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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/02/2021 TO 15/02/2021

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
2021/02/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	2025	06/05/2021		Bond Future	151.3517	151.3517	151.5155	151.5155	0.108	0.0000	0.0000	7,790
2021/02/15	2025	05/08/2021		Bond Future	151.4908	151.4908	151.6558	151.6558	0.109	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
2021/02/15	2025	04/11/2021			Bond Future	153.1437	153.1437	153.3103	153.3103	0.109	0.0000	0.0000	0
2021/02/15	2025	03/02/2022			Bond Future	153.3041	153.3041	153.4725	153.4725	0.110	0.0000	0.0000	0
2021/02/15	2029	06/05/2021			Bond Future	107.1054	107.1054	107.3422	107.3422	0.221	0.0000	0.0000	2,382
2021/02/15	2029	05/08/2021			Bond Future	108.2862	108.2862	108.5251	108.5251	0.221	0.0000	0.0000	0
2021/02/15	2029	04/11/2021			Bond Future	108.3184	108.3184	108.5599	108.5599	0.223	0.0000	0.0000	0
2021/02/15	2029	03/02/2022			Bond Future	109.5327	109.5327	109.7768	109.7768	0.223	0.0000	0.0000	0
2021/02/15	2030	06/05/2021	11.70	Call	Bond Future	15,809.9300	15.8099	15,699.7100	15.6997	(0.697)	0	0	0
2021/02/15	2030	06/05/2021	11.70	Put	Bond Future	1.6700	0.0017	1.4300	0.0014	(14.371)	0	0	0
2021/02/15	2030	06/05/2021	11.69	Call	Bond Future	15,763.5100	15.7635	15,653.2900	15.6533	(0.699)	0	0	0
2021/02/15	2030	06/05/2021	11.69	Put	Bond Future	1.7300	0.0017	1.4900	0.0015	(13.873)	0	0	0
2021/02/15	2030	06/05/2021	8.90	Call	Bond Future	2,764.4800	2.7645	2,661.4800	2.6615	(3.726)	0	0	0
2021/02/15	2030	06/05/2021	9.00	Call	Bond Future	3,127.6500	3.1276	3,021.0600	3.0211	(3.408)	0	0	0
2021/02/15	2030	06/05/2021	9.00	Put	Bond Future	1,265.6000	1.2656	1,268.9900	1.2690	0.268	0	0	5,000
2021/02/15	2030	06/05/2021	9.25	Call	Bond Future	4,133.8400	4.1338	4,020.7800	4.0208	(2.735)	0	0	0
2021/02/15	2030	06/05/2021	9.25	Put	Bond Future	853.9600	0.8540	850.8800	0.8509	(0.361)	0	0	0
2021/02/15	2030	06/05/2021	9.35	Call	Bond Future	4,566.3900	4.5664	4,451.6600	4.4517	(2.512)	0	0	0
2021/02/15	2030	06/05/2021	9.27	Put	Bond Future	827.1600	0.8272	823.7100	0.8237	(0.417)	0	0	0
2021/02/15	2030	06/05/2021	9.27	Call	Bond Future	4,219.2700	4.2193	4,105.8400	4.1058	(2.688)	0	0	300
2021/02/15	2030	06/05/2021	10.95	Call	Bond Future	12,240.7200	12.2407	12,129.1700	12.1292	(0.911)	0	0	0
2021/02/15	2030	06/05/2021	10.95	Put	Bond Future	18.9100	0.0189	17.3400	0.0173	(8.302)	0	0	300
2021/02/15	2030	06/05/2021	9.92	Call	Bond Future	7,208.0000	7.2080	7,091.0200	7.0910	(1.623)	0	0	0
2021/02/15	2030	06/05/2021	7.97	Call	Bond Future	538.1300	0.5381	491.9200	0.4919	(8.587)	0	0	700
2021/02/15	2030	06/05/2021	10.04	Call	Bond Future	7,783.5100	7.7835	7,667.1200	7.6671	(1.495)	0	0	0
2021/02/15	2030	06/05/2021	10.04	Put	Bond Future	201.1700	0.2012	194.7600	0.1948	(3.186)	0	0	0
2021/02/15	2030	06/05/2021	9.15	Put	Bond Future	1,002.3900	1.0024	1,001.4600	1.0015	(0.093)	0	0	0
2021/02/15	2030	06/05/2021	9.15	Call	Bond Future	3,718.4700	3.7185	3,607.5600	3.6076	(2.983)	0	0	0
2021/02/15	2030	06/05/2021			Bond Future	8.6789	98.0941	8.6977	97.9841	0.216	0.0000	0.0000	115,970
2021/02/15	2030	06/05/2021	11.71	Call	Bond Future	15,856.3100	15.8563	15,746.1000	15.7461	(0.695)	0	0	0
2021/02/15	2030	06/05/2021	11.71	Put	Bond Future	1.6100	0.0016	1.3800	0.0014	(14.286)	0	0	0
2021/02/15	2030	06/05/2021	8.95	Call	Bond Future	2,943.4400	2.9434	2,838.5600	2.8386	(3.563)	0	0	0
2021/02/15	2030	06/05/2021	8.95	Put	Bond Future	1,368.3000	1.3683	1,373.4000	1.3734	0.373	0	0	2,500
2021/02/15	2030	06/05/2021	8.36	Put	Bond Future	3,108.9700	3.1090	3,145.4400	3.1454	1.173	0	0	0
2021/02/15	2030	06/05/2021	8.36	Call	Bond Future	1,211.9100	1.2119	1,138.4000	1.1384	(6.066)	0	0	0
2021/02/15	2030	06/05/2021	8.86	Put	Bond Future	1,569.3700	1.5694	1,577.9500	1.5779	0.547	0	0	0
2021/02/15	2030	06/05/2021	8.86	Call	Bond Future	2,625.2100	2.6252	2,523.8100	2.5238	(3.863)	0	0	0
2021/02/15	2030	06/05/2021	8.90	Put	Bond Future	1,477.3900	1.4774	1,484.3700	1.4844	0.472	0	0	2,500
2021/02/15	2030	06/05/2021	9.35	Put	Bond Future	727.1200	0.7271	722.3700	0.7224	(0.653)	0	0	0
2021/02/15	2030	06/05/2021	8.77	Put	Bond Future	1,792.2800	1.7923	1,804.8600	1.8049	0.702	0	0	0
2021/02/15	2030	06/05/2021	8.77	Call	Bond Future	2,325.1400	2.3251	2,227.7400	2.2277	(4.189)	0	0	300
2021/02/15	2030	06/05/2021	9.92	Put	Bond Future	262.2600	0.2623	255.2600	0.2553	(2.669)	0	0	700
2021/02/15	2030	06/05/2021	9.22	Call	Bond Future	4,007.6300	4.0076	3,895.1600	3.8952	(2.806)	0	0	0
2021/02/15	2030	06/05/2021	9.22	Put	Bond Future	896.4300	0.8964	893.9400	0.8939	(0.278)	0	0	700
2021/02/15	2030	06/05/2021	7.97	Put	Bond Future	4,820.7200	4.8207	4,884.4900	4.8845	1.323	0	0	0
2021/02/15	2030	06/05/2021	10.74	Call	Bond Future	11,214.4900	11.2145	11,102.1100	11.1021	(1.002)	0	0	0
2021/02/15	2030	06/05/2021	10.74	Put	Bond Future	34.5300	0.0345	32.1300	0.0321	(6.950)	0	0	0
2021/02/15	2030	05/08/2021	10.30	Put	Bond Future	612.5300	0.6125	613.1300	0.6131	0.098	0	0	200

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2021/02/15	2030	05/08/2021	8.78	Put	Bond Future	3,132.6400	3.1326	3,165.3100	3.1653	1.043	0	0	0
2021/02/15	2030	05/08/2021	8.78	Call	Bond Future	2,637.6100	2.6376	2,558.7600	2.5588	(2.989)	0	0	200
2021/02/15	2030	05/08/2021	7.70	Put	Bond Future	7,557.0900	7.5571	7,634.3100	7.6343	1.022	0	0	0
2021/02/15	2030	05/08/2021	9.45	Call	Bond Future	4,839.3900	4.8394	4,740.2000	4.7402	(2.050)	0	0	600
2021/02/15	2030	05/08/2021	12.10	Call	Bond Future	16,300.8300	16.3008	16,188.5700	16.1886	(0.689)	0	0	0
2021/02/15	2030	05/08/2021	12.10	Put	Bond Future	29.9400	0.0299	29.2000	0.0292	(2.472)	0	0	600
2021/02/15	2030	05/08/2021	10.42	Call	Bond Future	8,831.3600	8.8314	8,719.7700	8.7198	(1.264)	0	0	0
2021/02/15	2030	05/08/2021	10.42	Put	Bond Future	518.4100	0.5184	518.3400	0.5183	(0.014)	0	0	0
2021/02/15	2030	05/08/2021	10.41	Call	Bond Future	8,788.2600	8.7883	8,676.7200	8.6767	(1.269)	0	0	0
2021/02/15	2030	05/08/2021	10.41	Put	Bond Future	525.7600	0.5258	525.7400	0.5257	(0.004)	0	0	0
2021/02/15	2030	05/08/2021			Bond Future	8.8669	95.1460	8.8866	95.0345	0.222	0.0000	0.0000	0
2021/02/15	2030	05/08/2021	10.30	Call	Bond Future	8,317.5900	8.3176	8,206.6700	8.2067	(1.334)	0	0	0
2021/02/15	2030	05/08/2021	7.70	Call	Bond Future	626.5900	0.6266	592.2900	0.5923	(5.474)	0	0	200
2021/02/15	2030	05/08/2021	8.95	Put	Bond Future	2,659.6500	2.6596	2,686.2300	2.6862	0.999	0	0	0
2021/02/15	2030	05/08/2021	8.95	Call	Bond Future	3,129.7400	3.1297	3,044.8000	3.0448	(2.714)	0	0	600
2021/02/15	2030	05/08/2021	9.45	Put	Bond Future	1,602.4700	1.6025	1,614.8000	1.6148	0.769	0	0	0
2021/02/15	2030	05/08/2021	10.43	Call	Bond Future	8,874.5000	8.8745	8,762.8600	8.7629	(1.258)	0	0	0
2021/02/15	2030	05/08/2021	10.43	Put	Bond Future	511.1400	0.5111	511.0200	0.5110	(0.023)	0	0	0
2021/02/15	2030	04/11/2021	8.27	Put	Bond Future	5,979.4400	5.9794	6,041.2900	6.0413	1.034	0	0	0
2021/02/15	2030	04/11/2021	8.27	Call	Bond Future	1,554.6000	1.5546	1,503.5900	1.5036	(3.281)	0	0	300
2021/02/15	2030	04/11/2021	8.77	Put	Bond Future	4,204.6800	4.2047	4,249.1000	4.2491	1.056	0	0	0
2021/02/15	2030	04/11/2021	11.44	Put	Bond Future	316.0900	0.3161	317.1600	0.3172	0.339	0	0	300
2021/02/15	2030	04/11/2021	10.60	Call	Bond Future	8,893.8000	8.8938	8,786.8900	8.7869	(1.202)	0	0	0
2021/02/15	2030	04/11/2021	10.60	Put	Bond Future	861.3400	0.8613	867.2900	0.8673	0.691	0	0	0
2021/02/15	2030	04/11/2021	10.59	Put	Bond Future	870.8600	0.8709	876.9000	0.8769	0.694	0	0	0
2021/02/15	2030	04/11/2021			Bond Future	9.0521	96.1623	9.0726	96.0494	0.227	0.0000	0.0000	0
2021/02/15	2030	04/11/2021	8.77	Call	Bond Future	2,638.6800	2.6387	2,570.2400	2.5702	(2.594)	0	0	300
2021/02/15	2030	04/11/2021	11.44	Call	Bond Future	12,337.6300	12.3376	12,225.8400	12.2258	(0.906)	0	0	0
2021/02/15	2030	04/11/2021	10.61	Call	Bond Future	8,933.3300	8.9333	8,826.3300	8.8263	(1.198)	0	0	0
