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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2021/02/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	2025	04/02/2021		Bond Future	148.9886	148.9886	149.0961	149.0961	0.072	0.0000	0.0000	1,187
2021/02/02	2025	06/05/2021		Bond Future	150.5134	150.5134	150.6143	150.6143	0.067	0.0000	0.0000	7,471

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
2021/02/02	2025	05/08/2021			Bond Future	150.6366	150.6366	150.7582	150.7582	0.081	0.0000	0.0000	0
2021/02/02	2025	04/11/2021			Bond Future	152.2581	152.2581	152.4014	152.4014	0.094	0.0000	0.0000	0
2021/02/02	2025	03/02/2022			Bond Future	152.2900	152.2900	152.4431	152.4431	0.101	0.0000	0.0000	0
2021/02/02	2029	04/02/2021			Bond Future	105.8410	105.8410	105.9576	105.9576	0.110	0.0000	0.0000	1,321
2021/02/02	2029	06/05/2021			Bond Future	105.7862	105.7862	105.8984	105.8984	0.106	0.0000	0.0000	2,382
2021/02/02	2029	05/08/2021			Bond Future	106.9477	106.9477	107.0750	107.0750	0.119	0.0000	0.0000	0
2021/02/02	2029	04/11/2021			Bond Future	106.9497	106.9497	107.0928	107.0928	0.134	0.0000	0.0000	0
2021/02/02	2029	03/02/2022			Bond Future	108.0600	108.0600	108.2155	108.2155	0.144	0.0000	0.0000	0
2021/02/02	2030	04/02/2021	9.16	Call	Bond Future	3,052.8300	3.0528	3,638.5400	3.6385	19.186	0	0	0
2021/02/02	2030	04/02/2021	9.16	Put	Bond Future	0.2500	0.0003	0.0000	0.0000	(100.000)	0	0	0
2021/02/02	2030	04/02/2021	9.15	Call	Bond Future	2,995.3200	2.9953	3,580.9800	3.5810	19.553	0	0	0
2021/02/02	2030	04/02/2021	9.15	Put	Bond Future	0.3000	0.0003	0.0000	0.0000	(100.000)	0	0	0
2021/02/02	2030	04/02/2021	8.20	Put	Bond Future	2,690.4400	2.6904	2,104.6100	2.1046	(21.775)	0	0	0
2021/02/02	2030	04/02/2021	9.20	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/02/02	2030	04/02/2021	9.20	Call	Bond Future	3,282.4700	3.2825	3,868.3200	3.8683	17.848	0	0	1,600
2021/02/02	2030	04/02/2021	9.12	Put	Bond Future	0.5400	0.0005	0.0000	0.0000	(100.000)	0	0	0
2021/02/02	2030	04/02/2021	9.12	Call	Bond Future	2,822.6000	2.8226	3,408.0200	3.4080	20.740	0	0	1,000
2021/02/02	2030	04/02/2021	8.36	Put	Bond Future	1,714.2900	1.7143	1,140.3200	1.1403	(33.481)	0	0	0
2021/02/02	2030	04/02/2021	8.36	Call	Bond Future	12.5700	0.0126	24.5600	0.0246	95.386	0	0	800
2021/02/02	2030	04/02/2021			Bond Future	8.6405	96.2518	8.5432	96.8378	(1.126)	0.0000	0.0000	30,982
2021/02/02	2030	04/02/2021	9.17	Call	Bond Future	3,110.2900	3.1103	3,696.0500	3.6961	18.833	0	0	0
2021/02/02	2030	04/02/2021	9.17	Put	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/02/02	2030	04/02/2021	9.30	Call	Bond Future	3,853.6100	3.8536	4,439.5600	4.4396	15.205	0	0	0
2021/02/02	2030	04/02/2021	9.30	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	4,000
2021/02/02	2030	04/02/2021	9.35	Call	Bond Future	4,137.5100	4.1375	4,723.4700	4.7235	14.162	0	0	0
2021/02/02	2030	04/02/2021	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,000
2021/02/02	2030	04/02/2021	8.20	Call	Bond Future	0.4900	0.0005	0.6200	0.0006	26.531	0	0	1,600
2021/02/02	2030	04/02/2021	8.37	Put	Bond Future	1,655.2700	1.6553	1,083.8400	1.0838	(34.522)	0	0	0
2021/02/02	2030	04/02/2021	8.37	Call	Bond Future	14.8900	0.0149	29.4200	0.0294	97.582	0	0	1,000
2021/02/02	2030	04/02/2021	8.86	Put	Bond Future	38.1300	0.0381	2.0700	0.0021	(94.571)	0	0	0
2021/02/02	2030	04/02/2021	8.86	Call	Bond Future	1,343.6200	1.3436	1,893.5200	1.8935	40.927	0	0	800
2021/02/02	2030	04/02/2021	10.20	Call	Bond Future	8,794.4600	8.7945	9,380.4200	9.3804	6.663	0	0	0
2021/02/02	2030	04/02/2021	10.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,800
2021/02/02	2030	06/05/2021	9.00	Call	Bond Future	0.0000	0.0000	3,090.4300	3.0904	100.000	0	0	0
2021/02/02	2030	06/05/2021	9.00	Put	Bond Future	0.0000	0.0000	1,522.7000	1.5227	100.000	0	0	5,000
2021/02/02	2030	06/05/2021	9.25	Call	Bond Future	3,643.2700	3.6433	4,040.0600	4.0401	10.891	0	0	0
2021/02/02	2030	06/05/2021	9.25	Put	Bond Future	1,244.5000	1.2445	1,054.5000	1.0545	(15.267)	0	0	2,500
2021/02/02	2030	06/05/2021	9.35	Call	Bond Future	4,038.5200	4.0385	4,455.0100	4.4550	10.313	0	0	0
2021/02/02	2030	06/05/2021	10.95	Call	Bond Future	11,395.5400	11.3955	11,968.6300	11.9686	5.029	0	0	0
2021/02/02	2030	06/05/2021	10.95	Put	Bond Future	54.8400	0.0548	41.1400	0.0411	(24.982)	0	0	300
2021/02/02	2030	06/05/2021	9.27	Put	Bond Future	1,210.0000	1.2100	1,024.0500	1.0241	(15.368)	0	0	0
2021/02/02	2030	06/05/2021	9.27	Call	Bond Future	3,721.0000	3.7210	4,121.8400	4.1218	10.772	0	0	300
2021/02/02	2030	06/05/2021	7.97	Call	Bond Future	491.6800	0.4917	596.2100	0.5962	21.260	0	0	700
2021/02/02	2030	06/05/2021	10.04	Call	Bond Future	7,086.8800	7.0869	7,600.9100	7.6009	7.253	0	0	0
2021/02/02	2030	06/05/2021	10.04	Put	Bond Future	385.6500	0.3856	312.8900	0.3129	(18.867)	0	0	0
2021/02/02	2030	06/05/2021	9.15	Put	Bond Future	1,436.6800	1.4367	1,225.3500	1.2253	(14.710)	0	0	0

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2021/02/02	2030	06/05/2021	9.15	Call	Bond Future	3,271.6500	3.2717	3,647.1100	3.6471	11.476	0	0	0
2021/02/02	2030	06/05/2021	9.92	Call	Bond Future	6,532.8900	6.5329	7,034.0200	7.0340	7.671	0	0	0
2021/02/02	2030	06/05/2021	11.69	Call	Bond Future	14,888.3700	14.8884	15,472.8400	15.4728	3.926	0	0	0
2021/02/02	2030	06/05/2021	11.69	Put	Bond Future	7.7000	0.0077	5.3800	0.0054	(30.130)	0	0	0
2021/02/02	2030	06/05/2021	11.70	Call	Bond Future	14,934.6300	14.9346	15,519.1600	15.5192	3.914	0	0	0
2021/02/02	2030	06/05/2021	11.70	Put	Bond Future	7.4800	0.0075	5.2200	0.0052	(30.214)	0	0	0
2021/02/02	2030	06/05/2021			Bond Future	8.8299	97.2130	8.7292	97.7998	(1.140)	0.0000	0.0000	115,744
2021/02/02	2030	06/05/2021	9.35	Put	Bond Future	1,080.3600	1.0804	910.0600	0.9101	(15.763)	0	0	2,500
2021/02/02	2030	06/05/2021	8.77	Put	Bond Future	2,390.7700	2.3908	2,089.9000	2.0899	(12.585)	0	0	0
2021/02/02	2030	06/05/2021	8.77	Call	Bond Future	2,042.5200	2.0425	2,328.4400	2.3284	13.998	0	0	300
2021/02/02	2030	06/05/2021	9.22	Call	Bond Future	3,529.8700	3.5299	3,920.3900	3.9204	11.063	0	0	0
2021/02/02	2030	06/05/2021	9.22	Put	Bond Future	1,299.7800	1.2998	1,103.5100	1.1035	(15.100)	0	0	700
2021/02/02	2030	06/05/2021	7.97	Put	Bond Future	5,655.3800	5.6554	5,173.1200	5.1731	(8.527)	0	0	0
2021/02/02	2030	06/05/2021	9.92	Put	Bond Future	468.2600	0.4683	382.6000	0.3826	(18.293)	0	0	700
2021/02/02	2030	06/05/2021	11.71	Call	Bond Future	14,980.8500	14.9809	15,565.4400	15.5654	3.902	0	0	0
2021/02/02	2030	06/05/2021	11.71	Put	Bond Future	7.2600	0.0073	5.0600	0.0051	(30.303)	0	0	0
2021/02/02	2030	06/05/2021	10.74	Call	Bond Future	10,388.8200	10.3888	10,954.4300	10.9544	5.444	0	0	0
2021/02/02	2030	06/05/2021	10.74	Put	Bond Future	89.9700	0.0900	68.7900	0.0688	(23.541)	0	0	0
2021/02/02	2030	05/08/2021	10.30	Put	Bond Future	881.5000	0.8815	769.0800	0.7691	(12.753)	0	0	200
2021/02/02	2030	05/08/2021	8.78	Put	Bond Future	3,743.6300	3.7436	3,407.3500	3.4074	(8.983)	0	0	0
2021/02/02	2030	05/08/2021	8.78	Call	Bond Future	2,353.7900	2.3538	2,623.3300	2.6233	11.451	0	0	200
2021/02/02	2030	05/08/2021	7.70	Put	Bond Future	8,409.9600	8.4100	7,901.5400	7.9015	(6.045)	0	0	0
2021/02/02	2030	05/08/2021	12.10	Call	Bond Future	15,437.7100	15.4377	16,031.7100	16.0317	3.848	0	0	0
2021/02/02	2030	05/08/2021	12.10	Put	Bond Future	61.6300	0.0616	49.8100	0.0498	(19.179)	0	0	600
2021/02/02	2030	05/08/2021	9.45	Call	Bond Future	4,362.3500	4.3624	4,748.6800	4.7487	8.856	0	0	600
2021/02/02	2030	05/08/2021	10.41	Call	Bond Future	8,137.6700	8.1377	8,642.4400	8.6424	6.203	0	0	0
2021/02/02	2030	05/08/2021	10.41	Put	Bond Future	769.9800	0.7700	668.9300	0.6689	(13.124)	0	0	0
2021/02/02	2030	05/08/2021	10.42	Call	Bond Future	8,178.5800	8.1786	8,684.3500	8.6843	6.184	0	0	0
2021/02/02	2030	05/08/2021	10.42	Put	Bond Future	760.4400	0.7604	660.3900	0.6604	(13.157)	0	0	0
2021/02/02	2030	05/08/2021			Bond Future	9.0255	94.2512	8.9179	94.8570	(1.192)	0.0000	0.0000	0
2021/02/02	2030	05/08/2021	10.30	Call	Bond Future	7,691.7500	7.6917	8,185.1500	8.1851	6.415	0	0	0
2021/02/02	2030	05/08/2021	7.70	Call	Bond Future	584.6500	0.5847	682.0500	0.6820	16.660	0	0	200
2021/02/02	2030	05/08/2021	8.95	Put	Bond Future	3,228.7500	3.2288	2,923.4300	2.9234	(9.456)	0	0	0
2021/02/02	2030	05/08/2021	8.95	Call	Bond Future	2,804.0300	2.8040	3,104.5300	3.1045	10.717	0	0	600
2021/02/02	2030	05/08/2021	9.45	Put	Bond Future	2,020.2400	2.0202	1,800.7500	1.8007	(10.865)	0	0	0
2021/02/02	2030	05/08/2021	10.43	Call	Bond Future	8,219.5500	8.2196	8,726.3000	8.7263	6.165	0	0	0
2021/02/02	2030	05/08/2021	10.43	Put	Bond Future	751.0000	0.7510	651.9300	0.6519	(13.192)	0	0	0
2021/02/02	2030	04/11/2021	8.27	Put	Bond Future	6,743.3200	6.7433	6,296.9400	6.2969	(6.620)	0	0	0
2021/02/02	2030	04/11/2021	8.27	Call	Bond Future	1,400.1000	1.4001	1,578.9300	1.5789	12.773	0	0	300
2021/02/02	2030	04/11/2021	8.77	Put	Bond Future	4,872.3900	4.8724	4,503.4500	4.5035	(7.572)	0	0	0
2021/02/02	2030	04/11/2021	11.44	Put	Bond Future	479.9100	0.4799	417.5400	0.4175	(12.996)	0	0	300
2021/02/02	2030	04/11/2021	10.59	Put	Bond Future	1,187.1600	1.1872	1,058.0400	1.0580	(10.876)	0	0	0
2021/02/02	2030	04/11/2021	10.60	Call	Bond Future	8,289.6100	8.2896	8,786.6800	8.7867	5.996	0	0	0
2021/02/02	2030	04/11/2021	10.60	Put	Bond Future	1,175.5300	1.1755	1,047.3900	1.0474	(10.901)	0	0	0
2021/02/02	2030	04/11/2021			Bond Future	9.2203	95.2439	9.1055	95.8691	(1.245)	0.0000	0.0000	0
2021/02/02	2030	04/11/2021	8.77	Call	Bond Future	2,388.0100	2.3880	2,644.2800	2.6443	10.732	0	0	300
2021/02/02	2030	04/11/2021	11.44	Call	Bond Future	11,583.0700	11.5831	12,145.9100	12.1459	4.859	0	0	0
2021/02/02	2030	04/11/2021	10.59	Call	Bond Future	8,252.2500	8.2523	8,748.3400	8.7483	6.012	0	0	0

