2022	7.28	Put	Bond Future	2,631.7600	2.6318	2,751.6200	2.7516	4.554	0	0	0
2021/02/08	R186	03/02/2022	7.29	Call	Bond Future	2,820.9600	2.8210	2,670.6000	2.6706	(5.330)	0	0	0
2021/02/08	R186	03/02/2022	7.29	Put	Bond Future	2,611.3100	2.6113	2,730.4700	2.7305	4.563	0	0	0
2021/02/08	R197	04/02/2021			Bond Future	319.1278	319.1278	319.1278	319.1278	0.000	0.0000	0.0000	0
2021/02/08	R197	06/05/2021			Bond Future	322.2599	322.2599	322.2369	322.2369	(0.007)	0.0000	0.0000	2,121
2021/02/08	R197	05/08/2021			Bond Future	317.8314	317.8314	317.8069	317.8069	(0.008)	0.0000	0.0000	0
2021/02/08	R197	04/11/2021			Bond Future	321.2979	321.2979	321.2728	321.2728	(0.008)	0.0000	0.0000	0
2021/02/08	R197	03/02/2022			Bond Future	316.8119	316.8119	316.7863	316.7863	(0.008)	0.0000	0.0000	0
2021/02/08	R202	04/02/2021			Bond Future	223.1592	223.1592	223.1592	223.1592	0.000	0.0000	0.0000	0
2021/02/08	R202	06/05/2021			Bond Future	226.9067	226.9067	227.0217	227.0217	0.051	0.0000	0.0000	8,028
2021/02/08	R202	05/08/2021			Bond Future	225.1716	225.1716	225.2872	225.2872	0.051	0.0000	0.0000	0
2021/02/08	R202	04/11/2021			Bond Future	227.6273	227.6273	227.7439	227.7439	0.051	0.0000	0.0000	0
2021/02/08	R202	03/02/2022			Bond Future	225.8838	225.8838	226.0015	226.0015	0.052	0.0000	0.0000	0
2021/02/08	R209	04/02/2021			Bond Future	10.0250	73.1611	10.0250	73.1611	0.000	0.0000	0.0000	0
2021/02/08	R209	06/05/2021	12.22	Put	Bond Future	143.5600	0.1436	142.9100	0.1429	(0.453)	0	0	0
2021/02/08	R209	06/05/2021	12.22	Call	Bond Future	10,625.1600	10.6252	10,393.5200	10.3935	(2.180)	0	0	0
2021/02/08	R209	06/05/2021	12.23	Put	Bond Future	140.8800	0.1409	140.2000	0.1402	(0.483)	0	0	0
2021/02/08	R209	06/05/2021	12.23	Call	Bond Future	10,668.8800	10.6689	10,437.2100	10.4372	(2.171)	0	0	0
2021/02/08	R209	06/05/2021	9.50	Put	Bond Future	5,285.1800	5.2852	5,427.3800	5.4274	2.691	0	0	0
2021/02/08	R209	06/05/2021	9.50	Call	Bond Future	884.0200	0.8840	795.2300	0.7952	(10.044)	0	0	2,150
2021/02/08	R209	06/05/2021	10.35	Call	Bond Future	2,952.2800	2.9523	2,780.5800	2.7806	(5.816)	0	0	1,000
2021/02/08	R209	06/05/2021	9.75	Put	Bond Future	4,170.5100	4.1705	4,286.5600	4.2866	2.783	0	0	0
2021/02/08	R209	06/05/2021	9.75	Call	Bond Future	1,347.4600	1.3475	1,232.5200	1.2325	(8.530)	0	0	6,050
2021/02/08	R209	06/05/2021	11.00	Call	Bond Future	5,392.5200	5.3925	5,181.6200	5.1816	(3.911)	0	0	0
2021/02/08	R209	06/05/2021	11.00	Put	Bond Future	997.9900	0.9980	1,018.0800	1.0181	2.013	0	0	3,500