2021/02/15	2030	04/11/2021	10.61	Put	Bond Future	851.9100	0.8519	857.7700	0.8578	0.688	0	0	0
2021/02/15	2030	04/11/2021	10.59	Call	Bond Future	8,854.3300	8.8543	8,747.5100	8.7475	(1.206)	0	0	0
2021/02/15	2030	03/02/2022	9.45	Call	Bond Future	4,339.8200	4.3398	4,259.7800	4.2598	(1.844)	0	0	0
2021/02/15	2030	03/02/2022	9.45	Put	Bond Future	3,299.8500	3.2999	3,334.0000	3.3340	1.035	0	0	0
2021/02/15	2030	03/02/2022			Bond Future	9.2526	93.2144	9.2741	93.1002	0.233	0.0000	0.0000	0
2021/02/15	2030	03/02/2022	9.43	Call	Bond Future	4,281.3100	4.2813	4,201.7600	4.2018	(1.858)	0	0	0
2021/02/15	2030	03/02/2022	9.43	Put	Bond Future	3,346.0100	3.3460	3,380.6500	3.3806	1.035	0	0	0
2021/02/15	2030	03/02/2022	9.44	Call	Bond Future	4,310.7000	4.3107	4,230.9000	4.2309	(1.851)	0	0	0
2021/02/15	2030	03/02/2022	9.44	Put	Bond Future	3,323.0500	3.3231	3,357.4400	3.3574	1.035	0	0	0
2021/02/15	2032	06/05/2021	12.12	Call	Bond Future	14,416.9800	14.4170	14,590.5200	14.5905	1.204	0	0	0
2021/02/15	2032	06/05/2021	12.12	Put	Bond Future	16.2800	0.0163	12.8400	0.0128	(21.130)	0	0	0
2021/02/15	2032	06/05/2021	12.57	Call	Bond Future	16,596.4300	16.5964	16,772.3000	16.7723	1.060	0	0	0
2021/02/15	2032	06/05/2021			Bond Future	9.5474	92.2406	9.5193	92.4176	(0.295)	0.0000	0.0000	124,949
2021/02/15	2032	06/05/2021	12.11	Call	Bond Future	14,367.7300	14.3677	14,541.1900	14.5412	1.207	0	0	0
2021/02/15	2032	06/05/2021	12.11	Put	Bond Future	16.7300	0.0167	13.2100	0.0132	(21.040)	0	0	0
2021/02/15	2032	06/05/2021	12.10	Call	Bond Future	14,318.4400	14.3184	14,491.8100	14.4918	1.211	0	0	0
2021/02/15	2032	06/05/2021	12.10	Put	Bond Future	17.2000	0.0172	13.5900	0.0136	(20.988)	0	0	0
2021/02/15	2032	06/05/2021	12.57	Put	Bond Future	4.4300	0.0044	3.3200	0.0033	(25.056)	0	0	736

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2021/02/15	2032	06/05/2021	10.33	Put	Bond Future	747.3200	0.7473	679.9900	0.6800	(9.010)	0	0	0
2021/02/15	2032	06/05/2021	10.33	Call	Bond Future	5,492.2100	5.4922	5,601.8600	5.6019	1.996	0	0	736
2021/02/15	2032	05/08/2021	11.37	Call	Bond Future	9,875.3700	9.8754	10,014.0300	10.0140	1.404	0	0	0
2021/02/15	2032	05/08/2021	11.37	Put	Bond Future	638.3300	0.6383	598.4100	0.5984	(6.254)	0	0	0
2021/02/15	2032	05/08/2021			Bond Future	9.7414	93.2352	9.7122	93.4138	(0.300)	0.0000	0.0000	0
2021/02/15	2032	05/08/2021	11.35	Call	Bond Future	9,786.4400	9.7864	9,924.3700	9.9244	1.409	0	0	0
2021/02/15	2032	05/08/2021	11.35	Put	Bond Future	654.8300	0.6548	614.1800	0.6142	(6.208)	0	0	0
2021/02/15	2032	05/08/2021	11.36	Call	Bond Future	9,830.8900	9.8309	9,969.1800	9.9692	1.407	0	0	0
2021/02/15	2032	05/08/2021	11.36	Put	Bond Future	646.5400	0.6465	606.2500	0.6063	(6.232)	0	0	0
2021/02/15	2032	04/11/2021	9.83	Call	Bond Future	3,561.0000	3.5610	3,628.8400	3.6288	1.905	0	0	700
2021/02/15	2032	04/11/2021	11.71	Put	Bond Future	894.3000	0.8943	853.0400	0.8530	(4.614)	0	0	0
2021/02/15	2032	04/11/2021	11.69	Call	Bond Future	10,501.1400	10.5011	10,639.6500	10.6396	1.319	0	0	0
2021/02/15	2032	04/11/2021	11.70	Call	Bond Future	10,542.4600	10.5425	10,681.2700	10.6813	1.317	0	0	0
2021/02/15	2032	04/11/2021			Bond Future	9.9411	90.0863	9.9107	90.2667	(0.306)	0.0000	0.0000	0
2021/02/15	2032	04/11/2021	9.83	Put	Bond Future	4,221.7200	4.2217	4,109.1800	4.1092	(2.666)	0	0	0
2021/02/15	2032	04/11/2021	12.81	Call	Bond Future	15,257.8100	15.2578	15,422.0700	15.4221	1.077	0	0	0
2021/02/15	2032	04/11/2021	12.81	Put	Bond Future	257.1400	0.2571	241.0200	0.2410	(6.269)	0	0	700
2021/02/15	2032	04/11/2021	11.71	Call	Bond Future	10,583.8200	10.5838	10,722.9400	10.7229	1.314	0	0	0
2021/02/15	2032	04/11/2021	11.69	Put	Bond Future	912.9600	0.9130	871.0900	0.8711	(4.586)	0	0	0
2021/02/15	2032	04/11/2021	9.33	Put	Bond Future	5,962.8000	5.9628	5,829.2900	5.8293	(2.239)	0	0	0
2021/02/15	2032	04/11/2021	9.33	Call	Bond Future	2,245.9900	2.2460	2,292.8600	2.2929	2.087	0	0	700
2021/02/15	2032	04/11/2021	11.70	Put	Bond Future	903.5900	0.9036	862.0200	0.8620	(4.601)	0	0	0
2021/02/15	2032	03/02/2022	9.81	Call	Bond Future	3,393.0100	3.3930	3,457.7000	3.4577	1.907	0	0	0
2021/02/15	2032	03/02/2022	9.81	Put	Bond Future	5,385.6500	5.3857	5,268.0700	5.2681	(2.183)	0	0	198
2021/02/15	2032	03/02/2022	8.91	Put	Bond Future	9,054.6900	9.0547	8,905.9500	8.9060	(1.643)	0	0	0
2021/02/15	2032	03/02/2022	10.42	Call	Bond Future	5,187.8100	5.1878	5,275.6000	5.2756	1.692	0	0	0
2021/02/15	2032	03/02/2022	10.42	Put	Bond Future	3,669.3700	3.6694	3,574.8900	3.5749	(2.575)	0	0	0
2021/02/15	2032	03/02/2022	10.45	Put	Bond Future	3,598.1000	3.5981	3,504.7400	3.5047	(2.595)	0	0	198
2021/02/15	2032	03/02/2022	10.43	Call	Bond Future	5,219.7100	5.2197	5,307.8700	5.3079	1.689	0	0	0
2021/02/15	2032	03/02/2022	10.43	Put	Bond Future	3,645.2500	3.6452	3,551.1400	3.5511	(2.582)	0	0	0
2021/02/15	2032	03/02/2022			Bond Future	10.1522	91.0758	10.1205	91.2581	(0.313)	0.0000	0.0000	0
2021/02/15	2032	03/02/2022	8.91	Call	Bond Future	1,526.6200	1.5266	1,560.1500	1.5601	2.196	0	0	198
2021/02/15	2032	03/02/2022	10.44	Call	Bond Future	5,252.0400	5.2520	5,340.5700	5.3406	1.686	0	0	0
2021/02/15	2032	03/02/2022	10.44	Put	Bond Future	3,621.6100	3.6216	3,527.8700	3.5279	(2.588)	0	0	0
2021/02/15	2032	03/02/2022	10.45	Call	Bond Future	5,284.4500	5.2845	5,373.3600	5.3734	1.682	0	0	0
2021/02/15	2033	06/05/2021			Bond Future	101.6530	101.6530	102.5042	102.5042	0.837	0.0000	0.0000	9,583
2021/02/15	2033	05/08/2021			Bond Future	102.7734	102.7734	103.6336	103.6336	0.837	0.0000	0.0000	0
2021/02/15	2033	04/11/2021			Bond Future	102.6713	102.6713	103.5407	103.5407	0.847	0.0000	0.0000	0
2021/02/15	2033	03/02/2022			Bond Future	103.8223	103.8223	104.7014	104.7014	0.847	0.0000	0.0000	0
2021/02/15	2037	06/05/2021	12.43	Call	Bond Future	11,699.5200	11.6995	11,801.5300	11.8015	0.872	0	0	0
2021/02/15	2037	06/05/2021	12.44	Put	Bond Future	138.5300	0.1385	121.3700	0.1214	(12.387)	0	0	0
2021/02/15	2037	06/05/2021	12.42	Call	Bond Future	11,648.5800	11.6486	11,750.3300	11.7503	0.873	0	0	0
2021/02/15	2037	06/05/2021			Bond Future	10.5118	87.0047	10.4941	87.1241	(0.169)	0.0000	0.0000	130,308
2021/02/15	2037	06/05/2021	12.43	Put	Bond Future	141.3700	0.1414	123.9400	0.1239	(12.329)	0	0	0
2021/02/15	2037	06/05/2021	12.44	Call	Bond Future	11,750.4600	11.7505	11,852.7400	11.8527	0.870	0	0	0
2021/02/15	2037	06/05/2021	12.42	Put	Bond Future	144.2600	0.1443	126.5700	0.1266	(12.263)	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
2021/02/15	2037	05/08/2021	12.27	Call	Bond Future	10,218.0800	10.2181	10,298.0300	10.2980	0.782	0	0	0
2021/02/15	2037	05/08/2021	12.27	Put	Bond Future	921.7800	0.9218	881.2900	0.8813	(4.393)	0	0	0
2021/02/15	2037	05/08/2021	12.28	Call	Bond Future	10,262.3200	10.2623	10,342.5600	10.3426	0.782	0	0	0
2021/02/15	2037	05/08/2021	12.26	Put	Bond Future	932.2200	0.9322	891.4300	0.8914	(4.376)	0	0	0
2021/02/15	2037	05/08/2021			Bond Future	10.7153	83.6868	10.6968	83.8073	(0.172)	0.0000	0.0000	0
2021/02/15	2037	05/08/2021	12.28	Put	Bond Future	911.4400	0.9114	871.2400	0.8712	(4.411)	0	0	0
2021/02/15	2037	05/08/2021	12.26	Call	Bond Future	10,173.8700	10.1739	10,253.5200	10.2535	0.783	0	0	0
2021/02/15	2037	04/11/2021	12.82	Put	Bond Future	1,030.8200	1.0308	996.3500	0.9964	(3.344)	0	0	0
2021/02/15	2037	04/11/2021	12.83	Call	Bond Future	11,969.4200	11.9694	12,056.7900	12.0568	0.730	0	0	0
2021/02/15	2037	04/11/2021			Bond Future	10.9127	84.5808	10.8936	84.7025	(0.175)	0.0000	0.0000	0
2021/02/15	2037	04/11/2021	12.82	Call	Bond Future	11,927.8400	11.9278	12,015.0000	12.0150	0.731	0	0	0
2021/02/15	2037	04/11/2021	12.83	Put	Bond Future	1,021.2100	1.0212	986.9500	0.9869	(3.355)	0	0	0
2021/02/15	2037	04/11/2021	12.81	Call	Bond Future	11,886.3000	11.8863	11,973.2400	11.9732	0.731	0	0	0
2021/02/15	2037	04/11/2021	12.81	Put	Bond Future	1,040.5200	1.0405	1,005.8300	1.0058	(3.334)	0	0	0
2021/02/15	2037	03/02/2022	11.46	Call	Bond Future	6,121.2100	6.1212	6,173.5700	6.1736	0.855	0	0	0
2021/02/15	2037	03/02/2022	11.47	Put	Bond Future	4,061.2400	4.0612	3,990.9700	3.9910	(1.730)	0	0	0