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2021/02/02	2030	04/11/2021	10.61	Call	Bond Future	8,327.0400	8.3270	8,825.0800	8.8251	5.981	0	0	0
2021/02/02	2030	04/11/2021	10.61	Put	Bond Future	1,164.0000	1.1640	1,036.8300	1.0368	(10.925)	0	0	0
2021/02/02	2030	03/02/2022	9.45	Call	Bond Future	0.0000	0.0000	673.1200	0.6731	100.000	0	0	0
2021/02/02	2030	03/02/2022	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2030	03/02/2022			Bond Future	9.4400	9.4400	9.3219	92.8475	(1.251)	0.0000	0.0000	0
2021/02/02	2030	03/02/2022	9.43	Call	Bond Future	0.0000	0.0000	568.4500	0.5684	100.000	0	0	0
2021/02/02	2030	03/02/2022	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2030	03/02/2022	9.44	Call	Bond Future	0.0000	0.0000	620.8000	0.6208	100.000	0	0	0
2021/02/02	2030	03/02/2022	9.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2032	04/02/2021	9.63	Call	Bond Future	614.0000	0.6140	1,161.3600	1.1614	89.147	0	0	0
2021/02/02	2032	04/02/2021	9.63	Put	Bond Future	274.7300	0.2747	40.4400	0.0404	(85.280)	0	0	0
2021/02/02	2032	04/02/2021	9.29	Put	Bond Future	1,856.9600	1.8570	1,102.7100	1.1027	(40.617)	0	0	0
2021/02/02	2032	04/02/2021	9.29	Call	Bond Future	15.5100	0.0155	42.9100	0.0429	176.660	0	0	800
2021/02/02	2032	04/02/2021	10.82	Call	Bond Future	7,445.4400	7.4454	8,227.0900	8.2271	10.498	0	0	0
2021/02/02	2032	04/02/2021	10.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2021/02/02	2032	04/02/2021			Bond Future	9.5764	94.0086	9.4539	94.7903	(1.279)	0.0000	0.0000	11,927
2021/02/02	2032	04/02/2021	9.62	Call	Bond Future	574.9900	0.5750	1,104.7600	1.1048	92.136	0	0	0
2021/02/02	2032	04/02/2021	9.62	Put	Bond Future	298.8600	0.2989	46.9800	0.0470	(84.280)	0	0	0
2021/02/02	2032	04/02/2021	9.61	Call	Bond Future	537.4300	0.5374	1,048.9800	1.0490	95.184	0	0	0
2021/02/02	2032	04/02/2021	9.61	Put	Bond Future	324.5000	0.3245	54.4000	0.0544	(83.236)	0	0	0
2021/02/02	2032	04/02/2021	8.79	Put	Bond Future	5,178.8400	5.1788	4,397.1900	4.3972	(15.093)	0	0	0
2021/02/02	2032	04/02/2021	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2021/02/02	2032	06/05/2021	12.57	Call	Bond Future	15,176.2600	15.1763	15,954.3400	15.9543	5.127	0	0	0
2021/02/02	2032	06/05/2021	12.12	Call	Bond Future	13,023.6200	13.0236	13,791.4800	13.7915	5.896	0	0	0
2021/02/02	2032	06/05/2021	12.12	Put	Bond Future	59.7300	0.0597	42.9500	0.0429	(28.093)	0	0	0
2021/02/02	2032	06/05/2021			Bond Future	9.7785	90.8038	9.6517	91.5885	(1.297)	0.0000	0.0000	126,204
2021/02/02	2032	06/05/2021	12.57	Put	Bond Future	21.0700	0.0211	14.5100	0.0145	(31.134)	0	0	736
2021/02/02	2032	06/05/2021	10.33	Put	Bond Future	1,255.1600	1.2552	1,030.4900	1.0305	(17.900)	0	0	0
2021/02/02	2032	06/05/2021	10.33	Call	Bond Future	4,563.2400	4.5632	5,123.2100	5.1232	12.271	0	0	736
2021/02/02	2032	06/05/2021	12.11	Call	Bond Future	12,975.2500	12.9753	13,742.7800	13.7428	5.915	0	0	0
2021/02/02	2032	06/05/2021	12.11	Put	Bond Future	61.0600	0.0611	43.9500	0.0439	(28.022)	0	0	0
2021/02/02	2032	06/05/2021	12.10	Call	Bond Future	12,926.8500	12.9268	13,694.0400	13.6940	5.935	0	0	0
2021/02/02	2032	06/05/2021	12.10	Put	Bond Future	62.4200	0.0624	44.9700	0.0450	(27.956)	0	0	0
2021/02/02	2032	05/08/2021	11.37	Call	Bond Future	8,791.6700	8.7917	9,451.0700	9.4511	7.500	0	0	0
2021/02/02	2032	05/08/2021	11.37	Put	Bond Future	1,010.8600	1.0109	865.0700	0.8651	(14.422)	0	0	0
2021/02/02	2032	05/08/2021			Bond Future	9.9828	91.7789	9.8487	92.5841	(1.344)	0.0000	0.0000	0
2021/02/02	2032	05/08/2021	11.35	Call	Bond Future	8,708.8800	8.7089	9,365.7200	9.3657	7.542	0	0	0
2021/02/02	2032	05/08/2021	11.35	Put	Bond Future	1,033.5000	1.0335	885.1500	0.8852	(14.354)	0	0	0
2021/02/02	2032	05/08/2021	11.36	Call	Bond Future	8,750.2500	8.7502	9,408.3700	9.4084	7.521	0	0	0
2021/02/02	2032	05/08/2021	11.36	Put	Bond Future	1,022.1300	1.0221	875.0600	0.8751	(14.389)	0	0	0
2021/02/02	2032	04/11/2021	9.83	Call	Bond Future	3,018.8700	3.0189	3,386.4500	3.3864	12.176	0	0	700
2021/02/02	2032	04/11/2021	11.71	Put	Bond Future	1,306.1900	1.3062	1,144.3600	1.1444	(12.389)	0	0	0
2021/02/02	2032	04/11/2021	11.69	Call	Bond Future	9,433.4600	9.4335	10,095.4200	10.0954	7.017	0	0	0
2021/02/02	2032	04/11/2021	11.70	Call	Bond Future	9,472.0600	9.4721	10,135.1800	10.1352	7.001	0	0	0
2021/02/02	2032	04/11/2021			Bond Future	10.1949	88.6013	10.0530	89.4274	(1.392)	0.0000	0.0000	0
2021/02/02	2032	04/11/2021	9.83	Put	Bond Future	5,164.6100	5.1646	4,706.0700	4.7061	(8.879)	0	0	0
2021/02/02	2032	04/11/2021	12.81	Call	Bond Future	13,949.4900	13.9495	14,709.6100	14.7096	5.449	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
2021/02/02	2032	04/11/2021	12.81	Put	Bond Future	433.8400	0.4338	367.8400	0.3678	(15.213)	0	0	700
2021/02/02	2032	04/11/2021	11.71	Call	Bond Future	9,510.6900	9.5107	10,174.9800	10.1750	6.985	0	0	0
2021/02/02	2032	04/11/2021	11.69	Put	Bond Future	1,330.3000	1.3303	1,166.1400	1.1661	(12.340)	0	0	0
2021/02/02	2032	04/11/2021	9.33	Put	Bond Future	7,068.4300	7.0684	6,511.3200	6.5113	(7.882)	0	0	0
2021/02/02	2032	04/11/2021	9.33	Call	Bond Future	1,866.6000	1.8666	2,135.6100	2.1356	14.412	0	0	700
2021/02/02	2032	04/11/2021	11.70	Put	Bond Future	1,318.2100	1.3182	1,155.2100	1.1552	(12.365)	0	0	0
2021/02/02	2032	03/02/2022	10.42	Call	Bond Future	0.0000	0.0000	785.4200	0.7854	100.000	0	0	0
2021/02/02	2032	03/02/2022	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2032	03/02/2022	10.43	Call	Bond Future	0.0000	0.0000	841.4400	0.8414	100.000	0	0	0
2021/02/02	2032	03/02/2022	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2032	03/02/2022			Bond Future	10.4300	10.4300	10.2807	90.3428	(1.431)	0.0000	0.0000	0
2021/02/02	2032	03/02/2022	10.44	Call	Bond Future	0.0000	0.0000	897.4100	0.8974	100.000	0	0	0
2021/02/02	2032	03/02/2022	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2033	04/02/2021			Bond Future	100.1100	100.1100	100.2663	100.2663	0.156	0.0000	0.0000	1,258
2021/02/02	2033	06/05/2021			Bond Future	99.9193	99.9193	100.0720	100.0720	0.153	0.0000	0.0000	8,834
2021/02/02	2033	05/08/2021			Bond Future	101.0162	101.0162	101.1837	101.1837	0.166	0.0000	0.0000	0
2021/02/02	2033	04/11/2021			Bond Future	100.8803	100.8803	101.0631	101.0631	0.181	0.0000	0.0000	0
2021/02/02	2033	03/02/2022			Bond Future	101.9300	101.9300	102.1226	102.1226	0.189	0.0000	0.0000	0
2021/02/02	2037	04/02/2021	10.28	Call	Bond Future	14.1700	0.0142	23.6800	0.0237	67.114	0	0	0
2021/02/02	2037	04/02/2021	10.28	Put	Bond Future	2,139.2700	2.1393	1,492.2900	1.4923	(30.243)	0	0	0
2021/02/02	2037	04/02/2021	10.27	Call	Bond Future	12.0400	0.0120	19.7800	0.0198	64.286	0	0	0
2021/02/02	2037	04/02/2021	10.27	Put	Bond Future	2,206.7100	2.2067	1,557.9600	1.5580	(29.399)	0	0	0
2021/02/02	2037	04/02/2021	11.90	Call	Bond Future	8,115.1400	8.1151	8,771.6300	8.7716	8.090	0	0	0
2021/02/02	2037	04/02/2021	13.73	Call	Bond Future	17,578.0400	17.5780	18,234.5300	18.2345	3.735	0	0	0
2021/02/02	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	23
2021/02/02	2037	04/02/2021	10.85	Call	Bond Future	1,746.3200	1.7463	2,364.1000	2.3641	35.376	0	0	0
2021/02/02	2037	04/02/2021	10.85	Put	Bond Future	41.2900	0.0413	2.5800	0.0026	(93.752)	0	0	72
2021/02/02	2037	04/02/2021	10.35	Call	Bond Future	40.1900	0.0402	72.7400	0.0727	80.990	0	0	0
2021/02/02	2037	04/02/2021	10.35	Put	Bond Future	1,680.6600	1.6807	1,056.7200	1.0567	(37.125)	0	0	72
2021/02/02	2037	04/02/2021			Bond Future	10.5914	84.2569	10.4940	84.9134	(0.920)	0.0000	0.0000	51,211
2021/02/02	2037	04/02/2021	10.29	Call	Bond Future	16.6200	0.0166	28.2000	0.0282	69.675	0	0	0
2021/02/02	2037	04/02/2021	10.29	Put	Bond Future	2,072.2400	2.0722	1,427.3300	1.4273	(31.121)	0	0	0
2021/02/02	2037	04/02/2021	11.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2037	04/02/2021	11.97	Call	Bond Future	8,515.0000	8.5150	9,171.4900	9.1715	7.710	0	0	23
2021/02/02	2037	04/02/2021	11.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	240
2021/02/02	2037	04/02/2021	10.48	Put	Bond Future	934.6700	0.9347	431.0800	0.4311	(53.879)	0	0	0
2021/02/02	2037	04/02/2021	10.48	Call	Bond Future	183.4400	0.1834	336.3400	0.3363	83.352	0	0	240
2021/02/02	2037	04/02/2021	9.65	Put	Bond Future	6,676.9100	6.6769	6,020.4200	6.0204	(9.832)	0	0	0
2021/02/02	2037	04/02/2021	9.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	72
2021/02/02	2037	06/05/2021	12.42	Call	Bond Future	9,977.2900	9.9773	10,570.5300	10.5705	5.946	0	0	0
2021/02/02	2037	06/05/2021	12.43	Call	Bond Future	10,025.0700	10.0251	10,619.1700	10.6192	5.926	0	0	0
2021/02/02	2037	06/05/2021	12.44	Put	Bond Future	367.3800	0.3674	303.7100	0.3037	(17.331)	0	0	0
2021/02/02	2037	06/05/2021			Bond Future	10.8000	85.0983	10.6993	85.7569	(0.932)	0.0000	0.0000	130,207
2021/02/02	2037	06/05/2021	12.42	Put	Bond Future	379.4000	0.3794	314.0100	0.3140	(17.235)	0	0	0
2021/02/02	2037	06/05/2021	12.43	Put	Bond Future	373.3500	0.3734	308.8200	0.3088	(17.284)	0	0	0
2021/02/02	2037	06/05/2021	12.44	Call	Bond Future	10,072.8800	10.0729	10,667.8400	10.6678	5.907	0	0	0

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2021/02/02	2037	05/08/2021	12.26	Put	Bond Future	1,493.7100	1.4937	1,341.2300	1.3412	(10.208)	0	0	0
2021/02/02	2037	05/08/2021	12.27	Call	Bond Future	8,845.0400	8.8450	9,370.5700	9.3706	5.942	0	0	0
2021/02/02	2037	05/08/2021	12.27	Put	Bond Future	1,479.3500	1.4794	1,327.9900	1.3280	(10.232)	0	0	0
2021/02/02	2037	05/08/2021	12.28	Call	Bond Future	8,885.3800	8.8854	9,412.0100	9.4120	5.927	0	0	0
2021/02/02	2037	05/08/2021			Bond Future	11.0159	81.7562	10.9093	82.4331	(0.968)	0.0000	0.0000	0
2021/02/02	2037	05/08/2021	12.26	Call	Bond Future	8,804.7500	8.8048	9,329.1600	9.3292	5.956	0	0	0
