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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/02/2021 TO 12/02/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	2025	06/05/2021		Bond Future	151.3022	151.3022	151.3517	151.3517	0.033	0.0000	0.0000	7,790
2021/02/12	2025	05/08/2021		Bond Future	151.4413	151.4413	151.4908	151.4908	0.033	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
2021/02/12	2025	04/11/2021			Bond Future	153.0938		153.0938	153.1437	0.033	0.0000	0.0000	0
2021/02/12	2025	03/02/2022			Bond Future	153.2539		153.2539	153.3041	0.033	0.0000	0.0000	0
2021/02/12	2029	06/05/2021			Bond Future	107.1466		107.1466	107.1054	(0.038)	0.0000	0.0000	2,382
2021/02/12	2029	05/08/2021			Bond Future	108.3282		108.3282	108.2862	(0.039)	0.0000	0.0000	0
2021/02/12	2029	04/11/2021			Bond Future	108.3609		108.3609	108.3184	(0.039)	0.0000	0.0000	0
2021/02/12	2029	03/02/2022			Bond Future	109.5758		109.5758	109.5327	(0.039)	0.0000	0.0000	0
2021/02/12	2030	06/05/2021	11.70	Call	Bond Future	16,134.5200	16.1345	15,809.9300	15.8099	(2.012)	0	0	0
2021/02/12	2030	06/05/2021	11.70	Put	Bond Future	1.4600	0.0015	1.6700	0.0017	14.384	0	0	0
2021/02/12	2030	06/05/2021	11.69	Call	Bond Future	16,088.0900	16.0881	15,763.5100	15.7635	(2.018)	0	0	0
2021/02/12	2030	06/05/2021	11.69	Put	Bond Future	1.5100	0.0015	1.7300	0.0017	14.570	0	0	0
2021/02/12	2030	06/05/2021	8.90	Call	Bond Future	2,977.8700	2.9779	2,764.4800	2.7645	(7.166)	0	0	0
2021/02/12	2030	06/05/2021	9.00	Call	Bond Future	3,353.9700	3.3540	3,127.6500	3.1276	(6.748)	0	0	0
2021/02/12	2030	06/05/2021	9.00	Put	Bond Future	1,167.1200	1.1671	1,265.6000	1.2656	8.438	0	0	5,000
2021/02/12	2030	06/05/2021	9.25	Call	Bond Future	4,388.1000	4.3881	4,133.8400	4.1338	(5.794)	0	0	0
2021/02/12	2030	06/05/2021	9.25	Put	Bond Future	783.4200	0.7834	853.9600	0.8540	9.004	0	0	0
2021/02/12	2030	06/05/2021	9.35	Call	Bond Future	4,829.9900	4.8300	4,566.3900	4.5664	(5.458)	0	0	0
2021/02/12	2030	06/05/2021	9.27	Put	Bond Future	758.5700	0.7586	827.1600	0.8272	9.042	0	0	0
2021/02/12	2030	06/05/2021	9.27	Call	Bond Future	4,475.4800	4.4755	4,219.2700	4.2193	(5.725)	0	0	300
2021/02/12	2030	06/05/2021	10.95	Call	Bond Future	12,563.3900	12.5634	12,240.7200	12.2407	(2.568)	0	0	0
2021/02/12	2030	06/05/2021	10.95	Put	Bond Future	16.7800	0.0168	18.9100	0.0189	12.694	0	0	300
2021/02/12	2030	06/05/2021	9.92	Call	Bond Future	7,508.4800	7.5085	7,208.0000	7.2080	(4.002)	0	0	0
2021/02/12	2030	06/05/2021	7.97	Call	Bond Future	615.5500	0.6155	538.1300	0.5381	(12.577)	0	0	700
2021/02/12	2030	06/05/2021	10.04	Call	Bond Future	8,089.1200	8.0891	7,783.5100	7.7835	(3.778)	0	0	0
2021/02/12	2030	06/05/2021	10.04	Put	Bond Future	181.9800	0.1820	201.1700	0.2012	10.545	0	0	0
2021/02/12	2030	06/05/2021	9.15	Put	Bond Future	921.4300	0.9214	1,002.3900	1.0024	8.786	0	0	0
2021/02/12	2030	06/05/2021	9.15	Call	Bond Future	3,962.3100	3.9623	3,718.4700	3.7185	(6.154)	0	0	0
2021/02/12	2030	06/05/2021			Bond Future	8.6238	98.4189	8.6789	98.0941	0.640	0.0000	0.0000	115,970
2021/02/12	2030	06/05/2021	11.71	Call	Bond Future	16,180.9100	16.1809	15,856.3100	15.8563	(2.006)	0	0	0
2021/02/12	2030	06/05/2021	11.71	Put	Bond Future	1.4100	0.0014	1.6100	0.0016	14.184	0	0	0
2021/02/12	2030	06/05/2021	8.95	Call	Bond Future	3,163.4000	3.1634	2,943.4400	2.9434	(6.953)	0	0	0
2021/02/12	2030	06/05/2021	8.95	Put	Bond Future	1,263.4600	1.2635	1,368.3000	1.3683	8.298	0	0	2,500
2021/02/12	2030	06/05/2021	8.36	Put	Bond Future	2,917.8100	2.9178	3,108.9700	3.1090	6.551	0	0	0
2021/02/12	2030	06/05/2021	8.36	Call	Bond Future	1,345.5500	1.3456	1,211.9100	1.2119	(9.932)	0	0	0
2021/02/12	2030	06/05/2021	8.86	Put	Bond Future	1,452.5500	1.4525	1,569.3700	1.5694	8.042	0	0	0
2021/02/12	2030	06/05/2021	8.86	Call	Bond Future	2,833.1900	2.8332	2,625.2100	2.6252	(7.341)	0	0	0
2021/02/12	2030	06/05/2021	8.90	Put	Bond Future	1,365.9800	1.3660	1,477.3900	1.4774	8.156	0	0	2,500
2021/02/12	2030	06/05/2021	9.35	Put	Bond Future	665.9200	0.6659	727.1200	0.7271	9.190	0	0	0
2021/02/12	2030	06/05/2021	8.77	Put	Bond Future	1,662.8700	1.6629	1,792.2800	1.7923	7.782	0	0	0
2021/02/12	2030	06/05/2021	8.77	Call	Bond Future	2,520.5300	2.5205	2,325.1400	2.3251	(7.752)	0	0	300
2021/02/12	2030	06/05/2021	9.92	Put	Bond Future	237.9400	0.2379	262.2600	0.2623	10.221	0	0	700
2021/02/12	2030	06/05/2021	9.22	Call	Bond Future	4,258.8700	4.2589	4,007.6300	4.0076	(5.899)	0	0	0
2021/02/12	2030	06/05/2021	9.22	Put	Bond Future	822.8700	0.8229	896.4300	0.8964	8.939	0	0	700
2021/02/12	2030	06/05/2021	7.97	Put	Bond Future	4,573.3400	4.5733	4,820.7200	4.8207	5.409	0	0	0
2021/02/12	2030	06/05/2021	10.74	Call	Bond Future	11,535.5100	11.5355	11,214.4900	11.2145	(2.783)	0	0	0
2021/02/12	2030	06/05/2021	10.74	Put	Bond Future	30.7500	0.0308	34.5300	0.0345	12.293	0	0	0
2021/02/12	2030	05/08/2021	10.30	Put	Bond Future	571.3300	0.5713	612.5300	0.6125	7.211	0	0	200

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
2021/02/12	2030	05/08/2021	8.78	Put	Bond Future	2,975.5500	2.9756	3,132.6400	3.1326	5.279	0	0	0
2021/02/12	2030	05/08/2021	8.78	Call	Bond Future	2,809.1700	2.8092	2,637.6100	2.6376	(6.107)	0	0	200
2021/02/12	2030	05/08/2021	7.70	Put	Bond Future	7,293.2600	7.2933	7,557.0900	7.5571	3.617	0	0	0
2021/02/12	2030	05/08/2021	9.45	Call	Bond Future	5,074.1800	5.0742	4,839.3900	4.8394	(4.627)	0	0	600
2021/02/12	2030	05/08/2021	12.10	Call	Bond Future	16,626.7200	16.6267	16,300.8300	16.3008	(1.960)	0	0	0
2021/02/12	2030	05/08/2021	12.10	Put	Bond Future	27.1800	0.0272	29.9400	0.0299	10.155	0	0	600
2021/02/12	2030	05/08/2021	10.42	Call	Bond Future	9,124.2300	9.1242	8,831.3600	8.8314	(3.210)	0	0	0
2021/02/12	2030	05/08/2021	10.42	Put	Bond Future	482.6300	0.4826	518.4100	0.5184	7.414	0	0	0
2021/02/12	2030	05/08/2021	10.41	Call	Bond Future	9,080.7000	9.0807	8,788.2600	8.7883	(3.220)	0	0	0
2021/02/12	2030	05/08/2021	10.41	Put	Bond Future	489.5500	0.4895	525.7600	0.5258	7.397	0	0	0
2021/02/12	2030	05/08/2021			Bond Future	8.8091	95.4747	8.8669	95.1460	0.656	0.0000	0.0000	0
2021/02/12	2030	05/08/2021	10.30	Call	Bond Future	8,605.0400	8.6050	8,317.5900	8.3176	(3.340)	0	0	0
2021/02/12	2030	05/08/2021	7.70	Call	Bond Future	691.4100	0.6914	626.5900	0.6266	(9.375)	0	0	200
2021/02/12	2030	05/08/2021	8.95	Put	Bond Future	2,520.0100	2.5200	2,659.6500	2.6596	5.541	0	0	0
2021/02/12	2030	05/08/2021	8.95	Call	Bond Future	3,318.7500	3.3188	3,129.7400	3.1297	(5.695)	0	0	600
2021/02/12	2030	05/08/2021	9.45	Put	Bond Future	1,508.6100	1.5086	1,602.4700	1.6025	6.222	0	0	0
2021/02/12	2030	05/08/2021	10.43	Call	Bond Future	9,167.8000	9.1678	8,874.5000	8.8745	(3.199)	0	0	0
2021/02/12	2030	05/08/2021	10.43	Put	Bond Future	475.7900	0.4758	511.1400	0.5111	7.430	0	0	0
2021/02/12	2030	04/11/2021	8.27	Put	Bond Future	5,758.6100	5.7586	5,979.4400	5.9794	3.835	0	0	0
2021/02/12	2030	04/11/2021	8.27	Call	Bond Future	1,666.0700	1.6661	1,554.6000	1.5546	(6.691)	0	0	300
2021/02/12	2030	04/11/2021	8.77	Put	Bond Future	4,028.6400	4.0286	4,204.6800	4.2047	4.370	0	0	0
2021/02/12	2030	04/11/2021	11.44	Put	Bond Future	294.6100	0.2946	316.0900	0.3161	7.291	0	0	300
2021/02/12	2030	04/11/2021	10.60	Call	Bond Future	9,175.8900	9.1759	8,893.8000	8.8938	(3.074)	0	0	0
2021/02/12	2030	04/11/2021	10.60	Put	Bond Future	811.1300	0.8111	861.3400	0.8613	6.190	0	0	0
2021/02/12	2030	04/11/2021	10.59	Put	Bond Future	820.1900	0.8202	870.8600	0.8709	6.178	0	0	0
2021/02/12	2030	04/11/2021			Bond Future	8.9917	96.4946	9.0521	96.1623	0.671	0.0000	0.0000	0
2021/02/12	2030	04/11/2021	8.77	Call	Bond Future	2,794.9400	2.7949	2,638.6800	2.6387	(5.591)	0	0	300
2021/02/12	2030	04/11/2021	11.44	Call	Bond Future	12,648.4500	12.6485	12,337.6300	12.3376	(2.457)	0	0	0
2021/02/12	2030	04/11/2021	10.61	Call	Bond Future	9,215.8800	9.2159	8,933.3300	8.9333	(3.066)	0	0	0
2021/02/12	2030	04/11/2021	10.61	Put	Bond Future	802.1600	0.8022	851.9100	0.8519	6.202	0	0	0
