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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/02/2021 TO 10/02/2021

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
2021/02/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	2025	06/05/2021		Bond Future	151.2179	151.2179	151.1954	151.1954	(0.015)	0.0000	0.0000	7,790
2021/02/10	2025	05/08/2021		Bond Future	151.3583	151.3583	151.3339	151.3339	(0.016)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/10	2025	04/11/2021			Bond Future	153.0107	153.0107	152.9855	152.9855	(0.016)	0.0000	0.0000	0
2021/02/10	2025	03/02/2022			Bond Future	153.1702	153.1702	153.1444	153.1444	(0.017)	0.0000	0.0000	0
2021/02/10	2029	06/05/2021			Bond Future	107.0728	107.0728	107.0686	107.0686	(0.004)	0.0000	0.0000	2,382
2021/02/10	2029	05/08/2021			Bond Future	108.2553	108.2553	108.2497	108.2497	(0.005)	0.0000	0.0000	0
2021/02/10	2029	04/11/2021			Bond Future	108.2878	108.2878	108.2818	108.2818	(0.006)	0.0000	0.0000	0
2021/02/10	2029	03/02/2022			Bond Future	109.5022	109.5022	109.4959	109.4959	(0.006)	0.0000	0.0000	0
2021/02/10	2030	06/05/2021	11.70	Call	Bond Future	15,506.4600	15.5065	15,664.2000	15.6642	1.017	0	0	0
2021/02/10	2030	06/05/2021	11.70	Put	Bond Future	2.5800	0.0026	2.1000	0.0021	(18.605)	0	0	0
2021/02/10	2030	06/05/2021	11.69	Call	Bond Future	15,460.0700	15.4601	15,617.7900	15.6178	1.020	0	0	0
2021/02/10	2030	06/05/2021	11.69	Put	Bond Future	2.6700	0.0027	2.1700	0.0022	(18.727)	0	0	0
2021/02/10	2030	06/05/2021	9.00	Call	Bond Future	3,025.8700	3.0259	3,056.7400	3.0567	1.020	0	0	0
2021/02/10	2030	06/05/2021	9.00	Put	Bond Future	1,468.2000	1.4682	1,340.8500	1.3409	(8.674)	0	0	5,000
2021/02/10	2030	06/05/2021	9.25	Call	Bond Future	4,002.1200	4.0021	4,047.0500	4.0470	1.123	0	0	0
2021/02/10	2030	06/05/2021	9.25	Put	Bond Future	1,026.6200	1.0266	913.3300	0.9133	(11.035)	0	0	2,500
2021/02/10	2030	06/05/2021	9.35	Call	Bond Future	4,420.8800	4.4209	4,473.7800	4.4738	1.197	0	0	0
2021/02/10	2030	06/05/2021	9.27	Put	Bond Future	997.1100	0.9971	885.3500	0.8853	(11.208)	0	0	0
2021/02/10	2030	06/05/2021	9.27	Call	Bond Future	4,084.8400	4.0848	4,131.3000	4.1313	1.137	0	0	300
2021/02/10	2030	06/05/2021	10.95	Call	Bond Future	11,943.4100	11.9434	12,097.9600	12.0980	1.294	0	0	0
2021/02/10	2030	06/05/2021	10.95	Put	Bond Future	25.9800	0.0260	22.3100	0.0223	(14.126)	0	0	300
2021/02/10	2030	06/05/2021	9.92	Call	Bond Future	6,957.5700	6.9576	7,088.3000	7.0883	1.879	0	0	0
2021/02/10	2030	06/05/2021	7.97	Call	Bond Future	534.2200	0.5342	525.3100	0.5253	(1.668)	0	0	700
2021/02/10	2030	06/05/2021	10.04	Call	Bond Future	7,523.6900	7.5237	7,659.1700	7.6592	1.801	0	0	0
2021/02/10	2030	06/05/2021	10.04	Put	Bond Future	245.7300	0.2457	222.9900	0.2230	(9.254)	0	0	0
2021/02/10	2030	06/05/2021	9.15	Put	Bond Future	1,187.1800	1.1872	1,067.9500	1.0680	(10.043)	0	0	0
2021/02/10	2030	06/05/2021	9.15	Call	Bond Future	3,598.8800	3.5989	3,637.8700	3.6379	1.083	0	0	0
2021/02/10	2030	06/05/2021			Bond Future	8.7309	97.7897	8.7039	97.9479	(0.309)	0.0000	0.0000	112,124
2021/02/10	2030	06/05/2021	11.71	Call	Bond Future	15,552.8200	15.5528	15,710.5700	15.7106	1.014	0	0	0
2021/02/10	2030	06/05/2021	11.71	Put	Bond Future	2.5000	0.0025	2.0300	0.0020	(18.800)	0	0	0
2021/02/10	2030	06/05/2021	8.36	Put	Bond Future	3,380.3600	3.3804	3,225.1000	3.2251	(4.593)	0	0	0
2021/02/10	2030	06/05/2021	8.36	Call	Bond Future	1,178.9200	1.1789	1,181.8800	1.1819	0.251	0	0	0
2021/02/10	2030	06/05/2021	8.86	Put	Bond Future	1,785.0700	1.7851	1,654.0800	1.6541	(7.338)	0	0	0
2021/02/10	2030	06/05/2021	8.86	Call	Bond Future	2,536.5300	2.5365	2,563.7600	2.5638	1.074	0	0	0
2021/02/10	2030	06/05/2021	9.35	Put	Bond Future	885.9900	0.8860	780.6700	0.7807	(11.887)	0	0	2,500
2021/02/10	2030	06/05/2021	8.77	Put	Bond Future	2,015.5400	2.0155	1,883.0500	1.8831	(6.573)	0	0	0
2021/02/10	2030	06/05/2021	8.77	Call	Bond Future	2,244.0200	2.2440	2,269.7500	2.2697	1.147	0	0	300
2021/02/10	2030	06/05/2021	9.92	Put	Bond Future	316.2100	0.3162	288.7200	0.2887	(8.694)	0	0	700
2021/02/10	2030	06/05/2021	9.22	Call	Bond Future	3,879.5700	3.8796	3,922.6700	3.9227	1.111	0	0	0
2021/02/10	2030	06/05/2021	9.22	Put	Bond Future	1,072.7500	1.0728	957.6300	0.9576	(10.731)	0	0	700
2021/02/10	2030	06/05/2021	7.97	Put	Bond Future	5,121.1900	5.1212	4,954.0600	4.9541	(3.263)	0	0	0
2021/02/10	2030	06/05/2021	10.74	Call	Bond Future	10,921.6000	10.9216	11,073.8900	11.0739	1.394	0	0	0
2021/02/10	2030	06/05/2021	10.74	Put	Bond Future	46.0200	0.0460	40.0900	0.0401	(12.886)	0	0	0
2021/02/10	2030	05/08/2021	10.30	Put	Bond Future	671.2600	0.6713	644.7300	0.6447	(3.952)	0	0	200
2021/02/10	2030	05/08/2021	8.78	Put	Bond Future	3,348.1800	3.3482	3,224.9500	3.2250	(3.681)	0	0	0
2021/02/10	2030	05/08/2021	8.78	Call	Bond Future	2,547.3700	2.5474	2,582.9300	2.5829	1.396	0	0	200
2021/02/10	2030	05/08/2021	7.70	Put	Bond Future	7,819.1900	7.8192	7,688.7600	7.6888	(1.668)	0	0	0
2021/02/10	2030	05/08/2021	9.45	Call	Bond Future	4,713.4700	4.7135	4,754.8300	4.7548	0.877	0	0	600

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2021/02/10	2030	05/08/2021	12.10	Call	Bond Future	16,000.2500	16.0003	16,156.8300	16.1568	0.979	0	0	0
2021/02/10	2030	05/08/2021	12.10	Put	Bond Future	35.1400	0.0351	32.9300	0.0329	(6.289)	0	0	600
2021/02/10	2030	05/08/2021	10.42	Call	Bond Future	8,577.4900	8.5775	8,712.9400	8.7129	1.579	0	0	0
2021/02/10	2030	05/08/2021	10.42	Put	Bond Future	570.3200	0.5703	546.9800	0.5470	(4.092)	0	0	0
2021/02/10	2030	05/08/2021	10.41	Call	Bond Future	8,534.9400	8.5349	8,670.1400	8.6701	1.584	0	0	0
2021/02/10	2030	05/08/2021	10.41	Put	Bond Future	578.2200	0.5782	554.6300	0.5546	(4.080)	0	0	0
2021/02/10	2030	05/08/2021			Bond Future	8.9209	94.8403	8.8928	94.9991	(0.315)	0.0000	0.0000	0
2021/02/10	2030	05/08/2021	10.30	Call	Bond Future	8,070.5400	8.0705	8,202.8000	8.2028	1.639	0	0	0
2021/02/10	2030	05/08/2021	7.70	Call	Bond Future	582.9100	0.5829	611.2700	0.6113	4.865	0	0	200
2021/02/10	2030	05/08/2021	8.95	Put	Bond Future	2,860.9600	2.8610	2,744.2300	2.7442	(4.080)	0	0	0
2021/02/10	2030	05/08/2021	8.95	Call	Bond Future	3,025.2700	3.0253	3,067.3300	3.0673	1.390	0	0	600
2021/02/10	2030	05/08/2021	9.45	Put	Bond Future	1,782.3300	1.7823	1,664.9000	1.6649	(6.589)	0	0	0
2021/02/10	2030	05/08/2021	10.43	Call	Bond Future	8,620.0900	8.6201	8,755.8000	8.7558	1.574	0	0	0
2021/02/10	2030	05/08/2021	10.43	Put	Bond Future	562.5100	0.5625	539.4300	0.5394	(4.103)	0	0	0
2021/02/10	2030	04/11/2021	8.27	Put	Bond Future	6,186.8800	6.1869	6,092.7000	6.0927	(1.522)	0	0	0
2021/02/10	2030	04/11/2021	8.27	Call	Bond Future	1,453.6100	1.4536	1,519.5700	1.5196	4.538	0	0	300
2021/02/10	2030	04/11/2021	8.77	Put	Bond Future	4,374.4800	4.3745	4,300.1200	4.3001	(1.700)	0	0	0
2021/02/10	2030	04/11/2021	11.44	Put	Bond Future	338.8300	0.3388	332.2200	0.3322	(1.951)	0	0	300
2021/02/10	2030	04/11/2021	10.60	Call	Bond Future	8,637.0900	8.6371	8,779.6000	8.7796	1.650	0	0	0
2021/02/10	2030	04/11/2021	10.60	Put	Bond Future	913.0600	0.9131	895.4300	0.8954	(1.931)	0	0	0
2021/02/10	2030	04/11/2021	10.59	Put	Bond Future	923.0200	0.9230	905.2200	0.9052	(1.928)	0	0	0
2021/02/10	2030	04/11/2021			Bond Future	9.1083	95.8539	9.0791	96.0140	(0.321)	0.0000	0.0000	0
2021/02/10	2030	04/11/2021	8.77	Call	Bond Future	2,500.0500	2.5000	2,585.8300	2.5858	3.431	0	0	300
2021/02/10	2030	04/11/2021	11.44	Call	Bond Future	12,051.9400	12.0519	12,205.4700	12.2055	1.274	0	0	0
2021/02/10	2030	04/11/2021	10.61	Call	Bond Future	8,676.1700	8.6762	8,818.8700	8.8189	1.645	0	0	0
2021/02/10	2030	04/11/2021	10.61	Put	Bond Future	903.1800	0.9032	885.7400	0.8857	(1.931)	0	0	0
2021/02/10	2030	04/11/2021	10.59	Call	Bond Future	8,598.0600	8.5981	8,740.4000	8.7404	1.655	0	0	0
2021/02/10	2030	03/02/2022	9.45	Call	Bond Future	4,211.3100	4.2113	4,266.4300	4.2664	1.309	0	0	0
2021/02/10	2030	03/02/2022	9.45	Put	Bond Future	3,482.7400	3.4827	3,376.2400	3.3762	(3.058)	0	0	0