2021/02/02	2037	05/08/2021	12.28	Put	Bond Future	1,465.1100	1.4651	1,314.8500	1.3149	(10.256)	0	0	0
2021/02/02	2037	04/11/2021	12.82	Put	Bond Future	1,539.2300	1.5392	1,397.0600	1.3971	(9.236)	0	0	0
2021/02/02	2037	04/11/2021	12.83	Call	Bond Future	10,511.2800	10.5113	11,065.4000	11.0654	5.272	0	0	0
2021/02/02	2037	04/11/2021			Bond Future	11.2272	82.6174	11.1145	83.3128	(1.004)	0.0000	0.0000	0
2021/02/02	2037	04/11/2021	12.81	Call	Bond Future	10,434.3400	10.4343	10,986.6400	10.9866	5.293	0	0	0
2021/02/02	2037	04/11/2021	12.81	Put	Bond Future	1,552.0200	1.5520	1,408.9400	1.4089	(9.219)	0	0	0
2021/02/02	2037	04/11/2021	12.82	Call	Bond Future	10,472.7900	10.4728	11,026.0000	11.0260	5.282	0	0	0
2021/02/02	2037	04/11/2021	12.83	Put	Bond Future	1,526.5300	1.5265	1,385.2700	1.3853	(9.254)	0	0	0
2021/02/02	2037	03/02/2022	11.45	Call	Bond Future	0.0000	0.0000	632.1300	0.6321	100.000	0	0	0
2021/02/02	2037	03/02/2022	11.46	Call	Bond Future	0.0000	0.0000	691.5900	0.6916	100.000	0	0	0
2021/02/02	2037	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2037	03/02/2022			Bond Future	11.4600	11.4600	11.3444	79.9122	(1.009)	0.0000	0.0000	0
2021/02/02	2037	03/02/2022	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2037	03/02/2022	11.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2037	03/02/2022	11.47	Call	Bond Future	0.0000	0.0000	750.9800	0.7510	100.000	0	0	0
2021/02/02	2038	04/02/2021			Bond Future	112.9502	112.9502	113.1787	113.1787	0.202	0.0000	0.0000	5,008
2021/02/02	2038	06/05/2021			Bond Future	114.1063	114.1063	114.3311	114.3311	0.197	0.0000	0.0000	7,799
2021/02/02	2038	05/08/2021			Bond Future	113.6385	113.6385	113.8809	113.8809	0.213	0.0000	0.0000	0
2021/02/02	2038	04/11/2021			Bond Future	114.8619	114.8619	115.1223	115.1223	0.227	0.0000	0.0000	0
2021/02/02	2038	03/02/2022			Bond Future	114.3100	114.3100	114.5784	114.5784	0.235	0.0000	0.0000	0
2021/02/02	2040	04/02/2021	10.42	Call	Bond Future	13.1700	0.0132	21.1700	0.0212	60.744	0	0	0
2021/02/02	2040	04/02/2021	10.42	Put	Bond Future	2,245.9200	2.2459	1,589.5300	1.5895	(29.226)	0	0	0
2021/02/02	2040	04/02/2021	9.49	Put	Bond Future	9,603.3200	9.6033	8,938.9300	8.9389	(6.918)	0	0	0
2021/02/02	2040	04/02/2021	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2021/02/02	2040	04/02/2021	9.57	Put	Bond Future	8,932.2300	8.9322	8,267.8400	8.2678	(7.438)	0	0	0
2021/02/02	2040	04/02/2021	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2021/02/02	2040	04/02/2021	10.07	Put	Bond Future	4,898.9200	4.8989	4,234.5300	4.2345	(13.562)	0	0	0
2021/02/02	2040	04/02/2021			Bond Future	10.7262	86.3411	10.6338	87.0055	(0.862)	0.0000	0.0000	50,053
2021/02/02	2040	04/02/2021	10.41	Call	Bond Future	11.0700	0.0111	17.4600	0.0175	57.724	0	0	0
2021/02/02	2040	04/02/2021	10.41	Put	Bond Future	2,318.2800	2.3183	1,660.2800	1.6603	(28.383)	0	0	0
2021/02/02	2040	04/02/2021	10.40	Call	Bond Future	9.2700	0.0093	14.3200	0.0143	54.477	0	0	0
2021/02/02	2040	04/02/2021	10.40	Put	Bond Future	2,391.0400	2.3910	1,731.7000	1.7317	(27.575)	0	0	0
2021/02/02	2040	04/02/2021	10.24	Put	Bond Future	3,588.6200	3.5886	2,924.1900	2.9242	(18.515)	0	0	0
2021/02/02	2040	04/02/2021	10.24	Call	Bond Future	0.2900	0.0003	0.2500	0.0003	(13.793)	0	0	500
2021/02/02	2040	04/02/2021	11.57	Call	Bond Future	5,707.4800	5.7075	6,371.8700	6.3719	11.641	0	0	0
2021/02/02	2040	04/02/2021	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	500
2021/02/02	2040	04/02/2021	10.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2021/02/02	2040	04/02/2021	11.74	Call	Bond Future	6,783.5900	6.7836	7,447.9800	7.4480	9.794	0	0	0
2021/02/02	2040	04/02/2021	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	800
2021/02/02	2040	06/05/2021	10.83	Put	Bond Future	3,379.8600	3.3799	3,029.1000	3.0291	(10.378)	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
2021/02/02	2040	06/05/2021	10.83	Call	Bond Future	2,678.6900	2.6787	2,994.3200	2.9943	11.783	0	0	300
2021/02/02	2040	06/05/2021	11.58	Put	Bond Future	1,447.4900	1.4475	1,258.5900	1.2586	(13.050)	0	0	0
2021/02/02	2040	06/05/2021	11.58	Call	Bond Future	5,768.6000	5.7686	6,246.0900	6.2461	8.277	0	0	300
2021/02/02	2040	06/05/2021	12.44	Call	Bond Future	9,986.1800	9.9862	10,576.6700	10.5767	5.913	0	0	0
2021/02/02	2040	06/05/2021	12.44	Put	Bond Future	469.2000	0.4692	393.3000	0.3933	(16.176)	0	0	0
2021/02/02	2040	06/05/2021			Bond Future	10.9304	87.2034	10.8349	87.8698	(0.874)	0.0000	0.0000	77,692
2021/02/02	2040	06/05/2021	13.38	Call	Bond Future	14,684.8300	14.6848	15,332.0600	15.3321	4.407	0	0	0
2021/02/02	2040	06/05/2021	13.38	Put	Bond Future	92.5300	0.0925	73.3700	0.0734	(20.707)	0	0	300
2021/02/02	2040	06/05/2021	12.43	Call	Bond Future	9,936.3500	9.9363	10,525.8700	10.5259	5.933	0	0	0
2021/02/02	2040	06/05/2021	12.43	Put	Bond Future	476.6100	0.4766	399.7400	0.3997	(16.128)	0	0	0
2021/02/02	2040	06/05/2021	12.42	Call	Bond Future	9,886.5700	9.8866	10,475.1000	10.4751	5.953	0	0	0
2021/02/02	2040	06/05/2021	12.42	Put	Bond Future	484.1300	0.4841	406.2700	0.4063	(16.082)	0	0	0
2021/02/02	2040	05/08/2021	11.05	Put	Bond Future	4,477.2500	4.4773	4,133.1300	4.1331	(7.686)	0	0	0
2021/02/02	2040	05/08/2021	11.05	Call	Bond Future	3,855.8200	3.8558	4,196.7400	4.1967	8.842	0	0	900
2021/02/02	2040	05/08/2021	12.48	Call	Bond Future	9,694.6600	9.6947	10,236.6500	10.2366	5.591	0	0	0
2021/02/02	2040	05/08/2021	12.49	Put	Bond Future	1,404.4600	1.4045	1,262.4900	1.2625	(10.109)	0	0	0
2021/02/02	2040	05/08/2021	12.47	Call	Bond Future	9,651.8600	9.6519	10,192.7700	10.1928	5.604	0	0	0
2021/02/02	2040	05/08/2021			Bond Future	11.1418	83.6335	11.0407	84.3186	(0.908)	0.0000	0.0000	0
2021/02/02	2040	05/08/2021	11.55	Put	Bond Future	3,012.7200	3.0127	2,752.7700	2.7528	(8.628)	0	0	0
2021/02/02	2040	05/08/2021	11.55	Call	Bond Future	5,687.3100	5.6873	6,112.4000	6.1124	7.474	0	0	900
2021/02/02	2040	05/08/2021	14.80	Call	Bond Future	19,854.2300	19.8542	20,524.1400	20.5241	3.374	0	0	0
2021/02/02	2040	05/08/2021	14.80	Put	Bond Future	96.1400	0.0961	81.0100	0.0810	(15.737)	0	0	900
2021/02/02	2040	05/08/2021	12.48	Put	Bond Future	1,418.3800	1.4184	1,275.3300	1.2753	(10.085)	0	0	0
2021/02/02	2040	05/08/2021	12.49	Call	Bond Future	9,737.5000	9.7375	10,280.5700	10.2806	5.577	0	0	0
2021/02/02	2040	05/08/2021	12.47	Put	Bond Future	1,432.4100	1.4324	1,288.2800	1.2883	(10.062)	0	0	0
2021/02/02	2040	04/11/2021	12.90	Call	Bond Future	10,853.4600	10.8535	11,411.3000	11.4113	5.140	0	0	0
2021/02/02	2040	04/11/2021	12.90	Put	Bond Future	1,638.9700	1.6390	1,492.9300	1.4929	(8.910)	0	0	0
2021/02/02	2040	04/11/2021	12.89	Call	Bond Future	10,813.2200	10.8132	11,370.1200	11.3701	5.150	0	0	0
2021/02/02	2040	04/11/2021	12.89	Put	Bond Future	1,652.6400	1.6526	1,505.6600	1.5057	(8.894)	0	0	0
2021/02/02	2040	04/11/2021			Bond Future	11.3483	84.5145	11.2413	85.2184	(0.943)	0.0000	0.0000	0
2021/02/02	2040	04/11/2021	12.91	Call	Bond Future	10,893.7400	10.8937	11,452.5000	11.4525	5.129	0	0	0
2021/02/02	2040	04/11/2021	12.91	Put	Bond Future	1,625.4100	1.6254	1,480.2900	1.4803	(8.928)	0	0	0
2021/02/02	2040	03/02/2022	11.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2040	03/02/2022	11.59	Call	Bond Future	0.0000	0.0000	792.1200	0.7921	100.000	0	0	0
2021/02/02	2040	03/02/2022	11.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2040	03/02/2022			Bond Future	11.5800	11.5800	11.4656	81.5870	(0.988)	0.0000	0.0000	0
2021/02/02	2040	03/02/2022	11.58	Call	Bond Future	0.0000	0.0000	728.9100	0.7289	100.000	0	0	0
2021/02/02	2040	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2040	03/02/2022	11.57	Call	Bond Future	0.0000	0.0000	665.6200	0.6656	100.000	0	0	0
2021/02/02	2044	04/02/2021	10.36	Put	Bond Future	3,135.9900	3.1360	2,574.3200	2.5743	(17.910)	0	0	0
2021/02/02	2044	04/02/2021	10.37	Call	Bond Future	1.2800	0.0013	1.0800	0.0011	(15.625)	0	0	0
2021/02/02	2044	04/02/2021	10.35	Put	Bond Future	3,212.6900	3.2127	2,651.0300	2.6510	(17.483)	0	0	0
2021/02/02	2044	04/02/2021	10.04	Put	Bond Future	5,654.1100	5.6541	5,092.6400	5.0926	(9.930)	0	0	0
2021/02/02	2044	04/02/2021	10.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2044	04/02/2021	10.84	Call	Bond Future	720.7100	0.7207	1,068.3100	1.0683	48.230	0	0	0
2021/02/02	2044	04/02/2021			Bond Future	10.7807	83.0631	10.7034	83.6246	(0.717)	0.0000	0.0000	15,589
2021/02/02	2044	04/02/2021	10.36	Call	Bond Future	1.0200	0.0010	0.8200	0.0008	(19.608)	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
2021/02/02	2044	04/02/2021	10.37	Put	Bond Future	3,059.4500	3.0594	2,497.7800	2.4978	(18.359)	0	0	0
2021/02/02	2044	04/02/2021	10.35	Call	Bond Future	0.8100	0.0008	0.6200	0.0006	(23.457)	0	0	0
2021/02/02	2044	04/02/2021	10.84	Put	Bond Future	294.5600	0.2946	80.6900	0.0807	(72.607)	0	0	265
2021/02/02	2044	04/02/2021	10.29	Call	Bond Future	0.1800	0.0002	0.1000	0.0001	(44.444)	0	0	0
2021/02/02	2044	04/02/2021	10.29	Put	Bond Future	3,675.9600	3.6760	3,114.4100	3.1144	(15.276)	0	0	265
2021/02/02	2044	04/02/2021	9.66	Put	Bond Future	8,807.6000	8.8076	8,246.1300	8.2461	(6.375)	0	0	0
2021/02/02	2044	04/02/2021	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	265
2021/02/02	2044	06/05/2021	11.10	Call	Bond Future	3,536.9000	3.5369	3,845.0600	3.8451	8.713	0	0	0
2021/02/02	2044	06/05/2021	11.40	Call	Bond Future	4,788.9600	4.7890	5,152.3500	5.1524	7.588	0	0	0
2021/02/02	2044	06/05/2021	11.40	Put	Bond Future	1,909.3800	1.9094	1,710.1400	1.7101	(10.435)	0	0	3,100
2021/02/02	2044	06/05/2021	11.79	Call	Bond Future	6,620.7500	6.6208	7,041.7300	7.0417	6.358	0	0	0
2021/02/02	2044	06/05/2021	11.79	Put	Bond Future	1,238.8200	1.2388	1,097.1700	1.0972	(11.434)	0	0	3,100
