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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/02/2021 TO 22/02/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	2025	06/05/2021		Bond Future	150.8385	150.8385	150.2385	150.2385	(0.398)	0.0000	0.0000	7,790
2021/02/22	2025	05/08/2021		Bond Future	150.9628	150.9628	150.3555	150.3555	(0.402)	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
2021/02/22	2025	04/11/2021			Bond Future	152.6243	152.6243	152.0102	152.0102	(0.402)	0.0000	0.0000	0
2021/02/22	2025	03/02/2022			Bond Future	152.7679	152.7679	152.1469	152.1469	(0.407)	0.0000	0.0000	0
2021/02/22	2029	06/05/2021			Bond Future	108.1653	108.1653	108.0036	108.0036	(0.149)	0.0000	0.0000	2,382
2021/02/22	2029	05/08/2021			Bond Future	109.3510	109.3510	109.1872	109.1872	(0.150)	0.0000	0.0000	0
2021/02/22	2029	04/11/2021			Bond Future	109.4053	109.4053	109.2395	109.2395	(0.152)	0.0000	0.0000	0
2021/02/22	2029	03/02/2022			Bond Future	110.6238	110.6238	110.4561	110.4561	(0.152)	0.0000	0.0000	0
2021/02/22	2030	06/05/2021	11.70	Call	Bond Future	13,729.2400	13.7292	12,948.3100	12.9483	(5.688)	0	0	0
2021/02/22	2030	06/05/2021	11.70	Put	Bond Future	3.2500	0.0033	4.3800	0.0044	34.769	0	0	0
2021/02/22	2030	06/05/2021	11.69	Call	Bond Future	13,682.8800	13.6829	12,901.9800	12.9020	(5.707)	0	0	0
2021/02/22	2030	06/05/2021	11.69	Put	Bond Future	3.3700	0.0034	4.5300	0.0045	34.421	0	0	0
2021/02/22	2030	06/05/2021	8.90	Call	Bond Future	1,548.0300	1.5480	1,189.6100	1.1896	(23.153)	0	0	0
2021/02/22	2030	06/05/2021	9.00	Call	Bond Future	1,818.2400	1.8182	1,421.4700	1.4215	(21.822)	0	0	0
2021/02/22	2030	06/05/2021	9.00	Put	Bond Future	2,038.4600	2.0385	2,423.7500	2.4238	18.901	0	0	5,000
2021/02/22	2030	06/05/2021	9.25	Call	Bond Future	2,614.0900	2.6141	2,125.3700	2.1254	(18.696)	0	0	0
2021/02/22	2030	06/05/2021	9.25	Put	Bond Future	1,416.4800	1.4165	1,709.8200	1.7098	20.709	0	0	0
2021/02/22	2030	06/05/2021	9.35	Call	Bond Future	2,975.3300	2.9753	2,453.0000	2.4530	(17.555)	0	0	0
2021/02/22	2030	06/05/2021	9.27	Put	Bond Future	1,374.9200	1.3749	1,661.3600	1.6614	20.833	0	0	0
2021/02/22	2030	06/05/2021	9.27	Call	Bond Future	2,684.7600	2.6848	2,189.1400	2.1891	(18.460)	0	0	300
2021/02/22	2030	06/05/2021	10.95	Call	Bond Future	10,175.9700	10.1760	9,405.4300	9.4054	(7.572)	0	0	0
2021/02/22	2030	06/05/2021	10.95	Put	Bond Future	36.4300	0.0364	47.9500	0.0480	31.622	0	0	300
2021/02/22	2030	06/05/2021	9.92	Call	Bond Future	5,324.2800	5.3243	4,655.7800	4.6558	(12.556)	0	0	0
2021/02/22	2030	06/05/2021	7.97	Call	Bond Future	182.1700	0.1822	111.6900	0.1117	(38.689)	0	0	700
2021/02/22	2030	06/05/2021	10.04	Call	Bond Future	5,858.6700	5.8587	5,168.3300	5.1683	(11.783)	0	0	0
2021/02/22	2030	06/05/2021	10.04	Put	Bond Future	358.6000	0.3586	450.3200	0.4503	25.577	0	0	0
2021/02/22	2030	06/05/2021	9.15	Put	Bond Future	1,644.4500	1.6444	1,973.4500	1.9734	20.007	0	0	0
2021/02/22	2030	06/05/2021	9.15	Call	Bond Future	2,278.2600	2.2783	1,825.2000	1.8252	(19.886)	0	0	0
2021/02/22	2030	06/05/2021			Bond Future	9.0385	96.0118	9.1762	95.2297	1.524	0.0000	0.0000	113,705
2021/02/22	2030	06/05/2021	11.71	Call	Bond Future	13,775.5700	13.7756	12,994.5900	12.9946	(5.669)	0	0	0
2021/02/22	2030	06/05/2021	11.71	Put	Bond Future	3.1400	0.0031	4.2200	0.0042	34.395	0	0	0
2021/02/22	2030	06/05/2021	8.95	Call	Bond Future	1,679.9800	1.6800	1,302.3400	1.3023	(22.479)	0	0	0
2021/02/22	2030	06/05/2021	8.95	Put	Bond Future	2,187.1100	2.1871	2,591.5300	2.5915	18.491	0	0	2,500
2021/02/22	2030	06/05/2021	8.36	Put	Bond Future	4,505.7300	4.5057	5,122.0800	5.1221	13.679	0	0	0
2021/02/22	2030	06/05/2021	8.36	Call	Bond Future	526.4000	0.5264	360.6900	0.3607	(31.480)	0	0	0
2021/02/22	2030	06/05/2021	8.86	Put	Bond Future	2,473.4500	2.4734	2,912.4800	2.9125	17.750	0	0	0
2021/02/22	2030	06/05/2021	8.86	Call	Bond Future	1,447.0200	1.4470	1,103.9900	1.1040	(23.706)	0	0	0
2021/02/22	2030	06/05/2021	8.90	Put	Bond Future	2,343.2100	2.3432	2,766.8500	2.7669	18.079	0	0	2,500
2021/02/22	2030	06/05/2021	9.35	Put	Bond Future	1,218.3300	1.2183	1,478.0600	1.4781	21.319	0	0	0
2021/02/22	2030	06/05/2021	8.77	Put	Bond Future	2,784.2300	2.7842	3,257.7100	3.2577	17.006	0	0	0
2021/02/22	2030	06/05/2021	8.77	Call	Bond Future	1,234.8200	1.2348	926.2400	0.9262	(24.990)	0	0	300
2021/02/22	2030	06/05/2021	9.92	Put	Bond Future	460.8100	0.4608	574.3700	0.5744	24.644	0	0	700
2021/02/22	2030	06/05/2021	9.22	Call	Bond Future	2,511.0400	2.5110	2,032.8300	2.0328	(19.044)	0	0	0
2021/02/22	2030	06/05/2021	9.22	Put	Bond Future	1,482.1100	1.4821	1,785.9600	1.7860	20.501	0	0	700
2021/02/22	2030	06/05/2021	7.97	Put	Bond Future	6,547.0300	6.5470	7,258.6100	7.2586	10.869	0	0	0
2021/02/22	2030	06/05/2021	10.74	Call	Bond Future	9,163.3800	9.1634	8,401.3100	8.4013	(8.316)	0	0	0
2021/02/22	2030	06/05/2021	10.74	Put	Bond Future	65.6900	0.0657	85.6800	0.0857	30.431	0	0	0
2021/02/22	2030	05/08/2021	10.30	Put	Bond Future	875.5200	0.8755	1,029.5100	1.0295	17.588	0	0	200

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
2021/02/22	2030	05/08/2021	8.78	Put	Bond Future	4,188.4100	4.1884	4,688.6000	4.6886	11.942	0	0	0
2021/02/22	2030	05/08/2021	8.78	Call	Bond Future	1,582.8200	1.5828	1,292.1600	1.2922	(18.363)	0	0	200
2021/02/22	2030	05/08/2021	7.70	Put	Bond Future	9,305.7100	9.3057	10,023.6100	10.0236	7.715	0	0	0
2021/02/22	2030	05/08/2021	9.45	Call	Bond Future	3,352.4800	3.3525	2,887.3100	2.8873	(13.875)	0	0	600
2021/02/22	2030	05/08/2021	12.10	Call	Bond Future	14,204.7900	14.2048	13,425.5500	13.4256	(5.486)	0	0	0
2021/02/22	2030	05/08/2021	12.10	Put	Bond Future	44.4600	0.0445	56.0700	0.0561	26.113	0	0	600
2021/02/22	2030	05/08/2021	10.42	Call	Bond Future	6,947.5000	6.9475	6,291.9600	6.2920	(9.436)	0	0	0
2021/02/22	2030	05/08/2021	10.42	Put	Bond Future	745.1100	0.7451	880.4200	0.8804	18.160	0	0	0
2021/02/22	2030	05/08/2021	10.41	Call	Bond Future	6,907.2800	6.9073	6,253.2400	6.2532	(9.469)	0	0	0
2021/02/22	2030	05/08/2021	10.41	Put	Bond Future	755.3400	0.7553	892.1500	0.8922	18.112	0	0	0
2021/02/22	2030	05/08/2021			Bond Future	9.2441	93.0355	9.3883	92.2446	1.560	0.0000	0.0000	0
2021/02/22	2030	05/08/2021	10.30	Call	Bond Future	6,470.0200	6.4700	5,833.1600	5.8332	(9.843)	0	0	0
2021/02/22	2030	05/08/2021	7.70	Call	Bond Future	264.6500	0.2646	191.7000	0.1917	(27.565)	0	0	200
2021/02/22	2030	05/08/2021	8.95	Put	Bond Future	3,598.3800	3.5984	4,053.8500	4.0538	12.658	0	0	0
2021/02/22	2030	05/08/2021	8.95	Call	Bond Future	1,957.9100	1.9579	1,622.5300	1.6225	(17.129)	0	0	600
2021/02/22	2030	05/08/2021	9.45	Put	Bond Future	2,226.1200	2.2261	2,551.8000	2.5518	14.630	0	0	0
2021/02/22	2030	05/08/2021	10.43	Call	Bond Future	6,987.7900	6.9878	6,330.7700	6.3308	(9.402)	0	0	0
2021/02/22	2030	05/08/2021	10.43	Put	Bond Future	734.9900	0.7350	868.8200	0.8688	18.208	0	0	0
2021/02/22	2030	04/11/2021	8.27	Put	Bond Future	7,450.8900	7.4509	8,078.4100	8.0784	8.422	0	0	0
2021/02/22	2030	04/11/2021	8.27	Call	Bond Future	902.0500	0.9020	730.0400	0.7300	(19.069)	0	0	300
2021/02/22	2030	04/11/2021	8.77	Put	Bond Future	5,383.1500	5.3832	5,910.9600	5.9110	9.805	0	0	0
2021/02/22	2030	04/11/2021	11.44	Put	Bond Future	477.7700	0.4778	560.9400	0.5609	17.408	0	0	300
2021/02/22	2030	04/11/2021	10.60	Call	Bond Future	7,138.3700	7.1384	6,517.2600	6.5173	(8.701)	0	0	0
2021/02/22	2030	04/11/2021	10.60	Put	Bond Future	1,229.9100	1.2299	1,408.3300	1.4083	14.507	0	0	0
2021/02/22	2030	04/11/2021	10.59	Put	Bond Future	1,242.6400	1.2426	1,422.4900	1.4225	14.473	0	0	0
2021/02/22	2030	04/11/2021			Bond Future	9.4444	94.0383	9.5951	93.2388	1.596	0.0000	0.0000	0
2021/02/22	2030	04/11/2021	8.77	Call	Bond Future	1,693.1500	1.6931	1,421.4300	1.4214	(16.048)	0	0	300
2021/02/22	2030	04/11/2021	11.44	Call	Bond Future	10,375.3100	10.3753	9,658.9500	9.6589	(6.904)	0	0	0
2021/02/22	2030	04/11/2021	10.61	Call	Bond Future	7,174.7000	7.1747	6,552.1700	6.5522	(8.677)	0	0	0
2021/02/22	2030	04/11/2021	10.61	Put	Bond Future	1,217.2800	1.2173	1,394.2800	1.3943	14.541	0	0	0
