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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/02/2021 TO 17/02/2021

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
2021/02/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	2025	06/05/2021		Bond Future	151.5586	151.5586	151.5354	151.5354	(0.015)	0.0000	0.0000	7,790
2021/02/17	2025	05/08/2021		Bond Future	151.6936	151.6936	151.6684	151.6684	(0.017)	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
2021/02/17	2025	04/11/2021			Bond Future	153.3646	153.3646	153.3383	153.3383	(0.017)	0.0000	0.0000	0
2021/02/17	2025	03/02/2022			Bond Future	153.5169	153.5169	153.4900	153.4900	(0.017)	0.0000	0.0000	0
2021/02/17	2029	06/05/2021			Bond Future	108.2464	108.2464	108.2410	108.2410	(0.005)	0.0000	0.0000	2,382
2021/02/17	2029	05/08/2021			Bond Future	109.4352	109.4352	109.4285	109.4285	(0.006)	0.0000	0.0000	0
2021/02/17	2029	04/11/2021			Bond Future	109.4914	109.4914	109.4839	109.4839	(0.007)	0.0000	0.0000	0
2021/02/17	2029	03/02/2022			Bond Future	110.7111	110.7111	110.7034	110.7034	(0.007)	0.0000	0.0000	0
2021/02/17	2030	06/05/2021	11.70	Call	Bond Future	15,222.1800	15.2222	14,596.7700	14.5968	(4.109)	0	0	0
2021/02/17	2030	06/05/2021	11.70	Put	Bond Future	1.8100	0.0018	2.1400	0.0021	18.232	0	0	0
2021/02/17	2030	06/05/2021	11.69	Call	Bond Future	15,175.7600	15.1758	14,550.3700	14.5504	(4.121)	0	0	0
2021/02/17	2030	06/05/2021	11.69	Put	Bond Future	1.8700	0.0019	2.2200	0.0022	18.717	0	0	0
2021/02/17	2030	06/05/2021	8.90	Call	Bond Future	2,369.9900	2.3700	1,990.2800	1.9903	(16.022)	0	0	0
2021/02/17	2030	06/05/2021	9.00	Call	Bond Future	2,709.0600	2.7091	2,301.5800	2.3016	(15.041)	0	0	0
2021/02/17	2030	06/05/2021	9.00	Put	Bond Future	1,434.9000	1.4349	1,653.1600	1.6532	15.211	0	0	5,000
2021/02/17	2030	06/05/2021	9.25	Call	Bond Future	3,663.5100	3.6635	3,193.1200	3.1931	(12.840)	0	0	0
2021/02/17	2030	06/05/2021	9.25	Put	Bond Future	971.5200	0.9715	1,126.8700	1.1269	15.990	0	0	0
2021/02/17	2030	06/05/2021	9.35	Call	Bond Future	4,078.9700	4.0790	3,588.4400	3.5884	(12.026)	0	0	0
2021/02/17	2030	06/05/2021	9.27	Put	Bond Future	941.1500	0.9411	1,092.3400	1.0923	16.064	0	0	0
2021/02/17	2030	06/05/2021	9.27	Call	Bond Future	3,745.3700	3.7454	3,270.8200	3.2708	(12.670)	0	0	300
2021/02/17	2030	06/05/2021	10.95	Call	Bond Future	11,655.1500	11.6552	11,033.5200	11.0335	(5.334)	0	0	0
2021/02/17	2030	06/05/2021	10.95	Put	Bond Future	21.2300	0.0212	25.3400	0.0253	19.359	0	0	300
2021/02/17	2030	06/05/2021	9.92	Call	Bond Future	6,655.9900	6.6560	6,082.5700	6.0826	(8.615)	0	0	0
2021/02/17	2030	06/05/2021	7.97	Call	Bond Future	399.5900	0.3996	286.5600	0.2866	(28.286)	0	0	700
2021/02/17	2030	06/05/2021	10.04	Call	Bond Future	7,223.2300	7.2232	6,638.5000	6.6385	(8.095)	0	0	0
2021/02/17	2030	06/05/2021	10.04	Put	Bond Future	228.7800	0.2288	269.7900	0.2698	17.926	0	0	0
2021/02/17	2030	06/05/2021	9.15	Put	Bond Future	1,139.1400	1.1391	1,318.1200	1.3181	15.712	0	0	0
2021/02/17	2030	06/05/2021	9.15	Call	Bond Future	3,267.3300	3.2673	2,820.5700	2.8206	(13.674)	0	0	0
2021/02/17	2030	06/05/2021			Bond Future	8.7794	97.5062	8.8873	96.8804	1.228	0.0000	0.0000	113,601
2021/02/17	2030	06/05/2021	11.71	Call	Bond Future	15,268.5500	15.2686	14,643.1300	14.6431	(4.096)	0	0	0
2021/02/17	2030	06/05/2021	11.71	Put	Bond Future	1.7400	0.0017	2.0600	0.0021	18.391	0	0	0
2021/02/17	2030	06/05/2021	8.95	Call	Bond Future	2,536.6800	2.5367	2,142.9000	2.1429	(15.523)	0	0	0
2021/02/17	2030	06/05/2021	8.95	Put	Bond Future	1,549.4300	1.5494	1,781.3900	1.7814	14.971	0	0	2,500
2021/02/17	2030	06/05/2021	8.36	Put	Bond Future	3,452.5100	3.4525	3,860.8900	3.8609	11.828	0	0	0
2021/02/17	2030	06/05/2021	8.36	Call	Bond Future	967.5600	0.9676	750.2000	0.7502	(22.465)	0	0	0
2021/02/17	2030	06/05/2021	8.86	Put	Bond Future	1,772.8800	1.7729	2,030.3900	2.0304	14.525	0	0	0
2021/02/17	2030	06/05/2021	8.86	Call	Bond Future	2,240.8300	2.2408	1,872.6000	1.8726	(16.433)	0	0	0
2021/02/17	2030	06/05/2021	8.90	Put	Bond Future	1,670.7900	1.6708	1,916.8200	1.9168	14.725	0	0	2,500
2021/02/17	2030	06/05/2021	9.35	Put	Bond Future	827.5900	0.8276	962.8000	0.9628	16.338	0	0	0
2021/02/17	2030	06/05/2021	8.77	Put	Bond Future	2,019.4000	2.0194	2,303.3900	2.3034	14.063	0	0	0
2021/02/17	2030	06/05/2021	8.77	Call	Bond Future	1,964.3700	1.9644	1,622.6200	1.6226	(17.397)	0	0	300
2021/02/17	2030	06/05/2021	9.92	Put	Bond Future	298.1400	0.2981	350.4600	0.3505	17.549	0	0	700
2021/02/17	2030	06/05/2021	9.22	Call	Bond Future	3,542.8500	3.5429	3,079.2900	3.0793	(13.084)	0	0	0
2021/02/17	2030	06/05/2021	9.22	Put	Bond Future	1,019.5400	1.0195	1,181.7200	1.1817	15.907	0	0	700
2021/02/17	2030	06/05/2021	7.97	Put	Bond Future	5,270.0700	5.2701	5,782.7800	5.7828	9.729	0	0	0
2021/02/17	2030	06/05/2021	10.74	Call	Bond Future	10,631.0500	10.6311	10,012.8200	10.0128	(5.815)	0	0	0
2021/02/17	2030	06/05/2021	10.74	Put	Bond Future	38.9800	0.0390	46.4900	0.0465	19.266	0	0	0
2021/02/17	2030	05/08/2021	10.30	Put	Bond Future	682.4100	0.6824	721.5600	0.7216	5.737	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
2021/02/17	2030	05/08/2021	8.78	Put	Bond Future	3,416.2800	3.4163	3,666.1300	3.6661	7.314	0	0	0
2021/02/17	2030	05/08/2021	8.78	Call	Bond Future	2,322.9500	2.3229	1,939.2000	1.9392	(16.520)	0	0	200
2021/02/17	2030	05/08/2021	7.70	Put	Bond Future	8,038.7700	8.0388	8,526.2400	8.5262	6.064	0	0	0
2021/02/17	2030	05/08/2021	9.45	Call	Bond Future	4,407.1500	4.4071	3,898.9300	3.8989	(11.532)	0	0	600
2021/02/17	2030	05/08/2021	12.10	Call	Bond Future	15,706.6900	15.7067	15,072.3800	15.0724	(4.038)	0	0	0
2021/02/17	2030	05/08/2021	12.10	Put	Bond Future	34.1000	0.0341	33.3900	0.0334	(2.082)	0	0	600
2021/02/17	2030	05/08/2021	10.42	Call	Bond Future	8,293.3800	8.2934	7,691.3800	7.6914	(7.259)	0	0	0
2021/02/17	2030	05/08/2021	10.42	Put	Bond Future	578.7300	0.5787	610.3300	0.6103	5.460	0	0	0
2021/02/17	2030	05/08/2021	10.41	Call	Bond Future	8,251.0500	8.2511	7,649.6300	7.6496	(7.289)	0	0	0
2021/02/17	2030	05/08/2021	10.41	Put	Bond Future	586.8500	0.5869	619.0300	0.6190	5.484	0	0	0
2021/02/17	2030	05/08/2021			Bond Future	8.9727	94.5477	9.0858	93.9141	1.260	0.0000	0.0000	0
2021/02/17	2030	05/08/2021	10.30	Call	Bond Future	7,789.1700	7.7892	7,194.7200	7.1947	(7.632)	0	0	0
2021/02/17	2030	05/08/2021	7.70	Call	Bond Future	509.9700	0.5100	363.8400	0.3638	(28.655)	0	0	200
2021/02/17	2030	05/08/2021	8.95	Put	Bond Future	2,910.8100	2.9108	3,125.8800	3.1259	7.389	0	0	0
2021/02/17	2030	05/08/2021	8.95	Call	Bond Future	2,782.6000	2.7826	2,364.0700	2.3641	(15.041)	0	0	600
2021/02/17	2030	05/08/2021	9.45	Put	Bond Future	1,768.5300	1.7685	1,893.9100	1.8939	7.090	0	0	0
2021/02/17	2030	05/08/2021	10.43	Call	Bond Future	8,335.7800	8.3358	7,733.1900	7.7332	(7.229)	0	0	0
2021/02/17	2030	05/08/2021	10.43	Put	Bond Future	570.7200	0.5707	601.7300	0.6017	5.433	0	0	0
2021/02/17	2030	04/11/2021	8.27	Put	Bond Future	6,375.7000	6.3757	6,778.7500	6.7788	6.322	0	0	0
2021/02/17	2030	04/11/2021	8.27	Call	Bond Future	1,356.2700	1.3563	1,118.3600	1.1184	(17.541)	0	0	300
2021/02/17	2030	04/11/2021	8.77	Put	Bond Future	4,519.3600	4.5194	4,825.5000	4.8255	6.774	0	0	0
2021/02/17	2030	04/11/2021	11.44	Put	Bond Future	352.3800	0.3524	395.1100	0.3951	12.126	0	0	300
2021/02/17	2030	04/11/2021	10.60	Call	Bond Future	8,385.8100	8.3858	7,845.7100	7.8457	(6.441)	0	0	0
2021/02/17	2030	04/11/2021	10.60	Put	Bond Future	947.9400	0.9479	1,048.8000	1.0488	10.640	0	0	0
2021/02/17	2030	04/11/2021	10.59	Put	Bond Future	958.2500	0.9583	1,060.0400	1.0600	10.622	0	0	0
2021/02/17	2030	04/11/2021			Bond Future	9.1607	95.5677	9.2789	94.9268	1.290	0.0000	0.0000	0
2021/02/17	2030	04/11/2021	8.77	Call	Bond Future	2,358.7700	2.3588	2,023.9500	2.0240	(14.195)	0	0	300
2021/02/17	2030	04/11/2021	11.44	Call	Bond Future	11,779.3300	11.7793	11,181.1000	11.1811	(5.079)	0	0	0
2021/02/17	2030	04/11/2021	10.61	Call	Bond Future	8,424.5400	8.4245	7,883.5300	7.8835	(6.422)	0	0	0
2021/02/17	2030	04/11/2021	10.61	Put	Bond Future	937.7100	0.9377	1,037.6600	1.0377	10.659	0	0	0