2021/02/02	2044	06/05/2021	12.50	Call	Bond Future	10,073.2500	10.0733	10,570.0600	10.5701	4.932	0	0	0
2021/02/02	2044	06/05/2021	12.50	Put	Bond Future	472.7700	0.4728	406.9500	0.4070	(13.922)	0	0	3,100
2021/02/02	2044	06/05/2021	12.43	Call	Bond Future	9,729.1500	9.7291	10,220.0100	10.2200	5.045	0	0	0
2021/02/02	2044	06/05/2021	12.43	Put	Bond Future	526.3900	0.5264	454.6200	0.4546	(13.634)	0	0	0
2021/02/02	2044	06/05/2021	12.44	Call	Bond Future	9,778.2300	9.7782	10,269.9600	10.2700	5.029	0	0	0
2021/02/02	2044	06/05/2021	12.44	Put	Bond Future	518.4200	0.5184	447.5200	0.4475	(13.676)	0	0	0
2021/02/02	2044	06/05/2021			Bond Future	10.9765	83.8926	10.8967	84.4552	(0.727)	0.0000	0.0000	57,647
2021/02/02	2044	06/05/2021	11.10	Put	Bond Future	2,679.1500	2.6792	2,424.6800	2.4247	(9.498)	0	0	3,100
2021/02/02	2044	06/05/2021	10.70	Put	Bond Future	4,126.0200	4.1260	3,789.0700	3.7891	(8.166)	0	0	0
2021/02/02	2044	06/05/2021	10.70	Call	Bond Future	2,148.0500	2.1481	2,373.7300	2.3737	10.506	0	0	3,100
2021/02/02	2044	06/05/2021	11.35	Put	Bond Future	2,019.4900	2.0195	1,811.6700	1.8117	(10.291)	0	0	0
2021/02/02	2044	06/05/2021	11.35	Call	Bond Future	4,568.1100	4.5681	4,922.9200	4.9229	7.767	0	0	3,100
2021/02/02	2044	06/05/2021	11.90	Call	Bond Future	7,161.1800	7.1612	7,595.5000	7.5955	6.065	0	0	0
2021/02/02	2044	06/05/2021	11.90	Put	Bond Future	1,098.0300	1.0980	969.7200	0.9697	(11.685)	0	0	0
2021/02/02	2044	06/05/2021	12.45	Call	Bond Future	9,827.3400	9.8273	10,319.9400	10.3199	5.013	0	0	0
2021/02/02	2044	06/05/2021	12.45	Put	Bond Future	510.5600	0.5106	440.5300	0.4405	(13.716)	0	0	0
2021/02/02	2044	05/08/2021	12.60	Put	Bond Future	1,332.3800	1.3324	1,216.1500	1.2161	(8.723)	0	0	0
2021/02/02	2044	05/08/2021	12.61	Call	Bond Future	10,127.0100	10.1270	10,591.3200	10.5913	4.585	0	0	0
2021/02/02	2044	05/08/2021	12.61	Put	Bond Future	1,319.3400	1.3193	1,203.9800	1.2040	(8.744)	0	0	0
2021/02/02	2044	05/08/2021			Bond Future	11.1790	80.4124	11.0942	80.9921	(0.758)	0.0000	0.0000	0
2021/02/02	2044	05/08/2021	12.59	Call	Bond Future	10,041.7400	10.0417	10,504.3100	10.5043	4.606	0	0	0
2021/02/02	2044	05/08/2021	12.59	Put	Bond Future	1,345.5300	1.3455	1,228.4300	1.2284	(8.703)	0	0	0
2021/02/02	2044	05/08/2021	12.60	Call	Bond Future	10,084.3600	10.0844	10,547.8000	10.5478	4.596	0	0	0
2021/02/02	2044	04/11/2021	12.91	Call	Bond Future	10,804.7800	10.8048	11,274.5400	11.2745	4.348	0	0	0
2021/02/02	2044	04/11/2021	12.91	Put	Bond Future	1,687.8600	1.6879	1,560.5800	1.5606	(7.541)	0	0	0
2021/02/02	2044	04/11/2021			Bond Future	11.3763	81.2595	11.2865	81.8565	(0.790)	0.0000	0.0000	0
2021/02/02	2044	04/11/2021	12.89	Call	Bond Future	10,725.5300	10.7255	11,193.7100	11.1937	4.365	0	0	0
2021/02/02	2044	04/11/2021	12.89	Put	Bond Future	1,715.6400	1.7156	1,586.7800	1.5868	(7.511)	0	0	0
2021/02/02	2044	04/11/2021	12.90	Call	Bond Future	10,765.1400	10.7651	11,234.1200	11.2341	4.356	0	0	0
2021/02/02	2044	04/11/2021	12.90	Put	Bond Future	1,701.7000	1.7017	1,573.6400	1.5736	(7.525)	0	0	0
2021/02/02	2044	03/02/2022	11.59	Call	Bond Future	0.0000	0.0000	571.5200	0.5715	100.000	0	0	0
2021/02/02	2044	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2044	03/02/2022	11.60	Call	Bond Future	0.0000	0.0000	635.4200	0.6354	100.000	0	0	0
2021/02/02	2044	03/02/2022	11.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2044	03/02/2022			Bond Future	11.6000	11.6000	11.5012	78.3158	(0.852)	0.0000	0.0000	0
2021/02/02	2044	03/02/2022	11.61	Call	Bond Future	0.0000	0.0000	699.2300	0.6992	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
2021/02/02	2044	03/02/2022	11.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	2046	04/02/2021			Bond Future	102.1871	102.1871	102.1888	102.1888	0.002	0.0000	0.0000	14,486
2021/02/02	2046	06/05/2021			Bond Future	101.4445	101.4445	101.4409	101.4409	(0.004)	0.0000	0.0000	14,893
2021/02/02	2046	05/08/2021			Bond Future	102.5585	102.5585	102.5682	102.5682	0.009	0.0000	0.0000	0
2021/02/02	2046	04/11/2021			Bond Future	101.8568	101.8568	101.8804	101.8804	0.023	0.0000	0.0000	0
2021/02/02	2046	03/02/2022			Bond Future	102.9200	102.9200	102.9482	102.9482	0.027	0.0000	0.0000	0
2021/02/02	2050	04/02/2021			Bond Future	103.4659	103.4659	104.1455	104.1455	0.657	0.0000	0.0000	9,793
2021/02/02	2050	06/05/2021			Bond Future	104.5249	104.5249	105.2059	105.2059	0.652	0.0000	0.0000	10,968
2021/02/02	2050	05/08/2021			Bond Future	103.7463	103.7463	104.4486	104.4486	0.677	0.0000	0.0000	0
2021/02/02	2050	04/11/2021			Bond Future	104.8630	104.8630	105.5872	105.5872	0.691	0.0000	0.0000	0
2021/02/02	2050	03/02/2022			Bond Future	104.0100	104.0100	104.7484	104.7484	0.710	0.0000	0.0000	0
2021/02/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	AL37	04/02/2021			Index Future	793.7410	793.7410	794.3320	794.3320	0.074	0.0000	0.0000	0
2021/02/02	AL37	06/05/2021			Index Future	801.6590	801.6590	802.2160	802.2160	0.069	0.0000	0.0000	0
2021/02/02	AL37	05/08/2021			Index Future	810.1670	810.1670	810.8320	810.8320	0.082	0.0000	0.0000	0
2021/02/02	AL37	04/11/2021			Index Future	818.7860	818.7860	819.5680	819.5680	0.096	0.0000	0.0000	0
2021/02/02	AL37	03/02/2022			Index Future	827.1200	827.1200	827.1200	827.1200	0.000	0.0000	0.0000	0
2021/02/02	AL7T	04/02/2021			Index Future	879.5000	879.5000	885.8230	885.8230	0.719	0.0000	0.0000	0
2021/02/02	AL7T	06/05/2021			Index Future	888.2730	888.2730	894.6140	894.6140	0.714	0.0000	0.0000	0
2021/02/02	AL7T	05/08/2021			Index Future	897.7000	897.7000	904.2240	904.2240	0.727	0.0000	0.0000	0
2021/02/02	AL7T	04/11/2021			Index Future	907.2500	907.2500	913.9650	913.9650	0.740	0.0000	0.0000	0
2021/02/02	AL7T	03/02/2022			Index Future	916.4900	916.4900	916.4900	916.4900	0.000	0.0000	0.0000	0
2021/02/02	ALBI	04/02/2021			Index Future	769.6370	769.6370	773.6850	773.6850	0.526	0.0000	0.0000	111
2021/02/02	ALBI	06/05/2021			Index Future	777.3140	777.3140	781.3630	781.3630	0.521	0.0000	0.0000	308
2021/02/02	ALBI	05/08/2021			Index Future	785.5640	785.5640	789.7560	789.7560	0.534	0.0000	0.0000	0
2021/02/02	ALBI	04/11/2021			Index Future	793.9210	793.9210	798.2640	798.2640	0.547	0.0000	0.0000	0
2021/02/02	ALBI	03/02/2022			Index Future	802.0100	802.0100	802.0100	802.0100	0.000	0.0000	0.0000	0
2021/02/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C030	31/01/2030			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
2021/02/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	C446	31/03/2046			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
2021/02/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/02	ES33	04/02/2021			Bond Future	11.2543	78.0725	11.1562	78.6080	(0.871)	0.0000	0.0000	0
2021/02/02	ES33	06/05/2021			Bond Future	11.5048	75.0787	11.4034	75.6155	(0.882)	0.0000	0.0000	350
2021/02/02	ES33	05/08/2021			Bond Future	11.7609	75.8848	11.6532	76.4374	(0.916)	0.0000	0.0000	0
2021/02/02	ES33	04/11/2021			Bond Future	12.0270	72.9100	11.9126	73.4785	(0.951)	0.0000	0.0000	0
2021/02/02	ES33	03/02/2022			Bond Future	12.3200	12.3200	12.2019	74.2308	(0.959)	0.0000	0.0000	0
2021/02/02	ES42	04/02/2021			Bond Future	11.7583	77.2152	11.6805	77.6923	(0.662)	0.0000	0.0000	0
2021/02/02	ES42	06/05/2021			Bond Future	12.0005	73.7288	11.9198	74.2067	(0.672)	0.0000	0.0000	4,779
2021/02/02	ES42	05/08/2021			Bond Future	12.2421	74.5211	12.1561	75.0141	(0.703)	0.0000	0.0000	0
2021/02/02	ES42	04/11/2021			Bond Future	12.4946	71.0484	12.4028	71.5568	(0.735)	0.0000	0.0000	0
2021/02/02	ES42	03/02/2022			Bond Future	12.7700	12.7700	12.6684	72.2887	(0.796)	0.0000	0.0000	0
2021/02/02	GOVI	04/02/2021	750.96	Call	GOVI	97,980.0000	9.7980	138,300.0000	13.8300	41.151	0	0	0
2021/02/02	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	04/02/2021			GOVI	760.7580	760.7580	764.7900	764.7900	0.530	0.0000	0.0000	28
2021/02/02	GOVI	04/02/2021	750.95	Call	GOVI	98,080.0000	9.8080	138,400.0000	13.8400	41.109	0	0	0
2021/02/02	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	04/02/2021	750.94	Call	GOVI	98,180.0000	9.8180	138,500.0000	13.8500	41.067	0	0	0
2021/02/02	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	06/05/2021	678.68	Call	GOVI	896,670.0000	89.6670	937,000.0000	93.7000	4.498	0	0	0
2021/02/02	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	06/05/2021	678.67	Call	GOVI	896,770.0000	89.6770	937,100.0000	93.7100	4.497	0	0	0
2021/02/02	GOVI	06/05/2021			GOVI	768.3470	768.3470	772.3800	772.3800	0.525	0.0000	0.0000	967
2021/02/02	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	06/05/2021	678.69	Call	GOVI	896,570.0000	89.6570	936,900.0000	93.6900	4.498	0	0	0
2021/02/02	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	05/08/2021	719.14	Call	GOVI	573,610.0000	57.3610	615,370.0000	61.5370	7.280	0	0	0
2021/02/02	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	05/08/2021	719.13	Call	GOVI	573,710.0000	57.3710	615,470.0000	61.5470	7.279	0	0	0
2021/02/02	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	05/08/2021			GOVI	776.5010	776.5010	780.6770	780.6770	0.538	0.0000	0.0000	0
2021/02/02	GOVI	05/08/2021	719.15	Call	GOVI	573,510.0000	57.3510	615,270.0000	61.5270	7.281	0	0	0
2021/02/02	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	04/11/2021	728.41	Call	GOVI	563,520.0000	56.3520	606,770.0000	60.6770	7.675	0	0	0
2021/02/02	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	04/11/2021	728.40	Call	GOVI	563,620.0000	56.3620	606,870.0000	60.6870	7.674	0	0	0
2021/02/02	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	04/11/2021			GOVI	784.7620	784.7620	789.0870	789.0870	0.551	0.0000	0.0000	0
2021/02/02	GOVI	04/11/2021	728.42	Call	GOVI	563,420.0000	56.3420	606,670.0000	60.6670	7.676	0	0	0
