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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/02/2021 TO 09/02/2021

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
2021/02/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	2025	04/02/2021		Bond Future	149.3823	149.3823	149.3823	149.3823	0.000	0.0000	0.0000	0
2021/02/09	2025	06/05/2021		Bond Future	151.0559	151.0559	151.2179	151.2179	0.107	0.0000	0.0000	7,790

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
2021/02/09	2025	05/08/2021			Bond Future	151.1987	151.1987	151.3583	151.3583	0.106	0.0000	0.0000	0
2021/02/09	2025	04/11/2021			Bond Future	152.8474	152.8474	153.0107	153.0107	0.107	0.0000	0.0000	0
2021/02/09	2025	03/02/2022			Bond Future	153.0061	153.0061	153.1702	153.1702	0.107	0.0000	0.0000	0
2021/02/09	2029	04/02/2021			Bond Future	106.7365	106.7365	106.7365	106.7365	0.000	0.0000	0.0000	0
2021/02/09	2029	06/05/2021			Bond Future	106.8775	106.8775	107.0728	107.0728	0.183	0.0000	0.0000	2,382
2021/02/09	2029	05/08/2021			Bond Future	108.0607	108.0607	108.2553	108.2553	0.180	0.0000	0.0000	0
2021/02/09	2029	04/11/2021			Bond Future	108.0897	108.0897	108.2878	108.2878	0.183	0.0000	0.0000	0
2021/02/09	2029	03/02/2022			Bond Future	109.3026	109.3026	109.5022	109.5022	0.183	0.0000	0.0000	0
2021/02/09	2030	04/02/2021			Bond Future	8.4650	97.3119	8.4650	97.3119	0.000	0.0000	0.0000	0
2021/02/09	2030	06/05/2021	11.70	Call	Bond Future	15,831.8000	15.8318	15,506.4600	15.5065	(2.055)	0	0	0
2021/02/09	2030	06/05/2021	11.70	Put	Bond Future	2.2700	0.0023	2.5800	0.0026	13.656	0	0	0
2021/02/09	2030	06/05/2021	11.69	Call	Bond Future	15,785.4000	15.7854	15,460.0700	15.4601	(2.061)	0	0	0
2021/02/09	2030	06/05/2021	11.69	Put	Bond Future	2.3500	0.0024	2.6700	0.0027	13.617	0	0	0
2021/02/09	2030	06/05/2021	9.00	Call	Bond Future	3,244.5100	3.2445	3,025.8700	3.0259	(6.739)	0	0	0
2021/02/09	2030	06/05/2021	9.00	Put	Bond Future	1,361.1900	1.3612	1,468.2000	1.4682	7.862	0	0	5,000
2021/02/09	2030	06/05/2021	9.25	Call	Bond Future	4,248.8000	4.2488	4,002.1200	4.0021	(5.806)	0	0	0
2021/02/09	2030	06/05/2021	9.25	Put	Bond Future	947.6500	0.9477	1,026.6200	1.0266	8.333	0	0	2,500
2021/02/09	2030	06/05/2021	9.35	Call	Bond Future	4,677.1400	4.6771	4,420.8800	4.4209	(5.479)	0	0	0
2021/02/09	2030	06/05/2021	9.27	Put	Bond Future	920.1300	0.9201	997.1100	0.9971	8.366	0	0	0
2021/02/09	2030	06/05/2021	9.27	Call	Bond Future	4,333.5100	4.3335	4,084.8400	4.0848	(5.738)	0	0	300
2021/02/09	2030	06/05/2021	10.95	Call	Bond Future	12,266.1900	12.2662	11,943.4100	11.9434	(2.631)	0	0	0
2021/02/09	2030	06/05/2021	10.95	Put	Bond Future	23.1100	0.0231	25.9800	0.0260	12.419	0	0	300
2021/02/09	2030	06/05/2021	9.92	Call	Bond Future	7,254.8000	7.2548	6,957.5700	6.9576	(4.097)	0	0	0
2021/02/09	2030	06/05/2021	7.97	Call	Bond Future	609.2500	0.6092	534.2200	0.5342	(12.315)	0	0	700
2021/02/09	2030	06/05/2021	10.04	Call	Bond Future	7,826.6000	7.8266	7,523.6900	7.5237	(3.870)	0	0	0
2021/02/09	2030	06/05/2021	10.04	Put	Bond Future	222.9900	0.2230	245.7300	0.2457	10.198	0	0	0
2021/02/09	2030	06/05/2021	9.15	Put	Bond Future	1,097.6800	1.0977	1,187.1800	1.1872	8.154	0	0	0
2021/02/09	2030	06/05/2021	9.15	Call	Bond Future	3,835.0300	3.8350	3,598.8800	3.5989	(6.158)	0	0	0
2021/02/09	2030	06/05/2021			Bond Future	8.6753	98.1153	8.7309	97.7897	0.640	0.0000	0.0000	111,964
2021/02/09	2030	06/05/2021	11.71	Call	Bond Future	15,878.1700	15.8782	15,552.8200	15.5528	(2.049)	0	0	0
2021/02/09	2030	06/05/2021	11.71	Put	Bond Future	2.2000	0.0022	2.5000	0.0025	13.636	0	0	0
2021/02/09	2030	06/05/2021	8.36	Put	Bond Future	3,183.1300	3.1831	3,380.3600	3.3804	6.196	0	0	0
2021/02/09	2030	06/05/2021	8.36	Call	Bond Future	1,307.3400	1.3073	1,178.9200	1.1789	(9.823)	0	0	0
2021/02/09	2030	06/05/2021	8.86	Put	Bond Future	1,659.9500	1.6600	1,785.0700	1.7851	7.538	0	0	0
2021/02/09	2030	06/05/2021	8.86	Call	Bond Future	2,737.0600	2.7371	2,536.5300	2.5365	(7.326)	0	0	0
2021/02/09	2030	06/05/2021	9.35	Put	Bond Future	816.6000	0.8166	885.9900	0.8860	8.497	0	0	2,500
2021/02/09	2030	06/05/2021	8.77	Put	Bond Future	1,878.0400	1.8780	2,015.5400	2.0155	7.321	0	0	0
2021/02/09	2030	06/05/2021	8.77	Call	Bond Future	2,432.1700	2.4322	2,244.0200	2.2440	(7.736)	0	0	300
2021/02/09	2030	06/05/2021	9.92	Put	Bond Future	287.7900	0.2878	316.2100	0.3162	9.875	0	0	700
2021/02/09	2030	06/05/2021	9.22	Call	Bond Future	4,123.1800	4.1232	3,879.5700	3.8796	(5.908)	0	0	0
2021/02/09	2030	06/05/2021	9.22	Put	Bond Future	990.7100	0.9907	1,072.7500	1.0728	8.281	0	0	700
2021/02/09	2030	06/05/2021	7.97	Put	Bond Future	4,870.5700	4.8706	5,121.1900	5.1212	5.146	0	0	0
2021/02/09	2030	06/05/2021	10.74	Call	Bond Future	11,242.3400	11.2423	10,921.6000	10.9216	(2.853)	0	0	0
2021/02/09	2030	06/05/2021	10.74	Put	Bond Future	41.1100	0.0411	46.0200	0.0460	11.944	0	0	0
2021/02/09	2030	05/08/2021	10.30	Put	Bond Future	626.3700	0.6264	671.2600	0.6713	7.167	0	0	200
2021/02/09	2030	05/08/2021	8.78	Put	Bond Future	3,184.1800	3.1842	3,348.1800	3.3482	5.150	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
2021/02/09	2030	05/08/2021	8.78	Call	Bond Future	2,715.2600	2.7153	2,547.3700	2.5474	(6.183)	0	0	200
2021/02/09	2030	05/08/2021	7.70	Put	Bond Future	7,549.0700	7.5491	7,819.1900	7.8192	3.578	0	0	0
2021/02/09	2030	05/08/2021	9.45	Call	Bond Future	4,944.6700	4.9447	4,713.4700	4.7135	(4.676)	0	0	600
2021/02/09	2030	05/08/2021	12.10	Call	Bond Future	16,328.9000	16.3289	16,000.2500	16.0003	(2.013)	0	0	0
2021/02/09	2030	05/08/2021	12.10	Put	Bond Future	31.9000	0.0319	35.1400	0.0351	10.157	0	0	600
2021/02/09	2030	05/08/2021	10.42	Call	Bond Future	8,870.2400	8.8702	8,577.4900	8.5775	(3.300)	0	0	0
2021/02/09	2030	05/08/2021	10.42	Put	Bond Future	531.1800	0.5312	570.3200	0.5703	7.369	0	0	0
2021/02/09	2030	05/08/2021	10.41	Call	Bond Future	8,827.2300	8.8272	8,534.9400	8.5349	(3.311)	0	0	0
2021/02/09	2030	05/08/2021	10.41	Put	Bond Future	538.6200	0.5386	578.2200	0.5782	7.352	0	0	0
2021/02/09	2030	05/08/2021			Bond Future	8.8623	95.1722	8.9209	94.8403	0.661	0.0000	0.0000	0
2021/02/09	2030	05/08/2021	10.30	Call	Bond Future	8,357.5400	8.3575	8,070.5400	8.0705	(3.434)	0	0	0
2021/02/09	2030	05/08/2021	7.70	Call	Bond Future	644.6800	0.6447	582.9100	0.5829	(9.581)	0	0	200
2021/02/09	2030	05/08/2021	8.95	Put	Bond Future	2,714.3600	2.7144	2,860.9600	2.8610	5.401	0	0	0
2021/02/09	2030	05/08/2021	8.95	Call	Bond Future	3,210.5600	3.2106	3,025.2700	3.0253	(5.771)	0	0	600
2021/02/09	2030	05/08/2021	9.45	Put	Bond Future	1,681.6400	1.6816	1,782.3300	1.7823	5.988	0	0	0
2021/02/09	2030	05/08/2021	10.43	Call	Bond Future	8,913.2900	8.9133	8,620.0900	8.6201	(3.289)	0	0	0
2021/02/09	2030	05/08/2021	10.43	Put	Bond Future	523.8200	0.5238	562.5100	0.5625	7.386	0	0	0
2021/02/09	2030	04/11/2021	8.27	Put	Bond Future	5,959.9100	5.9599	6,186.8800	6.1869	3.808	0	0	0
2021/02/09	2030	04/11/2021	8.27	Call	Bond Future	1,560.8400	1.5608	1,453.6100	1.4536	(6.870)	0	0	300
2021/02/09	2030	04/11/2021	8.77	Put	Bond Future	4,192.3800	4.1924	4,374.4800	4.3745	4.344	0	0	0
2021/02/09	2030	04/11/2021	11.44	Put	Bond Future	315.7600	0.3158	338.8300	0.3388	7.306	0	0	300
2021/02/09	2030	04/11/2021	10.60	Call	Bond Future	8,918.0800	8.9181	8,637.0900	8.6371	(3.151)	0	0	0
2021/02/09	2030	04/11/2021	10.60	Put	Bond Future	859.8500	0.8598	913.0600	0.9131	6.188	0	0	0
2021/02/09	2030	04/11/2021	10.59	Put	Bond Future	869.3400	0.8693	923.0200	0.9230	6.175	0	0	0
2021/02/09	2030	04/11/2021			Bond Future	9.0474	96.1881	9.1083	95.8539	0.674	0.0000	0.0000	0
2021/02/09	2030	04/11/2021	8.77	Call	Bond Future	2,652.1500	2.6521	2,500.0500	2.5000	(5.735)	0	0	300
2021/02/09	2030	04/11/2021	11.44	Call	Bond Future	12,363.0700	12.3631	12,051.9400	12.0519	(2.517)	0	0	0
2021/02/09	2030	04/11/2021	10.61	Call	Bond Future	8,957.6300	8.9576	8,676.1700	8.6762	(3.142)	0	0	0
2021/02/09	2030	04/11/2021	10.61	Put	Bond Future	850.4400	0.8504	903.1800	0.9032	6.201	0	0	0
2021/02/09	2030	04/11/2021	10.59	Call	Bond Future	8,878.5800	8.8786	8,598.0600	8.5981	(3.160)	0	0	0
2021/02/09	2030	03/02/2022	9.45	Call	Bond Future	4,405.3800	4.4054	4,211.3100	4.2113	(4.405)	0	0	0
2021/02/09	2030	03/02/2022	9.45	Put	Bond Future	3,338.3500	3.3383	3,482.7400	3.4827	4.325	0	0	0
