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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/02/2021 TO 05/02/2021

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
2021/02/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	2025	04/02/2021		Bond Future	149.3823	149.3823	149.3823	149.3823	0.000	0.0000	0.0000	0
2021/02/05	2025	06/05/2021		Bond Future	151.0153	151.0153	151.0060	151.0060	(0.006)	0.0000	0.0000	8,230

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
2021/02/05	2025	05/08/2021			Bond Future	151.1614	151.1614	151.1488	151.1488	(0.008)	0.0000	0.0000	0
2021/02/05	2025	04/11/2021			Bond Future	152.8085	152.8085	152.7972	152.7972	(0.007)	0.0000	0.0000	0
2021/02/05	2025	03/02/2022			Bond Future	152.8551	152.8551	152.9554	152.9554	0.066	0.0000	0.0000	0
2021/02/05	2029	04/02/2021			Bond Future	106.7365	106.7365	106.7365	106.7365	0.000	0.0000	0.0000	0
2021/02/05	2029	06/05/2021			Bond Future	106.8419	106.8419	106.7995	106.7995	(0.040)	0.0000	0.0000	2,382
2021/02/05	2029	05/08/2021			Bond Future	108.0274	108.0274	107.9823	107.9823	(0.042)	0.0000	0.0000	0
2021/02/05	2029	04/11/2021			Bond Future	108.0552	108.0552	108.0106	108.0106	(0.041)	0.0000	0.0000	0
2021/02/05	2029	03/02/2022			Bond Future	109.1884	109.1884	109.2226	109.2226	0.031	0.0000	0.0000	0
2021/02/05	2030	04/02/2021			Bond Future	8.4650	97.3119	8.4650	97.3119	0.000	0.0000	0.0000	0
2021/02/05	2030	06/05/2021	11.70	Call	Bond Future	16,271.1200	16.2711	16,157.6300	16.1576	(0.697)	0	0	0
2021/02/05	2030	06/05/2021	11.70	Put	Bond Future	3.0900	0.0031	2.2700	0.0023	(26.537)	0	0	0
2021/02/05	2030	06/05/2021	11.69	Call	Bond Future	16,224.7400	16.2247	16,111.2300	16.1112	(0.700)	0	0	0
2021/02/05	2030	06/05/2021	11.69	Put	Bond Future	3.1900	0.0032	2.3500	0.0024	(26.332)	0	0	0
2021/02/05	2030	06/05/2021	9.00	Call	Bond Future	3,556.2700	3.5563	3,492.7700	3.4928	(1.786)	0	0	0
2021/02/05	2030	06/05/2021	9.00	Put	Bond Future	1,234.4500	1.2344	1,283.6200	1.2836	3.983	0	0	5,000
2021/02/05	2030	06/05/2021	9.25	Call	Bond Future	4,574.6200	4.5746	4,521.5600	4.5216	(1.160)	0	0	0
2021/02/05	2030	06/05/2021	9.25	Put	Bond Future	834.9700	0.8350	894.5800	0.8946	7.139	0	0	2,500
2021/02/05	2030	06/05/2021	9.35	Call	Bond Future	5,013.5000	5.0135	4,957.8700	4.9579	(1.110)	0	0	0
2021/02/05	2030	06/05/2021	9.27	Put	Bond Future	809.4700	0.8095	868.7300	0.8687	7.321	0	0	0
2021/02/05	2030	06/05/2021	9.27	Call	Bond Future	4,661.3500	4.6613	4,607.9400	4.6079	(1.146)	0	0	300
2021/02/05	2030	06/05/2021	10.95	Call	Bond Future	12,708.7600	12.7088	12,591.3100	12.5913	(0.924)	0	0	0
2021/02/05	2030	06/05/2021	10.95	Put	Bond Future	27.1800	0.0272	22.4000	0.0224	(17.586)	0	0	300
2021/02/05	2030	06/05/2021	9.92	Call	Bond Future	7,692.6600	7.6927	7,565.8000	7.5658	(1.649)	0	0	0
2021/02/05	2030	06/05/2021	7.97	Call	Bond Future	749.2200	0.7492	709.2500	0.7092	(5.335)	0	0	700
2021/02/05	2030	06/05/2021	10.04	Call	Bond Future	8,274.5000	8.2745	8,141.2200	8.1412	(1.611)	0	0	0
2021/02/05	2030	06/05/2021	10.04	Put	Bond Future	232.3900	0.2324	211.7800	0.2118	(8.869)	0	0	0
2021/02/05	2030	06/05/2021	9.15	Put	Bond Future	979.5200	0.9795	1,035.6100	1.0356	5.726	0	0	0
2021/02/05	2030	06/05/2021	9.15	Call	Bond Future	4,155.3700	4.1554	4,098.7900	4.0988	(1.362)	0	0	0
2021/02/05	2030	06/05/2021			Bond Future	8.6009	98.5538	8.6200	98.4412	0.222	0.0000	0.0000	111,658
2021/02/05	2030	06/05/2021	11.71	Call	Bond Future	16,317.4600	16.3175	16,204.0000	16.2040	(0.695)	0	0	0
2021/02/05	2030	06/05/2021	11.71	Put	Bond Future	2.9900	0.0030	2.2000	0.0022	(26.421)	0	0	0
2021/02/05	2030	06/05/2021	8.36	Put	Bond Future	2,952.3000	2.9523	3,016.9800	3.0170	2.191	0	0	0
2021/02/05	2030	06/05/2021	8.36	Call	Bond Future	1,515.0100	1.5150	1,467.0200	1.4670	(3.168)	0	0	0
2021/02/05	2030	06/05/2021	8.86	Put	Bond Future	1,521.2100	1.5212	1,565.7800	1.5658	2.930	0	0	0
2021/02/05	2030	06/05/2021	8.86	Call	Bond Future	3,036.8200	3.0368	2,968.7200	2.9687	(2.242)	0	0	0
2021/02/05	2030	06/05/2021	9.35	Put	Bond Future	714.4600	0.7145	771.5000	0.7715	7.984	0	0	2,500
2021/02/05	2030	06/05/2021	8.77	Put	Bond Future	1,731.0300	1.7310	1,772.1500	1.7722	2.375	0	0	0
2021/02/05	2030	06/05/2021	8.77	Call	Bond Future	2,723.6600	2.7237	2,652.1100	2.6521	(2.627)	0	0	300
2021/02/05	2030	06/05/2021	9.92	Put	Bond Future	287.1500	0.2871	272.9600	0.2730	(4.942)	0	0	700
2021/02/05	2030	06/05/2021	9.22	Call	Bond Future	4,447.2400	4.4472	4,393.3500	4.3933	(1.212)	0	0	0
2021/02/05	2030	06/05/2021	9.22	Put	Bond Future	876.2700	0.8763	935.0500	0.9350	6.708	0	0	700
2021/02/05	2030	06/05/2021	7.97	Put	Bond Future	4,572.0400	4.5720	4,644.7400	4.6447	1.590	0	0	0
2021/02/05	2030	06/05/2021	10.74	Call	Bond Future	11,686.5100	11.6865	11,566.6600	11.5667	(1.026)	0	0	0
2021/02/05	2030	06/05/2021	10.74	Put	Bond Future	46.7800	0.0468	39.6000	0.0396	(15.348)	0	0	0
2021/02/05	2030	05/08/2021	10.30	Put	Bond Future	640.4800	0.6405	594.4200	0.5944	(7.191)	0	0	200
2021/02/05	2030	05/08/2021	8.78	Put	Bond Future	3,006.2900	3.0063	3,043.7200	3.0437	1.245	0	0	0

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2021/02/05	2030	05/08/2021	8.78	Call	Bond Future	2,983.0400	2.9830	2,904.5400	2.9045	(2.632)	0	0	200
2021/02/05	2030	05/08/2021	7.70	Put	Bond Future	7,276.4300	7.2764	7,295.9200	7.2959	0.268	0	0	0
2021/02/05	2030	05/08/2021	9.45	Call	Bond Future	5,253.1500	5.2532	5,194.4100	5.1944	(1.118)	0	0	600
2021/02/05	2030	05/08/2021	12.10	Call	Bond Future	16,779.9700	16.7800	16,656.9600	16.6570	(0.733)	0	0	0
2021/02/05	2030	05/08/2021	12.10	Put	Bond Future	37.3000	0.0373	30.2200	0.0302	(18.981)	0	0	600
2021/02/05	2030	05/08/2021	10.42	Call	Bond Future	9,331.2000	9.3312	9,172.5900	9.1726	(1.700)	0	0	0
2021/02/05	2030	05/08/2021	10.42	Put	Bond Future	546.4700	0.5465	503.7900	0.5038	(7.810)	0	0	0
2021/02/05	2030	05/08/2021	10.41	Call	Bond Future	9,288.1100	9.2881	9,129.2200	9.1292	(1.711)	0	0	0
2021/02/05	2030	05/08/2021	10.41	Put	Bond Future	553.8300	0.5538	510.8700	0.5109	(7.757)	0	0	0
2021/02/05	2030	05/08/2021			Bond Future	8.7841	95.6178	8.8044	95.5019	0.231	0.0000	0.0000	0
2021/02/05	2030	05/08/2021	10.30	Call	Bond Future	8,817.3200	8.8173	8,655.3300	8.6553	(1.837)	0	0	0
2021/02/05	2030	05/08/2021	7.70	Call	Bond Future	817.7100	0.8177	721.2700	0.7213	(11.794)	0	0	200
2021/02/05	2030	05/08/2021	8.95	Put	Bond Future	2,561.1900	2.5612	2,590.9800	2.5910	1.163	0	0	0
2021/02/05	2030	05/08/2021	8.95	Call	Bond Future	3,503.0600	3.5031	3,416.9200	3.4169	(2.459)	0	0	600
2021/02/05	2030	05/08/2021	9.45	Put	Bond Future	1,544.4500	1.5444	1,601.6400	1.6016	3.703	0	0	0
2021/02/05	2030	05/08/2021	10.43	Call	Bond Future	9,374.3200	9.3743	9,216.0000	9.2160	(1.689)	0	0	0
2021/02/05	2030	05/08/2021	10.43	Put	Bond Future	539.1800	0.5392	496.7900	0.4968	(7.862)	0	0	0
2021/02/05	2030	04/11/2021	8.27	Put	Bond Future	5,765.6700	5.7657	5,749.5400	5.7495	(0.280)	0	0	0
2021/02/05	2030	04/11/2021	8.27	Call	Bond Future	1,816.1500	1.8162	1,683.7700	1.6838	(7.289)	0	0	300
2021/02/05	2030	04/11/2021	8.77	Put	Bond Future	4,069.0100	4.0690	4,028.4900	4.0285	(0.996)	0	0	0
2021/02/05	2030	04/11/2021	11.44	Put	Bond Future	348.4300	0.3484	298.8000	0.2988	(14.244)	0	0	300
2021/02/05	2030	04/11/2021	10.60	Call	Bond Future	9,409.7600	9.4098	9,209.3900	9.2094	(2.129)	0	0	0
2021/02/05	2030	04/11/2021	10.60	Put	Bond Future	901.9800	0.9020	817.8600	0.8179	(9.326)	0	0	0
2021/02/05	2030	04/11/2021	10.59	Put	Bond Future	911.4800	0.9115	826.9500	0.8269	(9.274)	0	0	0
2021/02/05	2030	04/11/2021			Bond Future	8.9658	96.6376	8.9868	96.5214	0.235	0.0000	0.0000	0
2021/02/05	2030	04/11/2021	8.77	Call	Bond Future	2,978.3300	2.9783	2,821.5600	2.8216	(5.264)	0	0	300
2021/02/05	2030	04/11/2021	11.44	Call	Bond Future	12,845.2900	12.8453	12,679.4100	12.6794	(1.291)	0	0	0
2021/02/05	2030	04/11/2021	10.61	Call	Bond Future	9,449.3100	9.4493	9,249.3500	9.2493	(2.116)	0	0	0
2021/02/05	2030	04/11/2021	10.61	Put	Bond Future	892.5700	0.8926	808.8600	0.8089	(9.379)	0	0	0
2021/02/05	2030	04/11/2021	10.59	Call	Bond Future	9,370.2700	9.3703	9,169.4900	9.1695	(2.143)	0	0	0
2021/02/05	2030	03/02/2022	9.45	Call	Bond Future	1,449.9500	1.4500	4,613.8200	4.6138	218.205	0	0	0