2021/02/08	R209	06/05/2021	10.00	Put	Bond Future	3,227.5200	3.2275	3,318.1100	3.3181	2.807	0	0	0
2021/02/08	R209	06/05/2021	10.00	Call	Bond Future	1,935.6600	1.9357	1,795.2600	1.7953	(7.253)	0	0	0
2021/02/08	R209	06/05/2021	12.25	Call	Bond Future	10,756.3000	10.7563	10,524.5800	10.5246	(2.154)	0	0	0
2021/02/08	R209	06/05/2021	12.25	Put	Bond Future	135.6500	0.1356	134.9200	0.1349	(0.538)	0	0	9,150
2021/02/08	R209	06/05/2021			Bond Future	10.2169	70.6671	10.2563	70.4361	0.386	0.0000	0.0000	26,585
2021/02/08	R209	06/05/2021	12.24	Put	Bond Future	138.2400	0.1382	137.5400	0.1375	(0.506)	0	0	0
2021/02/08	R209	06/05/2021	12.24	Call	Bond Future	10,712.6000	10.7126	10,480.9100	10.4809	(2.163)	0	0	0
2021/02/08	R209	06/05/2021	10.35	Put	Bond Future	2,176.2900	2.1763	2,235.5800	2.2356	2.724	0	0	0
2021/02/08	R209	06/05/2021	10.60	Call	Bond Future	3,817.6000	3.8176	3,627.6900	3.6277	(4.975)	0	0	0
2021/02/08	R209	06/05/2021	10.60	Put	Bond Future	1,616.6700	1.6167	1,657.7500	1.6578	2.541	0	0	6,250
2021/02/08	R209	06/05/2021	11.60	Call	Bond Future	7,923.8900	7.9239	7,697.1300	7.6971	(2.862)	0	0	0
2021/02/08	R209	06/05/2021	11.60	Put	Bond Future	427.2000	0.4272	431.4300	0.4314	0.990	0	0	3,750
2021/02/08	R209	06/05/2021	10.25	Put	Bond Future	2,443.4800	2.4435	2,511.1100	2.5111	2.768	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
2021/02/08	R209	06/05/2021	10.25	Call	Bond Future	2,637.4800	2.6375	2,474.1200	2.4741	(6.194)	0	0	5,325
2021/02/08	R209	06/05/2021	11.25	Call	Bond Future	6,451.6500	6.4516	6,232.2200	6.2322	(3.401)	0	0	0
2021/02/08	R209	06/05/2021	11.25	Put	Bond Future	737.9000	0.7379	749.4600	0.7495	1.567	0	0	9,150
2021/02/08	R209	05/08/2021	11.81	Call	Bond Future	8,517.5900	8.5176	8,306.4000	8.3064	(2.479)	0	0	0
2021/02/08	R209	05/08/2021	11.81	Put	Bond Future	1,038.2800	1.0383	1,060.8700	1.0609	2.176	0	0	0
2021/02/08	R209	05/08/2021			Bond Future	10.3942	71.4327	10.4351	71.1990	0.393	0.0000	0.0000	0
2021/02/08	R209	05/08/2021	11.80	Call	Bond Future	8,479.8900	8.4799	8,268.9600	8.2690	(2.487)	0	0	0
2021/02/08	R209	05/08/2021	11.80	Put	Bond Future	1,049.2100	1.0492	1,072.0600	1.0721	2.178	0	0	0
2021/02/08	R209	05/08/2021	11.79	Call	Bond Future	8,442.2300	8.4422	8,231.5500	8.2315	(2.496)	0	0	0
2021/02/08	R209	05/08/2021	11.79	Put	Bond Future	1,060.2400	1.0602	1,083.3400	1.0833	2.179	0	0	0