2021/02/09	2030	03/02/2022			Bond Future	9.2475	93.2415	9.3114	92.9030	0.691	0.0000	0.0000	0
2021/02/09	2030	03/02/2022	9.43	Call	Bond Future	4,346.8200	4.3468	4,154.2000	4.1542	(4.431)	0	0	0
2021/02/09	2030	03/02/2022	9.43	Put	Bond Future	3,384.4600	3.3845	3,530.3000	3.5303	4.309	0	0	0
2021/02/09	2030	03/02/2022	9.44	Call	Bond Future	4,376.2400	4.3762	4,182.8900	4.1829	(4.418)	0	0	0
2021/02/09	2030	03/02/2022	9.44	Put	Bond Future	3,361.5300	3.3615	3,506.6400	3.5066	4.317	0	0	0
2021/02/09	2032	04/02/2021			Bond Future	9.3350	95.5574	9.3350	95.5574	0.000	0.0000	0.0000	0
2021/02/09	2032	06/05/2021	12.12	Call	Bond Future	14,179.2700	14.1793	13,869.0000	13.8690	(2.188)	0	0	0
2021/02/09	2032	06/05/2021	12.12	Put	Bond Future	23.3200	0.0233	25.5300	0.0255	9.477	0	0	0
2021/02/09	2032	06/05/2021	12.57	Call	Bond Future	16,354.1200	16.3541	16,042.3200	16.0423	(1.907)	0	0	0
2021/02/09	2032	06/05/2021			Bond Future	9.5864	91.9959	9.6365	91.6834	0.522	0.0000	0.0000	124,779
2021/02/09	2032	06/05/2021	12.11	Call	Bond Future	14,130.1800	14.1302	13,819.9600	13.8200	(2.195)	0	0	0
2021/02/09	2032	06/05/2021	12.11	Put	Bond Future	23.9300	0.0239	26.1900	0.0262	9.444	0	0	0
2021/02/09	2032	06/05/2021	12.10	Call	Bond Future	14,081.0500	14.0811	13,770.8800	13.7709	(2.203)	0	0	0
2021/02/09	2032	06/05/2021	12.10	Put	Bond Future	24.5600	0.0246	26.8700	0.0269	9.406	0	0	0
2021/02/09	2032	06/05/2021	12.57	Put	Bond Future	6.8700	0.0069	7.5500	0.0076	9.898	0	0	736

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2021/02/09	2032	06/05/2021	10.33	Put	Bond Future	915.7200	0.9157	978.2100	0.9782	6.824	0	0	0
2021/02/09	2032	06/05/2021	10.33	Call	Bond Future	5,415.8600	5.4159	5,165.8700	5.1659	(4.616)	0	0	736
2021/02/09	2032	05/08/2021	11.37	Call	Bond Future	9,694.3600	9.6944	9,416.3400	9.4163	(2.868)	0	0	0
2021/02/09	2032	05/08/2021	11.37	Put	Bond Future	700.3000	0.7003	740.6400	0.7406	5.760	0	0	0
2021/02/09	2032	05/08/2021			Bond Future	9.7813	92.9922	9.8338	92.6738	0.537	0.0000	0.0000	0
2021/02/09	2032	05/08/2021	11.35	Call	Bond Future	9,606.5200	9.6065	9,329.3400	9.3293	(2.885)	0	0	0
2021/02/09	2032	05/08/2021	11.35	Put	Bond Future	717.8900	0.7179	759.0700	0.7591	5.736	0	0	0
2021/02/09	2032	05/08/2021	11.36	Call	Bond Future	9,650.4200	9.6504	9,372.8200	9.3728	(2.877)	0	0	0
2021/02/09	2032	05/08/2021	11.36	Put	Bond Future	709.0500	0.7091	749.8100	0.7498	5.749	0	0	0
2021/02/09	2032	04/11/2021	9.83	Call	Bond Future	3,438.8000	3.4388	3,278.5300	3.2785	(4.661)	0	0	700
2021/02/09	2032	04/11/2021	11.71	Put	Bond Future	933.2900	0.9333	980.4500	0.9805	5.053	0	0	0
2021/02/09	2032	04/11/2021	11.69	Call	Bond Future	10,294.6200	10.2946	10,021.9800	10.0220	(2.648)	0	0	0
2021/02/09	2032	04/11/2021	11.70	Call	Bond Future	10,335.6300	10.3356	10,062.5900	10.0626	(2.642)	0	0	0
2021/02/09	2032	04/11/2021			Bond Future	9.9828	89.8401	10.0373	89.5195	0.546	0.0000	0.0000	0
2021/02/09	2032	04/11/2021	9.83	Put	Bond Future	4,345.6600	4.3457	4,505.9900	4.5060	3.689	0	0	0
2021/02/09	2032	04/11/2021	12.81	Call	Bond Future	15,025.7100	15.0257	14,721.6500	14.7216	(2.024)	0	0	0
2021/02/09	2032	04/11/2021	12.81	Put	Bond Future	271.1800	0.2712	287.7200	0.2877	6.099	0	0	700
2021/02/09	2032	04/11/2021	11.71	Call	Bond Future	10,376.6700	10.3767	10,103.2300	10.1032	(2.635)	0	0	0
2021/02/09	2032	04/11/2021	11.69	Put	Bond Future	952.5800	0.9526	1,000.5400	1.0005	5.035	0	0	0
2021/02/09	2032	04/11/2021	9.33	Put	Bond Future	6,116.9400	6.1169	6,318.2600	6.3183	3.291	0	0	0
2021/02/09	2032	04/11/2021	9.33	Call	Bond Future	2,153.9900	2.1540	2,034.7100	2.0347	(5.538)	0	0	700
2021/02/09	2032	04/11/2021	11.70	Put	Bond Future	942.9000	0.9429	990.4600	0.9905	5.044	0	0	0
2021/02/09	2032	03/02/2022	9.81	Call	Bond Future	3,397.0000	3.3970	3,248.8200	3.2488	(4.362)	0	0	0
2021/02/09	2032	03/02/2022	9.81	Put	Bond Future	5,637.5000	5.6375	5,814.0400	5.8140	3.132	0	0	198
2021/02/09	2032	03/02/2022	8.91	Put	Bond Future	9,280.7200	9.2807	9,519.7900	9.5198	2.576	0	0	0
2021/02/09	2032	03/02/2022	10.42	Call	Bond Future	5,166.8700	5.1669	4,977.5500	4.9775	(3.664)	0	0	0
2021/02/09	2032	03/02/2022	10.42	Put	Bond Future	3,896.2900	3.8963	4,031.6900	4.0317	3.475	0	0	0
2021/02/09	2032	03/02/2022	10.45	Put	Bond Future	3,825.3600	3.8254	3,958.8700	3.9589	3.490	0	0	198
2021/02/09	2032	03/02/2022	10.43	Call	Bond Future	5,198.8800	5.1989	5,008.9300	5.0089	(3.654)	0	0	0
2021/02/09	2032	03/02/2022	10.43	Put	Bond Future	3,872.2800	3.8723	4,007.0500	4.0070	3.480	0	0	0
2021/02/09	2032	03/02/2022			Bond Future	10.1955	90.8280	10.2524	90.5032	0.559	0.0000	0.0000	0
2021/02/09	2032	03/02/2022	8.91	Call	Bond Future	1,504.7900	1.5048	1,419.1400	1.4191	(5.692)	0	0	198
2021/02/09	2032	03/02/2022	10.44	Call	Bond Future	5,231.3300	5.2313	5,040.7400	5.0407	(3.643)	0	0	0
2021/02/09	2032	03/02/2022	10.44	Put	Bond Future	3,848.7600	3.8488	3,982.8900	3.9829	3.485	0	0	0
2021/02/09	2032	03/02/2022	10.45	Call	Bond Future	5,263.8500	5.2638	5,072.6400	5.0726	(3.633)	0	0	0
2021/02/09	2033	04/02/2021			Bond Future	101.3092	101.3092	101.3092	101.3092	0.000	0.0000	0.0000	0
2021/02/09	2033	06/05/2021			Bond Future	101.6520	101.6520	101.3862	101.3862	(0.262)	0.0000	0.0000	9,583
2021/02/09	2033	05/08/2021			Bond Future	102.7773	102.7773	102.5057	102.5057	(0.264)	0.0000	0.0000	0
2021/02/09	2033	04/11/2021			Bond Future	102.6746	102.6746	102.4013	102.4013	(0.266)	0.0000	0.0000	0
2021/02/09	2033	03/02/2022			Bond Future	103.8266	103.8266	103.5496	103.5496	(0.267)	0.0000	0.0000	0
2021/02/09	2037	04/02/2021			Bond Future	10.3550	85.8629	10.3550	85.8629	0.000	0.0000	0.0000	0
2021/02/09	2037	06/05/2021	12.43	Call	Bond Future	11,158.8700	11.1589	11,133.7700	11.1338	(0.225)	0	0	0
2021/02/09	2037	06/05/2021	12.44	Put	Bond Future	205.4500	0.2055	201.4300	0.2014	(1.957)	0	0	0
2021/02/09	2037	06/05/2021	12.42	Call	Bond Future	11,108.9400	11.1089	11,083.7900	11.0838	(0.226)	0	0	0
2021/02/09	2037	06/05/2021			Bond Future	10.6027	86.3961	10.6059	86.3751	0.030	0.0000	0.0000	130,087
2021/02/09	2037	06/05/2021	12.43	Put	Bond Future	209.2900	0.2093	205.2200	0.2052	(1.945)	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
2021/02/09	2037	06/05/2021	12.44	Call	Bond Future	11,208.8100	11.2088	11,183.7600	11.1838	(0.223)	0	0	0
2021/02/09	2037	06/05/2021	12.42	Put	Bond Future	213.1900	0.2132	209.0700	0.2091	(1.933)	0	0	0
2021/02/09	2037	05/08/2021	12.27	Call	Bond Future	9,782.1500	9.7822	9,754.9300	9.7549	(0.278)	0	0	0
2021/02/09	2037	05/08/2021	12.27	Put	Bond Future	1,096.9500	1.0969	1,093.3100	1.0933	(0.332)	0	0	0
2021/02/09	2037	05/08/2021	12.28	Call	Bond Future	9,825.1000	9.8251	9,797.8800	9.7979	(0.277)	0	0	0
2021/02/09	2037	05/08/2021	12.26	Put	Bond Future	1,108.6800	1.1087	1,105.0300	1.1050	(0.329)	0	0	0
2021/02/09	2037	05/08/2021			Bond Future	10.8093	83.0757	10.8129	83.0521	0.034	0.0000	0.0000	0
2021/02/09	2037	05/08/2021	12.28	Put	Bond Future	1,085.3200	1.0853	1,081.6800	1.0817	(0.335)	0	0	0
2021/02/09	2037	05/08/2021	12.26	Call	Bond Future	9,739.2300	9.7392	9,712.0000	9.7120	(0.280)	0	0	0
2021/02/09	2037	04/11/2021	12.82	Put	Bond Future	1,153.0000	1.1530	1,151.1100	1.1511	(0.164)	0	0	0
2021/02/09	2037	04/11/2021	12.83	Call	Bond Future	11,472.5500	11.4726	11,447.9100	11.4479	(0.215)	0	0	0
2021/02/09	2037	04/11/2021			Bond Future	11.0105	83.9626	11.0141	83.9399	0.033	0.0000	0.0000	0
2021/02/09	2037	04/11/2021	12.82	Call	Bond Future	11,431.8100	11.4318	11,407.1700	11.4072	(0.216)	0	0	0
2021/02/09	2037	04/11/2021	12.83	Put	Bond Future	1,142.5500	1.1425	1,140.6600	1.1407	(0.165)	0	0	0
2021/02/09	2037	04/11/2021	12.81	Call	Bond Future	11,391.0900	11.3911	11,366.4600	11.3665	(0.216)	0	0	0
2021/02/09	2037	04/11/2021	12.81	Put	Bond Future	1,163.5200	1.1635	1,161.6400	1.1616	(0.162)	0	0	0
2021/02/09	2037	03/02/2022	11.46	Call	Bond Future	5,840.9500	5.8410	5,820.3700	5.8204	(0.352)	0	0	0
2021/02/09	2037	03/02/2022	11.47	Put	Bond Future	4,403.5600	4.4036	4,406.4900	4.4065	0.067	0	0	0
2021/02/09	2037	03/02/2022	11.45	Call	Bond Future	5,807.7400	5.8077	5,787.2000	5.7872	(0.354)	0	0	0
2021/02/09	2037	03/02/2022			Bond Future	11.2257	80.6315	11.2296	80.6080	0.034	0.0000	0.0000	0
