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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/02/2021 TO 11/02/2021

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
2021/02/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	2025	06/05/2021		Bond Future	151.1954	151.1954	151.3022	151.3022	0.071	0.0000	0.0000	7,790
2021/02/11	2025	05/08/2021		Bond Future	151.3339	151.3339	151.4413	151.4413	0.071	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/11	2025	04/11/2021			Bond Future	152.9855	152.9855	153.0938	153.0938	0.071	0.0000	0.0000	0
2021/02/11	2025	03/02/2022			Bond Future	153.1444	153.1444	153.2539	153.2539	0.071	0.0000	0.0000	0
2021/02/11	2029	06/05/2021			Bond Future	107.0686	107.0686	107.1466	107.1466	0.073	0.0000	0.0000	2,382
2021/02/11	2029	05/08/2021			Bond Future	108.2497	108.2497	108.3282	108.3282	0.072	0.0000	0.0000	0
2021/02/11	2029	04/11/2021			Bond Future	108.2818	108.2818	108.3609	108.3609	0.073	0.0000	0.0000	0
2021/02/11	2029	03/02/2022			Bond Future	109.4959	109.4959	109.5758	109.5758	0.073	0.0000	0.0000	0
2021/02/11	2030	06/05/2021	11.70	Call	Bond Future	15,664.2000	15.6642	16,134.5200	16.1345	3.003	0	0	0
2021/02/11	2030	06/05/2021	11.70	Put	Bond Future	2.1000	0.0021	1.4600	0.0015	(30.476)	0	0	0
2021/02/11	2030	06/05/2021	11.69	Call	Bond Future	15,617.7900	15.6178	16,088.0900	16.0881	3.011	0	0	0
2021/02/11	2030	06/05/2021	11.69	Put	Bond Future	2.1700	0.0022	1.5100	0.0015	(30.415)	0	0	0
2021/02/11	2030	06/05/2021	8.90	Call	Bond Future	0.0000	0.0000	2,977.8700	2.9779	100.000	0	0	0
2021/02/11	2030	06/05/2021	9.00	Call	Bond Future	3,056.7400	3.0567	3,353.9700	3.3540	9.724	0	0	0
2021/02/11	2030	06/05/2021	9.00	Put	Bond Future	1,340.8500	1.3409	1,167.1200	1.1671	(12.957)	0	0	5,000
2021/02/11	2030	06/05/2021	9.25	Call	Bond Future	4,047.0500	4.0470	4,388.1000	4.3881	8.427	0	0	0
2021/02/11	2030	06/05/2021	9.25	Put	Bond Future	913.3300	0.9133	783.4200	0.7834	(14.224)	0	0	0
2021/02/11	2030	06/05/2021	9.35	Call	Bond Future	4,473.7800	4.4738	4,829.9900	4.8300	7.962	0	0	0
2021/02/11	2030	06/05/2021	9.27	Put	Bond Future	885.3500	0.8853	758.5700	0.7586	(14.320)	0	0	0
2021/02/11	2030	06/05/2021	9.27	Call	Bond Future	4,131.3000	4.1313	4,475.4800	4.4755	8.331	0	0	300
2021/02/11	2030	06/05/2021	10.95	Call	Bond Future	12,097.9600	12.0980	12,563.3900	12.5634	3.847	0	0	0
2021/02/11	2030	06/05/2021	10.95	Put	Bond Future	22.3100	0.0223	16.7800	0.0168	(24.787)	0	0	300
2021/02/11	2030	06/05/2021	9.92	Call	Bond Future	7,088.3000	7.0883	7,508.4800	7.5085	5.928	0	0	0
2021/02/11	2030	06/05/2021	7.97	Call	Bond Future	525.3100	0.5253	615.5500	0.6155	17.178	0	0	700
2021/02/11	2030	06/05/2021	10.04	Call	Bond Future	7,659.1700	7.6592	8,089.1200	8.0891	5.614	0	0	0
2021/02/11	2030	06/05/2021	10.04	Put	Bond Future	222.9900	0.2230	181.9800	0.1820	(18.391)	0	0	0
2021/02/11	2030	06/05/2021	9.15	Put	Bond Future	1,067.9500	1.0680	921.4300	0.9214	(13.720)	0	0	0
2021/02/11	2030	06/05/2021	9.15	Call	Bond Future	3,637.8700	3.6379	3,962.3100	3.9623	8.918	0	0	0
2021/02/11	2030	06/05/2021			Bond Future	8.7039	97.9479	8.6238	98.4189	(0.920)	0.0000	0.0000	115,970