2021/02/08	R209	04/11/2021	10.50	Call	Bond Future	3,843.3900	3.8434	3,701.0300	3.7010	(3.704)	0	0	0
2021/02/08	R209	04/11/2021	12.00	Call	Bond Future	8,813.2700	8.8133	8,610.6900	8.6107	(2.299)	0	0	0
2021/02/08	R209	04/11/2021	12.00	Put	Bond Future	1,469.8300	1.4698	1,503.6300	1.5036	2.300	0	0	5,500
2021/02/08	R209	04/11/2021	12.19	Call	Bond Future	9,481.4300	9.4814	9,273.9900	9.2740	(2.188)	0	0	0
2021/02/08	R209	04/11/2021	12.19	Put	Bond Future	1,245.8600	1.2459	1,274.8000	1.2748	2.323	0	0	0
2021/02/08	R209	04/11/2021	12.17	Call	Bond Future	9,410.5700	9.4106	9,203.6100	9.2036	(2.199)	0	0	0
2021/02/08	R209	04/11/2021			Bond Future	10.5755	69.0554	10.6178	68.8190	0.401	0.0000	0.0000	1,795
2021/02/08	R209	04/11/2021	10.50	Put	Bond Future	4,267.0100	4.2670	4,361.0300	4.3610	2.203	0	0	5,500
2021/02/08	R209	04/11/2021	9.50	Put	Bond Future	7,962.9700	7.9630	8,116.1300	8.1161	1.923	0	0	0
2021/02/08	R209	04/11/2021	9.50	Call	Bond Future	1,556.9400	1.5569	1,473.7200	1.4737	(5.345)	0	0	3,750
2021/02/08	R209	04/11/2021	12.18	Call	Bond Future	9,445.9900	9.4460	9,238.7800	9.2388	(2.194)	0	0	0
2021/02/08	R209	04/11/2021	12.18	Put	Bond Future	1,256.9000	1.2569	1,286.0700	1.2861	2.321	0	0	0
2021/02/08	R209	04/11/2021	12.17	Put	Bond Future	1,268.0100	1.2680	1,297.4300	1.2974	2.320	0	0	0
2021/02/08	R209	03/02/2022	11.03	Call	Bond Future	5,339.8100	5.3398	5,182.8400	5.1828	(2.940)	0	0	0
2021/02/08	R209	03/02/2022	11.03	Put	Bond Future	3,916.6500	3.9167	3,998.6800	3.9987	2.094	0	0	0
2021/02/08	R209	03/02/2022	11.02	Call	Bond Future	5,309.0300	5.3090	5,152.5000	5.1525	(2.948)	0	0	0
2021/02/08	R209	03/02/2022	11.02	Put	Bond Future	3,938.7500	3.9388	4,021.2200	4.0212	2.094	0	0	0
2021/02/08	R209	03/02/2022			Bond Future	10.7648	69.8147	10.8088	69.5757	0.409	0.0000	0.0000	0
2021/02/08	R209	03/02/2022	11.04	Call	Bond Future	5,370.3700	5.3704	5,212.9800	5.2130	(2.931)	0	0	0
2021/02/08	R209	03/02/2022	11.04	Put	Bond Future	3,894.3800	3.8944	3,975.9900	3.9760	2.096	0	0	0
2021/02/08	R210	04/02/2021			Bond Future	198.0012	198.0012	198.0012	198.0012	0.000	0.0000	0.0000	0
2021/02/08	R210	06/05/2021			Bond Future	197.6155	197.6155	197.6122	197.6122	(0.002)	0.0000	0.0000	1,183
2021/02/08	R210	05/08/2021			Bond Future	199.8042	199.8042	199.8000	199.8000	(0.002)	0.0000	0.0000	0
2021/02/08	R210	04/11/2021			Bond Future	199.2457	199.2457	199.2412	199.2412	(0.002)	0.0000	0.0000	0
2021/02/08	R210	03/02/2022			Bond Future	201.4816	201.4816	201.4769	201.4769	(0.002)	0.0000	0.0000	0