2021/02/09	2037	03/02/2022	11.46	Put	Bond Future	4,429.9800	4.4300	4,432.9500	4.4330	0.067	0	0	0
2021/02/09	2037	03/02/2022	11.47	Call	Bond Future	5,873.9200	5.8739	5,853.3000	5.8533	(0.351)	0	0	0
2021/02/09	2037	03/02/2022	11.45	Put	Bond Future	4,456.2300	4.4562	4,459.2400	4.4592	0.068	0	0	0
2021/02/09	2038	04/02/2021			Bond Future	113.9437	113.9437	113.9437	113.9437	0.000	0.0000	0.0000	0
2021/02/09	2038	06/05/2021			Bond Future	116.1856	116.1856	116.0290	116.0290	(0.135)	0.0000	0.0000	7,799
2021/02/09	2038	05/08/2021			Bond Future	115.7514	115.7514	115.5896	115.5896	(0.140)	0.0000	0.0000	0
2021/02/09	2038	04/11/2021			Bond Future	117.0136	117.0136	116.8517	116.8517	(0.138)	0.0000	0.0000	0
2021/02/09	2038	03/02/2022			Bond Future	116.5758	116.5758	116.4113	116.4113	(0.141)	0.0000	0.0000	0
2021/02/09	2040	04/02/2021			Bond Future	10.5000	87.9818	10.5000	87.9818	0.000	0.0000	0.0000	0
2021/02/09	2040	06/05/2021	12.44	Call	Bond Future	11,104.9900	11.1050	10,974.9700	10.9750	(1.171)	0	0	0
2021/02/09	2040	06/05/2021	12.44	Put	Bond Future	277.7800	0.2778	281.0000	0.2810	1.159	0	0	0
2021/02/09	2040	06/05/2021	10.83	Put	Bond Future	2,639.9500	2.6400	2,683.6000	2.6836	1.653	0	0	0
2021/02/09	2040	06/05/2021	10.83	Call	Bond Future	3,249.0100	3.2490	3,159.4200	3.1594	(2.757)	0	0	300
2021/02/09	2040	06/05/2021	11.58	Put	Bond Future	1,066.1500	1.0661	1,082.0200	1.0820	1.489	0	0	0
2021/02/09	2040	06/05/2021	11.58	Call	Bond Future	6,697.4900	6.6975	6,580.1200	6.5801	(1.752)	0	0	300
2021/02/09	2040	06/05/2021			Bond Future	10.7438	88.5136	10.7626	88.3804	0.175	0.0000	0.0000	79,084
2021/02/09	2040	06/05/2021	12.43	Call	Bond Future	11,052.7600	11.0528	10,922.8100	10.9228	(1.176)	0	0	0
2021/02/09	2040	06/05/2021	12.43	Put	Bond Future	282.7900	0.2828	286.0800	0.2861	1.163	0	0	0
2021/02/09	2040	06/05/2021	12.42	Call	Bond Future	11,000.5500	11.0006	10,870.6700	10.8707	(1.181)	0	0	0
2021/02/09	2040	06/05/2021	12.42	Put	Bond Future	287.8800	0.2879	291.2400	0.2912	1.167	0	0	0
2021/02/09	2040	06/05/2021	13.38	Call	Bond Future	15,946.1500	15.9462	15,813.1100	15.8131	(0.834)	0	0	0
2021/02/09	2040	06/05/2021	13.38	Put	Bond Future	43.6200	0.0436	43.8200	0.0438	0.459	0	0	300
2021/02/09	2040	05/08/2021	11.05	Put	Bond Future	3,839.9500	3.8400	3,890.0400	3.8900	1.304	0	0	0
2021/02/09	2040	05/08/2021	11.05	Call	Bond Future	4,550.8700	4.5509	4,463.8800	4.4639	(1.912)	0	0	900
2021/02/09	2040	05/08/2021	12.48	Call	Bond Future	10,675.1100	10.6751	10,553.0500	10.5531	(1.143)	0	0	0
2021/02/09	2040	05/08/2021	12.49	Put	Bond Future	1,055.0600	1.0551	1,069.9300	1.0699	1.409	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
2021/02/09	2040	05/08/2021	12.47	Call	Bond Future	10,629.8000	10.6298	10,507.9000	10.5079	(1.147)	0	0	0
2021/02/09	2040	05/08/2021			Bond Future	10.9462	84.9659	10.9661	84.8288	0.182	0.0000	0.0000	0
2021/02/09	2040	05/08/2021	11.55	Put	Bond Future	2,599.1000	2.5991	2,633.5100	2.6335	1.324	0	0	0
2021/02/09	2040	05/08/2021	11.55	Call	Bond Future	6,606.0400	6.6060	6,503.3700	6.5034	(1.554)	0	0	900
2021/02/09	2040	05/08/2021	14.80	Call	Bond Future	21,146.7400	21.1467	21,010.4200	21.0104	(0.645)	0	0	0
2021/02/09	2040	05/08/2021	14.80	Put	Bond Future	56.3000	0.0563	57.0600	0.0571	1.350	0	0	900
2021/02/09	2040	05/08/2021	12.48	Put	Bond Future	1,066.4800	1.0665	1,081.5000	1.0815	1.408	0	0	0
2021/02/09	2040	05/08/2021	12.49	Call	Bond Future	10,720.4500	10.7205	10,598.2400	10.5982	(1.140)	0	0	0
2021/02/09	2040	05/08/2021	12.47	Put	Bond Future	1,078.0000	1.0780	1,093.1800	1.0932	1.408	0	0	0
2021/02/09	2040	04/11/2021	12.90	Call	Bond Future	11,823.0000	11.8230	11,703.0300	11.7030	(1.015)	0	0	0
2021/02/09	2040	04/11/2021	12.90	Put	Bond Future	1,250.0100	1.2500	1,267.4800	1.2675	1.398	0	0	0
2021/02/09	2040	04/11/2021	12.89	Call	Bond Future	11,780.4800	11.7805	11,660.6400	11.6606	(1.017)	0	0	0
2021/02/09	2040	04/11/2021	12.89	Put	Bond Future	1,261.4000	1.2614	1,279.0000	1.2790	1.395	0	0	0
2021/02/09	2040	04/11/2021			Bond Future	11.1430	85.8730	11.1636	85.7356	0.184	0.0000	0.0000	0
2021/02/09	2040	04/11/2021	12.91	Call	Bond Future	11,865.5500	11.8656	11,745.4300	11.7454	(1.012)	0	0	0
2021/02/09	2040	04/11/2021	12.91	Put	Bond Future	1,238.7200	1.2387	1,256.0400	1.2560	1.398	0	0	0
2021/02/09	2040	03/02/2022	11.58	Put	Bond Future	4,712.7000	4.7127	4,764.7300	4.7647	1.104	0	0	0
2021/02/09	2040	03/02/2022	11.59	Call	Bond Future	6,203.3700	6.2034	6,115.6700	6.1157	(1.414)	0	0	0
2021/02/09	2040	03/02/2022	11.57	Put	Bond Future	4,740.2700	4.7403	4,792.5600	4.7926	1.103	0	0	0
2021/02/09	2040	03/02/2022			Bond Future	11.3533	82.3127	11.3748	82.1732	0.189	0.0000	0.0000	0
2021/02/09	2040	03/02/2022	11.58	Call	Bond Future	6,167.2600	6.1673	6,079.8200	6.0798	(1.418)	0	0	0
2021/02/09	2040	03/02/2022	11.59	Put	Bond Future	4,685.6000	4.6856	4,737.3700	4.7374	1.105	0	0	0
2021/02/09	2040	03/02/2022	11.57	Call	Bond Future	6,131.5400	6.1315	6,044.3600	6.0444	(1.422)	0	0	0
2021/02/09	2044	04/02/2021			Bond Future	10.5700	84.6090	10.5700	84.6090	0.000	0.0000	0.0000	0
2021/02/09	2044	06/05/2021	12.44	Call	Bond Future	10,621.2500	10.6213	10,558.5000	10.5585	(0.591)	0	0	0
2021/02/09	2044	06/05/2021	12.44	Put	Bond Future	338.0500	0.3380	335.7500	0.3358	(0.680)	0	0	0
2021/02/09	2044	06/05/2021	12.43	Call	Bond Future	10,570.0400	10.5700	10,507.2800	10.5073	(0.594)	0	0	0
2021/02/09	2044	06/05/2021	12.43	Put	Bond Future	343.8900	0.3439	341.5800	0.3416	(0.672)	0	0	0
2021/02/09	2044	06/05/2021	11.40	Call	Bond Future	5,427.5600	5.4276	5,369.0600	5.3691	(1.078)	0	0	0
2021/02/09	2044	06/05/2021	11.40	Put	Bond Future	1,524.5900	1.5246	1,526.5400	1.5265	0.128	0	0	3,100
2021/02/09	2044	06/05/2021	11.79	Call	Bond Future	7,358.7600	7.3588	7,296.9700	7.2970	(0.840)	0	0	0
2021/02/09	2044	06/05/2021	11.79	Put	Bond Future	953.4400	0.9534	952.1000	0.9521	(0.141)	0	0	3,100
2021/02/09	2044	06/05/2021	11.10	Call	Bond Future	4,051.8700	4.0519	3,997.8700	3.9979	(1.333)	0	0	0
2021/02/09	2044	06/05/2021	12.50	Call	Bond Future	10,928.6900	10.9287	10,865.9900	10.8660	(0.574)	0	0	0
2021/02/09	2044	06/05/2021	12.50	Put	Bond Future	304.8200	0.3048	302.5700	0.3026	(0.738)	0	0	3,100
2021/02/09	2044	06/05/2021			Bond Future	10.8321	84.9160	10.8405	84.8555	0.078	0.0000	0.0000	60,886
2021/02/09	2044	06/05/2021	12.45	Call	Bond Future	10,672.4700	10.6725	10,609.7300	10.6097	(0.588)	0	0	0
2021/02/09	2044	06/05/2021	12.45	Put	Bond Future	332.3000	0.3323	330.0100	0.3300	(0.689)	0	0	0
2021/02/09	2044	06/05/2021	10.70	Put	Bond Future	3,460.3100	3.4603	3,475.8100	3.4758	0.448	0	0	0
2021/02/09	2044	06/05/2021	10.70	Call	Bond Future	2,505.7300	2.5057	2,460.7800	2.4608	(1.794)	0	0	3,100
2021/02/09	2044	06/05/2021	11.10	Put	Bond Future	2,170.7300	2.1707	2,177.1800	2.1772	0.297	0	0	3,100
2021/02/09	2044	06/05/2021	11.90	Call	Bond Future	7,895.3100	7.8953	7,833.1000	7.8331	(0.788)	0	0	0
2021/02/09	2044	06/05/2021	11.90	Put	Bond Future	808.7700	0.8088	807.0100	0.8070	(0.218)	0	0	0
2021/02/09	2044	06/05/2021	11.35	Put	Bond Future	1,616.6900	1.6167	1,619.2500	1.6193	0.158	0	0	0
2021/02/09	2044	06/05/2021	11.35	Call	Bond Future	5,188.7000	5.1887	5,130.8100	5.1308	(1.116)	0	0	3,100
2021/02/09	2044	05/08/2021	12.60	Put	Bond Future	1,050.6700	1.0507	1,053.1100	1.0531	0.232	0	0	0
2021/02/09	2044	05/08/2021	12.61	Call	Bond Future	10,889.2800	10.8893	10,828.2300	10.8282	(0.561)	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
2021/02/09	2044	05/08/2021	12.61	Put	Bond Future	1,039.5900	1.0396	1,041.9800	1.0420	0.230	0	0	0
2021/02/09	2044	05/08/2021			Bond Future	11.0273	81.4545	11.0365	81.3910	0.083	0.0000	0.0000	0
2021/02/09	2044	05/08/2021	12.60	Call	Bond Future	10,844.6700	10.8447	10,783.6700	10.7837	(0.562)	0	0	0
2021/02/09	2044	05/08/2021	12.59	Call	Bond Future	10,800.0900	10.8001	10,739.1200	10.7391	(0.565)	0	0	0
2021/02/09	2044	05/08/2021	12.59	Put	Bond Future	1,061.8600	1.0619	1,064.3300	1.0643	0.233	0	0	0
2021/02/09	2044	04/11/2021	12.91	Call	Bond Future	11,535.6400	11.5356	11,477.5800	11.4776	(0.503)	0	0	0
2021/02/09	2044	04/11/2021	12.91	Put	Bond Future	1,354.0300	1.3540	1,359.0500	1.3591	0.371	0	0	0
2021/02/09	2044	04/11/2021			Bond Future	11.2169	82.3242	11.2262	82.2611	0.083	0.0000	0.0000	0