2021/02/22	2030	04/11/2021	10.59	Call	Bond Future	7,102.1100	7.1021	6,482.4300	6.4824	(8.725)	0	0	0
2021/02/22	2030	03/02/2022	9.45	Call	Bond Future	3,074.8900	3.0749	2,693.9300	2.6939	(12.389)	0	0	0
2021/02/22	2030	03/02/2022	9.45	Put	Bond Future	4,189.1600	4.1892	4,616.5100	4.6165	10.201	0	0	0
2021/02/22	2030	03/02/2022			Bond Future	9.6647	91.0601	9.8226	90.2518	1.634	0.0000	0.0000	0
2021/02/22	2030	03/02/2022	9.43	Call	Bond Future	3,025.7100	3.0257	2,648.5700	2.6486	(12.465)	0	0	0
2021/02/22	2030	03/02/2022	9.43	Put	Bond Future	4,244.6500	4.2446	4,675.8200	4.6758	10.158	0	0	0
2021/02/22	2030	03/02/2022	9.44	Call	Bond Future	3,050.2500	3.0502	2,671.1900	2.6712	(12.427)	0	0	0
2021/02/22	2030	03/02/2022	9.44	Put	Bond Future	4,216.8400	4.2168	4,646.0900	4.6461	10.179	0	0	0
2021/02/22	2032	06/05/2021	12.12	Call	Bond Future	12,466.7100	12.4667	11,702.5400	11.7025	(6.130)	0	0	0
2021/02/22	2032	06/05/2021	12.12	Put	Bond Future	24.0800	0.0241	30.0500	0.0300	24.792	0	0	0
2021/02/22	2032	06/05/2021	12.57	Call	Bond Future	14,640.2600	14.6403	13,871.7200	13.8717	(5.249)	0	0	0
2021/02/22	2032	06/05/2021			Bond Future	9.8636	90.2826	9.9905	89.5124	1.287	0.0000	0.0000	124,803
2021/02/22	2032	06/05/2021	12.11	Call	Bond Future	12,417.6900	12.4177	11,653.6900	11.6537	(6.153)	0	0	0
2021/02/22	2032	06/05/2021	12.11	Put	Bond Future	24.7600	0.0248	30.9000	0.0309	24.798	0	0	0
2021/02/22	2032	06/05/2021	12.10	Call	Bond Future	12,368.6400	12.3686	11,604.8100	11.6048	(6.176)	0	0	0
2021/02/22	2032	06/05/2021	12.10	Put	Bond Future	25.4700	0.0255	31.7800	0.0318	24.774	0	0	0
2021/02/22	2032	06/05/2021	12.57	Put	Bond Future	6.3300	0.0063	7.9300	0.0079	25.276	0	0	736

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2021/02/22	2032	06/05/2021	10.33	Put	Bond Future	1,168.8400	1.1688	1,377.4200	1.3774	17.845	0	0	0
2021/02/22	2032	06/05/2021	10.33	Call	Bond Future	3,955.6600	3.9557	3,394.1000	3.3941	(14.196)	0	0	736
2021/02/22	2032	05/08/2021	11.37	Call	Bond Future	8,066.5400	8.0665	7,410.9100	7.4109	(8.128)	0	0	0
2021/02/22	2032	05/08/2021	11.37	Put	Bond Future	814.3200	0.8143	937.4200	0.9374	15.117	0	0	0
2021/02/22	2032	05/08/2021			Bond Future	10.0717	91.2503	10.2041	90.4716	1.314	0.0000	0.0000	0
2021/02/22	2032	05/08/2021	11.35	Call	Bond Future	7,982.1100	7.9821	7,329.0700	7.3291	(8.181)	0	0	0
2021/02/22	2032	05/08/2021	11.35	Put	Bond Future	835.3200	0.8353	961.0100	0.9610	15.047	0	0	0
2021/02/22	2032	05/08/2021	11.36	Call	Bond Future	8,024.2900	8.0243	7,369.9500	7.3700	(8.154)	0	0	0
2021/02/22	2032	05/08/2021	11.36	Put	Bond Future	824.7600	0.8248	949.1500	0.9492	15.082	0	0	0
2021/02/22	2032	04/11/2021	9.83	Call	Bond Future	2,523.2600	2.5233	2,195.6500	2.1956	(12.984)	0	0	700
2021/02/22	2032	04/11/2021	11.71	Put	Bond Future	1,147.1100	1.1471	1,292.4600	1.2925	12.671	0	0	0
2021/02/22	2032	04/11/2021	11.69	Call	Bond Future	8,761.2500	8.7613	8,121.6400	8.1216	(7.300)	0	0	0
2021/02/22	2032	04/11/2021	11.70	Call	Bond Future	8,800.2500	8.8002	8,159.4600	8.1595	(7.281)	0	0	0
2021/02/22	2032	04/11/2021			Bond Future	10.2838	88.0889	10.4218	87.3016	1.342	0.0000	0.0000	0
2021/02/22	2032	04/11/2021	9.83	Put	Bond Future	5,181.3100	5.1813	5,641.0100	5.6410	8.872	0	0	0
2021/02/22	2032	04/11/2021	12.81	Call	Bond Future	13,341.1800	13.3412	12,606.3300	12.6063	(5.508)	0	0	0
2021/02/22	2032	04/11/2021	12.81	Put	Bond Future	337.8400	0.3378	390.3000	0.3903	15.528	0	0	700
2021/02/22	2032	04/11/2021	11.71	Call	Bond Future	8,839.3000	8.8393	8,197.3400	8.1973	(7.263)	0	0	0
2021/02/22	2032	04/11/2021	11.69	Put	Bond Future	1,170.4000	1.1704	1,318.1000	1.3181	12.620	0	0	0
2021/02/22	2032	04/11/2021	9.33	Put	Bond Future	7,189.7500	7.1898	7,750.0100	7.7500	7.792	0	0	0
2021/02/22	2032	04/11/2021	9.33	Call	Bond Future	1,475.6100	1.4756	1,248.5600	1.2486	(15.387)	0	0	700
2021/02/22	2032	04/11/2021	11.70	Put	Bond Future	1,158.7100	1.1587	1,305.2300	1.3052	12.645	0	0	0
2021/02/22	2032	03/02/2022	9.81	Call	Bond Future	2,355.2400	2.3552	2,059.5300	2.0595	(12.555)	0	0	0
2021/02/22	2032	03/02/2022	9.81	Put	Bond Future	6,373.7900	6.3738	6,874.0300	6.8740	7.848	0	0	198
2021/02/22	2032	03/02/2022	8.91	Put	Bond Future	10,470.9800	10.4710	11,118.5000	11.1185	6.184	0	0	0
2021/02/22	2032	03/02/2022	10.42	Call	Bond Future	3,872.2900	3.8723	3,466.3000	3.4663	(10.484)	0	0	0
2021/02/22	2032	03/02/2022	10.42	Put	Bond Future	4,379.7600	4.3798	4,769.7200	4.7697	8.904	0	0	0
2021/02/22	2032	03/02/2022	10.45	Put	Bond Future	4,296.1400	4.2961	4,680.8300	4.6808	8.954	0	0	198
2021/02/22	2032	03/02/2022	10.43	Call	Bond Future	3,900.0500	3.9000	3,492.3100	3.4923	(10.455)	0	0	0
2021/02/22	2032	03/02/2022	10.43	Put	Bond Future	4,351.5000	4.3515	4,739.7100	4.7397	8.921	0	0	0
2021/02/22	2032	03/02/2022			Bond Future	10.5109	89.0499	10.6550	88.2540	1.370	0.0000	0.0000	0
2021/02/22	2032	03/02/2022	8.91	Call	Bond Future	917.0000	0.9170	768.5700	0.7686	(16.186)	0	0	198
2021/02/22	2032	03/02/2022	10.44	Call	Bond Future	3,928.2700	3.9283	3,518.7700	3.5188	(10.424)	0	0	0
2021/02/22	2032	03/02/2022	10.44	Put	Bond Future	4,323.7500	4.3238	4,710.2000	4.7102	8.938	0	0	0
2021/02/22	2032	03/02/2022	10.45	Call	Bond Future	3,956.5800	3.9566	3,545.3200	3.5453	(10.394)	0	0	0
2021/02/22	2033	06/05/2021			Bond Future	102.8754	102.8754	101.9168	101.9168	(0.932)	0.0000	0.0000	9,583
2021/02/22	2033	05/08/2021			Bond Future	104.0031	104.0031	103.0335	103.0335	(0.932)	0.0000	0.0000	0
2021/02/22	2033	04/11/2021			Bond Future	103.9242	103.9242	102.9438	102.9438	(0.943)	0.0000	0.0000	0
2021/02/22	2033	03/02/2022			Bond Future	105.0817	105.0817	104.0904	104.0904	(0.943)	0.0000	0.0000	0
2021/02/22	2037	06/05/2021	12.43	Call	Bond Future	9,520.2900	9.5203	8,598.5600	8.5986	(9.682)	0	0	0
2021/02/22	2037	06/05/2021	12.44	Put	Bond Future	210.2200	0.2102	265.1200	0.2651	26.115	0	0	0
2021/02/22	2037	06/05/2021	12.42	Call	Bond Future	9,470.8200	9.4708	8,550.1100	8.5501	(9.722)	0	0	0
2021/02/22	2037	06/05/2021			Bond Future	10.8533	84.7523	11.0060	83.7747	1.406	0.0000	0.0000	130,370
2021/02/22	2037	06/05/2021	12.43	Put	Bond Future	214.5100	0.2145	270.4100	0.2704	26.059	0	0	0
2021/02/22	2037	06/05/2021	12.44	Call	Bond Future	9,569.7800	9.5698	8,647.0500	8.6471	(9.642)	0	0	0
2021/02/22	2037	06/05/2021	12.42	Put	Bond Future	218.8700	0.2189	275.7900	0.2758	26.006	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
2021/02/22	2037	05/08/2021	12.27	Call	Bond Future	8,196.7400	8.1967	7,400.2500	7.4002	(9.717)	0	0	0
2021/02/22	2037	05/08/2021	12.27	Put	Bond Future	1,182.2100	1.1822	1,374.2100	1.3742	16.241	0	0	0
2021/02/22	2037	05/08/2021	12.28	Call	Bond Future	8,238.2100	8.2382	7,440.0200	7.4400	(9.689)	0	0	0
2021/02/22	2037	05/08/2021	12.26	Put	Bond Future	1,195.4400	1.1954	1,389.1500	1.3891	16.204	0	0	0
2021/02/22	2037	05/08/2021			Bond Future	11.0717	81.4050	11.2309	80.4165	1.438	0.0000	0.0000	0
2021/02/22	2037	05/08/2021	12.28	Put	Bond Future	1,169.1000	1.1691	1,359.4000	1.3594	16.277	0	0	0
2021/02/22	2037	05/08/2021	12.26	Call	Bond Future	8,155.3200	8.1553	7,360.5400	7.3605	(9.746)	0	0	0
2021/02/22	2037	04/11/2021	12.82	Put	Bond Future	1,302.7200	1.3027	1,488.8700	1.4889	14.289	0	0	0
2021/02/22	2037	04/11/2021	12.83	Call	Bond Future	9,940.8500	9.9409	9,126.4400	9.1264	(8.193)	0	0	0
2021/02/22	2037	04/11/2021			Bond Future	11.2819	82.2827	11.4475	81.2835	1.467	0.0000	0.0000	0
2021/02/22	2037	04/11/2021	12.82	Call	Bond Future	9,901.5700	9.9016	9,088.5200	9.0885	(8.211)	0	0	0
2021/02/22	2037	04/11/2021	12.83	Put	Bond Future	1,290.8100	1.2908	1,475.6000	1.4756	14.316	0	0	0
2021/02/22	2037	04/11/2021	12.81	Call	Bond Future	9,862.3400	9.8623	9,050.6300	9.0506	(8.230)	0	0	0
2021/02/22	2037	04/11/2021	12.81	Put	Bond Future	1,314.7300	1.3147	1,502.2200	1.5022	14.261	0	0	0
2021/02/22	2037	03/02/2022	11.46	Call	Bond Future	4,562.3200	4.5623	4,034.5100	4.0345	(11.569)	0	0	0
2021/02/22	2037	03/02/2022	11.47	Put	Bond Future	4,827.1900	4.8272	5,307.4900	5.3075	9.950	0	0	0
2021/02/22	2037	03/02/2022	11.45	Call	Bond Future	4,532.2400	4.5322	4,006.5000	4.0065	(11.600)	0	0	0