2021/02/15	2037	03/02/2022	11.45	Call	Bond Future	6,086.7800	6.0868	6,138.9100	6.1389	0.856	0	0	0
2021/02/15	2037	03/02/2022			Bond Future	11.1240	81.2556	11.1041	81.3785	(0.179)	0.0000	0.0000	0
2021/02/15	2037	03/02/2022	11.46	Put	Bond Future	4,086.1400	4.0861	4,015.6300	4.0156	(1.726)	0	0	0
2021/02/15	2037	03/02/2022	11.47	Call	Bond Future	6,155.7000	6.1557	6,208.3000	6.2083	0.854	0	0	0
2021/02/15	2037	03/02/2022	11.45	Put	Bond Future	4,111.1700	4.1112	4,040.4300	4.0404	(1.721)	0	0	0
2021/02/15	2038	06/05/2021			Bond Future	116.3431	116.3431	116.9685	116.9685	0.538	0.0000	0.0000	7,799
2021/02/15	2038	05/08/2021			Bond Future	115.9051	115.9051	116.5369	116.5369	0.545	0.0000	0.0000	0
2021/02/15	2038	04/11/2021			Bond Future	117.1700	117.1700	117.8084	117.8084	0.545	0.0000	0.0000	0
2021/02/15	2038	03/02/2022			Bond Future	116.7326	116.7326	117.3783	117.3783	0.553	0.0000	0.0000	0
2021/02/15	2040	06/05/2021	12.44	Call	Bond Future	11,489.4100	11.4894	11,558.3100	11.5583	0.600	0	0	0
2021/02/15	2040	06/05/2021	12.44	Put	Bond Future	199.7600	0.1998	178.7800	0.1788	(10.503)	0	0	0
2021/02/15	2040	06/05/2021	10.83	Put	Bond Future	2,296.5500	2.2966	2,208.3300	2.2083	(3.841)	0	0	0
2021/02/15	2040	06/05/2021	10.83	Call	Bond Future	3,368.0500	3.3681	3,369.7100	3.3697	0.049	0	0	300
2021/02/15	2040	06/05/2021	11.58	Put	Bond Future	863.2800	0.8633	807.9200	0.8079	(6.413)	0	0	0
2021/02/15	2040	06/05/2021	11.58	Call	Bond Future	6,957.0600	6.9571	6,991.5800	6.9916	0.496	0	0	300
2021/02/15	2040	06/05/2021			Bond Future	10.6790	88.9760	10.6665	89.0659	(0.117)	0.0000	0.0000	79,204
2021/02/15	2040	06/05/2021	12.43	Call	Bond Future	11,436.1000	11.4361	11,504.7100	11.5047	0.600	0	0	0
2021/02/15	2040	06/05/2021	12.43	Put	Bond Future	203.6900	0.2037	182.4200	0.1824	(10.442)	0	0	0
2021/02/15	2040	06/05/2021	12.42	Call	Bond Future	11,382.8100	11.3828	11,451.1100	11.4511	0.600	0	0	0
2021/02/15	2040	06/05/2021	12.42	Put	Bond Future	207.7000	0.2077	186.1200	0.1861	(10.390)	0	0	0
2021/02/15	2040	06/05/2021	13.38	Call	Bond Future	16,391.2700	16.3913	16,476.8600	16.4769	0.522	0	0	0
2021/02/15	2040	06/05/2021	13.38	Put	Bond Future	26.3000	0.0263	22.0100	0.0220	(16.312)	0	0	300
2021/02/15	2040	05/08/2021	11.05	Put	Bond Future	3,435.9800	3.4360	3,362.9300	3.3629	(2.126)	0	0	0
2021/02/15	2040	05/08/2021	11.05	Call	Bond Future	4,610.2100	4.6102	4,627.6200	4.6276	0.378	0	0	900
2021/02/15	2040	05/08/2021	12.48	Call	Bond Future	10,982.9000	10.9829	11,037.8200	11.0378	0.500	0	0	0
2021/02/15	2040	05/08/2021	12.49	Put	Bond Future	900.6500	0.9006	865.3700	0.8654	(3.917)	0	0	0
2021/02/15	2040	05/08/2021	12.47	Call	Bond Future	10,936.4700	10.9365	10,991.1400	10.9911	0.500	0	0	0
2021/02/15	2040	05/08/2021			Bond Future	10.8794	85.4292	10.8664	85.5196	(0.119)	0.0000	0.0000	0
2021/02/15	2040	05/08/2021	11.55	Put	Bond Future	2,230.8300	2.2308	2,171.0400	2.1710	(2.680)	0	0	0
2021/02/15	2040	05/08/2021	11.55	Call	Bond Future	6,701.0800	6.7011	6,731.7500	6.7317	0.458	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
2021/02/15	2040	05/08/2021	14.80	Call	Bond Future	21,594.0100	21.5940	21,681.0300	21.6810	0.403	0	0	0
2021/02/15	2040	05/08/2021	14.80	Put	Bond Future	40.2600	0.0403	36.8200	0.0368	(8.544)	0	0	900
2021/02/15	2040	05/08/2021	12.48	Put	Bond Future	910.9600	0.9110	875.4200	0.8754	(3.901)	0	0	0
2021/02/15	2040	05/08/2021	12.49	Call	Bond Future	11,029.3500	11.0293	11,084.5300	11.0845	0.500	0	0	0
2021/02/15	2040	05/08/2021	12.47	Put	Bond Future	921.3600	0.9214	885.5700	0.8856	(3.884)	0	0	0
2021/02/15	2040	04/11/2021	12.90	Call	Bond Future	12,201.6000	12.2016	12,260.8100	12.2608	0.485	0	0	0
2021/02/15	2040	04/11/2021	12.90	Put	Bond Future	1,159.7600	1.1598	1,127.6100	1.1276	(2.772)	0	0	0
2021/02/15	2040	04/11/2021	12.89	Call	Bond Future	12,158.4500	12.1585	12,217.4700	12.2175	0.485	0	0	0
2021/02/15	2040	04/11/2021	12.89	Put	Bond Future	1,170.5200	1.1705	1,138.1800	1.1382	(2.763)	0	0	0
2021/02/15	2040	04/11/2021			Bond Future	11.0734	86.3418	11.0599	86.4332	(0.122)	0.0000	0.0000	0
2021/02/15	2040	04/11/2021	12.91	Call	Bond Future	12,244.7600	12.2448	12,304.1700	12.3042	0.485	0	0	0
2021/02/15	2040	04/11/2021	12.91	Put	Bond Future	1,149.0800	1.1491	1,117.1300	1.1171	(2.780)	0	0	0
2021/02/15	2040	03/02/2022	11.58	Put	Bond Future	4,450.2200	4.4502	4,390.1000	4.3901	(1.351)	0	0	0
2021/02/15	2040	03/02/2022	11.59	Call	Bond Future	6,414.8800	6.4149	6,447.2200	6.4472	0.504	0	0	0
2021/02/15	2040	03/02/2022	11.57	Put	Bond Future	4,476.8800	4.4769	4,416.5800	4.4166	(1.347)	0	0	0
2021/02/15	2040	03/02/2022			Bond Future	11.2809	82.7858	11.2669	82.8781	(0.124)	0.0000	0.0000	0
2021/02/15	2040	03/02/2022	11.58	Call	Bond Future	6,377.8600	6.3779	6,410.0300	6.4100	0.504	0	0	0
2021/02/15	2040	03/02/2022	11.59	Put	Bond Future	4,424.0300	4.4240	4,364.0800	4.3641	(1.355)	0	0	0
2021/02/15	2040	03/02/2022	11.57	Call	Bond Future	6,341.2300	6.3412	6,373.2200	6.3732	0.504	0	0	0
2021/02/15	2044	06/05/2021	12.44	Call	Bond Future	11,134.4900	11.1345	11,060.0800	11.0601	(0.668)	0	0	0
2021/02/15	2044	06/05/2021	12.44	Put	Bond Future	238.3800	0.2384	223.8800	0.2239	(6.083)	0	0	0
2021/02/15	2044	06/05/2021	12.43	Call	Bond Future	11,081.9600	11.0820	11,007.3900	11.0074	(0.673)	0	0	0
2021/02/15	2044	06/05/2021	12.43	Put	Bond Future	242.9000	0.2429	228.2400	0.2282	(6.035)	0	0	0
2021/02/15	2044	06/05/2021	11.40	Call	Bond Future	5,749.1100	5.7491	5,659.8000	5.6598	(1.553)	0	0	0
2021/02/15	2044	06/05/2021	11.40	Put	Bond Future	1,233.2300	1.2332	1,203.8300	1.2038	(2.384)	0	0	3,100
2021/02/15	2044	06/05/2021	11.79	Call	Bond Future	7,760.4500	7.7604	7,674.2100	7.6742	(1.111)	0	0	0
2021/02/15	2044	06/05/2021	11.79	Put	Bond Future	742.2200	0.7422	715.8900	0.7159	(3.547)	0	0	3,100
2021/02/15	2044	06/05/2021	11.10	Call	Bond Future	4,302.6700	4.3027	4,214.1300	4.2141	(2.058)	0	0	0
2021/02/15	2044	06/05/2021	12.50	Call	Bond Future	11,449.5700	11.4496	11,376.1500	11.3762	(0.641)	0	0	0
2021/02/15	2044	06/05/2021	12.50	Put	Bond Future	212.7900	0.2128	199.2800	0.1993	(6.349)	0	0	3,100
2021/02/15	2044	06/05/2021			Bond Future	10.7470	85.5289	10.7553	85.4690	0.077	0.0000	0.0000	61,049
2021/02/15	2044	06/05/2021	12.45	Call	Bond Future	11,187.0100	11.1870	11,112.7800	11.1128	(0.664)	0	0	0
2021/02/15	2044	06/05/2021	12.45	Put	Bond Future	233.9300	0.2339	219.6100	0.2196	(6.121)	0	0	0
2021/02/15	2044	06/05/2021	10.70	Put	Bond Future	2,999.3800	2.9994	2,978.2000	2.9782	(0.706)	0	0	0
2021/02/15	2044	06/05/2021	10.70	Call	Bond Future	2,657.7100	2.6577	2,576.6200	2.5766	(3.051)	0	0	3,100
2021/02/15	2044	06/05/2021	11.10	Put	Bond Future	1,808.6200	1.8086	1,779.9900	1.7800	(1.583)	0	0	3,100
2021/02/15	2044	06/05/2021	11.90	Call	Bond Future	8,319.4500	8.3195	8,235.1800	8.2352	(1.013)	0	0	0
2021/02/15	2044	06/05/2021	11.90	Put	Bond Future	620.0000	0.6200	595.6400	0.5956	(3.929)	0	0	0
2021/02/15	2044	06/05/2021	11.35	Put	Bond Future	1,314.3800	1.3144	1,284.8900	1.2849	(2.244)	0	0	0
2021/02/15	2044	06/05/2021	11.35	Call	Bond Future	5,499.3000	5.4993	5,409.9000	5.4099	(1.626)	0	0	3,100
2021/02/15	2044	05/08/2021	12.60	Put	Bond Future	873.7500	0.8738	860.6200	0.8606	(1.503)	0	0	0
2021/02/15	2044	05/08/2021	12.61	Call	Bond Future	11,329.1600	11.3292	11,255.2000	11.2552	(0.653)	0	0	0
2021/02/15	2044	05/08/2021	12.61	Put	Bond Future	863.9600	0.8640	850.8800	0.8509	(1.514)	0	0	0
2021/02/15	2044	05/08/2021			Bond Future	10.9393	82.0700	10.9479	82.0091	0.079	0.0000	0.0000	0
2021/02/15	2044	05/08/2021	12.60	Call	Bond Future	11,283.2600	11.2833	11,209.2500	11.2092	(0.656)	0	0	0
2021/02/15	2044	05/08/2021	12.59	Call	Bond Future	11,237.3800	11.2374	11,163.3100	11.1633	(0.659)	0	0	0
2021/02/15	2044	05/08/2021	12.59	Put	Bond Future	883.6400	0.8836	870.4500	0.8705	(1.493)	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
2021/02/15	2044	04/11/2021	12.91	Call	Bond Future	12,038.5900	12.0386	11,968.8600	11.9689	(0.579)	0	0	0
2021/02/15	2044	04/11/2021	12.91	Put	Bond Future	1,234.3700	1.2344	1,226.2300	1.2262	(0.659)	0	0	0