2021/02/17	2030	04/11/2021	10.59	Call	Bond Future	8,347.1300	8.3471	7,807.9600	7.8080	(6.459)	0	0	0
2021/02/17	2030	03/02/2022	9.45	Call	Bond Future	3,983.4700	3.9835	3,525.7400	3.5257	(11.491)	0	0	0
2021/02/17	2030	03/02/2022	9.45	Put	Bond Future	3,551.4000	3.5514	3,741.7700	3.7418	5.360	0	0	0
2021/02/17	2030	03/02/2022			Bond Future	9.3676	92.6065	9.4914	91.9584	1.321	0.0000	0.0000	0
2021/02/17	2030	03/02/2022	9.43	Call	Bond Future	3,927.6100	3.9276	3,472.3800	3.4724	(11.591)	0	0	0
2021/02/17	2030	03/02/2022	9.43	Put	Bond Future	3,600.2100	3.6002	3,793.0800	3.7931	5.357	0	0	0
2021/02/17	2030	03/02/2022	9.44	Call	Bond Future	3,955.6700	3.9557	3,499.0100	3.4990	(11.544)	0	0	0
2021/02/17	2030	03/02/2022	9.44	Put	Bond Future	3,575.9200	3.5759	3,767.3600	3.7674	5.354	0	0	0
2021/02/17	2032	06/05/2021	12.12	Call	Bond Future	14,114.8000	14.1148	13,417.1000	13.4171	(4.943)	0	0	0
2021/02/17	2032	06/05/2021	12.12	Put	Bond Future	15.2600	0.0153	16.8200	0.0168	10.223	0	0	0
2021/02/17	2032	06/05/2021	12.57	Call	Bond Future	16,294.8400	16.2948	15,595.8800	15.5959	(4.289)	0	0	0
2021/02/17	2032	06/05/2021			Bond Future	9.5955	91.9395	9.7078	91.2402	1.171	0.0000	0.0000	124,949
2021/02/17	2032	06/05/2021	12.11	Call	Bond Future	14,065.5400	14.0655	13,367.8900	13.3679	(4.960)	0	0	0
2021/02/17	2032	06/05/2021	12.11	Put	Bond Future	15.7000	0.0157	17.3100	0.0173	10.255	0	0	0
2021/02/17	2032	06/05/2021	12.10	Call	Bond Future	14,016.2300	14.0162	13,318.6300	13.3186	(4.977)	0	0	0
2021/02/17	2032	06/05/2021	12.10	Put	Bond Future	16.1500	0.0162	17.8100	0.0178	10.279	0	0	0
2021/02/17	2032	06/05/2021	12.57	Put	Bond Future	4.0000	0.0040	4.3000	0.0043	7.500	0	0	736

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2021/02/17	2032	06/05/2021	10.33	Put	Bond Future	767.1700	0.7672	929.7700	0.9298	21.195	0	0	0
2021/02/17	2032	06/05/2021	10.33	Call	Bond Future	5,210.9000	5.2109	4,674.2400	4.6742	(10.299)	0	0	736
2021/02/17	2032	05/08/2021	11.37	Call	Bond Future	9,585.8400	9.5858	8,893.2200	8.8932	(7.225)	0	0	0
2021/02/17	2032	05/08/2021	11.37	Put	Bond Future	657.0800	0.6571	672.3700	0.6724	2.327	0	0	0
2021/02/17	2032	05/08/2021			Bond Future	9.7921	92.9269	9.9093	92.2190	1.197	0.0000	0.0000	0
2021/02/17	2032	05/08/2021	11.35	Call	Bond Future	9,497.4600	9.4975	8,805.7400	8.8057	(7.283)	0	0	0
2021/02/17	2032	05/08/2021	11.35	Put	Bond Future	674.1300	0.6741	690.3200	0.6903	2.402	0	0	0
2021/02/17	2032	05/08/2021	11.36	Call	Bond Future	9,541.6300	9.5416	8,849.4600	8.8495	(7.254)	0	0	0
2021/02/17	2032	05/08/2021	11.36	Put	Bond Future	665.5600	0.6656	681.3000	0.6813	2.365	0	0	0
2021/02/17	2032	04/11/2021	9.83	Call	Bond Future	3,384.4200	3.3844	2,956.7800	2.9568	(12.636)	0	0	700
2021/02/17	2032	04/11/2021	11.71	Put	Bond Future	922.0800	0.9221	978.6600	0.9787	6.136	0	0	0
2021/02/17	2032	04/11/2021	11.69	Call	Bond Future	10,227.6000	10.2276	9,569.4600	9.5695	(6.435)	0	0	0
2021/02/17	2032	04/11/2021	11.70	Call	Bond Future	10,268.6300	10.2686	9,609.8500	9.6099	(6.415)	0	0	0
2021/02/17	2032	04/11/2021			Bond Future	9.9922	89.7844	10.1144	89.0684	1.223	0.0000	0.0000	0
2021/02/17	2032	04/11/2021	9.83	Put	Bond Future	4,347.0300	4.3470	4,635.4000	4.6354	6.634	0	0	0
2021/02/17	2032	04/11/2021	12.81	Call	Bond Future	14,963.6700	14.9637	14,260.7500	14.2608	(4.698)	0	0	0
2021/02/17	2032	04/11/2021	12.81	Put	Bond Future	264.8900	0.2649	277.9800	0.2780	4.942	0	0	700
2021/02/17	2032	04/11/2021	11.71	Call	Bond Future	10,309.7100	10.3097	9,650.2800	9.6503	(6.396)	0	0	0
2021/02/17	2032	04/11/2021	11.69	Put	Bond Future	941.3100	0.9413	999.1800	0.9992	6.148	0	0	0
2021/02/17	2032	04/11/2021	9.33	Put	Bond Future	6,128.8700	6.1289	6,518.0100	6.5180	6.349	0	0	0
2021/02/17	2032	04/11/2021	9.33	Call	Bond Future	2,110.1700	2.1102	1,783.3000	1.7833	(15.490)	0	0	700
2021/02/17	2032	04/11/2021	11.70	Put	Bond Future	931.6500	0.9317	988.8800	0.9889	6.143	0	0	0
2021/02/17	2032	03/02/2022	9.81	Call	Bond Future	3,230.7800	3.2308	2,748.5300	2.7485	(14.927)	0	0	0
2021/02/17	2032	03/02/2022	9.81	Put	Bond Future	5,535.1500	5.5351	5,776.8600	5.7769	4.367	0	0	198
2021/02/17	2032	03/02/2022	8.91	Put	Bond Future	9,268.7100	9.2687	9,685.8300	9.6858	4.500	0	0	0
2021/02/17	2032	03/02/2022	10.42	Call	Bond Future	4,984.6000	4.9846	4,401.5800	4.4016	(11.696)	0	0	0
2021/02/17	2032	03/02/2022	10.42	Put	Bond Future	3,777.8900	3.7779	3,918.8300	3.9188	3.731	0	0	0
2021/02/17	2032	03/02/2022	10.45	Put	Bond Future	3,704.7800	3.7048	3,841.6200	3.8416	3.694	0	0	198
2021/02/17	2032	03/02/2022	10.43	Call	Bond Future	5,015.8800	5.0159	4,431.4900	4.4315	(11.651)	0	0	0
2021/02/17	2032	03/02/2022	10.43	Put	Bond Future	3,753.1500	3.7531	3,892.7200	3.8927	3.719	0	0	0
2021/02/17	2032	03/02/2022			Bond Future	10.2067	90.7641	10.3342	90.0401	1.249	0.0000	0.0000	0
2021/02/17	2032	03/02/2022	8.91	Call	Bond Future	1,428.9100	1.4289	1,122.0700	1.1221	(21.474)	0	0	198
2021/02/17	2032	03/02/2022	10.44	Call	Bond Future	5,047.6000	5.0476	4,461.8400	4.4618	(11.605)	0	0	0
2021/02/17	2032	03/02/2022	10.44	Put	Bond Future	3,728.9000	3.7289	3,867.1000	3.8671	3.706	0	0	0
2021/02/17	2032	03/02/2022	10.45	Call	Bond Future	5,079.4000	5.0794	4,492.2800	4.4923	(11.559)	0	0	0
2021/02/17	2033	06/05/2021			Bond Future	102.8104	102.8104	102.8109	102.8109	0.001	0.0000	0.0000	9,583
2021/02/17	2033	05/08/2021			Bond Future	103.9393	103.9393	103.9386	103.9386	(0.001)	0.0000	0.0000	0
2021/02/17	2033	04/11/2021			Bond Future	103.8607	103.8607	103.8594	103.8594	(0.001)	0.0000	0.0000	0
2021/02/17	2033	03/02/2022			Bond Future	105.0177	105.0177	105.0162	105.0162	(0.001)	0.0000	0.0000	0
2021/02/17	2037	06/05/2021	12.43	Call	Bond Future	11,375.4000	11.3754	10,613.2400	10.6132	(6.700)	0	0	0
2021/02/17	2037	06/05/2021	12.44	Put	Bond Future	135.7000	0.1357	153.0800	0.1531	12.808	0	0	0
2021/02/17	2037	06/05/2021	12.42	Call	Bond Future	11,324.4800	11.3245	10,562.7000	10.5627	(6.727)	0	0	0
2021/02/17	2037	06/05/2021			Bond Future	10.5597	86.6834	10.6771	85.9035	1.111	0.0000	0.0000	130,432
2021/02/17	2037	06/05/2021	12.43	Put	Bond Future	138.5500	0.1386	156.3200	0.1563	12.826	0	0	0
2021/02/17	2037	06/05/2021	12.44	Call	Bond Future	11,426.3300	11.4263	10,663.7800	10.6638	(6.674)	0	0	0
2021/02/17	2037	06/05/2021	12.42	Put	Bond Future	141.4600	0.1415	159.6100	0.1596	12.830	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
2021/02/17	2037	05/08/2021	12.27	Call	Bond Future	9,912.9900	9.9130	9,155.4900	9.1555	(7.641)	0	0	0
2021/02/17	2037	05/08/2021	12.27	Put	Bond Future	945.0100	0.9450	976.8000	0.9768	3.364	0	0	0
2021/02/17	2037	05/08/2021	12.28	Call	Bond Future	9,956.9300	9.9569	9,198.8200	9.1988	(7.614)	0	0	0
2021/02/17	2037	05/08/2021	12.26	Put	Bond Future	955.7500	0.9558	988.1600	0.9882	3.391	0	0	0
2021/02/17	2037	05/08/2021			Bond Future	10.7656	83.3585	10.8880	82.5692	1.137	0.0000	0.0000	0
2021/02/17	2037	05/08/2021	12.28	Put	Bond Future	934.3700	0.9344	965.5500	0.9656	3.337	0	0	0
2021/02/17	2037	05/08/2021	12.26	Call	Bond Future	9,869.0800	9.8691	9,112.2000	9.1122	(7.669)	0	0	0
2021/02/17	2037	04/11/2021	12.82	Put	Bond Future	1,058.7300	1.0587	1,102.5000	1.1025	4.134	0	0	0
2021/02/17	2037	04/11/2021	12.83	Call	Bond Future	11,674.2200	11.6742	10,919.1900	10.9192	(6.467)	0	0	0
2021/02/17	2037	04/11/2021			Bond Future	10.9636	84.2580	11.0909	83.4598	1.160	0.0000	0.0000	0
2021/02/17	2037	04/11/2021	12.82	Call	Bond Future	11,632.9100	11.6329	10,878.4200	10.8784	(6.486)	0	0	0
2021/02/17	2037	04/11/2021	12.83	Put	Bond Future	1,048.8500	1.0489	1,092.0800	1.0921	4.122	0	0	0
2021/02/17	2037	04/11/2021	12.81	Call	Bond Future	11,591.6200	11.5916	10,837.6900	10.8377	(6.504)	0	0	0
2021/02/17	2037	04/11/2021	12.81	Put	Bond Future	1,068.6800	1.0687	1,113.0100	1.1130	4.148	0	0	0
2021/02/17	2037	03/02/2022	11.46	Call	Bond Future	5,897.1800	5.8972	5,218.1500	5.2182	(11.514)	0	0	0
2021/02/17	2037	03/02/2022	11.47	Put	Bond Future	4,169.0200	4.1690	4,295.4600	4.2955	3.033	0	0	0
2021/02/17	2037	03/02/2022	11.45	Call	Bond Future	5,863.3600	5.8634	5,185.6900	5.1857	(11.558)	0	0	0