2021/02/22	2037	03/02/2022			Bond Future	11.5097	78.9262	11.6823	77.9160	1.500	0.0000	0.0000	0
2021/02/22	2037	03/02/2022	11.46	Put	Bond Future	4,856.7200	4.8567	5,339.0900	5.3391	9.932	0	0	0
2021/02/22	2037	03/02/2022	11.47	Call	Bond Future	4,592.1800	4.5922	4,062.3000	4.0623	(11.539)	0	0	0
2021/02/22	2037	03/02/2022	11.45	Put	Bond Future	4,886.1000	4.8861	5,370.5400	5.3705	9.915	0	0	0
2021/02/22	2038	06/05/2021			Bond Future	116.9667	116.9667	116.2656	116.2656	(0.599)	0.0000	0.0000	7,799
2021/02/22	2038	05/08/2021			Bond Future	116.5285	116.5285	115.8192	115.8192	(0.609)	0.0000	0.0000	0
2021/02/22	2038	04/11/2021			Bond Future	117.8113	117.8113	117.0940	117.0940	(0.609)	0.0000	0.0000	0
2021/02/22	2038	03/02/2022			Bond Future	117.3725	117.3725	116.6473	116.6473	(0.618)	0.0000	0.0000	0
2021/02/22	2040	06/05/2021	12.44	Call	Bond Future	9,043.5500	9.0436	8,246.1600	8.2462	(8.817)	0	0	0
2021/02/22	2040	06/05/2021	12.44	Put	Bond Future	327.3000	0.3273	389.7900	0.3898	19.093	0	0	0
2021/02/22	2040	06/05/2021	10.83	Put	Bond Future	3,415.0600	3.4151	3,885.1800	3.8852	13.766	0	0	0
2021/02/22	2040	06/05/2021	10.83	Call	Bond Future	1,913.1600	1.9132	1,523.4000	1.5234	(20.373)	0	0	300
2021/02/22	2040	06/05/2021	11.58	Put	Bond Future	1,342.6100	1.3426	1,560.6000	1.5606	16.236	0	0	0
2021/02/22	2040	06/05/2021	11.58	Call	Bond Future	4,862.9900	4.8630	4,221.1000	4.2211	(13.199)	0	0	300
2021/02/22	2040	06/05/2021			Bond Future	11.0467	86.4026	11.1737	85.5428	1.149	0.0000	0.0000	77,106
2021/02/22	2040	06/05/2021	12.43	Call	Bond Future	8,992.5800	8.9926	8,196.2800	8.1963	(8.855)	0	0	0
2021/02/22	2040	06/05/2021	12.43	Put	Bond Future	333.5700	0.3336	397.1500	0.3972	19.060	0	0	0
2021/02/22	2040	06/05/2021	12.42	Call	Bond Future	8,941.6500	8.9416	8,146.4500	8.1464	(8.893)	0	0	0
2021/02/22	2040	06/05/2021	12.42	Put	Bond Future	339.9400	0.3399	404.6200	0.4046	19.027	0	0	0
2021/02/22	2040	06/05/2021	13.38	Call	Bond Future	13,835.9400	13.8359	12,985.4600	12.9855	(6.147)	0	0	0
2021/02/22	2040	06/05/2021	13.38	Put	Bond Future	44.3700	0.0444	53.7700	0.0538	21.185	0	0	300
2021/02/22	2040	05/08/2021	11.05	Put	Bond Future	4,485.9300	4.4859	4,938.1700	4.9382	10.081	0	0	0
2021/02/22	2040	05/08/2021	11.05	Call	Bond Future	3,053.7300	3.0537	2,636.5100	2.6365	(13.663)	0	0	900
2021/02/22	2040	05/08/2021	12.48	Call	Bond Future	8,694.1700	8.6942	7,984.6500	7.9847	(8.161)	0	0	0
2021/02/22	2040	05/08/2021	12.49	Put	Bond Future	1,215.1300	1.2151	1,373.6300	1.3736	13.044	0	0	0
2021/02/22	2040	05/08/2021	12.47	Call	Bond Future	8,651.0100	8.6510	7,942.9200	7.9429	(8.185)	0	0	0
2021/02/22	2040	05/08/2021			Bond Future	11.2633	82.8227	11.3958	81.9533	1.176	0.0000	0.0000	0
2021/02/22	2040	05/08/2021	11.55	Put	Bond Future	2,952.8500	2.9529	3,281.9100	3.2819	11.144	0	0	0
2021/02/22	2040	05/08/2021	11.55	Call	Bond Future	4,816.6700	4.8167	4,276.2700	4.2763	(11.219)	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
2021/02/22	2040	05/08/2021	14.80	Call	Bond Future	19,002.5100	19.0025	18,143.3400	18.1433	(4.521)	0	0	0
2021/02/22	2040	05/08/2021	14.80	Put	Bond Future	55.1900	0.0552	65.4800	0.0655	18.645	0	0	900
2021/02/22	2040	05/08/2021	12.48	Put	Bond Future	1,228.6600	1.2287	1,388.6000	1.3886	13.017	0	0	0
2021/02/22	2040	05/08/2021	12.49	Call	Bond Future	8,737.4000	8.7374	8,026.4400	8.0264	(8.137)	0	0	0
2021/02/22	2040	05/08/2021	12.47	Put	Bond Future	1,242.3300	1.2423	1,403.7000	1.4037	12.989	0	0	0
2021/02/22	2040	04/11/2021	12.90	Call	Bond Future	9,916.5300	9.9165	9,208.7600	9.2088	(7.137)	0	0	0
2021/02/22	2040	04/11/2021	12.90	Put	Bond Future	1,500.7500	1.5007	1,671.9700	1.6720	11.409	0	0	0
2021/02/22	2040	04/11/2021	12.89	Call	Bond Future	9,876.1900	9.8762	9,169.6400	9.1696	(7.154)	0	0	0
2021/02/22	2040	04/11/2021	12.89	Put	Bond Future	1,514.3200	1.5143	1,686.7600	1.6868	11.387	0	0	0
2021/02/22	2040	04/11/2021			Bond Future	11.4714	83.7158	11.6093	82.8368	1.202	0.0000	0.0000	0
2021/02/22	2040	04/11/2021	12.91	Call	Bond Future	9,956.9100	9.9569	9,247.9200	9.2479	(7.121)	0	0	0
2021/02/22	2040	04/11/2021	12.91	Put	Bond Future	1,487.2900	1.4873	1,657.2900	1.6573	11.430	0	0	0
2021/02/22	2040	03/02/2022	11.58	Put	Bond Future	5,388.7700	5.3888	5,817.3700	5.8174	7.954	0	0	0
2021/02/22	2040	03/02/2022	11.59	Call	Bond Future	4,687.2600	4.6873	4,225.4700	4.2255	(9.852)	0	0	0
2021/02/22	2040	03/02/2022	11.57	Put	Bond Future	5,420.4700	5.4205	5,850.9100	5.8509	7.941	0	0	0
2021/02/22	2040	03/02/2022			Bond Future	11.6968	80.1246	11.8406	79.2361	1.230	0.0000	0.0000	0
2021/02/22	2040	03/02/2022	11.58	Call	Bond Future	4,655.2700	4.6553	4,195.3200	4.1953	(9.880)	0	0	0
2021/02/22	2040	03/02/2022	11.59	Put	Bond Future	5,357.5500	5.3575	5,784.3100	5.7843	7.966	0	0	0
2021/02/22	2040	03/02/2022	11.57	Call	Bond Future	4,623.6800	4.6237	4,165.5700	4.1656	(9.908)	0	0	0
2021/02/22	2044	06/05/2021	12.44	Call	Bond Future	8,715.6800	8.7157	7,860.7500	7.8608	(9.809)	0	0	0
2021/02/22	2044	06/05/2021	12.44	Put	Bond Future	383.6600	0.3837	464.0400	0.4640	20.951	0	0	0
2021/02/22	2044	06/05/2021	12.43	Call	Bond Future	8,665.6900	8.6657	7,812.0800	7.8121	(9.850)	0	0	0
2021/02/22	2044	06/05/2021	12.43	Put	Bond Future	390.7200	0.3907	472.4200	0.4724	20.910	0	0	0
2021/02/22	2044	06/05/2021	11.40	Call	Bond Future	3,828.0500	3.8281	3,211.4200	3.2114	(16.108)	0	0	0
2021/02/22	2044	06/05/2021	11.40	Put	Bond Future	1,876.2600	1.8763	2,194.9400	2.1949	16.985	0	0	3,100
2021/02/22	2044	06/05/2021	11.79	Call	Bond Future	5,595.3900	5.5954	4,865.0000	4.8650	(13.053)	0	0	0
2021/02/22	2044	06/05/2021	11.79	Put	Bond Future	1,141.2500	1.1413	1,346.1700	1.3462	17.956	0	0	3,100
2021/02/22	2044	06/05/2021	11.10	Call	Bond Future	2,639.0800	2.6391	2,133.9900	2.1340	(19.139)	0	0	0
2021/02/22	2044	06/05/2021	12.50	Call	Bond Future	9,016.2700	9.0163	8,153.7900	8.1538	(9.566)	0	0	0
2021/02/22	2044	06/05/2021	12.50	Put	Bond Future	343.5800	0.3436	416.4100	0.4164	21.197	0	0	3,100
2021/02/22	2044	06/05/2021			Bond Future	11.1102	82.9648	11.2476	82.0295	1.237	0.0000	0.0000	61,129
2021/02/22	2044	06/05/2021	12.45	Call	Bond Future	8,765.7000	8.7657	7,909.4700	7.9095	(9.768)	0	0	0
2021/02/22	2044	06/05/2021	12.45	Put	Bond Future	376.7100	0.3767	455.7900	0.4558	20.992	0	0	0
2021/02/22	2044	06/05/2021	10.70	Put	Bond Future	4,322.3200	4.3223	4,917.7900	4.9178	13.777	0	0	0
2021/02/22	2044	06/05/2021	10.70	Call	Bond Future	1,416.5600	1.4166	1,076.7200	1.0767	(23.991)	0	0	3,100
2021/02/22	2044	06/05/2021	11.10	Put	Bond Future	2,709.1200	2.7091	3,139.3400	3.1393	15.880	0	0	3,100
2021/02/22	2044	06/05/2021	11.90	Call	Bond Future	6,097.3300	6.0973	5,340.0000	5.3400	(12.421)	0	0	0
2021/02/22	2044	06/05/2021	11.90	Put	Bond Future	961.9700	0.9620	1,139.9500	1.1400	18.502	0	0	0
2021/02/22	2044	06/05/2021	11.35	Put	Bond Future	1,995.8000	1.9958	2,331.7200	2.3317	16.831	0	0	0
2021/02/22	2044	06/05/2021	11.35	Call	Bond Future	3,616.6300	3.6166	3,017.2400	3.0172	(16.573)	0	0	3,100
2021/02/22	2044	05/08/2021	12.60	Put	Bond Future	1,171.5100	1.1715	1,339.8000	1.3398	14.365	0	0	0
2021/02/22	2044	05/08/2021	12.61	Call	Bond Future	9,027.1300	9.0271	8,248.3000	8.2483	(8.628)	0	0	0
2021/02/22	2044	05/08/2021	12.61	Put	Bond Future	1,158.6900	1.1587	1,325.4900	1.3255	14.396	0	0	0
2021/02/22	2044	05/08/2021			Bond Future	11.3186	79.4732	11.4620	78.5276	1.267	0.0000	0.0000	0
2021/02/22	2044	05/08/2021	12.60	Call	Bond Future	8,984.2600	8.9843	8,206.9200	8.2069	(8.652)	0	0	0
2021/02/22	2044	05/08/2021	12.59	Call	Bond Future	8,941.4200	8.9414	8,165.5800	8.1656	(8.677)	0	0	0
2021/02/22	2044	05/08/2021	12.59	Put	Bond Future	1,184.4400	1.1844	1,354.2300	1.3542	14.335	0	0	0

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2021/02/22	2044	04/11/2021	12.91	Call	Bond Future	9,768.7600	9.7688	9,007.4700	9.0075	(7.793)	0	0	0
2021/02/22	2044	04/11/2021	12.91	Put	Bond Future	1,581.1900	1.5812	1,775.7900	1.7758	12.307	0	0	0
2021/02/22	2044	04/11/2021			Bond Future	11.5186	80.3301	11.6679	79.3742	1.296	0.0000	0.0000	0
2021/02/22	2044	04/11/2021	12.90	Call	Bond Future	9,729.2500	9.7292	8,969.3000	8.9693	(7.811)	0	0	0