2021/02/11	2030	06/05/2021	11.71	Call	Bond Future	15,710.5700	15.7106	16,180.9100	16.1809	2.994	0	0	0
2021/02/11	2030	06/05/2021	11.71	Put	Bond Future	2.0300	0.0020	1.4100	0.0014	(30.542)	0	0	0
2021/02/11	2030	06/05/2021	8.95	Call	Bond Future	0.0000	0.0000	3,163.4000	3.1634	100.000	0	0	0
2021/02/11	2030	06/05/2021	8.95	Put	Bond Future	0.0000	0.0000	1,263.4600	1.2635	100.000	0	0	2,500
2021/02/11	2030	06/05/2021	8.36	Put	Bond Future	3,225.1000	3.2251	2,917.8100	2.9178	(9.528)	0	0	0
2021/02/11	2030	06/05/2021	8.36	Call	Bond Future	1,181.8800	1.1819	1,345.5500	1.3456	13.848	0	0	0
2021/02/11	2030	06/05/2021	8.86	Put	Bond Future	1,654.0800	1.6541	1,452.5500	1.4525	(12.184)	0	0	0
2021/02/11	2030	06/05/2021	8.86	Call	Bond Future	2,563.7600	2.5638	2,833.1900	2.8332	10.509	0	0	0
2021/02/11	2030	06/05/2021	8.90	Put	Bond Future	0.0000	0.0000	1,365.9800	1.3660	100.000	0	0	2,500
2021/02/11	2030	06/05/2021	9.35	Put	Bond Future	780.6700	0.7807	665.9200	0.6659	(14.699)	0	0	0
2021/02/11	2030	06/05/2021	8.77	Put	Bond Future	1,883.0500	1.8831	1,662.8700	1.6629	(11.693)	0	0	0
2021/02/11	2030	06/05/2021	8.77	Call	Bond Future	2,269.7500	2.2697	2,520.5300	2.5205	11.049	0	0	300
2021/02/11	2030	06/05/2021	9.92	Put	Bond Future	288.7200	0.2887	237.9400	0.2379	(17.588)	0	0	700
2021/02/11	2030	06/05/2021	9.22	Call	Bond Future	3,922.6700	3.9227	4,258.8700	4.2589	8.571	0	0	0
2021/02/11	2030	06/05/2021	9.22	Put	Bond Future	957.6300	0.9576	822.8700	0.8229	(14.072)	0	0	700
2021/02/11	2030	06/05/2021	7.97	Put	Bond Future	4,954.0600	4.9541	4,573.3400	4.5733	(7.685)	0	0	0
2021/02/11	2030	06/05/2021	10.74	Call	Bond Future	11,073.8900	11.0739	11,535.5100	11.5355	4.169	0	0	0
2021/02/11	2030	06/05/2021	10.74	Put	Bond Future	40.0900	0.0401	30.7500	0.0308	(23.298)	0	0	0
2021/02/11	2030	05/08/2021	10.30	Put	Bond Future	644.7300	0.6447	571.3300	0.5713	(11.385)	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/11	2030	05/08/2021	8.78	Put	Bond Future	3,224.9500	3.2250	2,975.5500	2.9756	(7.733)	0	0	0
2021/02/11	2030	05/08/2021	8.78	Call	Bond Future	2,582.9300	2.5829	2,809.1700	2.8092	8.759	0	0	200
2021/02/11	2030	05/08/2021	7.70	Put	Bond Future	7,688.7600	7.6888	7,293.2600	7.2933	(5.144)	0	0	0
2021/02/11	2030	05/08/2021	9.45	Call	Bond Future	4,754.8300	4.7548	5,074.1800	5.0742	6.716	0	0	600
2021/02/11	2030	05/08/2021	12.10	Call	Bond Future	16,156.8300	16.1568	16,626.7200	16.6267	2.908	0	0	0
2021/02/11	2030	05/08/2021	12.10	Put	Bond Future	32.9300	0.0329	27.1800	0.0272	(17.461)	0	0	600
2021/02/11	2030	05/08/2021	10.42	Call	Bond Future	8,712.9400	8.7129	9,124.2300	9.1242	4.720	0	0	0
2021/02/11	2030	05/08/2021	10.42	Put	Bond Future	546.9800	0.5470	482.6300	0.4826	(11.765)	0	0	0
2021/02/11	2030	05/08/2021	10.41	Call	Bond Future	8,670.1400	8.6701	9,080.7000	9.0807	4.735	0	0	0
2021/02/11	2030	05/08/2021	10.41	Put	Bond Future	554.6300	0.5546	489.5500	0.4895	(11.734)	0	0	0
2021/02/11	2030	05/08/2021			Bond Future	8.8928	94.9991	8.8091	95.4747	(0.941)	0.0000	0.0000	0
2021/02/11	2030	05/08/2021	10.30	Call	Bond Future	8,202.8000	8.2028	8,605.0400	8.6050	4.904	0	0	0
2021/02/11	2030	05/08/2021	7.70	Call	Bond Future	611.2700	0.6113	691.4100	0.6914	13.110	0	0	200