2021/02/12	2030	04/11/2021	10.59	Call	Bond Future	9,135.9600	9.1360	8,854.3300	8.8543	(3.083)	0	0	0
2021/02/12	2030	03/02/2022	9.45	Call	Bond Future	4,536.8600	4.5369	4,339.8200	4.3398	(4.343)	0	0	0
2021/02/12	2030	03/02/2022	9.45	Put	Bond Future	3,160.8700	3.1609	3,299.8500	3.2999	4.397	0	0	0
2021/02/12	2030	03/02/2022			Bond Future	9.1894	93.5504	9.2526	93.2144	0.688	0.0000	0.0000	0
2021/02/12	2030	03/02/2022	9.43	Call	Bond Future	4,476.9000	4.4769	4,281.3100	4.2813	(4.369)	0	0	0
2021/02/12	2030	03/02/2022	9.43	Put	Bond Future	3,205.5800	3.2056	3,346.0100	3.3460	4.381	0	0	0
2021/02/12	2030	03/02/2022	9.44	Call	Bond Future	4,507.0100	4.5070	4,310.7000	4.3107	(4.356)	0	0	0
2021/02/12	2030	03/02/2022	9.44	Put	Bond Future	3,183.3400	3.1833	3,323.0500	3.3231	4.389	0	0	0
2021/02/12	2032	06/05/2021	12.12	Call	Bond Future	14,663.4500	14.6635	14,416.9800	14.4170	(1.681)	0	0	0
2021/02/12	2032	06/05/2021	12.12	Put	Bond Future	15.2800	0.0153	16.2800	0.0163	6.545	0	0	0
2021/02/12	2032	06/05/2021	12.57	Call	Bond Future	16,843.6300	16.8436	16,596.4300	16.5964	(1.468)	0	0	0
2021/02/12	2032	06/05/2021			Bond Future	9.5081	92.4881	9.5474	92.2406	0.413	0.0000	0.0000	124,779
2021/02/12	2032	06/05/2021	12.11	Call	Bond Future	14,614.1800	14.6142	14,367.7300	14.3677	(1.686)	0	0	0
2021/02/12	2032	06/05/2021	12.11	Put	Bond Future	15.7100	0.0157	16.7300	0.0167	6.493	0	0	0
2021/02/12	2032	06/05/2021	12.10	Call	Bond Future	14,564.8500	14.5648	14,318.4400	14.3184	(1.692)	0	0	0
2021/02/12	2032	06/05/2021	12.10	Put	Bond Future	16.1400	0.0161	17.2000	0.0172	6.568	0	0	0
2021/02/12	2032	06/05/2021	12.57	Put	Bond Future	4.1600	0.0042	4.4300	0.0044	6.490	0	0	736

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2021/02/12	2032	06/05/2021	10.33	Put	Bond Future	707.9100	0.7079	747.3200	0.7473	5.567	0	0	0
2021/02/12	2032	06/05/2021	10.33	Call	Bond Future	5,700.2700	5.7003	5,492.2100	5.4922	(3.650)	0	0	736
2021/02/12	2032	05/08/2021	11.37	Call	Bond Future	10,098.8400	10.0988	9,875.3700	9.8754	(2.213)	0	0	0
2021/02/12	2032	05/08/2021	11.37	Put	Bond Future	611.2600	0.6113	638.3300	0.6383	4.429	0	0	0
2021/02/12	2032	05/08/2021			Bond Future	9.7004	93.4857	9.7414	93.2352	0.423	0.0000	0.0000	0
2021/02/12	2032	05/08/2021	11.35	Call	Bond Future	10,009.3200	10.0093	9,786.4400	9.7864	(2.227)	0	0	0
2021/02/12	2032	05/08/2021	11.35	Put	Bond Future	627.1700	0.6272	654.8300	0.6548	4.410	0	0	0
2021/02/12	2032	05/08/2021	11.36	Call	Bond Future	10,054.0600	10.0541	9,830.8900	9.8309	(2.220)	0	0	0
2021/02/12	2032	05/08/2021	11.36	Put	Bond Future	619.1700	0.6192	646.5400	0.6465	4.420	0	0	0
2021/02/12	2032	04/11/2021	9.83	Call	Bond Future	3,694.8900	3.6949	3,561.0000	3.5610	(3.624)	0	0	700
2021/02/12	2032	04/11/2021	11.71	Put	Bond Future	860.8600	0.8609	894.3000	0.8943	3.884	0	0	0
2021/02/12	2032	04/11/2021	11.69	Call	Bond Future	10,720.4500	10.7205	10,501.1400	10.5011	(2.046)	0	0	0
2021/02/12	2032	04/11/2021	11.70	Call	Bond Future	10,762.0700	10.7621	10,542.4600	10.5425	(2.041)	0	0	0
2021/02/12	2032	04/11/2021			Bond Future	9.8984	90.3396	9.9411	90.0863	0.432	0.0000	0.0000	0
2021/02/12	2032	04/11/2021	9.83	Put	Bond Future	4,102.2700	4.1023	4,221.7200	4.2217	2.912	0	0	0
2021/02/12	2032	04/11/2021	12.81	Call	Bond Future	15,499.8100	15.4998	15,257.8100	15.2578	(1.561)	0	0	0
2021/02/12	2032	04/11/2021	12.81	Put	Bond Future	245.8000	0.2458	257.1400	0.2571	4.614	0	0	700
2021/02/12	2032	04/11/2021	11.71	Call	Bond Future	10,803.7200	10.8037	10,583.8200	10.5838	(2.035)	0	0	0
2021/02/12	2032	04/11/2021	11.69	Put	Bond Future	878.9300	0.8789	912.9600	0.9130	3.872	0	0	0
2021/02/12	2032	04/11/2021	9.33	Put	Bond Future	5,810.8500	5.8109	5,962.8000	5.9628	2.615	0	0	0
2021/02/12	2032	04/11/2021	9.33	Call	Bond Future	2,347.3800	2.3474	2,245.9900	2.2460	(4.319)	0	0	700
2021/02/12	2032	04/11/2021	11.70	Put	Bond Future	869.8600	0.8699	903.5900	0.9036	3.878	0	0	0
2021/02/12	2032	03/02/2022	9.81	Call	Bond Future	3,515.5200	3.5155	3,393.0100	3.3930	(3.485)	0	0	0
2021/02/12	2032	03/02/2022	9.81	Put	Bond Future	5,251.9900	5.2520	5,385.6500	5.3857	2.545	0	0	198
2021/02/12	2032	03/02/2022	8.91	Put	Bond Future	8,870.7900	8.8708	9,054.6900	9.0547	2.073	0	0	0
2021/02/12	2032	03/02/2022	10.42	Call	Bond Future	5,343.3200	5.3433	5,187.8100	5.1878	(2.910)	0	0	0
2021/02/12	2032	03/02/2022	10.42	Put	Bond Future	3,568.7100	3.5687	3,669.3700	3.6694	2.821	0	0	0
2021/02/12	2032	03/02/2022	10.45	Put	Bond Future	3,498.9500	3.4989	3,598.1000	3.5981	2.834	0	0	198
2021/02/12	2032	03/02/2022	10.43	Call	Bond Future	5,375.7200	5.3757	5,219.7100	5.2197	(2.902)	0	0	0
2021/02/12	2032	03/02/2022	10.43	Put	Bond Future	3,545.0900	3.5451	3,645.2500	3.6452	2.825	0	0	0
2021/02/12	2032	03/02/2022			Bond Future	10.1076	91.3320	10.1522	91.0758	0.441	0.0000	0.0000	0
2021/02/12	2032	03/02/2022	8.91	Call	Bond Future	1,598.8900	1.5989	1,526.6200	1.5266	(4.520)	0	0	198
2021/02/12	2032	03/02/2022	10.44	Call	Bond Future	5,408.5600	5.4086	5,252.0400	5.2520	(2.894)	0	0	0
2021/02/12	2032	03/02/2022	10.44	Put	Bond Future	3,521.9600	3.5220	3,621.6100	3.6216	2.829	0	0	0
2021/02/12	2032	03/02/2022	10.45	Call	Bond Future	5,441.4700	5.4415	5,284.4500	5.2845	(2.886)	0	0	0
2021/02/12	2033	06/05/2021			Bond Future	101.5466	101.5466	101.6530	101.6530	0.105	0.0000	0.0000	9,583
2021/02/12	2033	05/08/2021			Bond Future	102.6664	102.6664	102.7734	102.7734	0.104	0.0000	0.0000	0
2021/02/12	2033	04/11/2021			Bond Future	102.5633	102.5633	102.6713	102.6713	0.105	0.0000	0.0000	0
2021/02/12	2033	03/02/2022			Bond Future	103.7131	103.7131	103.8223	103.8223	0.105	0.0000	0.0000	0
2021/02/12	2037	06/05/2021	12.43	Call	Bond Future	11,956.8000	11.9568	11,699.5200	11.6995	(2.152)	0	0	0
2021/02/12	2037	06/05/2021	12.44	Put	Bond Future	131.3400	0.1313	138.5300	0.1385	5.474	0	0	0
2021/02/12	2037	06/05/2021	12.42	Call	Bond Future	11,905.7200	11.9057	11,648.5800	11.6486	(2.160)	0	0	0
2021/02/12	2037	06/05/2021			Bond Future	10.4726	87.2693	10.5118	87.0047	0.375	0.0000	0.0000	130,282
2021/02/12	2037	06/05/2021	12.43	Put	Bond Future	134.0300	0.1340	141.3700	0.1414	5.476	0	0	0
2021/02/12	2037	06/05/2021	12.44	Call	Bond Future	12,007.8900	12.0079	11,750.4600	11.7505	(2.144)	0	0	0
2021/02/12	2037	06/05/2021	12.42	Put	Bond Future	136.7800	0.1368	144.2600	0.1443	5.469	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
2021/02/12	2037	05/08/2021	12.27	Call	Bond Future	10,451.5100	10.4515	10,218.0800	10.2181	(2.233)	0	0	0
2021/02/12	2037	05/08/2021	12.27	Put	Bond Future	887.3600	0.8874	921.7800	0.9218	3.879	0	0	0
2021/02/12	2037	05/08/2021	12.28	Call	Bond Future	10,496.0800	10.4961	10,262.3200	10.2623	(2.227)	0	0	0
2021/02/12	2037	05/08/2021	12.26	Put	Bond Future	897.4700	0.8975	932.2200	0.9322	3.872	0	0	0
2021/02/12	2037	05/08/2021			Bond Future	10.6744	83.9547	10.7153	83.6868	0.383	0.0000	0.0000	0
2021/02/12	2037	05/08/2021	12.28	Put	Bond Future	877.3500	0.8773	911.4400	0.9114	3.886	0	0	0
2021/02/12	2037	05/08/2021	12.26	Call	Bond Future	10,406.9700	10.4070	10,173.8700	10.1739	(2.240)	0	0	0
2021/02/12	2037	04/11/2021	12.82	Put	Bond Future	995.6500	0.9956	1,030.8200	1.0308	3.532	0	0	0
2021/02/12	2037	04/11/2021	12.83	Call	Bond Future	12,205.3800	12.2054	11,969.4200	11.9694	(1.933)	0	0	0
2021/02/12	2037	04/11/2021			Bond Future	10.8702	84.8517	10.9127	84.5808	0.391	0.0000	0.0000	0
2021/02/12	2037	04/11/2021	12.82	Call	Bond Future	12,163.5300	12.1635	11,927.8400	11.9278	(1.938)	0	0	0
2021/02/12	2037	04/11/2021	12.83	Put	Bond Future	986.3100	0.9863	1,021.2100	1.0212	3.538	0	0	0
2021/02/12	2037	04/11/2021	12.81	Call	Bond Future	12,121.7100	12.1217	11,886.3000	11.8863	(1.942)	0	0	0
2021/02/12	2037	04/11/2021	12.81	Put	Bond Future	1,005.0700	1.0051	1,040.5200	1.0405	3.527	0	0	0
2021/02/12	2037	03/02/2022	11.46	Call	Bond Future	6,292.1700	6.2922	6,121.2100	6.1212	(2.717)	0	0	0
2021/02/12	2037	03/02/2022	11.47	Put	Bond Future	3,958.8300	3.9588	4,061.2400	4.0612	2.587	0	0	0
2021/02/12	2037	03/02/2022	11.45	Call	Bond Future	6,257.2600	6.2573	6,086.7800	6.0868	(2.725)	0	0	0