2021/02/22	2044	04/11/2021	12.90	Put	Bond Future	1,595.1600	1.5952	1,791.1000	1.7911	12.283	0	0	0
2021/02/22	2044	04/11/2021	12.89	Call	Bond Future	9,689.7700	9.6898	8,931.1800	8.9312	(7.829)	0	0	0
2021/02/22	2044	04/11/2021	12.89	Put	Bond Future	1,609.2300	1.6092	1,806.5300	1.8065	12.261	0	0	0
2021/02/22	2044	03/02/2022	11.59	Call	Bond Future	4,544.7600	4.5448	4,052.5100	4.0525	(10.831)	0	0	0
2021/02/22	2044	03/02/2022	11.59	Put	Bond Future	5,461.8600	5.4619	5,936.0100	5.9360	8.681	0	0	0
2021/02/22	2044	03/02/2022	11.60	Call	Bond Future	4,575.5600	4.5756	4,081.2900	4.0813	(10.802)	0	0	0
2021/02/22	2044	03/02/2022	11.60	Put	Bond Future	5,428.7600	5.4288	5,900.8900	5.9009	8.697	0	0	0
2021/02/22	2044	03/02/2022			Bond Future	11.7349	76.8271	11.8908	75.8607	1.328	0.0000	0.0000	0
2021/02/22	2044	03/02/2022	11.61	Call	Bond Future	4,606.4400	4.6064	4,110.1600	4.1102	(10.774)	0	0	0
2021/02/22	2044	03/02/2022	11.61	Put	Bond Future	5,395.8300	5.3958	5,865.9500	5.8660	8.713	0	0	0
2021/02/22	2046	06/05/2021			Bond Future	104.7213	104.7213	104.7220	104.7220	0.001	0.0000	0.0000	14,893
2021/02/22	2046	05/08/2021			Bond Future	105.8696	105.8696	105.8698	105.8698	0.000	0.0000	0.0000	0
2021/02/22	2046	04/11/2021			Bond Future	105.2289	105.2289	105.2289	105.2289	0.000	0.0000	0.0000	0
2021/02/22	2046	03/02/2022			Bond Future	106.4011	106.4011	106.4011	106.4011	0.000	0.0000	0.0000	0
2021/02/22	2050	06/05/2021			Bond Future	107.4036	107.4036	105.3165	105.3165	(1.943)	0.0000	0.0000	10,904
2021/02/22	2050	05/08/2021			Bond Future	106.6549	106.6549	104.5444	104.5444	(1.979)	0.0000	0.0000	0
2021/02/22	2050	04/11/2021			Bond Future	107.8288	107.8288	105.6951	105.6951	(1.979)	0.0000	0.0000	0
2021/02/22	2050	03/02/2022			Bond Future	107.0841	107.0841	104.9263	104.9263	(2.015)	0.0000	0.0000	0
2021/02/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	AL37	06/05/2021			Index Future	786.0830	786.0830	781.5230	781.5230	(0.580)	0.0000	0.0000	0
2021/02/22	AL37	05/08/2021			Index Future	794.4160	794.4160	789.7990	789.7990	(0.581)	0.0000	0.0000	0
2021/02/22	AL37	04/11/2021			Index Future	803.0590	803.0590	798.3880	798.3880	(0.582)	0.0000	0.0000	0
2021/02/22	AL37	03/02/2022			Index Future	811.8140	811.8140	807.0900	807.0900	(0.582)	0.0000	0.0000	0
2021/02/22	AL7T	06/05/2021			Index Future	879.5860	879.5860	872.5220	872.5220	(0.803)	0.0000	0.0000	0
2021/02/22	AL7T	05/08/2021			Index Future	888.9110	888.9110	881.7620	881.7620	(0.804)	0.0000	0.0000	0
2021/02/22	AL7T	04/11/2021			Index Future	898.5820	898.5820	891.3500	891.3500	(0.805)	0.0000	0.0000	0
2021/02/22	AL7T	03/02/2022			Index Future	908.3780	908.3780	901.0660	901.0660	(0.805)	0.0000	0.0000	0
2021/02/22	ALBI	06/05/2021			Index Future	768.9560	768.9560	762.5160	762.5160	(0.837)	0.0000	0.0000	308
2021/02/22	ALBI	05/08/2021			Index Future	777.1080	777.1080	770.5910	770.5910	(0.839)	0.0000	0.0000	0
2021/02/22	ALBI	04/11/2021			Index Future	785.5630	785.5630	778.9710	778.9710	(0.839)	0.0000	0.0000	0
2021/02/22	ALBI	03/02/2022			Index Future	794.1270	794.1270	787.4620	787.4620	(0.839)	0.0000	0.0000	0
2021/02/22	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
2021/02/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	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
2021/02/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/22	ES33	06/05/2021			Bond Future	11.5363	74.9134	11.6833	74.1472	1.275	0.0000	0.0000	350
2021/02/22	ES33	05/08/2021			Bond Future	11.7940	75.7163	11.9475	74.9415	1.302	0.0000	0.0000	0
2021/02/22	ES33	04/11/2021			Bond Future	12.0579	72.7577	12.2181	71.9744	1.329	0.0000	0.0000	0
2021/02/22	ES33	03/02/2022			Bond Future	12.3435	73.5514	12.5110	72.7595	1.357	0.0000	0.0000	0
2021/02/22	ES42	06/05/2021			Bond Future	12.1292	72.9771	12.2717	72.1598	1.175	0.0000	0.0000	4,779
2021/02/22	ES42	05/08/2021			Bond Future	12.3769	73.7599	12.5260	72.9335	1.205	0.0000	0.0000	0
2021/02/22	ES42	04/11/2021			Bond Future	12.6323	70.2971	12.7884	69.4618	1.236	0.0000	0.0000	0
2021/02/22	ES42	03/02/2022			Bond Future	12.8995	71.0643	13.0630	70.2197	1.268	0.0000	0.0000	0
2021/02/22	GOVI	06/05/2021	678.68	Call	GOVI	813,150.0000	81.3150	750,230.0000	75.0230	(7.738)	0	0	0
2021/02/22	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	06/05/2021	678.67	Call	GOVI	813,250.0000	81.3250	750,330.0000	75.0330	(7.737)	0	0	0
2021/02/22	GOVI	06/05/2021			GOVI	759.9950	759.9950	753.7030	753.7030	(0.828)	0.0000	0.0000	973
2021/02/22	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	06/05/2021	678.69	Call	GOVI	813,050.0000	81.3050	750,130.0000	75.0130	(7.739)	0	0	0
2021/02/22	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	05/08/2021	719.14	Call	GOVI	489,120.0000	48.9120	425,450.0000	42.5450	(13.017)	0	0	0
2021/02/22	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	05/08/2021	719.13	Call	GOVI	489,220.0000	48.9220	425,550.0000	42.5550	(13.015)	0	0	0
2021/02/22	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	05/08/2021			GOVI	768.0520	768.0520	761.6850	761.6850	(0.829)	0.0000	0.0000	0
2021/02/22	GOVI	05/08/2021	719.15	Call	GOVI	489,020.0000	48.9020	425,350.0000	42.5350	(13.020)	0	0	0
2021/02/22	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	04/11/2021	728.41	Call	GOVI	479,980.0000	47.9980	415,570.0000	41.5570	(13.419)	0	0	0
2021/02/22	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	04/11/2021	728.40	Call	GOVI	480,080.0000	48.0080	415,670.0000	41.5670	(13.417)	0	0	0
2021/02/22	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	04/11/2021			GOVI	776.4080	776.4080	769.9670	769.9670	(0.830)	0.0000	0.0000	0
2021/02/22	GOVI	04/11/2021	728.42	Call	GOVI	479,880.0000	47.9880	415,470.0000	41.5470	(13.422)	0	0	0
2021/02/22	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/22	GOVI	03/02/2022	792.76	Put	GOVI	78,870.0000	7.8870	144,000.0000	14.4000	82.579	0	0	0
2021/02/22	GOVI	03/02/2022			GOVI	784.8730	784.8730	778.3600	778.3600	(0.830)	0.0000	0.0000	0
2021/02/22	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	03/02/2022	792.75	Put	GOVI	78,770.0000	7.8770	143,900.0000	14.3900	82.684	0	0	0
2021/02/22	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	GOVI	03/02/2022	792.74	Put	GOVI	78,670.0000	7.8670	143,800.0000	14.3800	82.789	0	0	0
2021/02/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/22	IGOV	06/05/2021			Index Future	281.3850	281.3850	279.9620	279.9620	(0.506)	0.0000	0.0000	976
2021/02/22	IGOV	05/08/2021			Index Future	284.4370	284.4370	282.9950	282.9950	(0.507)	0.0000	0.0000	0
2021/02/22	IGOV	04/11/2021			Index Future	287.6000	287.6000	286.1400	286.1400	(0.508)	0.0000	0.0000	0
2021/02/22	IGOV	03/02/2022			Index Future	290.8020	290.8020	289.3260	289.3260	(0.508)	0.0000	0.0000	0
2021/02/22	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/22	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/02/22	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/02/22	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7200	90.7200	0.022	0.0000	0.0000	51
2021/02/22	IS05	15/03/2022			Interest Rate Swap	90.1900	90.1900	90.2200	90.2200	0.033	0.0000	0.0000	0
2021/02/22	IS05	21/06/2022			Interest Rate Swap	90.3500	90.3500	90.4000	90.4000	0.055	0.0000	0.0000	0
2021/02/22	IS05	20/09/2022			Interest Rate Swap	93.5300	93.5300	93.6100	93.6100	0.086	0.0000	0.0000	0
2021/02/22	IS05	20/12/2022			Interest Rate Swap	94.0800	94.0800	94.1700	94.1700	0.096	0.0000	0.0000	0
2021/02/22	IS05	22/03/2023			Interest Rate Swap	86.5200	86.5200	86.6400	86.6400	0.139	0.0000	0.0000	0
2021/02/22	IS05	20/06/2023			Interest Rate Swap	92.1200	92.1200	92.2800	92.2800	0.174	0.0000	0.0000	0
2021/02/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/22	IS10	17/12/2025			Interest Rate Swap	80.5700	80.5700	81.1100	81.1100	0.670	0.0000	0.0000	0
2021/02/22	IS10	16/03/2026			Interest Rate Swap	77.1400	77.1400	77.7300	77.7300	0.765	0.0000	0.0000	0
2021/02/22	IS10	15/06/2026			Interest Rate Swap	75.5800	75.5800	76.2100	76.2100	0.834	0.0000	0.0000	0
2021/02/22	IS10	21/09/2026			Interest Rate Swap	77.6000	77.6000	78.2800	78.2800	0.876	0.0000	0.0000	0