2021/02/17	2037	03/02/2022			Bond Future	11.1780	80.9232	11.3106	80.1161	1.186	0.0000	0.0000	0
2021/02/17	2037	03/02/2022	11.46	Put	Bond Future	4,194.5100	4.1945	4,322.6100	4.3226	3.054	0	0	0
2021/02/17	2037	03/02/2022	11.47	Call	Bond Future	5,931.0800	5.9311	5,250.3900	5.2504	(11.477)	0	0	0
2021/02/17	2037	03/02/2022	11.45	Put	Bond Future	4,220.1500	4.2201	4,349.6100	4.3496	3.068	0	0	0
2021/02/17	2038	06/05/2021			Bond Future	116.9641	116.9641	117.4365	117.4365	0.404	0.0000	0.0000	7,799
2021/02/17	2038	05/08/2021			Bond Future	116.5281	116.5281	117.0042	117.0042	0.409	0.0000	0.0000	0
2021/02/17	2038	04/11/2021			Bond Future	117.8119	117.8119	118.2927	118.2927	0.408	0.0000	0.0000	0
2021/02/17	2038	03/02/2022			Bond Future	117.3736	117.3736	117.8596	117.8596	0.414	0.0000	0.0000	0
2021/02/17	2040	06/05/2021	12.44	Call	Bond Future	10,971.4200	10.9714	10,278.0200	10.2780	(6.320)	0	0	0
2021/02/17	2040	06/05/2021	12.44	Put	Bond Future	208.3500	0.2084	234.0100	0.2340	12.316	0	0	0
2021/02/17	2040	06/05/2021	10.83	Put	Bond Future	2,459.5800	2.4596	2,737.2500	2.7373	11.289	0	0	0
2021/02/17	2040	06/05/2021	10.83	Call	Bond Future	3,004.5000	3.0045	2,563.1100	2.5631	(14.691)	0	0	300
2021/02/17	2040	06/05/2021	11.58	Put	Bond Future	916.5800	0.9166	1,026.0800	1.0261	11.947	0	0	0
2021/02/17	2040	06/05/2021	11.58	Call	Bond Future	6,483.7800	6.4838	5,874.2200	5.8742	(9.401)	0	0	300
2021/02/17	2040	06/05/2021			Bond Future	10.7529	88.4495	10.8548	87.7304	0.948	0.0000	0.0000	75,874
2021/02/17	2040	06/05/2021	12.43	Call	Bond Future	10,918.3500	10.9184	10,225.4600	10.2255	(6.346)	0	0	0
2021/02/17	2040	06/05/2021	12.43	Put	Bond Future	212.5200	0.2125	238.6900	0.2387	12.314	0	0	0
2021/02/17	2040	06/05/2021	12.42	Call	Bond Future	10,865.2900	10.8653	10,172.9200	10.1729	(6.372)	0	0	0
2021/02/17	2040	06/05/2021	12.42	Put	Bond Future	216.7600	0.2168	243.4500	0.2434	12.313	0	0	0
2021/02/17	2040	06/05/2021	13.38	Call	Bond Future	15,864.8300	15.8648	15,148.7200	15.1487	(4.514)	0	0	0
2021/02/17	2040	06/05/2021	13.38	Put	Bond Future	26.4400	0.0264	29.3900	0.0294	11.157	0	0	300
2021/02/17	2040	05/08/2021	11.05	Put	Bond Future	3,626.1900	3.6262	3,823.5100	3.8235	5.442	0	0	0
2021/02/17	2040	05/08/2021	11.05	Call	Bond Future	4,264.4600	4.2645	3,733.9600	3.7340	(12.440)	0	0	900
2021/02/17	2040	05/08/2021	12.48	Call	Bond Future	10,499.5900	10.4996	9,803.7400	9.8037	(6.627)	0	0	0
2021/02/17	2040	05/08/2021	12.49	Put	Bond Future	952.7400	0.9527	984.1400	0.9841	3.296	0	0	0
2021/02/17	2040	05/08/2021	12.47	Call	Bond Future	10,453.7400	10.4537	9,758.4600	9.7585	(6.651)	0	0	0
2021/02/17	2040	05/08/2021			Bond Future	10.9568	84.8932	11.0632	84.1654	0.971	0.0000	0.0000	0
2021/02/17	2040	05/08/2021	11.55	Put	Bond Future	2,357.8300	2.3578	2,472.8100	2.4728	4.877	0	0	0
2021/02/17	2040	05/08/2021	11.55	Call	Bond Future	6,292.1200	6.2921	5,679.2800	5.6793	(9.740)	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
2021/02/17	2040	05/08/2021	14.80	Call	Bond Future	21,060.1700	21.0602	20,330.1100	20.3301	(3.467)	0	0	0
2021/02/17	2040	05/08/2021	14.80	Put	Bond Future	42.3800	0.0424	40.1400	0.0401	(5.286)	0	0	900
2021/02/17	2040	05/08/2021	12.48	Put	Bond Future	963.6100	0.9636	995.5800	0.9956	3.318	0	0	0
2021/02/17	2040	05/08/2021	12.49	Call	Bond Future	10,545.4800	10.5455	9,849.0600	9.8491	(6.604)	0	0	0
2021/02/17	2040	05/08/2021	12.47	Put	Bond Future	974.5900	0.9746	1,007.1300	1.0071	3.339	0	0	0
2021/02/17	2040	04/11/2021	12.90	Call	Bond Future	11,732.6000	11.7326	11,025.4600	11.0255	(6.027)	0	0	0
2021/02/17	2040	04/11/2021	12.90	Put	Bond Future	1,223.2900	1.2233	1,252.2700	1.2523	2.369	0	0	0
2021/02/17	2040	04/11/2021	12.89	Call	Bond Future	11,689.9800	11.6900	10,983.3100	10.9833	(6.045)	0	0	0
2021/02/17	2040	04/11/2021	12.89	Put	Bond Future	1,234.5800	1.2346	1,264.0300	1.2640	2.385	0	0	0
2021/02/17	2040	04/11/2021			Bond Future	11.1525	85.8093	11.2632	85.0732	0.992	0.0000	0.0000	0
2021/02/17	2040	04/11/2021	12.91	Call	Bond Future	11,775.2500	11.7753	11,067.6300	11.0676	(6.009)	0	0	0
2021/02/17	2040	04/11/2021	12.91	Put	Bond Future	1,212.1000	1.2121	1,240.6000	1.2406	2.351	0	0	0
2021/02/17	2040	03/02/2022	11.58	Put	Bond Future	4,648.2900	4.6483	4,757.6600	4.7577	2.353	0	0	0
2021/02/17	2040	03/02/2022	11.59	Call	Bond Future	6,067.4600	6.0675	5,431.2400	5.4312	(10.486)	0	0	0
2021/02/17	2040	03/02/2022	11.57	Put	Bond Future	4,675.9500	4.6760	4,786.6000	4.7866	2.366	0	0	0
2021/02/17	2040	03/02/2022			Bond Future	11.3643	82.2413	11.4796	81.4969	1.015	0.0000	0.0000	0
2021/02/17	2040	03/02/2022	11.58	Call	Bond Future	6,031.4400	6.0314	5,396.4900	5.3965	(10.527)	0	0	0
2021/02/17	2040	03/02/2022	11.59	Put	Bond Future	4,621.1000	4.6211	4,729.2000	4.7292	2.339	0	0	0
2021/02/17	2040	03/02/2022	11.57	Call	Bond Future	5,995.8100	5.9958	5,362.1400	5.3621	(10.569)	0	0	0
2021/02/17	2044	06/05/2021	12.44	Call	Bond Future	10,611.9600	10.6120	9,914.6000	9.9146	(6.571)	0	0	0
2021/02/17	2044	06/05/2021	12.44	Put	Bond Future	249.1600	0.2492	279.5100	0.2795	12.181	0	0	0
2021/02/17	2044	06/05/2021	12.43	Call	Bond Future	10,559.7000	10.5597	9,862.9200	9.8629	(6.598)	0	0	0
2021/02/17	2044	06/05/2021	12.43	Put	Bond Future	253.9500	0.2539	284.8800	0.2849	12.180	0	0	0
2021/02/17	2044	06/05/2021	11.40	Call	Bond Future	5,296.9000	5.2969	4,723.2700	4.7233	(10.830)	0	0	0
2021/02/17	2044	06/05/2021	11.40	Put	Bond Future	1,314.3300	1.3143	1,468.4100	1.4684	11.723	0	0	3,100
2021/02/17	2044	06/05/2021	11.79	Call	Bond Future	7,269.8600	7.2699	6,634.1100	6.6341	(8.745)	0	0	0
2021/02/17	2044	06/05/2021	11.79	Put	Bond Future	784.9400	0.7849	876.9000	0.8769	11.716	0	0	3,100
2021/02/17	2044	06/05/2021	11.10	Call	Bond Future	3,895.2800	3.8953	3,390.8000	3.3908	(12.951)	0	0	0
2021/02/17	2044	06/05/2021	12.50	Call	Bond Future	10,925.5400	10.9255	10,224.8700	10.2249	(6.413)	0	0	0
2021/02/17	2044	06/05/2021	12.50	Put	Bond Future	222.0700	0.2221	249.1100	0.2491	12.176	0	0	3,100
2021/02/17	2044	06/05/2021			Bond Future	10.8210	84.9956	10.9232	84.2679	0.945	0.0000	0.0000	61,111
2021/02/17	2044	06/05/2021	12.45	Call	Bond Future	10,664.2200	10.6642	9,966.2900	9.9663	(6.545)	0	0	0
2021/02/17	2044	06/05/2021	12.45	Put	Bond Future	244.4500	0.2445	274.2300	0.2742	12.182	0	0	0
2021/02/17	2044	06/05/2021	10.70	Put	Bond Future	3,207.4000	3.2074	3,549.1100	3.5491	10.654	0	0	0
2021/02/17	2044	06/05/2021	10.70	Call	Bond Future	2,332.4200	2.3324	1,946.4200	1.9464	(16.549)	0	0	3,100
2021/02/17	2044	06/05/2021	11.10	Put	Bond Future	1,934.5400	1.9345	2,157.7700	2.1578	11.539	0	0	3,100
2021/02/17	2044	06/05/2021	11.90	Call	Bond Future	7,820.9500	7.8210	7,170.8700	7.1709	(8.312)	0	0	0
2021/02/17	2044	06/05/2021	11.90	Put	Bond Future	654.8100	0.6548	732.4400	0.7324	11.855	0	0	0
2021/02/17	2044	06/05/2021	11.35	Put	Bond Future	1,401.9400	1.4019	1,566.0200	1.5660	11.704	0	0	0
2021/02/17	2044	06/05/2021	11.35	Call	Bond Future	5,053.5500	5.0536	4,489.9200	4.4899	(11.153)	0	0	3,100
2021/02/17	2044	05/08/2021	12.60	Put	Bond Future	924.2600	0.9243	953.8900	0.9539	3.206	0	0	0
2021/02/17	2044	05/08/2021	12.61	Call	Bond Future	10,836.6000	10.8366	10,129.1700	10.1292	(6.528)	0	0	0
2021/02/17	2044	05/08/2021	12.61	Put	Bond Future	913.9300	0.9139	943.0300	0.9430	3.184	0	0	0
2021/02/17	2044	05/08/2021			Bond Future	11.0168	81.5274	11.1235	80.7909	0.969	0.0000	0.0000	0
2021/02/17	2044	05/08/2021	12.60	Call	Bond Future	10,791.2400	10.7912	10,084.3400	10.0843	(6.551)	0	0	0
2021/02/17	2044	05/08/2021	12.59	Call	Bond Future	10,745.9000	10.7459	10,039.5400	10.0395	(6.573)	0	0	0
2021/02/17	2044	05/08/2021	12.59	Put	Bond Future	934.6900	0.9347	964.8600	0.9649	3.228	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
2021/02/17	2044	04/11/2021	12.91	Call	Bond Future	11,566.2900	11.5663	10,849.0400	10.8490	(6.201)	0	0	0
2021/02/17	2044	04/11/2021	12.91	Put	Bond Future	1,301.5700	1.3016	1,329.2100	1.3292	2.124	0	0	0
2021/02/17	2044	04/11/2021			Bond Future	11.2046	82.4073	11.3156	81.6624	0.991	0.0000	0.0000	0
2021/02/17	2044	04/11/2021	12.90	Call	Bond Future	11,524.5200	11.5245	10,807.7500	10.8078	(6.220)	0	0	0