2021/02/02	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	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
2021/02/02	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2021/02/02	GOVI	03/02/2022			GOVI	792.7500	792.7500	792.7500	792.7500	0.000	0.0000	0.0000	0
2021/02/02	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2021/02/02	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/02	IGOV	04/02/2021			Index Future	273.7190	273.7190	274.2040	274.2040	0.177	0.0000	0.0000	120
2021/02/02	IGOV	06/05/2021			Index Future	276.5180	276.5180	276.9940	276.9940	0.172	0.0000	0.0000	973
2021/02/02	IGOV	05/08/2021			Index Future	279.5200	279.5200	280.0370	280.0370	0.185	0.0000	0.0000	0
2021/02/02	IGOV	04/11/2021			Index Future	282.5600	282.5600	283.1210	283.1210	0.199	0.0000	0.0000	0
2021/02/02	IGOV	03/02/2022			Index Future	285.5000	285.5000	285.5000	285.5000	0.000	0.0000	0.0000	0
2021/02/02	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/02	IS05	15/06/2021			Interest Rate Swap	90.4200	90.4200	90.4200	90.4200	0.000	0.0000	0.0000	0
2021/02/02	IS05	21/09/2021			Interest Rate Swap	89.3500	89.3500	89.3700	89.3700	0.022	0.0000	0.0000	0
2021/02/02	IS05	21/12/2021			Interest Rate Swap	90.5900	90.5900	90.6000	90.6000	0.011	0.0000	0.0000	51
2021/02/02	IS05	15/03/2022			Interest Rate Swap	89.9900	89.9900	90.0000	90.0000	0.011	0.0000	0.0000	0
2021/02/02	IS05	21/06/2022			Interest Rate Swap	90.0400	90.0400	90.0600	90.0600	0.022	0.0000	0.0000	0
2021/02/02	IS05	20/09/2022			Interest Rate Swap	93.1300	93.1300	93.1400	93.1400	0.011	0.0000	0.0000	0
2021/02/02	IS05	20/12/2022			Interest Rate Swap	93.5500	93.5500	93.5700	93.5700	0.021	0.0000	0.0000	0
2021/02/02	IS05	22/03/2023			Interest Rate Swap	85.8600	85.8600	85.8800	85.8800	0.023	0.0000	0.0000	0
2021/02/02	IS05	20/06/2023			Interest Rate Swap	91.3100	91.3100	91.3200	91.3200	0.011	0.0000	0.0000	0
2021/02/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/02	IS10	17/12/2025			Interest Rate Swap	77.8700	77.8700	77.7100	77.7100	(0.205)	0.0000	0.0000	0
2021/02/02	IS10	16/03/2026			Interest Rate Swap	74.2700	74.2700	74.1000	74.1000	(0.229)	0.0000	0.0000	0
2021/02/02	IS10	15/06/2026			Interest Rate Swap	72.5600	72.5600	72.3700	72.3700	(0.262)	0.0000	0.0000	0
2021/02/02	IS10	21/09/2026			Interest Rate Swap	74.4700	74.4700	74.2600	74.2600	(0.282)	0.0000	0.0000	0
2021/02/02	IS10	21/12/2026			Interest Rate Swap	78.4100	78.4100	78.1900	78.1900	(0.281)	0.0000	0.0000	0
2021/02/02	IS10	15/03/2027			Interest Rate Swap	76.8300	76.8300	76.5900	76.5900	(0.312)	0.0000	0.0000	0
2021/02/02	IS10	21/06/2027			Interest Rate Swap	78.8300	78.8300	78.6000	78.6000	(0.292)	0.0000	0.0000	0
2021/02/02	IS10	20/09/2027			Interest Rate Swap	84.6200	84.6200	84.3800	84.3800	(0.284)	0.0000	0.0000	0
2021/02/02	IS10	20/12/2027			Interest Rate Swap	84.9800	84.9800	84.7400	84.7400	(0.282)	0.0000	0.0000	0
2021/02/02	IS10	22/03/2028			Interest Rate Swap	77.9100	77.9100	77.6600	77.6600	(0.321)	0.0000	0.0000	0
2021/02/02	IS10	20/06/2028			Interest Rate Swap	85.8100	85.8100	85.5600	85.5600	(0.291)	0.0000	0.0000	0
2021/02/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/02	JBAF	17/02/2021			Jibar Tradeable Future	3.6350	96.3650	3.6450	96.3550	0.275	0.0000	0.0000	0
2021/02/02	JBAF	17/03/2021			Jibar Tradeable Future	3.6350	96.3650	3.6450	96.3550	0.275	0.0000	0.0000	0
2021/02/02	JBAF	21/04/2021			Jibar Tradeable Future	3.5700	96.4300	3.5900	96.4100	0.560	0.0000	0.0000	0
2021/02/02	JBAF	19/05/2021			Jibar Tradeable Future	3.5600	96.4400	3.5800	96.4200	0.562	0.0000	0.0000	0
2021/02/02	JBAF	15/06/2021			Jibar Tradeable Future	3.5450	96.4550	3.5750	96.4250	0.846	0.0000	0.0000	0
2021/02/02	JBAF	21/07/2021			Jibar Tradeable Future	3.5500	96.4500	3.5800	96.4200	0.845	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
2021/02/02	JBAF	15/09/2021			Jibar Tradeable Future	3.5800	96.4200	3.6100	96.3900	0.838	0.0000	0.0000	30,000
2021/02/02	JBAF	15/12/2021			Jibar Tradeable Future	3.7450	96.2550	3.7650	96.2350	0.534	0.0000	0.0000	0
2021/02/02	JBAF	16/03/2022			Jibar Tradeable Future	3.8300	96.1700	3.8400	96.1600	0.261	0.0000	0.0000	0
2021/02/02	JBAF	15/06/2022			Jibar Tradeable Future	4.0800	95.9200	4.0800	95.9200	0.000	0.0000	0.0000	20,001
2021/02/02	JBAF	21/09/2022			Jibar Tradeable Future	4.1650	95.8350	4.1550	95.8450	(0.240)	0.0000	0.0000	0
2021/02/02	JBAF	21/12/2022			Jibar Tradeable Future	4.4300	95.5700	4.4200	95.5800	(0.226)	0.0000	0.0000	0
2021/02/02	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R023	04/02/2021	6.34	Call	Bond Future	3,397.5800	3.3976	3,440.7600	3.4408	1.271	0	0	0
2021/02/02	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R023	04/02/2021			Bond Future	4.6162	109.5342	4.5948	109.5774	(0.465)	0.0000	0.0000	10,312
2021/02/02	R023	04/02/2021	6.33	Call	Bond Future	3,378.2800	3.3783	3,421.4600	3.4215	1.278	0	0	0
2021/02/02	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R023	04/02/2021	6.32	Call	Bond Future	3,358.9700	3.3590	3,402.1500	3.4021	1.286	0	0	0
2021/02/02	R023	06/05/2021	7.58	Call	Bond Future	4,941.5900	4.9416	4,979.6100	4.9796	0.769	0	0	0
2021/02/02	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R023	06/05/2021			Bond Future	4.7005	106.7225	4.6791	106.7605	(0.457)	0.0000	0.0000	40,662
2021/02/02	R023	06/05/2021	7.57	Call	Bond Future	4,924.9600	4.9250	4,962.9800	4.9630	0.772	0	0	0
2021/02/02	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R023	06/05/2021	7.56	Call	Bond Future	4,908.3300	4.9083	4,946.3500	4.9463	0.775	0	0	0
2021/02/02	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R023	05/08/2021	5.30	Call	Bond Future	1,029.4600	1.0295	1,066.9800	1.0670	3.645	0	0	0
2021/02/02	R023	05/08/2021	5.30	Put	Bond Future	220.1200	0.2201	205.2000	0.2052	(6.778)	0	0	0
2021/02/02	R023	05/08/2021	5.29	Call	Bond Future	1,017.2300	1.0172	1,054.5800	1.0546	3.672	0	0	0
2021/02/02	R023	05/08/2021	5.29	Put	Bond Future	223.0000	0.2230	207.9100	0.2079	(6.767)	0	0	0
2021/02/02	R023	05/08/2021			Bond Future	4.7669	107.8680	4.7325	107.9205	(0.721)	0.0000	0.0000	0
2021/02/02	R023	05/08/2021	5.31	Call	Bond Future	1,041.7200	1.0417	1,079.4100	1.0794	3.618	0	0	0
2021/02/02	R023	05/08/2021	5.31	Put	Bond Future	217.2800	0.2173	202.5300	0.2025	(6.788)	0	0	0
2021/02/02	R023	04/11/2021	4.91	Call	Bond Future	531.5900	0.5316	566.4900	0.5665	6.565	0	0	0
2021/02/02	R023	04/11/2021	4.91	Put	Bond Future	474.0100	0.4740	441.5100	0.4415	(6.856)	0	0	0
2021/02/02	R023	04/11/2021	4.90	Call	Bond Future	524.2600	0.5243	558.8900	0.5589	6.606	0	0	0
2021/02/02	R023	04/11/2021	4.90	Put	Bond Future	479.5200	0.4795	446.7500	0.4467	(6.834)	0	0	0
2021/02/02	R023	04/11/2021			Bond Future	4.8652	105.0973	4.8128	105.1647	(1.077)	0.0000	0.0000	0
2021/02/02	R023	04/11/2021	4.92	Call	Bond Future	539.3300	0.5393	574.4900	0.5745	6.519	0	0	0
2021/02/02	R023	04/11/2021	4.92	Put	Bond Future	468.9100	0.4689	436.6700	0.4367	(6.876)	0	0	0
2021/02/02	R023	03/02/2022	5.08	Call	Bond Future	0.0000	0.0000	89.9100	0.0899	100.000	0	0	0
2021/02/02	R023	03/02/2022	5.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R023	03/02/2022			Bond Future	5.0700	5.0700	4.9933	106.2419	(1.513)	0.0000	0.0000	0
2021/02/02	R023	03/02/2022	5.07	Call	Bond Future	0.0000	0.0000	79.5400	0.0795	100.000	0	0	0
2021/02/02	R023	03/02/2022	5.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R023	03/02/2022	5.06	Call	Bond Future	0.0000	0.0000	69.1800	0.0692	100.000	0	0	0
2021/02/02	R023	03/02/2022	5.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R035	04/02/2021	10.05	Call	Bond Future	16.3400	0.0163	26.8200	0.0268	64.137	0	0	0
2021/02/02	R035	04/02/2021	10.05	Put	Bond Future	2,019.0000	2.0190	1,401.5700	1.4016	(30.581)	0	0	0
2021/02/02	R035	04/02/2021	10.04	Call	Bond Future	13.8700	0.0139	22.3900	0.0224	61.428	0	0	0
2021/02/02	R035	04/02/2021	10.04	Put	Bond Future	2,086.2400	2.0862	1,466.8500	1.4669	(29.689)	0	0	0
2021/02/02	R035	04/02/2021	10.14	Put	Bond Future	1,439.3800	1.4394	859.7400	0.8597	(40.270)	0	0	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
2021/02/02	R035	04/02/2021	11.14	Call	Bond Future	5,154.6700	5.1547	5,782.5800	5.7826	12.181	0	0	0
2021/02/02	R035	04/02/2021	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	650
2021/02/02	R035	04/02/2021			Bond Future	10.3421	93.2146	10.2495	93.8425	(0.895)	0.0000	0.0000	36,793
2021/02/02	R035	04/02/2021	10.06	Call	Bond Future	19.1800	0.0192	31.9600	0.0320	66.632	0	0	0
2021/02/02	R035	04/02/2021	10.06	Put	Bond Future	1,952.2100	1.9522	1,337.0800	1.3371	(31.509)	0	0	0
2021/02/02	R035	04/02/2021	10.14	Call	Bond Future	60.6500	0.0607	108.9200	0.1089	79.588	0	0	0
2021/02/02	R035	06/05/2021	10.55	Call	Bond Future	2,816.1000	2.8161	3,136.8300	3.1368	11.389	0	0	0
2021/02/02	R035	06/05/2021	10.55	Put	Bond Future	2,816.2300	2.8162	2,507.5000	2.5075	(10.963)	0	0	500
2021/02/02	R035	06/05/2021	10.05	Put	Bond Future	4,734.9400	4.7349	4,307.0900	4.3071	(9.036)	0	0	0
2021/02/02	R035	06/05/2021	10.05	Call	Bond Future	1,368.8500	1.3688	1,570.4600	1.5705	14.728	0	0	500
2021/02/02	R035	06/05/2021	12.91	Put	Bond Future	88.7700	0.0888	70.2200	0.0702	(20.897)	0	0	600
2021/02/02	R035	06/05/2021	10.40	Put	Bond Future	3,317.7800	3.3178	2,973.7000	2.9737	(10.371)	0	0	0
2021/02/02	R035	06/05/2021	11.55	Call	Bond Future	7,066.0300	7.0660	7,571.1500	7.5712	7.149	0	0	0
2021/02/02	R035	06/05/2021	11.55	Put	Bond Future	855.1300	0.8551	730.7900	0.7308	(14.540)	0	0	1,650
2021/02/02	R035	06/05/2021	12.77	Call	Bond Future	13,063.8400	13.0638	13,669.7800	13.6698	4.638	0	0	0
2021/02/02	R035	06/05/2021	12.77	Put	Bond Future	116.6300	0.1166	93.1100	0.0931	(20.166)	0	0	1,650
2021/02/02	R035	06/05/2021	10.24	Put	Bond Future	3,921.6800	3.9217	3,539.2200	3.5392	(9.752)	0	0	0