2021/02/12	2037	03/02/2022			Bond Future	11.0798	81.5295	11.1240	81.2556	0.399	0.0000	0.0000	0
2021/02/12	2037	03/02/2022	11.46	Put	Bond Future	3,983.2300	3.9832	4,086.1400	4.0861	2.584	0	0	0
2021/02/12	2037	03/02/2022	11.47	Call	Bond Future	6,327.1600	6.3272	6,155.7000	6.1557	(2.710)	0	0	0
2021/02/12	2037	03/02/2022	11.45	Put	Bond Future	4,007.7800	4.0078	4,111.1700	4.1112	2.580	0	0	0
2021/02/12	2038	06/05/2021			Bond Future	116.4205	116.4205	116.3431	116.3431	(0.066)	0.0000	0.0000	7,799
2021/02/12	2038	05/08/2021			Bond Future	115.9838	115.9838	115.9051	115.9051	(0.068)	0.0000	0.0000	0
2021/02/12	2038	04/11/2021			Bond Future	117.2495	117.2495	117.1700	117.1700	(0.068)	0.0000	0.0000	0
2021/02/12	2038	03/02/2022			Bond Future	116.8132	116.8132	116.7326	116.7326	(0.069)	0.0000	0.0000	0
2021/02/12	2040	06/05/2021	12.44	Call	Bond Future	11,726.0500	11.7261	11,489.4100	11.4894	(2.018)	0	0	0
2021/02/12	2040	06/05/2021	12.44	Put	Bond Future	191.3600	0.1914	199.7600	0.1998	4.390	0	0	0
2021/02/12	2040	06/05/2021	10.83	Put	Bond Future	2,210.9200	2.2109	2,296.5500	2.2966	3.873	0	0	0
2021/02/12	2040	06/05/2021	10.83	Call	Bond Future	3,527.4600	3.5275	3,368.0500	3.3681	(4.519)	0	0	300
2021/02/12	2040	06/05/2021	11.58	Put	Bond Future	829.2000	0.8292	863.2800	0.8633	4.110	0	0	0
2021/02/12	2040	06/05/2021	11.58	Call	Bond Future	7,168.0200	7.1680	6,957.0600	6.9571	(2.943)	0	0	300
2021/02/12	2040	06/05/2021			Bond Future	10.6449	89.2211	10.6790	88.9760	0.320	0.0000	0.0000	79,204
2021/02/12	2040	06/05/2021	12.43	Call	Bond Future	11,672.5900	11.6726	11,436.1000	11.4361	(2.026)	0	0	0
2021/02/12	2040	06/05/2021	12.43	Put	Bond Future	195.1400	0.1951	203.6900	0.2037	4.381	0	0	0
2021/02/12	2040	06/05/2021	12.42	Call	Bond Future	11,619.1300	11.6191	11,382.8100	11.3828	(2.034)	0	0	0
2021/02/12	2040	06/05/2021	12.42	Put	Bond Future	198.9800	0.1990	207.7000	0.2077	4.382	0	0	0
2021/02/12	2040	06/05/2021	13.38	Call	Bond Future	16,635.2000	16.6352	16,391.2700	16.3913	(1.466)	0	0	0
2021/02/12	2040	06/05/2021	13.38	Put	Bond Future	25.1900	0.0252	26.3000	0.0263	4.407	0	0	300
2021/02/12	2040	05/08/2021	11.05	Put	Bond Future	3,341.8800	3.3419	3,435.9800	3.4360	2.816	0	0	0
2021/02/12	2040	05/08/2021	11.05	Call	Bond Future	4,764.0900	4.7641	4,610.2100	4.6102	(3.230)	0	0	900
2021/02/12	2040	05/08/2021	12.48	Call	Bond Future	11,201.5300	11.2015	10,982.9000	10.9829	(1.952)	0	0	0
2021/02/12	2040	05/08/2021	12.49	Put	Bond Future	871.5900	0.8716	900.6500	0.9006	3.334	0	0	0
2021/02/12	2040	05/08/2021	12.47	Call	Bond Future	11,154.8200	11.1548	10,936.4700	10.9365	(1.957)	0	0	0
2021/02/12	2040	05/08/2021			Bond Future	10.8438	85.6772	10.8794	85.4292	0.328	0.0000	0.0000	0
2021/02/12	2040	05/08/2021	11.55	Put	Bond Future	2,165.7200	2.1657	2,230.8300	2.2308	3.006	0	0	0
2021/02/12	2040	05/08/2021	11.55	Call	Bond Future	6,883.9500	6.8839	6,701.0800	6.7011	(2.656)	0	0	900

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
2021/02/12	2040	05/08/2021	14.80	Call	Bond Future	21,840.3400	21.8403	21,594.0100	21.5940	(1.128)	0	0	0
2021/02/12	2040	05/08/2021	14.80	Put	Bond Future	38.6100	0.0386	40.2600	0.0403	4.274	0	0	900
2021/02/12	2040	05/08/2021	12.48	Put	Bond Future	881.6100	0.8816	910.9600	0.9110	3.329	0	0	0
2021/02/12	2040	05/08/2021	12.49	Call	Bond Future	11,248.2700	11.2483	11,029.3500	11.0293	(1.946)	0	0	0
2021/02/12	2040	05/08/2021	12.47	Put	Bond Future	891.7300	0.8917	921.3600	0.9214	3.323	0	0	0
2021/02/12	2040	04/11/2021	12.90	Call	Bond Future	12,418.6000	12.4186	12,201.6000	12.2016	(1.747)	0	0	0
2021/02/12	2040	04/11/2021	12.90	Put	Bond Future	1,126.0100	1.1260	1,159.7600	1.1598	2.997	0	0	0
2021/02/12	2040	04/11/2021	12.89	Call	Bond Future	12,375.1900	12.3752	12,158.4500	12.1585	(1.751)	0	0	0
2021/02/12	2040	04/11/2021	12.89	Put	Bond Future	1,136.5100	1.1365	1,170.5200	1.1705	2.992	0	0	0
2021/02/12	2040	04/11/2021			Bond Future	11.0365	86.5926	11.0734	86.3418	0.335	0.0000	0.0000	0
2021/02/12	2040	04/11/2021	12.91	Call	Bond Future	12,462.0300	12.4620	12,244.7600	12.2448	(1.743)	0	0	0
2021/02/12	2040	04/11/2021	12.91	Put	Bond Future	1,115.6000	1.1156	1,149.0800	1.1491	3.001	0	0	0
2021/02/12	2040	03/02/2022	11.58	Put	Bond Future	4,354.4100	4.3544	4,450.2200	4.4502	2.200	0	0	0
2021/02/12	2040	03/02/2022	11.59	Call	Bond Future	6,573.0600	6.5731	6,414.8800	6.4149	(2.406)	0	0	0
2021/02/12	2040	03/02/2022	11.57	Put	Bond Future	4,380.6100	4.3806	4,476.8800	4.4769	2.198	0	0	0
2021/02/12	2040	03/02/2022			Bond Future	11.2424	83.0393	11.2809	82.7858	0.343	0.0000	0.0000	0
2021/02/12	2040	03/02/2022	11.58	Call	Bond Future	6,535.5800	6.5356	6,377.8600	6.3779	(2.413)	0	0	0
2021/02/12	2040	03/02/2022	11.59	Put	Bond Future	4,328.6800	4.3287	4,424.0300	4.4240	2.203	0	0	0
2021/02/12	2040	03/02/2022	11.57	Call	Bond Future	6,498.4900	6.4985	6,341.2300	6.3412	(2.420)	0	0	0
2021/02/12	2044	06/05/2021	12.44	Call	Bond Future	11,372.9500	11.3730	11,134.4900	11.1345	(2.097)	0	0	0
2021/02/12	2044	06/05/2021	12.44	Put	Bond Future	228.4200	0.2284	238.3800	0.2384	4.360	0	0	0
2021/02/12	2044	06/05/2021	12.43	Call	Bond Future	11,320.2400	11.3202	11,081.9600	11.0820	(2.105)	0	0	0
2021/02/12	2044	06/05/2021	12.43	Put	Bond Future	232.7600	0.2328	242.9000	0.2429	4.356	0	0	0
2021/02/12	2044	06/05/2021	11.40	Call	Bond Future	5,949.5200	5.9495	5,749.1100	5.7491	(3.369)	0	0	0
2021/02/12	2044	06/05/2021	11.40	Put	Bond Future	1,185.2200	1.1852	1,233.2300	1.2332	4.051	0	0	3,100
2021/02/12	2044	06/05/2021	11.79	Call	Bond Future	7,979.9600	7.9800	7,760.4500	7.7604	(2.751)	0	0	0
2021/02/12	2044	06/05/2021	11.79	Put	Bond Future	713.3100	0.7133	742.2200	0.7422	4.053	0	0	3,100
2021/02/12	2044	06/05/2021	11.10	Call	Bond Future	4,482.0500	4.4820	4,302.6700	4.3027	(4.002)	0	0	0
2021/02/12	2044	06/05/2021	12.50	Call	Bond Future	11,689.0600	11.6891	11,449.5700	11.4496	(2.049)	0	0	0
2021/02/12	2044	06/05/2021	12.50	Put	Bond Future	203.8600	0.2039	212.7900	0.2128	4.380	0	0	3,100
2021/02/12	2044	06/05/2021			Bond Future	10.7128	85.7773	10.7470	85.5289	0.319	0.0000	0.0000	61,049
2021/02/12	2044	06/05/2021	12.45	Call	Bond Future	11,425.6500	11.4257	11,187.0100	11.1870	(2.089)	0	0	0
2021/02/12	2044	06/05/2021	12.45	Put	Bond Future	224.1500	0.2241	233.9300	0.2339	4.363	0	0	0
2021/02/12	2044	06/05/2021	10.70	Put	Bond Future	2,893.2100	2.8932	2,999.3800	2.9994	3.670	0	0	0
2021/02/12	2044	06/05/2021	10.70	Call	Bond Future	2,799.9600	2.8000	2,657.7100	2.6577	(5.080)	0	0	3,100
2021/02/12	2044	06/05/2021	11.10	Put	Bond Future	1,739.5800	1.7396	1,808.6200	1.8086	3.969	0	0	3,100
2021/02/12	2044	06/05/2021	11.90	Call	Bond Future	8,543.3400	8.5433	8,319.4500	8.3195	(2.621)	0	0	0
2021/02/12	2044	06/05/2021	11.90	Put	Bond Future	595.4700	0.5955	620.0000	0.6200	4.119	0	0	0
2021/02/12	2044	06/05/2021	11.35	Put	Bond Future	1,263.2900	1.2633	1,314.3800	1.3144	4.044	0	0	0
2021/02/12	2044	06/05/2021	11.35	Call	Bond Future	5,696.6300	5.6966	5,499.3000	5.4993	(3.464)	0	0	3,100
2021/02/12	2044	05/08/2021	12.60	Put	Bond Future	845.4100	0.8454	873.7500	0.8738	3.352	0	0	0
2021/02/12	2044	05/08/2021	12.61	Call	Bond Future	11,552.5700	11.5526	11,329.1600	11.3292	(1.934)	0	0	0
2021/02/12	2044	05/08/2021	12.61	Put	Bond Future	835.8900	0.8359	863.9600	0.8640	3.358	0	0	0
2021/02/12	2044	05/08/2021			Bond Future	10.9036	82.3215	10.9393	82.0700	0.327	0.0000	0.0000	0
2021/02/12	2044	05/08/2021	12.60	Call	Bond Future	11,506.4000	11.5064	11,283.2600	11.2833	(1.939)	0	0	0
2021/02/12	2044	05/08/2021	12.59	Call	Bond Future	11,460.2400	11.4602	11,237.3800	11.2374	(1.945)	0	0	0
2021/02/12	2044	05/08/2021	12.59	Put	Bond Future	855.0200	0.8550	883.6400	0.8836	3.347	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
2021/02/12	2044	04/11/2021	12.91	Call	Bond Future	12,257.2700	12.2573	12,038.5900	12.0386	(1.784)	0	0	0
2021/02/12	2044	04/11/2021	12.91	Put	Bond Future	1,198.7500	1.1988	1,234.3700	1.2344	2.971	0	0	0