2021/02/10	2030	03/02/2022			Bond Future	9.3114	92.9030	9.2808	93.0646	(0.328)	0.0000	0.0000	0
2021/02/10	2030	03/02/2022	9.43	Call	Bond Future	4,154.2000	4.1542	4,208.5700	4.2086	1.309	0	0	0
2021/02/10	2030	03/02/2022	9.43	Put	Bond Future	3,530.3000	3.5303	3,423.0500	3.4231	(3.038)	0	0	0
2021/02/10	2030	03/02/2022	9.44	Call	Bond Future	4,182.8900	4.1829	4,237.6400	4.2376	1.309	0	0	0
2021/02/10	2030	03/02/2022	9.44	Put	Bond Future	3,506.6400	3.5066	3,399.7700	3.3998	(3.048)	0	0	0
2021/02/10	2032	06/05/2021	12.12	Call	Bond Future	13,869.0000	13.8690	14,068.5500	14.0686	1.439	0	0	0
2021/02/10	2032	06/05/2021	12.12	Put	Bond Future	25.5300	0.0255	20.9900	0.0210	(17.783)	0	0	0
2021/02/10	2032	06/05/2021	12.57	Call	Bond Future	16,042.3200	16.0423	16,244.8300	16.2448	1.262	0	0	0
2021/02/10	2032	06/05/2021			Bond Future	9.6365	91.6834	9.6038	91.8875	(0.339)	0.0000	0.0000	124,779
2021/02/10	2032	06/05/2021	12.11	Call	Bond Future	13,819.9600	13.8200	14,019.4200	14.0194	1.443	0	0	0
2021/02/10	2032	06/05/2021	12.11	Put	Bond Future	26.1900	0.0262	21.5600	0.0216	(17.679)	0	0	0
2021/02/10	2032	06/05/2021	12.10	Call	Bond Future	13,770.8800	13.7709	13,970.2300	13.9702	1.448	0	0	0
2021/02/10	2032	06/05/2021	12.10	Put	Bond Future	26.8700	0.0269	22.1300	0.0221	(17.640)	0	0	0
2021/02/10	2032	06/05/2021	12.57	Put	Bond Future	7.5500	0.0076	5.9700	0.0060	(20.927)	0	0	736
2021/02/10	2032	06/05/2021	10.33	Put	Bond Future	978.2100	0.9782	845.4300	0.8454	(13.574)	0	0	0
2021/02/10	2032	06/05/2021	10.33	Call	Bond Future	5,165.8700	5.1659	5,237.1800	5.2372	1.380	0	0	736
2021/02/10	2032	05/08/2021	11.37	Call	Bond Future	9,416.3400	9.4163	9,579.7500	9.5798	1.735	0	0	0
2021/02/10	2032	05/08/2021	11.37	Put	Bond Future	740.6400	0.7406	698.8800	0.6989	(5.638)	0	0	0

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2021/02/10	2032	05/08/2021			Bond Future	9.8338	92.6738	9.7999	92.8790	(0.344)	0.0000	0.0000	0
2021/02/10	2032	05/08/2021	11.35	Call	Bond Future	9,329.3400	9.3293	9,491.9900	9.4920	1.743	0	0	0
2021/02/10	2032	05/08/2021	11.35	Put	Bond Future	759.0700	0.7591	716.5500	0.7166	(5.602)	0	0	0
2021/02/10	2032	05/08/2021	11.36	Call	Bond Future	9,372.8200	9.3728	9,535.8500	9.5359	1.739	0	0	0
2021/02/10	2032	05/08/2021	11.36	Put	Bond Future	749.8100	0.7498	707.6700	0.7077	(5.620)	0	0	0
2021/02/10	2032	04/11/2021	9.83	Call	Bond Future	3,278.5300	3.2785	3,400.3100	3.4003	3.714	0	0	700
2021/02/10	2032	04/11/2021	11.71	Put	Bond Future	980.4500	0.9805	960.6000	0.9606	(2.025)	0	0	0
2021/02/10	2032	04/11/2021	11.69	Call	Bond Future	10,021.9800	10.0220	10,208.7500	10.2088	1.864	0	0	0
2021/02/10	2032	04/11/2021	11.70	Call	Bond Future	10,062.5900	10.0626	10,249.5600	10.2496	1.858	0	0	0
2021/02/10	2032	04/11/2021			Bond Future	10.0373	89.5195	10.0021	89.7266	(0.351)	0.0000	0.0000	0
2021/02/10	2032	04/11/2021	9.83	Put	Bond Future	4,505.9900	4.5060	4,420.7400	4.4207	(1.892)	0	0	0
2021/02/10	2032	04/11/2021	12.81	Call	Bond Future	14,721.6500	14.7216	14,923.0800	14.9231	1.368	0	0	0
2021/02/10	2032	04/11/2021	12.81	Put	Bond Future	287.7200	0.2877	282.1200	0.2821	(1.946)	0	0	700
2021/02/10	2032	04/11/2021	11.71	Call	Bond Future	10,103.2300	10.1032	10,290.4100	10.2904	1.853	0	0	0
2021/02/10	2032	04/11/2021	11.69	Put	Bond Future	1,000.5400	1.0005	980.2800	0.9803	(2.025)	0	0	0
2021/02/10	2032	04/11/2021	9.33	Put	Bond Future	6,318.2600	6.3183	6,205.6600	6.2057	(1.782)	0	0	0
2021/02/10	2032	04/11/2021	9.33	Call	Bond Future	2,034.7100	2.0347	2,129.1400	2.1291	4.641	0	0	700
2021/02/10	2032	04/11/2021	11.70	Put	Bond Future	990.4600	0.9905	970.4000	0.9704	(2.025)	0	0	0
2021/02/10	2032	03/02/2022	9.81	Call	Bond Future	3,248.8200	3.2488	3,243.5900	3.2436	(0.161)	0	0	0
2021/02/10	2032	03/02/2022	9.81	Put	Bond Future	5,814.0400	5.8140	5,599.7800	5.5998	(3.685)	0	0	198
2021/02/10	2032	03/02/2022	8.91	Put	Bond Future	9,519.7900	9.5198	9,335.1100	9.3351	(1.940)	0	0	0
2021/02/10	2032	03/02/2022	10.42	Call	Bond Future	4,977.5500	4.9775	4,991.9100	4.9919	0.288	0	0	0
2021/02/10	2032	03/02/2022	10.42	Put	Bond Future	4,031.6900	4.0317	3,837.0200	3.8370	(4.828)	0	0	0
2021/02/10	2032	03/02/2022	10.45	Put	Bond Future	3,958.8700	3.9589	3,763.5600	3.7636	(4.933)	0	0	198
2021/02/10	2032	03/02/2022	10.43	Call	Bond Future	5,008.9300	5.0089	5,023.0800	5.0231	0.282	0	0	0
2021/02/10	2032	03/02/2022	10.43	Put	Bond Future	4,007.0500	4.0070	3,812.1700	3.8122	(4.863)	0	0	0
2021/02/10	2032	03/02/2022			Bond Future	10.2524	90.5032	10.2158	90.7123	(0.358)	0.0000	0.0000	0
2021/02/10	2032	03/02/2022	8.91	Call	Bond Future	1,419.1400	1.4191	1,443.4900	1.4435	1.716	0	0	198
2021/02/10	2032	03/02/2022	10.44	Call	Bond Future	5,040.7400	5.0407	5,054.6800	5.0547	0.277	0	0	0
2021/02/10	2032	03/02/2022	10.44	Put	Bond Future	3,982.8900	3.9829	3,787.8000	3.7878	(4.898)	0	0	0
2021/02/10	2032	03/02/2022	10.45	Call	Bond Future	5,072.6400	5.0726	5,086.3600	5.0864	0.270	0	0	0
2021/02/10	2033	06/05/2021			Bond Future	101.3862	101.3862	101.6521	101.6521	0.262	0.0000	0.0000	9,583
2021/02/10	2033	05/08/2021			Bond Future	102.5057	102.5057	102.7734	102.7734	0.261	0.0000	0.0000	0
2021/02/10	2033	04/11/2021			Bond Future	102.4013	102.4013	102.6715	102.6715	0.264	0.0000	0.0000	0
2021/02/10	2033	03/02/2022			Bond Future	103.5496	103.5496	103.8226	103.8226	0.264	0.0000	0.0000	0
2021/02/10	2037	06/05/2021	12.43	Call	Bond Future	11,133.7700	11.1338	11,349.2600	11.3493	1.935	0	0	0
2021/02/10	2037	06/05/2021	12.44	Put	Bond Future	201.4300	0.2014	165.1200	0.1651	(18.026)	0	0	0
2021/02/10	2037	06/05/2021	12.42	Call	Bond Future	11,083.7900	11.0838	11,298.7500	11.2988	1.939	0	0	0
2021/02/10	2037	06/05/2021			Bond Future	10.6059	86.3751	10.5681	86.6274	(0.357)	0.0000	0.0000	130,087
2021/02/10	2037	06/05/2021	12.43	Put	Bond Future	205.2200	0.2052	168.3900	0.1684	(17.947)	0	0	0
2021/02/10	2037	06/05/2021	12.44	Call	Bond Future	11,183.7600	11.1838	11,399.7700	11.3998	1.931	0	0	0
2021/02/10	2037	06/05/2021	12.42	Put	Bond Future	209.0700	0.2091	171.7100	0.1717	(17.870)	0	0	0
2021/02/10	2037	05/08/2021	12.27	Call	Bond Future	9,754.9300	9.7549	9,914.3000	9.9143	1.634	0	0	0
2021/02/10	2037	05/08/2021	12.27	Put	Bond Future	1,093.3100	1.0933	998.6500	0.9986	(8.658)	0	0	0
2021/02/10	2037	05/08/2021	12.28	Call	Bond Future	9,797.8800	9.7979	9,957.9100	9.9579	1.633	0	0	0
2021/02/10	2037	05/08/2021	12.26	Put	Bond Future	1,105.0300	1.1050	1,009.7300	1.0097	(8.624)	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
2021/02/10	2037	05/08/2021			Bond Future	10.8129	83.0521	10.7737	83.3062	(0.363)	0.0000	0.0000	0
2021/02/10	2037	05/08/2021	12.28	Put	Bond Future	1,081.6800	1.0817	987.6800	0.9877	(8.690)	0	0	0
2021/02/10	2037	05/08/2021	12.26	Call	Bond Future	9,712.0000	9.7120	9,870.7300	9.8707	1.634	0	0	0
2021/02/10	2037	04/11/2021	12.82	Put	Bond Future	1,151.1100	1.1511	1,101.8600	1.1019	(4.278)	0	0	0
2021/02/10	2037	04/11/2021	12.83	Call	Bond Future	11,447.9100	11.4479	11,655.4700	11.6555	1.813	0	0	0
2021/02/10	2037	04/11/2021			Bond Future	11.0141	83.9399	10.9734	84.1964	(0.370)	0.0000	0.0000	0
2021/02/10	2037	04/11/2021	12.82	Call	Bond Future	11,407.1700	11.4072	11,614.3900	11.6144	1.817	0	0	0
2021/02/10	2037	04/11/2021	12.83	Put	Bond Future	1,140.6600	1.1407	1,091.7500	1.0917	(4.288)	0	0	0
2021/02/10	2037	04/11/2021	12.81	Call	Bond Future	11,366.4600	11.3665	11,573.3400	11.5733	1.820	0	0	0
2021/02/10	2037	04/11/2021	12.81	Put	Bond Future	1,161.6400	1.1616	1,112.0500	1.1120	(4.269)	0	0	0
2021/02/10	2037	03/02/2022	11.46	Call	Bond Future	5,820.3700	5.8204	5,906.3600	5.9064	1.477	0	0	0
2021/02/10	2037	03/02/2022	11.47	Put	Bond Future	4,406.4900	4.4065	4,234.2400	4.2342	(3.909)	0	0	0
2021/02/10	2037	03/02/2022	11.45	Call	Bond Future	5,787.2000	5.7872	5,872.6500	5.8726	1.477	0	0	0
2021/02/10	2037	03/02/2022			Bond Future	11.2296	80.6080	11.1872	80.8671	(0.377)	0.0000	0.0000	0