2021/02/02	R035	06/05/2021	10.24	Call	Bond Future	1,856.2400	1.8562	2,103.2400	2.1032	13.306	0	0	793
2021/02/02	R035	06/05/2021	12.37	Call	Bond Future	11,076.8200	11.0768	11,662.0900	11.6621	5.284	0	0	0
2021/02/02	R035	06/05/2021	12.35	Put	Bond Future	252.5400	0.2525	207.0300	0.2070	(18.021)	0	0	0
2021/02/02	R035	06/05/2021	12.36	Put	Bond Future	248.1400	0.2481	203.2900	0.2033	(18.074)	0	0	0
2021/02/02	R035	06/05/2021			Bond Future	10.5500	89.6729	10.4544	90.3024	(0.906)	0.0000	0.0000	98,633
2021/02/02	R035	06/05/2021	11.05	Call	Bond Future	4,745.5900	4.7456	5,173.2000	5.1732	9.011	0	0	0
2021/02/02	R035	06/05/2021	11.05	Put	Bond Future	1,556.9500	1.5569	1,355.1000	1.3551	(12.964)	0	0	500
2021/02/02	R035	06/05/2021	11.15	Put	Bond Future	1,381.0900	1.3811	1,197.2500	1.1972	(13.311)	0	0	0
2021/02/02	R035	06/05/2021	11.15	Call	Bond Future	5,187.1700	5.1872	5,632.7900	5.6328	8.591	0	0	600
2021/02/02	R035	06/05/2021	12.91	Call	Bond Future	13,755.3700	13.7554	14,366.2800	14.3663	4.441	0	0	0
2021/02/02	R035	06/05/2021	10.40	Call	Bond Future	2,326.9800	2.3270	2,612.3600	2.6124	12.264	0	0	600
2021/02/02	R035	06/05/2021	10.81	Put	Bond Future	2,081.7500	2.0818	1,831.4300	1.8314	(12.024)	0	0	0
2021/02/02	R035	06/05/2021	10.81	Call	Bond Future	3,761.2000	3.7612	4,140.3400	4.1403	10.080	0	0	1,650
2021/02/02	R035	06/05/2021	11.32	Call	Bond Future	5,966.2500	5.9663	6,439.6200	6.4396	7.934	0	0	0
2021/02/02	R035	06/05/2021	11.32	Put	Bond Future	1,125.5700	1.1256	969.4800	0.9695	(13.868)	0	0	793
2021/02/02	R035	06/05/2021	12.37	Put	Bond Future	243.8100	0.2438	199.6200	0.1996	(18.125)	0	0	0
2021/02/02	R035	06/05/2021	12.35	Call	Bond Future	10,977.5000	10.9775	11,561.4500	11.5614	5.320	0	0	0
2021/02/02	R035	06/05/2021	12.02	Call	Bond Future	9,350.2500	9.3502	9,907.4400	9.9074	5.959	0	0	0
2021/02/02	R035	06/05/2021	12.02	Put	Bond Future	441.2700	0.4413	369.0000	0.3690	(16.378)	0	0	793
2021/02/02	R035	06/05/2021	12.36	Call	Bond Future	11,027.1500	11.0271	11,611.7600	11.6118	5.302	0	0	0
2021/02/02	R035	05/08/2021	11.37	Call	Bond Future	6,178.1300	6.1781	6,606.3200	6.6063	6.931	0	0	0
2021/02/02	R035	05/08/2021	11.37	Put	Bond Future	2,443.6600	2.4437	2,223.7800	2.2238	(8.998)	0	0	100
2021/02/02	R035	05/08/2021	5.31	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2021/02/02	R035	05/08/2021	5.31	Put	Bond Future	47,455.1600	47.4552	46,807.1000	46.8071	(1.366)	0	0	0
2021/02/02	R035	05/08/2021			Bond Future	10.7634	90.6356	10.6620	91.2836	(0.942)	0.0000	0.0000	0
2021/02/02	R035	05/08/2021	10.77	Call	Bond Future	3,951.2800	3.9513	4,288.2600	4.2883	8.528	0	0	0
2021/02/02	R035	05/08/2021	10.77	Put	Bond Future	3,909.4700	3.9095	3,598.3800	3.5984	(7.957)	0	0	100
2021/02/02	R035	05/08/2021	10.02	Put	Bond Future	6,781.0100	6.7810	6,340.6800	6.3407	(6.494)	0	0	0
2021/02/02	R035	05/08/2021	10.02	Call	Bond Future	1,862.4400	1.8624	2,070.1800	2.0702	11.154	0	0	100
2021/02/02	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0500	0.0001	66.667	0	0	0
2021/02/02	R035	05/08/2021	5.29	Put	Bond Future	47,688.4400	47.6884	47,040.3900	47.0404	(1.359)	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	
2021/02/02	R035	05/08/2021	5.30	Call	Bond Future		0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2021/02/02	R035	05/08/2021	5.30	Put	Bond Future	47,571.7400		47.5717	46,923.6800	46.9237	(1.362)	0	0	0
2021/02/02	R035	04/11/2021	10.62	Put	Bond Future	5,709.8500	5.7099	5,339.0100	5.3390	(6.495)	0	0	0	0
2021/02/02	R035	04/11/2021	10.62	Call	Bond Future	3,422.0300	3.4220	3,718.2100	3.7182	8.655	0	0	0	400
2021/02/02	R035	04/11/2021	11.08	Call	Bond Future	4,828.0900	4.8281	5,192.2700	5.1923	7.543	0	0	0	0
2021/02/02	R035	04/11/2021	11.08	Put	Bond Future	4,237.5600	4.2376	3,934.7200	3.9347	(7.147)	0	0	0	782
2021/02/02	R035	04/11/2021	10.23	Put	Bond Future	7,248.3500	7.2484	6,817.4700	6.8175	(5.945)	0	0	0	0
2021/02/02	R035	04/11/2021	10.12	Put	Bond Future	7,734.8500	7.7349	7,287.0700	7.2871	(5.789)	0	0	0	0
2021/02/02	R035	04/11/2021	10.12	Call	Bond Future	2,156.1200	2.1561	2,375.3600	2.3754	10.168	0	0	0	400
2021/02/02	R035	04/11/2021	11.75	Put	Bond Future	2,739.6100	2.7396	2,522.5800	2.5226	(7.922)	0	0	0	782
2021/02/02	R035	04/11/2021	12.53	Call	Bond Future	10,331.2800	10.3313	10,860.7100	10.8607	5.125	0	0	0	0
2021/02/02	R035	04/11/2021	12.53	Put	Bond Future	1,518.1700	1.5182	1,380.5800	1.3806	(9.063)	0	0	0	0
2021/02/02	R035	04/11/2021			Bond Future	10.9838	87.1164	10.8763	87.7834	(0.979)	0.0000	0.0000	0	0
2021/02/02	R035	04/11/2021	13.82	Call	Bond Future	15,625.6500	15.6257	16,240.7000	16.2407	3.936	0	0	0	0
2021/02/02	R035	04/11/2021	13.82	Put	Bond Future	453.7200	0.4537	401.7500	0.4017	(11.454)	0	0	0	400
2021/02/02	R035	04/11/2021	10.23	Call	Bond Future	2,408.6300	2.4086	2,644.7700	2.6448	9.804	0	0	0	782
2021/02/02	R035	04/11/2021	11.75	Call	Bond Future	7,282.8300	7.2828	7,732.8200	7.7328	6.179	0	0	0	0
2021/02/02	R035	04/11/2021	12.51	Call	Bond Future	10,252.1800	10.2522	10,779.7900	10.7798	5.146	0	0	0	0
2021/02/02	R035	04/11/2021	12.51	Put	Bond Future	1,544.3500	1.5444	1,404.9400	1.4049	(9.027)	0	0	0	0
2021/02/02	R035	04/11/2021	12.52	Call	Bond Future	10,291.7100	10.2917	10,820.2400	10.8202	5.135	0	0	0	0
2021/02/02	R035	04/11/2021	12.52	Put	Bond Future	1,531.2100	1.5312	1,392.7200	1.3927	(9.044)	0	0	0	0
2021/02/02	R035	03/02/2022	11.22	Call	Bond Future	0.0000	0.0000	621.5000	0.6215	100.000	0	0	0	0
2021/02/02	R035	03/02/2022	11.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2021/02/02	R035	03/02/2022	11.23	Call	Bond Future	0.0000	0.0000	681.2400	0.6812	100.000	0	0	0	0
2021/02/02	R035	03/02/2022	11.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2021/02/02	R035	03/02/2022			Bond Future	11.2300	11.2300	11.1166	88.6822	(1.010)	0.0000	0.0000	0	0
2021/02/02	R035	03/02/2022	11.24	Call	Bond Future	0.0000	0.0000	740.9100	0.7409	100.000	0	0	0	0
2021/02/02	R035	03/02/2022	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2021/02/02	R186	04/02/2021	8.16	Call	Bond Future	7,826.5200	7.8265	7,916.0600	7.9161	1.144	0	0	0	0
2021/02/02	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2021/02/02	R186	04/02/2021	8.15	Call	Bond Future	7,777.5700	7.7776	7,867.1100	7.8671	1.151	0	0	0	0
2021/02/02	R186	04/02/2021	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2021/02/02	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	15,177
2021/02/02	R186	04/02/2021			Bond Future	6.6285	119.9817	6.6118	120.0712	(0.253)	0.0000	0.0000	0	37,673
2021/02/02	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2021/02/02	R186	04/02/2021	8.17	Call	Bond Future	7,875.4500	7.8754	7,964.9900	7.9650	1.137	0	0	0	0
2021/02/02	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2021/02/02	R186	04/02/2021	7.30	Call	Bond Future	3,514.5100	3.5145	3,604.0500	3.6040	2.548	0	0	0	0
2021/02/02	R186	04/02/2021	8.00	Call	Bond Future	7,039.9300	7.0399	7,129.4700	7.1295	1.272	0	0	0	0
2021/02/02	R186	06/05/2021	10.77	Call	Bond Future	18,252.1700	18.2522	18,336.3500	18.3363	0.461	0	0	0	0
2021/02/02	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2021/02/02	R186	06/05/2021	10.76	Call	Bond Future	18,211.1200	18.2111	18,295.3000	18.2953	0.462	0	0	0	0
2021/02/02	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2021/02/02	R186	06/05/2021			Bond Future	6.7801	121.1798	6.7636	121.2639	(0.244)	0.0000	0.0000	0	108,404
2021/02/02	R186	06/05/2021	7.30	Call	Bond Future	3,245.3800	3.2454	3,301.4400	3.3014	1.727	0	0	0	0
2021/02/02	R186	06/05/2021	7.30	Put	Bond Future	639.2600	0.6393	611.1400	0.6111	(4.399)	0	0	0	15,177
2021/02/02	R186	06/05/2021	10.78	Call	Bond Future	18,293.2000	18.2932	18,377.3800	18.3774	0.460	0	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
2021/02/02	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R186	05/08/2021	8.62	Call	Bond Future	8,023.3900	8.0234	8,114.4100	8.1144	1.134	0	0	0
2021/02/02	R186	05/08/2021	8.62	Put	Bond Future	201.1600	0.2012	191.4300	0.1914	(4.837)	0	0	0
2021/02/02	R186	05/08/2021	8.61	Call	Bond Future	7,982.7800	7.9828	8,073.6500	8.0737	1.138	0	0	0
2021/02/02	R186	05/08/2021	8.61	Put	Bond Future	204.8900	0.2049	195.0100	0.1950	(4.822)	0	0	0
2021/02/02	R186	05/08/2021			Bond Future	6.9313	117.1998	6.9104	117.3006	(0.300)	0.0000	0.0000	0
2021/02/02	R186	05/08/2021	8.63	Call	Bond Future	8,064.0100	8.0640	8,155.1800	8.1552	1.131	0	0	0
2021/02/02	R186	05/08/2021	8.63	Put	Bond Future	197.4800	0.1975	187.9000	0.1879	(4.851)	0	0	0
2021/02/02	R186	04/11/2021	8.09	Call	Bond Future	5,408.5100	5.4085	5,495.3400	5.4953	1.605	0	0	0
2021/02/02	R186	04/11/2021	8.09	Put	Bond Future	934.3100	0.9343	903.2200	0.9032	(3.328)	0	0	0
2021/02/02	R186	04/11/2021	8.10	Call	Bond Future	5,443.1200	5.4431	5,530.1900	5.5302	1.600	0	0	0
2021/02/02	R186	04/11/2021	8.10	Put	Bond Future	925.1800	0.9252	894.3300	0.8943	(3.334)	0	0	0
2021/02/02	R186	04/11/2021			Bond Future	7.0928	118.4341	7.0672	118.5520	(0.361)	0.0000	0.0000	0
2021/02/02	R186	04/11/2021	8.11	Call	Bond Future	5,477.8000	5.4778	5,565.1100	5.5651	1.594	0	0	0
2021/02/02	R186	04/11/2021	8.11	Put	Bond Future	916.1300	0.9161	885.5200	0.8855	(3.341)	0	0	0
2021/02/02	R186	03/02/2022	7.30	Call	Bond Future	0.0000	0.0000	182.2900	0.1823	100.000	0	0	0
2021/02/02	R186	03/02/2022	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R186	03/02/2022			Bond Future	7.2900	7.2900	7.2582	114.4868	(0.437)	0.0000	0.0000	0
2021/02/02	R186	03/02/2022	7.29	Call	Bond Future	0.0000	0.0000	138.7400	0.1387	100.000	0	0	0
2021/02/02	R186	03/02/2022	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R186	03/02/2022	7.28	Call	Bond Future	0.0000	0.0000	95.1800	0.0952	100.000	0	0	0