2021/02/15	2044	04/11/2021			Bond Future	11.1252	82.9468	11.1342	82.8852	0.081	0.0000	0.0000	0
2021/02/15	2044	04/11/2021	12.90	Call	Bond Future	11,996.2800	11.9963	11,926.5400	11.9265	(0.581)	0	0	0
2021/02/15	2044	04/11/2021	12.90	Put	Bond Future	1,245.5400	1.2455	1,237.3900	1.2374	(0.654)	0	0	0
2021/02/15	2044	04/11/2021	12.89	Call	Bond Future	11,953.9900	11.9540	11,884.2300	11.8842	(0.584)	0	0	0
2021/02/15	2044	04/11/2021	12.89	Put	Bond Future	1,256.8000	1.2568	1,248.6300	1.2486	(0.650)	0	0	0
2021/02/15	2044	03/02/2022	11.59	Call	Bond Future	6,258.1100	6.2581	6,199.3200	6.1993	(0.939)	0	0	0
2021/02/15	2044	03/02/2022	11.59	Put	Bond Future	4,523.7800	4.5238	4,527.4100	4.5274	0.080	0	0	0
2021/02/15	2044	03/02/2022	11.60	Call	Bond Future	6,293.9900	6.2940	6,235.0900	6.2351	(0.936)	0	0	0
2021/02/15	2044	03/02/2022	11.60	Put	Bond Future	4,495.7600	4.4958	4,499.2800	4.4993	0.078	0	0	0
2021/02/15	2044	03/02/2022			Bond Future	11.3238	79.4786	11.3332	79.4161	0.083	0.0000	0.0000	0
2021/02/15	2044	03/02/2022	11.61	Call	Bond Future	6,329.9400	6.3299	6,270.9400	6.2709	(0.932)	0	0	0
2021/02/15	2044	03/02/2022	11.61	Put	Bond Future	4,467.9000	4.4679	4,471.3200	4.4713	0.077	0	0	0
2021/02/15	2046	06/05/2021			Bond Future	104.0925	104.0925	104.0037	104.0037	(0.085)	0.0000	0.0000	14,893
2021/02/15	2046	05/08/2021			Bond Future	105.2402	105.2402	105.1500	105.1500	(0.086)	0.0000	0.0000	0
2021/02/15	2046	04/11/2021			Bond Future	104.5828	104.5828	104.4914	104.4914	(0.087)	0.0000	0.0000	0
2021/02/15	2046	03/02/2022			Bond Future	105.7553	105.7553	105.6629	105.6629	(0.087)	0.0000	0.0000	0
2021/02/15	2050	06/05/2021			Bond Future	107.2015	107.2015	108.8280	108.8280	1.517	0.0000	0.0000	10,968
2021/02/15	2050	05/08/2021			Bond Future	106.4571	106.4571	108.1011	108.1011	1.544	0.0000	0.0000	0
2021/02/15	2050	04/11/2021			Bond Future	107.6186	107.6186	109.2805	109.2805	1.544	0.0000	0.0000	0
2021/02/15	2050	03/02/2022			Bond Future	106.8793	106.8793	108.5597	108.5597	1.572	0.0000	0.0000	0
2021/02/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	AL37	06/05/2021			Index Future	799.5240	799.5240	797.2600	797.2600	(0.283)	0.0000	0.0000	0
2021/02/15	AL37	05/08/2021			Index Future	808.0490	808.0490	805.7520	805.7520	(0.284)	0.0000	0.0000	0
2021/02/15	AL37	04/11/2021			Index Future	816.7630	816.7630	814.4390	814.4390	(0.285)	0.0000	0.0000	0
2021/02/15	AL37	03/02/2022			Index Future	825.7270	825.7270	823.3750	823.3750	(0.285)	0.0000	0.0000	0
2021/02/15	AL7T	06/05/2021			Index Future	898.4800	898.4800	898.8240	898.8240	0.038	0.0000	0.0000	0
2021/02/15	AL7T	05/08/2021			Index Future	908.0600	908.0600	908.3980	908.3980	0.037	0.0000	0.0000	0
2021/02/15	AL7T	04/11/2021			Index Future	917.8530	917.8530	918.1910	918.1910	0.037	0.0000	0.0000	0
2021/02/15	AL7T	03/02/2022			Index Future	927.9260	927.9260	928.2660	928.2660	0.037	0.0000	0.0000	0
2021/02/15	ALBI	06/05/2021			Index Future	786.2320	786.2320	786.1660	786.1660	(0.008)	0.0000	0.0000	308
2021/02/15	ALBI	05/08/2021			Index Future	794.6150	794.6150	794.5390	794.5390	(0.010)	0.0000	0.0000	0
2021/02/15	ALBI	04/11/2021			Index Future	803.1850	803.1850	803.1050	803.1050	(0.010)	0.0000	0.0000	0
2021/02/15	ALBI	03/02/2022			Index Future	812.0000	812.0000	811.9170	811.9170	(0.010)	0.0000	0.0000	0
2021/02/15	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
2021/02/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	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
2021/02/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/15	ES33	06/05/2021			Bond Future	11.2086	76.6619	11.1954	76.7333	(0.117)	0.0000	0.0000	350
2021/02/15	ES33	05/08/2021			Bond Future	11.4514	77.4883	11.4377	77.5602	(0.119)	0.0000	0.0000	0
2021/02/15	ES33	04/11/2021			Bond Future	11.7020	74.5415	11.6878	74.6140	(0.122)	0.0000	0.0000	0
2021/02/15	ES33	03/02/2022			Bond Future	11.9706	75.3603	11.9557	75.4335	(0.124)	0.0000	0.0000	0
2021/02/15	ES42	06/05/2021			Bond Future	11.7579	75.1817	11.7605	75.1659	0.022	0.0000	0.0000	4,779
2021/02/15	ES42	05/08/2021			Bond Future	11.9882	75.9929	11.9910	75.9767	0.023	0.0000	0.0000	0
2021/02/15	ES42	04/11/2021			Bond Future	12.2272	72.5469	12.2301	72.5304	0.024	0.0000	0.0000	0
2021/02/15	ES42	03/02/2022			Bond Future	12.4746	73.3441	12.4777	73.3274	0.024	0.0000	0.0000	0
2021/02/15	GOVI	06/05/2021	678.68	Call	GOVI	982,740.0000	98.2740	982,030.0000	98.2030	(0.072)	0	0	0
2021/02/15	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	06/05/2021	678.67	Call	GOVI	982,840.0000	98.2840	982,130.0000	98.2130	(0.072)	0	0	0
2021/02/15	GOVI	06/05/2021			GOVI	776.9540	776.9540	776.8830	776.8830	(0.009)	0.0000	0.0000	973
2021/02/15	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	06/05/2021	678.69	Call	GOVI	982,640.0000	98.2640	981,930.0000	98.1930	(0.072)	0	0	0
2021/02/15	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	05/08/2021	719.14	Call	GOVI	660,980.0000	66.0980	660,170.0000	66.0170	(0.123)	0	0	0
2021/02/15	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	05/08/2021	719.13	Call	GOVI	661,080.0000	66.1080	660,270.0000	66.0270	(0.123)	0	0	0
2021/02/15	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	05/08/2021			GOVI	785.2380	785.2380	785.1570	785.1570	(0.010)	0.0000	0.0000	0
2021/02/15	GOVI	05/08/2021	719.15	Call	GOVI	660,880.0000	66.0880	660,070.0000	66.0070	(0.123)	0	0	0
2021/02/15	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	04/11/2021	728.41	Call	GOVI	652,970.0000	65.2970	652,120.0000	65.2120	(0.130)	0	0	0
2021/02/15	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	04/11/2021	728.40	Call	GOVI	653,070.0000	65.3070	652,220.0000	65.2220	(0.130)	0	0	0
2021/02/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	04/11/2021			GOVI	793.7070	793.7070	793.6220	793.6220	(0.011)	0.0000	0.0000	0
2021/02/15	GOVI	04/11/2021	728.42	Call	GOVI	652,870.0000	65.2870	652,020.0000	65.2020	(0.130)	0	0	0
2021/02/15	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	03/02/2022	792.76	Call	GOVI	96,580.0000	9.6580	95,700.0000	9.5700	(0.911)	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
2021/02/15	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	03/02/2022			GOVI	802.4180	802.4180	802.3300	802.3300	(0.011)	0.0000	0.0000	0
2021/02/15	GOVI	03/02/2022	792.75	Call	GOVI	96,680.0000	9.6680	95,800.0000	9.5800	(0.910)	0	0	0
2021/02/15	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GOVI	03/02/2022	792.74	Call	GOVI	96,780.0000	9.6780	95,900.0000	9.5900	(0.909)	0	0	0
2021/02/15	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/15	IGOV	06/05/2021			Index Future	280.3330	280.3330	281.4130	281.4130	0.385	0.0000	0.0000	976
2021/02/15	IGOV	05/08/2021			Index Future	283.3910	283.3910	284.4800	284.4800	0.384	0.0000	0.0000	0
2021/02/15	IGOV	04/11/2021			Index Future	286.5150	286.5150	287.6150	287.6150	0.384	0.0000	0.0000	0
2021/02/15	IGOV	03/02/2022			Index Future	289.7270	289.7270	290.8380	290.8380	0.383	0.0000	0.0000	0
2021/02/15	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/15	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4500	90.4500	0.011	0.0000	0.0000	0
2021/02/15	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4300	89.4300	0.011	0.0000	0.0000	0
2021/02/15	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7200	90.7200	0.022	0.0000	0.0000	51
2021/02/15	IS05	15/03/2022			Interest Rate Swap	90.1400	90.1400	90.1700	90.1700	0.033	0.0000	0.0000	0
2021/02/15	IS05	21/06/2022			Interest Rate Swap	90.2700	90.2700	90.3200	90.3200	0.055	0.0000	0.0000	0
2021/02/15	IS05	20/09/2022			Interest Rate Swap	93.4100	93.4100	93.4900	93.4900	0.086	0.0000	0.0000	0
2021/02/15	IS05	20/12/2022			Interest Rate Swap	93.8900	93.8900	94.0100	94.0100	0.128	0.0000	0.0000	0
2021/02/15	IS05	22/03/2023			Interest Rate Swap	86.2700	86.2700	86.4100	86.4100	0.162	0.0000	0.0000	0
2021/02/15	IS05	20/06/2023			Interest Rate Swap	91.7700	91.7700	91.9600	91.9600	0.207	0.0000	0.0000	0