2021/02/05	2030	03/02/2022	9.45	Put	Bond Future	0.0000	0.0000	3,209.7400	3.2097	100.000	0	0	0
2021/02/05	2030	03/02/2022			Bond Future	9.1755	93.6244	9.1841	93.5785	0.094	0.0000	0.0000	0
2021/02/05	2030	03/02/2022	9.43	Call	Bond Future	1,345.2800	1.3453	4,553.8400	4.5538	238.505	0	0	0
2021/02/05	2030	03/02/2022	9.43	Put	Bond Future	0.0000	0.0000	3,254.4300	3.2544	100.000	0	0	0
2021/02/05	2030	03/02/2022	9.44	Call	Bond Future	1,397.6300	1.3976	4,583.9700	4.5840	227.982	0	0	0
2021/02/05	2030	03/02/2022	9.44	Put	Bond Future	0.0000	0.0000	3,232.2100	3.2322	100.000	0	0	0
2021/02/05	2032	04/02/2021			Bond Future	9.3350	95.5574	9.3350	95.5574	0.000	0.0000	0.0000	0
2021/02/05	2032	06/05/2021	12.12	Call	Bond Future	14,778.1500	14.7782	14,621.6200	14.6216	(1.059)	0	0	0
2021/02/05	2032	06/05/2021	12.12	Put	Bond Future	26.8200	0.0268	22.0100	0.0220	(17.934)	0	0	0
2021/02/05	2032	06/05/2021	12.57	Call	Bond Future	16,951.1300	16.9511	16,797.4800	16.7975	(0.906)	0	0	0
2021/02/05	2032	06/05/2021			Bond Future	9.4918	92.5913	9.5158	92.4395	0.253	0.0000	0.0000	126,714
2021/02/05	2032	06/05/2021	12.11	Call	Bond Future	14,729.1100	14.7291	14,572.4900	14.5725	(1.063)	0	0	0
2021/02/05	2032	06/05/2021	12.11	Put	Bond Future	27.4800	0.0275	22.5800	0.0226	(17.831)	0	0	0
2021/02/05	2032	06/05/2021	12.10	Call	Bond Future	14,680.0300	14.6800	14,523.3200	14.5233	(1.068)	0	0	0
2021/02/05	2032	06/05/2021	12.10	Put	Bond Future	28.1600	0.0282	23.1700	0.0232	(17.720)	0	0	0
2021/02/05	2032	06/05/2021	12.57	Put	Bond Future	8.5000	0.0085	6.5700	0.0066	(22.706)	0	0	736

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2021/02/05	2032	06/05/2021	10.33	Put	Bond Future	781.1000	0.7811	850.6700	0.8507	8.907	0	0	0
2021/02/05	2032	06/05/2021	10.33	Call	Bond Future	5,876.6200	5.8766	5,794.4700	5.7945	(1.398)	0	0	736
2021/02/05	2032	05/08/2021	11.37	Call	Bond Future	10,300.2000	10.3002	10,098.7200	10.0987	(1.956)	0	0	0
2021/02/05	2032	05/08/2021	11.37	Put	Bond Future	702.0200	0.7020	655.7500	0.6558	(6.591)	0	0	0
2021/02/05	2032	05/08/2021			Bond Future	9.6823	93.5963	9.7077	93.4411	0.262	0.0000	0.0000	0
2021/02/05	2032	05/08/2021	11.35	Call	Bond Future	10,211.8400	10.2118	10,009.8700	10.0099	(1.978)	0	0	0
2021/02/05	2032	05/08/2021	11.35	Put	Bond Future	719.0900	0.7191	672.3300	0.6723	(6.503)	0	0	0
2021/02/05	2032	05/08/2021	11.36	Call	Bond Future	10,256.0000	10.2560	10,054.2800	10.0543	(1.967)	0	0	0
2021/02/05	2032	05/08/2021	11.36	Put	Bond Future	710.5100	0.7105	664.0000	0.6640	(6.546)	0	0	0
2021/02/05	2032	04/11/2021	9.83	Call	Bond Future	3,873.1700	3.8732	3,684.3400	3.6843	(4.875)	0	0	700
2021/02/05	2032	04/11/2021	11.71	Put	Bond Future	963.2700	0.9633	877.3600	0.8774	(8.919)	0	0	0
2021/02/05	2032	04/11/2021	11.69	Call	Bond Future	10,934.2200	10.9342	10,691.4600	10.6915	(2.220)	0	0	0
2021/02/05	2032	04/11/2021	11.70	Call	Bond Future	10,975.3300	10.9753	10,732.9600	10.7330	(2.208)	0	0	0
2021/02/05	2032	04/11/2021			Bond Future	9.8798	90.4500	9.9061	90.2939	0.266	0.0000	0.0000	0
2021/02/05	2032	04/11/2021	9.83	Put	Bond Future	4,170.2000	4.1702	4,137.4400	4.1374	(0.786)	0	0	0
2021/02/05	2032	04/11/2021	12.81	Call	Bond Future	15,660.8600	15.6609	15,461.0100	15.4610	(1.276)	0	0	0
2021/02/05	2032	04/11/2021	12.81	Put	Bond Future	296.5000	0.2965	252.7200	0.2527	(14.766)	0	0	700
2021/02/05	2032	04/11/2021	11.71	Call	Bond Future	11,016.4800	11.0165	10,774.5000	10.7745	(2.197)	0	0	0
2021/02/05	2032	04/11/2021	11.69	Put	Bond Future	982.3500	0.9823	895.6600	0.8957	(8.825)	0	0	0
2021/02/05	2032	04/11/2021	9.33	Put	Bond Future	5,852.0100	5.8520	5,849.8400	5.8498	(0.037)	0	0	0
2021/02/05	2032	04/11/2021	9.33	Call	Bond Future	2,498.8900	2.4989	2,340.6500	2.3406	(6.332)	0	0	700
2021/02/05	2032	04/11/2021	11.70	Put	Bond Future	972.7700	0.9728	886.4700	0.8865	(8.872)	0	0	0
2021/02/05	2032	03/02/2022	9.81	Call	Bond Future	0.0000	0.0000	3,622.6100	3.6226	100.000	0	0	0
2021/02/05	2032	03/02/2022	9.81	Put	Bond Future	0.0000	0.0000	5,404.2700	5.4043	100.000	0	0	198
2021/02/05	2032	03/02/2022	8.91	Put	Bond Future	0.0000	0.0000	8,956.4400	8.9564	100.000	0	0	0
2021/02/05	2032	03/02/2022	10.42	Call	Bond Future	1,818.9700	1.8190	5,450.3300	5.4503	199.638	0	0	0
2021/02/05	2032	03/02/2022	10.42	Put	Bond Future	0.0000	0.0000	3,720.9100	3.7209	100.000	0	0	0
2021/02/05	2032	03/02/2022	10.45	Put	Bond Future	0.0000	0.0000	3,652.6200	3.6526	100.000	0	0	198
2021/02/05	2032	03/02/2022	10.43	Call	Bond Future	1,874.9900	1.8750	5,483.2200	5.4832	192.440	0	0	0
2021/02/05	2032	03/02/2022	10.43	Put	Bond Future	0.0000	0.0000	3,697.7800	3.6978	100.000	0	0	0
2021/02/05	2032	03/02/2022			Bond Future	10.0999	91.3764	10.1155	91.2868	0.154	0.0000	0.0000	0
2021/02/05	2032	03/02/2022	8.91	Call	Bond Future	0.0000	0.0000	1,639.3500	1.6394	100.000	0	0	198
2021/02/05	2032	03/02/2022	10.44	Call	Bond Future	1,930.9600	1.9310	5,516.5400	5.5165	185.689	0	0	0
2021/02/05	2032	03/02/2022	10.44	Put	Bond Future	0.0000	0.0000	3,675.1300	3.6751	100.000	0	0	0
2021/02/05	2032	03/02/2022	10.45	Call	Bond Future	0.0000	0.0000	5,549.9500	5.5500	100.000	0	0	0
2021/02/05	2033	04/02/2021			Bond Future	101.3092	101.3092	101.3092	101.3092	0.000	0.0000	0.0000	0
2021/02/05	2033	06/05/2021			Bond Future	101.5996	101.5996	101.6517	101.6517	0.051	0.0000	0.0000	8,934
2021/02/05	2033	05/08/2021			Bond Future	102.7268	102.7268	102.7773	102.7773	0.049	0.0000	0.0000	0
2021/02/05	2033	04/11/2021			Bond Future	102.6226	102.6226	102.6747	102.6747	0.051	0.0000	0.0000	0
2021/02/05	2033	03/02/2022			Bond Future	103.6989	103.6989	103.8268	103.8268	0.123	0.0000	0.0000	0
2021/02/05	2037	04/02/2021			Bond Future	10.3550	85.8629	10.3550	85.8629	0.000	0.0000	0.0000	0
2021/02/05	2037	06/05/2021	12.43	Call	Bond Future	11,659.8300	11.6598	11,388.6600	11.3887	(2.326)	0	0	0
2021/02/05	2037	06/05/2021	12.44	Put	Bond Future	214.0100	0.2140	207.6600	0.2077	(2.967)	0	0	0
2021/02/05	2037	06/05/2021	12.42	Call	Bond Future	11,609.9000	11.6099	11,338.7100	11.3387	(2.336)	0	0	0
2021/02/05	2037	06/05/2021			Bond Future	10.5291	86.8885	10.5686	86.6237	0.375	0.0000	0.0000	130,087
2021/02/05	2037	06/05/2021	12.43	Put	Bond Future	217.8500	0.2179	211.4700	0.2115	(2.929)	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
2021/02/05	2037	06/05/2021	12.44	Call	Bond Future	11,709.7700	11.7098	11,438.6300	11.4386	(2.316)	0	0	0
2021/02/05	2037	06/05/2021	12.42	Put	Bond Future	221.7500	0.2218	215.3500	0.2154	(2.886)	0	0	0
2021/02/05	2037	05/08/2021	12.27	Call	Bond Future	10,283.0200	10.2830	9,995.2400	9.9952	(2.799)	0	0	0
2021/02/05	2037	05/08/2021	12.27	Put	Bond Future	1,097.9000	1.0979	1,079.5900	1.0796	(1.668)	0	0	0
2021/02/05	2037	05/08/2021	12.28	Call	Bond Future	10,326.2300	10.3262	10,038.4100	10.0384	(2.787)	0	0	0
2021/02/05	2037	05/08/2021	12.26	Put	Bond Future	1,109.3700	1.1094	1,091.1100	1.0911	(1.646)	0	0	0
2021/02/05	2037	05/08/2021			Bond Future	10.7323	83.5756	10.7737	83.3062	0.386	0.0000	0.0000	0
2021/02/05	2037	05/08/2021	12.28	Put	Bond Future	1,086.5300	1.0865	1,068.1800	1.0682	(1.689)	0	0	0
2021/02/05	2037	05/08/2021	12.26	Call	Bond Future	10,239.8400	10.2398	9,952.1100	9.9521	(2.810)	0	0	0
2021/02/05	2037	04/11/2021	12.82	Put	Bond Future	1,182.7000	1.1827	1,131.5700	1.1316	(4.323)	0	0	0
2021/02/05	2037	04/11/2021	12.83	Call	Bond Future	12,006.8500	12.0068	11,684.3400	11.6843	(2.686)	0	0	0
2021/02/05	2037	04/11/2021			Bond Future	10.9306	84.4672	10.9735	84.1957	0.392	0.0000	0.0000	0
2021/02/05	2037	04/11/2021	12.82	Call	Bond Future	11,966.0400	11.9660	11,643.4000	11.6434	(2.696)	0	0	0
2021/02/05	2037	04/11/2021	12.83	Put	Bond Future	1,172.3200	1.1723	1,121.3200	1.1213	(4.350)	0	0	0
2021/02/05	2037	04/11/2021	12.81	Call	Bond Future	11,925.2500	11.9253	11,602.4900	11.6025	(2.707)	0	0	0
2021/02/05	2037	04/11/2021	12.81	Put	Bond Future	1,193.1500	1.1931	1,141.9000	1.1419	(4.295)	0	0	0
2021/02/05	2037	03/02/2022	11.46	Call	Bond Future	1,858.2500	1.8582	5,998.4300	5.9984	222.800	0	0	0
2021/02/05	2037	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	4,325.8100	4.3258	100.000	0	0	0
2021/02/05	2037	03/02/2022	11.45	Call	Bond Future	1,798.7900	1.7988	5,964.8000	5.9648	231.601	0	0	0