2021/02/02	R186	03/02/2022	7.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R197	04/02/2021			Bond Future	319.2680	319.2680	319.3397	319.3397	0.022	0.0000	0.0000	2,352
2021/02/02	R197	06/05/2021			Bond Future	322.5356	322.5356	322.5914	322.5914	0.017	0.0000	0.0000	2,121
2021/02/02	R197	05/08/2021			Bond Future	318.0797	318.0797	318.1781	318.1781	0.031	0.0000	0.0000	0
2021/02/02	R197	04/11/2021			Bond Future	321.5039	321.5039	321.6466	321.6466	0.044	0.0000	0.0000	0
2021/02/02	R197	03/02/2022			Bond Future	316.7600	316.7600	316.9280	316.9280	0.053	0.0000	0.0000	0
2021/02/02	R202	04/02/2021			Bond Future	221.1341	221.1341	221.3598	221.3598	0.102	0.0000	0.0000	7,585
2021/02/02	R202	06/05/2021			Bond Future	223.3974	223.3974	223.6138	223.6138	0.097	0.0000	0.0000	8,028
2021/02/02	R202	05/08/2021			Bond Future	221.6024	221.6024	221.8503	221.8503	0.112	0.0000	0.0000	0
2021/02/02	R202	04/11/2021			Bond Future	223.9878	223.9878	224.2686	224.2686	0.125	0.0000	0.0000	0
2021/02/02	R202	03/02/2022			Bond Future	222.0200	222.0200	222.3226	222.3226	0.136	0.0000	0.0000	0
2021/02/02	R209	04/02/2021	10.12	Call	Bond Future	148.3200	0.1483	251.4100	0.2514	69.505	0	0	0
2021/02/02	R209	04/02/2021	10.12	Put	Bond Future	980.1000	0.9801	508.8100	0.5088	(48.086)	0	0	0
2021/02/02	R209	04/02/2021			Bond Future	10.2605	71.7588	10.1632	72.3332	(0.948)	0.0000	0.0000	17,603
2021/02/02	R209	04/02/2021	10.11	Call	Bond Future	135.0500	0.1351	228.7800	0.2288	69.404	0	0	0
2021/02/02	R209	04/02/2021	10.11	Put	Bond Future	1,026.5800	1.0266	545.9300	0.5459	(46.821)	0	0	0
2021/02/02	R209	04/02/2021	10.10	Call	Bond Future	122.7000	0.1227	207.5900	0.2076	69.185	0	0	0
2021/02/02	R209	04/02/2021	10.10	Put	Bond Future	1,074.0500	1.0741	584.5600	0.5846	(45.574)	0	0	0
2021/02/02	R209	06/05/2021	10.35	Call	Bond Future	2,328.5600	2.3286	2,604.2000	2.6042	11.837	0	0	1,000
2021/02/02	R209	06/05/2021	9.75	Put	Bond Future	5,157.8800	5.1579	4,736.5900	4.7366	(8.168)	0	0	0
2021/02/02	R209	06/05/2021	9.75	Call	Bond Future	1,004.1200	1.0041	1,159.1900	1.1592	15.443	0	0	8,200
2021/02/02	R209	06/05/2021	11.00	Call	Bond Future	4,458.2200	4.4582	4,855.0200	4.8550	8.900	0	0	0
2021/02/02	R209	06/05/2021	11.00	Put	Bond Future	1,394.4000	1.3944	1,214.8400	1.2148	(12.877)	0	0	3,500
2021/02/02	R209	06/05/2021	10.00	Put	Bond Future	4,098.3800	4.0984	3,725.9200	3.7259	(9.088)	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
2021/02/02	R209	06/05/2021	10.00	Call	Bond Future	1,475.8100	1.4758	1,679.7100	1.6797	13.816	0	0	0
2021/02/02	R209	06/05/2021	12.25	Call	Bond Future	9,538.8600	9.5389	10,070.6400	10.0706	5.575	0	0	0
2021/02/02	R209	06/05/2021	12.25	Put	Bond Future	248.9200	0.2489	204.3400	0.2043	(17.909)	0	0	9,150
2021/02/02	R209	06/05/2021	12.23	Call	Bond Future	9,454.6800	9.4547	9,985.1900	9.9852	5.611	0	0	0
2021/02/02	R209	06/05/2021	12.23	Put	Bond Future	257.3900	0.2574	211.5400	0.2115	(17.813)	0	0	0
2021/02/02	R209	06/05/2021	12.22	Call	Bond Future	9,412.6000	9.4126	9,942.4700	9.9425	5.629	0	0	0
2021/02/02	R209	06/05/2021	12.22	Put	Bond Future	261.7100	0.2617	215.2200	0.2152	(17.764)	0	0	0
2021/02/02	R209	06/05/2021			Bond Future	10.4464	69.3364	10.3463	69.9127	(0.959)	0.0000	0.0000	27,762
2021/02/02	R209	06/05/2021	10.35	Put	Bond Future	2,883.2800	2.8833	2,582.5600	2.5826	(10.430)	0	0	0
2021/02/02	R209	06/05/2021	10.60	Call	Bond Future	3,065.1500	3.0651	3,390.8300	3.3908	10.625	0	0	0
2021/02/02	R209	06/05/2021	10.60	Put	Bond Future	2,194.9300	2.1949	1,944.2500	1.9443	(11.421)	0	0	6,250
2021/02/02	R209	06/05/2021	11.60	Call	Bond Future	6,851.3200	6.8513	7,326.1800	7.3262	6.931	0	0	0
2021/02/02	R209	06/05/2021	11.60	Put	Bond Future	685.3400	0.6853	583.8400	0.5838	(14.810)	0	0	3,750
2021/02/02	R209	06/05/2021	10.25	Put	Bond Future	3,201.0700	3.2011	2,879.8400	2.8798	(10.035)	0	0	0
2021/02/02	R209	06/05/2021	10.25	Call	Bond Future	2,064.3600	2.0644	2,319.4900	2.3195	12.359	0	0	5,325
2021/02/02	R209	06/05/2021	11.25	Call	Bond Future	5,432.5300	5.4325	5,865.6000	5.8656	7.972	0	0	0
2021/02/02	R209	06/05/2021	11.25	Put	Bond Future	1,049.4900	1.0495	906.2000	0.9062	(13.653)	0	0	9,150
2021/02/02	R209	06/05/2021	12.24	Call	Bond Future	9,496.7700	9.4968	10,027.9200	10.0279	5.593	0	0	0
2021/02/02	R209	06/05/2021	12.24	Put	Bond Future	253.1200	0.2531	207.9100	0.2079	(17.861)	0	0	0
2021/02/02	R209	05/08/2021	11.81	Call	Bond Future	7,540.4400	7.5404	7,992.2800	7.9923	5.992	0	0	0
2021/02/02	R209	05/08/2021	11.81	Put	Bond Future	1,412.9200	1.4129	1,272.8900	1.2729	(9.911)	0	0	0
2021/02/02	R209	05/08/2021			Bond Future	10.6333	70.0810	10.5278	70.6728	(0.993)	0.0000	0.0000	0
2021/02/02	R209	05/08/2021	11.80	Call	Bond Future	7,505.3300	7.5053	7,956.1600	7.9562	6.007	0	0	0
2021/02/02	R209	05/08/2021	11.80	Put	Bond Future	1,426.4400	1.4264	1,285.4000	1.2854	(9.888)	0	0	0
2021/02/02	R209	05/08/2021	11.79	Call	Bond Future	7,470.2700	7.4703	7,920.0900	7.9201	6.021	0	0	0
2021/02/02	R209	05/08/2021	11.79	Put	Bond Future	1,440.0700	1.4401	1,298.0200	1.2980	(9.864)	0	0	0
2021/02/02	R209	04/11/2021	10.50	Call	Bond Future	3,234.9300	3.2349	3,514.0300	3.5140	8.628	0	0	0
2021/02/02	R209	04/11/2021	12.00	Call	Bond Future	7,908.2100	7.9082	8,355.7500	8.3558	5.659	0	0	0
2021/02/02	R209	04/11/2021	12.00	Put	Bond Future	1,940.7800	1.9408	1,780.7200	1.7807	(8.247)	0	0	5,500
2021/02/02	R209	04/11/2021	12.19	Call	Bond Future	8,530.1700	8.5302	8,994.6300	8.9946	5.445	0	0	0
2021/02/02	R209	04/11/2021	12.19	Put	Bond Future	1,670.6100	1.6706	1,527.4700	1.5275	(8.568)	0	0	0
2021/02/02	R209	04/11/2021	12.17	Call	Bond Future	8,464.0600	8.4641	8,926.7900	8.9268	5.467	0	0	0
2021/02/02	R209	04/11/2021			Bond Future	10.8252	67.6794	10.7140	68.2870	(1.027)	0.0000	0.0000	1,795
2021/02/02	R209	04/11/2021	10.50	Put	Bond Future	5,034.5600	5.0346	4,706.0600	4.7061	(6.525)	0	0	5,500
2021/02/02	R209	04/11/2021	9.50	Put	Bond Future	9,123.7900	9.1238	8,666.8400	8.6668	(5.008)	0	0	0
2021/02/02	R209	04/11/2021	9.50	Call	Bond Future	1,341.7500	1.3418	1,492.4000	1.4924	11.228	0	0	3,750
2021/02/02	R209	04/11/2021	12.18	Call	Bond Future	8,497.1000	8.4971	8,960.6900	8.9607	5.456	0	0	0
2021/02/02	R209	04/11/2021	12.18	Put	Bond Future	1,684.0200	1.6840	1,540.0100	1.5400	(8.552)	0	0	0
2021/02/02	R209	04/11/2021	12.17	Put	Bond Future	1,697.5100	1.6975	1,552.6400	1.5526	(8.534)	0	0	0
2021/02/02	R209	03/02/2022	11.03	Call	Bond Future	0.0000	0.0000	594.4900	0.5945	100.000	0	0	0
2021/02/02	R209	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R209	03/02/2022	11.02	Call	Bond Future	0.0000	0.0000	541.6100	0.5416	100.000	0	0	0
2021/02/02	R209	03/02/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R209	03/02/2022			Bond Future	11.0300	11.0300	10.9182	68.9860	(1.013)	0.0000	0.0000	0
2021/02/02	R209	03/02/2022	11.04	Call	Bond Future	0.0000	0.0000	647.3200	0.6473	100.000	0	0	0
2021/02/02	R209	03/02/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R210	04/02/2021			Bond Future	196.2531	196.2531	196.8780	196.8780	0.318	0.0000	0.0000	859

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
2021/02/02	R210	06/05/2021			Bond Future	195.5506	195.5506	196.1717	196.1717	0.318	0.0000	0.0000	1,183
2021/02/02	R210	05/08/2021			Bond Future	197.6979	197.6979	198.3515	198.3515	0.331	0.0000	0.0000	0
2021/02/02	R210	04/11/2021			Bond Future	197.0887	197.0887	197.7760	197.7760	0.349	0.0000	0.0000	0
2021/02/02	R210	03/02/2022			Bond Future	199.1400	199.1400	199.8490	199.8490	0.356	0.0000	0.0000	0
2021/02/02	R212	04/02/2021			Bond Future	170.3630	170.3630	170.3411	170.3411	(0.013)	0.0000	0.0000	4,184
2021/02/02	R212	06/05/2021			Bond Future	172.1066	172.1066	172.0756	172.0756	(0.018)	0.0000	0.0000	3,425
2021/02/02	R212	05/08/2021			Bond Future	171.6660	171.6660	171.6571	171.6571	(0.005)	0.0000	0.0000	0
2021/02/02	R212	04/11/2021			Bond Future	173.5139	173.5139	173.5283	173.5283	0.008	0.0000	0.0000	0
2021/02/02	R213	04/02/2021	9.40	Call	Bond Future	1,401.0500	1.4010	2,084.2000	2.0842	48.760	0	0	0
2021/02/02	R213	04/02/2021	9.40	Put	Bond Future	41.0900	0.0411	1.5400	0.0015	(96.252)	0	0	0
2021/02/02	R213	04/02/2021	9.39	Call	Bond Future	1,348.8000	1.3488	2,027.0300	2.0270	50.284	0	0	0
2021/02/02	R213	04/02/2021	9.39	Put	Bond Future	46.3700	0.0464	1.9000	0.0019	(95.903)	0	0	0
2021/02/02	R213	04/02/2021			Bond Future	9.1659	89.0935	9.0435	89.8162	(1.336)	0.0000	0.0000	698
2021/02/02	R213	04/02/2021	9.41	Call	Bond Future	1,453.7700	1.4538	2,141.3700	2.1414	47.298	0	0	0
2021/02/02	R213	04/02/2021	9.41	Put	Bond Future	36.3400	0.0363	1.2400	0.0012	(96.588)	0	0	0
2021/02/02	R213	06/05/2021	11.91	Call	Bond Future	13,102.9600	13.1030	13,819.7400	13.8197	5.470	0	0	0
2021/02/02	R213	06/05/2021	11.91	Put	Bond Future	27.9100	0.0279	19.3700	0.0194	(30.598)	0	0	0
2021/02/02	R213	06/05/2021			Bond Future	9.3538	86.4555	9.2272	87.1808	(1.353)	0.0000	0.0000	9,085
2021/02/02	R213	06/05/2021	11.90	Call	Bond Future	13,057.8600	13.0579	13,774.4600	13.7745	5.488	0	0	0
2021/02/02	R213	06/05/2021	11.90	Put	Bond Future	28.5900	0.0286	19.8700	0.0199	(30.500)	0	0	0
2021/02/02	R213	06/05/2021	11.89	Call	Bond Future	13,012.7500	13.0128	13,729.1500	13.7291	5.505	0	0	0
2021/02/02	R213	06/05/2021	11.89	Put	Bond Future	29.3000	0.0293	20.3800	0.0204	(30.444)	0	0	0
2021/02/02	R213	05/08/2021	10.14	Put	Bond Future	1,855.8400	1.8558	1,615.9000	1.6159	(12.929)	0	0	200
2021/02/02	R213	05/08/2021	9.34	Put	Bond Future	3,745.3400	3.7453	3,348.6200	3.3486	(10.592)	0	0	0
2021/02/02	R213	05/08/2021	9.34	Call	Bond Future	2,597.1400	2.5971	2,944.9700	2.9450	13.393	0	0	200
2021/02/02	R213	05/08/2021	10.85	Call	Bond Future	7,792.6300	7.7926	8,396.4800	8.3965	7.749	0	0	0
2021/02/02	R213	05/08/2021	10.85	Put	Bond Future	966.0500	0.9661	825.3500	0.8253	(14.564)	0	0	0