2021/02/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/15	IS10	17/12/2025			Interest Rate Swap	78.5700	78.5700	79.0700	79.0700	0.636	0.0000	0.0000	0
2021/02/15	IS10	16/03/2026			Interest Rate Swap	74.9700	74.9700	75.4900	75.4900	0.694	0.0000	0.0000	0
2021/02/15	IS10	15/06/2026			Interest Rate Swap	73.2400	73.2400	73.8100	73.8100	0.778	0.0000	0.0000	0
2021/02/15	IS10	21/09/2026			Interest Rate Swap	75.1200	75.1200	75.7200	75.7200	0.799	0.0000	0.0000	0
2021/02/15	IS10	21/12/2026			Interest Rate Swap	79.0300	79.0300	79.6500	79.6500	0.785	0.0000	0.0000	0
2021/02/15	IS10	15/03/2027			Interest Rate Swap	77.4100	77.4100	78.0500	78.0500	0.827	0.0000	0.0000	0
2021/02/15	IS10	21/06/2027			Interest Rate Swap	79.3800	79.3800	80.0200	80.0200	0.806	0.0000	0.0000	0
2021/02/15	IS10	20/09/2027			Interest Rate Swap	85.1100	85.1100	85.7400	85.7400	0.740	0.0000	0.0000	0
2021/02/15	IS10	20/12/2027			Interest Rate Swap	85.4200	85.4200	86.0500	86.0500	0.738	0.0000	0.0000	0
2021/02/15	IS10	22/03/2028			Interest Rate Swap	78.3200	78.3200	78.9500	78.9500	0.804	0.0000	0.0000	0
2021/02/15	IS10	20/06/2028			Interest Rate Swap	86.1600	86.1600	86.7500	86.7500	0.685	0.0000	0.0000	0
2021/02/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/15	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/02/15	JBAF	17/03/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/02/15	JBAF	21/04/2021			Jibar Tradeable Future	3.7000	96.3000	3.7000	96.3000	0.000	0.0000	0.0000	0
2021/02/15	JBAF	19/05/2021			Jibar Tradeable Future	3.7100	96.2900	3.7100	96.2900	0.000	0.0000	0.0000	0
2021/02/15	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/02/15	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7300	96.2700	(0.267)	0.0000	0.0000	0
2021/02/15	JBAF	15/09/2021			Jibar Tradeable Future	3.8000	96.2000	3.8000	96.2000	0.000	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
2021/02/15	JBAF	15/12/2021			Jibar Tradeable Future	3.9950	96.0050	4.0500	95.9500	1.377	0.0000	0.0000	0
2021/02/15	JBAF	16/03/2022			Jibar Tradeable Future	4.1300	95.8700	4.2100	95.7900	1.937	0.0000	0.0000	0
2021/02/15	JBAF	15/06/2022			Jibar Tradeable Future	4.3250	95.6750	4.4250	95.5750	2.312	0.0000	0.0000	20,001
2021/02/15	JBAF	21/09/2022			Jibar Tradeable Future	4.4450	95.5550	4.5750	95.4250	2.925	0.0000	0.0000	0
2021/02/15	JBAF	21/12/2022			Jibar Tradeable Future	4.6550	95.3450	4.7600	95.2400	2.256	0.0000	0.0000	0
2021/02/15	R023	06/05/2021	7.58	Call	Bond Future	4,819.1900	4.8192	4,792.1600	4.7922	(0.561)	0	0	0
2021/02/15	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	R023	06/05/2021			Bond Future	4.7697	106.6001	4.7850	106.5731	0.321	0.0000	0.0000	41,458
2021/02/15	R023	06/05/2021	7.57	Call	Bond Future	4,802.5600	4.8026	4,775.5300	4.7755	(0.563)	0	0	0
2021/02/15	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	R023	06/05/2021	7.56	Call	Bond Future	4,785.9300	4.7859	4,758.9000	4.7589	(0.565)	0	0	0
2021/02/15	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	R023	05/08/2021	5.30	Call	Bond Future	920.5200	0.9205	897.0400	0.8970	(2.551)	0	0	0
2021/02/15	R023	05/08/2021	5.30	Put	Bond Future	230.3700	0.2304	234.7700	0.2348	1.910	0	0	0
2021/02/15	R023	05/08/2021	5.29	Call	Bond Future	908.6000	0.9086	885.2100	0.8852	(2.574)	0	0	0
2021/02/15	R023	05/08/2021	5.29	Put	Bond Future	233.5600	0.2336	238.0500	0.2380	1.922	0	0	0
2021/02/15	R023	05/08/2021			Bond Future	4.8450	107.7489	4.8633	107.7210	0.378	0.0000	0.0000	0
2021/02/15	R023	05/08/2021	5.31	Call	Bond Future	932.4800	0.9325	908.9200	0.9089	(2.527)	0	0	0
2021/02/15	R023	05/08/2021	5.31	Put	Bond Future	227.2300	0.2272	231.5500	0.2316	1.901	0	0	0
2021/02/15	R023	04/11/2021	4.91	Call	Bond Future	441.4900	0.4415	425.2100	0.4252	(3.688)	0	0	0
2021/02/15	R023	04/11/2021	4.91	Put	Bond Future	488.8400	0.4888	500.9300	0.5009	2.473	0	0	0
2021/02/15	R023	04/11/2021	4.90	Call	Bond Future	434.6200	0.4346	418.4700	0.4185	(3.716)	0	0	0
2021/02/15	R023	04/11/2021	4.90	Put	Bond Future	494.8100	0.4948	507.0300	0.5070	2.470	0	0	0
2021/02/15	R023	04/11/2021			Bond Future	4.9469	104.9924	4.9690	104.9640	0.447	0.0000	0.0000	0
2021/02/15	R023	04/11/2021	4.92	Call	Bond Future	448.4200	0.4484	432.0000	0.4320	(3.662)	0	0	0
2021/02/15	R023	04/11/2021	4.92	Put	Bond Future	482.9300	0.4829	494.8800	0.4949	2.474	0	0	0
2021/02/15	R023	03/02/2022	5.08	Call	Bond Future	469.2200	0.4692	452.9600	0.4530	(3.465)	0	0	0
2021/02/15	R023	03/02/2022	5.08	Put	Bond Future	475.9600	0.4760	488.5100	0.4885	2.637	0	0	0
2021/02/15	R023	03/02/2022			Bond Future	5.0865	106.1452	5.1143	106.1164	0.547	0.0000	0.0000	0
2021/02/15	R023	03/02/2022	5.07	Call	Bond Future	463.2700	0.4633	447.1100	0.4471	(3.488)	0	0	0
2021/02/15	R023	03/02/2022	5.07	Put	Bond Future	480.3800	0.4804	493.0300	0.4930	2.633	0	0	0
2021/02/15	R023	03/02/2022	5.06	Call	Bond Future	457.7700	0.4578	441.7200	0.4417	(3.506)	0	0	0
2021/02/15	R023	03/02/2022	5.06	Put	Bond Future	485.2400	0.4852	498.0000	0.4980	2.630	0	0	0
2021/02/15	R035	06/05/2021	12.36	Put	Bond Future	82.9600	0.0830	70.2900	0.0703	(15.272)	0	0	0
2021/02/15	R035	06/05/2021	12.37	Call	Bond Future	12,807.8700	12.8079	12,958.5900	12.9586	1.177	0	0	0
2021/02/15	R035	06/05/2021	12.35	Put	Bond Future	84.8300	0.0848	71.9300	0.0719	(15.207)	0	0	0
2021/02/15	R035	06/05/2021	10.55	Call	Bond Future	3,713.4100	3.7134	3,770.0200	3.7700	1.524	0	0	0
2021/02/15	R035	06/05/2021	10.55	Put	Bond Future	1,819.8100	1.8198	1,713.2500	1.7132	(5.856)	0	0	500
2021/02/15	R035	06/05/2021	10.05	Put	Bond Future	3,403.6100	3.4036	3,264.0100	3.2640	(4.102)	0	0	0
2021/02/15	R035	06/05/2021	10.05	Call	Bond Future	1,931.2500	1.9313	1,954.8200	1.9548	1.220	0	0	500
2021/02/15	R035	06/05/2021	10.40	Put	Bond Future	2,212.4100	2.2124	2,095.2700	2.0953	(5.295)	0	0	0
2021/02/15	R035	06/05/2021	12.91	Put	Bond Future	22.5200	0.0225	18.1800	0.0182	(19.272)	0	0	600
2021/02/15	R035	06/05/2021	11.55	Call	Bond Future	8,531.7100	8.5317	8,651.3600	8.6514	1.402	0	0	0
2021/02/15	R035	06/05/2021	11.55	Put	Bond Future	427.0800	0.4271	383.5600	0.3836	(10.190)	0	0	1,650
2021/02/15	R035	06/05/2021	12.77	Call	Bond Future	14,872.7800	14.8728	15,030.1600	15.0302	1.058	0	0	0
2021/02/15	R035	06/05/2021	12.77	Put	Bond Future	31.8400	0.0318	26.0500	0.0261	(18.185)	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
2021/02/15	R035	06/05/2021	10.24	Put	Bond Future	2,708.2200	2.7082	2,580.2500	2.5802	(4.725)	0	0	0
2021/02/15	R035	06/05/2021	10.24	Call	Bond Future	2,536.5100	2.5365	2,571.7100	2.5717	1.388	0	0	223
2021/02/15	R035	06/05/2021			Bond Future	10.2654	91.5667	10.2413	91.7298	(0.235)	0.0000	0.0000	102,994
2021/02/15	R035	06/05/2021	12.36	Call	Bond Future	12,755.7000	12.7557	12,906.2000	12.9062	1.180	0	0	0
2021/02/15	R035	06/05/2021	12.37	Put	Bond Future	81.1300	0.0811	68.6800	0.0687	(15.346)	0	0	0
2021/02/15	R035	06/05/2021	12.35	Call	Bond Future	12,703.5200	12.7035	12,853.7900	12.8538	1.183	0	0	0
2021/02/15	R035	06/05/2021	11.05	Call	Bond Future	6,022.7100	6.0227	6,112.6100	6.1126	1.493	0	0	0
2021/02/15	R035	06/05/2021	11.05	Put	Bond Future	940.3400	0.9403	867.0700	0.8671	(7.792)	0	0	500
2021/02/15	R035	06/05/2021	10.40	Call	Bond Future	3,115.3400	3.1153	3,161.3700	3.1614	1.478	0	0	600
2021/02/15	R035	06/05/2021	11.15	Put	Bond Future	822.7800	0.8228	755.4100	0.7554	(8.188)	0	0	0
2021/02/15	R035	06/05/2021	11.15	Call	Bond Future	6,522.5900	6.5226	6,618.3900	6.6184	1.469	0	0	600
2021/02/15	R035	06/05/2021	12.91	Call	Bond Future	15,582.8500	15.5829	15,741.6800	15.7417	1.019	0	0	0
2021/02/15	R035	06/05/2021	10.81	Put	Bond Future	1,292.5000	1.2925	1,203.9200	1.2039	(6.853)	0	0	0
2021/02/15	R035	06/05/2021	10.81	Call	Bond Future	4,865.6800	4.8657	4,940.2700	4.9403	1.533	0	0	1,650
2021/02/15	R035	06/05/2021	12.02	Call	Bond Future	10,974.6600	10.9747	11,115.4500	11.1155	1.283	0	0	0
2021/02/15	R035	06/05/2021	12.02	Put	Bond Future	171.9500	0.1720	149.5700	0.1496	(13.015)	0	0	223
2021/02/15	R035	06/05/2021	11.32	Call	Bond Future	7,374.1400	7.3741	7,480.0800	7.4801	1.437	0	0	0