2021/02/10	2037	03/02/2022	11.46	Put	Bond Future	4,432.9500	4.4330	4,259.8600	4.2599	(3.905)	0	0	0
2021/02/10	2037	03/02/2022	11.47	Call	Bond Future	5,853.3000	5.8533	5,940.1300	5.9401	1.483	0	0	0
2021/02/10	2037	03/02/2022	11.45	Put	Bond Future	4,459.2400	4.4592	4,285.6100	4.2856	(3.894)	0	0	0
2021/02/10	2038	06/05/2021			Bond Future	116.0290	116.0290	116.4979	116.4979	0.404	0.0000	0.0000	7,799
2021/02/10	2038	05/08/2021			Bond Future	115.5896	115.5896	116.0624	116.0624	0.409	0.0000	0.0000	0
2021/02/10	2038	04/11/2021			Bond Future	116.8517	116.8517	117.3293	117.3293	0.409	0.0000	0.0000	0
2021/02/10	2038	03/02/2022			Bond Future	116.4113	116.4113	116.8939	116.8939	0.415	0.0000	0.0000	0
2021/02/10	2040	06/05/2021	12.44	Call	Bond Future	10,974.9700	10.9750	11,124.1200	11.1241	1.359	0	0	0
2021/02/10	2040	06/05/2021	12.44	Put	Bond Future	281.0000	0.2810	235.8300	0.2358	(16.075)	0	0	0
2021/02/10	2040	06/05/2021	10.83	Put	Bond Future	2,683.6000	2.6836	2,504.4000	2.5044	(6.678)	0	0	0
2021/02/10	2040	06/05/2021	10.83	Call	Bond Future	3,159.4200	3.1594	3,174.5400	3.1745	0.479	0	0	300
2021/02/10	2040	06/05/2021	11.58	Put	Bond Future	1,082.0200	1.0820	970.6100	0.9706	(10.296)	0	0	0
2021/02/10	2040	06/05/2021	11.58	Call	Bond Future	6,580.1200	6.5801	6,663.0300	6.6630	1.260	0	0	300
2021/02/10	2040	06/05/2021			Bond Future	10.7626	88.3804	10.7352	88.5747	(0.254)	0.0000	0.0000	79,084
2021/02/10	2040	06/05/2021	12.43	Call	Bond Future	10,922.8100	10.9228	11,071.3700	11.0714	1.360	0	0	0
2021/02/10	2040	06/05/2021	12.43	Put	Bond Future	286.0800	0.2861	240.3200	0.2403	(15.996)	0	0	0
2021/02/10	2040	06/05/2021	12.42	Call	Bond Future	10,870.6700	10.8707	11,018.6300	11.0186	1.361	0	0	0
2021/02/10	2040	06/05/2021	12.42	Put	Bond Future	291.2400	0.2912	244.8800	0.2449	(15.918)	0	0	0
2021/02/10	2040	06/05/2021	13.38	Call	Bond Future	15,813.1100	15.8131	15,996.8500	15.9968	1.162	0	0	0
2021/02/10	2040	06/05/2021	13.38	Put	Bond Future	43.8200	0.0438	33.2400	0.0332	(24.144)	0	0	300
2021/02/10	2040	05/08/2021	11.05	Put	Bond Future	3,890.0400	3.8900	3,636.1400	3.6361	(6.527)	0	0	0
2021/02/10	2040	05/08/2021	11.05	Call	Bond Future	4,463.8800	4.4639	4,405.3100	4.4053	(1.312)	0	0	900
2021/02/10	2040	05/08/2021	12.48	Call	Bond Future	10,553.0500	10.5531	10,655.7100	10.6557	0.973	0	0	0
2021/02/10	2040	05/08/2021	12.49	Put	Bond Future	1,069.9300	1.0699	977.8800	0.9779	(8.603)	0	0	0
2021/02/10	2040	05/08/2021	12.47	Call	Bond Future	10,507.9000	10.5079	10,609.9400	10.6099	0.971	0	0	0
2021/02/10	2040	05/08/2021			Bond Future	10.9661	84.8288	10.9378	85.0241	(0.258)	0.0000	0.0000	0
2021/02/10	2040	05/08/2021	11.55	Put	Bond Future	2,633.5100	2.6335	2,380.3900	2.3804	(9.612)	0	0	0
2021/02/10	2040	05/08/2021	11.55	Call	Bond Future	6,503.3700	6.5034	6,445.5800	6.4456	(0.889)	0	0	900
2021/02/10	2040	05/08/2021	14.80	Call	Bond Future	21,010.4200	21.0104	21,195.2300	21.1952	0.880	0	0	0
2021/02/10	2040	05/08/2021	14.80	Put	Bond Future	57.0600	0.0571	46.5400	0.0465	(18.437)	0	0	900
2021/02/10	2040	05/08/2021	12.48	Put	Bond Future	1,081.5000	1.0815	988.8300	0.9888	(8.569)	0	0	0
2021/02/10	2040	05/08/2021	12.49	Call	Bond Future	10,598.2400	10.5982	10,701.5200	10.7015	0.975	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
2021/02/10	2040	05/08/2021	12.47	Put	Bond Future	1,093.1800	1.0932	999.8900	0.9999	(8.534)	0	0	0
2021/02/10	2040	04/11/2021	12.90	Call	Bond Future	11,703.0300	11.7030	11,871.6700	11.8717	1.441	0	0	0
2021/02/10	2040	04/11/2021	12.90	Put	Bond Future	1,267.4800	1.2675	1,238.9600	1.2390	(2.250)	0	0	0
2021/02/10	2040	04/11/2021	12.89	Call	Bond Future	11,660.6400	11.6606	11,829.0700	11.8291	1.444	0	0	0
2021/02/10	2040	04/11/2021	12.89	Put	Bond Future	1,279.0000	1.2790	1,250.2700	1.2503	(2.246)	0	0	0
2021/02/10	2040	04/11/2021			Bond Future	11.1636	85.7356	11.1341	85.9327	(0.264)	0.0000	0.0000	0
2021/02/10	2040	04/11/2021	12.91	Call	Bond Future	11,745.4300	11.7454	11,914.3000	11.9143	1.438	0	0	0
2021/02/10	2040	04/11/2021	12.91	Put	Bond Future	1,256.0400	1.2560	1,227.7500	1.2278	(2.252)	0	0	0
2021/02/10	2040	03/02/2022	11.58	Put	Bond Future	4,764.7300	4.7647	4,637.4100	4.6374	(2.672)	0	0	0
2021/02/10	2040	03/02/2022	11.59	Call	Bond Future	6,115.6700	6.1157	6,187.8000	6.1878	1.179	0	0	0
2021/02/10	2040	03/02/2022	11.57	Put	Bond Future	4,792.5600	4.7926	4,664.8300	4.6648	(2.665)	0	0	0
2021/02/10	2040	03/02/2022			Bond Future	11.3748	82.1732	11.3441	82.3723	(0.269)	0.0000	0.0000	0
2021/02/10	2040	03/02/2022	11.58	Call	Bond Future	6,079.8200	6.0798	6,151.5500	6.1515	1.180	0	0	0
2021/02/10	2040	03/02/2022	11.59	Put	Bond Future	4,737.3700	4.7374	4,610.4500	4.6105	(2.679)	0	0	0
2021/02/10	2040	03/02/2022	11.57	Call	Bond Future	6,044.3600	6.0444	6,115.6800	6.1157	1.180	0	0	0
2021/02/10	2044	06/05/2021	12.44	Call	Bond Future	10,558.5000	10.5585	10,702.2900	10.7023	1.362	0	0	0
2021/02/10	2044	06/05/2021	12.44	Put	Bond Future	335.7500	0.3358	285.2600	0.2853	(15.038)	0	0	0
2021/02/10	2044	06/05/2021	12.43	Call	Bond Future	10,507.2800	10.5073	10,650.4500	10.6505	1.363	0	0	0
2021/02/10	2044	06/05/2021	12.43	Put	Bond Future	341.5800	0.3416	290.4700	0.2905	(14.963)	0	0	0
2021/02/10	2044	06/05/2021	11.40	Call	Bond Future	5,369.0600	5.3691	5,428.4700	5.4285	1.107	0	0	0
2021/02/10	2044	06/05/2021	11.40	Put	Bond Future	1,526.5400	1.5265	1,391.6700	1.3917	(8.835)	0	0	3,100
2021/02/10	2044	06/05/2021	11.79	Call	Bond Future	7,296.9700	7.2970	7,390.5300	7.3905	1.282	0	0	0
2021/02/10	2044	06/05/2021	11.79	Put	Bond Future	952.1000	0.9521	851.3800	0.8514	(10.579)	0	0	3,100
2021/02/10	2044	06/05/2021	11.10	Call	Bond Future	3,997.8700	3.9979	4,029.8400	4.0298	0.800	0	0	0
2021/02/10	2044	06/05/2021	12.50	Call	Bond Future	10,865.9900	10.8660	11,013.4100	11.0134	1.357	0	0	0
2021/02/10	2044	06/05/2021	12.50	Put	Bond Future	302.5700	0.3026	255.7100	0.2557	(15.487)	0	0	3,100
2021/02/10	2044	06/05/2021			Bond Future	10.8405	84.8555	10.8134	85.0498	(0.250)	0.0000	0.0000	60,886
2021/02/10	2044	06/05/2021	12.45	Call	Bond Future	10,609.7300	10.6097	10,754.1400	10.7541	1.361	0	0	0
2021/02/10	2044	06/05/2021	12.45	Put	Bond Future	330.0100	0.3300	280.1400	0.2801	(15.112)	0	0	0
2021/02/10	2044	06/05/2021	10.70	Put	Bond Future	3,475.8100	3.4758	3,280.2100	3.2802	(5.627)	0	0	0
2021/02/10	2044	06/05/2021	10.70	Call	Bond Future	2,460.7800	2.4608	2,459.4600	2.4595	(0.054)	0	0	3,100
2021/02/10	2044	06/05/2021	11.10	Put	Bond Future	2,177.1800	2.1772	2,014.8700	2.0149	(7.455)	0	0	3,100
2021/02/10	2044	06/05/2021	11.90	Call	Bond Future	7,833.1000	7.8331	7,936.3700	7.9364	1.318	0	0	0
2021/02/10	2044	06/05/2021	11.90	Put	Bond Future	807.0100	0.8070	716.0000	0.7160	(11.277)	0	0	0
2021/02/10	2044	06/05/2021	11.35	Put	Bond Future	1,619.2500	1.6193	1,480.1700	1.4802	(8.589)	0	0	0
2021/02/10	2044	06/05/2021	11.35	Call	Bond Future	5,130.8100	5.1308	5,186.0100	5.1860	1.076	0	0	3,100
2021/02/10	2044	05/08/2021	12.60	Put	Bond Future	1,053.1100	1.0531	960.6500	0.9606	(8.780)	0	0	0
2021/02/10	2044	05/08/2021	12.61	Call	Bond Future	10,828.2300	10.8282	10,931.8300	10.9318	0.957	0	0	0
2021/02/10	2044	05/08/2021	12.61	Put	Bond Future	1,041.9800	1.0420	950.1400	0.9501	(8.814)	0	0	0
2021/02/10	2044	05/08/2021			Bond Future	11.0365	81.3910	11.0084	81.5865	(0.255)	0.0000	0.0000	0
2021/02/10	2044	05/08/2021	12.60	Call	Bond Future	10,783.6700	10.7837	10,886.6500	10.8866	0.955	0	0	0
2021/02/10	2044	05/08/2021	12.59	Call	Bond Future	10,739.1200	10.7391	10,841.5000	10.8415	0.953	0	0	0
2021/02/10	2044	05/08/2021	12.59	Put	Bond Future	1,064.3300	1.0643	971.2700	0.9713	(8.744)	0	0	0
2021/02/10	2044	04/11/2021	12.91	Call	Bond Future	11,477.5800	11.4776	11,646.2100	11.6462	1.469	0	0	0
2021/02/10	2044	04/11/2021	12.91	Put	Bond Future	1,359.0500	1.3591	1,330.4600	1.3305	(2.104)	0	0	0
2021/02/10	2044	04/11/2021			Bond Future	11.2262	82.2611	11.1970	82.4583	(0.260)	0.0000	0.0000	0