2021/02/09	2044	04/11/2021	12.90	Call	Bond Future	11,494.1400	11.4941	11,436.1300	11.4361	(0.505)	0	0	0
2021/02/09	2044	04/11/2021	12.90	Put	Bond Future	1,366.0100	1.3660	1,371.0800	1.3711	0.371	0	0	0
2021/02/09	2044	04/11/2021	12.89	Call	Bond Future	11,452.6500	11.4527	11,394.7000	11.3947	(0.506)	0	0	0
2021/02/09	2044	04/11/2021	12.89	Put	Bond Future	1,378.0700	1.3781	1,383.2000	1.3832	0.372	0	0	0
2021/02/09	2044	03/02/2022	11.59	Call	Bond Future	6,038.1900	6.0382	5,994.2600	5.9943	(0.728)	0	0	0
2021/02/09	2044	03/02/2022	11.59	Put	Bond Future	4,932.4900	4.9325	4,952.8400	4.9528	0.413	0	0	0
2021/02/09	2044	03/02/2022	11.60	Call	Bond Future	6,073.7100	6.0737	6,029.6700	6.0297	(0.725)	0	0	0
2021/02/09	2044	03/02/2022	11.60	Put	Bond Future	4,904.1100	4.9041	4,924.3500	4.9244	0.413	0	0	0
2021/02/09	2044	03/02/2022			Bond Future	11.4191	78.8499	11.4290	78.7857	0.086	0.0000	0.0000	0
2021/02/09	2044	03/02/2022	11.61	Call	Bond Future	6,109.3000	6.1093	6,065.1400	6.0651	(0.723)	0	0	0
2021/02/09	2044	03/02/2022	11.61	Put	Bond Future	4,875.8900	4.8759	4,896.0100	4.8960	0.413	0	0	0
2021/02/09	2046	04/02/2021			Bond Future	103.4932	103.4932	103.4932	103.4932	0.000	0.0000	0.0000	0
2021/02/09	2046	06/05/2021			Bond Future	102.8453	102.8453	103.8211	103.8211	0.949	0.0000	0.0000	14,893
2021/02/09	2046	05/08/2021			Bond Future	103.9841	103.9841	104.9677	104.9677	0.946	0.0000	0.0000	0
2021/02/09	2046	04/11/2021			Bond Future	103.3122	103.3122	104.3078	104.3078	0.964	0.0000	0.0000	0
2021/02/09	2046	03/02/2022			Bond Future	104.4716	104.4716	105.4778	105.4778	0.963	0.0000	0.0000	0
2021/02/09	2050	04/02/2021			Bond Future	105.3266	105.3266	105.3266	105.3266	0.000	0.0000	0.0000	0
2021/02/09	2050	06/05/2021			Bond Future	106.1983	106.1983	107.6016	107.6016	1.321	0.0000	0.0000	10,968
2021/02/09	2050	05/08/2021			Bond Future	105.4478	105.4478	106.8637	106.8637	1.343	0.0000	0.0000	0
2021/02/09	2050	04/11/2021			Bond Future	106.5977	106.5977	108.0302	108.0302	1.344	0.0000	0.0000	0
2021/02/09	2050	03/02/2022			Bond Future	105.8480	105.8480	107.2958	107.2958	1.368	0.0000	0.0000	0
2021/02/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	AL37	06/05/2021			Index Future	800.5220	800.5220	799.8280	799.8280	(0.087)	0.0000	0.0000	0
2021/02/09	AL37	05/08/2021			Index Future	809.0890	809.0890	808.3660	808.3660	(0.089)	0.0000	0.0000	0
2021/02/09	AL37	04/11/2021			Index Future	817.8090	817.8090	817.0870	817.0870	(0.088)	0.0000	0.0000	0
2021/02/09	AL37	03/02/2022			Index Future	826.7910	826.7910	826.0560	826.0560	(0.089)	0.0000	0.0000	0
2021/02/09	AL7T	06/05/2021			Index Future	897.8970	897.8970	895.0130	895.0130	(0.321)	0.0000	0.0000	0
2021/02/09	AL7T	05/08/2021			Index Future	907.5050	907.5050	904.5670	904.5670	(0.324)	0.0000	0.0000	0
2021/02/09	AL7T	04/11/2021			Index Future	917.2850	917.2850	914.3260	914.3260	(0.323)	0.0000	0.0000	0
2021/02/09	AL7T	03/02/2022			Index Future	927.3600	927.3600	924.3620	924.3620	(0.323)	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
2021/02/09	ALBI	06/05/2021			Index Future	784.0230	784.0230	782.9220	782.9220	(0.140)	0.0000	0.0000	308
2021/02/09	ALBI	05/08/2021			Index Future	792.4130	792.4130	791.2790	791.2790	(0.143)	0.0000	0.0000	0
2021/02/09	ALBI	04/11/2021			Index Future	800.9520	800.9520	799.8160	799.8160	(0.142)	0.0000	0.0000	0
2021/02/09	ALBI	03/02/2022			Index Future	809.7500	809.7500	808.5950	808.5950	(0.143)	0.0000	0.0000	0
2021/02/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	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
2021/02/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/09	ES33	04/02/2021			Bond Future	11.0150	79.3887	11.0150	79.3887	0.000	0.0000	0.0000	0
2021/02/09	ES33	06/05/2021			Bond Future	11.3083	76.1235	11.3161	76.0816	0.069	0.0000	0.0000	350
2021/02/09	ES33	05/08/2021			Bond Future	11.5547	76.9478	11.5632	76.9033	0.074	0.0000	0.0000	0
2021/02/09	ES33	04/11/2021			Bond Future	11.8098	73.9947	11.8185	73.9507	0.074	0.0000	0.0000	0
2021/02/09	ES33	03/02/2022			Bond Future	12.0830	74.8082	12.0922	74.7633	0.076	0.0000	0.0000	0
2021/02/09	ES42	04/02/2021			Bond Future	11.5400	78.5666	11.5400	78.5666	0.000	0.0000	0.0000	0
2021/02/09	ES42	06/05/2021			Bond Future	11.8517	74.6143	11.8597	74.5664	0.067	0.0000	0.0000	4,779
2021/02/09	ES42	05/08/2021			Bond Future	12.0855	75.4230	12.0942	75.3724	0.072	0.0000	0.0000	0
2021/02/09	ES42	04/11/2021			Bond Future	12.3289	71.9704	12.3379	71.9203	0.072	0.0000	0.0000	0
2021/02/09	ES42	03/02/2022			Bond Future	12.5809	72.7621	12.5903	72.7110	0.075	0.0000	0.0000	0
2021/02/09	GOVI	06/05/2021	678.68	Call	GOVI	962,900.0000	96.2900	951,210.0000	95.1210	(1.214)	0	0	0
2021/02/09	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	06/05/2021	678.67	Call	GOVI	963,000.0000	96.3000	951,310.0000	95.1310	(1.214)	0	0	0
2021/02/09	GOVI	06/05/2021			GOVI	774.9700	774.9700	773.8010	773.8010	(0.151)	0.0000	0.0000	970
2021/02/09	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	06/05/2021	678.69	Call	GOVI	962,800.0000	96.2800	951,110.0000	95.1110	(1.214)	0	0	0
2021/02/09	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	05/08/2021	719.14	Call	GOVI	641,230.0000	64.1230	629,210.0000	62.9210	(1.875)	0	0	0
2021/02/09	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	05/08/2021	719.13	Call	GOVI	641,330.0000	64.1330	629,310.0000	62.9310	(1.874)	0	0	0
2021/02/09	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	05/08/2021			GOVI	783.2630	783.2630	782.0610	782.0610	(0.153)	0.0000	0.0000	0
2021/02/09	GOVI	05/08/2021	719.15	Call	GOVI	641,130.0000	64.1130	629,110.0000	62.9110	(1.875)	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
2021/02/09	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	04/11/2021	728.41	Call	GOVI	632,940.0000	63.2940	620,880.0000	62.0880	(1.905)	0	0	0
2021/02/09	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	04/11/2021	728.40	Call	GOVI	633,040.0000	63.3040	620,980.0000	62.0980	(1.905)	0	0	0
2021/02/09	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	04/11/2021			GOVI	791.7040	791.7040	790.4980	790.4980	(0.152)	0.0000	0.0000	0
2021/02/09	GOVI	04/11/2021	728.42	Call	GOVI	632,840.0000	63.2840	620,780.0000	62.0780	(1.906)	0	0	0
2021/02/09	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	03/02/2022	792.76	Call	GOVI	76,400.0000	7.6400	64,160.0000	6.4160	(16.021)	0	0	0
2021/02/09	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	03/02/2022			GOVI	800.4000	800.4000	799.1760	799.1760	(0.153)	0.0000	0.0000	0
2021/02/09	GOVI	03/02/2022	792.75	Call	GOVI	76,500.0000	7.6500	64,260.0000	6.4260	(16.000)	0	0	0
2021/02/09	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GOVI	03/02/2022	792.74	Call	GOVI	76,600.0000	7.6600	64,360.0000	6.4360	(15.979)	0	0	0
2021/02/09	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/09	IGOV	06/05/2021			Index Future	279.4160	279.4160	280.1500	280.1500	0.263	0.0000	0.0000	976
2021/02/09	IGOV	05/08/2021			Index Future	282.4740	282.4740	283.2080	283.2080	0.260	0.0000	0.0000	0
2021/02/09	IGOV	04/11/2021			Index Future	285.5860	285.5860	286.3320	286.3320	0.261	0.0000	0.0000	0
2021/02/09	IGOV	03/02/2022			Index Future	288.7900	288.7900	289.5420	289.5420	0.260	0.0000	0.0000	0
2021/02/09	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/09	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/02/09	IS05	21/09/2021			Interest Rate Swap	89.4000	89.4000	89.4000	89.4000	0.000	0.0000	0.0000	0
2021/02/09	IS05	21/12/2021			Interest Rate Swap	90.6600	90.6600	90.6700	90.6700	0.011	0.0000	0.0000	51
2021/02/09	IS05	15/03/2022			Interest Rate Swap	90.0900	90.0900	90.0900	90.0900	0.000	0.0000	0.0000	0
2021/02/09	IS05	21/06/2022			Interest Rate Swap	90.1900	90.1900	90.2000	90.2000	0.011	0.0000	0.0000	0
2021/02/09	IS05	20/09/2022			Interest Rate Swap	93.3200	93.3200	93.3300	93.3300	0.011	0.0000	0.0000	0
2021/02/09	IS05	20/12/2022			Interest Rate Swap	93.8000	93.8000	93.8100	93.8100	0.011	0.0000	0.0000	0
2021/02/09	IS05	22/03/2023			Interest Rate Swap	86.1600	86.1600	86.1800	86.1800	0.023	0.0000	0.0000	0
2021/02/09	IS05	20/06/2023			Interest Rate Swap	91.6700	91.6700	91.7000	91.7000	0.033	0.0000	0.0000	0