2021/02/22	IS10	21/12/2026			Interest Rate Swap	81.6100	81.6100	82.3200	82.3200	0.870	0.0000	0.0000	0
2021/02/22	IS10	15/03/2027			Interest Rate Swap	80.1200	80.1200	80.8800	80.8800	0.949	0.0000	0.0000	0
2021/02/22	IS10	21/06/2027			Interest Rate Swap	82.2000	82.2000	82.9900	82.9900	0.961	0.0000	0.0000	0
2021/02/22	IS10	20/09/2027			Interest Rate Swap	88.0100	88.0100	88.8300	88.8300	0.932	0.0000	0.0000	0
2021/02/22	IS10	20/12/2027			Interest Rate Swap	88.4400	88.4400	89.2900	89.2900	0.961	0.0000	0.0000	0
2021/02/22	IS10	22/03/2028			Interest Rate Swap	81.5200	81.5200	82.4200	82.4200	1.104	0.0000	0.0000	0
2021/02/22	IS10	20/06/2028			Interest Rate Swap	89.4300	89.4300	90.3200	90.3200	0.995	0.0000	0.0000	0
2021/02/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/22	JBAF	17/03/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/02/22	JBAF	21/04/2021			Jibar Tradeable Future	3.6950	96.3050	3.7050	96.2950	0.271	0.0000	0.0000	0
2021/02/22	JBAF	19/05/2021			Jibar Tradeable Future	3.7000	96.3000	3.7300	96.2700	0.811	0.0000	0.0000	0
2021/02/22	JBAF	15/06/2021			Jibar Tradeable Future	3.7050	96.2950	3.7250	96.2750	0.540	0.0000	0.0000	0
2021/02/22	JBAF	21/07/2021			Jibar Tradeable Future	3.7300	96.2700	3.7600	96.2400	0.804	0.0000	0.0000	0
2021/02/22	JBAF	18/08/2021			Jibar Tradeable Future	3.7900	96.2100	3.8200	96.1800	0.792	0.0000	0.0000	0
2021/02/22	JBAF	15/09/2021			Jibar Tradeable Future	3.8300	96.1700	3.8500	96.1500	0.522	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
2021/02/22	JBAF	15/12/2021			Jibar Tradeable Future	4.0850	95.9150	4.1350	95.8650	1.224	0.0000	0.0000	0
2021/02/22	JBAF	16/03/2022			Jibar Tradeable Future	4.2800	95.7200	4.3300	95.6700	1.168	0.0000	0.0000	0
2021/02/22	JBAF	15/06/2022			Jibar Tradeable Future	4.5400	95.4600	4.5400	95.4600	0.000	0.0000	0.0000	20,001
2021/02/22	JBAF	21/09/2022			Jibar Tradeable Future	4.6950	95.3050	4.7650	95.2350	1.491	0.0000	0.0000	0
2021/02/22	JBAF	21/12/2022			Jibar Tradeable Future	4.8750	95.1250	4.9350	95.0650	1.231	0.0000	0.0000	0
2021/02/22	R023	06/05/2021	7.58	Call	Bond Future	4,336.2100	4.3362	4,014.6600	4.0147	(7.415)	0	0	0
2021/02/22	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	R023	06/05/2021			Bond Future	5.0436	106.1171	5.2269	105.7956	3.634	0.0000	0.0000	40,958
2021/02/22	R023	06/05/2021	7.57	Call	Bond Future	4,319.5800	4.3196	3,998.0300	3.9980	(7.444)	0	0	0
2021/02/22	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	R023	06/05/2021	7.56	Call	Bond Future	4,302.9500	4.3030	3,981.4000	3.9814	(7.473)	0	0	0
2021/02/22	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	R023	05/08/2021	5.30	Call	Bond Future	555.4400	0.5554	384.3000	0.3843	(30.812)	0	0	0
2021/02/22	R023	05/08/2021	5.30	Put	Bond Future	360.1600	0.3602	514.4000	0.5144	42.825	0	0	0
2021/02/22	R023	05/08/2021	5.29	Call	Bond Future	545.7800	0.5458	376.3800	0.3764	(31.038)	0	0	0
2021/02/22	R023	05/08/2021	5.29	Put	Bond Future	365.6100	0.3656	521.5900	0.5216	42.663	0	0	0
2021/02/22	R023	05/08/2021			Bond Future	5.1709	107.2540	5.3862	106.9286	4.165	0.0000	0.0000	0
2021/02/22	R023	05/08/2021	5.31	Call	Bond Future	565.1700	0.5652	392.3000	0.3923	(30.587)	0	0	0
2021/02/22	R023	05/08/2021	5.31	Put	Bond Future	354.7900	0.3548	507.3000	0.5073	42.986	0	0	0
2021/02/22	R023	04/11/2021	4.91	Call	Bond Future	238.1400	0.2381	146.4500	0.1464	(38.503)	0	0	0
2021/02/22	R023	04/11/2021	4.91	Put	Bond Future	775.6100	0.7756	1,012.9900	1.0130	30.606	0	0	0
2021/02/22	R023	04/11/2021	4.90	Call	Bond Future	233.4600	0.2335	143.1100	0.1431	(38.700)	0	0	0
2021/02/22	R023	04/11/2021	4.90	Put	Bond Future	783.7700	0.7838	1,022.4900	1.0225	30.458	0	0	0
2021/02/22	R023	04/11/2021			Bond Future	5.3301	104.5023	5.5888	104.1732	4.854	0.0000	0.0000	0
2021/02/22	R023	04/11/2021	4.92	Call	Bond Future	242.8800	0.2429	149.8400	0.1498	(38.307)	0	0	0
2021/02/22	R023	04/11/2021	4.92	Put	Bond Future	767.5100	0.7675	1,003.5400	1.0035	30.753	0	0	0
2021/02/22	R023	03/02/2022	5.08	Call	Bond Future	231.5500	0.2316	139.5200	0.1395	(39.745)	0	0	0
2021/02/22	R023	03/02/2022	5.08	Put	Bond Future	741.5500	0.7416	982.2500	0.9822	32.459	0	0	0
2021/02/22	R023	03/02/2022			Bond Future	5.5739	105.6420	5.8982	105.3093	5.817	0.0000	0.0000	0
2021/02/22	R023	03/02/2022	5.07	Call	Bond Future	228.2500	0.2282	137.2600	0.1373	(39.864)	0	0	0
2021/02/22	R023	03/02/2022	5.07	Put	Bond Future	748.6200	0.7486	990.3600	0.9904	32.291	0	0	0
2021/02/22	R023	03/02/2022	5.06	Call	Bond Future	224.6100	0.2246	134.7200	0.1347	(40.020)	0	0	0
2021/02/22	R023	03/02/2022	5.06	Put	Bond Future	755.3400	0.7553	998.1800	0.9982	32.150	0	0	0
2021/02/22	R035	06/05/2021	12.36	Put	Bond Future	126.6000	0.1266	158.9900	0.1590	25.585	0	0	0
2021/02/22	R035	06/05/2021	12.37	Call	Bond Future	10,628.4500	10.6285	9,740.6200	9.7406	(8.353)	0	0	0
2021/02/22	R035	06/05/2021	12.35	Put	Bond Future	129.4500	0.1295	162.5200	0.1625	25.547	0	0	0
2021/02/22	R035	06/05/2021	10.55	Call	Bond Future	2,295.3000	2.2953	1,822.2500	1.8222	(20.610)	0	0	0
2021/02/22	R035	06/05/2021	10.55	Put	Bond Future	2,623.7900	2.6238	3,070.3000	3.0703	17.018	0	0	500
2021/02/22	R035	06/05/2021	10.05	Put	Bond Future	4,685.5600	4.6856	5,335.4900	5.3355	13.871	0	0	0
2021/02/22	R035	06/05/2021	10.05	Call	Bond Future	991.1100	0.9911	721.4800	0.7215	(27.205)	0	0	500
2021/02/22	R035	06/05/2021	10.40	Put	Bond Future	3,152.0700	3.1521	3,660.3800	3.6604	16.126	0	0	0
2021/02/22	R035	06/05/2021	12.91	Put	Bond Future	33.9700	0.0340	43.3300	0.0433	27.554	0	0	600
2021/02/22	R035	06/05/2021	11.55	Call	Bond Future	6,521.4000	6.5214	5,739.0400	5.7390	(11.997)	0	0	0
2021/02/22	R035	06/05/2021	11.55	Put	Bond Future	638.8600	0.6389	776.0600	0.7761	21.476	0	0	1,650
2021/02/22	R035	06/05/2021	12.77	Call	Bond Future	12,667.1200	12.6671	11,760.6600	11.7607	(7.156)	0	0	0
2021/02/22	R035	06/05/2021	12.77	Put	Bond Future	48.2700	0.0483	61.3700	0.0614	27.139	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
2021/02/22	R035	06/05/2021	10.24	Put	Bond Future	3,801.7000	3.8017	4,376.0400	4.3760	15.107	0	0	0
2021/02/22	R035	06/05/2021	10.24	Call	Bond Future	1,407.9000	1.4079	1,062.6800	1.0627	(24.520)	0	0	223
2021/02/22	R035	06/05/2021			Bond Future	10.6003	89.3446	10.7425	88.4250	1.342	0.0000	0.0000	103,609
2021/02/22	R035	06/05/2021	12.36	Call	Bond Future	10,577.2500	10.5772	9,690.0800	9.6901	(8.388)	0	0	0
2021/02/22	R035	06/05/2021	12.37	Put	Bond Future	123.8000	0.1238	155.5300	0.1555	25.630	0	0	0
2021/02/22	R035	06/05/2021	12.35	Call	Bond Future	10,526.0500	10.5261	9,639.5600	9.6396	(8.422)	0	0	0
2021/02/22	R035	06/05/2021	11.05	Call	Bond Future	4,241.7900	4.2418	3,586.9700	3.5870	(15.437)	0	0	0
2021/02/22	R035	06/05/2021	11.05	Put	Bond Future	1,381.5100	1.3815	1,646.2500	1.6463	19.163	0	0	500
2021/02/22	R035	06/05/2021	10.40	Call	Bond Future	1,832.9100	1.8329	1,421.6600	1.4217	(22.437)	0	0	600
2021/02/22	R035	06/05/2021	11.15	Put	Bond Future	1,209.7900	1.2098	1,445.1300	1.4451	19.453	0	0	0
2021/02/22	R035	06/05/2021	11.15	Call	Bond Future	4,687.5100	4.6875	4,003.2900	4.0033	(14.597)	0	0	600
2021/02/22	R035	06/05/2021	12.91	Call	Bond Future	13,372.2100	13.3722	12,462.0100	12.4620	(6.807)	0	0	0
2021/02/22	R035	06/05/2021	10.81	Put	Bond Future	1,889.4900	1.8895	2,234.9500	2.2350	18.283	0	0	0
2021/02/22	R035	06/05/2021	10.81	Call	Bond Future	3,240.5800	3.2406	2,666.4800	2.6665	(17.716)	0	0	1,650
2021/02/22	R035	06/05/2021	12.02	Call	Bond Future	8,842.1500	8.8422	7,985.3900	7.9854	(9.689)	0	0	0
2021/02/22	R035	06/05/2021	12.02	Put	Bond Future	261.5300	0.2615	324.3300	0.3243	24.013	0	0	223
2021/02/22	R035	06/05/2021	11.32	Call	Bond Future	5,457.1600	5.4572	4,727.7200	4.7277	(13.367)	0	0	0
2021/02/22	R035	06/05/2021	11.32	Put	Bond Future	944.8400	0.9448	1,134.9600	1.1350	20.122	0	0	223
2021/02/22	R035	05/08/2021	11.37	Call	Bond Future	5,596.7400	5.5967	4,965.0600	4.9651	(11.287)	0	0	0
2021/02/22	R035	05/08/2021	11.37	Put	Bond Future	2,196.0800	2.1961	2,494.1300	2.4941	13.572	0	0	100