2021/02/12	2044	04/11/2021			Bond Future	11.0882	83.2011	11.1252	82.9468	0.334	0.0000	0.0000	0
2021/02/12	2044	04/11/2021	12.90	Call	Bond Future	12,214.6900	12.2147	11,996.2800	11.9963	(1.788)	0	0	0
2021/02/12	2044	04/11/2021	12.90	Put	Bond Future	1,209.6500	1.2097	1,245.5400	1.2455	2.967	0	0	0
2021/02/12	2044	04/11/2021	12.89	Call	Bond Future	12,172.1200	12.1721	11,953.9900	11.9540	(1.792)	0	0	0
2021/02/12	2044	04/11/2021	12.89	Put	Bond Future	1,220.6300	1.2206	1,256.8000	1.2568	2.963	0	0	0
2021/02/12	2044	03/02/2022	11.59	Call	Bond Future	6,416.8400	6.4168	6,258.1100	6.2581	(2.474)	0	0	0
2021/02/12	2044	03/02/2022	11.59	Put	Bond Future	4,425.4500	4.4255	4,523.7800	4.5238	2.222	0	0	0
2021/02/12	2044	03/02/2022	11.60	Call	Bond Future	6,453.2000	6.4532	6,293.9900	6.2940	(2.467)	0	0	0
2021/02/12	2044	03/02/2022	11.60	Put	Bond Future	4,397.9100	4.3979	4,495.7600	4.4958	2.225	0	0	0
2021/02/12	2044	03/02/2022			Bond Future	11.2852	79.7356	11.3238	79.4786	0.342	0.0000	0.0000	0
2021/02/12	2044	03/02/2022	11.61	Call	Bond Future	6,489.6200	6.4896	6,329.9400	6.3299	(2.461)	0	0	0
2021/02/12	2044	03/02/2022	11.61	Put	Bond Future	4,370.5200	4.3705	4,467.9000	4.4679	2.228	0	0	0
2021/02/12	2046	06/05/2021			Bond Future	104.0025	104.0025	104.0925	104.0925	0.087	0.0000	0.0000	14,893
2021/02/12	2046	05/08/2021			Bond Future	105.1495	105.1495	105.2402	105.2402	0.086	0.0000	0.0000	0
2021/02/12	2046	04/11/2021			Bond Future	104.4912	104.4912	104.5828	104.5828	0.088	0.0000	0.0000	0
2021/02/12	2046	03/02/2022			Bond Future	105.6629	105.6629	105.7553	105.7553	0.088	0.0000	0.0000	0
2021/02/12	2050	06/05/2021			Bond Future	107.2007	107.2007	107.2015	107.2015	0.001	0.0000	0.0000	10,968
2021/02/12	2050	05/08/2021			Bond Future	106.4567	106.4567	106.4571	106.4571	0.000	0.0000	0.0000	0
2021/02/12	2050	04/11/2021			Bond Future	107.6184	107.6184	107.6186	107.6186	0.000	0.0000	0.0000	0
2021/02/12	2050	03/02/2022			Bond Future	106.8791	106.8791	106.8793	106.8793	0.000	0.0000	0.0000	0
2021/02/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	AL37	06/05/2021			Index Future	801.2210	801.2210	799.5240	799.5240	(0.212)	0.0000	0.0000	0
2021/02/12	AL37	05/08/2021			Index Future	809.7670	809.7670	808.0490	808.0490	(0.212)	0.0000	0.0000	0
2021/02/12	AL37	04/11/2021			Index Future	818.5020	818.5020	816.7630	816.7630	(0.212)	0.0000	0.0000	0
2021/02/12	AL37	03/02/2022			Index Future	827.4850	827.4850	825.7270	825.7270	(0.212)	0.0000	0.0000	0
2021/02/12	AL7T	06/05/2021			Index Future	901.2260	901.2260	898.4800	898.4800	(0.305)	0.0000	0.0000	0
2021/02/12	AL7T	05/08/2021			Index Future	910.8380	910.8380	908.0600	908.0600	(0.305)	0.0000	0.0000	0
2021/02/12	AL7T	04/11/2021			Index Future	920.6630	920.6630	917.8530	917.8530	(0.305)	0.0000	0.0000	0
2021/02/12	AL7T	03/02/2022			Index Future	930.7670	930.7670	927.9260	927.9260	(0.305)	0.0000	0.0000	0
2021/02/12	ALBI	06/05/2021			Index Future	788.2610	788.2610	786.2320	786.2320	(0.257)	0.0000	0.0000	308
2021/02/12	ALBI	05/08/2021			Index Future	796.6690	796.6690	794.6150	794.6150	(0.258)	0.0000	0.0000	0
2021/02/12	ALBI	04/11/2021			Index Future	805.2620	805.2620	803.1850	803.1850	(0.258)	0.0000	0.0000	0
2021/02/12	ALBI	03/02/2022			Index Future	814.1000	814.1000	812.0000	812.0000	(0.258)	0.0000	0.0000	0
2021/02/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/12	ES33	06/05/2021			Bond Future	11.1750	76.8442	11.2086	76.6619	0.300	0.0000	0.0000	350
2021/02/12	ES33	05/08/2021			Bond Future	11.4163	77.6729	11.4514	77.4883	0.307	0.0000	0.0000	0
2021/02/12	ES33	04/11/2021			Bond Future	11.6655	74.7281	11.7020	74.5415	0.313	0.0000	0.0000	0
2021/02/12	ES33	03/02/2022			Bond Future	11.9324	75.5490	11.9706	75.3603	0.320	0.0000	0.0000	0
2021/02/12	ES42	06/05/2021			Bond Future	11.7293	75.3562	11.7579	75.1817	0.244	0.0000	0.0000	4,779
2021/02/12	ES42	05/08/2021			Bond Future	11.9583	76.1695	11.9882	75.9929	0.250	0.0000	0.0000	0
2021/02/12	ES42	04/11/2021			Bond Future	12.1959	72.7255	12.2272	72.5469	0.256	0.0000	0.0000	0
2021/02/12	ES42	03/02/2022			Bond Future	12.4420	73.5248	12.4746	73.3441	0.263	0.0000	0.0000	0
2021/02/12	GOVI	06/05/2021	678.68	Call	GOVI	1,003,140.0000	100.3140	982,740.0000	98.2740	(2.034)	0	0	0
2021/02/12	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	06/05/2021	678.67	Call	GOVI	1,003,240.0000	100.3240	982,840.0000	98.2840	(2.033)	0	0	0
2021/02/12	GOVI	06/05/2021			GOVI	778.9940	778.9940	776.9540	776.9540	(0.262)	0.0000	0.0000	971
2021/02/12	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	06/05/2021	678.69	Call	GOVI	1,003,040.0000	100.3040	982,640.0000	98.2640	(2.034)	0	0	0
2021/02/12	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	05/08/2021	719.14	Call	GOVI	681,630.0000	68.1630	660,980.0000	66.0980	(3.030)	0	0	0
2021/02/12	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	05/08/2021	719.13	Call	GOVI	681,730.0000	68.1730	661,080.0000	66.1080	(3.029)	0	0	0
2021/02/12	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	05/08/2021			GOVI	787.3030	787.3030	785.2380	785.2380	(0.262)	0.0000	0.0000	0
2021/02/12	GOVI	05/08/2021	719.15	Call	GOVI	681,530.0000	68.1530	660,880.0000	66.0880	(3.030)	0	0	0
2021/02/12	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	04/11/2021	728.41	Call	GOVI	673,850.0000	67.3850	652,970.0000	65.2970	(3.099)	0	0	0
2021/02/12	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	04/11/2021	728.40	Call	GOVI	673,950.0000	67.3950	653,070.0000	65.3070	(3.098)	0	0	0
2021/02/12	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	04/11/2021			GOVI	795.7950	795.7950	793.7070	793.7070	(0.262)	0.0000	0.0000	0
2021/02/12	GOVI	04/11/2021	728.42	Call	GOVI	673,750.0000	67.3750	652,870.0000	65.2870	(3.099)	0	0	0
2021/02/12	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	03/02/2022	792.76	Call	GOVI	117,690.0000	11.7690	96,580.0000	9.6580	(17.937)	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
2021/02/12	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	03/02/2022			GOVI	804.5290	804.5290	802.4180	802.4180	(0.262)	0.0000	0.0000	0
2021/02/12	GOVI	03/02/2022	792.75	Call	GOVI	117,790.0000	11.7790	96,680.0000	9.6680	(17.922)	0	0	0
2021/02/12	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GOVI	03/02/2022	792.74	Call	GOVI	117,890.0000	11.7890	96,780.0000	9.6780	(17.907)	0	0	0
2021/02/12	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/12	IGOV	06/05/2021			Index Future	280.3280	280.3280	280.3330	280.3330	0.002	0.0000	0.0000	976
2021/02/12	IGOV	05/08/2021			Index Future	283.3860	283.3860	283.3910	283.3910	0.002	0.0000	0.0000	0
2021/02/12	IGOV	04/11/2021			Index Future	286.5110	286.5110	286.5150	286.5150	0.001	0.0000	0.0000	0
2021/02/12	IGOV	03/02/2022			Index Future	289.7220	289.7220	289.7270	289.7270	0.002	0.0000	0.0000	0
2021/02/12	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/12	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/02/12	IS05	21/09/2021			Interest Rate Swap	89.4100	89.4100	89.4200	89.4200	0.011	0.0000	0.0000	0
2021/02/12	IS05	21/12/2021			Interest Rate Swap	90.6900	90.6900	90.7000	90.7000	0.011	0.0000	0.0000	51
2021/02/12	IS05	15/03/2022			Interest Rate Swap	90.1200	90.1200	90.1400	90.1400	0.022	0.0000	0.0000	0
2021/02/12	IS05	21/06/2022			Interest Rate Swap	90.2400	90.2400	90.2700	90.2700	0.033	0.0000	0.0000	0
2021/02/12	IS05	20/09/2022			Interest Rate Swap	93.3700	93.3700	93.4100	93.4100	0.043	0.0000	0.0000	0
2021/02/12	IS05	20/12/2022			Interest Rate Swap	93.8500	93.8500	93.8900	93.8900	0.043	0.0000	0.0000	0
2021/02/12	IS05	22/03/2023			Interest Rate Swap	86.2100	86.2100	86.2700	86.2700	0.070	0.0000	0.0000	0
2021/02/12	IS05	20/06/2023			Interest Rate Swap	91.7100	91.7100	91.7700	91.7700	0.065	0.0000	0.0000	0
2021/02/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/12	IS10	17/12/2025			Interest Rate Swap	78.2700	78.2700	78.5700	78.5700	0.383	0.0000	0.0000	0
2021/02/12	IS10	16/03/2026			Interest Rate Swap	74.6500	74.6500	74.9700	74.9700	0.429	0.0000	0.0000	0