2021/02/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/09	IS10	17/12/2025			Interest Rate Swap	78.3600	78.3600	78.3800	78.3800	0.026	0.0000	0.0000	0
2021/02/09	IS10	16/03/2026			Interest Rate Swap	74.7500	74.7500	74.7800	74.7800	0.040	0.0000	0.0000	0
2021/02/09	IS10	15/06/2026			Interest Rate Swap	73.0300	73.0300	73.0600	73.0600	0.041	0.0000	0.0000	0
2021/02/09	IS10	21/09/2026			Interest Rate Swap	74.9100	74.9100	74.9700	74.9700	0.080	0.0000	0.0000	0
2021/02/09	IS10	21/12/2026			Interest Rate Swap	78.8300	78.8300	78.8900	78.8900	0.076	0.0000	0.0000	0
2021/02/09	IS10	15/03/2027			Interest Rate Swap	77.2200	77.2200	77.2900	77.2900	0.091	0.0000	0.0000	0
2021/02/09	IS10	21/06/2027			Interest Rate Swap	79.1900	79.1900	79.2700	79.2700	0.101	0.0000	0.0000	0
2021/02/09	IS10	20/09/2027			Interest Rate Swap	84.9300	84.9300	85.0200	85.0200	0.106	0.0000	0.0000	0
2021/02/09	IS10	20/12/2027			Interest Rate Swap	85.2500	85.2500	85.3500	85.3500	0.117	0.0000	0.0000	0
2021/02/09	IS10	22/03/2028			Interest Rate Swap	78.1600	78.1600	78.2600	78.2600	0.128	0.0000	0.0000	0
2021/02/09	IS10	20/06/2028			Interest Rate Swap	86.0100	86.0100	86.1100	86.1100	0.116	0.0000	0.0000	0
2021/02/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2021/02/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/09	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/02/09	JBAF	17/03/2021			Jibar Tradeable Future	3.6650	96.3350	3.6550	96.3450	(0.273)	0.0000	0.0000	0
2021/02/09	JBAF	21/04/2021			Jibar Tradeable Future	3.6400	96.3600	3.6400	96.3600	0.000	0.0000	0.0000	0
2021/02/09	JBAF	19/05/2021			Jibar Tradeable Future	3.6400	96.3600	3.6400	96.3600	0.000	0.0000	0.0000	0
2021/02/09	JBAF	15/06/2021			Jibar Tradeable Future	3.6550	96.3450	3.6550	96.3450	0.000	0.0000	0.0000	0
2021/02/09	JBAF	21/07/2021			Jibar Tradeable Future	3.6600	96.3400	3.6700	96.3300	0.273	0.0000	0.0000	0
2021/02/09	JBAF	15/09/2021			Jibar Tradeable Future	3.7000	96.3000	3.7200	96.2800	0.541	0.0000	0.0000	30,000
2021/02/09	JBAF	15/12/2021			Jibar Tradeable Future	3.9100	96.0900	3.9150	96.0850	0.128	0.0000	0.0000	0
2021/02/09	JBAF	16/03/2022			Jibar Tradeable Future	4.0200	95.9800	4.0300	95.9700	0.249	0.0000	0.0000	0
2021/02/09	JBAF	15/06/2022			Jibar Tradeable Future	4.2850	95.7150	4.2850	95.7150	0.000	0.0000	0.0000	20,001
2021/02/09	JBAF	21/09/2022			Jibar Tradeable Future	4.3850	95.6150	4.3950	95.6050	0.228	0.0000	0.0000	0
2021/02/09	JBAF	21/12/2022			Jibar Tradeable Future	4.6250	95.3750	4.6350	95.3650	0.216	0.0000	0.0000	0
2021/02/09	R023	04/02/2021			Bond Future	4.6150	109.5367	4.6150	109.5367	0.000	0.0000	0.0000	0
2021/02/09	R023	06/05/2021	7.58	Call	Bond Future	4,888.4900	4.8885	4,878.7900	4.8788	(0.198)	0	0	0
2021/02/09	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	R023	06/05/2021			Bond Future	4.7305	106.6694	4.7360	106.6597	0.116	0.0000	0.0000	40,662
2021/02/09	R023	06/05/2021	7.57	Call	Bond Future	4,871.8600	4.8719	4,862.1600	4.8622	(0.199)	0	0	0
2021/02/09	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	R023	06/05/2021	7.56	Call	Bond Future	4,855.2300	4.8552	4,845.5300	4.8455	(0.200)	0	0	0
2021/02/09	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	R023	05/08/2021	5.30	Call	Bond Future	984.4500	0.9844	973.9800	0.9740	(1.064)	0	0	0
2021/02/09	R023	05/08/2021	5.30	Put	Bond Future	219.1500	0.2191	221.4600	0.2215	1.054	0	0	0
2021/02/09	R023	05/08/2021	5.29	Call	Bond Future	972.3100	0.9723	961.8800	0.9619	(1.073)	0	0	0
2021/02/09	R023	05/08/2021	5.29	Put	Bond Future	222.1200	0.2221	224.4700	0.2245	1.058	0	0	0
2021/02/09	R023	05/08/2021			Bond Future	4.7957	107.8240	4.8041	107.8112	0.175	0.0000	0.0000	0
2021/02/09	R023	05/08/2021	5.31	Call	Bond Future	996.6200	0.9966	986.1100	0.9861	(1.055)	0	0	0
2021/02/09	R023	05/08/2021	5.31	Put	Bond Future	216.2200	0.2162	218.4900	0.2185	1.050	0	0	0
2021/02/09	R023	04/11/2021	4.91	Call	Bond Future	519.5800	0.5196	512.7600	0.5128	(1.313)	0	0	0
2021/02/09	R023	04/11/2021	4.91	Put	Bond Future	491.6700	0.4917	496.4100	0.4964	0.964	0	0	0
2021/02/09	R023	04/11/2021	4.90	Call	Bond Future	512.0300	0.5120	505.2500	0.5052	(1.324)	0	0	0
2021/02/09	R023	04/11/2021	4.90	Put	Bond Future	496.9600	0.4970	501.7400	0.5017	0.962	0	0	0
2021/02/09	R023	04/11/2021			Bond Future	4.8883	105.0676	4.8973	105.0561	0.184	0.0000	0.0000	0
2021/02/09	R023	04/11/2021	4.92	Call	Bond Future	527.1900	0.5272	520.3100	0.5203	(1.305)	0	0	0
2021/02/09	R023	04/11/2021	4.92	Put	Bond Future	486.4400	0.4864	491.1200	0.4911	0.962	0	0	0
2021/02/09	R023	03/02/2022	5.08	Call	Bond Future	515.6800	0.5157	508.5300	0.5085	(1.387)	0	0	0
2021/02/09	R023	03/02/2022	5.08	Put	Bond Future	445.2000	0.4452	450.4200	0.4504	1.173	0	0	0
2021/02/09	R023	03/02/2022			Bond Future	5.0120	106.2225	5.0239	106.2101	0.238	0.0000	0.0000	0
2021/02/09	R023	03/02/2022	5.07	Call	Bond Future	509.4500	0.5095	502.3500	0.5023	(1.394)	0	0	0
2021/02/09	R023	03/02/2022	5.07	Put	Bond Future	449.3400	0.4493	454.6100	0.4546	1.173	0	0	0
2021/02/09	R023	03/02/2022	5.06	Call	Bond Future	503.6800	0.5037	496.6300	0.4966	(1.400)	0	0	0
2021/02/09	R023	03/02/2022	5.06	Put	Bond Future	453.9300	0.4539	459.2500	0.4592	1.172	0	0	0
2021/02/09	R035	04/02/2021			Bond Future	10.0850	94.9739	10.0850	94.9739	0.000	0.0000	0.0000	0
2021/02/09	R035	06/05/2021	12.36	Put	Bond Future	125.7700	0.1258	124.2100	0.1242	(1.240)	0	0	0
2021/02/09	R035	06/05/2021	12.37	Call	Bond Future	12,303.1000	12.3031	12,246.4500	12.2464	(0.460)	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
2021/02/09	R035	06/05/2021	12.35	Put	Bond Future	128.3600	0.1284	126.7800	0.1268	(1.231)	0	0	0
2021/02/09	R035	06/05/2021	10.55	Call	Bond Future	3,498.8100	3.4988	3,450.5900	3.4506	(1.378)	0	0	0
2021/02/09	R035	06/05/2021	10.55	Put	Bond Future	2,152.0800	2.1521	2,158.9600	2.1590	0.320	0	0	500
2021/02/09	R035	06/05/2021	10.05	Put	Bond Future	3,842.7700	3.8428	3,861.1300	3.8611	0.478	0	0	0
2021/02/09	R035	06/05/2021	10.05	Call	Bond Future	1,823.5400	1.8235	1,786.8000	1.7868	(2.015)	0	0	500
2021/02/09	R035	06/05/2021	10.40	Put	Bond Future	2,578.0500	2.5781	2,587.8900	2.5879	0.382	0	0	0
2021/02/09	R035	06/05/2021	12.91	Put	Bond Future	38.2200	0.0382	37.4300	0.0374	(2.067)	0	0	600
2021/02/09	R035	06/05/2021	11.55	Call	Bond Future	8,121.7000	8.1217	8,064.5700	8.0646	(0.703)	0	0	0
2021/02/09	R035	06/05/2021	11.55	Put	Bond Future	563.9400	0.5639	561.9100	0.5619	(0.360)	0	0	1,650
2021/02/09	R035	06/05/2021	12.77	Call	Bond Future	14,346.5100	14.3465	14,290.4500	14.2905	(0.391)	0	0	0
2021/02/09	R035	06/05/2021	12.77	Put	Bond Future	52.4400	0.0524	51.4800	0.0515	(1.831)	0	0	1,650
2021/02/09	R035	06/05/2021	10.24	Put	Bond Future	3,108.8300	3.1088	3,122.3000	3.1223	0.433	0	0	0
2021/02/09	R035	06/05/2021	10.24	Call	Bond Future	2,390.2500	2.3903	2,348.6200	2.3486	(1.742)	0	0	223
2021/02/09	R035	06/05/2021			Bond Future	10.3467	91.0198	10.3549	90.9647	0.080	0.0000	0.0000	103,020
2021/02/09	R035	06/05/2021	12.36	Call	Bond Future	12,251.6400	12.2516	12,194.9800	12.1950	(0.462)	0	0	0
2021/02/09	R035	06/05/2021	12.37	Put	Bond Future	123.2300	0.1232	121.6800	0.1217	(1.258)	0	0	0
2021/02/09	R035	06/05/2021	12.35	Call	Bond Future	12,200.1800	12.2002	12,143.5000	12.1435	(0.465)	0	0	0
2021/02/09	R035	06/05/2021	11.05	Call	Bond Future	5,702.7200	5.7027	5,647.8800	5.6479	(0.962)	0	0	0
2021/02/09	R035	06/05/2021	11.05	Put	Bond Future	1,167.2200	1.1672	1,167.4800	1.1675	0.022	0	0	500
2021/02/09	R035	06/05/2021	10.40	Call	Bond Future	2,934.1100	2.9341	2,888.8500	2.8888	(1.543)	0	0	600
2021/02/09	R035	06/05/2021	11.15	Put	Bond Future	1,031.2300	1.0312	1,030.7100	1.0307	(0.050)	0	0	0
2021/02/09	R035	06/05/2021	11.15	Call	Bond Future	6,184.1700	6.1842	6,128.5500	6.1286	(0.899)	0	0	600
2021/02/09	R035	06/05/2021	12.91	Call	Bond Future	15,051.6800	15.0517	14,995.7900	14.9958	(0.371)	0	0	0
2021/02/09	R035	06/05/2021	10.81	Put	Bond Future	1,568.6100	1.5686	1,571.4400	1.5714	0.180	0	0	0
2021/02/09	R035	06/05/2021	10.81	Call	Bond Future	4,594.9200	4.5949	4,542.6500	4.5426	(1.138)	0	0	1,650
2021/02/09	R035	06/05/2021	12.02	Call	Bond Future	10,500.8300	10.5008	10,443.7000	10.4437	(0.544)	0	0	0