2021/02/17	2044	04/11/2021	12.90	Put	Bond Future	1,313.2800	1.3133	1,341.4000	1.3414	2.141	0	0	0
2021/02/17	2044	04/11/2021	12.89	Call	Bond Future	11,482.7700	11.4828	10,766.4800	10.7665	(6.238)	0	0	0
2021/02/17	2044	04/11/2021	12.89	Put	Bond Future	1,325.0800	1.3251	1,353.6800	1.3537	2.158	0	0	0
2021/02/17	2044	03/02/2022	11.59	Call	Bond Future	5,910.1200	5.9101	5,265.5900	5.2656	(10.906)	0	0	0
2021/02/17	2044	03/02/2022	11.59	Put	Bond Future	4,727.2100	4.7272	4,835.8400	4.8358	2.298	0	0	0
2021/02/17	2044	03/02/2022	11.60	Call	Bond Future	5,944.9800	5.9450	5,299.1300	5.2991	(10.864)	0	0	0
2021/02/17	2044	03/02/2022	11.60	Put	Bond Future	4,698.1700	4.6982	4,805.4800	4.8055	2.284	0	0	0
2021/02/17	2044	03/02/2022			Bond Future	11.4074	78.9272	11.5231	78.1740	1.015	0.0000	0.0000	0
2021/02/17	2044	03/02/2022	11.61	Call	Bond Future	5,979.9100	5.9799	5,332.7500	5.3327	(10.822)	0	0	0
2021/02/17	2044	03/02/2022	11.61	Put	Bond Future	4,669.2900	4.6693	4,775.2900	4.7753	2.270	0	0	0
2021/02/17	2046	06/05/2021			Bond Future	104.0000	104.0000	104.7203	104.7203	0.693	0.0000	0.0000	14,893
2021/02/17	2046	05/08/2021			Bond Future	105.1423	105.1423	105.8692	105.8692	0.691	0.0000	0.0000	0
2021/02/17	2046	04/11/2021			Bond Future	104.4947	104.4947	105.2289	105.2289	0.703	0.0000	0.0000	0
2021/02/17	2046	03/02/2022			Bond Future	105.6589	105.6589	106.4012	106.4012	0.703	0.0000	0.0000	0
2021/02/17	2050	06/05/2021			Bond Future	108.6190	108.6190	108.2124	108.2124	(0.374)	0.0000	0.0000	10,904
2021/02/17	2050	05/08/2021			Bond Future	107.8856	107.8856	107.4734	107.4734	(0.382)	0.0000	0.0000	0
2021/02/17	2050	04/11/2021			Bond Future	109.0742	109.0742	108.6569	108.6569	(0.383)	0.0000	0.0000	0
2021/02/17	2050	03/02/2022			Bond Future	108.3436	108.3436	107.9213	107.9213	(0.390)	0.0000	0.0000	0
2021/02/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	AL37	06/05/2021			Index Future	793.2920	793.2920	788.8640	788.8640	(0.558)	0.0000	0.0000	0
2021/02/17	AL37	05/08/2021			Index Future	801.7110	801.7110	797.2340	797.2340	(0.558)	0.0000	0.0000	0
2021/02/17	AL37	04/11/2021			Index Future	810.4370	810.4370	805.9100	805.9100	(0.559)	0.0000	0.0000	0
2021/02/17	AL37	03/02/2022			Index Future	819.2740	819.2740	814.6970	814.6970	(0.559)	0.0000	0.0000	0
2021/02/17	AL7T	06/05/2021			Index Future	894.3650	894.3650	888.0670	888.0670	(0.704)	0.0000	0.0000	0
2021/02/17	AL7T	05/08/2021			Index Future	903.8570	903.8570	897.4890	897.4890	(0.705)	0.0000	0.0000	0
2021/02/17	AL7T	04/11/2021			Index Future	913.6950	913.6950	907.2560	907.2560	(0.705)	0.0000	0.0000	0
2021/02/17	AL7T	03/02/2022			Index Future	923.6580	923.6580	917.1480	917.1480	(0.705)	0.0000	0.0000	0
2021/02/17	ALBI	06/05/2021			Index Future	782.2590	782.2590	776.6370	776.6370	(0.719)	0.0000	0.0000	308
2021/02/17	ALBI	05/08/2021			Index Future	790.5610	790.5610	784.8770	784.8770	(0.719)	0.0000	0.0000	0
2021/02/17	ALBI	04/11/2021			Index Future	799.1660	799.1660	793.4180	793.4180	(0.719)	0.0000	0.0000	0
2021/02/17	ALBI	03/02/2022			Index Future	807.8800	807.8800	802.0690	802.0690	(0.719)	0.0000	0.0000	0
2021/02/17	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
2021/02/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	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
2021/02/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/17	ES33	06/05/2021			Bond Future	11.2606	76.3803	11.3661	75.8143	0.936	0.0000	0.0000	350
2021/02/17	ES33	05/08/2021			Bond Future	11.5062	77.2005	11.6164	76.6274	0.957	0.0000	0.0000	0
2021/02/17	ES33	04/11/2021			Bond Future	11.7577	74.2586	11.8726	73.6790	0.977	0.0000	0.0000	0
2021/02/17	ES33	03/02/2022			Bond Future	12.0297	75.0689	12.1498	74.4828	0.998	0.0000	0.0000	0
2021/02/17	ES42	06/05/2021			Bond Future	11.8364	74.7065	11.9426	74.0711	0.898	0.0000	0.0000	4,779
2021/02/17	ES42	05/08/2021			Bond Future	12.0707	75.5094	12.1818	74.8663	0.920	0.0000	0.0000	0
2021/02/17	ES42	04/11/2021			Bond Future	12.3119	72.0662	12.4282	71.4157	0.944	0.0000	0.0000	0
2021/02/17	ES42	03/02/2022			Bond Future	12.5642	72.8528	12.6858	72.1952	0.968	0.0000	0.0000	0
2021/02/17	GOVI	06/05/2021	678.68	Call	GOVI	943,500.0000	94.3500	888,230.0000	88.8230	(5.858)	0	0	0
2021/02/17	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	GOVI	06/05/2021	678.67	Call	GOVI	943,600.0000	94.3600	888,330.0000	88.8330	(5.857)	0	0	0
2021/02/17	GOVI	06/05/2021			GOVI	773.0300	773.0300	767.5030	767.5030	(0.715)	0.0000	0.0000	974
2021/02/17	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	GOVI	06/05/2021	678.69	Call	GOVI	943,400.0000	94.3400	888,130.0000	88.8130	(5.859)	0	0	0
2021/02/17	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	GOVI	05/08/2021	719.14	Call	GOVI	620,940.0000	62.0940	565,050.0000	56.5050	(9.001)	0	0	0
2021/02/17	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	GOVI	05/08/2021	719.13	Call	GOVI	621,040.0000	62.1040	565,150.0000	56.5150	(8.999)	0	0	0
2021/02/17	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	GOVI	05/08/2021			GOVI	781.2340	781.2340	775.6450	775.6450	(0.715)	0.0000	0.0000	0
2021/02/17	GOVI	05/08/2021	719.15	Call	GOVI	620,840.0000	62.0840	564,950.0000	56.4950	(9.002)	0	0	0
2021/02/17	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	GOVI	04/11/2021	728.41	Call	GOVI	613,280.0000	61.3280	556,760.0000	55.6760	(9.216)	0	0	0
2021/02/17	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	GOVI	04/11/2021	728.40	Call	GOVI	613,380.0000	61.3380	556,860.0000	55.6860	(9.215)	0	0	0
2021/02/17	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	GOVI	04/11/2021			GOVI	789.7380	789.7380	784.0860	784.0860	(0.716)	0.0000	0.0000	0
2021/02/17	GOVI	04/11/2021	728.42	Call	GOVI	613,180.0000	61.3180	556,660.0000	55.6660	(9.218)	0	0	0
2021/02/17	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	GOVI	03/02/2022	792.76	Call	GOVI	55,890.0000	5.5890	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/17	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	1,240.0000	0.1240	100.000	0	0	0
2021/02/17	GOVI	03/02/2022			GOVI	798.3490	798.3490	792.6360	792.6360	(0.716)	0.0000	0.0000	0
2021/02/17	GOVI	03/02/2022	792.75	Call	GOVI	55,990.0000	5.5990	0.0000	0.0000	(100.000)	0	0	0
2021/02/17	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	1,140.0000	0.1140	100.000	0	0	0
2021/02/17	GOVI	03/02/2022	792.74	Call	GOVI	56,090.0000	5.6090	0.0000	0.0000	(100.000)	0	0	0
2021/02/17	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	1,040.0000	0.1040	100.000	0	0	0
2021/02/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/17	IGOV	06/05/2021			Index Future	282.1280	282.1280	282.0040	282.0040	(0.044)	0.0000	0.0000	976
2021/02/17	IGOV	05/08/2021			Index Future	285.1910	285.1910	285.0640	285.0640	(0.045)	0.0000	0.0000	0
2021/02/17	IGOV	04/11/2021			Index Future	288.3640	288.3640	288.2350	288.2350	(0.045)	0.0000	0.0000	0
2021/02/17	IGOV	03/02/2022			Index Future	291.5750	291.5750	291.4450	291.4450	(0.045)	0.0000	0.0000	0
2021/02/17	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/17	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/02/17	IS05	21/09/2021			Interest Rate Swap	89.4400	89.4400	89.4400	89.4400	0.000	0.0000	0.0000	0
2021/02/17	IS05	21/12/2021			Interest Rate Swap	90.7400	90.7400	90.7500	90.7500	0.011	0.0000	0.0000	51
2021/02/17	IS05	15/03/2022			Interest Rate Swap	90.2300	90.2300	90.2400	90.2400	0.011	0.0000	0.0000	0
2021/02/17	IS05	21/06/2022			Interest Rate Swap	90.4200	90.4200	90.4400	90.4400	0.022	0.0000	0.0000	0
2021/02/17	IS05	20/09/2022			Interest Rate Swap	93.6300	93.6300	93.6500	93.6500	0.021	0.0000	0.0000	0
2021/02/17	IS05	20/12/2022			Interest Rate Swap	94.2000	94.2000	94.2200	94.2200	0.021	0.0000	0.0000	0
2021/02/17	IS05	22/03/2023			Interest Rate Swap	86.6500	86.6500	86.6800	86.6800	0.035	0.0000	0.0000	0
2021/02/17	IS05	20/06/2023			Interest Rate Swap	92.2300	92.2300	92.2900	92.2900	0.065	0.0000	0.0000	0
2021/02/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/17	IS10	17/12/2025			Interest Rate Swap	79.7400	79.7400	80.1900	80.1900	0.564	0.0000	0.0000	0