2021/02/05	2037	03/02/2022			Bond Future	11.1527	81.0788	11.1872	80.8672	0.309	0.0000	0.0000	0
2021/02/05	2037	03/02/2022	11.46	Put	Bond Future	0.0000	0.0000	4,351.8100	4.3518	100.000	0	0	0
2021/02/05	2037	03/02/2022	11.47	Call	Bond Future	1,917.6400	1.9176	6,031.8200	6.0318	214.544	0	0	0
2021/02/05	2037	03/02/2022	11.45	Put	Bond Future	0.0000	0.0000	4,377.6400	4.3776	100.000	0	0	0
2021/02/05	2038	04/02/2021			Bond Future	113.9437	113.9437	113.9437	113.9437	0.000	0.0000	0.0000	0
2021/02/05	2038	06/05/2021			Bond Future	115.8750	115.8750	116.4969	116.4969	0.537	0.0000	0.0000	7,799
2021/02/05	2038	05/08/2021			Bond Future	115.4402	115.4402	116.0665	116.0665	0.543	0.0000	0.0000	0
2021/02/05	2038	04/11/2021			Bond Future	116.6981	116.6981	117.3324	117.3324	0.544	0.0000	0.0000	0
2021/02/05	2038	03/02/2022			Bond Future	116.1713	116.1713	116.8982	116.8982	0.626	0.0000	0.0000	0
2021/02/05	2040	04/02/2021			Bond Future	10.5000	87.9818	10.5000	87.9818	0.000	0.0000	0.0000	0
2021/02/05	2040	06/05/2021	12.44	Call	Bond Future	11,671.1400	11.6711	11,350.2600	11.3503	(2.749)	0	0	0
2021/02/05	2040	06/05/2021	12.44	Put	Bond Future	279.9000	0.2799	279.5100	0.2795	(0.139)	0	0	0
2021/02/05	2040	06/05/2021	10.83	Put	Bond Future	2,449.4400	2.4494	2,581.7000	2.5817	5.400	0	0	0
2021/02/05	2040	06/05/2021	10.83	Call	Bond Future	3,622.5300	3.6225	3,434.3000	3.4343	(5.196)	0	0	300
2021/02/05	2040	06/05/2021	11.58	Put	Bond Future	960.6300	0.9606	1,053.5600	1.0536	9.674	0	0	0
2021/02/05	2040	06/05/2021	11.58	Call	Bond Future	7,156.0000	7.1560	6,928.4400	6.9284	(3.180)	0	0	300
2021/02/05	2040	06/05/2021			Bond Future	10.6649	89.0776	10.7096	88.7571	0.420	0.0000	0.0000	79,650
2021/02/05	2040	06/05/2021	12.43	Call	Bond Future	11,618.7900	11.6188	11,297.9800	11.2980	(2.761)	0	0	0
2021/02/05	2040	06/05/2021	12.43	Put	Bond Future	284.7900	0.2848	284.4700	0.2845	(0.112)	0	0	0
2021/02/05	2040	06/05/2021	12.42	Call	Bond Future	11,566.4500	11.5664	11,245.7200	11.2457	(2.773)	0	0	0
2021/02/05	2040	06/05/2021	12.42	Put	Bond Future	289.7500	0.2898	289.5100	0.2895	(0.083)	0	0	0
2021/02/05	2040	06/05/2021	13.38	Call	Bond Future	16,513.4800	16.5135	16,191.3400	16.1913	(1.951)	0	0	0
2021/02/05	2040	06/05/2021	13.38	Put	Bond Future	46.9200	0.0469	45.2700	0.0453	(3.517)	0	0	300
2021/02/05	2040	05/08/2021	11.05	Put	Bond Future	3,561.8100	3.5618	3,765.5600	3.7656	5.720	0	0	0
2021/02/05	2040	05/08/2021	11.05	Call	Bond Future	4,845.0400	4.8450	4,722.9500	4.7230	(2.520)	0	0	900
2021/02/05	2040	05/08/2021	12.48	Call	Bond Future	11,228.3300	11.2283	10,904.5500	10.9045	(2.884)	0	0	0
2021/02/05	2040	05/08/2021	12.49	Put	Bond Future	1,036.3400	1.0363	1,038.2500	1.0383	0.184	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
2021/02/05	2040	05/08/2021	12.47	Call	Bond Future	11,182.6400	11.1826	10,859.0300	10.8590	(2.894)	0	0	0
2021/02/05	2040	05/08/2021			Bond Future	10.8637	85.5382	10.9106	85.2123	0.432	0.0000	0.0000	0
2021/02/05	2040	05/08/2021	11.55	Put	Bond Future	2,328.0500	2.3281	2,551.8900	2.5519	9.615	0	0	0
2021/02/05	2040	05/08/2021	11.55	Call	Bond Future	6,907.3000	6.9073	6,805.3000	6.8053	(1.477)	0	0	900
2021/02/05	2040	05/08/2021	14.80	Call	Bond Future	21,721.7600	21.7218	21,393.1700	21.3932	(1.513)	0	0	0
2021/02/05	2040	05/08/2021	14.80	Put	Bond Future	59.0100	0.0590	56.2600	0.0563	(4.660)	0	0	900
2021/02/05	2040	05/08/2021	12.48	Put	Bond Future	1,047.3900	1.0474	1,049.4500	1.0494	0.197	0	0	0
2021/02/05	2040	05/08/2021	12.49	Call	Bond Future	11,274.0400	11.2740	10,950.1100	10.9501	(2.873)	0	0	0
2021/02/05	2040	05/08/2021	12.47	Put	Bond Future	1,058.5300	1.0585	1,060.7600	1.0608	0.211	0	0	0
2021/02/05	2040	04/11/2021	12.90	Call	Bond Future	12,411.7900	12.4118	12,048.2600	12.0483	(2.929)	0	0	0
2021/02/05	2040	04/11/2021	12.90	Put	Bond Future	1,261.1700	1.2612	1,226.0700	1.2261	(2.783)	0	0	0
2021/02/05	2040	04/11/2021	12.89	Call	Bond Future	12,369.0600	12.3691	12,005.5100	12.0055	(2.939)	0	0	0
2021/02/05	2040	04/11/2021	12.89	Put	Bond Future	1,272.3500	1.2723	1,237.2300	1.2372	(2.760)	0	0	0
2021/02/05	2040	04/11/2021			Bond Future	11.0574	86.4506	11.1060	86.1222	0.439	0.0000	0.0000	0
2021/02/05	2040	04/11/2021	12.91	Call	Bond Future	12,454.5200	12.4545	12,091.0200	12.0910	(2.919)	0	0	0
2021/02/05	2040	04/11/2021	12.91	Put	Bond Future	1,250.0600	1.2501	1,214.9900	1.2150	(2.805)	0	0	0
2021/02/05	2040	03/02/2022	11.58	Put	Bond Future	0.0000	0.0000	4,628.9100	4.6289	100.000	0	0	0
2021/02/05	2040	03/02/2022	11.59	Call	Bond Future	2,037.4300	2.0374	6,372.0500	6.3721	212.749	0	0	0
2021/02/05	2040	03/02/2022	11.57	Put	Bond Future	0.0000	0.0000	4,656.0300	4.6560	100.000	0	0	0
2021/02/05	2040	03/02/2022			Bond Future	11.2738	82.8323	11.3147	82.5647	0.362	0.0000	0.0000	0
2021/02/05	2040	03/02/2022	11.58	Call	Bond Future	1,974.2200	1.9742	6,335.4900	6.3355	220.911	0	0	0
2021/02/05	2040	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	4,602.2600	4.6023	100.000	0	0	0
2021/02/05	2040	03/02/2022	11.57	Call	Bond Future	1,910.9300	1.9109	6,299.3200	6.2993	229.647	0	0	0
2021/02/05	2044	04/02/2021			Bond Future	10.5700	84.6090	10.5700	84.6090	0.000	0.0000	0.0000	0
2021/02/05	2044	06/05/2021	12.44	Call	Bond Future	11,293.1600	11.2932	10,902.6200	10.9026	(3.458)	0	0	0
2021/02/05	2044	06/05/2021	12.44	Put	Bond Future	327.3500	0.3273	336.1300	0.3361	2.682	0	0	0
2021/02/05	2044	06/05/2021	12.43	Call	Bond Future	11,241.6300	11.2416	10,851.3000	10.8513	(3.472)	0	0	0
2021/02/05	2044	06/05/2021	12.43	Put	Bond Future	332.8700	0.3329	341.8600	0.3419	2.701	0	0	0
2021/02/05	2044	06/05/2021	11.40	Call	Bond Future	5,936.3200	5.9363	5,675.9600	5.6760	(4.386)	0	0	0
2021/02/05	2044	06/05/2021	11.40	Put	Bond Future	1,350.7400	1.3507	1,489.7000	1.4897	10.288	0	0	3,100
2021/02/05	2044	06/05/2021	11.79	Call	Bond Future	7,934.6900	7.9347	7,626.0900	7.6261	(3.889)	0	0	0
2021/02/05	2044	06/05/2021	11.79	Put	Bond Future	846.7600	0.8468	937.4800	0.9375	10.714	0	0	3,100
2021/02/05	2044	06/05/2021	11.10	Call	Bond Future	4,520.9700	4.5210	4,277.8400	4.2778	(5.378)	0	0	0
2021/02/05	2044	06/05/2021	12.50	Call	Bond Future	11,602.3700	11.6024	11,210.6500	11.2107	(3.376)	0	0	0
2021/02/05	2044	06/05/2021	12.50	Put	Bond Future	295.8900	0.2959	303.4900	0.3035	2.569	0	0	3,100
2021/02/05	2044	06/05/2021			Bond Future	10.7374	85.5986	10.7926	85.1993	0.514	0.0000	0.0000	60,986
2021/02/05	2044	06/05/2021	12.45	Call	Bond Future	11,344.6900	11.3447	10,953.9400	10.9539	(3.444)	0	0	0
2021/02/05	2044	06/05/2021	12.45	Put	Bond Future	321.9100	0.3219	330.4800	0.3305	2.662	0	0	0
2021/02/05	2044	06/05/2021	10.70	Put	Bond Future	3,154.3300	3.1543	3,361.6400	3.3616	6.572	0	0	0
2021/02/05	2044	06/05/2021	10.70	Call	Bond Future	2,882.3600	2.8824	2,690.3500	2.6904	(6.662)	0	0	3,100
2021/02/05	2044	06/05/2021	11.10	Put	Bond Future	1,957.2200	1.9572	2,113.4100	2.1134	7.980	0	0	3,100
2021/02/05	2044	06/05/2021	11.90	Call	Bond Future	8,513.2200	8.5132	8,166.2600	8.1663	(4.076)	0	0	0
2021/02/05	2044	06/05/2021	11.90	Put	Bond Future	744.0700	0.7441	796.4300	0.7964	7.037	0	0	0
2021/02/05	2044	06/05/2021	11.35	Put	Bond Future	1,435.7100	1.4357	1,578.5800	1.5786	9.951	0	0	0
2021/02/05	2044	06/05/2021	11.35	Call	Bond Future	5,690.3300	5.6903	5,433.8800	5.4339	(4.507)	0	0	3,100
2021/02/05	2044	05/08/2021	12.60	Put	Bond Future	1,008.4800	1.0085	1,028.0600	1.0281	1.942	0	0	0
2021/02/05	2044	05/08/2021	12.61	Call	Bond Future	11,539.8000	11.5398	11,153.6400	11.1536	(3.346)	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
2021/02/05	2044	05/08/2021	12.61	Put	Bond Future	997.9400	0.9979	1,017.2300	1.0172	1.933	0	0	0
2021/02/05	2044	05/08/2021			Bond Future	10.9284	82.1466	10.9862	81.7412	0.529	0.0000	0.0000	0
2021/02/05	2044	05/08/2021	12.60	Call	Bond Future	11,494.6500	11.4946	11,108.7800	11.1088	(3.357)	0	0	0
2021/02/05	2044	05/08/2021	12.59	Call	Bond Future	11,449.5100	11.4495	11,063.9300	11.0639	(3.368)	0	0	0
2021/02/05	2044	05/08/2021	12.59	Put	Bond Future	1,019.1100	1.0191	1,038.9800	1.0390	1.950	0	0	0
2021/02/05	2044	04/11/2021	12.91	Call	Bond Future	12,214.2100	12.2142	11,792.9300	11.7929	(3.449)	0	0	0
2021/02/05	2044	04/11/2021	12.91	Put	Bond Future	1,333.8700	1.3339	1,321.4800	1.3215	(0.929)	0	0	0