2021/02/09	R035	06/05/2021	12.02	Put	Bond Future	244.9900	0.2450	242.9600	0.2430	(0.829)	0	0	223
2021/02/09	R035	06/05/2021	11.32	Call	Bond Future	7,004.8500	7.0049	6,948.3100	6.9483	(0.807)	0	0	0
2021/02/09	R035	06/05/2021	11.32	Put	Bond Future	817.3100	0.8173	815.8700	0.8159	(0.176)	0	0	223
2021/02/09	R035	05/08/2021	11.37	Call	Bond Future	7,065.5900	7.0656	7,014.1700	7.0142	(0.728)	0	0	0
2021/02/09	R035	05/08/2021	11.37	Put	Bond Future	1,961.6400	1.9616	1,968.4500	1.9684	0.347	0	0	100
2021/02/09	R035	05/08/2021	5.31	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2021/02/09	R035	05/08/2021	5.31	Put	Bond Future	46,085.6700	46.0857	46,143.9000	46.1439	0.126	0	0	0
2021/02/09	R035	05/08/2021			Bond Future	10.5504	92.0050	10.5594	91.9468	0.085	0.0000	0.0000	0
2021/02/09	R035	05/08/2021	10.77	Call	Bond Future	4,607.6300	4.6076	4,563.2500	4.5632	(0.963)	0	0	0
2021/02/09	R035	05/08/2021	10.77	Put	Bond Future	3,196.3400	3.1963	3,210.1900	3.2102	0.433	0	0	100
2021/02/09	R035	05/08/2021	10.02	Put	Bond Future	5,808.4100	5.8084	5,835.1600	5.8352	0.461	0	0	0
2021/02/09	R035	05/08/2021	10.02	Call	Bond Future	2,259.3200	2.2593	2,227.8400	2.2278	(1.393)	0	0	100
2021/02/09	R035	05/08/2021	5.30	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2021/02/09	R035	05/08/2021	5.30	Put	Bond Future	46,202.2500	46.2023	46,260.4800	46.2605	0.126	0	0	0
2021/02/09	R035	05/08/2021	5.29	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2021/02/09	R035	05/08/2021	5.29	Put	Bond Future	46,318.9600	46.3190	46,377.1800	46.3772	0.126	0	0	0
2021/02/09	R035	04/11/2021	10.12	Put	Bond Future	6,714.2600	6.7143	6,743.1900	6.7432	0.431	0	0	0
2021/02/09	R035	04/11/2021	10.12	Call	Bond Future	2,532.0100	2.5320	2,503.2400	2.5032	(1.136)	0	0	400
2021/02/09	R035	04/11/2021	10.62	Put	Bond Future	4,835.6900	4.8357	4,856.9500	4.8569	0.440	0	0	0
2021/02/09	R035	04/11/2021	10.62	Call	Bond Future	3,944.3500	3.9444	3,907.9100	3.9079	(0.924)	0	0	400
2021/02/09	R035	04/11/2021	11.75	Put	Bond Future	2,232.5900	2.2326	2,241.3100	2.2413	0.391	0	0	782
2021/02/09	R035	04/11/2021	11.08	Call	Bond Future	5,494.8000	5.4948	5,452.3800	5.4524	(0.772)	0	0	0

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2021/02/09	R035	04/11/2021	11.08	Put	Bond Future	3,507.7900	3.5078	3,523.0700	3.5231	0.436	0	0	782
2021/02/09	R035	04/11/2021	10.23	Put	Bond Future	6,260.8500	6.2609	6,288.0000	6.2880	0.434	0	0	0
2021/02/09	R035	04/11/2021	12.53	Call	Bond Future	11,323.3800	11.3234	11,269.6900	11.2697	(0.474)	0	0	0
2021/02/09	R035	04/11/2021	12.53	Put	Bond Future	1,113.7900	1.1138	1,117.8000	1.1178	0.360	0	0	0
2021/02/09	R035	04/11/2021			Bond Future	10.7601	88.5129	10.7692	88.4552	0.085	0.0000	0.0000	0
2021/02/09	R035	04/11/2021	13.82	Call	Bond Future	16,860.3800	16.8604	16,803.3700	16.8034	(0.338)	0	0	0
2021/02/09	R035	04/11/2021	13.82	Put	Bond Future	291.9700	0.2920	292.6600	0.2927	0.236	0	0	400
2021/02/09	R035	04/11/2021	11.75	Call	Bond Future	8,172.2900	8.1723	8,123.3100	8.1233	(0.599)	0	0	0
2021/02/09	R035	04/11/2021	10.23	Call	Bond Future	2,817.6100	2.8176	2,787.0600	2.7871	(1.084)	0	0	782
2021/02/09	R035	04/11/2021	12.52	Call	Bond Future	11,281.3600	11.2814	11,227.7200	11.2277	(0.475)	0	0	0
2021/02/09	R035	04/11/2021	12.52	Put	Bond Future	1,124.3800	1.1244	1,128.4400	1.1284	0.361	0	0	0
2021/02/09	R035	04/11/2021	12.51	Call	Bond Future	11,239.3700	11.2394	11,185.7700	11.1858	(0.477)	0	0	0
2021/02/09	R035	04/11/2021	12.51	Put	Bond Future	1,135.0600	1.1351	1,139.1600	1.1392	0.361	0	0	0
2021/02/09	R035	03/02/2022	11.39	Call	Bond Future	6,347.8000	6.3478	6,305.4200	6.3054	(0.668)	0	0	0
2021/02/09	R035	03/02/2022	11.39	Put	Bond Future	3,915.3300	3.9153	3,931.8300	3.9318	0.421	0	0	683
2021/02/09	R035	03/02/2022	10.65	Call	Bond Future	3,983.9300	3.9839	3,950.0900	3.9501	(0.849)	0	0	0
2021/02/09	R035	03/02/2022	11.23	Call	Bond Future	5,789.0900	5.7891	5,748.3900	5.7484	(0.703)	0	0	0
2021/02/09	R035	03/02/2022	11.23	Put	Bond Future	4,304.1300	4.3041	4,322.3100	4.3223	0.422	0	0	0
2021/02/09	R035	03/02/2022	11.22	Call	Bond Future	5,755.7100	5.7557	5,715.1200	5.7151	(0.705)	0	0	0
2021/02/09	R035	03/02/2022	11.22	Put	Bond Future	4,330.4900	4.3305	4,348.7800	4.3488	0.422	0	0	0
2021/02/09	R035	03/02/2022			Bond Future	10.9844	89.4860	10.9940	89.4271	0.088	0.0000	0.0000	0
2021/02/09	R035	03/02/2022	10.65	Put	Bond Future	6,067.8000	6.0678	6,092.8400	6.0928	0.413	0	0	683
2021/02/09	R035	03/02/2022	9.70	Put	Bond Future	10,229.9300	10.2299	10,267.6300	10.2676	0.369	0	0	0
2021/02/09	R035	03/02/2022	9.70	Call	Bond Future	1,814.6400	1.8146	1,793.4600	1.7935	(1.167)	0	0	683
2021/02/09	R035	03/02/2022	11.24	Call	Bond Future	5,822.5400	5.8225	5,781.7300	5.7817	(0.701)	0	0	0
2021/02/09	R035	03/02/2022	11.24	Put	Bond Future	4,277.9100	4.2779	4,295.9800	4.2960	0.422	0	0	0
2021/02/09	R186	04/02/2021			Bond Future	6.6300	119.9739	6.6300	119.9739	0.000	0.0000	0.0000	0
2021/02/09	R186	06/05/2021	10.77	Call	Bond Future	18,063.4800	18.0635	17,963.0700	17.9631	(0.556)	0	0	0
2021/02/09	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	R186	06/05/2021	10.76	Call	Bond Future	18,022.4300	18.0224	17,922.0200	17.9220	(0.557)	0	0	0
2021/02/09	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	R186	06/05/2021			Bond Future	6.8173	120.9911	6.8371	120.8907	0.290	0.0000	0.0000	104,824
2021/02/09	R186	06/05/2021	10.78	Call	Bond Future	18,104.5100	18.1045	18,004.1000	18.0041	(0.555)	0	0	0
2021/02/09	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/09	R186	06/05/2021	7.30	Call	Bond Future	3,052.8300	3.0528	2,971.6700	2.9717	(2.659)	0	0	0
2021/02/09	R186	06/05/2021	7.30	Put	Bond Future	635.4000	0.6354	654.6500	0.6547	3.030	0	0	15,177
2021/02/09	R186	05/08/2021	8.62	Call	Bond Future	7,837.9200	7.8379	7,738.9300	7.7389	(1.263)	0	0	0
2021/02/09	R186	05/08/2021	8.62	Put	Bond Future	195.6100	0.1956	201.4100	0.2014	2.965	0	0	0
2021/02/09	R186	05/08/2021	8.61	Call	Bond Future	7,797.3000	7.7973	7,698.4100	7.6984	(1.268)	0	0	0
2021/02/09	R186	05/08/2021	8.61	Put	Bond Future	199.3300	0.1993	205.2300	0.2052	2.960	0	0	0
2021/02/09	R186	05/08/2021			Bond Future	6.9685	117.0199	6.9902	116.9151	0.312	0.0000	0.0000	0
2021/02/09	R186	05/08/2021	8.63	Call	Bond Future	7,878.5600	7.8786	7,779.4700	7.7795	(1.258)	0	0	0
2021/02/09	R186	05/08/2021	8.63	Put	Bond Future	191.9500	0.1920	197.6500	0.1977	2.970	0	0	0
2021/02/09	R186	04/11/2021	8.10	Call	Bond Future	5,313.0900	5.3131	5,230.3100	5.2303	(1.558)	0	0	0
2021/02/09	R186	04/11/2021	8.10	Put	Bond Future	960.4100	0.9604	981.9800	0.9820	2.246	0	0	0
2021/02/09	R186	04/11/2021	8.09	Call	Bond Future	5,280.7200	5.2807	5,198.1500	5.1982	(1.564)	0	0	0
2021/02/09	R186	04/11/2021	8.09	Put	Bond Future	971.7800	0.9718	993.5600	0.9936	2.241	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
2021/02/09	R186	04/11/2021			Bond Future	7.1287	118.2689	7.1515	118.1645	0.319	0.0000	0.0000	0
2021/02/09	R186	04/11/2021	8.11	Call	Bond Future	5,345.5600	5.3456	5,262.5700	5.2626	(1.553)	0	0	0
2021/02/09	R186	04/11/2021	8.11	Put	Bond Future	949.1500	0.9492	970.5100	0.9705	2.250	0	0	0
2021/02/09	R186	03/02/2022	7.30	Call	Bond Future	2,693.1200	2.6931	2,635.4100	2.6354	(2.143)	0	0	0
2021/02/09	R186	03/02/2022	7.30	Put	Bond Future	2,709.4400	2.7094	2,758.0100	2.7580	1.793	0	0	0
2021/02/09	R186	03/02/2022			Bond Future	7.3038	114.2882	7.3282	114.1819	0.334	0.0000	0.0000	0
2021/02/09	R186	03/02/2022	7.28	Call	Bond Future	2,648.1900	2.6482	2,591.0200	2.5910	(2.159)	0	0	0
2021/02/09	R186	03/02/2022	7.28	Put	Bond Future	2,751.6200	2.7516	2,800.7300	2.8007	1.785	0	0	0
2021/02/09	R186	03/02/2022	7.29	Call	Bond Future	2,670.6000	2.6706	2,613.1600	2.6132	(2.151)	0	0	0
2021/02/09	R186	03/02/2022	7.29	Put	Bond Future	2,730.4700	2.7305	2,779.3100	2.7793	1.789	0	0	0
2021/02/09	R197	04/02/2021			Bond Future	319.1278	319.1278	319.1278	319.1278	0.000	0.0000	0.0000	0
2021/02/09	R197	06/05/2021			Bond Future	322.2369	322.2369	322.2090	322.2090	(0.009)	0.0000	0.0000	2,121
2021/02/09	R197	05/08/2021			Bond Future	317.8069	317.8069	317.7698	317.7698	(0.012)	0.0000	0.0000	0
2021/02/09	R197	04/11/2021			Bond Future	321.2728	321.2728	321.2394	321.2394	(0.010)	0.0000	0.0000	0