2021/02/08	R212	04/02/2021			Bond Future	170.2609	170.2609	170.2609	170.2609	0.000	0.0000	0.0000	0
2021/02/08	R212	06/05/2021			Bond Future	171.9994	171.9994	171.9599	171.9599	(0.023)	0.0000	0.0000	3,425
2021/02/08	R212	05/08/2021			Bond Future	171.5738	171.5738	171.5333	171.5333	(0.024)	0.0000	0.0000	0
2021/02/08	R212	04/11/2021			Bond Future	173.4451	173.4451	173.4038	173.4038	(0.024)	0.0000	0.0000	0
2021/02/08	R213	04/02/2021			Bond Future	8.9450	90.4034	8.9450	90.4034	0.000	0.0000	0.0000	0
2021/02/08	R213	06/05/2021	11.91	Put	Bond Future	9.3500	0.0094	9.8700	0.0099	5.561	0	0	0
2021/02/08	R213	06/05/2021	11.91	Call	Bond Future	14,563.5800	14.5636	14,153.6000	14.1536	(2.815)	0	0	0
2021/02/08	R213	06/05/2021			Bond Future	9.0972	87.9347	9.1678	87.5242	0.777	0.0000	0.0000	9,159
2021/02/08	R213	06/05/2021	11.89	Put	Bond Future	9.8900	0.0099	10.4500	0.0104	5.662	0	0	0
2021/02/08	R213	06/05/2021	11.89	Call	Bond Future	14,472.5200	14.4725	14,062.5800	14.0626	(2.833)	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	
2021/02/08	R213	06/05/2021	11.90	Put	Bond Future		9.6100		10.1600	0.0102	5.723	0	0	0
2021/02/08	R213	06/05/2021	11.90	Call	Bond Future	14,518.0600		14.5181	14,108.1100	14.1081	(2.824)	0	0	0
2021/02/08	R213	05/08/2021	10.14	Put	Bond Future	1,424.0000		1.4240	1,514.4900	1.5145	6.355	0	0	200
2021/02/08	R213	05/08/2021	9.34	Put	Bond Future	2,942.5500		2.9425	3,113.9100	3.1139	5.824	0	0	0
2021/02/08	R213	05/08/2021	9.34	Call	Bond Future	3,297.7000		3.2977	3,053.7900	3.0538	(7.396)	0	0	200
2021/02/08	R213	05/08/2021	10.85	Call	Bond Future	8,958.9100		8.9589	8,587.6600	8.5877	(4.144)	0	0	0
2021/02/08	R213	05/08/2021	10.85	Put	Bond Future	628.9800		0.6290	673.0000	0.6730	6.999	0	0	0
2021/02/08	R213	05/08/2021	10.84	Call	Bond Future	8,917.4400		8.9174	8,546.6900	8.5467	(4.158)	0	0	0
2021/02/08	R213	05/08/2021	10.84	Put	Bond Future	637.0500		0.6370	681.5700	0.6816	6.988	0	0	0
2021/02/08	R213	05/08/2021			Bond Future		9.2771	88.8869	9.3507	88.4716	0.794	0.0000	0.0000	0
2021/02/08	R213	05/08/2021	10.78	Call	Bond Future	8,669.5600		8.6696	8,301.9300	8.3019	(4.240)	0	0	0
2021/02/08	R213	05/08/2021	10.78	Put	Bond Future	687.2900		0.6873	734.9300	0.7349	6.932	0	0	200
2021/02/08	R213	05/08/2021	10.14	Call	Bond Future	6,130.8300		6.1308	5,806.0500	5.8061	(5.297)	0	0	0
2021/02/08	R213	05/08/2021	10.86	Call	Bond Future	9,000.4200		9.0004	8,628.6700	8.6287	(4.130)	0	0	0