2021/02/12	IS10	15/06/2026			Interest Rate Swap	72.9000	72.9000	73.2400	73.2400	0.466	0.0000	0.0000	0
2021/02/12	IS10	21/09/2026			Interest Rate Swap	74.7700	74.7700	75.1200	75.1200	0.468	0.0000	0.0000	0
2021/02/12	IS10	21/12/2026			Interest Rate Swap	78.6600	78.6600	79.0300	79.0300	0.470	0.0000	0.0000	0
2021/02/12	IS10	15/03/2027			Interest Rate Swap	77.0300	77.0300	77.4100	77.4100	0.493	0.0000	0.0000	0
2021/02/12	IS10	21/06/2027			Interest Rate Swap	78.9900	78.9900	79.3800	79.3800	0.494	0.0000	0.0000	0
2021/02/12	IS10	20/09/2027			Interest Rate Swap	84.7200	84.7200	85.1100	85.1100	0.460	0.0000	0.0000	0
2021/02/12	IS10	20/12/2027			Interest Rate Swap	85.0300	85.0300	85.4200	85.4200	0.459	0.0000	0.0000	0
2021/02/12	IS10	22/03/2028			Interest Rate Swap	77.9100	77.9100	78.3200	78.3200	0.526	0.0000	0.0000	0
2021/02/12	IS10	20/06/2028			Interest Rate Swap	85.7400	85.7400	86.1600	86.1600	0.490	0.0000	0.0000	0
2021/02/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/12	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/02/12	JBAF	17/03/2021			Jibar Tradeable Future	3.6850	96.3150	3.7050	96.2950	0.543	0.0000	0.0000	0
2021/02/12	JBAF	21/04/2021			Jibar Tradeable Future	3.6700	96.3300	3.7000	96.3000	0.817	0.0000	0.0000	0
2021/02/12	JBAF	19/05/2021			Jibar Tradeable Future	3.6700	96.3300	3.7100	96.2900	1.090	0.0000	0.0000	0
2021/02/12	JBAF	15/06/2021			Jibar Tradeable Future	3.6950	96.3050	3.7150	96.2850	0.541	0.0000	0.0000	0
2021/02/12	JBAF	21/07/2021			Jibar Tradeable Future	3.7000	96.3000	3.7400	96.2600	1.081	0.0000	0.0000	0
2021/02/12	JBAF	15/09/2021			Jibar Tradeable Future	3.7600	96.2400	3.8000	96.2000	1.064	0.0000	0.0000	30,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/12	JBAF	15/12/2021			Jibar Tradeable Future	3.9500	96.0500	3.9950	96.0050	1.139	0.0000	0.0000	0
2021/02/12	JBAF	16/03/2022			Jibar Tradeable Future	4.0700	95.9300	4.1300	95.8700	1.474	0.0000	0.0000	0
2021/02/12	JBAF	15/06/2022			Jibar Tradeable Future	4.3000	95.7000	4.3250	95.6750	0.581	0.0000	0.0000	20,001
2021/02/12	JBAF	21/09/2022			Jibar Tradeable Future	4.4150	95.5850	4.4450	95.5550	0.680	0.0000	0.0000	0
2021/02/12	JBAF	21/12/2022			Jibar Tradeable Future	4.6250	95.3750	4.6550	95.3450	0.649	0.0000	0.0000	0
2021/02/12	R023	06/05/2021	7.58	Call	Bond Future	4,827.0100	4.8270	4,819.1900	4.8192	(0.162)	0	0	0
2021/02/12	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	R023	06/05/2021			Bond Future	4.7653	106.6079	4.7697	106.6001	0.093	0.0000	0.0000	41,458
2021/02/12	R023	06/05/2021	7.57	Call	Bond Future	4,810.3800	4.8104	4,802.5600	4.8026	(0.163)	0	0	0
2021/02/12	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	R023	06/05/2021	7.56	Call	Bond Future	4,793.7500	4.7938	4,785.9300	4.7859	(0.163)	0	0	0
2021/02/12	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	R023	05/08/2021	5.30	Call	Bond Future	927.6900	0.9277	920.5200	0.9205	(0.773)	0	0	0
2021/02/12	R023	05/08/2021	5.30	Put	Bond Future	229.2000	0.2292	230.3700	0.2304	0.510	0	0	0
2021/02/12	R023	05/08/2021	5.29	Call	Bond Future	915.7400	0.9157	908.6000	0.9086	(0.780)	0	0	0
2021/02/12	R023	05/08/2021	5.29	Put	Bond Future	232.3600	0.2324	233.5600	0.2336	0.516	0	0	0
2021/02/12	R023	05/08/2021			Bond Future	4.8396	107.7572	4.8450	107.7489	0.113	0.0000	0.0000	0
2021/02/12	R023	05/08/2021	5.31	Call	Bond Future	939.6800	0.9397	932.4800	0.9325	(0.766)	0	0	0
2021/02/12	R023	05/08/2021	5.31	Put	Bond Future	226.0900	0.2261	227.2300	0.2272	0.504	0	0	0
2021/02/12	R023	04/11/2021	4.91	Call	Bond Future	446.5300	0.4465	441.4900	0.4415	(1.129)	0	0	0
2021/02/12	R023	04/11/2021	4.91	Put	Bond Future	485.3400	0.4853	488.8400	0.4888	0.721	0	0	0
2021/02/12	R023	04/11/2021	4.90	Call	Bond Future	439.6200	0.4396	434.6200	0.4346	(1.137)	0	0	0
2021/02/12	R023	04/11/2021	4.90	Put	Bond Future	491.2700	0.4913	494.8100	0.4948	0.721	0	0	0
2021/02/12	R023	04/11/2021			Bond Future	4.9402	105.0009	4.9469	104.9924	0.135	0.0000	0.0000	0
2021/02/12	R023	04/11/2021	4.92	Call	Bond Future	453.5000	0.4535	448.4200	0.4484	(1.120)	0	0	0
2021/02/12	R023	04/11/2021	4.92	Put	Bond Future	479.4700	0.4795	482.9300	0.4829	0.722	0	0	0
2021/02/12	R023	03/02/2022	5.08	Call	Bond Future	474.2700	0.4743	469.2200	0.4692	(1.065)	0	0	0
2021/02/12	R023	03/02/2022	5.08	Put	Bond Future	472.2700	0.4723	475.9600	0.4760	0.781	0	0	0
2021/02/12	R023	03/02/2022			Bond Future	5.0781	106.1540	5.0865	106.1452	0.166	0.0000	0.0000	0
2021/02/12	R023	03/02/2022	5.07	Call	Bond Future	468.2800	0.4683	463.2700	0.4633	(1.070)	0	0	0
2021/02/12	R023	03/02/2022	5.07	Put	Bond Future	476.6500	0.4766	480.3800	0.4804	0.783	0	0	0
2021/02/12	R023	03/02/2022	5.06	Call	Bond Future	462.7500	0.4627	457.7700	0.4578	(1.076)	0	0	0
2021/02/12	R023	03/02/2022	5.06	Put	Bond Future	481.4800	0.4815	485.2400	0.4852	0.781	0	0	0
2021/02/12	R035	06/05/2021	12.36	Put	Bond Future	76.5300	0.0765	82.9600	0.0830	8.402	0	0	0
2021/02/12	R035	06/05/2021	12.37	Call	Bond Future	13,136.7100	13.1367	12,807.8700	12.8079	(2.503)	0	0	0
2021/02/12	R035	06/05/2021	12.35	Put	Bond Future	78.2700	0.0783	84.8300	0.0848	8.381	0	0	0
2021/02/12	R035	06/05/2021	10.55	Call	Bond Future	3,941.4100	3.9414	3,713.4100	3.7134	(5.785)	0	0	0
2021/02/12	R035	06/05/2021	10.55	Put	Bond Future	1,712.6800	1.7127	1,819.8100	1.8198	6.255	0	0	500
2021/02/12	R035	06/05/2021	10.05	Put	Bond Future	3,229.5600	3.2296	3,403.6100	3.4036	5.389	0	0	0
2021/02/12	R035	06/05/2021	10.05	Call	Bond Future	2,092.3300	2.0923	1,931.2500	1.9313	(7.699)	0	0	500
2021/02/12	R035	06/05/2021	10.40	Put	Bond Future	2,086.7300	2.0867	2,212.4100	2.2124	6.023	0	0	0
2021/02/12	R035	06/05/2021	12.91	Put	Bond Future	20.6700	0.0207	22.5200	0.0225	8.950	0	0	600
2021/02/12	R035	06/05/2021	11.55	Call	Bond Future	8,837.7800	8.8378	8,531.7100	8.5317	(3.463)	0	0	0
2021/02/12	R035	06/05/2021	11.55	Put	Bond Future	398.0200	0.3980	427.0800	0.4271	7.301	0	0	1,650
2021/02/12	R035	06/05/2021	12.77	Call	Bond Future	15,205.3300	15.2053	14,872.7800	14.8728	(2.187)	0	0	0
2021/02/12	R035	06/05/2021	12.77	Put	Bond Future	29.2600	0.0293	31.8400	0.0318	8.817	0	0	1,650

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
2021/02/12	R035	06/05/2021	10.24	Put	Bond Future	2,561.1300	2.5611	2,708.2200	2.7082	5.743	0	0	0
2021/02/12	R035	06/05/2021	10.24	Call	Bond Future	2,724.5500	2.7245	2,536.5100	2.5365	(6.902)	0	0	223
2021/02/12	R035	06/05/2021			Bond Future	10.2159	91.9018	10.2654	91.5667	0.484	0.0000	0.0000	102,994
2021/02/12	R035	06/05/2021	12.36	Call	Bond Future	13,084.4000	13.0844	12,755.7000	12.7557	(2.512)	0	0	0
2021/02/12	R035	06/05/2021	12.37	Put	Bond Future	74.8400	0.0748	81.1300	0.0811	8.405	0	0	0
2021/02/12	R035	06/05/2021	12.35	Call	Bond Future	13,032.0900	13.0321	12,703.5200	12.7035	(2.521)	0	0	0
2021/02/12	R035	06/05/2021	11.05	Call	Bond Future	6,298.5800	6.2986	6,022.7100	6.0227	(4.380)	0	0	0
2021/02/12	R035	06/05/2021	11.05	Put	Bond Future	881.0800	0.8811	940.3400	0.9403	6.726	0	0	500
2021/02/12	R035	06/05/2021	10.40	Call	Bond Future	3,324.7900	3.3248	3,115.3400	3.1153	(6.300)	0	0	600
2021/02/12	R035	06/05/2021	11.15	Put	Bond Future	770.5500	0.7706	822.7800	0.8228	6.778	0	0	0
2021/02/12	R035	06/05/2021	11.15	Call	Bond Future	6,805.4900	6.8055	6,522.5900	6.5226	(4.157)	0	0	600
2021/02/12	R035	06/05/2021	12.91	Call	Bond Future	15,916.1300	15.9161	15,582.8500	15.5829	(2.094)	0	0	0
2021/02/12	R035	06/05/2021	10.81	Put	Bond Future	1,213.0200	1.2130	1,292.5000	1.2925	6.552	0	0	0
2021/02/12	R035	06/05/2021	10.81	Call	Bond Future	5,121.3300	5.1213	4,865.6800	4.8657	(4.992)	0	0	1,650
2021/02/12	R035	06/05/2021	12.02	Call	Bond Future	11,297.0900	11.2971	10,974.6600	10.9747	(2.854)	0	0	0
2021/02/12	R035	06/05/2021	12.02	Put	Bond Future	159.2500	0.1593	171.9500	0.1720	7.975	0	0	223
2021/02/12	R035	06/05/2021	11.32	Call	Bond Future	7,667.7900	7.6678	7,374.1400	7.3741	(3.830)	0	0	0
2021/02/12	R035	06/05/2021	11.32	Put	Bond Future	598.2500	0.5983	639.7300	0.6397	6.934	0	0	223