2021/02/17	IS10	16/03/2026			Interest Rate Swap	76.2200	76.2200	76.7100	76.7100	0.643	0.0000	0.0000	0
2021/02/17	IS10	15/06/2026			Interest Rate Swap	74.5800	74.5800	75.1000	75.1000	0.697	0.0000	0.0000	0
2021/02/17	IS10	21/09/2026			Interest Rate Swap	76.5400	76.5400	77.0900	77.0900	0.719	0.0000	0.0000	0
2021/02/17	IS10	21/12/2026			Interest Rate Swap	80.5100	80.5100	81.0800	81.0800	0.708	0.0000	0.0000	0
2021/02/17	IS10	15/03/2027			Interest Rate Swap	78.9600	78.9600	79.5700	79.5700	0.773	0.0000	0.0000	0
2021/02/17	IS10	21/06/2027			Interest Rate Swap	80.9700	80.9700	81.6300	81.6300	0.815	0.0000	0.0000	0
2021/02/17	IS10	20/09/2027			Interest Rate Swap	86.7300	86.7300	87.4300	87.4300	0.807	0.0000	0.0000	0
2021/02/17	IS10	20/12/2027			Interest Rate Swap	87.0800	87.0800	87.8400	87.8400	0.873	0.0000	0.0000	0
2021/02/17	IS10	22/03/2028			Interest Rate Swap	80.0500	80.0500	80.8600	80.8600	1.012	0.0000	0.0000	0
2021/02/17	IS10	20/06/2028			Interest Rate Swap	87.8600	87.8600	88.7100	88.7100	0.967	0.0000	0.0000	0
2021/02/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/17	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6420	96.3580	(0.082)	0.0000	0.0000	0
2021/02/17	JBAF	17/03/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/02/17	JBAF	21/04/2021			Jibar Tradeable Future	3.7200	96.2800	3.7200	96.2800	0.000	0.0000	0.0000	0
2021/02/17	JBAF	19/05/2021			Jibar Tradeable Future	3.7300	96.2700	3.7300	96.2700	0.000	0.0000	0.0000	0
2021/02/17	JBAF	15/06/2021			Jibar Tradeable Future	3.7450	96.2550	3.7450	96.2550	0.000	0.0000	0.0000	0
2021/02/17	JBAF	21/07/2021			Jibar Tradeable Future	3.7800	96.2200	3.7800	96.2200	0.000	0.0000	0.0000	0
2021/02/17	JBAF	18/08/2021			Jibar Tradeable Future	3.8400	96.1600	3.8400	96.1600	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
2021/02/17	JBAF	15/09/2021			Jibar Tradeable Future	3.8700	96.1300	3.9000	96.1000	0.775	0.0000	0.0000	30,000
2021/02/17	JBAF	15/12/2021			Jibar Tradeable Future	4.1350	95.8650	4.2300	95.7700	2.297	0.0000	0.0000	0
2021/02/17	JBAF	16/03/2022			Jibar Tradeable Future	4.3000	95.7000	4.4200	95.5800	2.791	0.0000	0.0000	0
2021/02/17	JBAF	15/06/2022			Jibar Tradeable Future	4.5250	95.4750	4.6550	95.3450	2.873	0.0000	0.0000	20,001
2021/02/17	JBAF	21/09/2022			Jibar Tradeable Future	4.6850	95.3150	4.8250	95.1750	2.988	0.0000	0.0000	0
2021/02/17	JBAF	21/12/2022			Jibar Tradeable Future	4.8650	95.1350	5.0150	94.9850	3.083	0.0000	0.0000	0
2021/02/17	R023	06/05/2021	7.58	Call	Bond Future	4,670.1600	4.6702	4,538.4200	4.5384	(2.821)	0	0	0
2021/02/17	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	R023	06/05/2021			Bond Future	4.8540	106.4511	4.9288	106.3193	1.539	0.0000	0.0000	40,958
2021/02/17	R023	06/05/2021	7.57	Call	Bond Future	4,653.5300	4.6535	4,521.7900	4.5218	(2.831)	0	0	0
2021/02/17	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	R023	06/05/2021	7.56	Call	Bond Future	4,636.9000	4.6369	4,505.1600	4.5052	(2.841)	0	0	0
2021/02/17	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	R023	05/08/2021	5.30	Call	Bond Future	808.2800	0.8083	682.2800	0.6823	(15.589)	0	0	0
2021/02/17	R023	05/08/2021	5.30	Put	Bond Future	273.3800	0.2734	281.7800	0.2818	3.073	0	0	0
2021/02/17	R023	05/08/2021	5.29	Call	Bond Future	796.9300	0.7969	671.6200	0.6716	(15.724)	0	0	0
2021/02/17	R023	05/08/2021	5.29	Put	Bond Future	277.1400	0.2771	286.2300	0.2862	3.280	0	0	0
2021/02/17	R023	05/08/2021			Bond Future	4.9470	107.5936	5.0355	107.4592	1.788	0.0000	0.0000	0
2021/02/17	R023	05/08/2021	5.31	Call	Bond Future	819.6700	0.8197	693.0100	0.6930	(15.453)	0	0	0
2021/02/17	R023	05/08/2021	5.31	Put	Bond Future	269.6700	0.2697	277.4100	0.2774	2.870	0	0	0
2021/02/17	R023	04/11/2021	4.91	Call	Bond Future	370.7500	0.3708	313.6100	0.3136	(15.412)	0	0	0
2021/02/17	R023	04/11/2021	4.91	Put	Bond Future	563.9900	0.5640	643.2800	0.6433	14.059	0	0	0
2021/02/17	R023	04/11/2021	4.90	Call	Bond Future	364.5400	0.3645	308.0100	0.3080	(15.507)	0	0	0
2021/02/17	R023	04/11/2021	4.90	Put	Bond Future	570.6200	0.5706	650.5200	0.6505	14.002	0	0	0
2021/02/17	R023	04/11/2021			Bond Future	5.0607	104.8465	5.1673	104.7101	2.107	0.0000	0.0000	0
2021/02/17	R023	04/11/2021	4.92	Call	Bond Future	377.0200	0.3770	319.2600	0.3193	(15.320)	0	0	0
2021/02/17	R023	04/11/2021	4.92	Put	Bond Future	557.4200	0.5574	636.0900	0.6361	14.113	0	0	0
2021/02/17	R023	03/02/2022	5.08	Call	Bond Future	393.1500	0.3931	308.2400	0.3082	(21.597)	0	0	0
2021/02/17	R023	03/02/2022	5.08	Put	Bond Future	554.8600	0.5549	608.0500	0.6080	9.586	0	0	0
2021/02/17	R023	03/02/2022			Bond Future	5.2362	105.9903	5.3699	105.8522	2.554	0.0000	0.0000	0
2021/02/17	R023	03/02/2022	5.07	Call	Bond Future	387.7500	0.3877	304.2000	0.3042	(21.547)	0	0	0
2021/02/17	R023	03/02/2022	5.07	Put	Bond Future	559.8300	0.5598	614.3800	0.6144	9.744	0	0	0
2021/02/17	R023	03/02/2022	5.06	Call	Bond Future	382.8000	0.3828	299.8100	0.2998	(21.680)	0	0	0
2021/02/17	R023	03/02/2022	5.06	Put	Bond Future	565.2400	0.5652	620.3500	0.6203	9.750	0	0	0
2021/02/17	R035	06/05/2021	12.36	Put	Bond Future	79.3000	0.0793	91.8000	0.0918	15.763	0	0	0
2021/02/17	R035	06/05/2021	12.37	Call	Bond Future	12,524.6100	12.5246	11,684.5100	11.6845	(6.708)	0	0	0
2021/02/17	R035	06/05/2021	12.35	Put	Bond Future	81.1400	0.0811	93.9400	0.0939	15.775	0	0	0
2021/02/17	R035	06/05/2021	10.55	Call	Bond Future	3,477.7900	3.4778	2,902.5200	2.9025	(16.541)	0	0	0
2021/02/17	R035	06/05/2021	10.55	Put	Bond Future	1,863.8200	1.8638	2,140.8600	2.1409	14.864	0	0	500
2021/02/17	R035	06/05/2021	10.05	Put	Bond Future	3,505.8800	3.5059	3,965.0200	3.9650	13.096	0	0	0
2021/02/17	R035	06/05/2021	10.05	Call	Bond Future	1,753.8900	1.7539	1,360.7200	1.3607	(22.417)	0	0	500
2021/02/17	R035	06/05/2021	10.40	Put	Bond Future	2,271.4000	2.2714	2,598.8700	2.5989	14.417	0	0	0
2021/02/17	R035	06/05/2021	12.91	Put	Bond Future	20.7400	0.0207	23.7200	0.0237	14.368	0	0	600
2021/02/17	R035	06/05/2021	11.55	Call	Bond Future	8,249.6900	8.2497	7,464.7400	7.4647	(9.515)	0	0	0
2021/02/17	R035	06/05/2021	11.55	Put	Bond Future	424.6900	0.4247	492.0500	0.4920	15.861	0	0	1,650
2021/02/17	R035	06/05/2021	12.77	Call	Bond Future	14,590.9400	14.5909	13,743.0300	13.7430	(5.811)	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
2021/02/17	R035	06/05/2021	12.77	Put	Bond Future	29.6300	0.0296	34.0300	0.0340	14.850	0	0	1,650
2021/02/17	R035	06/05/2021	10.24	Put	Bond Future	2,785.6500	2.7856	3,171.6200	3.1716	13.856	0	0	0
2021/02/17	R035	06/05/2021	10.24	Call	Bond Future	2,334.3100	2.3343	1,867.9700	1.8680	(19.978)	0	0	223
2021/02/17	R035	06/05/2021			Bond Future	10.3069	91.2870	10.4345	90.4347	1.238	0.0000	0.0000	102,994
2021/02/17	R035	06/05/2021	12.36	Call	Bond Future	12,472.4100	12.4724	11,632.6000	11.6326	(6.733)	0	0	0
2021/02/17	R035	06/05/2021	12.37	Put	Bond Future	77.5000	0.0775	89.7100	0.0897	15.755	0	0	0
2021/02/17	R035	06/05/2021	12.35	Call	Bond Future	12,420.2000	12.4202	11,580.6900	11.5807	(6.759)	0	0	0
2021/02/17	R035	06/05/2021	11.05	Call	Bond Future	5,753.6200	5.7536	5,047.9000	5.0479	(12.266)	0	0	0
2021/02/17	R035	06/05/2021	11.05	Put	Bond Future	950.8800	0.9509	1,097.4700	1.0975	15.416	0	0	500
2021/02/17	R035	06/05/2021	10.40	Call	Bond Future	2,894.7000	2.8947	2,369.8600	2.3699	(18.131)	0	0	600
2021/02/17	R035	06/05/2021	11.15	Put	Bond Future	829.3200	0.8293	957.1200	0.9571	15.410	0	0	0
2021/02/17	R035	06/05/2021	11.15	Call	Bond Future	6,249.5000	6.2495	5,524.9900	5.5250	(11.593)	0	0	600
2021/02/17	R035	06/05/2021	12.91	Call	Bond Future	15,301.4400	15.3014	14,452.1100	14.4521	(5.551)	0	0	0
2021/02/17	R035	06/05/2021	10.81	Put	Bond Future	1,316.0500	1.3160	1,518.3300	1.5183	15.370	0	0	0
2021/02/17	R035	06/05/2021	10.81	Call	Bond Future	4,609.6000	4.6096	3,959.5700	3.9596	(14.102)	0	0	1,650
2021/02/17	R035	06/05/2021	12.02	Call	Bond Future	10,690.5600	10.6906	9,865.1700	9.8652	(7.721)	0	0	0
2021/02/17	R035	06/05/2021	12.02	Put	Bond Future	167.4800	0.1675	194.4000	0.1944	16.074	0	0	223