2021/02/05	2044	04/11/2021			Bond Future	11.1141	83.0229	11.1741	82.6140	0.539	0.0000	0.0000	0
2021/02/05	2044	04/11/2021	12.90	Call	Bond Future	12,172.3100	12.1723	11,751.1500	11.7512	(3.460)	0	0	0
2021/02/05	2044	04/11/2021	12.90	Put	Bond Future	1,345.4500	1.3454	1,333.1800	1.3332	(0.912)	0	0	0
2021/02/05	2044	04/11/2021	12.89	Call	Bond Future	12,130.4300	12.1304	11,709.4000	11.7094	(3.471)	0	0	0
2021/02/05	2044	04/11/2021	12.89	Put	Bond Future	1,357.1200	1.3571	1,344.9800	1.3450	(0.895)	0	0	0
2021/02/05	2044	03/02/2022	11.59	Call	Bond Future	1,750.3300	1.7503	6,228.1300	6.2281	255.826	0	0	0
2021/02/05	2044	03/02/2022	11.59	Put	Bond Future	0.0000	0.0000	4,829.3400	4.8293	100.000	0	0	0
2021/02/05	2044	03/02/2022	11.60	Call	Bond Future	1,814.2300	1.8142	6,264.1800	6.2642	245.280	0	0	0
2021/02/05	2044	03/02/2022	11.60	Put	Bond Future	0.0000	0.0000	4,801.4900	4.8015	100.000	0	0	0
2021/02/05	2044	03/02/2022			Bond Future	11.3214	79.4946	11.3745	79.1430	0.469	0.0000	0.0000	0
2021/02/05	2044	03/02/2022	11.61	Call	Bond Future	1,878.0400	1.8780	6,300.3100	6.3003	235.473	0	0	0
2021/02/05	2044	03/02/2022	11.61	Put	Bond Future	0.0000	0.0000	4,773.8100	4.7738	100.000	0	0	0
2021/02/05	2046	04/02/2021			Bond Future	103.4932	103.4932	103.4932	103.4932	0.000	0.0000	0.0000	0
2021/02/05	2046	06/05/2021			Bond Future	102.7570	102.7570	102.9329	102.9329	0.171	0.0000	0.0000	14,893
2021/02/05	2046	05/08/2021			Bond Future	103.8972	103.8972	104.0730	104.0730	0.169	0.0000	0.0000	0
2021/02/05	2046	04/11/2021			Bond Future	103.2235	103.2235	103.4022	103.4022	0.173	0.0000	0.0000	0
2021/02/05	2046	03/02/2022			Bond Future	104.3058	104.3058	104.5626	104.5626	0.246	0.0000	0.0000	0
2021/02/05	2050	04/02/2021			Bond Future	105.3266	105.3266	105.3266	105.3266	0.000	0.0000	0.0000	0
2021/02/05	2050	06/05/2021			Bond Future	106.3972	106.3972	107.2989	107.2989	0.847	0.0000	0.0000	10,968
2021/02/05	2050	05/08/2021			Bond Future	105.6515	105.6515	106.5608	106.5608	0.861	0.0000	0.0000	0
2021/02/05	2050	04/11/2021			Bond Future	106.8026	106.8026	107.7231	107.7231	0.862	0.0000	0.0000	0
2021/02/05	2050	03/02/2022			Bond Future	105.9772	105.9772	106.9860	106.9860	0.952	0.0000	0.0000	0
2021/02/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	AL37	06/05/2021			Index Future	801.8350	801.8350	802.0620	802.0620	0.028	0.0000	0.0000	0
2021/02/05	AL37	05/08/2021			Index Future	810.4420	810.4420	810.6540	810.6540	0.026	0.0000	0.0000	0
2021/02/05	AL37	04/11/2021			Index Future	819.1710	819.1710	819.3930	819.3930	0.027	0.0000	0.0000	0
2021/02/05	AL37	03/02/2022			Index Future	827.1200	827.1200	828.3950	828.3950	0.154	0.0000	0.0000	0
2021/02/05	AL7T	06/05/2021			Index Future	902.3870	902.3870	901.2200	901.2200	(0.129)	0.0000	0.0000	0
2021/02/05	AL7T	05/08/2021			Index Future	912.0730	912.0730	910.8750	910.8750	(0.131)	0.0000	0.0000	0
2021/02/05	AL7T	04/11/2021			Index Future	921.8970	921.8970	920.6940	920.6940	(0.130)	0.0000	0.0000	0
2021/02/05	AL7T	03/02/2022			Index Future	916.4900	916.4900	930.8090	930.8090	1.562	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
2021/02/05	ALBI	06/05/2021			Index Future	787.5160	787.5160	785.9870	785.9870	(0.194)	0.0000	0.0000	308
2021/02/05	ALBI	05/08/2021			Index Future	795.9690	795.9690	794.4070	794.4070	(0.196)	0.0000	0.0000	0
2021/02/05	ALBI	04/11/2021			Index Future	804.5420	804.5420	802.9710	802.9710	(0.195)	0.0000	0.0000	0
2021/02/05	ALBI	03/02/2022			Index Future	802.0100	802.0100	811.7920	811.7920	1.220	0.0000	0.0000	0
2021/02/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C213	28/02/2031			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
2021/02/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/05	ES33	04/02/2021			Bond Future	11.0150	79.3887	11.0150	79.3887	0.000	0.0000	0.0000	0
2021/02/05	ES33	06/05/2021			Bond Future	11.2357	76.5151	11.2695	76.3324	0.301	0.0000	0.0000	350
2021/02/05	ES33	05/08/2021			Bond Future	11.4785	77.3456	11.5141	77.1593	0.310	0.0000	0.0000	0
2021/02/05	ES33	04/11/2021			Bond Future	11.7306	74.3961	11.7675	74.2085	0.315	0.0000	0.0000	0
2021/02/05	ES33	03/02/2022			Bond Future	12.0116	75.1581	12.0388	75.0245	0.227	0.0000	0.0000	0
2021/02/05	ES42	04/02/2021			Bond Future	11.5400	78.5666	11.5400	78.5666	0.000	0.0000	0.0000	0
2021/02/05	ES42	06/05/2021			Bond Future	11.7628	75.1517	11.8126	74.8500	0.423	0.0000	0.0000	4,779
2021/02/05	ES42	05/08/2021			Bond Future	11.9924	75.9681	12.0446	75.6615	0.435	0.0000	0.0000	0
2021/02/05	ES42	04/11/2021			Bond Future	12.2318	72.5207	12.2862	72.2116	0.445	0.0000	0.0000	0
2021/02/05	ES42	03/02/2022			Bond Future	12.4894	73.2629	12.5362	73.0060	0.375	0.0000	0.0000	0
2021/02/05	GOVI	06/05/2021	678.68	Call	GOVI	997,370.0000	99.7370	982,610.0000	98.2610	(1.480)	0	0	0
2021/02/05	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	06/05/2021	678.67	Call	GOVI	997,470.0000	99.7470	982,710.0000	98.2710	(1.480)	0	0	0
2021/02/05	GOVI	06/05/2021			GOVI	778.4170	778.4170	776.9410	776.9410	(0.190)	0.0000	0.0000	969
2021/02/05	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	06/05/2021	678.69	Call	GOVI	997,270.0000	99.7270	982,510.0000	98.2510	(1.480)	0	0	0
2021/02/05	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	05/08/2021	719.14	Call	GOVI	676,320.0000	67.6320	661,240.0000	66.1240	(2.230)	0	0	0
2021/02/05	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	05/08/2021	719.13	Call	GOVI	676,420.0000	67.6420	661,340.0000	66.1340	(2.229)	0	0	0
2021/02/05	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	05/08/2021			GOVI	786.7720	786.7720	785.2640	785.2640	(0.192)	0.0000	0.0000	0
2021/02/05	GOVI	05/08/2021	719.15	Call	GOVI	676,220.0000	67.6220	661,140.0000	66.1140	(2.230)	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
2021/02/05	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	04/11/2021	728.41	Call	GOVI	668,360.0000	66.8360	653,200.0000	65.3200	(2.268)	0	0	0
2021/02/05	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	04/11/2021	728.40	Call	GOVI	668,460.0000	66.8460	653,300.0000	65.3300	(2.268)	0	0	0
2021/02/05	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	04/11/2021			GOVI	795.2460	795.2460	793.7300	793.7300	(0.191)	0.0000	0.0000	0
2021/02/05	GOVI	04/11/2021	728.42	Call	GOVI	668,260.0000	66.8260	653,100.0000	65.3100	(2.269)	0	0	0
2021/02/05	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	96,890.0000	9.6890	100.000	0	0	0
2021/02/05	GOVI	03/02/2022	792.76	Put	GOVI	100.0000	0.0100	0.0000	0.0000	(100.000)	0	0	0
2021/02/05	GOVI	03/02/2022			GOVI	792.7500	792.7500	802.4490	802.4490	1.223	0.0000	0.0000	0
2021/02/05	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	96,990.0000	9.6990	100.000	0	0	0
2021/02/05	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GOVI	03/02/2022	792.74	Call	GOVI	100.0000	0.0100	97,090.0000	9.7090	96990.000	0	0	0
2021/02/05	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/05	IGOV	06/05/2021			Index Future	279.1020	279.1020	279.8520	279.8520	0.269	0.0000	0.0000	974
2021/02/05	IGOV	05/08/2021			Index Future	282.1660	282.1660	282.9180	282.9180	0.267	0.0000	0.0000	0
2021/02/05	IGOV	04/11/2021			Index Future	285.2730	285.2730	286.0350	286.0350	0.267	0.0000	0.0000	0
2021/02/05	IGOV	03/02/2022			Index Future	285.5000	285.5000	289.2450	289.2450	1.312	0.0000	0.0000	0
2021/02/05	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/05	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/02/05	IS05	21/09/2021			Interest Rate Swap	89.3800	89.3800	89.3900	89.3900	0.011	0.0000	0.0000	0
2021/02/05	IS05	21/12/2021			Interest Rate Swap	90.6400	90.6400	90.6500	90.6500	0.011	0.0000	0.0000	51
2021/02/05	IS05	15/03/2022			Interest Rate Swap	90.0600	90.0600	90.0800	90.0800	0.022	0.0000	0.0000	0
2021/02/05	IS05	21/06/2022			Interest Rate Swap	90.1400	90.1400	90.1800	90.1800	0.044	0.0000	0.0000	0
2021/02/05	IS05	20/09/2022			Interest Rate Swap	93.2400	93.2400	93.3000	93.3000	0.064	0.0000	0.0000	0
2021/02/05	IS05	20/12/2022			Interest Rate Swap	93.6900	93.6900	93.7600	93.7600	0.075	0.0000	0.0000	0
2021/02/05	IS05	22/03/2023			Interest Rate Swap	86.0200	86.0200	86.0900	86.0900	0.081	0.0000	0.0000	0
2021/02/05	IS05	20/06/2023			Interest Rate Swap	91.4800	91.4800	91.5600	91.5600	0.087	0.0000	0.0000	0