2021/02/10	2044	04/11/2021	12.90	Call	Bond Future	11,436.1300	11.4361	11,604.5400	11.6045	1.473	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
2021/02/10	2044	04/11/2021	12.90	Put	Bond Future	1,371.0800	1.3711	1,342.2700	1.3423	(2.101)	0	0	0
2021/02/10	2044	04/11/2021	12.89	Call	Bond Future	11,394.7000	11.3947	11,562.8900	11.5629	1.476	0	0	0
2021/02/10	2044	04/11/2021	12.89	Put	Bond Future	1,383.2000	1.3832	1,354.1700	1.3542	(2.099)	0	0	0
2021/02/10	2044	03/02/2022	11.59	Call	Bond Future	5,994.2600	5.9943	5,987.6400	5.9876	(0.110)	0	0	0
2021/02/10	2044	03/02/2022	11.59	Put	Bond Future	4,952.8400	4.9528	4,747.0900	4.7471	(4.154)	0	0	0
2021/02/10	2044	03/02/2022	11.60	Call	Bond Future	6,029.6700	6.0297	6,022.5900	6.0226	(0.117)	0	0	0
2021/02/10	2044	03/02/2022	11.60	Put	Bond Future	4,924.3500	4.9244	4,718.1400	4.7181	(4.188)	0	0	0
2021/02/10	2044	03/02/2022			Bond Future	11.4290	78.7857	11.3986	78.9848	(0.266)	0.0000	0.0000	0
2021/02/10	2044	03/02/2022	11.61	Call	Bond Future	6,065.1400	6.0651	6,057.6100	6.0576	(0.124)	0	0	0
2021/02/10	2044	03/02/2022	11.61	Put	Bond Future	4,896.0100	4.8960	4,689.3500	4.6894	(4.221)	0	0	0
2021/02/10	2046	06/05/2021			Bond Future	103.8211	103.8211	103.8232	103.8232	0.002	0.0000	0.0000	14,893
2021/02/10	2046	05/08/2021			Bond Future	104.9677	104.9677	104.9686	104.9686	0.001	0.0000	0.0000	0
2021/02/10	2046	04/11/2021			Bond Future	104.3078	104.3078	104.3083	104.3083	0.000	0.0000	0.0000	0
2021/02/10	2046	03/02/2022			Bond Future	105.4778	105.4778	105.4780	105.4780	0.000	0.0000	0.0000	0
2021/02/10	2050	06/05/2021			Bond Future	107.6016	107.6016	107.4016	107.4016	(0.186)	0.0000	0.0000	10,968
2021/02/10	2050	05/08/2021			Bond Future	106.8637	106.8637	106.6602	106.6602	(0.190)	0.0000	0.0000	0
2021/02/10	2050	04/11/2021			Bond Future	108.0302	108.0302	107.8243	107.8243	(0.191)	0.0000	0.0000	0
2021/02/10	2050	03/02/2022			Bond Future	107.2958	107.2958	107.0872	107.0872	(0.194)	0.0000	0.0000	0
2021/02/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	AL37	06/05/2021			Index Future	799.8280	799.8280	800.2800	800.2800	0.057	0.0000	0.0000	0
2021/02/10	AL37	05/08/2021			Index Future	808.3660	808.3660	808.8190	808.8190	0.056	0.0000	0.0000	0
2021/02/10	AL37	04/11/2021			Index Future	817.0870	817.0870	817.5440	817.5440	0.056	0.0000	0.0000	0
2021/02/10	AL37	03/02/2022			Index Future	826.0560	826.0560	826.5180	826.5180	0.056	0.0000	0.0000	0
2021/02/10	AL7T	06/05/2021			Index Future	895.0130	895.0130	896.3320	896.3320	0.147	0.0000	0.0000	0
2021/02/10	AL7T	05/08/2021			Index Future	904.5670	904.5670	905.8960	905.8960	0.147	0.0000	0.0000	0
2021/02/10	AL7T	04/11/2021			Index Future	914.3260	914.3260	915.6680	915.6680	0.147	0.0000	0.0000	0
2021/02/10	AL7T	03/02/2022			Index Future	924.3620	924.3620	925.7190	925.7190	0.147	0.0000	0.0000	0
2021/02/10	ALBI	06/05/2021			Index Future	782.9220	782.9220	784.1600	784.1600	0.158	0.0000	0.0000	308
2021/02/10	ALBI	05/08/2021			Index Future	791.2790	791.2790	792.5270	792.5270	0.158	0.0000	0.0000	0
2021/02/10	ALBI	04/11/2021			Index Future	799.8160	799.8160	801.0760	801.0760	0.158	0.0000	0.0000	0
2021/02/10	ALBI	03/02/2022			Index Future	808.5950	808.5950	809.8690	809.8690	0.158	0.0000	0.0000	0
2021/02/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C023	28/02/2023			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 Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C333	15/09/2033			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
2021/02/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/10	ES33	06/05/2021			Bond Future	11.3161	76.0816	11.2765	76.2949	(0.350)	0.0000	0.0000	350
2021/02/10	ES33	05/08/2021			Bond Future	11.5632	76.9033	11.5220	77.1179	(0.356)	0.0000	0.0000	0
2021/02/10	ES33	04/11/2021			Bond Future	11.8185	73.9507	11.7757	74.1673	(0.363)	0.0000	0.0000	0
2021/02/10	ES33	03/02/2022			Bond Future	12.0922	74.7633	12.0474	74.9821	(0.370)	0.0000	0.0000	0
2021/02/10	ES42	06/05/2021			Bond Future	11.8597	74.5664	11.8204	74.8026	(0.331)	0.0000	0.0000	4,779
2021/02/10	ES42	05/08/2021			Bond Future	12.0942	75.3724	12.0534	75.6103	(0.338)	0.0000	0.0000	0
2021/02/10	ES42	04/11/2021			Bond Future	12.3379	71.9203	12.2953	72.1605	(0.345)	0.0000	0.0000	0
2021/02/10	ES42	03/02/2022			Bond Future	12.5903	72.7110	12.5458	72.9535	(0.354)	0.0000	0.0000	0
2021/02/10	GOVI	06/05/2021	678.68	Call	GOVI	951,210.0000	95.1210	963,050.0000	96.3050	1.245	0	0	0
2021/02/10	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	06/05/2021	678.67	Call	GOVI	951,310.0000	95.1310	963,150.0000	96.3150	1.245	0	0	0
2021/02/10	GOVI	06/05/2021			GOVI	773.8010	773.8010	774.9850	774.9850	0.153	0.0000	0.0000	971
2021/02/10	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	06/05/2021	678.69	Call	GOVI	951,110.0000	95.1110	962,950.0000	96.2950	1.245	0	0	0
2021/02/10	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	05/08/2021	719.14	Call	GOVI	629,210.0000	62.9210	641,140.0000	64.1140	1.896	0	0	0
2021/02/10	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	05/08/2021	719.13	Call	GOVI	629,310.0000	62.9310	641,240.0000	64.1240	1.896	0	0	0
2021/02/10	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	05/08/2021			GOVI	782.0610	782.0610	783.2540	783.2540	0.153	0.0000	0.0000	0
2021/02/10	GOVI	05/08/2021	719.15	Call	GOVI	629,110.0000	62.9110	641,040.0000	64.1040	1.896	0	0	0
2021/02/10	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	04/11/2021	728.41	Call	GOVI	620,880.0000	62.0880	632,930.0000	63.2930	1.941	0	0	0
2021/02/10	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	04/11/2021	728.40	Call	GOVI	620,980.0000	62.0980	633,030.0000	63.3030	1.940	0	0	0
2021/02/10	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	04/11/2021			GOVI	790.4980	790.4980	791.7030	791.7030	0.152	0.0000	0.0000	0
2021/02/10	GOVI	04/11/2021	728.42	Call	GOVI	620,780.0000	62.0780	632,830.0000	63.2830	1.941	0	0	0
2021/02/10	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	03/02/2022	792.76	Call	GOVI	64,160.0000	6.4160	76,330.0000	7.6330	18.968	0	0	0
2021/02/10	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GOVI	03/02/2022			GOVI	799.1760	799.1760	800.3930	800.3930	0.152	0.0000	0.0000	0
2021/02/10	GOVI	03/02/2022	792.75	Call	GOVI	64,260.0000	6.4260	76,430.0000	7.6430	18.939	0	0	0
2021/02/10	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/10	GOVI	03/02/2022	792.74	Call	GOVI	64,360.0000	6.4360	76,530.0000	7.6530	18.909	0	0	0
2021/02/10	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/10	IGOV	06/05/2021			Index Future	280.1500	280.1500	280.2300	280.2300	0.029	0.0000	0.0000	976
2021/02/10	IGOV	05/08/2021			Index Future	283.2080	283.2080	283.2890	283.2890	0.029	0.0000	0.0000	0
2021/02/10	IGOV	04/11/2021			Index Future	286.3320	286.3320	286.4120	286.4120	0.028	0.0000	0.0000	0
2021/02/10	IGOV	03/02/2022			Index Future	289.5420	289.5420	289.6230	289.6230	0.028	0.0000	0.0000	0
2021/02/10	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/10	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/02/10	IS05	21/09/2021			Interest Rate Swap	89.4000	89.4000	89.4100	89.4100	0.011	0.0000	0.0000	0
2021/02/10	IS05	21/12/2021			Interest Rate Swap	90.6700	90.6700	90.6700	90.6700	0.000	0.0000	0.0000	51
2021/02/10	IS05	15/03/2022			Interest Rate Swap	90.0900	90.0900	90.1100	90.1100	0.022	0.0000	0.0000	0
2021/02/10	IS05	21/06/2022			Interest Rate Swap	90.2000	90.2000	90.2200	90.2200	0.022	0.0000	0.0000	0
2021/02/10	IS05	20/09/2022			Interest Rate Swap	93.3300	93.3300	93.3400	93.3400	0.011	0.0000	0.0000	0
2021/02/10	IS05	20/12/2022			Interest Rate Swap	93.8100	93.8100	93.8200	93.8200	0.011	0.0000	0.0000	0
2021/02/10	IS05	22/03/2023			Interest Rate Swap	86.1800	86.1800	86.1900	86.1900	0.012	0.0000	0.0000	0
2021/02/10	IS05	20/06/2023			Interest Rate Swap	91.7000	91.7000	91.6800	91.6800	(0.022)	0.0000	0.0000	0