2021/02/12	R035	05/08/2021	11.37	Call	Bond Future	7,633.6000	7.6336	7,372.8400	7.3728	(3.416)	0	0	0
2021/02/12	R035	05/08/2021	11.37	Put	Bond Future	1,642.1000	1.6421	1,720.5200	1.7205	4.776	0	0	100
2021/02/12	R035	05/08/2021	5.31	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/02/12	R035	05/08/2021	5.31	Put	Bond Future	45,198.1200	45.1981	45,537.2900	45.5373	0.750	0	0	0
2021/02/12	R035	05/08/2021			Bond Future	10.4149	92.8926	10.4665	92.5534	0.495	0.0000	0.0000	0
2021/02/12	R035	05/08/2021	10.77	Call	Bond Future	5,048.5200	5.0485	4,831.4600	4.8315	(4.299)	0	0	0
2021/02/12	R035	05/08/2021	10.77	Put	Bond Future	2,749.6800	2.7497	2,871.8000	2.8718	4.441	0	0	100
2021/02/12	R035	05/08/2021	10.02	Put	Bond Future	5,181.8000	5.1818	5,375.6700	5.3757	3.741	0	0	0
2021/02/12	R035	05/08/2021	10.02	Call	Bond Future	2,520.2600	2.5203	2,374.9500	2.3750	(5.766)	0	0	100
2021/02/12	R035	05/08/2021	5.30	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/02/12	R035	05/08/2021	5.30	Put	Bond Future	45,314.7000	45.3147	45,653.8700	45.6539	0.748	0	0	0
2021/02/12	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/02/12	R035	05/08/2021	5.29	Put	Bond Future	45,431.4100	45.4314	45,770.5800	45.7706	0.747	0	0	0
2021/02/12	R035	04/11/2021	10.12	Put	Bond Future	6,148.8700	6.1489	6,347.9800	6.3480	3.238	0	0	0
2021/02/12	R035	04/11/2021	10.12	Call	Bond Future	2,864.3700	2.8644	2,720.5300	2.7205	(5.022)	0	0	400
2021/02/12	R035	04/11/2021	10.62	Put	Bond Future	4,376.0200	4.3760	4,532.9400	4.5329	3.586	0	0	0
2021/02/12	R035	04/11/2021	10.62	Call	Bond Future	4,382.4300	4.3824	4,196.4000	4.1964	(4.245)	0	0	400
2021/02/12	R035	04/11/2021	11.75	Put	Bond Future	1,975.1900	1.9752	2,056.8800	2.0569	4.136	0	0	782
2021/02/12	R035	04/11/2021	11.08	Call	Bond Future	6,025.1000	6.0251	5,804.1200	5.8041	(3.668)	0	0	0
2021/02/12	R035	04/11/2021	11.08	Put	Bond Future	3,140.3400	3.1403	3,262.3100	3.2623	3.884	0	0	782
2021/02/12	R035	04/11/2021	10.23	Put	Bond Future	5,718.1100	5.7181	5,907.7000	5.9077	3.316	0	0	0
2021/02/12	R035	04/11/2021	12.53	Call	Bond Future	12,069.2300	12.0692	11,772.2000	11.7722	(2.461)	0	0	0
2021/02/12	R035	04/11/2021	12.53	Put	Bond Future	961.8900	0.9619	1,007.8100	1.0078	4.774	0	0	0
2021/02/12	R035	04/11/2021			Bond Future	10.6190	89.4106	10.6727	89.0677	0.505	0.0000	0.0000	0
2021/02/12	R035	04/11/2021	13.82	Call	Bond Future	17,707.5500	17.7076	17,378.6400	17.3786	(1.857)	0	0	0
2021/02/12	R035	04/11/2021	13.82	Put	Bond Future	241.3900	0.2414	255.4300	0.2554	5.816	0	0	400
2021/02/12	R035	04/11/2021	11.75	Call	Bond Future	8,812.6400	8.8126	8,551.3800	8.5514	(2.965)	0	0	0
2021/02/12	R035	04/11/2021	10.23	Call	Bond Future	3,172.6200	3.1726	3,019.2600	3.0193	(4.834)	0	0	782
2021/02/12	R035	04/11/2021	12.52	Call	Bond Future	12,026.0700	12.0261	11,729.4200	11.7294	(2.467)	0	0	0
2021/02/12	R035	04/11/2021	12.52	Put	Bond Future	971.3400	0.9713	1,017.6400	1.0176	4.767	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
2021/02/12	R035	04/11/2021	12.51	Call	Bond Future	11,982.9400	11.9829	11,686.6700	11.6867	(2.472)	0	0	0
2021/02/12	R035	04/11/2021	12.51	Put	Bond Future	980.8800	0.9809	1,027.5600	1.0276	4.759	0	0	0
2021/02/12	R035	03/02/2022	11.39	Call	Bond Future	6,840.2400	6.8402	6,616.1000	6.6161	(3.277)	0	0	0
2021/02/12	R035	03/02/2022	11.39	Put	Bond Future	3,501.0500	3.5011	3,623.6600	3.6237	3.502	0	0	683
2021/02/12	R035	03/02/2022	10.65	Call	Bond Future	4,339.2500	4.3393	4,164.9200	4.1649	(4.018)	0	0	0
2021/02/12	R035	03/02/2022	11.23	Call	Bond Future	6,253.7700	6.2538	6,039.5900	6.0396	(3.425)	0	0	0
2021/02/12	R035	03/02/2022	11.23	Put	Bond Future	3,862.0900	3.8621	3,994.6600	3.9947	3.433	0	0	0
2021/02/12	R035	03/02/2022	11.22	Call	Bond Future	6,218.3000	6.2183	6,004.7500	6.0048	(3.434)	0	0	0
2021/02/12	R035	03/02/2022	11.22	Put	Bond Future	3,886.3600	3.8864	4,019.5600	4.0196	3.427	0	0	0
2021/02/12	R035	03/02/2022			Bond Future	10.8375	90.3927	10.8934	90.0459	0.516	0.0000	0.0000	0
2021/02/12	R035	03/02/2022	10.65	Put	Bond Future	5,516.4000	5.5164	5,688.8200	5.6888	3.126	0	0	683
2021/02/12	R035	03/02/2022	9.70	Put	Bond Future	9,515.4600	9.5155	9,757.4900	9.7575	2.544	0	0	0
2021/02/12	R035	03/02/2022	9.70	Call	Bond Future	2,006.8900	2.0069	1,902.1700	1.9022	(5.218)	0	0	683
2021/02/12	R035	03/02/2022	11.24	Call	Bond Future	6,289.3200	6.2893	6,074.5000	6.0745	(3.416)	0	0	0
2021/02/12	R035	03/02/2022	11.24	Put	Bond Future	3,837.9700	3.8380	3,969.9000	3.9699	3.437	0	0	0
2021/02/12	R186	06/05/2021	10.77	Call	Bond Future	18,185.7900	18.1858	17,927.0400	17.9270	(1.423)	0	0	0
2021/02/12	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	R186	06/05/2021	10.76	Call	Bond Future	18,144.7400	18.1447	17,885.9900	17.8860	(1.426)	0	0	0
2021/02/12	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	R186	06/05/2021			Bond Future	6.7932	121.1134	6.8442	120.8546	0.751	0.0000	0.0000	103,913
2021/02/12	R186	06/05/2021	10.78	Call	Bond Future	18,226.8200	18.2268	17,968.0700	17.9681	(1.420)	0	0	0
2021/02/12	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/12	R186	06/05/2021	7.30	Call	Bond Future	3,109.0600	3.1091	2,909.3400	2.9093	(6.424)	0	0	0
2021/02/12	R186	06/05/2021	7.30	Put	Bond Future	569.3200	0.5693	628.3500	0.6284	10.369	0	0	15,177
2021/02/12	R186	05/08/2021	8.62	Call	Bond Future	7,934.4900	7.9345	7,689.3100	7.6893	(3.090)	0	0	0
2021/02/12	R186	05/08/2021	8.62	Put	Bond Future	173.6400	0.1736	190.5200	0.1905	9.721	0	0	0
2021/02/12	R186	05/08/2021	8.61	Call	Bond Future	7,893.5600	7.8936	7,648.6700	7.6487	(3.102)	0	0	0
2021/02/12	R186	05/08/2021	8.61	Put	Bond Future	177.0500	0.1770	194.2200	0.1942	9.698	0	0	0
2021/02/12	R186	05/08/2021			Bond Future	6.9439	117.1384	6.9982	116.8764	0.782	0.0000	0.0000	0
2021/02/12	R186	05/08/2021	8.63	Call	Bond Future	7,975.4300	7.9754	7,729.9800	7.7300	(3.078)	0	0	0
2021/02/12	R186	05/08/2021	8.63	Put	Bond Future	170.2800	0.1703	186.8900	0.1869	9.755	0	0	0
2021/02/12	R186	04/11/2021	8.10	Call	Bond Future	5,341.3900	5.3414	5,134.9700	5.1350	(3.865)	0	0	0
2021/02/12	R186	04/11/2021	8.10	Put	Bond Future	868.0100	0.8680	926.5700	0.9266	6.746	0	0	0
2021/02/12	R186	04/11/2021	8.09	Call	Bond Future	5,306.5800	5.3066	5,100.6900	5.1007	(3.880)	0	0	0
2021/02/12	R186	04/11/2021	8.09	Put	Bond Future	876.9400	0.8769	936.0300	0.9360	6.738	0	0	0
2021/02/12	R186	04/11/2021			Bond Future	7.1025	118.3895	7.1602	118.1246	0.813	0.0000	0.0000	0
2021/02/12	R186	04/11/2021	8.11	Call	Bond Future	5,376.2600	5.3763	5,169.3400	5.1693	(3.849)	0	0	0
2021/02/12	R186	04/11/2021	8.11	Put	Bond Future	859.1500	0.8592	917.2100	0.9172	6.758	0	0	0
2021/02/12	R186	03/02/2022	7.30	Call	Bond Future	2,680.9100	2.6809	2,540.6300	2.5406	(5.233)	0	0	0
2021/02/12	R186	03/02/2022	7.30	Put	Bond Future	2,576.3200	2.5763	2,704.0400	2.7040	4.957	0	0	0
2021/02/12	R186	03/02/2022			Bond Future	7.2760	114.4091	7.3376	114.1411	0.846	0.0000	0.0000	0
2021/02/12	R186	03/02/2022	7.28	Call	Bond Future	2,635.3300	2.6353	2,496.4600	2.4965	(5.270)	0	0	0
2021/02/12	R186	03/02/2022	7.28	Put	Bond Future	2,617.8500	2.6179	2,746.9800	2.7470	4.933	0	0	0
2021/02/12	R186	03/02/2022	7.29	Call	Bond Future	2,658.0600	2.6581	2,518.4900	2.5185	(5.251)	0	0	0
2021/02/12	R186	03/02/2022	7.29	Put	Bond Future	2,597.0200	2.5970	2,725.4500	2.7255	4.945	0	0	0
2021/02/12	R197	06/05/2021			Bond Future	321.9916	321.9916	321.8851	321.8851	(0.033)	0.0000	0.0000	2,121

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
2021/02/12	R197	05/08/2021			Bond Future	317.5452	317.5452	317.4364	317.4364	(0.034)	0.0000	0.0000	0
2021/02/12	R197	04/11/2021			Bond Future	321.0108	321.0108	320.9003	320.9003	(0.034)	0.0000	0.0000	0
2021/02/12	R197	03/02/2022			Bond Future	316.5184	316.5184	316.4065	316.4065	(0.035)	0.0000	0.0000	0
2021/02/12	R202	06/05/2021			Bond Future	227.2509	227.2509	227.2515	227.2515	0.000	0.0000	0.0000	8,028
2021/02/12	R202	05/08/2021			Bond Future	225.5092	225.5092	225.5090	225.5090	0.000	0.0000	0.0000	0