2021/02/17	R035	06/05/2021	11.32	Call	Bond Future	7,096.0200	7.0960	6,343.1700	6.3432	(10.609)	0	0	0
2021/02/17	R035	06/05/2021	11.32	Put	Bond Future	641.2400	0.6412	740.7000	0.7407	15.511	0	0	223
2021/02/17	R035	05/08/2021	11.37	Call	Bond Future	7,124.5200	7.1245	6,371.5500	6.3715	(10.569)	0	0	0
2021/02/17	R035	05/08/2021	11.37	Put	Bond Future	1,758.7900	1.7588	1,868.3400	1.8683	6.229	0	0	100
2021/02/17	R035	05/08/2021	5.31	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/02/17	R035	05/08/2021	5.31	Put	Bond Future	45,823.8700	45.8239	46,686.3800	46.6864	1.882	0	0	0
2021/02/17	R035	05/08/2021			Bond Future	10.5103	92.2668	10.6433	91.4043	1.266	0.0000	0.0000	0
2021/02/17	R035	05/08/2021	10.77	Call	Bond Future	4,617.7600	4.6178	3,967.5900	3.9676	(14.080)	0	0	0
2021/02/17	R035	05/08/2021	10.77	Put	Bond Future	2,944.6900	2.9447	3,157.0400	3.1570	7.211	0	0	100
2021/02/17	R035	05/08/2021	10.02	Put	Bond Future	5,512.0200	5.5120	5,916.8000	5.9168	7.344	0	0	0
2021/02/17	R035	05/08/2021	10.02	Call	Bond Future	2,224.7100	2.2247	1,766.9700	1.7670	(20.575)	0	0	100
2021/02/17	R035	05/08/2021	5.30	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/02/17	R035	05/08/2021	5.30	Put	Bond Future	45,940.4500	45.9405	46,802.9600	46.8030	1.877	0	0	0
2021/02/17	R035	05/08/2021	5.29	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/02/17	R035	05/08/2021	5.29	Put	Bond Future	46,057.1600	46.0572	46,919.6700	46.9197	1.873	0	0	0
2021/02/17	R035	04/11/2021	10.12	Put	Bond Future	6,489.8100	6.4898	6,923.0400	6.9230	6.676	0	0	0
2021/02/17	R035	04/11/2021	10.12	Call	Bond Future	2,582.1600	2.5822	2,143.0700	2.1431	(17.005)	0	0	400
2021/02/17	R035	04/11/2021	10.62	Put	Bond Future	4,638.1500	4.6381	4,951.9700	4.9520	6.766	0	0	0
2021/02/17	R035	04/11/2021	10.62	Call	Bond Future	4,021.4100	4.0214	3,462.9100	3.4629	(13.888)	0	0	400
2021/02/17	R035	04/11/2021	11.75	Put	Bond Future	2,102.0200	2.1020	2,228.7600	2.2288	6.029	0	0	782
2021/02/17	R035	04/11/2021	11.08	Call	Bond Future	5,600.4400	5.6004	4,951.9500	4.9519	(11.579)	0	0	0
2021/02/17	R035	04/11/2021	11.08	Put	Bond Future	3,338.8300	3.3388	3,562.6600	3.5627	6.704	0	0	782
2021/02/17	R035	04/11/2021	10.23	Put	Bond Future	6,041.0900	6.0411	6,447.3600	6.4474	6.725	0	0	0
2021/02/17	R035	04/11/2021	12.53	Call	Bond Future	11,513.7600	11.5138	10,696.9100	10.6969	(7.095)	0	0	0
2021/02/17	R035	04/11/2021	12.53	Put	Bond Future	1,029.5700	1.0296	1,085.0400	1.0850	5.388	0	0	0
2021/02/17	R035	04/11/2021			Bond Future	10.7167	88.7875	10.8552	87.9152	1.292	0.0000	0.0000	0
2021/02/17	R035	04/11/2021	13.82	Call	Bond Future	17,103.0400	17.1030	16,238.6300	16.2386	(5.054)	0	0	0
2021/02/17	R035	04/11/2021	13.82	Put	Bond Future	260.0300	0.2600	267.9400	0.2679	3.042	0	0	400
2021/02/17	R035	04/11/2021	11.75	Call	Bond Future	8,316.3200	8.3163	7,570.7400	7.5707	(8.965)	0	0	0
2021/02/17	R035	04/11/2021	10.23	Call	Bond Future	2,872.4500	2.8725	2,406.4000	2.4064	(16.225)	0	0	782
2021/02/17	R035	04/11/2021	12.52	Call	Bond Future	11,471.2000	11.4712	10,655.0200	10.6550	(7.115)	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
2021/02/17	R035	04/11/2021	12.52	Put	Bond Future	1,039.6200	1.0396	1,095.7600	1.0958	5.400	0	0	0
2021/02/17	R035	04/11/2021	12.51	Call	Bond Future	11,428.6700	11.4287	10,613.1600	10.6132	(7.136)	0	0	0
2021/02/17	R035	04/11/2021	12.51	Put	Bond Future	1,049.7600	1.0498	1,106.5700	1.1066	5.412	0	0	0
2021/02/17	R035	03/02/2022	11.39	Call	Bond Future	6,409.9200	6.4099	5,670.3300	5.6703	(11.538)	0	0	0
2021/02/17	R035	03/02/2022	11.39	Put	Bond Future	3,707.2000	3.7072	3,849.5800	3.8496	3.841	0	0	683
2021/02/17	R035	03/02/2022	10.65	Call	Bond Future	4,000.8300	4.0008	3,390.2300	3.3902	(15.262)	0	0	0
2021/02/17	R035	03/02/2022	11.23	Call	Bond Future	5,841.6600	5.8417	5,125.5400	5.1255	(12.259)	0	0	0
2021/02/17	R035	03/02/2022	11.23	Put	Bond Future	4,086.4500	4.0864	4,252.3000	4.2523	4.059	0	0	0
2021/02/17	R035	03/02/2022	11.22	Call	Bond Future	5,807.3600	5.8074	5,092.7800	5.0928	(12.305)	0	0	0
2021/02/17	R035	03/02/2022	11.22	Put	Bond Future	4,111.8900	4.1119	4,279.2800	4.2793	4.071	0	0	0
2021/02/17	R035	03/02/2022			Bond Future	10.9404	89.7562	11.0848	88.8742	1.320	0.0000	0.0000	0
2021/02/17	R035	03/02/2022	10.65	Put	Bond Future	5,814.4500	5.8145	6,085.8200	6.0858	4.667	0	0	683
2021/02/17	R035	03/02/2022	9.70	Put	Bond Future	9,945.3500	9.9453	10,434.3300	10.4343	4.917	0	0	0
2021/02/17	R035	03/02/2022	9.70	Call	Bond Future	1,800.3100	1.8003	1,407.3200	1.4073	(21.829)	0	0	683
2021/02/17	R035	03/02/2022	11.24	Call	Bond Future	5,876.0400	5.8760	5,158.3800	5.1584	(12.213)	0	0	0
2021/02/17	R035	03/02/2022	11.24	Put	Bond Future	4,061.1600	4.0612	4,225.4700	4.2255	4.046	0	0	0
2021/02/17	R186	06/05/2021	10.77	Call	Bond Future	16,957.6600	16.9577	16,303.0200	16.3030	(3.860)	0	0	0
2021/02/17	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	R186	06/05/2021	10.76	Call	Bond Future	16,916.6100	16.9166	16,261.9700	16.2620	(3.870)	0	0	0
2021/02/17	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	R186	06/05/2021			Bond Future	7.0365	119.8852	7.1676	119.2306	1.862	0.0000	0.0000	105,559
2021/02/17	R186	06/05/2021	10.78	Call	Bond Future	16,998.6900	16.9987	16,344.0500	16.3440	(3.851)	0	0	0
2021/02/17	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/17	R186	06/05/2021	7.30	Call	Bond Future	2,207.3300	2.2073	1,755.8000	1.7558	(20.456)	0	0	0
2021/02/17	R186	06/05/2021	7.30	Put	Bond Future	895.7200	0.8957	1,098.8300	1.0988	22.676	0	0	15,177
2021/02/17	R186	05/08/2021	8.62	Call	Bond Future	6,781.6800	6.7817	6,174.8600	6.1749	(8.948)	0	0	0
2021/02/17	R186	05/08/2021	8.62	Put	Bond Future	267.5700	0.2676	323.8600	0.3239	21.037	0	0	0
2021/02/17	R186	05/08/2021	8.61	Call	Bond Future	6,742.3000	6.7423	6,136.4000	6.1364	(8.987)	0	0	0
2021/02/17	R186	05/08/2021	8.61	Put	Bond Future	272.5300	0.2725	329.7400	0.3297	20.992	0	0	0
2021/02/17	R186	05/08/2021			Bond Future	7.2035	115.8917	7.3430	115.2286	1.937	0.0000	0.0000	0
2021/02/17	R186	05/08/2021	8.63	Call	Bond Future	6,821.1000	6.8211	6,213.3700	6.2134	(8.910)	0	0	0
2021/02/17	R186	05/08/2021	8.63	Put	Bond Future	262.6900	0.2627	318.0700	0.3181	21.082	0	0	0
2021/02/17	R186	04/11/2021	8.10	Call	Bond Future	4,397.4000	4.3974	3,900.2000	3.9002	(11.307)	0	0	0
2021/02/17	R186	04/11/2021	8.10	Put	Bond Future	1,171.9000	1.1719	1,345.5400	1.3455	14.817	0	0	0
2021/02/17	R186	04/11/2021	8.09	Call	Bond Future	4,365.2000	4.3652	3,869.5200	3.8695	(11.355)	0	0	0
2021/02/17	R186	04/11/2021	8.09	Put	Bond Future	1,183.4400	1.1834	1,358.6000	1.3586	14.801	0	0	0
2021/02/17	R186	04/11/2021			Bond Future	7.3758	117.1417	7.5242	116.4708	2.013	0.0000	0.0000	0
2021/02/17	R186	04/11/2021	8.11	Call	Bond Future	4,429.6800	4.4297	3,930.9900	3.9310	(11.258)	0	0	0
2021/02/17	R186	04/11/2021	8.11	Put	Bond Future	1,160.4500	1.1605	1,332.6000	1.3326	14.835	0	0	0
2021/02/17	R186	03/02/2022	7.30	Call	Bond Future	2,054.1300	2.0541	1,703.0100	1.7030	(17.093)	0	0	0
2021/02/17	R186	03/02/2022	7.30	Put	Bond Future	3,219.5000	3.2195	3,546.7500	3.5468	10.165	0	0	0
2021/02/17	R186	03/02/2022			Bond Future	7.5694	113.1391	7.7279	112.4607	2.093	0.0000	0.0000	0
2021/02/17	R186	03/02/2022	7.28	Call	Bond Future	2,015.3500	2.0153	1,667.6500	1.6676	(17.253)	0	0	0
2021/02/17	R186	03/02/2022	7.28	Put	Bond Future	3,267.8300	3.2678	3,598.5000	3.5985	10.119	0	0	0
2021/02/17	R186	03/02/2022	7.29	Call	Bond Future	2,034.6800	2.0347	1,685.0600	1.6851	(17.183)	0	0	0
2021/02/17	R186	03/02/2022	7.29	Put	Bond Future	3,243.6000	3.2436	3,572.3500	3.5724	10.135	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
2021/02/17	R197	06/05/2021			Bond Future	321.3174	321.3174	321.1768	321.1768	(0.044)	0.0000	0.0000	2,121
2021/02/17	R197	05/08/2021			Bond Future	316.8491	316.8491	316.7033	316.7033	(0.046)	0.0000	0.0000	0
2021/02/17	R197	04/11/2021			Bond Future	320.3400	320.3400	320.1909	320.1909	(0.047)	0.0000	0.0000	0
2021/02/17	R197	03/02/2022			Bond Future	315.8175	315.8175	315.6662	315.6662	(0.048)	0.0000	0.0000	0
2021/02/17	R202	06/05/2021			Bond Future	230.8200	230.8200	229.0822	229.0822	(0.753)	0.0000	0.0000	8,028