2021/02/08	R213	05/08/2021	10.86	Put	Bond Future	620.9900		0.6210	664.5100	0.6645	7.008	0	0	0
2021/02/08	R213	04/11/2021	11.10	Put	Bond Future	919.8100		0.9198	978.6100	0.9786	6.393	0	0	0
2021/02/08	R213	04/11/2021	11.11	Call	Bond Future	9,355.3900		9.3554	8,993.8700	8.9939	(3.864)	0	0	0
2021/02/08	R213	04/11/2021	11.09	Put	Bond Future	929.3300		0.9293	988.6600	0.9887	6.384	0	0	0
2021/02/08	R213	04/11/2021			Bond Future		9.4646	86.3067	9.5413	85.8869	0.810	0.0000	0.0000	0
2021/02/08	R213	04/11/2021	11.10	Call	Bond Future	9,316.9000		9.3169	8,955.8900	8.9559	(3.875)	0	0	0
2021/02/08	R213	04/11/2021	11.11	Put	Bond Future	910.3500		0.9103	968.6400	0.9686	6.403	0	0	0
2021/02/08	R213	04/11/2021	11.09	Call	Bond Future	9,278.4400		9.2784	8,917.9600	8.9180	(3.885)	0	0	0
2021/02/08	R213	03/02/2022	9.98	Call	Bond Future	4,945.0900		4.9451	4,682.5500	4.6825	(5.309)	0	0	0
2021/02/08	R213	03/02/2022	9.98	Put	Bond Future	3,296.6700		3.2967	3,458.6100	3.4586	4.912	0	0	0
2021/02/08	R213	03/02/2022			Bond Future		9.6661	87.2555	9.7462	86.8310	0.828	0.0000	0.0000	0
2021/02/08	R213	03/02/2022	9.97	Call	Bond Future	4,915.0500		4.9150	4,653.3600	4.6534	(5.324)	0	0	0
2021/02/08	R213	03/02/2022	9.97	Put	Bond Future	3,318.5000		3.3185	3,481.2900	3.4813	4.906	0	0	0
2021/02/08	R213	03/02/2022	9.96	Call	Bond Future	4,885.0900		4.8851	4,624.2400	4.6242	(5.340)	0	0	0
2021/02/08	R213	03/02/2022	9.96	Put	Bond Future	3,340.4600		3.3405	3,504.0900	3.5041	4.898	0	0	0
2021/02/08	R214	04/02/2021			Bond Future		10.4200	70.1881	10.4200	70.1881	0.000	0.0000	0.0000	0
2021/02/08	R214	06/05/2021	12.25	Put	Bond Future	344.8500		0.3448	346.3100	0.3463	0.423	0	0	0
2021/02/08	R214	06/05/2021	12.25	Call	Bond Future	8,951.6200		8.9516	8,719.4600	8.7195	(2.593)	0	0	0
2021/02/08	R214	06/05/2021	12.26	Put	Bond Future	339.4000		0.3394	340.7700	0.3408	0.404	0	0	0
2021/02/08	R214	06/05/2021	12.26	Call	Bond Future	8,993.6800		8.9937	8,761.4300	8.7614	(2.582)	0	0	0
2021/02/08	R214	06/05/2021			Bond Future		10.6338	67.3726	10.6732	67.1390	0.370	0.0000	0.0000	12,697
2021/02/08	R214	06/05/2021	12.27	Put	Bond Future	334.0300		0.3340	335.3100	0.3353	0.383	0	0	0
2021/02/08	R214	06/05/2021	12.27	Call	Bond Future	9,035.7500		9.0358	8,803.4100	8.8034	(2.571)	0	0	0
2021/02/08	R214	05/08/2021	12.03	Put	Bond Future	1,402.4500		1.4025	1,431.1600	1.4312	2.047	0	0	0
2021/02/08	R214	05/08/2021	12.01	Call	Bond Future	7,832.8600		7.8329	7,625.7400	7.6257	(2.644)	0	0	0