2021/02/02	R213	05/08/2021	10.84	Call	Bond Future	7,754.0700	7.7541	8,356.6700	8.3567	7.771	0	0	0
2021/02/02	R213	05/08/2021	10.84	Put	Bond Future	977.0300	0.9770	835.0800	0.8351	(14.529)	0	0	0
2021/02/02	R213	05/08/2021			Bond Future	9.5459	87.3836	9.4120	88.1281	(1.403)	0.0000	0.0000	0
2021/02/02	R213	05/08/2021	10.78	Call	Bond Future	7,523.9500	7.5239	8,118.8800	8.1189	7.907	0	0	0
2021/02/02	R213	05/08/2021	10.78	Put	Bond Future	1,045.0300	1.0450	895.4100	0.8954	(14.317)	0	0	200
2021/02/02	R213	05/08/2021	10.14	Call	Bond Future	5,059.3200	5.0593	5,563.9300	5.5639	9.974	0	0	0
2021/02/02	R213	05/08/2021	10.86	Call	Bond Future	7,831.2600	7.8313	8,436.3500	8.4363	7.727	0	0	0
2021/02/02	R213	05/08/2021	10.86	Put	Bond Future	955.1800	0.9552	815.7200	0.8157	(14.600)	0	0	0
2021/02/02	R213	04/11/2021	11.10	Put	Bond Future	1,350.2800	1.3503	1,185.1300	1.1851	(12.231)	0	0	0
2021/02/02	R213	04/11/2021	11.11	Call	Bond Future	8,251.5200	8.2515	8,851.7200	8.8517	7.274	0	0	0
2021/02/02	R213	04/11/2021	11.09	Put	Bond Future	1,362.6600	1.3627	1,196.3500	1.1964	(12.205)	0	0	0
2021/02/02	R213	04/11/2021			Bond Future	9.7468	84.7752	9.6051	85.5394	(1.453)	0.0000	0.0000	0
2021/02/02	R213	04/11/2021	11.10	Call	Bond Future	8,215.8600	8.2159	8,814.9000	8.8149	7.291	0	0	0
2021/02/02	R213	04/11/2021	11.11	Put	Bond Future	1,337.9900	1.3380	1,174.0000	1.1740	(12.256)	0	0	0
2021/02/02	R213	04/11/2021	11.09	Call	Bond Future	8,180.2600	8.1803	8,778.1400	8.7781	7.309	0	0	0
2021/02/02	R213	03/02/2022	9.98	Call	Bond Future	0.0000	0.0000	808.4000	0.8084	100.000	0	0	0
2021/02/02	R213	03/02/2022	9.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R213	03/02/2022			Bond Future	9.9700	9.9700	9.8251	86.4154	(1.454)	0.0000	0.0000	0
2021/02/02	R213	03/02/2022	9.97	Call	Bond Future	0.0000	0.0000	756.5300	0.7565	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
2021/02/02	R213	03/02/2022	9.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R213	03/02/2022	9.96	Call	Bond Future	0.0000	0.0000	704.6100	0.7046	100.000	0	0	0
2021/02/02	R213	03/02/2022	9.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R214	04/02/2021	10.33	Call	Bond Future	25.0900	0.0251	28.1100	0.0281	12.037	0	0	0
2021/02/02	R214	04/02/2021	10.33	Put	Bond Future	1,885.1700	1.8852	1,425.5900	1.4256	(24.379)	0	0	0
2021/02/02	R214	04/02/2021			Bond Future	10.6356	68.8844	10.5583	69.3470	(0.726)	0.0000	0.0000	9,210
2021/02/02	R214	04/02/2021	10.32	Call	Bond Future	21.9600	0.0220	24.0700	0.0241	9.608	0	0	0
2021/02/02	R214	04/02/2021	10.32	Put	Bond Future	1,944.3100	1.9443	1,483.8200	1.4838	(23.684)	0	0	0
2021/02/02	R214	04/02/2021	10.31	Call	Bond Future	19.1700	0.0192	20.5400	0.0205	7.147	0	0	0
2021/02/02	R214	04/02/2021	10.31	Put	Bond Future	2,003.8700	2.0039	1,542.6400	1.5426	(23.017)	0	0	0
2021/02/02	R214	06/05/2021	12.26	Call	Bond Future	8,086.2600	8.0863	8,485.2600	8.4853	4.934	0	0	0
2021/02/02	R214	06/05/2021	12.26	Put	Bond Future	507.9400	0.5079	443.2000	0.4432	(12.746)	0	0	0
2021/02/02	R214	06/05/2021	12.25	Call	Bond Future	8,046.1200	8.0461	8,444.3800	8.4444	4.950	0	0	0
2021/02/02	R214	06/05/2021	12.25	Put	Bond Future	515.3100	0.5153	449.8300	0.4498	(12.707)	0	0	0
2021/02/02	R214	06/05/2021			Bond Future	10.8170	66.2966	10.7374	66.7604	(0.735)	0.0000	0.0000	12,697
2021/02/02	R214	06/05/2021	12.27	Call	Bond Future	8,126.4200	8.1264	8,526.1600	8.5262	4.919	0	0	0
2021/02/02	R214	06/05/2021	12.27	Put	Bond Future	500.6600	0.5007	436.6600	0.4367	(12.783)	0	0	0
2021/02/02	R214	05/08/2021	12.03	Put	Bond Future	1,750.4300	1.7504	1,619.5400	1.6195	(7.478)	0	0	0
2021/02/02	R214	05/08/2021	12.01	Call	Bond Future	7,091.2800	7.0913	7,436.1900	7.4362	4.864	0	0	0
2021/02/02	R214	05/08/2021			Bond Future	11.0019	67.0083	10.9178	67.4858	(0.765)	0.0000	0.0000	0
2021/02/02	R214	05/08/2021	12.02	Call	Bond Future	7,124.7600	7.1248	7,470.5200	7.4705	4.853	0	0	0
2021/02/02	R214	05/08/2021	12.02	Put	Bond Future	1,765.9100	1.7659	1,634.1900	1.6342	(7.459)	0	0	0
2021/02/02	R214	05/08/2021	12.03	Call	Bond Future	7,158.3000	7.1583	7,504.8900	7.5049	4.842	0	0	0
2021/02/02	R214	05/08/2021	12.01	Put	Bond Future	1,781.5100	1.7815	1,648.9400	1.6489	(7.441)	0	0	0
2021/02/02	R214	04/11/2021	12.47	Call	Bond Future	8,372.3000	8.3723	8,737.0400	8.7370	4.357	0	0	0
2021/02/02	R214	04/11/2021	12.46	Call	Bond Future	8,340.5300	8.3405	8,704.5700	8.7046	4.365	0	0	0
2021/02/02	R214	04/11/2021	12.46	Put	Bond Future	1,940.6000	1.9406	1,813.2200	1.8132	(6.564)	0	0	0
2021/02/02	R214	04/11/2021			Bond Future	11.1914	64.4376	11.1025	64.9290	(0.794)	0.0000	0.0000	0
2021/02/02	R214	04/11/2021	12.47	Put	Bond Future	1,926.1400	1.9261	1,799.4600	1.7995	(6.577)	0	0	0
2021/02/02	R214	04/11/2021	12.48	Call	Bond Future	8,404.0900	8.4041	8,769.5300	8.7695	4.348	0	0	0
2021/02/02	R214	04/11/2021	12.48	Put	Bond Future	1,911.7700	1.9118	1,785.7900	1.7858	(6.590)	0	0	0
2021/02/02	R214	03/02/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R214	03/02/2022	11.41	Call	Bond Future	0.0000	0.0000	550.3100	0.5503	100.000	0	0	0
2021/02/02	R214	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R214	03/02/2022			Bond Future	11.4000	11.4000	11.3074	65.5939	(0.812)	0.0000	0.0000	0
2021/02/02	R214	03/02/2022	11.40	Call	Bond Future	0.0000	0.0000	497.0000	0.4970	100.000	0	0	0
2021/02/02	R214	03/02/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R214	03/02/2022	11.39	Call	Bond Future	0.0000	0.0000	443.6200	0.4436	100.000	0	0	0
2021/02/02	R248	04/02/2021	10.47	Call	Bond Future	37.2800	0.0373	59.1400	0.0591	58.637	0	0	0
2021/02/02	R248	04/02/2021	10.47	Put	Bond Future	1,791.8900	1.7919	1,195.1900	1.1952	(33.300)	0	0	0
2021/02/02	R248	04/02/2021	10.46	Call	Bond Future	31.9400	0.0319	50.0000	0.0500	56.544	0	0	0
2021/02/02	R248	04/02/2021	10.46	Put	Bond Future	1,864.0700	1.8641	1,263.5700	1.2636	(32.214)	0	0	0
2021/02/02	R248	04/02/2021	10.75	Call	Bond Future	692.5100	0.6925	1,071.0500	1.0711	54.662	0	0	0
2021/02/02	R248	04/02/2021			Bond Future	10.7007	86.7617	10.6184	87.3802	(0.769)	0.0000	0.0000	79,424
2021/02/02	R248	04/02/2021	10.48	Call	Bond Future	43.3400	0.0433	69.5600	0.0696	60.498	0	0	0
2021/02/02	R248	04/02/2021	10.48	Put	Bond Future	1,720.5600	1.7206	1,128.2200	1.1282	(34.427)	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
2021/02/02	R248	04/02/2021	10.80	Put	Bond Future	207.1900	0.2072	41.4200	0.0414	(80.009)	0	0	0
2021/02/02	R248	04/02/2021	10.80	Call	Bond Future	942.5600	0.9426	1,395.3500	1.3953	48.038	0	0	2,140
2021/02/02	R248	04/02/2021	9.80	Put	Bond Future	7,235.1100	7.2351	6,616.5500	6.6165	(8.549)	0	0	0
2021/02/02	R248	04/02/2021	9.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,140
2021/02/02	R248	04/02/2021	11.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R248	04/02/2021	11.50	Call	Bond Future	5,609.2300	5.6092	6,227.7900	6.2278	11.028	0	0	0
2021/02/02	R248	04/02/2021	10.75	Put	Bond Future	326.0900	0.3261	86.0700	0.0861	(73.605)	0	0	0
2021/02/02	R248	06/05/2021	12.36	Call	Bond Future	10,065.3800	10.0654	10,612.4200	10.6124	5.435	0	0	0
2021/02/02	R248	06/05/2021	12.36	Put	Bond Future	493.6500	0.4937	420.3400	0.4203	(14.851)	0	0	0
2021/02/02	R248	06/05/2021			Bond Future	10.8845	83.2186	10.7995	83.8390	(0.781)	0.0000	0.0000	126,201
2021/02/02	R248	06/05/2021	12.35	Call	Bond Future	10,015.1300	10.0151	10,561.2400	10.5612	5.453	0	0	0
2021/02/02	R248	06/05/2021	12.35	Put	Bond Future	501.4000	0.5014	427.1600	0.4272	(14.807)	0	0	0
2021/02/02	R248	06/05/2021	12.34	Call	Bond Future	9,964.9000	9.9649	10,510.0700	10.5101	5.471	0	0	0
2021/02/02	R248	06/05/2021	12.34	Put	Bond Future	509.2600	0.5093	434.0800	0.4341	(14.763)	0	0	0
2021/02/02	R248	05/08/2021	12.51	Put	Bond Future	1,297.9700	1.2980	1,174.5000	1.1745	(9.513)	0	0	0
2021/02/02	R248	05/08/2021	12.52	Call	Bond Future	10,424.9000	10.4249	10,940.3800	10.9404	4.945	0	0	0
2021/02/02	R248	05/08/2021	12.50	Put	Bond Future	1,310.9400	1.3109	1,186.5200	1.1865	(9.491)	0	0	0
2021/02/02	R248	05/08/2021			Bond Future	11.0725	84.1119	10.9824	84.7500	(0.814)	0.0000	0.0000	0
2021/02/02	R248	05/08/2021	12.51	Call	Bond Future	10,381.1200	10.3811	10,895.6500	10.8957	4.956	0	0	0
2021/02/02	R248	05/08/2021	12.52	Put	Bond Future	1,285.1100	1.2851	1,162.5900	1.1626	(9.534)	0	0	0
2021/02/02	R248	05/08/2021	12.50	Call	Bond Future	10,337.3600	10.3374	10,850.9400	10.8509	4.968	0	0	0
2021/02/02	R248	04/11/2021	12.85	Call	Bond Future	11,212.0600	11.2121	11,736.6600	11.7367	4.679	0	0	0
2021/02/02	R248	04/11/2021	12.85	Put	Bond Future	1,583.1700	1.5832	1,451.8200	1.4518	(8.297)	0	0	0
2021/02/02	R248	04/11/2021			Bond Future	11.2650	80.5871	11.1696	81.2431	(0.847)	0.0000	0.0000	0
2021/02/02	R248	04/11/2021	12.83	Call	Bond Future	11,130.7000	11.1307	11,653.5900	11.6536	4.698	0	0	0
2021/02/02	R248	04/11/2021	12.83	Put	Bond Future	1,609.9500	1.6100	1,476.8900	1.4769	(8.265)	0	0	0
2021/02/02	R248	04/11/2021	12.84	Call	Bond Future	11,171.3700	11.1714	11,695.1200	11.6951	4.688	0	0	0
2021/02/02	R248	04/11/2021	12.84	Put	Bond Future	1,596.5100	1.5965	1,464.3100	1.4643	(8.281)	0	0	0
2021/02/02	R248	03/02/2022	11.47	Call	Bond Future	0.0000	0.0000	612.3700	0.6124	100.000	0	0	0
2021/02/02	R248	03/02/2022	11.48	Call	Bond Future	0.0000	0.0000	678.4000	0.6784	100.000	0	0	0
2021/02/02	R248	03/02/2022	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R248	03/02/2022			Bond Future	11.4800	11.4800	11.3780	82.0749	(0.889)	0.0000	0.0000	0
2021/02/02	R248	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R248	03/02/2022	11.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/02	R248	03/02/2022	11.49	Call	Bond Future	0.0000	0.0000	744.3200	0.7443	100.000	0	0	0

**Total**

**1633626**