2021/02/15	R035	06/05/2021	11.32	Put	Bond Future	639.7300	0.6397	582.5000	0.5825	(8.946)	0	0	223
2021/02/15	R035	05/08/2021	11.37	Call	Bond Future	7,372.8400	7.3728	7,465.8400	7.4658	1.261	0	0	0
2021/02/15	R035	05/08/2021	11.37	Put	Bond Future	1,720.5200	1.7205	1,649.1300	1.6491	(4.149)	0	0	100
2021/02/15	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/02/15	R035	05/08/2021	5.31	Put	Bond Future	45,537.2900	45.5373	45,372.9000	45.3729	(0.361)	0	0	0
2021/02/15	R035	05/08/2021			Bond Future	10.4665	92.5534	10.4414	92.7178	(0.239)	0.0000	0.0000	0
2021/02/15	R035	05/08/2021	10.77	Call	Bond Future	4,831.4600	4.8315	4,899.1600	4.8992	1.401	0	0	0
2021/02/15	R035	05/08/2021	10.77	Put	Bond Future	2,871.8000	2.8718	2,775.1100	2.7751	(3.367)	0	0	100
2021/02/15	R035	05/08/2021	10.02	Put	Bond Future	5,375.6700	5.3757	5,245.7700	5.2458	(2.416)	0	0	0
2021/02/15	R035	05/08/2021	10.02	Call	Bond Future	2,374.9500	2.3750	2,409.4400	2.4094	1.452	0	0	100
2021/02/15	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/02/15	R035	05/08/2021	5.30	Put	Bond Future	45,653.8700	45.6539	45,489.4800	45.4895	(0.360)	0	0	0
2021/02/15	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/02/15	R035	05/08/2021	5.29	Put	Bond Future	45,770.5800	45.7706	45,606.1900	45.6062	(0.359)	0	0	0
2021/02/15	R035	04/11/2021	10.12	Put	Bond Future	6,347.9800	6.3480	6,224.1900	6.2242	(1.950)	0	0	0
2021/02/15	R035	04/11/2021	10.12	Call	Bond Future	2,720.5300	2.7205	2,762.7600	2.7628	1.552	0	0	400
2021/02/15	R035	04/11/2021	10.62	Put	Bond Future	4,532.9400	4.5329	4,427.7100	4.4277	(2.321)	0	0	0
2021/02/15	R035	04/11/2021	10.62	Call	Bond Future	4,196.4000	4.1964	4,257.1900	4.2572	1.449	0	0	400
2021/02/15	R035	04/11/2021	11.75	Put	Bond Future	2,056.8800	2.0569	1,991.4000	1.9914	(3.183)	0	0	782
2021/02/15	R035	04/11/2021	11.08	Call	Bond Future	5,804.1200	5.8041	5,882.3700	5.8824	1.348	0	0	0
2021/02/15	R035	04/11/2021	11.08	Put	Bond Future	3,262.3100	3.2623	3,174.5400	3.1745	(2.690)	0	0	782
2021/02/15	R035	04/11/2021	10.23	Put	Bond Future	5,907.7000	5.9077	5,787.8600	5.7879	(2.029)	0	0	0
2021/02/15	R035	04/11/2021	12.53	Call	Bond Future	11,772.2000	11.7722	11,897.4400	11.8974	1.064	0	0	0
2021/02/15	R035	04/11/2021	12.53	Put	Bond Future	1,007.8100	1.0078	967.0300	0.9670	(4.046)	0	0	0
2021/02/15	R035	04/11/2021			Bond Future	10.6727	89.0677	10.6466	89.2337	(0.244)	0.0000	0.0000	0
2021/02/15	R035	04/11/2021	13.82	Call	Bond Future	17,378.6400	17.3786	17,530.0100	17.5300	0.871	0	0	0
2021/02/15	R035	04/11/2021	13.82	Put	Bond Future	255.4300	0.2554	240.7800	0.2408	(5.735)	0	0	400
2021/02/15	R035	04/11/2021	11.75	Call	Bond Future	8,551.3800	8.5514	8,651.9200	8.6519	1.176	0	0	0
2021/02/15	R035	04/11/2021	10.23	Call	Bond Future	3,019.2600	3.0193	3,065.4400	3.0654	1.530	0	0	782
2021/02/15	R035	04/11/2021	12.52	Call	Bond Future	11,729.4200	11.7294	11,854.3900	11.8544	1.065	0	0	0
2021/02/15	R035	04/11/2021	12.52	Put	Bond Future	1,017.6400	1.0176	976.5900	0.9766	(4.034)	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
2021/02/15	R035	04/11/2021	12.51	Call	Bond Future	11,686.6700	11.6867	11,811.3500	11.8113	1.067	0	0	0
2021/02/15	R035	04/11/2021	12.51	Put	Bond Future	1,027.5600	1.0276	986.2200	0.9862	(4.023)	0	0	0
2021/02/15	R035	03/02/2022	11.39	Call	Bond Future	6,616.1000	6.6161	6,700.4600	6.7005	1.275	0	0	0
2021/02/15	R035	03/02/2022	11.39	Put	Bond Future	3,623.6600	3.6237	3,540.3200	3.5403	(2.300)	0	0	683
2021/02/15	R035	03/02/2022	10.65	Call	Bond Future	4,164.9200	4.1649	4,224.9300	4.2249	1.441	0	0	0
2021/02/15	R035	03/02/2022	11.23	Call	Bond Future	6,039.5900	6.0396	6,118.8600	6.1189	1.313	0	0	0
2021/02/15	R035	03/02/2022	11.23	Put	Bond Future	3,994.6600	3.9947	3,906.2300	3.9062	(2.214)	0	0	0
2021/02/15	R035	03/02/2022	11.22	Call	Bond Future	6,004.7500	6.0048	6,083.7000	6.0837	1.315	0	0	0
2021/02/15	R035	03/02/2022	11.22	Put	Bond Future	4,019.5600	4.0196	3,930.8100	3.9308	(2.208)	0	0	0
2021/02/15	R035	03/02/2022			Bond Future	10.8934	90.0459	10.8663	90.2136	(0.249)	0.0000	0.0000	0
2021/02/15	R035	03/02/2022	10.65	Put	Bond Future	5,688.8200	5.6888	5,581.1300	5.5811	(1.893)	0	0	683
2021/02/15	R035	03/02/2022	9.70	Put	Bond Future	9,757.4900	9.7575	9,620.5100	9.6205	(1.404)	0	0	0
2021/02/15	R035	03/02/2022	9.70	Call	Bond Future	1,902.1700	1.9022	1,932.8900	1.9329	1.615	0	0	683
2021/02/15	R035	03/02/2022	11.24	Call	Bond Future	6,074.5000	6.0745	6,154.0900	6.1541	1.310	0	0	0
2021/02/15	R035	03/02/2022	11.24	Put	Bond Future	3,969.9000	3.9699	3,881.7900	3.8818	(2.219)	0	0	0
2021/02/15	R186	06/05/2021	10.77	Call	Bond Future	17,927.0400	17.9270	17,562.8600	17.5629	(2.031)	0	0	0
2021/02/15	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	R186	06/05/2021	10.76	Call	Bond Future	17,885.9900	17.8860	17,521.8100	17.5218	(2.036)	0	0	0
2021/02/15	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	R186	06/05/2021			Bond Future	6.8442	120.8546	6.9162	120.4905	1.052	0.0000	0.0000	105,562
2021/02/15	R186	06/05/2021	10.78	Call	Bond Future	17,968.0700	17.9681	17,603.8900	17.6039	(2.027)	0	0	0
2021/02/15	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/15	R186	06/05/2021	7.30	Call	Bond Future	2,909.3400	2.9093	2,624.3200	2.6243	(9.797)	0	0	0
2021/02/15	R186	06/05/2021	7.30	Put	Bond Future	628.3500	0.6284	707.5100	0.7075	12.598	0	0	15,177
2021/02/15	R186	05/08/2021	8.62	Call	Bond Future	7,689.3100	7.6893	7,343.1800	7.3432	(4.501)	0	0	0
2021/02/15	R186	05/08/2021	8.62	Put	Bond Future	190.5200	0.1905	212.9100	0.2129	11.752	0	0	0
2021/02/15	R186	05/08/2021	8.61	Call	Bond Future	7,648.6700	7.6487	7,302.9200	7.3029	(4.520)	0	0	0
2021/02/15	R186	05/08/2021	8.61	Put	Bond Future	194.2200	0.1942	216.9900	0.2170	11.724	0	0	0
2021/02/15	R186	05/08/2021			Bond Future	6.9982	116.8764	7.0748	116.5079	1.094	0.0000	0.0000	0
2021/02/15	R186	05/08/2021	8.63	Call	Bond Future	7,729.9800	7.7300	7,383.4500	7.3835	(4.483)	0	0	0
2021/02/15	R186	05/08/2021	8.63	Put	Bond Future	186.8900	0.1869	208.8800	0.2089	11.766	0	0	0
2021/02/15	R186	04/11/2021	8.10	Call	Bond Future	5,134.9700	5.1350	4,844.0800	4.8441	(5.665)	0	0	0
2021/02/15	R186	04/11/2021	8.10	Put	Bond Future	926.5700	0.9266	1,008.2600	1.0083	8.816	0	0	0
2021/02/15	R186	04/11/2021	8.09	Call	Bond Future	5,100.6900	5.1007	4,810.5300	4.8105	(5.689)	0	0	0
2021/02/15	R186	04/11/2021	8.09	Put	Bond Future	936.0300	0.9360	1,018.4500	1.0184	8.805	0	0	0
2021/02/15	R186	04/11/2021			Bond Future	7.1602	118.1246	7.2416	117.7520	1.137	0.0000	0.0000	0
2021/02/15	R186	04/11/2021	8.11	Call	Bond Future	5,169.3400	5.1693	4,877.7000	4.8777	(5.642)	0	0	0
2021/02/15	R186	04/11/2021	8.11	Put	Bond Future	917.2100	0.9172	998.1500	0.9981	8.825	0	0	0
2021/02/15	R186	03/02/2022	7.30	Call	Bond Future	2,540.6300	2.5406	2,344.9300	2.3449	(7.703)	0	0	0
2021/02/15	R186	03/02/2022	7.30	Put	Bond Future	2,704.0400	2.7040	2,885.1400	2.8851	6.697	0	0	0
2021/02/15	R186	03/02/2022			Bond Future	7.3376	114.1411	7.4245	113.7643	1.184	0.0000	0.0000	0
2021/02/15	R186	03/02/2022	7.28	Call	Bond Future	2,496.4600	2.4965	2,302.8000	2.3028	(7.757)	0	0	0
2021/02/15	R186	03/02/2022	7.28	Put	Bond Future	2,746.9800	2.7470	2,930.1200	2.9301	6.667	0	0	0
2021/02/15	R186	03/02/2022	7.29	Call	Bond Future	2,518.4900	2.5185	2,323.8100	2.3238	(7.730)	0	0	0
2021/02/15	R186	03/02/2022	7.29	Put	Bond Future	2,725.4500	2.7255	2,907.5700	2.9076	6.682	0	0	0
2021/02/15	R197	06/05/2021			Bond Future	321.8851	321.8851	322.0298	322.0298	0.045	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
2021/02/15	R197	05/08/2021			Bond Future	317.4364	317.4364	317.5814	317.5814	0.046	0.0000	0.0000	0
2021/02/15	R197	04/11/2021			Bond Future	320.9003	320.9003	321.0467	321.0467	0.046	0.0000	0.0000	0
2021/02/15	R197	03/02/2022			Bond Future	316.4065	316.4065	316.5542	316.5542	0.047	0.0000	0.0000	0
2021/02/15	R202	06/05/2021			Bond Future	227.2515	227.2515	226.7958	226.7958	(0.201)	0.0000	0.0000	8,028
2021/02/15	R202	05/08/2021			Bond Future	225.5090	225.5090	225.0471	225.0471	(0.205)	0.0000	0.0000	0