2021/02/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/10	IS10	17/12/2025			Interest Rate Swap	78.3800	78.3800	78.3600	78.3600	(0.026)	0.0000	0.0000	0
2021/02/10	IS10	16/03/2026			Interest Rate Swap	74.7800	74.7800	74.7500	74.7500	(0.040)	0.0000	0.0000	0
2021/02/10	IS10	15/06/2026			Interest Rate Swap	73.0600	73.0600	73.0300	73.0300	(0.041)	0.0000	0.0000	0
2021/02/10	IS10	21/09/2026			Interest Rate Swap	74.9700	74.9700	74.9300	74.9300	(0.053)	0.0000	0.0000	0
2021/02/10	IS10	21/12/2026			Interest Rate Swap	78.8900	78.8900	78.8400	78.8400	(0.063)	0.0000	0.0000	0
2021/02/10	IS10	15/03/2027			Interest Rate Swap	77.2900	77.2900	77.2400	77.2400	(0.065)	0.0000	0.0000	0
2021/02/10	IS10	21/06/2027			Interest Rate Swap	79.2700	79.2700	79.2100	79.2100	(0.076)	0.0000	0.0000	0
2021/02/10	IS10	20/09/2027			Interest Rate Swap	85.0200	85.0200	84.9600	84.9600	(0.071)	0.0000	0.0000	0
2021/02/10	IS10	20/12/2027			Interest Rate Swap	85.3500	85.3500	85.2900	85.2900	(0.070)	0.0000	0.0000	0
2021/02/10	IS10	22/03/2028			Interest Rate Swap	78.2600	78.2600	78.1900	78.1900	(0.089)	0.0000	0.0000	0
2021/02/10	IS10	20/06/2028			Interest Rate Swap	86.1100	86.1100	86.0400	86.0400	(0.081)	0.0000	0.0000	0
2021/02/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/10	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/02/10	JBAF	17/03/2021			Jibar Tradeable Future	3.6550	96.3450	3.6650	96.3350	0.274	0.0000	0.0000	0
2021/02/10	JBAF	21/04/2021			Jibar Tradeable Future	3.6400	96.3600	3.6500	96.3500	0.275	0.0000	0.0000	0
2021/02/10	JBAF	19/05/2021			Jibar Tradeable Future	3.6400	96.3600	3.6500	96.3500	0.275	0.0000	0.0000	0
2021/02/10	JBAF	15/06/2021			Jibar Tradeable Future	3.6550	96.3450	3.6750	96.3250	0.547	0.0000	0.0000	0
2021/02/10	JBAF	21/07/2021			Jibar Tradeable Future	3.6700	96.3300	3.6900	96.3100	0.545	0.0000	0.0000	0
2021/02/10	JBAF	15/09/2021			Jibar Tradeable Future	3.7200	96.2800	3.7500	96.2500	0.806	0.0000	0.0000	30,000
2021/02/10	JBAF	15/12/2021			Jibar Tradeable Future	3.9150	96.0850	3.9450	96.0550	0.766	0.0000	0.0000	0
2021/02/10	JBAF	16/03/2022			Jibar Tradeable Future	4.0300	95.9700	4.0600	95.9400	0.744	0.0000	0.0000	0
2021/02/10	JBAF	15/06/2022			Jibar Tradeable Future	4.2850	95.7150	4.3200	95.6800	0.817	0.0000	0.0000	20,001
2021/02/10	JBAF	21/09/2022			Jibar Tradeable Future	4.3950	95.6050	4.4350	95.5650	0.910	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
2021/02/10	JBAF	21/12/2022			Jibar Tradeable Future	4.6350	95.3650	4.6650	95.3350	0.647	0.0000	0.0000	0
2021/02/10	R023	06/05/2021	7.58	Call	Bond Future	4,878.7900	4.8788	4,844.9100	4.8449	(0.694)	0	0	0
2021/02/10	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	R023	06/05/2021			Bond Future	4.7360	106.6597	4.7552	106.6258	0.404	0.0000	0.0000	40,662
2021/02/10	R023	06/05/2021	7.57	Call	Bond Future	4,862.1600	4.8622	4,828.2800	4.8283	(0.697)	0	0	0
2021/02/10	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	R023	06/05/2021	7.56	Call	Bond Future	4,845.5300	4.8455	4,811.6500	4.8117	(0.699)	0	0	0
2021/02/10	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	R023	05/08/2021	5.30	Call	Bond Future	973.9800	0.9740	942.1300	0.9421	(3.270)	0	0	0
2021/02/10	R023	05/08/2021	5.30	Put	Bond Future	221.4600	0.2215	225.1400	0.2251	1.662	0	0	0
2021/02/10	R023	05/08/2021	5.29	Call	Bond Future	961.8800	0.9619	930.1200	0.9301	(3.302)	0	0	0
2021/02/10	R023	05/08/2021	5.29	Put	Bond Future	224.4700	0.2245	228.2400	0.2282	1.680	0	0	0
2021/02/10	R023	05/08/2021			Bond Future	4.8041	107.8112	4.8274	107.7757	0.485	0.0000	0.0000	0
2021/02/10	R023	05/08/2021	5.31	Call	Bond Future	986.1100	0.9861	954.1800	0.9542	(3.238)	0	0	0
2021/02/10	R023	05/08/2021	5.31	Put	Bond Future	218.4900	0.2185	222.0900	0.2221	1.648	0	0	0
2021/02/10	R023	04/11/2021	4.91	Call	Bond Future	512.7600	0.5128	456.6900	0.4567	(10.935)	0	0	0
2021/02/10	R023	04/11/2021	4.91	Put	Bond Future	496.4100	0.4964	476.6400	0.4766	(3.983)	0	0	0
2021/02/10	R023	04/11/2021	4.90	Call	Bond Future	505.2500	0.5052	449.7000	0.4497	(10.995)	0	0	0
2021/02/10	R023	04/11/2021	4.90	Put	Bond Future	501.7400	0.5017	482.4900	0.4825	(3.837)	0	0	0
2021/02/10	R023	04/11/2021			Bond Future	4.8973	105.0561	4.9255	105.0198	0.577	0.0000	0.0000	0
2021/02/10	R023	04/11/2021	4.92	Call	Bond Future	520.3100	0.5203	463.7400	0.4637	(10.872)	0	0	0
2021/02/10	R023	04/11/2021	4.92	Put	Bond Future	491.1200	0.4911	470.8500	0.4709	(4.127)	0	0	0
2021/02/10	R023	03/02/2022	5.08	Call	Bond Future	508.5300	0.5085	484.6200	0.4846	(4.702)	0	0	0
2021/02/10	R023	03/02/2022	5.08	Put	Bond Future	450.4200	0.4504	463.4700	0.4635	2.897	0	0	0
2021/02/10	R023	03/02/2022			Bond Future	5.0239	106.2101	5.0596	106.1731	0.710	0.0000	0.0000	0
2021/02/10	R023	03/02/2022	5.07	Call	Bond Future	502.3500	0.5023	478.5700	0.4786	(4.734)	0	0	0
2021/02/10	R023	03/02/2022	5.07	Put	Bond Future	454.6100	0.4546	467.7900	0.4678	2.899	0	0	0
2021/02/10	R023	03/02/2022	5.06	Call	Bond Future	496.6300	0.4966	472.9700	0.4730	(4.764)	0	0	0
2021/02/10	R023	03/02/2022	5.06	Put	Bond Future	459.2500	0.4592	472.5500	0.4726	2.896	0	0	0
2021/02/10	R035	06/05/2021	12.36	Put	Bond Future	124.2100	0.1242	99.7800	0.0998	(19.668)	0	0	0
2021/02/10	R035	06/05/2021	12.37	Call	Bond Future	12,246.4500	12.2464	12,478.6100	12.4786	1.896	0	0	0
2021/02/10	R035	06/05/2021	12.35	Put	Bond Future	126.7800	0.1268	101.9500	0.1020	(19.585)	0	0	0
2021/02/10	R035	06/05/2021	10.55	Call	Bond Future	3,450.5900	3.4506	3,531.3500	3.5313	2.340	0	0	0
2021/02/10	R035	06/05/2021	10.55	Put	Bond Future	2,158.9600	2.1590	1,983.5200	1.9835	(8.126)	0	0	500
2021/02/10	R035	06/05/2021	10.05	Put	Bond Future	3,861.1300	3.8611	3,636.1300	3.6361	(5.827)	0	0	0
2021/02/10	R035	06/05/2021	10.05	Call	Bond Future	1,786.8000	1.7868	1,818.0000	1.8180	1.746	0	0	500
2021/02/10	R035	06/05/2021	10.40	Put	Bond Future	2,587.8900	2.5879	2,396.5500	2.3966	(7.394)	0	0	0
2021/02/10	R035	06/05/2021	12.91	Put	Bond Future	37.4300	0.0374	28.2600	0.0283	(24.499)	0	0	600
2021/02/10	R035	06/05/2021	11.55	Call	Bond Future	8,064.5700	8.0646	8,245.5800	8.2456	2.245	0	0	0
2021/02/10	R035	06/05/2021	11.55	Put	Bond Future	561.9100	0.5619	486.7200	0.4867	(13.381)	0	0	1,650
2021/02/10	R035	06/05/2021	12.77	Call	Bond Future	14,290.4500	14.2905	14,534.6800	14.5347	1.709	0	0	0
2021/02/10	R035	06/05/2021	12.77	Put	Bond Future	51.4800	0.0515	39.5100	0.0395	(23.252)	0	0	1,650
2021/02/10	R035	06/05/2021	10.24	Put	Bond Future	3,122.3000	3.1223	2,914.6200	2.9146	(6.652)	0	0	0
2021/02/10	R035	06/05/2021	10.24	Call	Bond Future	2,348.6200	2.3486	2,397.1400	2.3971	2.066	0	0	223
2021/02/10	R035	06/05/2021			Bond Future	10.3549	90.9647	10.3167	91.2209	(0.369)	0.0000	0.0000	103,020
2021/02/10	R035	06/05/2021	12.36	Call	Bond Future	12,194.9800	12.1950	12,426.7500	12.4267	1.901	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
2021/02/10	R035	06/05/2021	12.37	Put	Bond Future	121.6800	0.1217	97.6400	0.0976	(19.757)	0	0	0
2021/02/10	R035	06/05/2021	12.35	Call	Bond Future	12,143.5000	12.1435	12,374.8700	12.3749	1.905	0	0	0
2021/02/10	R035	06/05/2021	11.05	Call	Bond Future	5,647.8800	5.6479	5,781.9900	5.7820	2.375	0	0	0
2021/02/10	R035	06/05/2021	11.05	Put	Bond Future	1,167.4800	1.1675	1,045.3900	1.0454	(10.458)	0	0	500
2021/02/10	R035	06/05/2021	10.40	Call	Bond Future	2,888.8500	2.8888	2,953.7100	2.9537	2.245	0	0	600
2021/02/10	R035	06/05/2021	11.15	Put	Bond Future	1,030.7100	1.0307	918.2000	0.9182	(10.916)	0	0	0
2021/02/10	R035	06/05/2021	11.15	Call	Bond Future	6,128.5500	6.1286	6,272.2400	6.2722	2.345	0	0	600
2021/02/10	R035	06/05/2021	12.91	Call	Bond Future	14,995.7900	14.9958	15,242.8200	15.2428	1.647	0	0	0
2021/02/10	R035	06/05/2021	10.81	Put	Bond Future	1,571.4400	1.5714	1,423.5700	1.4236	(9.410)	0	0	0
2021/02/10	R035	06/05/2021	10.81	Call	Bond Future	4,542.6500	4.5426	4,650.9800	4.6510	2.385	0	0	1,650
2021/02/10	R035	06/05/2021	12.02	Call	Bond Future	10,443.7000	10.4437	10,658.8600	10.6589	2.060	0	0	0