2021/02/12	R202	04/11/2021			Bond Future	227.9700	227.9700	227.9698	227.9698	0.000	0.0000	0.0000	0
2021/02/12	R202	03/02/2022			Bond Future	226.2282	226.2282	226.2275	226.2275	0.000	0.0000	0.0000	0
2021/02/12	R209	06/05/2021	12.23	Call	Bond Future	11,148.8400	11.1488	10,950.2600	10.9503	(1.781)	0	0	0
2021/02/12	R209	06/05/2021	12.23	Put	Bond Future	92.1600	0.0922	96.0600	0.0961	4.232	0	0	0
2021/02/12	R209	06/05/2021	12.22	Call	Bond Future	11,104.3700	11.1044	10,905.8700	10.9059	(1.788)	0	0	0
2021/02/12	R209	06/05/2021	12.22	Put	Bond Future	94.0900	0.0941	98.0700	0.0981	4.230	0	0	0
2021/02/12	R209	06/05/2021	9.50	Put	Bond Future	4,804.9200	4.8049	4,942.2300	4.9422	2.858	0	0	0
2021/02/12	R209	06/05/2021	9.50	Call	Bond Future	932.4400	0.9324	867.2700	0.8673	(6.989)	0	0	2,150
2021/02/12	R209	06/05/2021	10.35	Call	Bond Future	3,144.5800	3.1446	3,009.8300	3.0098	(4.285)	0	0	1,000
2021/02/12	R209	06/05/2021	9.75	Put	Bond Future	3,723.3800	3.7234	3,839.6500	3.8396	3.123	0	0	0
2021/02/12	R209	06/05/2021	9.75	Call	Bond Future	1,429.0100	1.4290	1,342.8000	1.3428	(6.033)	0	0	6,050
2021/02/12	R209	06/05/2021	11.00	Call	Bond Future	5,712.1500	5.7122	5,540.7000	5.5407	(3.001)	0	0	0
2021/02/12	R209	06/05/2021	11.00	Put	Bond Future	788.9400	0.7889	819.9700	0.8200	3.933	0	0	3,500
2021/02/12	R209	06/05/2021	10.00	Put	Bond Future	2,821.8800	2.8219	2,916.9500	2.9169	3.369	0	0	0
2021/02/12	R209	06/05/2021	10.00	Call	Bond Future	2,058.7000	2.0587	1,951.2900	1.9513	(5.217)	0	0	0
2021/02/12	R209	06/05/2021	12.25	Call	Bond Future	11,237.7300	11.2377	11,038.9900	11.0390	(1.769)	0	0	0
2021/02/12	R209	06/05/2021	12.25	Put	Bond Future	88.4000	0.0884	92.1400	0.0921	4.231	0	0	9,150
2021/02/12	R209	06/05/2021			Bond Future	10.1275	71.1958	10.1616	70.9933	0.337	0.0000	0.0000	26,545
2021/02/12	R209	06/05/2021	12.24	Call	Bond Future	11,193.3000	11.1933	10,994.6400	10.9946	(1.775)	0	0	0
2021/02/12	R209	06/05/2021	12.24	Put	Bond Future	90.2600	0.0903	94.0800	0.0941	4.232	0	0	0
2021/02/12	R209	06/05/2021	10.35	Put	Bond Future	1,839.9100	1.8399	1,907.6400	1.9076	3.681	0	0	0
2021/02/12	R209	06/05/2021	10.60	Call	Bond Future	4,060.8400	4.0608	3,909.4700	3.9095	(3.728)	0	0	0
2021/02/12	R209	06/05/2021	10.60	Put	Bond Future	1,331.2300	1.3312	1,382.3400	1.3823	3.839	0	0	6,250
2021/02/12	R209	06/05/2021	11.60	Call	Bond Future	8,337.2300	8.3372	8,147.4800	8.1475	(2.276)	0	0	0
2021/02/12	R209	06/05/2021	11.60	Put	Bond Future	311.8600	0.3119	324.5900	0.3246	4.082	0	0	3,750
2021/02/12	R209	06/05/2021	10.25	Put	Bond Future	2,087.0000	2.0870	2,162.1300	2.1621	3.600	0	0	0
2021/02/12	R209	06/05/2021	10.25	Call	Bond Future	2,809.6800	2.8097	2,682.3300	2.6823	(4.533)	0	0	5,325
2021/02/12	R209	06/05/2021	11.25	Call	Bond Future	6,810.0700	6.8101	6,629.8200	6.6298	(2.647)	0	0	0
2021/02/12	R209	06/05/2021	11.25	Put	Bond Future	567.6400	0.5676	589.8700	0.5899	3.916	0	0	9,150
2021/02/12	R209	05/08/2021	11.81	Call	Bond Future	8,896.7000	8.8967	8,719.6100	8.7196	(1.991)	0	0	0
2021/02/12	R209	05/08/2021	11.81	Put	Bond Future	886.4200	0.8864	914.2900	0.9143	3.144	0	0	0
2021/02/12	R209	05/08/2021			Bond Future	10.3020	71.9637	10.3375	71.7588	0.344	0.0000	0.0000	0
2021/02/12	R209	05/08/2021	11.80	Call	Bond Future	8,857.9000	8.8579	8,681.0800	8.6811	(1.996)	0	0	0
2021/02/12	R209	05/08/2021	11.80	Put	Bond Future	896.2500	0.8963	924.3900	0.9244	3.140	0	0	0
2021/02/12	R209	05/08/2021	11.79	Call	Bond Future	8,819.1300	8.8191	8,642.5700	8.6426	(2.002)	0	0	0
2021/02/12	R209	05/08/2021	11.79	Put	Bond Future	906.1700	0.9062	934.5700	0.9346	3.134	0	0	0
2021/02/12	R209	04/11/2021	10.50	Call	Bond Future	4,015.5900	4.0156	3,898.5700	3.8986	(2.914)	0	0	0
2021/02/12	R209	04/11/2021	12.00	Call	Bond Future	9,195.1900	9.1952	9,024.0400	9.0240	(1.861)	0	0	0
2021/02/12	R209	04/11/2021	12.00	Put	Bond Future	1,314.6500	1.3147	1,350.7300	1.3507	2.744	0	0	5,500
2021/02/12	R209	04/11/2021	12.19	Call	Bond Future	9,880.2800	9.8803	9,704.3800	9.7044	(1.780)	0	0	0
2021/02/12	R209	04/11/2021	12.19	Put	Bond Future	1,107.6100	1.1076	1,138.9400	1.1389	2.829	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
2021/02/12	R209	04/11/2021	12.17	Call	Bond Future	9,807.6900	9.8077	9,632.2700	9.6323	(1.789)	0	0	0
2021/02/12	R209	04/11/2021			Bond Future	10.4799	69.5925	10.5166	69.3852	0.351	0.0000	0.0000	1,795
2021/02/12	R209	04/11/2021	10.50	Put	Bond Future	3,902.1100	3.9021	3,992.3200	3.9923	2.312	0	0	5,500
2021/02/12	R209	04/11/2021	9.50	Put	Bond Future	7,543.7300	7.5437	7,683.6600	7.6837	1.855	0	0	0
2021/02/12	R209	04/11/2021	9.50	Call	Bond Future	1,674.8000	1.6748	1,607.5000	1.6075	(4.018)	0	0	3,750
2021/02/12	R209	04/11/2021	12.18	Call	Bond Future	9,843.9700	9.8440	9,668.3100	9.6683	(1.784)	0	0	0
2021/02/12	R209	04/11/2021	12.18	Put	Bond Future	1,117.7800	1.1178	1,149.3500	1.1494	2.824	0	0	0
2021/02/12	R209	04/11/2021	12.17	Put	Bond Future	1,128.0300	1.1280	1,159.8400	1.1598	2.820	0	0	0
2021/02/12	R209	03/02/2022	11.03	Call	Bond Future	5,555.4700	5.5555	5,424.0800	5.4241	(2.365)	0	0	0
2021/02/12	R209	03/02/2022	11.03	Put	Bond Future	3,590.0400	3.5900	3,668.2400	3.6682	2.178	0	0	0
2021/02/12	R209	03/02/2022	11.02	Call	Bond Future	5,523.6300	5.5236	5,392.6200	5.3926	(2.372)	0	0	0
2021/02/12	R209	03/02/2022	11.02	Put	Bond Future	3,611.0800	3.6111	3,689.6600	3.6897	2.176	0	0	0
2021/02/12	R209	03/02/2022			Bond Future	10.6658	70.3570	10.7039	70.1474	0.357	0.0000	0.0000	0
2021/02/12	R209	03/02/2022	11.04	Call	Bond Future	5,587.1000	5.5871	5,455.3300	5.4553	(2.358)	0	0	0
2021/02/12	R209	03/02/2022	11.04	Put	Bond Future	3,568.8400	3.5688	3,646.6600	3.6467	2.181	0	0	0
2021/02/12	R210	06/05/2021			Bond Future	198.4846	198.4846	198.4170	198.4170	(0.034)	0.0000	0.0000	1,183
2021/02/12	R210	05/08/2021			Bond Future	200.6735	200.6735	200.6044	200.6044	(0.034)	0.0000	0.0000	0
2021/02/12	R210	04/11/2021			Bond Future	200.1259	200.1259	200.0558	200.0558	(0.035)	0.0000	0.0000	0
2021/02/12	R210	03/02/2022			Bond Future	202.3697	202.3697	202.2987	202.2987	(0.035)	0.0000	0.0000	0
2021/02/12	R212	06/05/2021			Bond Future	171.8757	171.8757	171.8610	171.8610	(0.009)	0.0000	0.0000	3,425
2021/02/12	R212	05/08/2021			Bond Future	171.4408	171.4408	171.4253	171.4253	(0.009)	0.0000	0.0000	0
2021/02/12	R212	04/11/2021			Bond Future	173.3117	173.3117	173.2959	173.2959	(0.009)	0.0000	0.0000	0
2021/02/12	R213	06/05/2021	11.91	Call	Bond Future	14,541.9800	14.5420	14,253.5800	14.2536	(1.983)	0	0	0
2021/02/12	R213	06/05/2021	11.91	Put	Bond Future	6.5700	0.0066	7.2500	0.0073	10.350	0	0	0
2021/02/12	R213	06/05/2021			Bond Future	9.1004	87.9159	9.1501	87.6268	0.546	0.0000	0.0000	9,146
2021/02/12	R213	06/05/2021	11.90	Call	Bond Future	14,496.4000	14.4964	14,208.0200	14.2080	(1.989)	0	0	0
2021/02/12	R213	06/05/2021	11.90	Put	Bond Future	6.7700	0.0068	7.4700	0.0075	10.340	0	0	0
2021/02/12	R213	06/05/2021	11.89	Call	Bond Future	14,450.7900	14.4508	14,162.4300	14.1624	(1.995)	0	0	0
2021/02/12	R213	06/05/2021	11.89	Put	Bond Future	6.9800	0.0070	7.7000	0.0077	10.315	0	0	0
2021/02/12	R213	05/08/2021	10.14	Put	Bond Future	1,324.8000	1.3248	1,395.0000	1.3950	5.299	0	0	0
2021/02/12	R213	05/08/2021	9.34	Put	Bond Future	2,867.8200	2.8678	2,997.6100	2.9976	4.526	0	0	0
2021/02/12	R213	05/08/2021	9.34	Call	Bond Future	3,199.7800	3.1998	3,037.0100	3.0370	(5.087)	0	0	0
2021/02/12	R213	05/08/2021	10.85	Call	Bond Future	8,911.7600	8.9118	8,655.0700	8.6551	(2.880)	0	0	0
2021/02/12	R213	05/08/2021	10.85	Put	Bond Future	605.0200	0.6050	640.8900	0.6409	5.929	0	0	0
2021/02/12	R213	05/08/2021	10.84	Call	Bond Future	8,870.1300	8.8701	8,613.8300	8.6138	(2.889)	0	0	0
2021/02/12	R213	05/08/2021	10.84	Put	Bond Future	612.9300	0.6129	649.1900	0.6492	5.916	0	0	0
2021/02/12	R213	05/08/2021			Bond Future	9.2812	88.8637	9.3330	88.5712	0.559	0.0000	0.0000	0
2021/02/12	R213	05/08/2021	10.78	Call	Bond Future	8,621.3000	8.6213	8,367.4200	8.3674	(2.945)	0	0	0
2021/02/12	R213	05/08/2021	10.78	Put	Bond Future	662.2200	0.6622	700.9000	0.7009	5.841	0	0	0