2021/02/15	R202	04/11/2021			Bond Future	227.9698	227.9698	227.5026	227.5026	(0.205)	0.0000	0.0000	0
2021/02/15	R202	03/02/2022			Bond Future	226.2275	226.2275	225.7550	225.7550	(0.209)	0.0000	0.0000	0
2021/02/15	R209	06/05/2021	12.23	Call	Bond Future	10,950.2600	10.9503	11,011.7400	11.0117	0.561	0	0	0
2021/02/15	R209	06/05/2021	12.23	Put	Bond Future	96.0600	0.0961	84.5300	0.0845	(12.003)	0	0	0
2021/02/15	R209	06/05/2021	12.22	Call	Bond Future	10,905.8700	10.9059	10,967.1700	10.9672	0.562	0	0	0
2021/02/15	R209	06/05/2021	12.22	Put	Bond Future	98.0700	0.0981	86.3600	0.0864	(11.940)	0	0	0
2021/02/15	R209	06/05/2021	9.50	Put	Bond Future	4,942.2300	4.9422	4,854.0400	4.8540	(1.784)	0	0	0
2021/02/15	R209	06/05/2021	9.50	Call	Bond Future	867.2700	0.8673	852.0900	0.8521	(1.750)	0	0	2,150
2021/02/15	R209	06/05/2021	10.35	Call	Bond Future	3,009.8300	3.0098	3,009.7100	3.0097	(0.004)	0	0	1,000
2021/02/15	R209	06/05/2021	9.75	Put	Bond Future	3,839.6500	3.8396	3,752.5800	3.7526	(2.268)	0	0	0
2021/02/15	R209	06/05/2021	9.75	Call	Bond Future	1,342.8000	1.3428	1,328.7400	1.3287	(1.047)	0	0	6,050
2021/02/15	R209	06/05/2021	11.00	Call	Bond Future	5,540.7000	5.5407	5,564.3900	5.5644	0.428	0	0	0
2021/02/15	R209	06/05/2021	11.00	Put	Bond Future	819.9700	0.8200	770.6500	0.7706	(6.015)	0	0	3,500
2021/02/15	R209	06/05/2021	10.00	Put	Bond Future	2,916.9500	2.9169	2,833.8500	2.8338	(2.849)	0	0	0
2021/02/15	R209	06/05/2021	10.00	Call	Bond Future	1,951.2900	1.9513	1,941.2000	1.9412	(0.517)	0	0	0
2021/02/15	R209	06/05/2021	12.25	Call	Bond Future	11,038.9900	11.0390	11,100.8300	11.1008	0.560	0	0	0
2021/02/15	R209	06/05/2021	12.25	Put	Bond Future	92.1400	0.0921	80.9700	0.0810	(12.123)	0	0	9,150
2021/02/15	R209	06/05/2021			Bond Future	10.1616	70.9933	10.1493	71.0663	(0.121)	0.0000	0.0000	26,545
2021/02/15	R209	06/05/2021	12.24	Call	Bond Future	10,994.6400	10.9946	11,056.3100	11.0563	0.561	0	0	0
2021/02/15	R209	06/05/2021	12.24	Put	Bond Future	94.0800	0.0941	82.7400	0.0827	(12.054)	0	0	0
2021/02/15	R209	06/05/2021	10.35	Put	Bond Future	1,907.6400	1.9076	1,834.5100	1.8345	(3.834)	0	0	0
2021/02/15	R209	06/05/2021	10.60	Call	Bond Future	3,909.4700	3.9095	3,918.3900	3.9184	0.228	0	0	0
2021/02/15	R209	06/05/2021	10.60	Put	Bond Future	1,382.3400	1.3823	1,318.2500	1.3182	(4.636)	0	0	6,250
2021/02/15	R209	06/05/2021	11.60	Call	Bond Future	8,147.4800	8.1475	8,192.7100	8.1927	0.555	0	0	0
2021/02/15	R209	06/05/2021	11.60	Put	Bond Future	324.5900	0.3246	296.8100	0.2968	(8.558)	0	0	3,750
2021/02/15	R209	06/05/2021	10.25	Put	Bond Future	2,162.1300	2.1621	2,085.7400	2.0857	(3.533)	0	0	0
2021/02/15	R209	06/05/2021	10.25	Call	Bond Future	2,682.3300	2.6823	2,678.9500	2.6789	(0.126)	0	0	5,325
2021/02/15	R209	06/05/2021	11.25	Call	Bond Future	6,629.8200	6.6298	6,662.0300	6.6620	0.486	0	0	0
2021/02/15	R209	06/05/2021	11.25	Put	Bond Future	589.8700	0.5899	549.0700	0.5491	(6.917)	0	0	9,150
2021/02/15	R209	05/08/2021	11.81	Call	Bond Future	8,719.6100	8.7196	8,760.1700	8.7602	0.465	0	0	0
2021/02/15	R209	05/08/2021	11.81	Put	Bond Future	914.2900	0.9143	881.3300	0.8813	(3.605)	0	0	0
2021/02/15	R209	05/08/2021			Bond Future	10.3375	71.7588	10.3248	71.8323	(0.123)	0.0000	0.0000	0
2021/02/15	R209	05/08/2021	11.80	Call	Bond Future	8,681.0800	8.6811	8,721.4100	8.7214	0.465	0	0	0
2021/02/15	R209	05/08/2021	11.80	Put	Bond Future	924.3900	0.9244	891.2000	0.8912	(3.590)	0	0	0
2021/02/15	R209	05/08/2021	11.79	Call	Bond Future	8,642.5700	8.6426	8,682.6900	8.6827	0.464	0	0	0
2021/02/15	R209	05/08/2021	11.79	Put	Bond Future	934.5700	0.9346	901.1700	0.9012	(3.574)	0	0	0
2021/02/15	R209	04/11/2021	10.50	Call	Bond Future	3,898.5700	3.8986	3,915.2600	3.9153	0.428	0	0	0
2021/02/15	R209	04/11/2021	12.00	Call	Bond Future	9,024.0400	9.0240	9,065.7400	9.0657	0.462	0	0	0
2021/02/15	R209	04/11/2021	12.00	Put	Bond Future	1,350.7300	1.3507	1,318.1900	1.3182	(2.409)	0	0	5,500
2021/02/15	R209	04/11/2021	12.19	Call	Bond Future	9,704.3800	9.7044	9,749.3300	9.7493	0.463	0	0	0
2021/02/15	R209	04/11/2021	12.19	Put	Bond Future	1,138.9400	1.1389	1,109.6500	1.1097	(2.572)	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
2021/02/15	R209	04/11/2021	12.17	Call	Bond Future	9,632.2700	9.6323	9,676.8800	9.6769	0.463	0	0	0
2021/02/15	R209	04/11/2021			Bond Future	10.5166	69.3852	10.5035	69.4595	(0.125)	0.0000	0.0000	1,795
2021/02/15	R209	04/11/2021	10.50	Put	Bond Future	3,992.3200	3.9923	3,934.7700	3.9348	(1.442)	0	0	5,500
2021/02/15	R209	04/11/2021	9.50	Put	Bond Future	7,683.6600	7.6837	7,612.7100	7.6127	(0.923)	0	0	0
2021/02/15	R209	04/11/2021	9.50	Call	Bond Future	1,607.5000	1.6075	1,610.7900	1.6108	0.205	0	0	3,750
2021/02/15	R209	04/11/2021	12.18	Call	Bond Future	9,668.3100	9.6683	9,713.0900	9.7131	0.463	0	0	0
2021/02/15	R209	04/11/2021	12.18	Put	Bond Future	1,149.3500	1.1494	1,119.8900	1.1199	(2.563)	0	0	0
2021/02/15	R209	04/11/2021	12.17	Put	Bond Future	1,159.8400	1.1598	1,130.2100	1.1302	(2.555)	0	0	0
2021/02/15	R209	03/02/2022	11.03	Call	Bond Future	5,424.0800	5.4241	5,450.0200	5.4500	0.478	0	0	0
2021/02/15	R209	03/02/2022	11.03	Put	Bond Future	3,668.2400	3.6682	3,619.1800	3.6192	(1.337)	0	0	0
2021/02/15	R209	03/02/2022	11.02	Call	Bond Future	5,392.6200	5.3926	5,418.4200	5.4184	0.478	0	0	0
2021/02/15	R209	03/02/2022	11.02	Put	Bond Future	3,689.6600	3.6897	3,640.4600	3.6405	(1.333)	0	0	0
2021/02/15	R209	03/02/2022			Bond Future	10.7039	70.1474	10.6903	70.2224	(0.128)	0.0000	0.0000	0
2021/02/15	R209	03/02/2022	11.04	Call	Bond Future	5,455.3300	5.4553	5,481.4200	5.4814	0.478	0	0	0
2021/02/15	R209	03/02/2022	11.04	Put	Bond Future	3,646.6600	3.6467	3,597.7500	3.5977	(1.341)	0	0	0
2021/02/15	R210	06/05/2021			Bond Future	198.4170	198.4170	200.3386	200.3386	0.968	0.0000	0.0000	1,183
2021/02/15	R210	05/08/2021			Bond Future	200.6044	200.6044	202.5465	202.5465	0.968	0.0000	0.0000	0
2021/02/15	R210	04/11/2021			Bond Future	200.0558	200.0558	202.0187	202.0187	0.981	0.0000	0.0000	0
2021/02/15	R210	03/02/2022			Bond Future	202.2987	202.2987	204.2834	204.2834	0.981	0.0000	0.0000	0
2021/02/15	R212	06/05/2021			Bond Future	171.8610	171.8610	171.8464	171.8464	(0.009)	0.0000	0.0000	3,425
2021/02/15	R212	05/08/2021			Bond Future	171.4253	171.4253	171.4099	171.4099	(0.009)	0.0000	0.0000	0
2021/02/15	R212	04/11/2021			Bond Future	173.2959	173.2959	173.2800	173.2800	(0.009)	0.0000	0.0000	0
2021/02/15	R213	06/05/2021	11.91	Call	Bond Future	14,253.5800	14.2536	14,299.3800	14.2994	0.321	0	0	0
2021/02/15	R213	06/05/2021	11.91	Put	Bond Future	7.2500	0.0073	5.9200	0.0059	(18.345)	0	0	0
2021/02/15	R213	06/05/2021			Bond Future	9.1501	87.6268	9.1420	87.6739	(0.089)	0.0000	0.0000	9,146
2021/02/15	R213	06/05/2021	11.90	Call	Bond Future	14,208.0200	14.2080	14,253.7900	14.2538	0.322	0	0	0
2021/02/15	R213	06/05/2021	11.90	Put	Bond Future	7.4700	0.0075	6.1100	0.0061	(18.206)	0	0	0
2021/02/15	R213	06/05/2021	11.89	Call	Bond Future	14,162.4300	14.1624	14,208.1600	14.2082	0.323	0	0	0
2021/02/15	R213	06/05/2021	11.89	Put	Bond Future	7.7000	0.0077	6.3000	0.0063	(18.182)	0	0	0
2021/02/15	R213	05/08/2021	10.14	Put	Bond Future	1,395.0000	1.3950	1,359.3900	1.3594	(2.553)	0	0	0
2021/02/15	R213	05/08/2021	9.34	Put	Bond Future	2,997.6100	2.9976	2,948.8800	2,9489	(1.626)	0	0	0
2021/02/15	R213	05/08/2021	9.34	Call	Bond Future	3,037.0100	3.0370	3,035.4200	3.0354	(0.052)	0	0	0
2021/02/15	R213	05/08/2021	10.85	Call	Bond Future	8,655.0700	8.6551	8,679.2800	8.6793	0.280	0	0	0
2021/02/15	R213	05/08/2021	10.85	Put	Bond Future	640.8900	0.6409	617.9600	0.6180	(3.578)	0	0	0
2021/02/15	R213	05/08/2021	10.84	Call	Bond Future	8,613.8300	8.6138	8,637.8600	8.6379	0.279	0	0	0
2021/02/15	R213	05/08/2021	10.84	Put	Bond Future	649.1900	0.6492	626.0800	0.6261	(3.560)	0	0	0
2021/02/15	R213	05/08/2021			Bond Future	9.3330	88.5712	9.3246	88.6183	(0.090)	0.0000	0.0000	0
2021/02/15	R213	05/08/2021	10.78	Call	Bond Future	8,367.4200	8.3674	8,390.3300	8.3903	0.274	0	0	0
2021/02/15	R213	05/08/2021	10.78	Put	Bond Future	700.9000	0.7009	676.6700	0.6767	(3.457)	0	0	0