2021/02/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/05	IS10	17/12/2025			Interest Rate Swap	77.8600	77.8600	77.9700	77.9700	0.141	0.0000	0.0000	0
2021/02/05	IS10	16/03/2026			Interest Rate Swap	74.2300	74.2300	74.3400	74.3400	0.148	0.0000	0.0000	0
2021/02/05	IS10	15/06/2026			Interest Rate Swap	72.4700	72.4700	72.5800	72.5800	0.152	0.0000	0.0000	0
2021/02/05	IS10	21/09/2026			Interest Rate Swap	74.3400	74.3400	74.4400	74.4400	0.135	0.0000	0.0000	0
2021/02/05	IS10	21/12/2026			Interest Rate Swap	78.2400	78.2400	78.3200	78.3200	0.102	0.0000	0.0000	0
2021/02/05	IS10	15/03/2027			Interest Rate Swap	76.6200	76.6200	76.7000	76.7000	0.104	0.0000	0.0000	0
2021/02/05	IS10	21/06/2027			Interest Rate Swap	78.6000	78.6000	78.6700	78.6700	0.089	0.0000	0.0000	0
2021/02/05	IS10	20/09/2027			Interest Rate Swap	84.3700	84.3700	84.4200	84.4200	0.059	0.0000	0.0000	0
2021/02/05	IS10	20/12/2027			Interest Rate Swap	84.7100	84.7100	84.7400	84.7400	0.035	0.0000	0.0000	0
2021/02/05	IS10	22/03/2028			Interest Rate Swap	77.6100	77.6100	77.6100	77.6100	0.000	0.0000	0.0000	0
2021/02/05	IS10	20/06/2028			Interest Rate Swap	85.4900	85.4900	85.4300	85.4300	(0.070)	0.0000	0.0000	0
2021/02/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

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2021/02/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/05	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/02/05	JBAF	17/03/2021			Jibar Tradeable Future	3.6450	96.3550	3.6550	96.3450	0.274	0.0000	0.0000	0
2021/02/05	JBAF	21/04/2021			Jibar Tradeable Future	3.6300	96.3700	3.6400	96.3600	0.275	0.0000	0.0000	0
2021/02/05	JBAF	19/05/2021			Jibar Tradeable Future	3.6300	96.3700	3.6500	96.3500	0.551	0.0000	0.0000	0
2021/02/05	JBAF	15/06/2021			Jibar Tradeable Future	3.6550	96.3450	3.6450	96.3550	(0.274)	0.0000	0.0000	0
2021/02/05	JBAF	21/07/2021			Jibar Tradeable Future	3.6700	96.3300	3.6600	96.3400	(0.272)	0.0000	0.0000	0
2021/02/05	JBAF	15/09/2021			Jibar Tradeable Future	3.7000	96.3000	3.7100	96.2900	0.270	0.0000	0.0000	30,000
2021/02/05	JBAF	15/12/2021			Jibar Tradeable Future	3.8600	96.1400	3.9000	96.1000	1.036	0.0000	0.0000	0
2021/02/05	JBAF	16/03/2022			Jibar Tradeable Future	3.9500	96.0500	4.0200	95.9800	1.772	0.0000	0.0000	0
2021/02/05	JBAF	15/06/2022			Jibar Tradeable Future	4.1850	95.8150	4.2700	95.7300	2.031	0.0000	0.0000	20,001
2021/02/05	JBAF	21/09/2022			Jibar Tradeable Future	4.2750	95.7250	4.3750	95.6250	2.339	0.0000	0.0000	0
2021/02/05	JBAF	21/12/2022			Jibar Tradeable Future	4.4950	95.5050	4.5700	95.4300	1.669	0.0000	0.0000	0
2021/02/05	R023	04/02/2021			Bond Future	4.6150	109.5367	4.6150	109.5367	0.000	0.0000	0.0000	0
2021/02/05	R023	06/05/2021	7.58	Call	Bond Future	4,946.6900	4.9467	4,916.8300	4.9168	(0.604)	0	0	0
2021/02/05	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	R023	06/05/2021			Bond Future	4.6977	106.7276	4.7145	106.6977	0.359	0.0000	0.0000	40,662
2021/02/05	R023	06/05/2021	7.57	Call	Bond Future	4,930.0600	4.9301	4,900.2000	4.9002	(0.606)	0	0	0
2021/02/05	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	R023	06/05/2021	7.56	Call	Bond Future	4,913.4300	4.9134	4,883.5700	4.8836	(0.608)	0	0	0
2021/02/05	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	R023	05/08/2021	5.30	Call	Bond Future	1,038.7200	1.0387	1,009.2300	1.0092	(2.839)	0	0	0
2021/02/05	R023	05/08/2021	5.30	Put	Bond Future	211.9200	0.2119	214.8600	0.2149	1.387	0	0	0
2021/02/05	R023	05/08/2021	5.29	Call	Bond Future	1,026.4200	1.0264	997.0000	0.9970	(2.866)	0	0	0
2021/02/05	R023	05/08/2021	5.29	Put	Bond Future	214.7300	0.2147	217.7400	0.2177	1.402	0	0	0
2021/02/05	R023	05/08/2021			Bond Future	4.7554	107.8855	4.7767	107.8531	0.447	0.0000	0.0000	0
2021/02/05	R023	05/08/2021	5.31	Call	Bond Future	1,051.0500	1.0511	1,021.4900	1.0215	(2.812)	0	0	0
2021/02/05	R023	05/08/2021	5.31	Put	Bond Future	209.1500	0.2091	212.0200	0.2120	1.372	0	0	0
2021/02/05	R023	04/11/2021	4.91	Call	Bond Future	545.4500	0.5455	537.6200	0.5376	(1.436)	0	0	0
2021/02/05	R023	04/11/2021	4.91	Put	Bond Future	456.2900	0.4563	480.1900	0.4802	5.238	0	0	0
2021/02/05	R023	04/11/2021	4.90	Call	Bond Future	538.0000	0.5380	529.9400	0.5299	(1.498)	0	0	0
2021/02/05	R023	04/11/2021	4.90	Put	Bond Future	461.6800	0.4617	485.3500	0.4853	5.127	0	0	0
2021/02/05	R023	04/11/2021			Bond Future	4.8406	105.1289	4.8653	105.0972	0.510	0.0000	0.0000	0
2021/02/05	R023	04/11/2021	4.92	Call	Bond Future	553.3200	0.5533	545.3500	0.5453	(1.440)	0	0	0
2021/02/05	R023	04/11/2021	4.92	Put	Bond Future	451.3200	0.4513	475.0800	0.4751	5.265	0	0	0
2021/02/05	R023	03/02/2022	5.08	Call	Bond Future	54.2500	0.0542	533.5400	0.5335	883.484	0	0	0
2021/02/05	R023	03/02/2022	5.08	Put	Bond Future	0.0000	0.0000	433.1300	0.4331	100.000	0	0	0
2021/02/05	R023	03/02/2022			Bond Future	5.0277	106.2062	4.9832	106.2524	(0.885)	0.0000	0.0000	0
2021/02/05	R023	03/02/2022	5.07	Call	Bond Future	43.8800	0.0439	527.2100	0.5272	1101.481	0	0	0
2021/02/05	R023	03/02/2022	5.07	Put	Bond Future	0.0000	0.0000	437.1700	0.4372	100.000	0	0	0
2021/02/05	R023	03/02/2022	5.06	Call	Bond Future	33.5200	0.0335	521.3400	0.5213	1455.310	0	0	0
2021/02/05	R023	03/02/2022	5.06	Put	Bond Future	0.0000	0.0000	441.6600	0.4417	100.000	0	0	0
2021/02/05	R035	04/02/2021			Bond Future	10.0850	94.9739	10.0850	94.9739	0.000	0.0000	0.0000	0
2021/02/05	R035	06/05/2021	12.36	Put	Bond Future	134.0900	0.1341	125.1200	0.1251	(6.690)	0	0	0
2021/02/05	R035	06/05/2021	12.37	Call	Bond Future	12,840.0700	12.8401	12,600.5500	12.6006	(1.865)	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
2021/02/05	R035	06/05/2021	12.35	Put	Bond Future	136.7300	0.1367	127.6600	0.1277	(6.634)	0	0	0
2021/02/05	R035	06/05/2021	10.55	Call	Bond Future	3,836.8500	3.8369	3,723.8400	3.7238	(2.945)	0	0	0
2021/02/05	R035	06/05/2021	10.55	Put	Bond Future	1,961.4200	1.9614	2,079.0500	2.0791	5.997	0	0	500
2021/02/05	R035	06/05/2021	10.05	Put	Bond Future	3,522.0000	3.5220	3,710.7700	3.7108	5.360	0	0	0
2021/02/05	R035	06/05/2021	10.05	Call	Bond Future	2,031.4700	2.0315	1,989.6000	1.9896	(2.061)	0	0	500
2021/02/05	R035	06/05/2021	10.40	Put	Bond Future	2,358.1500	2.3581	2,489.1000	2.4891	5.553	0	0	0
2021/02/05	R035	06/05/2021	12.91	Put	Bond Future	43.1000	0.0431	38.6900	0.0387	(10.232)	0	0	600
2021/02/05	R035	06/05/2021	11.55	Call	Bond Future	8,612.1600	8.6122	8,407.3600	8.4074	(2.378)	0	0	0
2021/02/05	R035	06/05/2021	11.55	Put	Bond Future	525.7000	0.5257	551.5400	0.5515	4.915	0	0	1,650
2021/02/05	R035	06/05/2021	12.77	Call	Bond Future	14,881.0000	14.8810	14,644.9600	14.6450	(1.586)	0	0	0
2021/02/05	R035	06/05/2021	12.77	Put	Bond Future	58.2300	0.0582	52.8300	0.0528	(9.274)	0	0	1,650
2021/02/05	R035	06/05/2021	10.24	Put	Bond Future	2,846.9400	2.8469	3,001.1200	3.0011	5.416	0	0	0
2021/02/05	R035	06/05/2021	10.24	Call	Bond Future	2,657.0600	2.6571	2,580.6000	2.5806	(2.878)	0	0	223
2021/02/05	R035	06/05/2021			Bond Future	10.2681	91.5485	10.3023	91.3178	0.333	0.0000	0.0000	104,315
2021/02/05	R035	06/05/2021	12.36	Call	Bond Future	12,788.6600	12.7887	12,549.0500	12.5490	(1.874)	0	0	0
2021/02/05	R035	06/05/2021	12.37	Put	Bond Future	131.5000	0.1315	122.6200	0.1226	(6.753)	0	0	0
2021/02/05	R035	06/05/2021	12.35	Call	Bond Future	12,737.2500	12.7372	12,497.5400	12.4975	(1.882)	0	0	0
2021/02/05	R035	06/05/2021	11.05	Call	Bond Future	6,075.6500	6.0757	5,967.1900	5.9672	(1.785)	0	0	0
2021/02/05	R035	06/05/2021	11.05	Put	Bond Future	1,011.4500	1.0114	1,133.6300	1.1336	12.080	0	0	500
2021/02/05	R035	06/05/2021	10.40	Call	Bond Future	3,242.9100	3.2429	3,143.2200	3.1432	(3.074)	0	0	600
2021/02/05	R035	06/05/2021	11.15	Put	Bond Future	886.4300	0.8864	1,003.1000	1.0031	13.162	0	0	0
2021/02/05	R035	06/05/2021	11.15	Call	Bond Future	6,568.0700	6.5681	6,454.1000	6.4541	(1.735)	0	0	600
2021/02/05	R035	06/05/2021	12.91	Call	Bond Future	15,585.2600	15.5853	15,350.2100	15.3502	(1.508)	0	0	0
2021/02/05	R035	06/05/2021	10.81	Put	Bond Future	1,397.4700	1.3975	1,518.7400	1.5187	8.678	0	0	0
2021/02/05	R035	06/05/2021	10.81	Call	Bond Future	4,952.4800	4.9525	4,843.1100	4.8431	(2.208)	0	0	1,650