2021/02/10	R035	06/05/2021	12.02	Put	Bond Future	242.9600	0.2430	201.9200	0.2019	(16.892)	0	0	223
2021/02/10	R035	06/05/2021	11.32	Call	Bond Future	6,948.3100	6.9483	7,108.0600	7.1081	2.299	0	0	0
2021/02/10	R035	06/05/2021	11.32	Put	Bond Future	815.8700	0.8159	719.4200	0.7194	(11.822)	0	0	223
2021/02/10	R035	05/08/2021	11.37	Call	Bond Future	7,014.1700	7.0142	7,137.5600	7.1376	1.759	0	0	0
2021/02/10	R035	05/08/2021	11.37	Put	Bond Future	1,968.4500	1.9684	1,833.9700	1.8340	(6.832)	0	0	100
2021/02/10	R035	05/08/2021	5.31	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/02/10	R035	05/08/2021	5.31	Put	Bond Future	46,143.9000	46.1439	45,886.0200	45.8860	(0.559)	0	0	0
2021/02/10	R035	05/08/2021			Bond Future	10.5594	91.9468	10.5198	92.2047	(0.375)	0.0000	0.0000	0
2021/02/10	R035	05/08/2021	10.77	Call	Bond Future	4,563.2500	4.5632	4,645.1900	4.6452	1.796	0	0	0
2021/02/10	R035	05/08/2021	10.77	Put	Bond Future	3,210.1900	3.2102	3,034.2600	3.0343	(5.480)	0	0	100
2021/02/10	R035	05/08/2021	10.02	Put	Bond Future	5,835.1600	5.8352	5,610.2100	5.6102	(3.855)	0	0	0
2021/02/10	R035	05/08/2021	10.02	Call	Bond Future	2,227.8400	2.2278	2,260.7600	2.2608	1.478	0	0	100
2021/02/10	R035	05/08/2021	5.30	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/02/10	R035	05/08/2021	5.30	Put	Bond Future	46,260.4800	46.2605	46,002.6000	46.0026	(0.557)	0	0	0
2021/02/10	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/02/10	R035	05/08/2021	5.29	Put	Bond Future	46,377.1800	46.3772	46,119.3100	46.1193	(0.556)	0	0	0
2021/02/10	R035	04/11/2021	10.12	Put	Bond Future	6,743.1900	6.7432	6,579.9300	6.5799	(2.421)	0	0	0
2021/02/10	R035	04/11/2021	10.12	Call	Bond Future	2,503.2400	2.5032	2,600.2500	2.6002	3.875	0	0	400
2021/02/10	R035	04/11/2021	10.62	Put	Bond Future	4,856.9500	4.8569	4,723.3700	4.7234	(2.750)	0	0	0
2021/02/10	R035	04/11/2021	10.62	Call	Bond Future	3,907.9100	3.9079	4,034.6000	4.0346	3.242	0	0	400
2021/02/10	R035	04/11/2021	11.75	Put	Bond Future	2,241.3100	2.2413	2,166.5400	2.1665	(3.336)	0	0	782
2021/02/10	R035	04/11/2021	11.08	Call	Bond Future	5,452.3800	5.4524	5,605.8500	5.6059	2.815	0	0	0
2021/02/10	R035	04/11/2021	11.08	Put	Bond Future	3,523.0700	3.5231	3,416.2700	3.4163	(3.031)	0	0	782
2021/02/10	R035	04/11/2021	10.23	Put	Bond Future	6,288.0000	6.2880	6,130.5100	6.1305	(2.505)	0	0	0
2021/02/10	R035	04/11/2021	12.53	Call	Bond Future	11,269.6900	11.2697	11,485.7900	11.4858	1.918	0	0	0
2021/02/10	R035	04/11/2021	12.53	Put	Bond Future	1,117.8000	1.1178	1,073.6300	1.0736	(3.952)	0	0	0
2021/02/10	R035	04/11/2021			Bond Future	10.7692	88.4552	10.7281	88.7155	(0.382)	0.0000	0.0000	0
2021/02/10	R035	04/11/2021	13.82	Call	Bond Future	16,803.3700	16.8034	17,048.9000	17.0489	1.461	0	0	0
2021/02/10	R035	04/11/2021	13.82	Put	Bond Future	292.6600	0.2927	277.9200	0.2779	(5.037)	0	0	400
2021/02/10	R035	04/11/2021	11.75	Call	Bond Future	8,123.3100	8.1233	8,308.8100	8.3088	2.284	0	0	0
2021/02/10	R035	04/11/2021	10.23	Call	Bond Future	2,787.0600	2.7871	2,889.8400	2.8898	3.688	0	0	782
2021/02/10	R035	04/11/2021	12.52	Call	Bond Future	11,227.7200	11.2277	11,443.4800	11.4435	1.922	0	0	0
2021/02/10	R035	04/11/2021	12.52	Put	Bond Future	1,128.4400	1.1284	1,083.9300	1.0839	(3.944)	0	0	0
2021/02/10	R035	04/11/2021	12.51	Call	Bond Future	11,185.7700	11.1858	11,401.2100	11.4012	1.926	0	0	0
2021/02/10	R035	04/11/2021	12.51	Put	Bond Future	1,139.1600	1.1392	1,094.3300	1.0943	(3.935)	0	0	0
2021/02/10	R035	03/02/2022	11.39	Call	Bond Future	6,305.4200	6.3054	6,410.2900	6.4103	1.663	0	0	0
2021/02/10	R035	03/02/2022	11.39	Put	Bond Future	3,931.8300	3.9318	3,773.7900	3.7738	(4.020)	0	0	683

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
2021/02/10	R035	03/02/2022	10.65	Call	Bond Future	3,950.0900	3.9501	4,010.5800	4.0106	1.531	0	0	0
2021/02/10	R035	03/02/2022	11.23	Call	Bond Future	5,748.3900	5.7484	5,844.3100	5.8443	1.669	0	0	0
2021/02/10	R035	03/02/2022	11.23	Put	Bond Future	4,322.3100	4.3223	4,155.3200	4.1553	(3.863)	0	0	0
2021/02/10	R035	03/02/2022	11.22	Call	Bond Future	5,715.1200	5.7151	5,810.1500	5.8101	1.663	0	0	0
2021/02/10	R035	03/02/2022	11.22	Put	Bond Future	4,348.7800	4.3488	4,180.9000	4.1809	(3.860)	0	0	0
2021/02/10	R035	03/02/2022			Bond Future	10.9940	89.4271	10.9512	89.6900	(0.390)	0.0000	0.0000	0
2021/02/10	R035	03/02/2022	10.65	Put	Bond Future	6,092.8400	6.0928	5,890.4200	5.8904	(3.322)	0	0	683
2021/02/10	R035	03/02/2022	9.70	Put	Bond Future	10,267.6300	10.2676	10,026.1300	10.0261	(2.352)	0	0	0
2021/02/10	R035	03/02/2022	9.70	Call	Bond Future	1,793.4600	1.7935	1,814.8700	1.8149	1.194	0	0	683
2021/02/10	R035	03/02/2022	11.24	Call	Bond Future	5,781.7300	5.7817	5,878.5400	5.8785	1.674	0	0	0
2021/02/10	R035	03/02/2022	11.24	Put	Bond Future	4,295.9800	4.2960	4,129.8800	4.1299	(3.866)	0	0	0
2021/02/10	R186	06/05/2021	10.77	Call	Bond Future	17,963.0700	17.9631	18,043.0900	18.0431	0.445	0	0	0
2021/02/10	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	R186	06/05/2021	10.76	Call	Bond Future	17,922.0200	17.9220	18,002.0400	18.0020	0.446	0	0	0
2021/02/10	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	R186	06/05/2021			Bond Future	6.8371	120.8907	6.8213	120.9707	(0.231)	0.0000	0.0000	104,752
2021/02/10	R186	06/05/2021	10.78	Call	Bond Future	18,004.1000	18.0041	18,084.1200	18.0841	0.444	0	0	0
2021/02/10	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/10	R186	06/05/2021	7.30	Call	Bond Future	2,971.6700	2.9717	3,009.7100	3.0097	1.280	0	0	0
2021/02/10	R186	06/05/2021	7.30	Put	Bond Future	654.6500	0.6547	612.6700	0.6127	(6.413)	0	0	15,177
2021/02/10	R186	05/08/2021	8.62	Call	Bond Future	7,738.9300	7.7389	7,803.1700	7.8032	0.830	0	0	0
2021/02/10	R186	05/08/2021	8.62	Put	Bond Future	201.4100	0.2014	186.1200	0.1861	(7.591)	0	0	0
2021/02/10	R186	05/08/2021	8.61	Call	Bond Future	7,698.4100	7.6984	7,762.4400	7.7624	0.832	0	0	0
2021/02/10	R186	05/08/2021	8.61	Put	Bond Future	205.2300	0.2052	189.7300	0.1897	(7.553)	0	0	0
2021/02/10	R186	05/08/2021			Bond Future	6.9902	116.9151	6.9737	116.9946	(0.236)	0.0000	0.0000	0
2021/02/10	R186	05/08/2021	8.63	Call	Bond Future	7,779.4700	7.7795	7,843.9300	7.8439	0.829	0	0	0
2021/02/10	R186	05/08/2021	8.63	Put	Bond Future	197.6500	0.1977	182.5800	0.1826	(7.625)	0	0	0
2021/02/10	R186	04/11/2021	8.10	Call	Bond Future	5,230.3100	5.2303	5,233.6000	5.2336	0.063	0	0	0
2021/02/10	R186	04/11/2021	8.10	Put	Bond Future	981.9800	0.9820	905.3900	0.9054	(7.800)	0	0	0
2021/02/10	R186	04/11/2021	8.09	Call	Bond Future	5,198.1500	5.1982	5,199.1000	5.1991	0.018	0	0	0
2021/02/10	R186	04/11/2021	8.09	Put	Bond Future	993.5600	0.9936	914.6300	0.9146	(7.944)	0	0	0
2021/02/10	R186	04/11/2021			Bond Future	7.1515	118.1645	7.1341	118.2444	(0.243)	0.0000	0.0000	0
2021/02/10	R186	04/11/2021	8.11	Call	Bond Future	5,262.5700	5.2626	5,268.1800	5.2682	0.107	0	0	0
2021/02/10	R186	04/11/2021	8.11	Put	Bond Future	970.5100	0.9705	896.2400	0.8962	(7.653)	0	0	0
2021/02/10	R186	03/02/2022	7.30	Call	Bond Future	2,635.4100	2.6354	2,609.2800	2.6093	(0.991)	0	0	0
2021/02/10	R186	03/02/2022	7.30	Put	Bond Future	2,758.0100	2.7580	2,651.3700	2.6514	(3.867)	0	0	0
2021/02/10	R186	03/02/2022			Bond Future	7.3282	114.1819	7.3097	114.2624	(0.253)	0.0000	0.0000	0
2021/02/10	R186	03/02/2022	7.28	Call	Bond Future	2,591.0200	2.5910	2,564.4700	2.5645	(1.025)	0	0	0
2021/02/10	R186	03/02/2022	7.28	Put	Bond Future	2,800.7300	2.8007	2,693.6700	2.6937	(3.823)	0	0	0
2021/02/10	R186	03/02/2022	7.29	Call	Bond Future	2,613.1600	2.6132	2,586.8200	2.5868	(1.008)	0	0	0
2021/02/10	R186	03/02/2022	7.29	Put	Bond Future	2,779.3100	2.7793	2,672.4600	2.6725	(3.844)	0	0	0
2021/02/10	R197	06/05/2021			Bond Future	322.2090	322.2090	322.0143	322.0143	(0.060)	0.0000	0.0000	2,121
2021/02/10	R197	05/08/2021			Bond Future	317.7698	317.7698	317.5694	317.5694	(0.063)	0.0000	0.0000	0
2021/02/10	R197	04/11/2021			Bond Future	321.2394	321.2394	321.0357	321.0357	(0.063)	0.0000	0.0000	0