2021/02/15	R213	05/08/2021	10.14	Call	Bond Future	5,786.0800	5.7861	5,797.6100	5.7976	0.199	0	0	0
2021/02/15	R213	05/08/2021	10.86	Call	Bond Future	8,696.3600	8.6964	8,720.7500	8.7208	0.280	0	0	0
2021/02/15	R213	05/08/2021	10.86	Put	Bond Future	632.6800	0.6327	609.9300	0.6099	(3.596)	0	0	0
2021/02/15	R213	04/11/2021	11.10	Put	Bond Future	955.4000	0.9554	933.1200	0.9331	(2.332)	0	0	0
2021/02/15	R213	04/11/2021	11.11	Call	Bond Future	9,071.9500	9.0720	9,097.3600	9.0974	0.280	0	0	0
2021/02/15	R213	04/11/2021	11.09	Put	Bond Future	965.2700	0.9653	942.8600	0.9429	(2.322)	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
2021/02/15	R213	04/11/2021			Bond Future	9.5228	85.9880	9.5141	86.0356	(0.091)	0.0000	0.0000	0
2021/02/15	R213	04/11/2021	11.10	Call	Bond Future	9,033.7900	9.0338	9,059.0600	9.0591	0.280	0	0	0
2021/02/15	R213	04/11/2021	11.11	Put	Bond Future	945.6100	0.9456	923.4700	0.9235	(2.341)	0	0	0
2021/02/15	R213	04/11/2021	11.09	Call	Bond Future	8,995.6800	8.9957	9,020.8200	9.0208	0.279	0	0	0
2021/02/15	R213	03/02/2022	9.58	Put	Bond Future	4,351.7500	4.3518	4,310.7800	4.3108	(0.941)	0	0	200
2021/02/15	R213	03/02/2022	8.63	Put	Bond Future	7,622.6400	7.6226	7,574.9100	7.5749	(0.626)	0	0	0
2021/02/15	R213	03/02/2022	8.63	Call	Bond Future	1,548.1900	1.5482	1,548.4300	1.5484	0.016	0	0	200
2021/02/15	R213	03/02/2022	9.98	Call	Bond Future	4,688.0200	4.6880	4,699.0000	4.6990	0.234	0	0	0
2021/02/15	R213	03/02/2022	9.98	Put	Bond Future	3,362.8000	3.3628	3,325.8100	3.3258	(1.100)	0	0	0
2021/02/15	R213	03/02/2022			Bond Future	9.7271	86.9323	9.7180	86.9802	(0.093)	0.0000	0.0000	0
2021/02/15	R213	03/02/2022	10.15	Call	Bond Future	5,214.8700	5.2149	5,227.6000	5.2276	0.244	0	0	0
2021/02/15	R213	03/02/2022	10.15	Put	Bond Future	3,014.1600	3.0142	2,978.9200	2.9789	(1.169)	0	0	200
2021/02/15	R213	03/02/2022	9.58	Call	Bond Future	3,568.7300	3.5687	3,575.7300	3.5757	0.196	0	0	0
2021/02/15	R213	03/02/2022	9.97	Call	Bond Future	4,658.2500	4.6582	4,669.1200	4.6691	0.233	0	0	0
2021/02/15	R213	03/02/2022	9.97	Put	Bond Future	3,384.9000	3.3849	3,347.8000	3.3478	(1.096)	0	0	0
2021/02/15	R213	03/02/2022	9.96	Call	Bond Future	4,628.5500	4.6286	4,639.3100	4.6393	0.232	0	0	0
2021/02/15	R213	03/02/2022	9.96	Put	Bond Future	3,407.1200	3.4071	3,369.9100	3.3699	(1.092)	0	0	0
2021/02/15	R214	06/05/2021	12.26	Call	Bond Future	9,209.6900	9.2097	9,179.4600	9.1795	(0.328)	0	0	0
2021/02/15	R214	06/05/2021	12.26	Put	Bond Future	254.2300	0.2542	237.0100	0.2370	(6.773)	0	0	0
2021/02/15	R214	06/05/2021	12.25	Call	Bond Future	9,166.6500	9.1666	9,136.2300	9.1362	(0.332)	0	0	0
2021/02/15	R214	06/05/2021	12.25	Put	Bond Future	258.7000	0.2587	241.2900	0.2413	(6.730)	0	0	0
2021/02/15	R214	06/05/2021			Bond Future	10.5834	67.6738	10.5856	67.6607	0.021	0.0000	0.0000	13,213
2021/02/15	R214	06/05/2021	12.27	Call	Bond Future	9,252.7300	9.2527	9,222.6900	9.2227	(0.325)	0	0	0
2021/02/15	R214	06/05/2021	12.27	Put	Bond Future	249.8300	0.2498	232.8000	0.2328	(6.817)	0	0	0
2021/02/15	R214	05/08/2021	12.03	Put	Bond Future	1,258.2200	1.2582	1,236.5900	1.2366	(1.719)	0	0	0
2021/02/15	R214	05/08/2021	12.01	Call	Bond Future	7,987.9400	7.9879	7,952.6000	7.9526	(0.442)	0	0	0
2021/02/15	R214	05/08/2021			Bond Future	10.7590	68.4031	10.7613	68.3896	0.022	0.0000	0.0000	0
2021/02/15	R214	05/08/2021	12.02	Call	Bond Future	8,024.3900	8.0244	7,989.1300	7.9891	(0.439)	0	0	0
2021/02/15	R214	05/08/2021	12.02	Put	Bond Future	1,270.7600	1.2708	1,249.0400	1.2490	(1.709)	0	0	0
2021/02/15	R214	05/08/2021	12.03	Call	Bond Future	8,060.8700	8.0609	8,025.7000	8.0257	(0.436)	0	0	0
2021/02/15	R214	05/08/2021	12.01	Put	Bond Future	1,283.3900	1.2834	1,261.5900	1.2616	(1.699)	0	0	0
2021/02/15	R214	04/11/2021	12.47	Call	Bond Future	9,298.7300	9.2987	9,269.3700	9.2694	(0.316)	0	0	0
2021/02/15	R214	04/11/2021	12.46	Call	Bond Future	9,264.4600	9.2645	9,235.0600	9.2351	(0.317)	0	0	0
2021/02/15	R214	04/11/2021	12.46	Put	Bond Future	1,445.3100	1.4453	1,429.7300	1.4297	(1.078)	0	0	0
2021/02/15	R214	04/11/2021			Bond Future	10.9375	65.8568	10.9400	65.8430	0.022	0.0000	0.0000	0
2021/02/15	R214	04/11/2021	12.47	Put	Bond Future	1,433.3500	1.4334	1,417.8100	1.4178	(1.084)	0	0	0
2021/02/15	R214	04/11/2021	12.48	Call	Bond Future	9,333.0100	9.3330	9,303.7000	9.3037	(0.314)	0	0	0
2021/02/15	R214	04/11/2021	12.48	Put	Bond Future	1,421.4700	1.4215	1,405.9800	1.4060	(1.090)	0	0	0
2021/02/15	R214	03/02/2022	11.40	Put	Bond Future	3,953.6100	3.9536	3,939.9800	3.9400	(0.345)	0	0	0
2021/02/15	R214	03/02/2022	11.41	Call	Bond Future	5,466.8700	5.4669	5,439.1700	5.4392	(0.507)	0	0	0
2021/02/15	R214	03/02/2022	11.39	Put	Bond Future	3,976.9700	3.9770	3,963.3600	3.9634	(0.342)	0	0	0
2021/02/15	R214	03/02/2022			Bond Future	11.1271	66.5800	11.1296	66.5660	0.023	0.0000	0.0000	0
2021/02/15	R214	03/02/2022	11.40	Call	Bond Future	5,436.8000	5.4368	5,409.1100	5.4091	(0.509)	0	0	0
2021/02/15	R214	03/02/2022	11.41	Put	Bond Future	3,930.3700	3.9304	3,916.7300	3.9167	(0.347)	0	0	0
2021/02/15	R214	03/02/2022	11.39	Call	Bond Future	5,406.7800	5.4068	5,379.1100	5.3791	(0.512)	0	0	0
2021/02/15	R248	06/05/2021	12.36	Call	Bond Future	11,557.0800	11.5571	11,562.0000	11.5620	0.043	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
2021/02/15	R248	06/05/2021	12.36	Put	Bond Future	214.1400	0.2141	195.8000	0.1958	(8.564)	0	0	0
2021/02/15	R248	06/05/2021			Bond Future	10.6447	84.9898	10.6416	85.0131	(0.029)	0.0000	0.0000	127,929
2021/02/15	R248	06/05/2021	12.35	Call	Bond Future	11,503.2700	11.5033	11,507.9400	11.5079	0.041	0	0	0
2021/02/15	R248	06/05/2021	12.35	Put	Bond Future	218.3300	0.2183	199.7400	0.1997	(8.515)	0	0	0
2021/02/15	R248	06/05/2021	12.34	Call	Bond Future	11,449.4400	11.4494	11,453.8600	11.4539	0.039	0	0	0
2021/02/15	R248	06/05/2021	12.34	Put	Bond Future	222.5900	0.2226	203.7500	0.2038	(8.464)	0	0	0
2021/02/15	R248	05/08/2021	12.51	Put	Bond Future	828.0800	0.8281	803.7000	0.8037	(2.944)	0	0	0
2021/02/15	R248	05/08/2021	12.52	Call	Bond Future	11,752.2300	11.7522	11,751.0500	11.7511	(0.010)	0	0	0
2021/02/15	R248	05/08/2021	12.50	Put	Bond Future	837.6200	0.8376	813.0700	0.8131	(2.931)	0	0	0
2021/02/15	R248	05/08/2021			Bond Future	10.8223	85.9058	10.8191	85.9288	(0.029)	0.0000	0.0000	0
2021/02/15	R248	05/08/2021	12.51	Call	Bond Future	11,705.0300	11.7050	11,703.6900	11.7037	(0.011)	0	0	0
2021/02/15	R248	05/08/2021	12.52	Put	Bond Future	818.6400	0.8186	794.4200	0.7944	(2.959)	0	0	0
2021/02/15	R248	05/08/2021	12.50	Call	Bond Future	11,657.8400	11.6578	11,656.3300	11.6563	(0.013)	0	0	0
2021/02/15	R248	04/11/2021	12.85	Call	Bond Future	12,591.6200	12.5916	12,593.5100	12.5935	0.015	0	0	0
2021/02/15	R248	04/11/2021	12.85	Put	Bond Future	1,137.8200	1.1378	1,116.6200	1.1166	(1.863)	0	0	0
2021/02/15	R248	04/11/2021			Bond Future	11.0029	82.4120	10.9996	82.4351	(0.030)	0.0000	0.0000	0
2021/02/15	R248	04/11/2021	12.84	Call	Bond Future	12,548.1700	12.5482	12,549.9500	12.5499	0.014	0	0	0
2021/02/15	R248	04/11/2021	12.84	Put	Bond Future	1,148.4000	1.1484	1,127.0900	1.1271	(1.856)	0	0	0
2021/02/15	R248	04/11/2021	12.83	Call	Bond Future	12,504.7300	12.5047	12,506.3900	12.5064	0.013	0	0	0
2021/02/15	R248	04/11/2021	12.83	Put	Bond Future	1,159.0700	1.1591	1,137.6400	1.1376	(1.849)	0	0	0
2021/02/15	R248	03/02/2022	11.48	Call	Bond Future	6,463.1300	6.4631	6,454.1200	6.4541	(0.139)	0	0	0
2021/02/15	R248	03/02/2022	11.49	Put	Bond Future	4,513.8800	4.5139	4,481.6300	4.4816	(0.714)	0	0	0
2021/02/15	R248	03/02/2022	11.47	Call	Bond Future	6,426.1000	6.4261	6,417.0300	6.4170	(0.141)	0	0	0
2021/02/15	R248	03/02/2022			Bond Future	11.1951	83.3172	11.1917	83.3405	(0.030)	0.0000	0.0000	0
2021/02/15	R248	03/02/2022	11.48	Put	Bond Future	4,542.3900	4.5424	4,510.0900	4.5101	(0.711)	0	0	0
2021/02/15	R248	03/02/2022	11.49	Call	Bond Future	6,500.5400	6.5005	6,491.5800	6.4916	(0.138)	0	0	0
2021/02/15	R248	03/02/2022	11.47	Put	Bond Future	4,571.3900	4.5714	4,539.0300	4.5390	(0.708)	0	0	0

Total

1200064