2021/02/09	R197	03/02/2022			Bond Future	316.7863	316.7863	316.7505	316.7505	(0.011)	0.0000	0.0000	0
2021/02/09	R202	04/02/2021			Bond Future	223.1592	223.1592	223.1592	223.1592	0.000	0.0000	0.0000	0
2021/02/09	R202	06/05/2021			Bond Future	227.0217	227.0217	227.2480	227.2480	0.100	0.0000	0.0000	8,028
2021/02/09	R202	05/08/2021			Bond Future	225.2872	225.2872	225.5094	225.5094	0.099	0.0000	0.0000	0
2021/02/09	R202	04/11/2021			Bond Future	227.7439	227.7439	227.9715	227.9715	0.100	0.0000	0.0000	0
2021/02/09	R202	03/02/2022			Bond Future	226.0015	226.0015	226.2303	226.2303	0.101	0.0000	0.0000	0
2021/02/09	R209	04/02/2021			Bond Future	10.0250	73.1611	10.0250	73.1611	0.000	0.0000	0.0000	0
2021/02/09	R209	06/05/2021	12.23	Call	Bond Future	10,437.2100	10.4372	10,385.9600	10.3860	(0.491)	0	0	0
2021/02/09	R209	06/05/2021	12.23	Put	Bond Future	140.2000	0.1402	138.6500	0.1387	(1.106)	0	0	0
2021/02/09	R209	06/05/2021	12.22	Call	Bond Future	10,393.5200	10.3935	10,342.2500	10.3422	(0.493)	0	0	0
2021/02/09	R209	06/05/2021	12.22	Put	Bond Future	142.9100	0.1429	141.3400	0.1413	(1.099)	0	0	0
2021/02/09	R209	06/05/2021	9.50	Put	Bond Future	5,427.3800	5.4274	5,454.8400	5.4548	0.506	0	0	0
2021/02/09	R209	06/05/2021	9.50	Call	Bond Future	795.2300	0.7952	772.9900	0.7730	(2.797)	0	0	2,150
2021/02/09	R209	06/05/2021	10.35	Call	Bond Future	2,780.5800	2.7806	2,738.8700	2.7389	(1.500)	0	0	1,000
2021/02/09	R209	06/05/2021	9.75	Put	Bond Future	4,286.5600	4.2866	4,307.6400	4.3076	0.492	0	0	0
2021/02/09	R209	06/05/2021	9.75	Call	Bond Future	1,232.5200	1.2325	1,203.9000	1.2039	(2.322)	0	0	6,050
2021/02/09	R209	06/05/2021	11.00	Call	Bond Future	5,181.6200	5.1816	5,132.0200	5.1320	(0.957)	0	0	0
2021/02/09	R209	06/05/2021	11.00	Put	Bond Future	1,018.0800	1.0181	1,018.1800	1.0182	0.010	0	0	3,500
2021/02/09	R209	06/05/2021	10.00	Put	Bond Future	3,318.1100	3.3181	3,333.1500	3.3331	0.453	0	0	0
2021/02/09	R209	06/05/2021	10.00	Call	Bond Future	1,795.2600	1.7953	1,760.6000	1.7606	(1.931)	0	0	0
2021/02/09	R209	06/05/2021	12.25	Call	Bond Future	10,524.5800	10.5246	10,473.3500	10.4734	(0.487)	0	0	0
2021/02/09	R209	06/05/2021	12.25	Put	Bond Future	134.9200	0.1349	133.3900	0.1334	(1.134)	0	0	9,150
2021/02/09	R209	06/05/2021			Bond Future	10.2563	70.4361	10.2648	70.3864	0.083	0.0000	0.0000	26,585
2021/02/09	R209	06/05/2021	12.24	Call	Bond Future	10,480.9100	10.4809	10,429.6600	10.4297	(0.489)	0	0	0
2021/02/09	R209	06/05/2021	12.24	Put	Bond Future	137.5400	0.1375	135.9900	0.1360	(1.127)	0	0	0
2021/02/09	R209	06/05/2021	10.35	Put	Bond Future	2,235.5800	2.2356	2,243.5700	2.2436	0.357	0	0	0
2021/02/09	R209	06/05/2021	10.60	Call	Bond Future	3,627.6900	3.6277	3,582.1200	3.5821	(1.256)	0	0	0
2021/02/09	R209	06/05/2021	10.60	Put	Bond Future	1,657.7500	1.6578	1,661.8800	1.6619	0.249	0	0	6,250
2021/02/09	R209	06/05/2021	11.60	Call	Bond Future	7,697.1300	7.6971	7,645.4900	7.6455	(0.671)	0	0	0
2021/02/09	R209	06/05/2021	11.60	Put	Bond Future	431.4300	0.4314	429.4900	0.4295	(0.450)	0	0	3,750
2021/02/09	R209	06/05/2021	10.25	Put	Bond Future	2,511.1100	2.5111	2,520.9200	2.5209	0.391	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
2021/02/09	R209	06/05/2021	10.25	Call	Bond Future	2,474.1200	2.4741	2,434.2300	2.4342	(1.612)	0	0	5,325
2021/02/09	R209	06/05/2021	11.25	Call	Bond Future	6,232.2200	6.2322	6,181.2300	6.1812	(0.818)	0	0	0
2021/02/09	R209	06/05/2021	11.25	Put	Bond Future	749.4600	0.7495	748.1700	0.7482	(0.172)	0	0	9,150
2021/02/09	R209	05/08/2021	11.81	Call	Bond Future	8,306.4000	8.3064	8,256.9200	8.2569	(0.596)	0	0	0
2021/02/09	R209	05/08/2021	11.81	Put	Bond Future	1,060.8700	1.0609	1,063.6200	1.0636	0.259	0	0	0
2021/02/09	R209	05/08/2021			Bond Future	10.4351	71.1990	10.4442	71.1467	0.088	0.0000	0.0000	0
2021/02/09	R209	05/08/2021	11.80	Call	Bond Future	8,268.9600	8.2690	8,219.5200	8.2195	(0.598)	0	0	0
2021/02/09	R209	05/08/2021	11.80	Put	Bond Future	1,072.0600	1.0721	1,074.8500	1.0748	0.260	0	0	0
2021/02/09	R209	05/08/2021	11.79	Call	Bond Future	8,231.5500	8.2315	8,182.1600	8.1822	(0.600)	0	0	0
2021/02/09	R209	05/08/2021	11.79	Put	Bond Future	1,083.3400	1.0833	1,086.1800	1.0862	0.262	0	0	0
2021/02/09	R209	04/11/2021	10.50	Call	Bond Future	3,701.0300	3.7010	3,667.5700	3.6676	(0.904)	0	0	0
2021/02/09	R209	04/11/2021	12.00	Call	Bond Future	8,610.6900	8.6107	8,564.3400	8.5643	(0.538)	0	0	0
2021/02/09	R209	04/11/2021	12.00	Put	Bond Future	1,503.6300	1.5036	1,509.0900	1.5091	0.363	0	0	5,500
2021/02/09	R209	04/11/2021	12.19	Call	Bond Future	9,273.9900	9.2740	9,226.7100	9.2267	(0.510)	0	0	0
2021/02/09	R209	04/11/2021	12.19	Put	Bond Future	1,274.8000	1.2748	1,279.3300	1.2793	0.355	0	0	0
2021/02/09	R209	04/11/2021	12.17	Call	Bond Future	9,203.6100	9.2036	9,156.4200	9.1564	(0.513)	0	0	0
2021/02/09	R209	04/11/2021			Bond Future	10.6178	68.8190	10.6272	68.7672	0.088	0.0000	0.0000	1,795
2021/02/09	R209	04/11/2021	10.50	Put	Bond Future	4,361.0300	4.3610	4,379.3800	4.3794	0.421	0	0	5,500
2021/02/09	R209	04/11/2021	9.50	Put	Bond Future	8,116.1300	8.1161	8,148.0600	8.1481	0.393	0	0	0
2021/02/09	R209	04/11/2021	9.50	Call	Bond Future	1,473.7200	1.4737	1,453.8400	1.4538	(1.349)	0	0	3,750
2021/02/09	R209	04/11/2021	12.18	Call	Bond Future	9,238.7800	9.2388	9,191.5500	9.1915	(0.511)	0	0	0
2021/02/09	R209	04/11/2021	12.18	Put	Bond Future	1,286.0700	1.2861	1,290.6500	1.2906	0.356	0	0	0
2021/02/09	R209	04/11/2021	12.17	Put	Bond Future	1,297.4300	1.2974	1,302.0500	1.3021	0.356	0	0	0
2021/02/09	R209	03/02/2022	11.03	Call	Bond Future	5,182.8400	5.1828	5,146.2400	5.1462	(0.706)	0	0	0
2021/02/09	R209	03/02/2022	11.03	Put	Bond Future	3,998.6800	3.9987	4,014.9600	4.0150	0.407	0	0	0
2021/02/09	R209	03/02/2022	11.02	Call	Bond Future	5,152.5000	5.1525	5,116.0000	5.1160	(0.708)	0	0	0
2021/02/09	R209	03/02/2022	11.02	Put	Bond Future	4,021.2200	4.0212	4,037.6000	4.0376	0.407	0	0	0
2021/02/09	R209	03/02/2022			Bond Future	10.8088	69.5757	10.8185	69.5228	0.090	0.0000	0.0000	0
2021/02/09	R209	03/02/2022	11.04	Call	Bond Future	5,212.9800	5.2130	5,176.2900	5.1763	(0.704)	0	0	0
2021/02/09	R209	03/02/2022	11.04	Put	Bond Future	3,975.9900	3.9760	3,992.1800	3.9922	0.407	0	0	0
2021/02/09	R210	04/02/2021			Bond Future	198.0012	198.0012	198.0012	198.0012	0.000	0.0000	0.0000	0
2021/02/09	R210	06/05/2021			Bond Future	197.6122	197.6122	197.6057	197.6057	(0.003)	0.0000	0.0000	1,183
2021/02/09	R210	05/08/2021			Bond Future	199.8000	199.8000	199.7879	199.7879	(0.006)	0.0000	0.0000	0
2021/02/09	R210	04/11/2021			Bond Future	199.2412	199.2412	199.2315	199.2315	(0.005)	0.0000	0.0000	0
2021/02/09	R210	03/02/2022			Bond Future	201.4769	201.4769	201.4659	201.4659	(0.005)	0.0000	0.0000	0
2021/02/09	R212	04/02/2021			Bond Future	170.2609	170.2609	170.2609	170.2609	0.000	0.0000	0.0000	0
2021/02/09	R212	06/05/2021			Bond Future	171.9599	171.9599	171.9343	171.9343	(0.015)	0.0000	0.0000	3,425
2021/02/09	R212	05/08/2021			Bond Future	171.5333	171.5333	171.5026	171.5026	(0.018)	0.0000	0.0000	0
2021/02/09	R212	04/11/2021			Bond Future	173.4038	173.4038	173.3751	173.3751	(0.017)	0.0000	0.0000	0
2021/02/09	R213	04/02/2021			Bond Future	8.9450	90.4034	8.9450	90.4034	0.000	0.0000	0.0000	0
2021/02/09	R213	06/05/2021	11.91	Call	Bond Future	14,153.6000	14.1536	13,895.0900	13.8951	(1.826)	0	0	0
2021/02/09	R213	06/05/2021	11.91	Put	Bond Future	9.8700	0.0099	10.7100	0.0107	8.511	0	0	0
2021/02/09	R213	06/05/2021			Bond Future	9.1678	87.5242	9.2127	87.2649	0.489	0.0000	0.0000	9,159
2021/02/09	R213	06/05/2021	11.90	Call	Bond Future	14,108.1100	14.1081	13,849.6100	13.8496	(1.832)	0	0	0
2021/02/09	R213	06/05/2021	11.90	Put	Bond Future	10.1600	0.0102	11.0100	0.0110	8.366	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
2021/02/09	R213	06/05/2021	11.89	Call	Bond Future	14,062.5800	14.0626	13,804.1100	13.8041	(1.838)	0	0	0
2021/02/09	R213	06/05/2021	11.89	Put	Bond Future	10.4500	0.0104	11.3300	0.0113	8.421	0	0	0
2021/02/09	R213	05/08/2021	10.14	Put	Bond Future	1,514.4900	1.5145	1,582.3900	1.5824	4.483	0	0	200
2021/02/09	R213	05/08/2021	9.34	Put	Bond Future	3,113.9100	3.1139	3,235.5700	3.2356	3.907	0	0	0
2021/02/09	R213	05/08/2021	9.34	Call	Bond Future	3,053.7900	3.0538	2,910.8700	2.9109	(4.680)	0	0	200