2021/02/08	R214	05/08/2021			Bond Future		10.8107	68.1022	10.8516	67.8658	0.378	0.0000	0.0000	0
2021/02/08	R214	05/08/2021	12.02	Call	Bond Future	7,868.4800		7.8685	7,661.0700	7.6611	(2.636)	0	0	0
2021/02/08	R214	05/08/2021	12.02	Put	Bond Future	1,415.8000		1.4158	1,444.8000	1.4448	2.048	0	0	0
2021/02/08	R214	05/08/2021	12.03	Call	Bond Future	7,904.1500		7.9041	7,696.4500	7.6964	(2.628)	0	0	0
2021/02/08	R214	05/08/2021	12.01	Put	Bond Future	1,429.2600		1.4293	1,458.5500	1.4585	2.049	0	0	0
2021/02/08	R214	04/11/2021	12.47	Call	Bond Future	9,106.3300		9.1063	8,900.7700	8.9008	(2.257)	0	0	0
2021/02/08	R214	04/11/2021	12.46	Call	Bond Future	9,072.6400		9.0726	8,867.3400	8.8673	(2.263)	0	0	0
2021/02/08	R214	04/11/2021	12.46	Put	Bond Future	1,557.9800		1.5580	1,591.7400	1.5917	2.167	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
2021/02/08	R214	04/11/2021			Bond Future	10.9913	65.5523	11.0337	65.3132	0.386	0.0000	0.0000	0
2021/02/08	R214	04/11/2021	12.47	Put	Bond Future	1,545.4400	1.5454	1,578.9400	1.5789	2.168	0	0	0
2021/02/08	R214	04/11/2021	12.48	Call	Bond Future	9,140.0300	9.1400	8,934.2100	8.9342	(2.252)	0	0	0
2021/02/08	R214	04/11/2021	12.48	Put	Bond Future	1,532.9800	1.5330	1,566.2200	1.5662	2.168	0	0	0
2021/02/08	R214	03/02/2022	11.40	Put	Bond Future	4,200.1200	4.2001	4,284.1800	4.2842	2.001	0	0	0
2021/02/08	R214	03/02/2022	11.41	Call	Bond Future	5,405.6800	5.4057	5,247.6500	5.2476	(2.923)	0	0	0
2021/02/08	R214	03/02/2022	11.39	Put	Bond Future	4,224.1200	4.2241	4,308.5900	4.3086	2.000	0	0	0
2021/02/08	R214	03/02/2022			Bond Future	11.1828	66.2730	11.2269	66.0313	0.394	0.0000	0.0000	0
2021/02/08	R214	03/02/2022	11.40	Call	Bond Future	5,376.2300	5.3762	5,218.6300	5.2186	(2.931)	0	0	0
2021/02/08	R214	03/02/2022	11.41	Put	Bond Future	4,176.2600	4.1763	4,259.8900	4.2599	2.003	0	0	0
2021/02/08	R214	03/02/2022	11.39	Call	Bond Future	5,346.8500	5.3468	5,189.6600	5.1897	(2.940)	0	0	0
2021/02/08	R248	04/02/2021			Bond Future	10.4950	88.3230	10.4950	88.3230	0.000	0.0000	0.0000	0
2021/02/08	R248	06/05/2021	12.36	Put	Bond Future	312.9000	0.3129	308.8600	0.3089	(1.291)	0	0	0
2021/02/08	R248	06/05/2021	12.36	Call	Bond Future	11,236.8000	11.2368	11,016.3900	11.0164	(1.962)	0	0	0
2021/02/08	R248	06/05/2021			Bond Future	10.7006	84.5708	10.7297	84.3544	0.272	0.0000	0.0000	127,320
2021/02/08	R248	06/05/2021	12.34	Put	Bond Future	323.9400	0.3239	319.9300	0.3199	(1.238)	0	0	0