2021/02/22	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	R035	05/08/2021	5.31	Put	Bond Future	47,788.9300	47.7889	48,718.6600	48.7187	1.945	0	0	0
2021/02/22	R035	05/08/2021			Bond Future	10.8161	90.3018	10.9643	89.3720	1.371	0.0000	0.0000	0
2021/02/22	R035	05/08/2021	10.77	Call	Bond Future	3,361.1600	3.3612	2,879.1500	2.8792	(14.341)	0	0	0
2021/02/22	R035	05/08/2021	10.77	Put	Bond Future	3,653.1600	3.6532	4,100.8800	4.1009	12.256	0	0	100
2021/02/22	R035	05/08/2021	10.02	Put	Bond Future	6,661.5600	6.6616	7,320.1700	7.3202	9.887	0	0	0
2021/02/22	R035	05/08/2021	10.02	Call	Bond Future	1,409.1800	1.4092	1,138.0600	1.1381	(19.240)	0	0	100
2021/02/22	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	R035	05/08/2021	5.30	Put	Bond Future	47,905.5100	47.9055	48,835.2400	48.8352	1.941	0	0	0
2021/02/22	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	R035	05/08/2021	5.29	Put	Bond Future	48,022.2200	48.0222	48,951.9500	48.9519	1.936	0	0	0
2021/02/22	R035	04/11/2021	10.12	Put	Bond Future	7,666.3000	7.6663	8,320.4700	8.3205	8.533	0	0	0
2021/02/22	R035	04/11/2021	10.12	Call	Bond Future	1,771.6100	1.7716	1,485.8600	1.4859	(16.129)	0	0	400
2021/02/22	R035	04/11/2021	10.62	Put	Bond Future	5,554.9000	5.5549	6,091.2600	6.0913	9.656	0	0	0
2021/02/22	R035	04/11/2021	10.62	Call	Bond Future	2,951.1200	2.9511	2,547.5600	2.5476	(13.675)	0	0	400
2021/02/22	R035	04/11/2021	11.75	Put	Bond Future	2,557.0900	2.5571	2,853.5700	2.8536	11.594	0	0	782
2021/02/22	R035	04/11/2021	11.08	Call	Bond Future	4,316.6700	4.3167	3,806.9200	3.8069	(11.809)	0	0	0
2021/02/22	R035	04/11/2021	11.08	Put	Bond Future	4,042.1000	4.0421	4,472.2700	4.4723	10.642	0	0	782
2021/02/22	R035	04/11/2021	10.23	Put	Bond Future	7,159.7600	7.1598	7,788.2800	7.7883	8.779	0	0	0
2021/02/22	R035	04/11/2021	12.53	Call	Bond Future	9,772.3800	9.7724	9,006.7400	9.0067	(7.835)	0	0	0
2021/02/22	R035	04/11/2021	12.53	Put	Bond Future	1,275.2300	1.2752	1,449.5100	1.4495	13.667	0	0	0
2021/02/22	R035	04/11/2021			Bond Future	11.0352	86.8004	11.1896	85.8605	1.399	0.0000	0.0000	0
2021/02/22	R035	04/11/2021	13.82	Call	Bond Future	15,183.9600	15.1840	14,300.3000	14.3003	(5.820)	0	0	0
2021/02/22	R035	04/11/2021	13.82	Put	Bond Future	327.9900	0.3280	384.2500	0.3842	17.153	0	0	400
2021/02/22	R035	04/11/2021	11.75	Call	Bond Future	6,784.3500	6.7843	6,140.9100	6.1409	(9.484)	0	0	0
2021/02/22	R035	04/11/2021	10.23	Call	Bond Future	2,004.0800	2.0041	1,692.6800	1.6927	(15.538)	0	0	782
2021/02/22	R035	04/11/2021	12.52	Call	Bond Future	9,731.9600	9.7320	8,967.6500	8.9676	(7.854)	0	0	0
2021/02/22	R035	04/11/2021	12.52	Put	Bond Future	1,287.4200	1.2874	1,463.0300	1.4630	13.640	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/22	R035	04/11/2021	12.51	Call	Bond Future	9,691.5900		9.6916	8,928.6000	8.9286	(7.873)	0	0	0
2021/02/22	R035	04/11/2021	12.51	Put	Bond Future	1,299.7200		1.2997	1,476.6500	1.4766	13.613	0	0	0
2021/02/22	R035	03/02/2022	11.39	Call	Bond Future	5,015.7600		5.0158	4,488.3500	4.4883	(10.515)	0	0	0
2021/02/22	R035	03/02/2022	11.39	Put	Bond Future	4,322.0500		4.3220	4,744.8000	4.7448	9.781	0	0	683
2021/02/22	R035	03/02/2022	10.65	Call	Bond Future	2,911.7700		2.9118	2,535.1000	2.5351	(12.936)	0	0	0
2021/02/22	R035	03/02/2022	11.23	Call	Bond Future	4,507.1700		4.5072	4,011.1500	4.0112	(11.005)	0	0	0
2021/02/22	R035	03/02/2022	11.23	Put	Bond Future	4,760.9700		4.7610	5,215.1100	5.2151	9.539	0	0	0
2021/02/22	R035	03/02/2022	11.22	Call	Bond Future	4,476.7200		4.4767	3,982.6900	3.9827	(11.036)	0	0	0
2021/02/22	R035	03/02/2022	11.22	Put	Bond Future	4,790.2600		4.7903	5,246.3900	5.2464	9.522	0	0	0
2021/02/22	R035	03/02/2022			Bond Future	11.2726		87.7472	11.4338	86.7970	1.430	0.0000	0.0000	0
2021/02/22	R035	03/02/2022	10.65	Put	Bond Future	6,734.4000		6.7344	7,307.8900	7.3079	8.516	0	0	683
2021/02/22	R035	03/02/2022	9.70	Put	Bond Future	11,306.4400		11.3064	12,063.7800	12.0638	6.698	0	0	0
2021/02/22	R035	03/02/2022	9.70	Call	Bond Future	1,152.3900		1.1524	959.5700	0.9596	(16.732)	0	0	683
2021/02/22	R035	03/02/2022	11.24	Call	Bond Future	4,537.7100		4.5377	4,039.7000	4.0397	(10.975)	0	0	0
2021/02/22	R035	03/02/2022	11.24	Put	Bond Future	4,731.8400		4.7318	5,183.9900	5.1840	9.555	0	0	0
2021/02/22	R186	06/05/2021	10.77	Call	Bond Future	15,879.2000		15.8792	15,163.8300	15.1638	(4.505)	0	0	0
2021/02/22	R186	06/05/2021	10.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	R186	06/05/2021	10.76	Call	Bond Future	15,838.1500		15.8382	15,122.7800	15.1228	(4.517)	0	0	0
2021/02/22	R186	06/05/2021	10.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	R186	06/05/2021			Bond Future	7.2529		118.8068	7.3978	118.0914	1.998	0.0000	0.0000	105,286
2021/02/22	R186	06/05/2021	10.78	Call	Bond Future	15,920.2300		15.9202	15,204.8600	15.2049	(4.493)	0	0	0
2021/02/22	R186	06/05/2021	10.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/22	R186	06/05/2021	7.30	Call	Bond Future	1,502.0400		1.5020	1,123.2600	1.1233	(25.218)	0	0	0
2021/02/22	R186	06/05/2021	7.30	Put	Bond Future	1,268.8900		1.2689	1,605.4800	1.6055	26.526	0	0	15,177
2021/02/22	R186	05/08/2021	8.62	Call	Bond Future	5,794.8100		5.7948	5,171.0900	5.1711	(10.763)	0	0	0
2021/02/22	R186	05/08/2021	8.62	Put	Bond Future	373.0900		0.3731	472.8900	0.4729	26.750	0	0	0
2021/02/22	R186	05/08/2021	8.61	Call	Bond Future	5,757.1000		5.7571	5,134.8200	5.1348	(10.809)	0	0	0
2021/02/22	R186	05/08/2021	8.61	Put	Bond Future	379.7200		0.3797	480.9600	0.4810	26.662	0	0	0
2021/02/22	R186	05/08/2021			Bond Future	7.4339		114.7993	7.5880	114.0758	2.073	0.0000	0.0000	0
2021/02/22	R186	05/08/2021	8.63	Call	Bond Future	5,832.5800		5.8326	5,207.4400	5.2074	(10.718)	0	0	0
2021/02/22	R186	05/08/2021	8.63	Put	Bond Future	366.5600		0.3666	464.9400	0.4649	26.839	0	0	0
2021/02/22	R186	04/11/2021	8.10	Call	Bond Future	3,604.6900		3.6047	3,134.0100	3.1340	(13.057)	0	0	0
2021/02/22	R186	04/11/2021	8.10	Put	Bond Future	1,484.3800		1.4844	1,745.2000	1.7452	17.571	0	0	0
2021/02/22	R186	04/11/2021	8.09	Call	Bond Future	3,575.1000		3.5751	3,106.3800	3.1064	(13.111)	0	0	0
2021/02/22	R186	04/11/2021	8.09	Put	Bond Future	1,498.5300		1.4985	1,761.3100	1.7613	17.536	0	0	0
2021/02/22	R186	04/11/2021			Bond Future	7.6210		116.0365	7.7849	115.3050	2.152	0.0000	0.0000	0
2021/02/22	R186	04/11/2021	8.11	Call	Bond Future	3,634.3800		3.6344	3,161.7600	3.1618	(13.004)	0	0	0
2021/02/22	R186	04/11/2021	8.11	Put	Bond Future	1,470.3400		1.4703	1,729.2200	1.7292	17.607	0	0	0
2021/02/22	R186	03/02/2022	7.30	Call	Bond Future	1,528.3500		1.5284	1,262.5800	1.2626	(17.389)	0	0	0
2021/02/22	R186	03/02/2022	7.30	Put	Bond Future	3,811.3400		3.8113	4,285.1100	4.2851	12.431	0	0	0
2021/02/22	R186	03/02/2022			Bond Future	7.8311		112.0215	8.0061	111.2819	2.235	0.0000	0.0000	0
2021/02/22	R186	03/02/2022	7.28	Call	Bond Future	1,495.3900		1.4954	1,233.5800	1.2336	(17.508)	0	0	0
2021/02/22	R186	03/02/2022	7.28	Put	Bond Future	3,865.4900		3.8655	4,343.2200	4.3432	12.359	0	0	0
2021/02/22	R186	03/02/2022	7.29	Call	Bond Future	1,511.6100		1.5116	1,247.8300	1.2478	(17.450)	0	0	0
2021/02/22	R186	03/02/2022	7.29	Put	Bond Future	3,838.1500		3.8381	4,313.9100	4.3139	12.396	0	0	0
2021/02/22	R197	06/05/2021			Bond Future	320.7603		320.7603	320.1193	320.1193	(0.200)	0.0000	0.0000	2,074

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
2021/02/22	R197	05/08/2021			Bond Future	316.2798	316.2798	315.6306	315.6306	(0.205)	0.0000	0.0000	0
2021/02/22	R197	04/11/2021			Bond Future	319.7615	319.7615	319.1047	319.1047	(0.205)	0.0000	0.0000	0
2021/02/22	R197	03/02/2022			Bond Future	315.2317	315.2317	314.5673	314.5673	(0.211)	0.0000	0.0000	0
2021/02/22	R202	06/05/2021			Bond Future	229.1984	229.1984	229.1986	229.1986	0.000	0.0000	0.0000	8,028
2021/02/22	R202	05/08/2021			Bond Future	227.4634	227.4634	227.4627	227.4627	0.000	0.0000	0.0000	0
2021/02/22	R202	04/11/2021			Bond Future	229.9670	229.9670	229.9662	229.9662	0.000	0.0000	0.0000	0
2021/02/22	R202	03/02/2022			Bond Future	228.2308	228.2308	228.2295	228.2295	(0.001)	0.0000	0.0000	0
2021/02/22	R209	06/05/2021	12.23	Call	Bond Future	9,070.1000	9.0701	8,274.7100	8.2747	(8.769)	0	0	0