2021/02/05	R035	06/05/2021	12.02	Call	Bond Future	11,038.4400	11.0384	10,795.5700	10.7956	(2.200)	0	0	0
2021/02/05	R035	06/05/2021	12.02	Put	Bond Future	253.9000	0.2539	241.6700	0.2417	(4.817)	0	0	223
2021/02/05	R035	06/05/2021	11.32	Call	Bond Future	7,424.7400	7.4247	7,282.5500	7.2825	(1.915)	0	0	0
2021/02/05	R035	06/05/2021	11.32	Put	Bond Future	708.5000	0.7085	796.9500	0.7969	12.484	0	0	223
2021/02/05	R035	05/08/2021	11.37	Call	Bond Future	7,478.7600	7.4788	7,311.4900	7.3115	(2.237)	0	0	0
2021/02/05	R035	05/08/2021	11.37	Put	Bond Future	1,838.0500	1.8381	1,905.9100	1.9059	3.692	0	0	100
2021/02/05	R035	05/08/2021	5.31	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2021/02/05	R035	05/08/2021	5.31	Put	Bond Future	45,548.9600	45.5490	45,784.0500	45.7840	0.516	0	0	0
2021/02/05	R035	05/08/2021			Bond Future	10.4682	92.5418	10.5041	92.3067	0.343	0.0000	0.0000	0
2021/02/05	R035	05/08/2021	10.77	Call	Bond Future	4,989.6500	4.9896	4,815.9500	4.8160	(3.481)	0	0	0
2021/02/05	R035	05/08/2021	10.77	Put	Bond Future	3,041.6000	3.0416	3,103.0300	3.1030	2.020	0	0	100
2021/02/05	R035	05/08/2021	10.02	Put	Bond Future	5,530.8300	5.5308	5,650.9200	5.6509	2.171	0	0	0
2021/02/05	R035	05/08/2021	10.02	Call	Bond Future	2,518.5000	2.5185	2,403.4600	2.4035	(4.568)	0	0	100
2021/02/05	R035	05/08/2021	5.30	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2021/02/05	R035	05/08/2021	5.30	Put	Bond Future	45,665.5400	45.6655	45,900.6300	45.9006	0.515	0	0	0
2021/02/05	R035	05/08/2021	5.29	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2021/02/05	R035	05/08/2021	5.29	Put	Bond Future	45,782.2500	45.7823	46,017.3400	46.0173	0.513	0	0	0
2021/02/05	R035	04/11/2021	10.12	Put	Bond Future	6,474.4200	6.4744	6,546.7000	6.5467	1.116	0	0	0
2021/02/05	R035	04/11/2021	10.12	Call	Bond Future	2,833.9100	2.8339	2,669.4500	2.6694	(5.803)	0	0	400
2021/02/05	R035	04/11/2021	10.62	Put	Bond Future	4,674.8800	4.6749	4,706.8200	4.7068	0.683	0	0	0
2021/02/05	R035	04/11/2021	10.62	Call	Bond Future	4,325.2800	4.3253	4,120.4800	4.1205	(4.735)	0	0	400
2021/02/05	R035	04/11/2021	11.75	Put	Bond Future	2,144.4200	2.1444	2,170.5300	2.1705	1.218	0	0	782
2021/02/05	R035	04/11/2021	11.08	Call	Bond Future	5,927.7100	5.9277	5,702.2300	5.7022	(3.804)	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
2021/02/05	R035	04/11/2021	11.08	Put	Bond Future	3,398.9600	3.3990	3,410.2200	3.4102	0.331	0	0	782
2021/02/05	R035	04/11/2021	10.23	Put	Bond Future	6,037.7700	6.0378	6,102.1200	6.1021	1.066	0	0	0
2021/02/05	R035	04/11/2021	12.53	Call	Bond Future	11,897.0000	11.8970	11,595.2300	11.5952	(2.537)	0	0	0
2021/02/05	R035	04/11/2021	12.53	Put	Bond Future	1,145.6700	1.1457	1,080.6400	1.0806	(5.676)	0	0	0
2021/02/05	R035	04/11/2021			Bond Future	10.6747	89.0546	10.7119	88.8179	0.349	0.0000	0.0000	0
2021/02/05	R035	04/11/2021	13.82	Call	Bond Future	17,426.7300	17.4267	17,156.2700	17.1563	(1.552)	0	0	0
2021/02/05	R035	04/11/2021	13.82	Put	Bond Future	316.5800	0.3166	282.8600	0.2829	(10.651)	0	0	400
2021/02/05	R035	04/11/2021	11.75	Call	Bond Future	8,625.8600	8.6259	8,415.2300	8.4152	(2.442)	0	0	0
2021/02/05	R035	04/11/2021	10.23	Call	Bond Future	3,136.2700	3.1363	2,963.8800	2.9639	(5.497)	0	0	782
2021/02/05	R035	04/11/2021	12.52	Call	Bond Future	11,854.9000	11.8549	11,552.9200	11.5529	(2.547)	0	0	0
2021/02/05	R035	04/11/2021	12.52	Put	Bond Future	1,156.1800	1.1562	1,090.9400	1.0909	(5.643)	0	0	0
2021/02/05	R035	04/11/2021	12.51	Call	Bond Future	11,812.8300	11.8128	11,510.6300	11.5106	(2.558)	0	0	0
2021/02/05	R035	04/11/2021	12.51	Put	Bond Future	1,166.7800	1.1668	1,101.3200	1.1013	(5.610)	0	0	0
2021/02/05	R035	03/02/2022	11.39	Call	Bond Future	0.0000	0.0000	6,556.0100	6.5560	100.000	0	0	0
2021/02/05	R035	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	3,815.1300	3.8151	100.000	0	0	683
2021/02/05	R035	03/02/2022	10.65	Call	Bond Future	0.0000	0.0000	4,147.9200	4.1479	100.000	0	0	0
2021/02/05	R035	03/02/2022	11.23	Call	Bond Future	1,965.9200	1.9659	5,988.5000	5.9885	204.616	0	0	0
2021/02/05	R035	03/02/2022	11.23	Put	Bond Future	0.0000	0.0000	4,195.1300	4.1951	100.000	0	0	0
2021/02/05	R035	03/02/2022	11.22	Call	Bond Future	1,906.1800	1.9062	5,954.5600	5.9546	212.382	0	0	0
2021/02/05	R035	03/02/2022	11.22	Put	Bond Future	0.0000	0.0000	4,220.9300	4.2209	100.000	0	0	0
2021/02/05	R035	03/02/2022			Bond Future	10.9062	89.9669	10.9342	89.7944	0.257	0.0000	0.0000	0
2021/02/05	R035	03/02/2022	10.65	Put	Bond Future	0.0000	0.0000	5,923.3800	5.9234	100.000	0	0	683
2021/02/05	R035	03/02/2022	9.70	Put	Bond Future	0.0000	0.0000	10,022.3000	10.0223	100.000	0	0	0
2021/02/05	R035	03/02/2022	9.70	Call	Bond Future	0.0000	0.0000	1,915.4200	1.9154	100.000	0	0	683
2021/02/05	R035	03/02/2022	11.24	Call	Bond Future	2,025.5900	2.0256	6,022.5100	6.0225	197.321	0	0	0
2021/02/05	R035	03/02/2022	11.24	Put	Bond Future	0.0000	0.0000	4,169.4700	4.1695	100.000	0	0	0
2021/02/05	R186	04/02/2021			Bond Future	6.6300	119.9739	6.6300	119.9739	0.000	0.0000	0.0000	0
2021/02/05	R186	06/05/2021	10.77	Call	Bond Future	18,289.7500	18.2897	18,323.7300	18.3237	0.186	0	0	0
2021/02/05	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	R186	06/05/2021	10.76	Call	Bond Future	18,248.7000	18.2487	18,282.6800	18.2827	0.186	0	0	0
2021/02/05	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	R186	06/05/2021			Bond Future	6.7727	121.2173	6.7661	121.2513	(0.099)	0.0000	0.0000	107,388
2021/02/05	R186	06/05/2021	10.78	Call	Bond Future	18,330.7800	18.3308	18,364.7600	18.3648	0.185	0	0	0
2021/02/05	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/05	R186	06/05/2021	7.30	Call	Bond Future	3,252.4200	3.2524	3,268.7200	3.2687	0.501	0	0	0
2021/02/05	R186	06/05/2021	7.30	Put	Bond Future	608.7200	0.6087	591.0400	0.5910	(2.904)	0	0	15,177
2021/02/05	R186	05/08/2021	8.62	Call	Bond Future	8,064.6800	8.0647	8,088.6600	8.0887	0.297	0	0	0
2021/02/05	R186	05/08/2021	8.62	Put	Bond Future	190.6600	0.1907	182.7800	0.1828	(4.133)	0	0	0
2021/02/05	R186	05/08/2021	8.61	Call	Bond Future	8,023.9300	8.0239	8,047.8100	8.0478	0.298	0	0	0
2021/02/05	R186	05/08/2021	8.61	Put	Bond Future	194.2500	0.1943	186.2700	0.1863	(4.108)	0	0	0
2021/02/05	R186	05/08/2021			Bond Future	6.9206	117.2516	6.9140	117.2835	(0.095)	0.0000	0.0000	0
2021/02/05	R186	05/08/2021	8.63	Call	Bond Future	8,105.4500	8.1054	8,129.5300	8.1295	0.297	0	0	0
2021/02/05	R186	05/08/2021	8.63	Put	Bond Future	187.1300	0.1871	179.3500	0.1793	(4.158)	0	0	0
2021/02/05	R186	04/11/2021	8.10	Call	Bond Future	5,484.3600	5.4844	5,528.1200	5.5281	0.798	0	0	0
2021/02/05	R186	04/11/2021	8.10	Put	Bond Future	898.5000	0.8985	908.9300	0.9089	1.161	0	0	0
2021/02/05	R186	04/11/2021	8.09	Call	Bond Future	5,449.5800	5.4496	5,495.2300	5.4952	0.838	0	0	0
2021/02/05	R186	04/11/2021	8.09	Put	Bond Future	907.4600	0.9075	919.7800	0.9198	1.358	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
2021/02/05	R186	04/11/2021			Bond Future	7.0780	118.5020	7.0708	118.5354	(0.102)	0.0000	0.0000	0
2021/02/05	R186	04/11/2021	8.11	Call	Bond Future	5,519.2200	5.5192	5,561.0900	5.5611	0.759	0	0	0
2021/02/05	R186	04/11/2021	8.11	Put	Bond Future	889.6300	0.8896	898.1700	0.8982	0.960	0	0	0
2021/02/05	R186	03/02/2022	7.30	Call	Bond Future	132.3500	0.1323	2,844.1700	2.8442	2048.976	0	0	0
2021/02/05	R186	03/02/2022	7.30	Put	Bond Future	0.0000	0.0000	2,590.9700	2.5910	100.000	0	0	0
2021/02/05	R186	03/02/2022			Bond Future	7.2696	114.4368	7.2419	114.5577	(0.381)	0.0000	0.0000	0
2021/02/05	R186	03/02/2022	7.28	Call	Bond Future	45.2400	0.0452	2,797.8500	2.7979	6084.461	0	0	0
2021/02/05	R186	03/02/2022	7.28	Put	Bond Future	0.0000	0.0000	2,631.7600	2.6318	100.000	0	0	0
2021/02/05	R186	03/02/2022	7.29	Call	Bond Future	88.8000	0.0888	2,820.9600	2.8210	3076.757	0	0	0
2021/02/05	R186	03/02/2022	7.29	Put	Bond Future	0.0000	0.0000	2,611.3100	2.6113	100.000	0	0	0
2021/02/05	R197	04/02/2021			Bond Future	319.1278	319.1278	319.1278	319.1278	0.000	0.0000	0.0000	0
2021/02/05	R197	06/05/2021			Bond Future	322.3716	322.3716	322.2599	322.2599	(0.035)	0.0000	0.0000	2,121
2021/02/05	R197	05/08/2021			Bond Future	317.9509	317.9509	317.8314	317.8314	(0.038)	0.0000	0.0000	0
2021/02/05	R197	04/11/2021			Bond Future	321.4157	321.4157	321.2979	321.2979	(0.037)	0.0000	0.0000	0