2021/02/09	R213	05/08/2021	10.85	Call	Bond Future	8,587.6600	8.5877	8,357.9200	8.3579	(2.675)	0	0	0
2021/02/09	R213	05/08/2021	10.85	Put	Bond Future	673.0000	0.6730	707.8400	0.7078	5.177	0	0	0
2021/02/09	R213	05/08/2021	10.84	Call	Bond Future	8,546.6900	8.5467	8,317.3300	8.3173	(2.684)	0	0	0
2021/02/09	R213	05/08/2021	10.84	Put	Bond Future	681.5700	0.6816	716.7900	0.7168	5.167	0	0	0
2021/02/09	R213	05/08/2021			Bond Future	9.3507	88.4716	9.3978	88.2071	0.504	0.0000	0.0000	0
2021/02/09	R213	05/08/2021	10.78	Call	Bond Future	8,301.9300	8.3019	8,074.8500	8.0749	(2.735)	0	0	0
2021/02/09	R213	05/08/2021	10.78	Put	Bond Future	734.9300	0.7349	772.4300	0.7724	5.103	0	0	200
2021/02/09	R213	05/08/2021	10.14	Call	Bond Future	5,806.0500	5.8061	5,609.3700	5.6094	(3.388)	0	0	0
2021/02/09	R213	05/08/2021	10.86	Call	Bond Future	8,628.6700	8.6287	8,398.5700	8.3986	(2.667)	0	0	0
2021/02/09	R213	05/08/2021	10.86	Put	Bond Future	664.5100	0.6645	698.9900	0.6990	5.189	0	0	0
2021/02/09	R213	04/11/2021	11.10	Put	Bond Future	978.6100	0.9786	1,022.1500	1.0222	4.449	0	0	0
2021/02/09	R213	04/11/2021	11.11	Call	Bond Future	8,993.8700	8.9939	8,770.7800	8.7708	(2.480)	0	0	0
2021/02/09	R213	04/11/2021	11.09	Put	Bond Future	988.6600	0.9887	1,032.5600	1.0326	4.440	0	0	0
2021/02/09	R213	04/11/2021			Bond Future	9.5413	85.8869	9.5902	85.6206	0.513	0.0000	0.0000	0
2021/02/09	R213	04/11/2021	11.10	Call	Bond Future	8,955.8900	8.9559	8,733.1500	8.7332	(2.487)	0	0	0
2021/02/09	R213	04/11/2021	11.11	Put	Bond Future	968.6400	0.9686	1,011.8300	1.0118	4.459	0	0	0
2021/02/09	R213	04/11/2021	11.09	Call	Bond Future	8,917.9600	8.9180	8,695.5800	8.6956	(2.494)	0	0	0
2021/02/09	R213	03/02/2022	9.98	Call	Bond Future	4,682.5500	4.6825	4,524.2800	4.5243	(3.380)	0	0	0
2021/02/09	R213	03/02/2022	9.98	Put	Bond Future	3,458.6100	3.4586	3,570.1000	3.5701	3.224	0	0	0
2021/02/09	R213	03/02/2022			Bond Future	9.7462	86.8310	9.7974	86.5612	0.525	0.0000	0.0000	0
2021/02/09	R213	03/02/2022	9.97	Call	Bond Future	4,653.3600	4.6534	4,495.6300	4.4956	(3.390)	0	0	0
2021/02/09	R213	03/02/2022	9.97	Put	Bond Future	3,481.2900	3.4813	3,593.3200	3.5933	3.218	0	0	0
2021/02/09	R213	03/02/2022	9.96	Call	Bond Future	4,624.2400	4.6242	4,467.0600	4.4671	(3.399)	0	0	0
2021/02/09	R213	03/02/2022	9.96	Put	Bond Future	3,504.0900	3.5041	3,616.6700	3.6167	3.213	0	0	0
2021/02/09	R214	04/02/2021			Bond Future	10.4200	70.1881	10.4200	70.1881	0.000	0.0000	0.0000	0
2021/02/09	R214	06/05/2021	12.26	Call	Bond Future	8,761.4300	8.7614	8,709.1800	8.7092	(0.596)	0	0	0
2021/02/09	R214	06/05/2021	12.26	Put	Bond Future	340.7700	0.3408	338.5000	0.3385	(0.666)	0	0	0
2021/02/09	R214	06/05/2021	12.25	Call	Bond Future	8,719.4600	8.7195	8,667.2100	8.6672	(0.599)	0	0	0
2021/02/09	R214	06/05/2021	12.25	Put	Bond Future	346.3100	0.3463	344.0400	0.3440	(0.655)	0	0	0
2021/02/09	R214	06/05/2021			Bond Future	10.6732	67.1390	10.6816	67.0890	0.079	0.0000	0.0000	12,697
2021/02/09	R214	06/05/2021	12.27	Call	Bond Future	8,803.4100	8.8034	8,751.1700	8.7512	(0.593)	0	0	0
2021/02/09	R214	06/05/2021	12.27	Put	Bond Future	335.3100	0.3353	333.0500	0.3330	(0.674)	0	0	0
2021/02/09	R214	05/08/2021	12.03	Put	Bond Future	1,431.1600	1.4312	1,434.8000	1.4348	0.254	0	0	0
2021/02/09	R214	05/08/2021	12.01	Call	Bond Future	7,625.7400	7.6257	7,577.0700	7.5771	(0.638)	0	0	0
2021/02/09	R214	05/08/2021			Bond Future	10.8516	67.8658	10.8607	67.8134	0.084	0.0000	0.0000	0
2021/02/09	R214	05/08/2021	12.02	Call	Bond Future	7,661.0700	7.6611	7,612.3500	7.6124	(0.636)	0	0	0
2021/02/09	R214	05/08/2021	12.02	Put	Bond Future	1,444.8000	1.4448	1,448.4900	1.4485	0.255	0	0	0
2021/02/09	R214	05/08/2021	12.03	Call	Bond Future	7,696.4500	7.6964	7,647.6800	7.6477	(0.634)	0	0	0
2021/02/09	R214	05/08/2021	12.01	Put	Bond Future	1,458.5500	1.4585	1,462.2900	1.4623	0.256	0	0	0
2021/02/09	R214	04/11/2021	12.47	Call	Bond Future	8,900.7700	8.9008	8,853.9300	8.8539	(0.526)	0	0	0
2021/02/09	R214	04/11/2021	12.46	Call	Bond Future	8,867.3400	8.8673	8,820.5500	8.8205	(0.528)	0	0	0
2021/02/09	R214	04/11/2021	12.46	Put	Bond Future	1,591.7400	1.5917	1,597.0200	1.5970	0.332	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
2021/02/09	R214	04/11/2021			Bond Future	11.0337	65.3132	11.0430	65.2612	0.084	0.0000	0.0000	0
2021/02/09	R214	04/11/2021	12.47	Put	Bond Future	1,578.9400	1.5789	1,584.1700	1.5842	0.331	0	0	0
2021/02/09	R214	04/11/2021	12.48	Call	Bond Future	8,934.2100	8.9342	8,887.3300	8.8873	(0.525)	0	0	0
2021/02/09	R214	04/11/2021	12.48	Put	Bond Future	1,566.2200	1.5662	1,571.4100	1.5714	0.331	0	0	0
2021/02/09	R214	03/02/2022	11.40	Put	Bond Future	4,284.1800	4.2842	4,300.6700	4.3007	0.385	0	0	0
2021/02/09	R214	03/02/2022	11.41	Call	Bond Future	5,247.6500	5.2476	5,210.9400	5.2109	(0.700)	0	0	0
2021/02/09	R214	03/02/2022	11.39	Put	Bond Future	4,308.5900	4.3086	4,325.1800	4.3252	0.385	0	0	0
2021/02/09	R214	03/02/2022			Bond Future	11.2269	66.0313	11.2366	65.9782	0.087	0.0000	0.0000	0
2021/02/09	R214	03/02/2022	11.40	Call	Bond Future	5,218.6300	5.2186	5,182.0100	5.1820	(0.702)	0	0	0
2021/02/09	R214	03/02/2022	11.41	Put	Bond Future	4,259.8900	4.2599	4,276.2900	4.2763	0.385	0	0	0
2021/02/09	R214	03/02/2022	11.39	Call	Bond Future	5,189.6600	5.1897	5,153.1400	5.1531	(0.704)	0	0	0
2021/02/09	R248	04/02/2021			Bond Future	10.4950	88.3230	10.4950	88.3230	0.000	0.0000	0.0000	0
2021/02/09	R248	06/05/2021	12.36	Call	Bond Future	11,016.3900	11.0164	10,880.6100	10.8806	(1.233)	0	0	0
2021/02/09	R248	06/05/2021	12.36	Put	Bond Future	308.8600	0.3089	312.7900	0.3128	1.272	0	0	0
2021/02/09	R248	06/05/2021			Bond Future	10.7297	84.3544	10.7485	84.2147	0.176	0.0000	0.0000	127,320
2021/02/09	R248	06/05/2021	12.35	Call	Bond Future	10,963.8800	10.9639	10,828.1900	10.8282	(1.238)	0	0	0
2021/02/09	R248	06/05/2021	12.35	Put	Bond Future	314.3500	0.3143	318.3700	0.3184	1.279	0	0	0
2021/02/09	R248	06/05/2021	12.34	Call	Bond Future	10,911.3700	10.9114	10,775.7600	10.7758	(1.243)	0	0	0
2021/02/09	R248	06/05/2021	12.34	Put	Bond Future	319.9300	0.3199	324.0300	0.3240	1.282	0	0	0
2021/02/09	R248	05/08/2021	12.51	Put	Bond Future	1,004.2400	1.0042	1,018.9900	1.0190	1.469	0	0	0
2021/02/09	R248	05/08/2021	12.52	Call	Bond Future	11,288.9300	11.2889	11,159.9700	11.1600	(1.142)	0	0	0
2021/02/09	R248	05/08/2021	12.50	Put	Bond Future	1,015.1000	1.0151	1,030.0000	1.0300	1.468	0	0	0
2021/02/09	R248	05/08/2021			Bond Future	10.9102	85.2676	10.9301	85.1240	0.183	0.0000	0.0000	0
2021/02/09	R248	05/08/2021	12.51	Call	Bond Future	11,243.0500	11.2431	11,114.2300	11.1142	(1.146)	0	0	0
2021/02/09	R248	05/08/2021	12.52	Put	Bond Future	993.4800	0.9935	1,008.0900	1.0081	1.471	0	0	0
2021/02/09	R248	05/08/2021	12.50	Call	Bond Future	11,197.1800	11.1972	11,068.5100	11.0685	(1.149)	0	0	0
2021/02/09	R248	04/11/2021	12.85	Call	Bond Future	12,063.5400	12.0635	11,937.6200	11.9376	(1.044)	0	0	0
2021/02/09	R248	04/11/2021	12.85	Put	Bond Future	1,255.1900	1.2552	1,273.3200	1.2733	1.444	0	0	0
2021/02/09	R248	04/11/2021			Bond Future	11.0944	81.7666	11.1150	81.6226	0.186	0.0000	0.0000	0
2021/02/09	R248	04/11/2021	12.84	Call	Bond Future	12,020.9100	12.0209	11,895.1300	11.8951	(1.046)	0	0	0
2021/02/09	R248	04/11/2021	12.84	Put	Bond Future	1,266.5900	1.2666	1,284.8600	1.2849	1.442	0	0	0
2021/02/09	R248	04/11/2021	12.83	Call	Bond Future	11,978.2900	11.9783	11,852.6600	11.8527	(1.049)	0	0	0
2021/02/09	R248	04/11/2021	12.83	Put	Bond Future	1,278.0800	1.2781	1,296.5000	1.2965	1.441	0	0	0
2021/02/09	R248	03/02/2022	11.48	Call	Bond Future	6,148.1400	6.1481	6,057.5700	6.0576	(1.473)	0	0	0
2021/02/09	R248	03/02/2022	11.49	Put	Bond Future	4,849.2900	4.8493	4,904.6000	4.9046	1.141	0	0	0
2021/02/09	R248	03/02/2022	11.47	Call	Bond Future	6,112.3900	6.1124	6,022.1000	6.0221	(1.477)	0	0	0
2021/02/09	R248	03/02/2022			Bond Future	11.2904	82.6655	11.3120	82.5194	0.191	0.0000	0.0000	0
2021/02/09	R248	03/02/2022	11.48	Put	Bond Future	4,879.0800	4.8791	4,934.6600	4.9347	1.139	0	0	0
2021/02/09	R248	03/02/2022	11.49	Call	Bond Future	6,184.2700	6.1843	6,093.4300	6.0934	(1.469)	0	0	0
2021/02/09	R248	03/02/2022	11.47	Put	Bond Future	4,909.3600	4.9094	4,965.2200	4.9652	1.138	0	0	0
<b>Total</b>													<b>1192801</b>