2021/02/17	R202	05/08/2021			Bond Future	229.1073	229.1073	227.3478	227.3478	(0.768)	0.0000	0.0000	0
2021/02/17	R202	04/11/2021			Bond Future	231.6310	231.6310	229.8512	229.8512	(0.768)	0.0000	0.0000	0
2021/02/17	R202	03/02/2022			Bond Future	229.9139	229.9139	228.1138	228.1138	(0.783)	0.0000	0.0000	0
2021/02/17	R209	06/05/2021	12.23	Call	Bond Future	10,634.6000	10.6346	10,015.4600	10.0155	(5.822)	0	0	0
2021/02/17	R209	06/05/2021	12.23	Put	Bond Future	94.4900	0.0945	102.1200	0.1021	8.075	0	0	0
2021/02/17	R209	06/05/2021	12.22	Call	Bond Future	10,590.2300	10.5902	9,971.2800	9.9713	(5.845)	0	0	0
2021/02/17	R209	06/05/2021	12.22	Put	Bond Future	96.5200	0.0965	104.3400	0.1043	8.102	0	0	0
2021/02/17	R209	06/05/2021	9.50	Put	Bond Future	5,134.1800	5.1342	5,570.5800	5.5706	8.500	0	0	0
2021/02/17	R209	06/05/2021	9.50	Call	Bond Future	745.1300	0.7451	554.7600	0.5548	(25.549)	0	0	2,150
2021/02/17	R209	06/05/2021	10.35	Call	Bond Future	2,769.6800	2.7697	2,350.3100	2.3503	(15.141)	0	0	1,000
2021/02/17	R209	06/05/2021	9.75	Put	Bond Future	3,994.0000	3.9940	4,362.6700	4.3627	9.231	0	0	0
2021/02/17	R209	06/05/2021	9.75	Call	Bond Future	1,183.0600	1.1831	924.9600	0.9250	(21.816)	0	0	6,050
2021/02/17	R209	06/05/2021	11.00	Call	Bond Future	5,248.3500	5.2484	4,708.2100	4.7082	(10.292)	0	0	0
2021/02/17	R209	06/05/2021	11.00	Put	Bond Future	841.7100	0.8417	928.3400	0.9283	10.292	0	0	3,500
2021/02/17	R209	06/05/2021	10.00	Put	Bond Future	3,034.9000	3.0349	3,333.3600	3.3334	9.834	0	0	0
2021/02/17	R209	06/05/2021	10.00	Call	Bond Future	1,755.1500	1.7551	1,426.8400	1.4268	(18.706)	0	0	0
2021/02/17	R209	06/05/2021	12.25	Call	Bond Future	10,723.3100	10.7233	10,103.7800	10.1038	(5.777)	0	0	0
2021/02/17	R209	06/05/2021	12.25	Put	Bond Future	90.5500	0.0905	97.7900	0.0978	7.996	0	0	9,150
2021/02/17	R209	06/05/2021			Bond Future	10.2149	70.6792	10.3222	70.0524	1.050	0.0000	0.0000	26,170
2021/02/17	R209	06/05/2021	12.24	Call	Bond Future	10,678.9700	10.6790	10,059.6300	10.0596	(5.800)	0	0	0
2021/02/17	R209	06/05/2021	12.24	Put	Bond Future	92.5000	0.0925	99.9300	0.0999	8.032	0	0	0
2021/02/17	R209	06/05/2021	10.35	Put	Bond Future	1,981.5800	1.9816	2,188.9800	2.1890	10.466	0	0	0
2021/02/17	R209	06/05/2021	10.60	Call	Bond Future	3,644.4800	3.6445	3,170.2000	3.1702	(13.014)	0	0	0
2021/02/17	R209	06/05/2021	10.60	Put	Bond Future	1,431.4400	1.4314	1,583.9300	1.5839	10.653	0	0	6,250
2021/02/17	R209	06/05/2021	11.60	Call	Bond Future	7,836.3200	7.8363	7,241.2200	7.2412	(7.594)	0	0	0
2021/02/17	R209	06/05/2021	11.60	Put	Bond Future	327.5200	0.3275	359.1900	0.3592	9.670	0	0	3,750
2021/02/17	R209	06/05/2021	10.25	Put	Bond Future	2,247.6500	2.2476	2,479.6800	2.4797	10.323	0	0	0
2021/02/17	R209	06/05/2021	10.25	Call	Bond Future	2,453.7600	2.4538	2,059.0200	2.0590	(16.087)	0	0	5,325
2021/02/17	R209	06/05/2021	11.25	Call	Bond Future	6,327.0000	6.3270	5,760.4700	5.7605	(8.954)	0	0	0
2021/02/17	R209	06/05/2021	11.25	Put	Bond Future	601.1400	0.6011	661.3800	0.6614	10.021	0	0	9,150
2021/02/17	R209	05/08/2021	11.81	Call	Bond Future	8,427.4000	8.4274	7,800.4300	7.8004	(7.440)	0	0	0
2021/02/17	R209	05/08/2021	11.81	Put	Bond Future	942.4700	0.9425	949.9400	0.9499	0.793	0	0	0
2021/02/17	R209	05/08/2021			Bond Future	10.3932	71.4384	10.5046	70.8039	1.072	0.0000	0.0000	0
2021/02/17	R209	05/08/2021	11.80	Call	Bond Future	8,389.2000	8.3892	7,762.6600	7.7627	(7.468)	0	0	0
2021/02/17	R209	05/08/2021	11.80	Put	Bond Future	952.9000	0.9529	960.8000	0.9608	0.829	0	0	0
2021/02/17	R209	05/08/2021	11.79	Call	Bond Future	8,351.0400	8.3510	7,724.9200	7.7249	(7.498)	0	0	0
2021/02/17	R209	05/08/2021	11.79	Put	Bond Future	963.4300	0.9634	971.7500	0.9717	0.864	0	0	0
2021/02/17	R209	04/11/2021	10.50	Call	Bond Future	3,704.8400	3.7048	3,356.9400	3.3569	(9.390)	0	0	0
2021/02/17	R209	04/11/2021	12.00	Call	Bond Future	8,749.8700	8.7499	8,182.4400	8.1824	(6.485)	0	0	0
2021/02/17	R209	04/11/2021	12.00	Put	Bond Future	1,392.9600	1.3930	1,467.1500	1.4672	5.326	0	0	5,500
2021/02/17	R209	04/11/2021	12.19	Call	Bond Future	9,423.9000	9.4239	8,844.2100	8.8442	(6.151)	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
2021/02/17	R209	04/11/2021	12.19	Put	Bond Future	1,174.8600	1.1749	1,236.7900	1.2368	5.271	0	0	0
2021/02/17	R209	04/11/2021	12.17	Call	Bond Future	9,352.4200	9.3524	8,773.9400	8.7739	(6.185)	0	0	0
2021/02/17	R209	04/11/2021			Bond Future	10.5730	69.0689	10.6886	68.4272	1.093	0.0000	0.0000	1,795
2021/02/17	R209	04/11/2021	10.50	Put	Bond Future	4,114.9900	4.1150	4,408.7100	4.4087	7.138	0	0	5,500
2021/02/17	R209	04/11/2021	9.50	Put	Bond Future	7,885.9000	7.8859	8,291.9300	8.2919	5.149	0	0	0
2021/02/17	R209	04/11/2021	9.50	Call	Bond Future	1,493.3400	1.4933	1,257.7500	1.2578	(15.776)	0	0	3,750
2021/02/17	R209	04/11/2021	12.18	Call	Bond Future	9,388.1500	9.3882	8,809.0500	8.8090	(6.168)	0	0	0
2021/02/17	R209	04/11/2021	12.18	Put	Bond Future	1,185.5900	1.1856	1,248.1100	1.2481	5.273	0	0	0
2021/02/17	R209	04/11/2021	12.17	Put	Bond Future	1,196.3900	1.1964	1,259.5300	1.2595	5.278	0	0	0
2021/02/17	R209	03/02/2022	11.03	Call	Bond Future	5,208.0000	5.2080	4,654.4400	4.6544	(10.629)	0	0	0
2021/02/17	R209	03/02/2022	11.03	Put	Bond Future	3,777.0500	3.7770	3,872.2000	3.8722	2.519	0	0	0
2021/02/17	R209	03/02/2022	11.02	Call	Bond Future	5,177.1300	5.1771	4,624.6700	4.6247	(10.671)	0	0	0
2021/02/17	R209	03/02/2022	11.02	Put	Bond Future	3,799.0600	3.7991	3,895.3100	3.8953	2.534	0	0	0
2021/02/17	R209	03/02/2022			Bond Future	10.7634	69.8225	10.8832	69.1738	1.114	0.0000	0.0000	0
2021/02/17	R209	03/02/2022	11.04	Call	Bond Future	5,238.6600	5.2387	4,684.0300	4.6840	(10.587)	0	0	0
2021/02/17	R209	03/02/2022	11.04	Put	Bond Future	3,754.8800	3.7549	3,848.9600	3.8490	2.506	0	0	0
2021/02/17	R210	06/05/2021			Bond Future	200.5839	200.5839	200.5700	200.5700	(0.007)	0.0000	0.0000	1,183
2021/02/17	R210	05/08/2021			Bond Future	202.7868	202.7868	202.7705	202.7705	(0.008)	0.0000	0.0000	0
2021/02/17	R210	04/11/2021			Bond Future	202.2830	202.2830	202.2654	202.2654	(0.009)	0.0000	0.0000	0
2021/02/17	R210	03/02/2022			Bond Future	204.5365	204.5365	204.5185	204.5185	(0.009)	0.0000	0.0000	0
2021/02/17	R212	06/05/2021			Bond Future	171.8246	171.8246	171.7809	171.7809	(0.025)	0.0000	0.0000	3,425
2021/02/17	R212	05/08/2021			Bond Future	171.3814	171.3814	171.3352	171.3352	(0.027)	0.0000	0.0000	0
2021/02/17	R212	04/11/2021			Bond Future	173.2694	173.2694	173.2218	173.2218	(0.027)	0.0000	0.0000	0
2021/02/17	R213	06/05/2021	11.91	Call	Bond Future	13,829.8000	13.8298	13,213.8000	13.2138	(4.454)	0	0	0
2021/02/17	R213	06/05/2021	11.91	Put	Bond Future	7.2400	0.0072	8.1000	0.0081	11.878	0	0	0
2021/02/17	R213	06/05/2021			Bond Future	9.2234	87.2030	9.3309	86.5862	1.166	0.0000	0.0000	9,146
2021/02/17	R213	06/05/2021	11.90	Call	Bond Future	13,784.2400	13.7842	13,168.2800	13.1683	(4.469)	0	0	0
2021/02/17	R213	06/05/2021	11.90	Put	Bond Future	7.4600	0.0075	8.3600	0.0084	12.064	0	0	0
2021/02/17	R213	06/05/2021	11.89	Call	Bond Future	13,738.6500	13.7387	13,122.7200	13.1227	(4.483)	0	0	0
2021/02/17	R213	06/05/2021	11.89	Put	Bond Future	7.6900	0.0077	8.6200	0.0086	12.094	0	0	0
2021/02/17	R213	05/08/2021	10.14	Put	Bond Future	1,484.8200	1.4848	1,560.0200	1.5600	5.065	0	0	0
2021/02/17	R213	05/08/2021	9.34	Put	Bond Future	3,175.6100	3.1756	3,372.6200	3.3726	6.204	0	0	0
2021/02/17	R213	05/08/2021	9.34	Call	Bond Future	2,782.8600	2.7829	2,355.4200	2.3554	(15.360)	0	0	0
2021/02/17	R213	05/08/2021	10.85	Call	Bond Future	8,265.2100	8.2652	7,661.8600	7.6619	(7.300)	0	0	0
2021/02/17	R213	05/08/2021	10.85	Put	Bond Future	683.1800	0.6832	704.2800	0.7043	3.088	0	0	0
2021/02/17	R213	05/08/2021	10.84	Call	Bond Future	8,224.4800	8.2245	7,621.6400	7.6216	(7.330)	0	0	0
2021/02/17	R213	05/08/2021	10.84	Put	Bond Future	691.9900	0.6920	713.6000	0.7136	3.123	0	0	0
2021/02/17	R213	05/08/2021			Bond Future	9.4100	88.1390	9.5222	87.5146	1.192	0.0000	0.0000	0
2021/02/17	R213	05/08/2021	10.78	Call	Bond Future	7,981.2500	7.9813	7,381.5600	7.3816	(7.514)	0	0	0