2021/02/05	R197	03/02/2022			Bond Future	316.6964	316.6964	316.8119	316.8119	0.036	0.0000	0.0000	0
2021/02/05	R202	04/02/2021			Bond Future	223.1592	223.1592	223.1592	223.1592	0.000	0.0000	0.0000	0
2021/02/05	R202	06/05/2021			Bond Future	225.4275	225.4275	226.9067	226.9067	0.656	0.0000	0.0000	8,028
2021/02/05	R202	05/08/2021			Bond Future	223.6807	223.6807	225.1716	225.1716	0.667	0.0000	0.0000	0
2021/02/05	R202	04/11/2021			Bond Future	226.1181	226.1181	227.6273	227.6273	0.667	0.0000	0.0000	0
2021/02/05	R202	03/02/2022			Bond Future	224.1926	224.1926	225.8838	225.8838	0.754	0.0000	0.0000	0
2021/02/05	R209	04/02/2021			Bond Future	10.0250	73.1611	10.0250	73.1611	0.000	0.0000	0.0000	0
2021/02/05	R209	06/05/2021	12.23	Call	Bond Future	10,879.7200	10.8797	10,668.8800	10.6689	(1.938)	0	0	0
2021/02/05	R209	06/05/2021	12.23	Put	Bond Future	149.0900	0.1491	140.8800	0.1409	(5.507)	0	0	0
2021/02/05	R209	06/05/2021	12.22	Call	Bond Future	10,836.0700	10.8361	10,625.1600	10.6252	(1.946)	0	0	0
2021/02/05	R209	06/05/2021	12.22	Put	Bond Future	151.8400	0.1518	143.5600	0.1436	(5.453)	0	0	0
2021/02/05	R209	06/05/2021	9.50	Put	Bond Future	0.0000	0.0000	5,285.1800	5.2852	100.000	0	0	0
2021/02/05	R209	06/05/2021	9.50	Call	Bond Future	0.0000	0.0000	884.0200	0.8840	100.000	0	0	2,150
2021/02/05	R209	06/05/2021	10.35	Call	Bond Future	3,101.6200	3.1016	2,952.2800	2.9523	(4.815)	0	0	1,000
2021/02/05	R209	06/05/2021	9.75	Put	Bond Future	4,071.1400	4.0711	4,170.5100	4.1705	2.441	0	0	0
2021/02/05	R209	06/05/2021	9.75	Call	Bond Future	1,450.7200	1.4507	1,347.4600	1.3475	(7.118)	0	0	6,050
2021/02/05	R209	06/05/2021	11.00	Call	Bond Future	5,547.7200	5.5477	5,392.5200	5.3925	(2.798)	0	0	0
2021/02/05	R209	06/05/2021	11.00	Put	Bond Future	950.5600	0.9506	997.9900	0.9980	4.990	0	0	3,500
2021/02/05	R209	06/05/2021	10.00	Put	Bond Future	3,145.3000	3.1453	3,227.5200	3.2275	2.614	0	0	0
2021/02/05	R209	06/05/2021	10.00	Call	Bond Future	2,056.0700	2.0561	1,935.6600	1.9357	(5.856)	0	0	0
2021/02/05	R209	06/05/2021	12.25	Call	Bond Future	10,966.9800	10.9670	10,756.3000	10.7563	(1.921)	0	0	0
2021/02/05	R209	06/05/2021	12.25	Put	Bond Future	143.7000	0.1437	135.6500	0.1356	(5.602)	0	0	9,150
2021/02/05	R209	06/05/2021			Bond Future	10.1825	70.8697	10.2169	70.6671	0.338	0.0000	0.0000	26,585
2021/02/05	R209	06/05/2021	12.24	Call	Bond Future	10,923.3600	10.9234	10,712.6000	10.7126	(1.929)	0	0	0
2021/02/05	R209	06/05/2021	12.24	Put	Bond Future	146.3700	0.1464	138.2400	0.1382	(5.554)	0	0	0
2021/02/05	R209	06/05/2021	10.35	Put	Bond Future	2,123.0000	2.1230	2,176.2900	2.1763	2.510	0	0	0
2021/02/05	R209	06/05/2021	10.60	Call	Bond Future	3,970.4300	3.9704	3,817.6000	3.8176	(3.849)	0	0	0
2021/02/05	R209	06/05/2021	10.60	Put	Bond Future	1,566.8700	1.5669	1,616.6700	1.6167	3.178	0	0	6,250
2021/02/05	R209	06/05/2021	11.60	Call	Bond Future	8,138.2400	8.1382	7,923.8900	7.9239	(2.634)	0	0	0
2021/02/05	R209	06/05/2021	11.60	Put	Bond Future	438.9200	0.4389	427.2000	0.4272	(2.670)	0	0	3,750
2021/02/05	R209	06/05/2021	10.25	Put	Bond Future	2,386.0500	2.3860	2,443.4800	2.4435	2.407	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
2021/02/05	R209	06/05/2021	10.25	Call	Bond Future	2,782.6800	2.7827	2,637.4800	2.6375	(5.218)	0	0	5,325
2021/02/05	R209	06/05/2021	11.25	Call	Bond Future	6,614.2600	6.6143	6,451.6500	6.4516	(2.458)	0	0	0
2021/02/05	R209	06/05/2021	11.25	Put	Bond Future	697.8800	0.6979	737.9000	0.7379	5.735	0	0	9,150
2021/02/05	R209	05/08/2021	11.81	Call	Bond Future	8,750.7600	8.7508	8,517.5900	8.5176	(2.665)	0	0	0
2021/02/05	R209	05/08/2021	11.81	Put	Bond Future	1,065.1500	1.0652	1,038.2800	1.0383	(2.523)	0	0	0
2021/02/05	R209	05/08/2021			Bond Future	10.3583	71.6390	10.3942	71.4327	0.347	0.0000	0.0000	0
2021/02/05	R209	05/08/2021	11.80	Call	Bond Future	8,713.0800	8.7131	8,479.8900	8.4799	(2.676)	0	0	0
2021/02/05	R209	05/08/2021	11.80	Put	Bond Future	1,076.1000	1.0761	1,049.2100	1.0492	(2.499)	0	0	0
2021/02/05	R209	05/08/2021	11.79	Call	Bond Future	8,675.4400	8.6754	8,442.2300	8.4422	(2.688)	0	0	0
2021/02/05	R209	05/08/2021	11.79	Put	Bond Future	1,087.1500	1.0872	1,060.2400	1.0602	(2.475)	0	0	0
2021/02/05	R209	04/11/2021	10.50	Call	Bond Future	3,989.4900	3.9895	3,843.3900	3.8434	(3.662)	0	0	0
2021/02/05	R209	04/11/2021	12.00	Call	Bond Future	9,094.3800	9.0944	8,813.2700	8.8133	(3.091)	0	0	0
2021/02/05	R209	04/11/2021	12.00	Put	Bond Future	1,543.1000	1.5431	1,469.8300	1.4698	(4.748)	0	0	5,500
2021/02/05	R209	04/11/2021	12.19	Call	Bond Future	9,759.3500	9.7593	9,481.4300	9.4814	(2.848)	0	0	0
2021/02/05	R209	04/11/2021	12.19	Put	Bond Future	1,315.9400	1.3159	1,245.8600	1.2459	(5.325)	0	0	0
2021/02/05	R209	04/11/2021	12.17	Call	Bond Future	9,688.8500	9.6888	9,410.5700	9.4106	(2.872)	0	0	0
2021/02/05	R209	04/11/2021			Bond Future	10.5384	69.2632	10.5755	69.0554	0.352	0.0000	0.0000	1,795
2021/02/05	R209	04/11/2021	10.50	Put	Bond Future	4,205.2700	4.2053	4,267.0100	4.2670	1.468	0	0	5,500
2021/02/05	R209	04/11/2021	9.50	Put	Bond Future	7,954.9700	7.9550	7,962.9700	7.9630	0.101	0	0	0
2021/02/05	R209	04/11/2021	9.50	Call	Bond Future	1,756.7800	1.7568	1,556.9400	1.5569	(11.375)	0	0	3,750
2021/02/05	R209	04/11/2021	12.18	Call	Bond Future	9,724.0800	9.7241	9,445.9900	9.4460	(2.860)	0	0	0
2021/02/05	R209	04/11/2021	12.18	Put	Bond Future	1,327.1500	1.3272	1,256.9000	1.2569	(5.293)	0	0	0
2021/02/05	R209	04/11/2021	12.17	Put	Bond Future	1,338.4500	1.3384	1,268.0100	1.2680	(5.263)	0	0	0
2021/02/05	R209	03/02/2022	11.03	Call	Bond Future	1,581.0900	1.5811	5,339.8100	5.3398	237.730	0	0	0
2021/02/05	R209	03/02/2022	11.03	Put	Bond Future	0.0000	0.0000	3,916.6500	3.9167	100.000	0	0	0
2021/02/05	R209	03/02/2022	11.02	Call	Bond Future	1,528.2100	1.5282	5,309.0300	5.3090	247.402	0	0	0
2021/02/05	R209	03/02/2022	11.02	Put	Bond Future	0.0000	0.0000	3,938.7500	3.9388	100.000	0	0	0
2021/02/05	R209	03/02/2022			Bond Future	10.7359	69.9727	10.7648	69.8147	0.270	0.0000	0.0000	0
2021/02/05	R209	03/02/2022	11.04	Call	Bond Future	1,633.9200	1.6339	5,370.3700	5.3704	228.680	0	0	0
2021/02/05	R209	03/02/2022	11.04	Put	Bond Future	0.0000	0.0000	3,894.3800	3.8944	100.000	0	0	0
2021/02/05	R210	04/02/2021			Bond Future	198.0012	198.0012	198.0012	198.0012	0.000	0.0000	0.0000	0
2021/02/05	R210	06/05/2021			Bond Future	197.5578	197.5578	197.6155	197.6155	0.029	0.0000	0.0000	1,183
2021/02/05	R210	05/08/2021			Bond Future	199.7499	199.7499	199.8042	199.8042	0.027	0.0000	0.0000	0
2021/02/05	R210	04/11/2021			Bond Future	199.1889	199.1889	199.2457	199.2457	0.029	0.0000	0.0000	0
2021/02/05	R210	03/02/2022			Bond Future	201.2777	201.2777	201.4816	201.4816	0.101	0.0000	0.0000	0
2021/02/05	R212	04/02/2021			Bond Future	170.2609	170.2609	170.2609	170.2609	0.000	0.0000	0.0000	0
2021/02/05	R212	06/05/2021			Bond Future	171.9915	171.9915	171.9994	171.9994	0.005	0.0000	0.0000	3,425
2021/02/05	R212	05/08/2021			Bond Future	171.5695	171.5695	171.5738	171.5738	0.003	0.0000	0.0000	0
2021/02/05	R212	04/11/2021			Bond Future	173.4390	173.4390	173.4451	173.4451	0.003	0.0000	0.0000	0
2021/02/05	R213	04/02/2021			Bond Future	8.9450	90.4034	8.9450	90.4034	0.000	0.0000	0.0000	0
2021/02/05	R213	06/05/2021	11.91	Call	Bond Future	14,676.3700	14.6764	14,563.5800	14.5636	(0.769)	0	0	0
2021/02/05	R213	06/05/2021	11.91	Put	Bond Future	11.8400	0.0118	9.3500	0.0094	(21.030)	0	0	0
2021/02/05	R213	06/05/2021			Bond Future	9.0783	88.0450	9.0972	87.9347	0.208	0.0000	0.0000	9,159
2021/02/05	R213	06/05/2021	11.90	Call	Bond Future	14,630.9100	14.6309	14,518.0600	14.5181	(0.771)	0	0	0
2021/02/05	R213	06/05/2021	11.90	Put	Bond Future	12.1600	0.0122	9.6100	0.0096	(20.970)	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
2021/02/05	R213	06/05/2021	11.89	Call	Bond Future	14,585.4200	14.5854	14,472.5200	14.4725	(0.774)	0	0	0
2021/02/05	R213	06/05/2021	11.89	Put	Bond Future	12.4900	0.0125	9.8900	0.0099	(20.817)	0	0	0
2021/02/05	R213	05/08/2021	10.14	Put	Bond Future	1,358.9500	1.3590	1,424.0000	1.4240	4.787	0	0	200
2021/02/05	R213	05/08/2021	9.34	Put	Bond Future	2,912.3000	2.9123	2,942.5500	2.9425	1.039	0	0	0
2021/02/05	R213	05/08/2021	9.34	Call	Bond Future	3,380.7900	3.3808	3,297.7000	3.2977	(2.458)	0	0	200