2021/02/10	R197	03/02/2022			Bond Future	316.7505	316.7505	316.5438	316.5438	(0.065)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/10	R202	06/05/2021			Bond Future	227.2480	227.2480	227.2502	227.2502	0.001	0.0000	0.0000	8,028
2021/02/10	R202	05/08/2021			Bond Future	225.5094	225.5094	225.5092	225.5092	0.000	0.0000	0.0000	0
2021/02/10	R202	04/11/2021			Bond Future	227.9715	227.9715	227.9705	227.9705	0.000	0.0000	0.0000	0
2021/02/10	R202	03/02/2022			Bond Future	226.2303	226.2303	226.2286	226.2286	(0.001)	0.0000	0.0000	0
2021/02/10	R209	06/05/2021	12.23	Call	Bond Future	10,385.9600	10.3860	10,582.5600	10.5826	1.893	0	0	0
2021/02/10	R209	06/05/2021	12.23	Put	Bond Future	138.6500	0.1387	117.5900	0.1176	(15.189)	0	0	0
2021/02/10	R209	06/05/2021	12.22	Call	Bond Future	10,342.2500	10.3422	10,538.5300	10.5385	1.898	0	0	0
2021/02/10	R209	06/05/2021	12.22	Put	Bond Future	141.3400	0.1413	119.9600	0.1200	(15.127)	0	0	0
2021/02/10	R209	06/05/2021	9.50	Put	Bond Future	5,454.8400	5.4548	5,256.1000	5.2561	(3.643)	0	0	0
2021/02/10	R209	06/05/2021	9.50	Call	Bond Future	772.9900	0.7730	791.9100	0.7919	2.448	0	0	2,150
2021/02/10	R209	06/05/2021	10.35	Call	Bond Future	2,738.8700	2.7389	2,814.1200	2.8141	2.747	0	0	1,000
2021/02/10	R209	06/05/2021	9.75	Put	Bond Future	4,307.6400	4.3076	4,121.4200	4.1214	(4.323)	0	0	0
2021/02/10	R209	06/05/2021	9.75	Call	Bond Future	1,203.9000	1.2039	1,235.3400	1.2353	2.612	0	0	6,050
2021/02/10	R209	06/05/2021	11.00	Call	Bond Future	5,132.0200	5.1320	5,261.2200	5.2612	2.518	0	0	0
2021/02/10	R209	06/05/2021	11.00	Put	Bond Future	1,018.1800	1.0182	929.7200	0.9297	(8.688)	0	0	3,500
2021/02/10	R209	06/05/2021	10.00	Put	Bond Future	3,333.1500	3.3331	3,162.8500	3.1629	(5.109)	0	0	0
2021/02/10	R209	06/05/2021	10.00	Call	Bond Future	1,760.6000	1.7606	1,807.9600	1.8080	2.690	0	0	0
2021/02/10	R209	06/05/2021	12.25	Call	Bond Future	10,473.3500	10.4734	10,670.5800	10.6706	1.883	0	0	0
2021/02/10	R209	06/05/2021	12.25	Put	Bond Future	133.3900	0.1334	112.9600	0.1130	(15.316)	0	0	9,150
2021/02/10	R209	06/05/2021			Bond Future	10.2648	70.3864	10.2277	70.6041	(0.362)	0.0000	0.0000	26,545
2021/02/10	R209	06/05/2021	12.24	Call	Bond Future	10,429.6600	10.4297	10,626.5800	10.6266	1.888	0	0	0
2021/02/10	R209	06/05/2021	12.24	Put	Bond Future	135.9900	0.1360	115.2500	0.1153	(15.251)	0	0	0
2021/02/10	R209	06/05/2021	10.35	Put	Bond Future	2,243.5700	2.2436	2,101.1600	2.1012	(6.347)	0	0	0
2021/02/10	R209	06/05/2021	10.60	Call	Bond Future	3,582.1200	3.5821	3,678.1400	3.6781	2.681	0	0	0
2021/02/10	R209	06/05/2021	10.60	Put	Bond Future	1,661.8800	1.6619	1,540.2400	1.5402	(7.319)	0	0	6,250
2021/02/10	R209	06/05/2021	11.60	Call	Bond Future	7,645.4900	7.6455	7,813.8000	7.8138	2.201	0	0	0
2021/02/10	R209	06/05/2021	11.60	Put	Bond Future	429.4900	0.4295	380.1400	0.3801	(11.490)	0	0	3,750
2021/02/10	R209	06/05/2021	10.25	Put	Bond Future	2,520.9200	2.5209	2,370.5700	2.3706	(5.964)	0	0	0
2021/02/10	R209	06/05/2021	10.25	Call	Bond Future	2,434.2300	2.4342	2,501.5400	2.5015	2.765	0	0	5,325
2021/02/10	R209	06/05/2021	11.25	Call	Bond Future	6,181.2300	6.1812	6,326.5300	6.3265	2.351	0	0	0
2021/02/10	R209	06/05/2021	11.25	Put	Bond Future	748.1700	0.7482	675.8100	0.6758	(9.672)	0	0	9,150
2021/02/10	R209	05/08/2021	11.81	Call	Bond Future	8,256.9200	8.2569	8,410.4100	8.4104	1.859	0	0	0
2021/02/10	R209	05/08/2021	11.81	Put	Bond Future	1,063.6200	1.0636	997.9500	0.9980	(6.174)	0	0	0
2021/02/10	R209	05/08/2021			Bond Future	10.4442	71.1467	10.4058	71.3659	(0.367)	0.0000	0.0000	0
2021/02/10	R209	05/08/2021	11.80	Call	Bond Future	8,219.5200	8.2195	8,372.5500	8.3725	1.862	0	0	0
2021/02/10	R209	05/08/2021	11.80	Put	Bond Future	1,074.8500	1.0748	1,008.7200	1.0087	(6.152)	0	0	0
2021/02/10	R209	05/08/2021	11.79	Call	Bond Future	8,182.1600	8.1822	8,334.7200	8.3347	1.865	0	0	0
2021/02/10	R209	05/08/2021	11.79	Put	Bond Future	1,086.1800	1.0862	1,019.5800	1.0196	(6.132)	0	0	0
2021/02/10	R209	04/11/2021	10.50	Call	Bond Future	3,667.5700	3.6676	3,708.3100	3.7083	1.111	0	0	0
2021/02/10	R209	04/11/2021	12.00	Call	Bond Future	8,564.3400	8.5643	8,722.3600	8.7224	1.845	0	0	0
2021/02/10	R209	04/11/2021	12.00	Put	Bond Future	1,509.0900	1.5091	1,445.9000	1.4459	(4.187)	0	0	5,500
2021/02/10	R209	04/11/2021	12.19	Call	Bond Future	9,226.7100	9.2267	9,391.6100	9.3916	1.787	0	0	0
2021/02/10	R209	04/11/2021	12.19	Put	Bond Future	1,279.3300	1.2793	1,223.0200	1.2230	(4.402)	0	0	0
2021/02/10	R209	04/11/2021	12.17	Call	Bond Future	9,156.4200	9.1564	9,320.6200	9.3206	1.793	0	0	0
2021/02/10	R209	04/11/2021			Bond Future	10.6272	68.7672	10.5874	68.9884	(0.374)	0.0000	0.0000	1,795
2021/02/10	R209	04/11/2021	10.50	Put	Bond Future	4,379.3800	4.3794	4,198.9100	4.1989	(4.121)	0	0	5,500
2021/02/10	R209	04/11/2021	9.50	Put	Bond Future	8,148.0600	8.1481	7,979.6600	7.9797	(2.067)	0	0	0

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2021/02/10	R209	04/11/2021	9.50	Call	Bond Future	1,453.8400	1.4538	1,506.6500	1.5066	3.632	0	0	3,750
2021/02/10	R209	04/11/2021	12.18	Call	Bond Future	9,191.5500	9.1915	9,356.1000	9.3561	1.790	0	0	0
2021/02/10	R209	04/11/2021	12.18	Put	Bond Future	1,290.6500	1.2906	1,233.9900	1.2340	(4.390)	0	0	0
2021/02/10	R209	04/11/2021	12.17	Put	Bond Future	1,302.0500	1.3021	1,245.0400	1.2450	(4.378)	0	0	0
2021/02/10	R209	03/02/2022	11.03	Call	Bond Future	5,146.2400	5.1462	5,201.1200	5.2011	1.066	0	0	0
2021/02/10	R209	03/02/2022	11.03	Put	Bond Future	4,014.9600	4.0150	3,846.3900	3.8464	(4.199)	0	0	0
2021/02/10	R209	03/02/2022	11.02	Call	Bond Future	5,116.0000	5.1160	5,170.4000	5.1704	1.063	0	0	0
2021/02/10	R209	03/02/2022	11.02	Put	Bond Future	4,037.6000	4.0376	3,868.5500	3.8686	(4.187)	0	0	0
2021/02/10	R209	03/02/2022			Bond Future	10.8185	69.5228	10.7774	69.7463	(0.381)	0.0000	0.0000	0
2021/02/10	R209	03/02/2022	11.04	Call	Bond Future	5,176.2900	5.1763	5,231.6400	5.2316	1.069	0	0	0
2021/02/10	R209	03/02/2022	11.04	Put	Bond Future	3,992.1800	3.9922	3,824.0800	3.8241	(4.211)	0	0	0
2021/02/10	R210	06/05/2021			Bond Future	197.6057	197.6057	197.5956	197.5956	(0.005)	0.0000	0.0000	1,183
2021/02/10	R210	05/08/2021			Bond Future	199.7879	199.7879	199.7755	199.7755	(0.006)	0.0000	0.0000	0
2021/02/10	R210	04/11/2021			Bond Future	199.2315	199.2315	199.2183	199.2183	(0.007)	0.0000	0.0000	0
2021/02/10	R210	03/02/2022			Bond Future	201.4659	201.4659	201.4520	201.4520	(0.007)	0.0000	0.0000	0
2021/02/10	R212	06/05/2021			Bond Future	171.9343	171.9343	171.8903	171.8903	(0.026)	0.0000	0.0000	3,425
2021/02/10	R212	05/08/2021			Bond Future	171.5026	171.5026	171.4562	171.4562	(0.027)	0.0000	0.0000	0
2021/02/10	R212	04/11/2021			Bond Future	173.3751	173.3751	173.3275	173.3275	(0.027)	0.0000	0.0000	0
2021/02/10	R213	06/05/2021	11.91	Call	Bond Future	13,895.0900	13.8951	14,020.6600	14.0207	0.904	0	0	0
2021/02/10	R213	06/05/2021	11.91	Put	Bond Future	10.7100	0.0107	9.1600	0.0092	(14.472)	0	0	0
2021/02/10	R213	06/05/2021			Bond Future	9.2127	87.2649	9.1907	87.3920	(0.239)	0.0000	0.0000	9,159
2021/02/10	R213	06/05/2021	11.90	Call	Bond Future	13,849.6100	13.8496	13,975.1500	13.9752	0.906	0	0	0
2021/02/10	R213	06/05/2021	11.90	Put	Bond Future	11.0100	0.0110	9.4300	0.0094	(14.351)	0	0	0
2021/02/10	R213	06/05/2021	11.89	Call	Bond Future	13,804.1100	13.8041	13,929.6100	13.9296	0.909	0	0	0
2021/02/10	R213	06/05/2021	11.89	Put	Bond Future	11.3300	0.0113	9.7100	0.0097	(14.298)	0	0	0
2021/02/10	R213	05/08/2021	10.14	Put	Bond Future	1,582.3900	1.5824	1,475.8600	1.4759	(6.732)	0	0	200
2021/02/10	R213	05/08/2021	9.34	Put	Bond Future	3,235.5700	3.2356	3,130.1400	3.1301	(3.258)	0	0	0
2021/02/10	R213	05/08/2021	9.34	Call	Bond Future	2,910.8700	2.9109	2,932.8800	2.9329	0.756	0	0	200
2021/02/10	R213	05/08/2021	10.85	Call	Bond Future	8,357.9200	8.3579	8,464.5000	8.4645	1.275	0	0	0
2021/02/10	R213	05/08/2021	10.85	Put	Bond Future	707.8400	0.7078	686.9800	0.6870	(2.947)	0	0	0