2021/02/22	R209	06/05/2021	12.23	Put	Bond Future	139.3700	0.1394	174.1200	0.1741	24.934	0	0	0
2021/02/22	R209	06/05/2021	12.22	Call	Bond Future	9,026.6400	9.0266	8,231.9200	8.2319	(8.804)	0	0	0
2021/02/22	R209	06/05/2021	12.22	Put	Bond Future	142.3100	0.1423	177.7300	0.1777	24.889	0	0	0
2021/02/22	R209	06/05/2021	9.50	Put	Bond Future	6,370.8000	6.3708	7,076.6700	7.0767	11.080	0	0	0
2021/02/22	R209	06/05/2021	9.50	Call	Bond Future	372.3700	0.3724	248.1000	0.2481	(33.373)	0	0	2,150
2021/02/22	R209	06/05/2021	10.35	Call	Bond Future	1,837.1600	1.8372	1,440.0100	1.4400	(21.618)	0	0	500
2021/02/22	R209	06/05/2021	9.75	Put	Bond Future	5,075.3600	5.0754	5,712.7500	5.7127	12.559	0	0	0
2021/02/22	R209	06/05/2021	9.75	Call	Bond Future	655.0400	0.6550	462.2900	0.4623	(29.426)	0	0	5,050
2021/02/22	R209	06/05/2021	11.00	Call	Bond Future	3,967.4800	3.9675	3,363.5300	3.3635	(15.223)	0	0	0
2021/02/22	R209	06/05/2021	11.00	Put	Bond Future	1,170.2200	1.1702	1,396.4100	1.3964	19.329	0	0	3,500
2021/02/22	R209	06/05/2021	10.00	Put	Bond Future	3,947.0100	3.9470	4,503.3000	4.5033	14.094	0	0	0
2021/02/22	R209	06/05/2021	10.00	Call	Bond Future	1,057.8800	1.0579	784.0300	0.7840	(25.887)	0	0	0
2021/02/22	R209	06/05/2021	12.25	Call	Bond Future	9,157.0300	9.1570	8,360.3200	8.3603	(8.701)	0	0	0
2021/02/22	R209	06/05/2021	12.25	Put	Bond Future	133.6500	0.1337	167.0800	0.1671	25.013	0	0	9,150
2021/02/22	R209	06/05/2021			Bond Future	10.4932	69.0698	10.6404	68.2397	1.403	0.0000	0.0000	26,120
2021/02/22	R209	06/05/2021	12.24	Call	Bond Future	9,113.5700	9.1136	8,317.5200	8.3175	(8.735)	0	0	0
2021/02/22	R209	06/05/2021	12.24	Put	Bond Future	136.4800	0.1365	170.5700	0.1706	24.978	0	0	0
2021/02/22	R209	06/05/2021	10.35	Put	Bond Future	2,658.4400	2.6584	3,091.4300	3.0914	16.287	0	0	0
2021/02/22	R209	06/05/2021	10.60	Call	Bond Future	2,559.4300	2.5594	2,075.3400	2.0753	(18.914)	0	0	0
2021/02/22	R209	06/05/2021	10.60	Put	Bond Future	1,955.7700	1.9558	2,301.8200	2.3018	17.694	0	0	6,250
2021/02/22	R209	06/05/2021	11.60	Call	Bond Future	6,368.3300	6.3683	5,640.9000	5.6409	(11.423)	0	0	0
2021/02/22	R209	06/05/2021	11.60	Put	Bond Future	468.9100	0.4689	571.6200	0.5716	21.904	0	0	3,750
2021/02/22	R209	06/05/2021	10.25	Put	Bond Future	2,990.1600	2.9902	3,458.8400	3.4588	15.674	0	0	0
2021/02/22	R209	06/05/2021	10.25	Call	Bond Future	1,586.8900	1.5869	1,225.4300	1.2254	(22.778)	0	0	5,325
2021/02/22	R209	06/05/2021	11.25	Call	Bond Future	4,958.1500	4.9581	4,296.1000	4.2961	(13.353)	0	0	0
2021/02/22	R209	06/05/2021	11.25	Put	Bond Future	841.6700	0.8417	1,009.7600	1.0098	19.971	0	0	9,150
2021/02/22	R209	05/08/2021	11.81	Call	Bond Future	6,993.6400	6.9936	6,326.2000	6.3262	(9.544)	0	0	0
2021/02/22	R209	05/08/2021	11.81	Put	Bond Future	1,136.8300	1.1368	1,308.7000	1.3087	15.118	0	0	0
2021/02/22	R209	05/08/2021			Bond Future	10.6820	69.8102	10.8348	68.9709	1.431	0.0000	0.0000	0
2021/02/22	R209	05/08/2021	11.80	Call	Bond Future	6,957.5200	6.9575	6,291.5900	6.2916	(9.571)	0	0	0
2021/02/22	R209	05/08/2021	11.80	Put	Bond Future	1,149.3400	1.1493	1,322.7200	1.3227	15.085	0	0	0
2021/02/22	R209	05/08/2021	11.79	Call	Bond Future	6,921.4600	6.9215	6,257.0300	6.2570	(9.600)	0	0	0
2021/02/22	R209	05/08/2021	11.79	Put	Bond Future	1,161.9700	1.1620	1,336.8500	1.3369	15.050	0	0	0
2021/02/22	R209	04/11/2021	10.50	Call	Bond Future	2,876.5700	2.8766	2,495.1700	2.4952	(13.259)	0	0	0
2021/02/22	R209	04/11/2021	12.00	Call	Bond Future	7,406.5200	7.4065	6,766.0500	6.7661	(8.647)	0	0	0
2021/02/22	R209	04/11/2021	12.00	Put	Bond Future	1,695.8900	1.6959	1,903.9000	1.9039	12.266	0	0	5,500
2021/02/22	R209	04/11/2021	12.19	Call	Bond Future	8,040.3000	8.0403	7,374.9700	7.3750	(8.275)	0	0	0
2021/02/22	R209	04/11/2021	12.19	Put	Bond Future	1,437.5400	1.4375	1,620.6900	1.6207	12.741	0	0	0

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2021/02/22	R209	04/11/2021	12.17	Call	Bond Future	7,972.8600	7.9729	7,310.0600	7.3101	(8.313)	0	0	0
2021/02/22	R209	04/11/2021			Bond Future	10.8726	67.4226	11.0312	66.5741	1.458	0.0000	0.0000	1,795
2021/02/22	R209	04/11/2021	10.50	Put	Bond Future	4,933.0000	4.9330	5,400.0800	5.4001	9.468	0	0	5,500
2021/02/22	R209	04/11/2021	9.50	Put	Bond Future	9,053.4000	9.0534	9,718.0900	9.7181	7.342	0	0	0
2021/02/22	R209	04/11/2021	9.50	Call	Bond Future	1,014.5600	1.0146	830.7700	0.8308	(18.115)	0	0	3,750
2021/02/22	R209	04/11/2021	12.18	Call	Bond Future	8,006.5600	8.0066	7,342.4900	7.3425	(8.294)	0	0	0
2021/02/22	R209	04/11/2021	12.18	Put	Bond Future	1,450.2800	1.4503	1,634.6900	1.6347	12.715	0	0	0
2021/02/22	R209	04/11/2021	12.17	Put	Bond Future	1,463.1100	1.4631	1,648.7900	1.6488	12.691	0	0	0
2021/02/22	R209	03/02/2022	11.03	Call	Bond Future	4,092.8200	4.0928	3,641.1100	3.6411	(11.037)	0	0	0
2021/02/22	R209	03/02/2022	11.03	Put	Bond Future	4,326.2800	4.3263	4,732.3600	4.7324	9.386	0	0	0
2021/02/22	R209	03/02/2022	11.02	Call	Bond Future	4,065.0700	4.0651	3,615.1400	3.6151	(11.068)	0	0	0
2021/02/22	R209	03/02/2022	11.02	Put	Bond Future	4,351.4100	4.3514	4,759.2700	4.7593	9.373	0	0	0
2021/02/22	R209	03/02/2022			Bond Future	11.0743	68.1581	11.2389	67.3003	1.487	0.0000	0.0000	0
2021/02/22	R209	03/02/2022	11.04	Call	Bond Future	4,120.3800	4.1204	3,666.9100	3.6669	(11.006)	0	0	0
2021/02/22	R209	03/02/2022	11.04	Put	Bond Future	4,301.0100	4.3010	4,705.3300	4.7053	9.401	0	0	0
2021/02/22	R210	06/05/2021			Bond Future	200.5608	200.5608	199.7849	199.7849	(0.387)	0.0000	0.0000	1,183
2021/02/22	R210	05/08/2021			Bond Future	202.7597	202.7597	201.9744	201.9744	(0.387)	0.0000	0.0000	0
2021/02/22	R210	04/11/2021			Bond Future	202.2537	202.2537	201.4595	201.4595	(0.393)	0.0000	0.0000	0
2021/02/22	R210	03/02/2022			Bond Future	204.5064	204.5064	203.7032	203.7032	(0.393)	0.0000	0.0000	0
2021/02/22	R212	06/05/2021			Bond Future	171.6884	171.6884	171.5951	171.5951	(0.054)	0.0000	0.0000	3,114
2021/02/22	R212	05/08/2021			Bond Future	171.2403	171.2403	171.1454	171.1454	(0.055)	0.0000	0.0000	0
2021/02/22	R212	04/11/2021			Bond Future	173.1253	173.1253	173.0290	173.0290	(0.056)	0.0000	0.0000	0
2021/02/22	R213	06/05/2021	11.91	Call	Bond Future	12,304.3200	12.3043	11,510.9700	11.5110	(6.448)	0	0	0
2021/02/22	R213	06/05/2021	11.91	Put	Bond Future	12.0500	0.0121	15.9100	0.0159	32.033	0	0	0
2021/02/22	R213	06/05/2021			Bond Future	9.4920	85.6727	9.6344	84.8755	1.501	0.0000	0.0000	9,148
2021/02/22	R213	06/05/2021	11.90	Call	Bond Future	12,258.9100	12.2589	11,465.6700	11.4657	(6.471)	0	0	0
2021/02/22	R213	06/05/2021	11.90	Put	Bond Future	12.4200	0.0124	16.3900	0.0164	31.965	0	0	0
2021/02/22	R213	06/05/2021	11.89	Call	Bond Future	12,213.4700	12.2135	11,420.3500	11.4204	(6.494)	0	0	0
2021/02/22	R213	06/05/2021	11.89	Put	Bond Future	12.8000	0.0128	16.8900	0.0169	31.953	0	0	0
2021/02/22	R213	05/08/2021	10.14	Put	Bond Future	1,850.3800	1.8504	2,127.0800	2.1271	14.954	0	0	0
2021/02/22	R213	05/08/2021	9.34	Put	Bond Future	3,880.2000	3.8802	4,353.1500	4.3531	12.189	0	0	0
2021/02/22	R213	05/08/2021	9.34	Call	Bond Future	1,939.0600	1.9391	1,605.9600	1.6060	(17.178)	0	0	0
2021/02/22	R213	05/08/2021	10.85	Call	Bond Future	6,891.2400	6.8912	6,233.4100	6.2334	(9.546)	0	0	0
2021/02/22	R213	05/08/2021	10.85	Put	Bond Future	857.6000	0.8576	1,005.8200	1.0058	17.283	0	0	0
2021/02/22	R213	05/08/2021	10.84	Call	Bond Future	6,852.6200	6.8526	6,196.3000	6.1963	(9.578)	0	0	0
2021/02/22	R213	05/08/2021	10.84	Put	Bond Future	868.5200	0.8685	1,018.2500	1.0183	17.240	0	0	0
2021/02/22	R213	05/08/2021			Bond Future	9.6902	86.5906	9.8387	85.7846	1.533	0.0000	0.0000	0
2021/02/22	R213	05/08/2021	10.78	Call	Bond Future	6,622.4100	6.6224	5,975.3600	5.9754	(9.771)	0	0	0
2021/02/22	R213	05/08/2021	10.78	Put	Bond Future	936.4300	0.9364	1,095.4300	1.0954	16.979	0	0	0
2021/02/22	R213	05/08/2021	10.14	Call	Bond Future	4,260.9200	4.2609	3,731.5700	3.7316	(12.423)	0	0	0
2021/02/22	R213	05/08/2021	10.86	Call	Bond Future	6,929.9300	6.9299	6,270.6000	6.2706	(9.514)	0	0	0
2021/02/22	R213	05/08/2021	10.86	Put	Bond Future	846.7900	0.8468	993.5100	0.9935	17.327	0	0	0