2021/02/08	R248	06/05/2021	12.34	Call	Bond Future	11,131.7500	11.1317	10,911.3700	10.9114	(1.980)	0	0	0
2021/02/08	R248	06/05/2021	12.35	Put	Bond Future	318.3800	0.3184	314.3500	0.3143	(1.266)	0	0	0
2021/02/08	R248	06/05/2021	12.35	Call	Bond Future	11,184.2800	11.1843	10,963.8800	10.9639	(1.971)	0	0	0
2021/02/08	R248	05/08/2021	12.51	Put	Bond Future	993.4900	0.9935	1,004.2400	1.0042	1.082	0	0	0
2021/02/08	R248	05/08/2021	12.52	Call	Bond Future	11,497.3500	11.4973	11,288.9300	11.2889	(1.813)	0	0	0
2021/02/08	R248	05/08/2021	12.50	Put	Bond Future	1,004.1900	1.0042	1,015.1000	1.0151	1.086	0	0	0
2021/02/08	R248	05/08/2021			Bond Future	10.8799	85.4866	10.9102	85.2676	0.278	0.0000	0.0000	0
2021/02/08	R248	05/08/2021	12.51	Call	Bond Future	11,451.3100	11.4513	11,243.0500	11.2431	(1.819)	0	0	0
2021/02/08	R248	05/08/2021	12.52	Put	Bond Future	982.8900	0.9829	993.4800	0.9935	1.077	0	0	0
2021/02/08	R248	05/08/2021	12.50	Call	Bond Future	11,405.2800	11.4053	11,197.1800	11.1972	(1.825)	0	0	0
2021/02/08	R248	04/11/2021	12.85	Call	Bond Future	12,266.4400	12.2664	12,063.5400	12.0635	(1.654)	0	0	0
2021/02/08	R248	04/11/2021	12.85	Put	Bond Future	1,236.6600	1.2367	1,255.1900	1.2552	1.498	0	0	0
2021/02/08	R248	04/11/2021			Bond Future	11.0629	81.9880	11.0944	81.7666	0.285	0.0000	0.0000	0
2021/02/08	R248	04/11/2021	12.84	Call	Bond Future	12,223.6300	12.2236	12,020.9100	12.0209	(1.658)	0	0	0
2021/02/08	R248	04/11/2021	12.84	Put	Bond Future	1,247.8800	1.2479	1,266.5900	1.2666	1.499	0	0	0
2021/02/08	R248	04/11/2021	12.83	Call	Bond Future	12,180.8300	12.1808	11,978.2900	11.9783	(1.663)	0	0	0
2021/02/08	R248	04/11/2021	12.83	Put	Bond Future	1,259.1900	1.2592	1,278.0800	1.2781	1.500	0	0	0
2021/02/08	R248	03/02/2022	11.48	Call	Bond Future	6,299.1800	6.2992	6,148.1400	6.1481	(2.398)	0	0	0
2021/02/08	R248	03/02/2022	11.49	Put	Bond Future	4,776.7300	4.7767	4,849.2900	4.8493	1.519	0	0	0
2021/02/08	R248	03/02/2022	11.47	Call	Bond Future	6,263.0200	6.2630	6,112.3900	6.1124	(2.405)	0	0	0
2021/02/08	R248	03/02/2022			Bond Future	11.2575	82.8895	11.2904	82.6655	0.292	0.0000	0.0000	0
2021/02/08	R248	03/02/2022	11.48	Put	Bond Future	4,806.1000	4.8061	4,879.0800	4.8791	1.518	0	0	0
2021/02/08	R248	03/02/2022	11.49	Call	Bond Future	6,335.7300	6.3357	6,184.2700	6.1843	(2.391)	0	0	0
2021/02/08	R248	03/02/2022	11.47	Put	Bond Future	4,835.9700	4.8360	4,909.3600	4.9094	1.518	0	0	0
Total													1192801