2021/02/12	R213	05/08/2021	10.14	Call	Bond Future	6,008.4400	6.0084	5,786.0800	5.7861	(3.701)	0	0	0
2021/02/12	R213	05/08/2021	10.86	Call	Bond Future	8,953.4300	8.9534	8,696.3600	8.6964	(2.871)	0	0	0
2021/02/12	R213	05/08/2021	10.86	Put	Bond Future	597.1900	0.5972	632.6800	0.6327	5.943	0	0	0
2021/02/12	R213	04/11/2021	11.10	Put	Bond Future	909.4500	0.9094	955.4000	0.9554	5.053	0	0	0
2021/02/12	R213	04/11/2021	11.11	Call	Bond Future	9,322.2000	9.3222	9,071.9500	9.0720	(2.684)	0	0	0
2021/02/12	R213	04/11/2021	11.09	Put	Bond Future	918.9400	0.9189	965.2700	0.9653	5.042	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
2021/02/12	R213	04/11/2021			Bond Future	9.4687	86.2838	9.5228	85.9880	0.571	0.0000	0.0000	0
2021/02/12	R213	04/11/2021	11.10	Call	Bond Future	9,283.6500	9.2837	9,033.7900	9.0338	(2.691)	0	0	0
2021/02/12	R213	04/11/2021	11.11	Put	Bond Future	900.0500	0.9000	945.6100	0.9456	5.062	0	0	0
2021/02/12	R213	04/11/2021	11.09	Call	Bond Future	9,245.1600	9.2452	8,995.6800	8.9957	(2.698)	0	0	0
2021/02/12	R213	03/02/2022	9.58	Put	Bond Future	4,206.8800	4.2069	4,351.7500	4.3518	3.444	0	0	200
2021/02/12	R213	03/02/2022	8.63	Put	Bond Future	7,414.1100	7.4141	7,622.6400	7.6226	2.813	0	0	0
2021/02/12	R213	03/02/2022	8.63	Call	Bond Future	1,638.7700	1.6388	1,548.1900	1.5482	(5.527)	0	0	200
2021/02/12	R213	03/02/2022	9.98	Call	Bond Future	4,867.4200	4.8674	4,688.0200	4.6880	(3.686)	0	0	0
2021/02/12	R213	03/02/2022	9.98	Put	Bond Future	3,243.0900	3.2431	3,362.8000	3.3628	3.691	0	0	0
2021/02/12	R213	03/02/2022			Bond Future	9.6707	87.2314	9.7271	86.9323	0.583	0.0000	0.0000	0
2021/02/12	R213	03/02/2022	10.15	Call	Bond Future	5,404.2200	5.4042	5,214.8700	5.2149	(3.504)	0	0	0
2021/02/12	R213	03/02/2022	10.15	Put	Bond Future	2,904.4000	2.9044	3,014.1600	3.0142	3.779	0	0	200
2021/02/12	R213	03/02/2022	9.58	Call	Bond Future	3,722.9700	3.7230	3,568.7300	3.5687	(4.143)	0	0	0
2021/02/12	R213	03/02/2022	9.97	Call	Bond Future	4,837.0500	4.8370	4,658.2500	4.6582	(3.696)	0	0	0
2021/02/12	R213	03/02/2022	9.97	Put	Bond Future	3,264.5900	3.2646	3,384.9000	3.3849	3.685	0	0	0
2021/02/12	R213	03/02/2022	9.96	Call	Bond Future	4,806.7400	4.8067	4,628.5500	4.6286	(3.707)	0	0	0
2021/02/12	R213	03/02/2022	9.96	Put	Bond Future	3,286.2000	3.2862	3,407.1200	3.4071	3.680	0	0	0
2021/02/12	R214	06/05/2021	12.26	Call	Bond Future	9,376.4100	9.3764	9,209.6900	9.2097	(1.778)	0	0	0
2021/02/12	R214	06/05/2021	12.26	Put	Bond Future	247.0200	0.2470	254.2300	0.2542	2.919	0	0	0
2021/02/12	R214	06/05/2021	12.25	Call	Bond Future	9,333.2400	9.3332	9,166.6500	9.1666	(1.785)	0	0	0
2021/02/12	R214	06/05/2021	12.25	Put	Bond Future	251.3600	0.2514	258.7000	0.2587	2.920	0	0	0
2021/02/12	R214	06/05/2021			Bond Future	10.5544	67.8477	10.5834	67.6738	0.274	0.0000	0.0000	13,213
2021/02/12	R214	06/05/2021	12.27	Call	Bond Future	9,419.5700	9.4196	9,252.7300	9.2527	(1.771)	0	0	0
2021/02/12	R214	06/05/2021	12.27	Put	Bond Future	242.7400	0.2427	249.8300	0.2498	2.921	0	0	0
2021/02/12	R214	05/08/2021	12.03	Put	Bond Future	1,229.5700	1.2296	1,258.2200	1.2582	2.330	0	0	0
2021/02/12	R214	05/08/2021	12.01	Call	Bond Future	8,134.8100	8.1348	7,987.9400	7.9879	(1.805)	0	0	0
2021/02/12	R214	05/08/2021			Bond Future	10.7289	68.5791	10.7590	68.4031	0.280	0.0000	0.0000	0
2021/02/12	R214	05/08/2021	12.02	Call	Bond Future	8,171.5000	8.1715	8,024.3900	8.0244	(1.800)	0	0	0
2021/02/12	R214	05/08/2021	12.02	Put	Bond Future	1,241.8600	1.2419	1,270.7600	1.2708	2.327	0	0	0
2021/02/12	R214	05/08/2021	12.03	Call	Bond Future	8,208.2300	8.2082	8,060.8700	8.0609	(1.795)	0	0	0
2021/02/12	R214	05/08/2021	12.01	Put	Bond Future	1,254.2500	1.2542	1,283.3900	1.2834	2.323	0	0	0
2021/02/12	R214	04/11/2021	12.47	Call	Bond Future	9,446.5700	9.4466	9,298.7300	9.2987	(1.565)	0	0	0
2021/02/12	R214	04/11/2021	12.46	Call	Bond Future	9,412.1000	9.4121	9,264.4600	9.2645	(1.569)	0	0	0
2021/02/12	R214	04/11/2021	12.46	Put	Bond Future	1,414.9700	1.4150	1,445.3100	1.4453	2.144	0	0	0
2021/02/12	R214	04/11/2021			Bond Future	10.9063	66.0348	10.9375	65.8568	0.286	0.0000	0.0000	0
2021/02/12	R214	04/11/2021	12.47	Put	Bond Future	1,403.2100	1.4032	1,433.3500	1.4334	2.148	0	0	0
2021/02/12	R214	04/11/2021	12.48	Call	Bond Future	9,481.0600	9.4811	9,333.0100	9.3330	(1.562)	0	0	0
2021/02/12	R214	04/11/2021	12.48	Put	Bond Future	1,391.5400	1.3915	1,421.4700	1.4215	2.151	0	0	0
2021/02/12	R214	03/02/2022	11.40	Put	Bond Future	3,885.9600	3.8860	3,953.6100	3.9536	1.741	0	0	0
2021/02/12	R214	03/02/2022	11.41	Call	Bond Future	5,579.5700	5.5796	5,466.8700	5.4669	(2.020)	0	0	0
2021/02/12	R214	03/02/2022	11.39	Put	Bond Future	3,909.0000	3.9090	3,976.9700	3.9770	1.739	0	0	0
2021/02/12	R214	03/02/2022			Bond Future	11.0947	66.7601	11.1271	66.5800	0.292	0.0000	0.0000	0
2021/02/12	R214	03/02/2022	11.40	Call	Bond Future	5,549.1800	5.5492	5,436.8000	5.4368	(2.025)	0	0	0
2021/02/12	R214	03/02/2022	11.41	Put	Bond Future	3,863.0400	3.8630	3,930.3700	3.9304	1.743	0	0	0
2021/02/12	R214	03/02/2022	11.39	Call	Bond Future	5,518.8400	5.5188	5,406.7800	5.4068	(2.030)	0	0	0
2021/02/12	R248	06/05/2021	12.36	Call	Bond Future	11,805.6600	11.8057	11,557.0800	11.5571	(2.106)	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
2021/02/12	R248	06/05/2021	12.36	Put	Bond Future	204.7700	0.2048	214.1400	0.2141	4.576	0	0	0
2021/02/12	R248	06/05/2021			Bond Future	10.6105	85.2478	10.6447	84.9898	0.322	0.0000	0.0000	127,579
2021/02/12	R248	06/05/2021	12.35	Call	Bond Future	11,751.6700	11.7517	11,503.2700	11.5033	(2.114)	0	0	0
2021/02/12	R248	06/05/2021	12.35	Put	Bond Future	208.7800	0.2088	218.3300	0.2183	4.574	0	0	0
2021/02/12	R248	06/05/2021	12.34	Call	Bond Future	11,697.6600	11.6977	11,449.4400	11.4494	(2.122)	0	0	0
2021/02/12	R248	06/05/2021	12.34	Put	Bond Future	212.8600	0.2129	222.5900	0.2226	4.571	0	0	0
2021/02/12	R248	05/08/2021	12.51	Put	Bond Future	800.0200	0.8000	828.0800	0.8281	3.507	0	0	0
2021/02/12	R248	05/08/2021	12.52	Call	Bond Future	11,985.5900	11.9856	11,752.2300	11.7522	(1.947)	0	0	0
2021/02/12	R248	05/08/2021	12.50	Put	Bond Future	809.2800	0.8093	837.6200	0.8376	3.502	0	0	0
2021/02/12	R248	05/08/2021			Bond Future	10.7867	86.1669	10.8223	85.9058	0.330	0.0000	0.0000	0
2021/02/12	R248	05/08/2021	12.51	Call	Bond Future	11,938.1100	11.9381	11,705.0300	11.7050	(1.952)	0	0	0
2021/02/12	R248	05/08/2021	12.52	Put	Bond Future	790.8600	0.7909	818.6400	0.8186	3.513	0	0	0
2021/02/12	R248	05/08/2021	12.50	Call	Bond Future	11,890.6400	11.8906	11,657.8400	11.6578	(1.958)	0	0	0
2021/02/12	R248	04/11/2021	12.85	Call	Bond Future	12,821.3700	12.8214	12,591.6200	12.5916	(1.792)	0	0	0
2021/02/12	R248	04/11/2021	12.85	Put	Bond Future	1,103.5000	1.1035	1,137.8200	1.1378	3.110	0	0	0
2021/02/12	R248	04/11/2021			Bond Future	10.9658	82.6761	11.0029	82.4120	0.338	0.0000	0.0000	0
2021/02/12	R248	04/11/2021	12.84	Call	Bond Future	12,777.6500	12.7777	12,548.1700	12.5482	(1.796)	0	0	0
2021/02/12	R248	04/11/2021	12.84	Put	Bond Future	1,113.8100	1.1138	1,148.4000	1.1484	3.106	0	0	0
2021/02/12	R248	04/11/2021	12.83	Call	Bond Future	12,733.9400	12.7339	12,504.7300	12.5047	(1.800)	0	0	0
2021/02/12	R248	04/11/2021	12.83	Put	Bond Future	1,124.2100	1.1242	1,159.0700	1.1591	3.101	0	0	0
2021/02/12	R248	03/02/2022	11.48	Call	Bond Future	6,628.8200	6.6288	6,463.1300	6.4631	(2.500)	0	0	0
2021/02/12	R248	03/02/2022	11.49	Put	Bond Future	4,413.0100	4.4130	4,513.8800	4.5139	2.286	0	0	0
2021/02/12	R248	03/02/2022	11.47	Call	Bond Future	6,591.2900	6.5913	6,426.1000	6.4261	(2.506)	0	0	0
2021/02/12	R248	03/02/2022			Bond Future	11.1565	83.5843	11.1951	83.3172	0.346	0.0000	0.0000	0
2021/02/12	R248	03/02/2022	11.48	Put	Bond Future	4,441.0200	4.4410	4,542.3900	4.5424	2.283	0	0	0
2021/02/12	R248	03/02/2022	11.49	Call	Bond Future	6,666.7300	6.6667	6,500.5400	6.5005	(2.493)	0	0	0
2021/02/12	R248	03/02/2022	11.47	Put	Bond Future	4,469.5200	4.4695	4,571.3900	4.5714	2.279	0	0	0

**Total**

**1197867**