2021/02/10	R213	05/08/2021	10.84	Call	Bond Future	8,317.3300	8.3173	8,423.7000	8.4237	1.279	0	0	0
2021/02/10	R213	05/08/2021	10.84	Put	Bond Future	716.7900	0.7168	695.7200	0.6957	(2.939)	0	0	0
2021/02/10	R213	05/08/2021			Bond Future	9.3978	88.2071	9.3751	88.3345	(0.242)	0.0000	0.0000	0
2021/02/10	R213	05/08/2021	10.78	Call	Bond Future	8,074.8500	8.0749	8,179.9500	8.1800	1.302	0	0	0
2021/02/10	R213	05/08/2021	10.78	Put	Bond Future	772.4300	0.7724	750.0900	0.7501	(2.892)	0	0	200
2021/02/10	R213	05/08/2021	10.14	Call	Bond Future	5,609.3700	5.6094	5,630.2800	5.6303	0.373	0	0	0
2021/02/10	R213	05/08/2021	10.86	Call	Bond Future	8,398.5700	8.3986	8,505.3500	8.5053	1.271	0	0	0
2021/02/10	R213	05/08/2021	10.86	Put	Bond Future	698.9900	0.6990	678.3300	0.6783	(2.956)	0	0	0
2021/02/10	R213	04/11/2021	11.10	Put	Bond Future	1,022.1500	1.0222	1,007.4500	1.0075	(1.438)	0	0	0
2021/02/10	R213	04/11/2021	11.11	Call	Bond Future	8,770.7800	8.7708	8,884.6800	8.8847	1.299	0	0	0
2021/02/10	R213	04/11/2021	11.09	Put	Bond Future	1,032.5600	1.0326	1,017.7200	1.0177	(1.437)	0	0	0
2021/02/10	R213	04/11/2021			Bond Future	9.5902	85.6206	9.5666	85.7491	(0.246)	0.0000	0.0000	0
2021/02/10	R213	04/11/2021	11.10	Call	Bond Future	8,733.1500	8.7332	8,846.9100	8.8469	1.303	0	0	0
2021/02/10	R213	04/11/2021	11.11	Put	Bond Future	1,011.8300	1.0118	997.2700	0.9973	(1.439)	0	0	0
2021/02/10	R213	04/11/2021	11.09	Call	Bond Future	8,695.5800	8.6956	8,809.2000	8.8092	1.307	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
2021/02/10	R213	03/02/2022	9.98	Call	Bond Future	4,524.2800	4.5243	4,561.3000	4.5613	0.818	0	0	0
2021/02/10	R213	03/02/2022	9.98	Put	Bond Future	3,570.1000	3.5701	3,477.5300	3.4775	(2.593)	0	0	0
2021/02/10	R213	03/02/2022			Bond Future	9.7974	86.5612	9.7727	86.6908	(0.251)	0.0000	0.0000	0
2021/02/10	R213	03/02/2022	9.97	Call	Bond Future	4,495.6300	4.4956	4,532.0200	4.5320	0.809	0	0	0
2021/02/10	R213	03/02/2022	9.97	Put	Bond Future	3,593.3200	3.5933	3,500.1200	3.5001	(2.594)	0	0	0
2021/02/10	R213	03/02/2022	9.96	Call	Bond Future	4,467.0600	4.4671	4,502.8200	4.5028	0.801	0	0	0
2021/02/10	R213	03/02/2022	9.96	Put	Bond Future	3,616.6700	3.6167	3,522.8400	3.5228	(2.594)	0	0	0
2021/02/10	R214	06/05/2021	12.26	Call	Bond Future	8,709.1800	8.7092	8,888.5000	8.8885	2.059	0	0	0
2021/02/10	R214	06/05/2021	12.26	Put	Bond Future	338.5000	0.3385	296.8900	0.2969	(12.292)	0	0	0
2021/02/10	R214	06/05/2021	12.25	Call	Bond Future	8,667.2100	8.6672	8,846.0200	8.8460	2.063	0	0	0
2021/02/10	R214	06/05/2021	12.25	Put	Bond Future	344.0400	0.3440	301.9200	0.3019	(12.243)	0	0	0
2021/02/10	R214	06/05/2021			Bond Future	10.6816	67.0890	10.6443	67.3099	(0.349)	0.0000	0.0000	13,213
2021/02/10	R214	06/05/2021	12.27	Call	Bond Future	8,751.1700	8.7512	8,930.9700	8.9310	2.055	0	0	0
2021/02/10	R214	06/05/2021	12.27	Put	Bond Future	333.0500	0.3330	291.9200	0.2919	(12.349)	0	0	0
2021/02/10	R214	05/08/2021	12.03	Put	Bond Future	1,434.8000	1.4348	1,354.3900	1.3544	(5.604)	0	0	0
2021/02/10	R214	05/08/2021	12.01	Call	Bond Future	7,577.0700	7.5771	7,718.2400	7.7182	1.863	0	0	0
2021/02/10	R214	05/08/2021			Bond Future	10.8607	67.8134	10.8221	68.0359	(0.355)	0.0000	0.0000	0
2021/02/10	R214	05/08/2021	12.02	Call	Bond Future	7,612.3500	7.6124	7,754.0100	7.7540	1.861	0	0	0
2021/02/10	R214	05/08/2021	12.02	Put	Bond Future	1,448.4900	1.4485	1,367.5900	1.3676	(5.585)	0	0	0
2021/02/10	R214	05/08/2021	12.03	Call	Bond Future	7,647.6800	7.6477	7,789.8300	7.7898	1.859	0	0	0
2021/02/10	R214	05/08/2021	12.01	Put	Bond Future	1,462.2900	1.4623	1,380.9000	1.3809	(5.566)	0	0	0
2021/02/10	R214	04/11/2021	12.47	Call	Bond Future	8,853.9300	8.8539	9,018.2000	9.0182	1.855	0	0	0
2021/02/10	R214	04/11/2021	12.46	Call	Bond Future	8,820.5500	8.8205	8,984.4800	8.9845	1.859	0	0	0
2021/02/10	R214	04/11/2021	12.46	Put	Bond Future	1,597.0200	1.5970	1,536.3000	1.5363	(3.802)	0	0	0
2021/02/10	R214	04/11/2021			Bond Future	11.0430	65.2612	11.0030	65.4858	(0.362)	0.0000	0.0000	0
2021/02/10	R214	04/11/2021	12.47	Put	Bond Future	1,584.1700	1.5842	1,523.7900	1.5238	(3.811)	0	0	0
2021/02/10	R214	04/11/2021	12.48	Call	Bond Future	8,887.3300	8.8873	9,051.9400	9.0519	1.852	0	0	0
2021/02/10	R214	04/11/2021	12.48	Put	Bond Future	1,571.4100	1.5714	1,511.3700	1.5114	(3.821)	0	0	0
2021/02/10	R214	03/02/2022	11.40	Put	Bond Future	4,300.6700	4.3007	4,124.3100	4.1243	(4.101)	0	0	0
2021/02/10	R214	03/02/2022	11.41	Call	Bond Future	5,210.9400	5.2109	5,262.0100	5.2620	0.980	0	0	0
2021/02/10	R214	03/02/2022	11.39	Put	Bond Future	4,325.1800	4.3252	4,148.3600	4.1484	(4.088)	0	0	0
2021/02/10	R214	03/02/2022			Bond Future	11.2366	65.9782	11.1951	66.2052	(0.369)	0.0000	0.0000	0
2021/02/10	R214	03/02/2022	11.40	Call	Bond Future	5,182.0100	5.1820	5,232.6100	5.2326	0.976	0	0	0
2021/02/10	R214	03/02/2022	11.41	Put	Bond Future	4,276.2900	4.2763	4,100.4000	4.1004	(4.113)	0	0	0
2021/02/10	R214	03/02/2022	11.39	Call	Bond Future	5,153.1400	5.1531	5,203.2800	5.2033	0.973	0	0	0
2021/02/10	R248	06/05/2021	12.36	Call	Bond Future	10,880.6100	10.8806	11,104.3400	11.1043	2.056	0	0	0
2021/02/10	R248	06/05/2021	12.36	Put	Bond Future	312.7900	0.3128	258.2600	0.2583	(17.433)	0	0	0
2021/02/10	R248	06/05/2021			Bond Future	10.7485	84.2147	10.7111	84.4930	(0.349)	0.0000	0.0000	127,320
2021/02/10	R248	06/05/2021	12.35	Call	Bond Future	10,828.1900	10.8282	11,051.2000	11.0512	2.060	0	0	0
2021/02/10	R248	06/05/2021	12.35	Put	Bond Future	318.3700	0.3184	263.1200	0.2631	(17.354)	0	0	0
2021/02/10	R248	06/05/2021	12.34	Call	Bond Future	10,775.7600	10.7758	10,998.0500	10.9981	2.063	0	0	0
2021/02/10	R248	06/05/2021	12.34	Put	Bond Future	324.0300	0.3240	268.0600	0.2681	(17.273)	0	0	0
2021/02/10	R248	05/08/2021	12.51	Put	Bond Future	1,018.9900	1.0190	913.8400	0.9138	(10.319)	0	0	0
2021/02/10	R248	05/08/2021	12.52	Call	Bond Future	11,159.9700	11.1600	11,335.7400	11.3357	1.575	0	0	0
2021/02/10	R248	05/08/2021	12.50	Put	Bond Future	1,030.0000	1.0300	924.1100	0.9241	(10.281)	0	0	0
2021/02/10	R248	05/08/2021			Bond Future	10.9301	85.1240	10.8913	85.4042	(0.356)	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
2021/02/10	R248	05/08/2021	12.51	Call	Bond Future	11,114.2300	11.1142	11,289.2800	11.2893	1.575	0	0	0
2021/02/10	R248	05/08/2021	12.52	Put	Bond Future	1,008.0900	1.0081	903.6600	0.9037	(10.359)	0	0	0
2021/02/10	R248	05/08/2021	12.50	Call	Bond Future	11,068.5100	11.0685	11,242.8200	11.2428	1.575	0	0	0
2021/02/10	R248	04/11/2021	12.85	Call	Bond Future	11,937.6200	11.9376	12,177.6500	12.1777	2.011	0	0	0
2021/02/10	R248	04/11/2021	12.85	Put	Bond Future	1,273.3200	1.2733	1,230.4900	1.2305	(3.364)	0	0	0
2021/02/10	R248	04/11/2021			Bond Future	11.1150	81.6226	11.0746	81.9054	(0.363)	0.0000	0.0000	0
2021/02/10	R248	04/11/2021	12.84	Call	Bond Future	11,895.1300	11.8951	12,134.8500	12.1348	2.015	0	0	0
2021/02/10	R248	04/11/2021	12.84	Put	Bond Future	1,284.8600	1.2849	1,241.7200	1.2417	(3.358)	0	0	0
2021/02/10	R248	04/11/2021	12.83	Call	Bond Future	11,852.6600	11.8527	12,092.0500	12.0920	2.020	0	0	0
2021/02/10	R248	04/11/2021	12.83	Put	Bond Future	1,296.5000	1.2965	1,253.0300	1.2530	(3.353)	0	0	0
2021/02/10	R248	03/02/2022	11.48	Call	Bond Future	6,057.5700	6.0576	6,180.6500	6.1807	2.032	0	0	0
2021/02/10	R248	03/02/2022	11.49	Put	Bond Future	4,904.6000	4.9046	4,742.4900	4.7425	(3.305)	0	0	0
2021/02/10	R248	03/02/2022	11.47	Call	Bond Future	6,022.1000	6.0221	6,144.6100	6.1446	2.034	0	0	0
2021/02/10	R248	03/02/2022			Bond Future	11.3120	82.5194	11.2699	82.8051	(0.372)	0.0000	0.0000	0
2021/02/10	R248	03/02/2022	11.48	Put	Bond Future	4,934.6600	4.9347	4,771.9700	4.7720	(3.297)	0	0	0
2021/02/10	R248	03/02/2022	11.49	Call	Bond Future	6,093.4300	6.0934	6,217.0900	6.2171	2.029	0	0	0
2021/02/10	R248	03/02/2022	11.47	Put	Bond Future	4,965.2200	4.9652	4,801.9600	4.8020	(3.288)	0	0	0

Total

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