2021/02/17	R213	05/08/2021	10.78	Put	Bond Future	746.8800	0.7469	771.6400	0.7716	3.315	0	0	0
2021/02/17	R213	05/08/2021	10.14	Call	Bond Future	5,443.7500	5.4438	4,894.5000	4.8945	(10.090)	0	0	0
2021/02/17	R213	05/08/2021	10.86	Call	Bond Future	8,305.9800	8.3060	7,702.1500	7.7022	(7.270)	0	0	0
2021/02/17	R213	05/08/2021	10.86	Put	Bond Future	674.4500	0.6744	695.0700	0.6951	3.057	0	0	0
2021/02/17	R213	04/11/2021	11.10	Put	Bond Future	1,013.1500	1.0131	1,098.2000	1.0982	8.395	0	0	0
2021/02/17	R213	04/11/2021	11.11	Call	Bond Future	8,701.4600	8.7015	8,154.0900	8.1541	(6.291)	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
2021/02/17	R213	04/11/2021	11.09	Put	Bond Future	1,023.5500	1.0236	1,109.3900	1.1094	8.386	0	0	0
2021/02/17	R213	04/11/2021			Bond Future	9.6013	85.5603	9.7182	84.9286	1.218	0.0000	0.0000	0
2021/02/17	R213	04/11/2021	11.10	Call	Bond Future	8,663.8200	8.6638	8,117.2300	8.1172	(6.309)	0	0	0
2021/02/17	R213	04/11/2021	11.11	Put	Bond Future	1,002.8400	1.0028	1,087.1100	1.0871	8.403	0	0	0
2021/02/17	R213	04/11/2021	11.09	Call	Bond Future	8,626.2400	8.6262	8,080.4400	8.0804	(6.327)	0	0	0
2021/02/17	R213	03/02/2022	9.58	Put	Bond Future	4,556.8300	4.5568	4,757.6700	4.7577	4.407	0	0	200
2021/02/17	R213	03/02/2022	8.63	Put	Bond Future	7,923.7000	7.9237	8,286.7800	8.2868	4.582	0	0	0
2021/02/17	R213	03/02/2022	8.63	Call	Bond Future	1,410.7200	1.4107	1,135.0900	1.1351	(19.538)	0	0	200
2021/02/17	R213	03/02/2022	9.98	Call	Bond Future	4,417.0900	4.4171	3,922.3400	3.9223	(11.201)	0	0	0
2021/02/17	R213	03/02/2022	9.98	Put	Bond Future	3,530.4000	3.5304	3,674.3600	3.6744	4.078	0	0	0
2021/02/17	R213	03/02/2022			Bond Future	9.8102	86.4937	9.9323	85.8550	1.245	0.0000	0.0000	0
2021/02/17	R213	03/02/2022	10.15	Call	Bond Future	4,929.1700	4.9292	4,415.8600	4.4159	(10.414)	0	0	0
2021/02/17	R213	03/02/2022	10.15	Put	Bond Future	3,166.9900	3.1670	3,292.3900	3.2924	3.960	0	0	200
2021/02/17	R213	03/02/2022	9.58	Call	Bond Future	3,335.2800	3.3353	2,897.4100	2.8974	(13.128)	0	0	0
2021/02/17	R213	03/02/2022	9.97	Call	Bond Future	4,388.2000	4.3882	3,895.0600	3.8951	(11.238)	0	0	0
2021/02/17	R213	03/02/2022	9.97	Put	Bond Future	3,553.3800	3.5534	3,698.9500	3.6989	4.097	0	0	0
2021/02/17	R213	03/02/2022	9.96	Call	Bond Future	4,359.4000	4.3594	3,867.8700	3.8679	(11.275)	0	0	0
2021/02/17	R213	03/02/2022	9.96	Put	Bond Future	3,576.5000	3.5765	3,723.6800	3.7237	4.115	0	0	0
2021/02/17	R214	06/05/2021	12.26	Call	Bond Future	8,756.1900	8.7562	8,150.8800	8.1509	(6.913)	0	0	0
2021/02/17	R214	06/05/2021	12.26	Put	Bond Future	266.1200	0.2661	292.8900	0.2929	10.059	0	0	0
2021/02/17	R214	06/05/2021	12.25	Call	Bond Future	8,713.4200	8.7134	8,108.6100	8.1086	(6.941)	0	0	0
2021/02/17	R214	06/05/2021	12.25	Put	Bond Future	270.8600	0.2709	298.1300	0.2981	10.068	0	0	0
2021/02/17	R214	06/05/2021			Bond Future	10.6615	67.2084	10.7689	66.5763	1.008	0.0000	0.0000	13,213
2021/02/17	R214	06/05/2021	12.27	Call	Bond Future	8,798.9700	8.7990	8,193.1600	8.1932	(6.885)	0	0	0
2021/02/17	R214	06/05/2021	12.27	Put	Bond Future	261.4600	0.2615	287.7300	0.2877	10.047	0	0	0
2021/02/17	R214	05/08/2021	12.03	Put	Bond Future	1,327.8100	1.3278	1,354.4600	1.3545	2.007	0	0	0
2021/02/17	R214	05/08/2021	12.01	Call	Bond Future	7,585.4100	7.5854	6,973.6300	6.9736	(8.065)	0	0	0
2021/02/17	R214	05/08/2021			Bond Future	10.8405	67.9297	10.9522	67.2901	1.030	0.0000	0.0000	0
2021/02/17	R214	05/08/2021	12.02	Call	Bond Future	7,621.2100	7.6212	7,008.8300	7.0088	(8.035)	0	0	0
2021/02/17	R214	05/08/2021	12.02	Put	Bond Future	1,340.9700	1.3410	1,368.2400	1.3682	2.034	0	0	0
2021/02/17	R214	05/08/2021	12.03	Call	Bond Future	7,657.0700	7.6571	7,044.0700	7.0441	(8.006)	0	0	0
2021/02/17	R214	05/08/2021	12.01	Put	Bond Future	1,354.2500	1.3543	1,382.1200	1.3821	2.058	0	0	0
2021/02/17	R214	04/11/2021	12.47	Call	Bond Future	8,901.7900	8.9018	8,338.8000	8.3388	(6.324)	0	0	0
2021/02/17	R214	04/11/2021	12.46	Call	Bond Future	8,868.0700	8.8681	8,305.7600	8.3058	(6.341)	0	0	0
2021/02/17	R214	04/11/2021	12.46	Put	Bond Future	1,520.4200	1.5204	1,605.0000	1.6050	5.563	0	0	0
2021/02/17	R214	04/11/2021			Bond Future	11.0209	65.3853	11.1368	64.7384	1.052	0.0000	0.0000	0
2021/02/17	R214	04/11/2021	12.47	Put	Bond Future	1,507.9100	1.5079	1,591.8100	1.5918	5.564	0	0	0
2021/02/17	R214	04/11/2021	12.48	Call	Bond Future	8,935.5400	8.9355	8,371.8500	8.3718	(6.308)	0	0	0
2021/02/17	R214	04/11/2021	12.48	Put	Bond Future	1,495.5000	1.4955	1,578.7000	1.5787	5.563	0	0	0
2021/02/17	R214	03/02/2022	11.40	Put	Bond Future	4,131.0500	4.1311	4,245.6500	4.2456	2.774	0	0	0
2021/02/17	R214	03/02/2022	11.41	Call	Bond Future	5,162.1100	5.1621	4,621.5100	4.6215	(10.472)	0	0	0
2021/02/17	R214	03/02/2022	11.39	Put	Bond Future	4,155.2800	4.1553	4,270.9900	4.2710	2.785	0	0	0
2021/02/17	R214	03/02/2022			Bond Future	11.2146	66.0987	11.3351	65.4446	1.075	0.0000	0.0000	0
2021/02/17	R214	03/02/2022	11.40	Call	Bond Future	5,132.9000	5.1329	4,593.4000	4.5934	(10.511)	0	0	0
2021/02/17	R214	03/02/2022	11.41	Put	Bond Future	4,106.9500	4.1069	4,220.4500	4.2205	2.764	0	0	0
2021/02/17	R214	03/02/2022	11.39	Call	Bond Future	5,103.7500	5.1038	4,565.3600	4.5654	(10.549)	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
2021/02/17	R248	06/05/2021	12.36	Call	Bond Future	11,056.6500	11.0566	10,330.3800	10.3304	(6.569)	0	0	0
2021/02/17	R248	06/05/2021	12.36	Put	Bond Future	221.5200	0.2215	252.4500	0.2525	13.963	0	0	0
2021/02/17	R248	06/05/2021			Bond Future	10.7125	84.4820	10.8151	83.7248	0.957	0.0000	0.0000	128,092
2021/02/17	R248	06/05/2021	12.35	Call	Bond Future	11,003.0500	11.0031	10,277.3800	10.2774	(6.595)	0	0	0
2021/02/17	R248	06/05/2021	12.35	Put	Bond Future	225.9200	0.2259	257.4500	0.2575	13.956	0	0	0
2021/02/17	R248	06/05/2021	12.34	Call	Bond Future	10,949.4400	10.9494	10,224.3700	10.2244	(6.622)	0	0	0
2021/02/17	R248	06/05/2021	12.34	Put	Bond Future	230.4000	0.2304	262.5300	0.2625	13.945	0	0	0
2021/02/17	R248	05/08/2021	12.51	Put	Bond Future	871.6600	0.8717	905.8500	0.9058	3.922	0	0	0
2021/02/17	R248	05/08/2021	12.52	Call	Bond Future	11,278.3500	11.2784	10,545.6300	10.5456	(6.497)	0	0	0
2021/02/17	R248	05/08/2021	12.50	Put	Bond Future	881.6800	0.8817	916.4300	0.9164	3.941	0	0	0
2021/02/17	R248	05/08/2021			Bond Future	10.8934	85.3888	11.0003	84.6224	0.981	0.0000	0.0000	0
2021/02/17	R248	05/08/2021	12.51	Call	Bond Future	11,231.6300	11.2316	10,499.4700	10.4995	(6.519)	0	0	0
2021/02/17	R248	05/08/2021	12.52	Put	Bond Future	861.7400	0.8617	895.3700	0.8954	3.903	0	0	0
2021/02/17	R248	05/08/2021	12.50	Call	Bond Future	11,184.9200	11.1849	10,453.3200	10.4533	(6.541)	0	0	0
2021/02/17	R248	04/11/2021	12.85	Call	Bond Future	12,135.2000	12.1352	11,386.8300	11.3868	(6.167)	0	0	0
2021/02/17	R248	04/11/2021	12.85	Put	Bond Future	1,195.1300	1.1951	1,221.8100	1.2218	2.232	0	0	0
2021/02/17	R248	04/11/2021			Bond Future	11.0756	81.8983	11.1869	81.1233	1.005	0.0000	0.0000	0
2021/02/17	R248	04/11/2021	12.84	Call	Bond Future	12,092.2300	12.0922	11,344.3300	11.3443	(6.185)	0	0	0
2021/02/17	R248	04/11/2021	12.84	Put	Bond Future	1,206.1900	1.2062	1,233.3400	1.2333	2.251	0	0	0
2021/02/17	R248	04/11/2021	12.83	Call	Bond Future	12,049.2800	12.0493	11,301.8400	11.3018	(6.203)	0	0	0
2021/02/17	R248	04/11/2021	12.83	Put	Bond Future	1,217.3500	1.2173	1,244.9600	1.2450	2.268	0	0	0
2021/02/17	R248	03/02/2022	11.48	Call	Bond Future	6,127.5800	6.1276	5,450.1900	5.4502	(11.055)	0	0	0
2021/02/17	R248	03/02/2022	11.49	Put	Bond Future	4,702.6200	4.7026	4,807.5500	4.8075	2.231	0	0	0
2021/02/17	R248	03/02/2022	11.47	Call	Bond Future	6,091.5400	6.0915	5,415.5300	5.4155	(11.098)	0	0	0
2021/02/17	R248	03/02/2022			Bond Future	11.2718	82.7919	11.3879	82.0083	1.030	0.0000	0.0000	0
2021/02/17	R248	03/02/2022	11.48	Put	Bond Future	4,732.1100	4.7321	4,838.4100	4.8384	2.246	0	0	0
2021/02/17	R248	03/02/2022	11.49	Call	Bond Future	6,164.0100	6.1640	5,485.2500	5.4852	(11.012)	0	0	0
2021/02/17	R248	03/02/2022	11.47	Put	Bond Future	4,762.1000	4.7621	4,869.7800	4.8698	2.261	0	0	0

**Total**

**1193773**