2021/02/05	R213	05/08/2021	10.85	Call	Bond Future	9,120.6800	9.1207	8,958.9100	8.9589	(1.774)	0	0	0
2021/02/05	R213	05/08/2021	10.85	Put	Bond Future	677.4100	0.6774	628.9800	0.6290	(7.149)	0	0	0
2021/02/05	R213	05/08/2021	10.84	Call	Bond Future	9,079.4900	9.0795	8,917.4400	8.9174	(1.785)	0	0	0
2021/02/05	R213	05/08/2021	10.84	Put	Bond Future	685.7600	0.6858	637.0500	0.6370	(7.103)	0	0	0
2021/02/05	R213	05/08/2021			Bond Future	9.2570	89.0002	9.2771	88.8869	0.216	0.0000	0.0000	0
2021/02/05	R213	05/08/2021	10.78	Call	Bond Future	8,833.2600	8.8333	8,669.5600	8.6696	(1.853)	0	0	0
2021/02/05	R213	05/08/2021	10.78	Put	Bond Future	737.6500	0.7377	687.2900	0.6873	(6.827)	0	0	200
2021/02/05	R213	05/08/2021	10.14	Call	Bond Future	6,179.1200	6.1791	6,130.8300	6.1308	(0.782)	0	0	0
2021/02/05	R213	05/08/2021	10.86	Call	Bond Future	9,161.9200	9.1619	9,000.4200	9.0004	(1.763)	0	0	0
2021/02/05	R213	05/08/2021	10.86	Put	Bond Future	669.1500	0.6692	620.9900	0.6210	(7.197)	0	0	0
2021/02/05	R213	04/11/2021	11.10	Put	Bond Future	1,011.2100	1.0112	919.8100	0.9198	(9.039)	0	0	0
2021/02/05	R213	04/11/2021	11.11	Call	Bond Future	9,560.0800	9.5601	9,355.3900	9.3554	(2.141)	0	0	0
2021/02/05	R213	04/11/2021	11.09	Put	Bond Future	1,021.1400	1.0211	929.3300	0.9293	(8.991)	0	0	0
2021/02/05	R213	04/11/2021			Bond Future	9.4439	86.4204	9.4646	86.3067	0.219	0.0000	0.0000	0
2021/02/05	R213	04/11/2021	11.10	Call	Bond Future	9,521.9900	9.5220	9,316.9000	9.3169	(2.154)	0	0	0
2021/02/05	R213	04/11/2021	11.11	Put	Bond Future	1,001.3500	1.0014	910.3500	0.9103	(9.088)	0	0	0
2021/02/05	R213	04/11/2021	11.09	Call	Bond Future	9,483.9400	9.4839	9,278.4400	9.2784	(2.167)	0	0	0
2021/02/05	R213	03/02/2022	9.98	Call	Bond Future	1,698.8700	1.6989	4,945.0900	4.9451	191.081	0	0	0
2021/02/05	R213	03/02/2022	9.98	Put	Bond Future	0.0000	0.0000	3,296.6700	3.2967	100.000	0	0	0
2021/02/05	R213	03/02/2022			Bond Future	9.6567	87.3059	9.6661	87.2555	0.098	0.0000	0.0000	0
2021/02/05	R213	03/02/2022	9.97	Call	Bond Future	1,647.0000	1.6470	4,915.0500	4.9150	198.424	0	0	0
2021/02/05	R213	03/02/2022	9.97	Put	Bond Future	0.0000	0.0000	3,318.5000	3.3185	100.000	0	0	0
2021/02/05	R213	03/02/2022	9.96	Call	Bond Future	1,595.0800	1.5951	4,885.0900	4.8851	206.260	0	0	0
2021/02/05	R213	03/02/2022	9.96	Put	Bond Future	0.0000	0.0000	3,340.4600	3.3405	100.000	0	0	0
2021/02/05	R214	04/02/2021			Bond Future	10.4200	70.1881	10.4200	70.1881	0.000	0.0000	0.0000	0
2021/02/05	R214	06/05/2021	12.26	Call	Bond Future	9,287.1000	9.2871	8,993.6800	8.9937	(3.159)	0	0	0
2021/02/05	R214	06/05/2021	12.26	Put	Bond Future	334.7600	0.3348	339.4000	0.3394	1.386	0	0	0
2021/02/05	R214	06/05/2021	12.25	Call	Bond Future	9,244.9000	9.2449	8,951.6200	8.9516	(3.172)	0	0	0
2021/02/05	R214	06/05/2021	12.25	Put	Bond Future	340.0700	0.3401	344.8500	0.3448	1.406	0	0	0
2021/02/05	R214	06/05/2021			Bond Future	10.5839	67.6706	10.6338	67.3726	0.472	0.0000	0.0000	12,697
2021/02/05	R214	06/05/2021	12.27	Call	Bond Future	9,329.3100	9.3293	9,035.7500	9.0358	(3.147)	0	0	0
2021/02/05	R214	06/05/2021	12.27	Put	Bond Future	329.5300	0.3295	334.0300	0.3340	1.366	0	0	0
2021/02/05	R214	05/08/2021	12.03	Put	Bond Future	1,387.9400	1.3879	1,402.4500	1.4025	1.045	0	0	0
2021/02/05	R214	05/08/2021	12.01	Call	Bond Future	8,120.5100	8.1205	7,832.8600	7.8329	(3.542)	0	0	0
2021/02/05	R214	05/08/2021			Bond Future	10.7587	68.4049	10.8107	68.1022	0.484	0.0000	0.0000	0
2021/02/05	R214	05/08/2021	12.02	Call	Bond Future	8,156.4000	8.1564	7,868.4800	7.8685	(3.530)	0	0	0
2021/02/05	R214	05/08/2021	12.02	Put	Bond Future	1,401.0200	1.4010	1,415.8000	1.4158	1.055	0	0	0
2021/02/05	R214	05/08/2021	12.03	Call	Bond Future	8,192.3400	8.1923	7,904.1500	7.9041	(3.518)	0	0	0
2021/02/05	R214	05/08/2021	12.01	Put	Bond Future	1,414.2100	1.4142	1,429.2600	1.4293	1.064	0	0	0
2021/02/05	R214	04/11/2021	12.47	Call	Bond Future	9,443.5000	9.4435	9,106.3300	9.1063	(3.570)	0	0	0
2021/02/05	R214	04/11/2021	12.46	Call	Bond Future	9,409.7600	9.4098	9,072.6400	9.0726	(3.583)	0	0	0
2021/02/05	R214	04/11/2021	12.46	Put	Bond Future	1,589.8100	1.5898	1,557.9800	1.5580	(2.002)	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
2021/02/05	R214	04/11/2021			Bond Future	10.9374	65.8576	10.9913	65.5523	0.492	0.0000	0.0000	0
2021/02/05	R214	04/11/2021	12.47	Put	Bond Future	1,577.3200	1.5773	1,545.4400	1.5454	(2.021)	0	0	0
2021/02/05	R214	04/11/2021	12.48	Call	Bond Future	9,477.2600	9.4773	9,140.0300	9.1400	(3.558)	0	0	0
2021/02/05	R214	04/11/2021	12.48	Put	Bond Future	1,564.9200	1.5649	1,532.9800	1.5330	(2.041)	0	0	0
2021/02/05	R214	03/02/2022	11.40	Put	Bond Future	0.0000	0.0000	4,200.1200	4.2001	100.000	0	0	0
2021/02/05	R214	03/02/2022	11.41	Call	Bond Future	1,488.6900	1.4887	5,405.6800	5.4057	263.117	0	0	0
2021/02/05	R214	03/02/2022	11.39	Put	Bond Future	0.0000	0.0000	4,224.1200	4.2241	100.000	0	0	0
2021/02/05	R214	03/02/2022			Bond Future	11.1358	66.5322	11.1828	66.2730	0.422	0.0000	0.0000	0
2021/02/05	R214	03/02/2022	11.40	Call	Bond Future	1,435.3800	1.4354	5,376.2300	5.3762	274.551	0	0	0
2021/02/05	R214	03/02/2022	11.41	Put	Bond Future	0.0000	0.0000	4,176.2600	4.1763	100.000	0	0	0
2021/02/05	R214	03/02/2022	11.39	Call	Bond Future	1,382.0000	1.3820	5,346.8500	5.3468	286.892	0	0	0
2021/02/05	R248	04/02/2021			Bond Future	10.4950	88.3230	10.4950	88.3230	0.000	0.0000	0.0000	0
2021/02/05	R248	06/05/2021	12.36	Call	Bond Future	11,608.5100	11.6085	11,236.8000	11.2368	(3.202)	0	0	0
2021/02/05	R248	06/05/2021	12.36	Put	Bond Future	309.8800	0.3099	312.9000	0.3129	0.975	0	0	0
2021/02/05	R248	06/05/2021			Bond Future	10.6506	84.9455	10.7006	84.5708	0.470	0.0000	0.0000	126,201
2021/02/05	R248	06/05/2021	12.35	Call	Bond Future	11,555.8500	11.5559	11,184.2800	11.1843	(3.215)	0	0	0
2021/02/05	R248	06/05/2021	12.35	Put	Bond Future	315.2200	0.3152	318.3800	0.3184	1.002	0	0	0
2021/02/05	R248	06/05/2021	12.34	Call	Bond Future	11,503.1800	11.5032	11,131.7500	11.1317	(3.229)	0	0	0
2021/02/05	R248	06/05/2021	12.34	Put	Bond Future	320.6400	0.3206	323.9400	0.3239	1.029	0	0	0
2021/02/05	R248	05/08/2021	12.51	Put	Bond Future	978.9900	0.9790	993.4900	0.9935	1.481	0	0	0
2021/02/05	R248	05/08/2021	12.52	Call	Bond Future	11,863.7200	11.8637	11,497.3500	11.4973	(3.088)	0	0	0
2021/02/05	R248	05/08/2021	12.50	Put	Bond Future	989.4400	0.9894	1,004.1900	1.0042	1.491	0	0	0
2021/02/05	R248	05/08/2021			Bond Future	10.8276	85.8672	10.8799	85.4866	0.483	0.0000	0.0000	0
2021/02/05	R248	05/08/2021	12.51	Call	Bond Future	11,817.4300	11.8174	11,451.3100	11.4513	(3.098)	0	0	0
2021/02/05	R248	05/08/2021	12.52	Put	Bond Future	968.6400	0.9686	982.8900	0.9829	1.471	0	0	0
2021/02/05	R248	05/08/2021	12.50	Call	Bond Future	11,771.1500	11.7712	11,405.2800	11.4053	(3.108)	0	0	0
2021/02/05	R248	04/11/2021	12.85	Call	Bond Future	12,658.4900	12.6585	12,266.4400	12.2664	(3.097)	0	0	0
2021/02/05	R248	04/11/2021	12.85	Put	Bond Future	1,244.8800	1.2449	1,236.6600	1.2367	(0.660)	0	0	0
2021/02/05	R248	04/11/2021			Bond Future	11.0086	82.3719	11.0629	81.9880	0.493	0.0000	0.0000	0
2021/02/05	R248	04/11/2021	12.84	Call	Bond Future	12,615.5600	12.6156	12,223.6300	12.2236	(3.107)	0	0	0
2021/02/05	R248	04/11/2021	12.84	Put	Bond Future	1,255.9800	1.2560	1,247.8800	1.2479	(0.645)	0	0	0
2021/02/05	R248	04/11/2021	12.83	Call	Bond Future	12,572.6400	12.5726	12,180.8300	12.1808	(3.116)	0	0	0
2021/02/05	R248	04/11/2021	12.83	Put	Bond Future	1,267.1700	1.2672	1,259.1900	1.2592	(0.630)	0	0	0
2021/02/05	R248	03/02/2022	11.48	Call	Bond Future	1,819.1600	1.8192	6,299.1800	6.2992	246.269	0	0	0
2021/02/05	R248	03/02/2022	11.49	Put	Bond Future	0.0000	0.0000	4,776.7300	4.7767	100.000	0	0	0
2021/02/05	R248	03/02/2022	11.47	Call	Bond Future	1,753.1300	1.7531	6,263.0200	6.2630	257.248	0	0	0
2021/02/05	R248	03/02/2022			Bond Future	11.2099	83.2156	11.2575	82.8895	0.425	0.0000	0.0000	0
2021/02/05	R248	03/02/2022	11.48	Put	Bond Future	0.0000	0.0000	4,806.1000	4.8061	100.000	0	0	0
2021/02/05	R248	03/02/2022	11.49	Call	Bond Future	1,885.0800	1.8851	6,335.7300	6.3357	236.099	0	0	0
2021/02/05	R248	03/02/2022	11.47	Put	Bond Future	0.0000	0.0000	4,835.9700	4.8360	100.000	0	0	0
Total													1197624