2021/02/22	R213	04/11/2021	11.10	Put	Bond Future	1,287.9700	1.2880	1,468.6000	1.4686	14.024	0	0	0
2021/02/22	R213	04/11/2021	11.11	Call	Bond Future	7,408.1200	7.4081	6,772.5400	6.7725	(8.580)	0	0	0
2021/02/22	R213	04/11/2021	11.09	Put	Bond Future	1,300.6500	1.3006	1,482.6500	1.4826	13.993	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
2021/02/22	R213	04/11/2021			Bond Future	9.8933	83.9944	10.0481	83.1796	1.565	0.0000	0.0000	0
2021/02/22	R213	04/11/2021	11.10	Call	Bond Future	7,372.7500	7.3727	6,738.5400	6.7385	(8.602)	0	0	0
2021/02/22	R213	04/11/2021	11.11	Put	Bond Future	1,275.3900	1.2754	1,454.6500	1.4547	14.055	0	0	0
2021/02/22	R213	04/11/2021	11.09	Call	Bond Future	7,337.4500	7.3375	6,704.6100	6.7046	(8.625)	0	0	0
2021/02/22	R213	03/02/2022	9.58	Put	Bond Future	5,292.4300	5.2924	5,783.9300	5.7839	9.287	0	0	200
2021/02/22	R213	03/02/2022	8.63	Put	Bond Future	9,019.7700	9.0198	9,679.9000	9.6799	7.319	0	0	0
2021/02/22	R213	03/02/2022	8.63	Call	Bond Future	923.6100	0.9236	759.9300	0.7599	(17.722)	0	0	200
2021/02/22	R213	03/02/2022	9.98	Call	Bond Future	3,427.3600	3.4274	3,019.9900	3.0200	(11.886)	0	0	0
2021/02/22	R213	03/02/2022	9.98	Put	Bond Future	4,123.8500	4.1238	4,540.2900	4.5403	10.098	0	0	0
2021/02/22	R213	03/02/2022			Bond Future	10.1150	84.9106	10.2767	84.0867	1.598	0.0000	0.0000	0
2021/02/22	R213	03/02/2022	10.15	Call	Bond Future	3,886.1100	3.8861	3,447.6100	3.4476	(11.284)	0	0	0
2021/02/22	R213	03/02/2022	10.15	Put	Bond Future	3,707.1100	3.7071	4,092.4200	4.0924	10.394	0	0	200
2021/02/22	R213	03/02/2022	9.58	Call	Bond Future	2,487.7000	2.4877	2,155.3900	2.1554	(13.358)	0	0	0
2021/02/22	R213	03/02/2022	9.97	Call	Bond Future	3,402.1600	3.4022	2,996.6400	2.9966	(11.919)	0	0	0
2021/02/22	R213	03/02/2022	9.97	Put	Bond Future	4,150.5200	4.1505	4,568.8100	4.5688	10.078	0	0	0
2021/02/22	R213	03/02/2022	9.96	Call	Bond Future	3,377.0500	3.3770	2,973.3700	2.9734	(11.954)	0	0	0
2021/02/22	R213	03/02/2022	9.96	Put	Bond Future	4,177.3300	4.1773	4,597.4600	4.5975	10.057	0	0	0
2021/02/22	R214	06/05/2021	12.26	Call	Bond Future	7,173.8900	7.1739	6,451.4900	6.4515	(10.070)	0	0	0
2021/02/22	R214	06/05/2021	12.26	Put	Bond Future	391.1100	0.3911	469.2300	0.4692	19.974	0	0	0
2021/02/22	R214	06/05/2021	12.25	Call	Bond Future	7,133.0900	7.1331	6,411.8800	6.4119	(10.111)	0	0	0
2021/02/22	R214	06/05/2021	12.25	Put	Bond Future	397.8200	0.3978	477.1300	0.4771	19.936	0	0	0
2021/02/22	R214	06/05/2021			Bond Future	10.9555	65.5011	11.0977	64.7006	1.298	0.0000	0.0000	13,213
2021/02/22	R214	06/05/2021	12.27	Call	Bond Future	7,214.7100	7.2147	6,491.1300	6.4911	(10.029)	0	0	0
2021/02/22	R214	06/05/2021	12.27	Put	Bond Future	384.4900	0.3845	461.4300	0.4614	20.011	0	0	0
2021/02/22	R214	05/08/2021	12.03	Put	Bond Future	1,614.0800	1.6141	1,820.2900	1.8203	12.776	0	0	0
2021/02/22	R214	05/08/2021	12.01	Call	Bond Future	6,150.0000	6.1500	5,549.9200	5.5499	(9.757)	0	0	0
2021/02/22	R214	05/08/2021			Bond Future	11.1461	66.2028	11.2940	65.3935	1.326	0.0000	0.0000	0
2021/02/22	R214	05/08/2021	12.02	Call	Bond Future	6,183.2000	6.1832	5,581.5700	5.5816	(9.730)	0	0	0
2021/02/22	R214	05/08/2021	12.02	Put	Bond Future	1,629.8400	1.6298	1,837.6000	1.8376	12.747	0	0	0
2021/02/22	R214	05/08/2021	12.03	Call	Bond Future	6,216.4600	6.2165	5,613.2800	5.6133	(9.703)	0	0	0
2021/02/22	R214	05/08/2021	12.01	Put	Bond Future	1,645.7200	1.6457	1,855.0300	1.8550	12.718	0	0	0
2021/02/22	R214	04/11/2021	12.47	Call	Bond Future	7,496.7600	7.4968	6,882.2400	6.8822	(8.197)	0	0	0
2021/02/22	R214	04/11/2021	12.46	Call	Bond Future	7,465.3300	7.4653	6,852.0500	6.8521	(8.215)	0	0	0
2021/02/22	R214	04/11/2021	12.46	Put	Bond Future	1,863.7400	1.8637	2,068.6800	2.0687	10.996	0	0	0
2021/02/22	R214	04/11/2021			Bond Future	11.3382	63.6392	11.4917	62.8210	1.355	0.0000	0.0000	0
2021/02/22	R214	04/11/2021	12.47	Put	Bond Future	1,848.9400	1.8489	2,052.6400	2.0526	11.017	0	0	0
2021/02/22	R214	04/11/2021	12.48	Call	Bond Future	7,528.2200	7.5282	6,912.4700	6.9125	(8.179)	0	0	0
2021/02/22	R214	04/11/2021	12.48	Put	Bond Future	1,834.2400	1.8342	2,036.7100	2.0367	11.038	0	0	0
2021/02/22	R214	03/02/2022	11.40	Put	Bond Future	4,759.5800	4.7596	5,162.3400	5.1623	8.462	0	0	0
2021/02/22	R214	03/02/2022	11.41	Call	Bond Future	4,022.0700	4.0221	3,595.9900	3.5960	(10.594)	0	0	0
2021/02/22	R214	03/02/2022	11.39	Put	Bond Future	4,787.0800	4.7871	5,191.5000	5.1915	8.448	0	0	0
2021/02/22	R214	03/02/2022			Bond Future	11.5445	64.3334	11.7044	63.5062	1.385	0.0000	0.0000	0
2021/02/22	R214	03/02/2022	11.40	Call	Bond Future	3,996.1200	3.9961	3,571.6900	3.5717	(10.621)	0	0	0
2021/02/22	R214	03/02/2022	11.41	Put	Bond Future	4,732.2200	4.7322	5,133.3300	5.1333	8.476	0	0	0
2021/02/22	R214	03/02/2022	11.39	Call	Bond Future	3,970.2400	3.9702	3,547.4700	3.5475	(10.648)	0	0	0
2021/02/22	R248	06/05/2021	12.36	Call	Bond Future	9,045.2500	9.0452	8,124.5500	8.1246	(10.179)	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
2021/02/22	R248	06/05/2021	12.36	Put	Bond Future	354.8100	0.3548	436.5700	0.4366	23.043	0	0	0
2021/02/22	R248	06/05/2021			Bond Future	11.0073	82.3373	11.1498	81.3348	1.295	0.0000	0.0000	128,101
2021/02/22	R248	06/05/2021	12.35	Call	Bond Future	8,993.9600	8.9940	8,074.6300	8.0746	(10.222)	0	0	0
2021/02/22	R248	06/05/2021	12.35	Put	Bond Future	361.5200	0.3615	444.6500	0.4447	22.995	0	0	0
2021/02/22	R248	06/05/2021	12.34	Call	Bond Future	8,942.6800	8.9427	8,024.7400	8.0247	(10.265)	0	0	0
2021/02/22	R248	06/05/2021	12.34	Put	Bond Future	368.3300	0.3683	452.8500	0.4528	22.947	0	0	0
2021/02/22	R248	05/08/2021	10.30	Call	Bond Future	0.0000	0.0000	1,003.8200	1.0038	100.000	0	0	0
2021/02/22	R248	05/08/2021	10.90	Put	Bond Future	0.0000	0.0000	5,500.9600	5.5010	100.000	0	0	0
2021/02/22	R248	05/08/2021	10.90	Call	Bond Future	0.0000	0.0000	2,365.8100	2.3658	100.000	0	0	0
2021/02/22	R248	05/08/2021	12.51	Put	Bond Future	1,128.3100	1.1283	1,304.0200	1.3040	15.573	0	0	0
2021/02/22	R248	05/08/2021	12.52	Call	Bond Future	9,363.0300	9.3630	8,523.6900	8.5237	(8.964)	0	0	0
2021/02/22	R248	05/08/2021	12.50	Put	Bond Future	1,140.9500	1.1409	1,318.2500	1.3182	15.540	0	0	0
2021/02/22	R248	05/08/2021			Bond Future	11.2007	83.2194	11.3493	82.2059	1.328	0.0000	0.0000	0
2021/02/22	R248	05/08/2021	10.30	Put	Bond Future	0.0000	0.0000	8,683.3800	8.6834	100.000	0	0	0
2021/02/22	R248	05/08/2021	12.51	Call	Bond Future	9,318.9100	9.3189	8,481.1400	8.4811	(8.990)	0	0	0
2021/02/22	R248	05/08/2021	12.52	Put	Bond Future	1,115.7900	1.1158	1,289.9300	1.2899	15.607	0	0	0
2021/02/22	R248	05/08/2021	12.50	Call	Bond Future	9,274.8200	9.2748	8,438.6400	8.4386	(9.016)	0	0	0
2021/02/22	R248	04/11/2021	12.85	Call	Bond Future	10,219.0200	10.2190	9,391.8600	9.3919	(8.094)	0	0	0
2021/02/22	R248	04/11/2021	12.85	Put	Bond Future	1,472.4500	1.4725	1,669.8500	1.6699	13.406	0	0	0
2021/02/22	R248	04/11/2021			Bond Future	11.3956	79.7048	11.5506	78.6803	1.360	0.0000	0.0000	0
2021/02/22	R248	04/11/2021	12.84	Call	Bond Future	10,178.3500	10.1784	9,352.6000	9.3526	(8.113)	0	0	0
2021/02/22	R248	04/11/2021	12.84	Put	Bond Future	1,485.8100	1.4858	1,684.6200	1.6846	13.381	0	0	0
2021/02/22	R248	04/11/2021	12.83	Call	Bond Future	10,137.7100	10.1377	9,313.3700	9.3134	(8.131)	0	0	0
2021/02/22	R248	04/11/2021	12.83	Put	Bond Future	1,499.2800	1.4993	1,699.5000	1.6995	13.354	0	0	0
2021/02/22	R248	03/02/2022	11.48	Call	Bond Future	4,678.3800	4.6784	4,150.1000	4.1501	(11.292)	0	0	0
2021/02/22	R248	03/02/2022	11.49	Put	Bond Future	5,466.7600	5.4668	5,972.1000	5.9721	9.244	0	0	0
2021/02/22	R248	03/02/2022	11.47	Call	Bond Future	4,646.6800	4.6467	4,120.5800	4.1206	(11.322)	0	0	0
2021/02/22	R248	03/02/2022			Bond Future	11.6058	80.5743	11.7677	79.5385	1.395	0.0000	0.0000	0
2021/02/22	R248	03/02/2022	11.48	Put	Bond Future	5,500.5700	5.5006	6,008.1000	6.0081	9.227	0	0	0
2021/02/22	R248	03/02/2022	11.49	Call	Bond Future	4,710.4900	4.7105	4,180.0200	4.1800	(11.261)	0	0	0
2021/02/22	R248	03/02/2022	11.47	Put	Bond Future	5,534.9000	5.5349	6,044.6100	6.0446	9.209	0	0	0

**Total**

**1193363**