2021/02/11	2030	05/08/2021	8.95	Put	Bond Future	2,744.2300	2.7442	2,520.0100	2.5200	(8.171)	0	0	0
2021/02/11	2030	05/08/2021	8.95	Call	Bond Future	3,067.3300	3.0673	3,318.7500	3.3188	8.197	0	0	600
2021/02/11	2030	05/08/2021	9.45	Put	Bond Future	1,664.9000	1.6649	1,508.6100	1.5086	(9.387)	0	0	0
2021/02/11	2030	05/08/2021	10.43	Call	Bond Future	8,755.8000	8.7558	9,167.8000	9.1678	4.705	0	0	0
2021/02/11	2030	05/08/2021	10.43	Put	Bond Future	539.4300	0.5394	475.7900	0.4758	(11.798)	0	0	0
2021/02/11	2030	04/11/2021	8.27	Put	Bond Future	6,092.7000	6.0927	5,758.6100	5.7586	(5.483)	0	0	0
2021/02/11	2030	04/11/2021	8.27	Call	Bond Future	1,519.5700	1.5196	1,666.0700	1.6661	9.641	0	0	300
2021/02/11	2030	04/11/2021	8.77	Put	Bond Future	4,300.1200	4.3001	4,028.6400	4.0286	(6.313)	0	0	0
2021/02/11	2030	04/11/2021	11.44	Put	Bond Future	332.2200	0.3322	294.6100	0.2946	(11.321)	0	0	300
2021/02/11	2030	04/11/2021	10.60	Call	Bond Future	8,779.6000	8.7796	9,175.8900	9.1759	4.514	0	0	0
2021/02/11	2030	04/11/2021	10.60	Put	Bond Future	895.4300	0.8954	811.1300	0.8111	(9.414)	0	0	0
2021/02/11	2030	04/11/2021	10.59	Put	Bond Future	905.2200	0.9052	820.1900	0.8202	(9.393)	0	0	0
2021/02/11	2030	04/11/2021			Bond Future	9.0791	96.0140	8.9917	96.4946	(0.962)	0.0000	0.0000	0
2021/02/11	2030	04/11/2021	8.77	Call	Bond Future	2,585.8300	2.5858	2,794.9400	2.7949	8.087	0	0	300
2021/02/11	2030	04/11/2021	11.44	Call	Bond Future	12,205.4700	12.2055	12,648.4500	12.6485	3.629	0	0	0
2021/02/11	2030	04/11/2021	10.61	Call	Bond Future	8,818.8700	8.8189	9,215.8800	9.2159	4.502	0	0	0
2021/02/11	2030	04/11/2021	10.61	Put	Bond Future	885.7400	0.8857	802.1600	0.8022	(9.436)	0	0	0
2021/02/11	2030	04/11/2021	10.59	Call	Bond Future	8,740.4000	8.7404	9,135.9600	9.1360	4.526	0	0	0
2021/02/11	2030	03/02/2022	9.45	Call	Bond Future	4,266.4300	4.2664	4,536.8600	4.5369	6.339	0	0	0
2021/02/11	2030	03/02/2022	9.45	Put	Bond Future	3,376.2400	3.3762	3,160.8700	3.1609	(6.379)	0	0	0
2021/02/11	2030	03/02/2022			Bond Future	9.2808	93.0646	9.1894	93.5504	(0.985)	0.0000	0.0000	0
2021/02/11	2030	03/02/2022	9.43	Call	Bond Future	4,208.5700	4.2086	4,476.9000	4.4769	6.376	0	0	0
2021/02/11	2030	03/02/2022	9.43	Put	Bond Future	3,423.0500	3.4231	3,205.5800	3.2056	(6.353)	0	0	0
2021/02/11	2030	03/02/2022	9.44	Call	Bond Future	4,237.6400	4.2376	4,507.0100	4.5070	6.357	0	0	0
2021/02/11	2030	03/02/2022	9.44	Put	Bond Future	3,399.7700	3.3998	3,183.3400	3.1833	(6.366)	0	0	0
2021/02/11	2032	06/05/2021	12.12	Call	Bond Future	14,068.5500	14.0686	14,663.4500	14.6635	4.229	0	0	0
2021/02/11	2032	06/05/2021	12.12	Put	Bond Future	20.9900	0.0210	15.2800	0.0153	(27.203)	0	0	0
2021/02/11	2032	06/05/2021	12.57	Call	Bond Future	16,244.8300	16.2448	16,843.6300	16.8436	3.686	0	0	0
2021/02/11	2032	06/05/2021			Bond Future	9.6038	91.8875	9.5081	92.4881	(0.996)	0.0000	0.0000	124,779
2021/02/11	2032	06/05/2021	12.11	Call	Bond Future	14,019.4200	14.0194	14,614.1800	14.6142	4.242	0	0	0
2021/02/11	2032	06/05/2021	12.11	Put	Bond Future	21.5600	0.0216	15.7100	0.0157	(27.134)	0	0	0
2021/02/11	2032	06/05/2021	12.10	Call	Bond Future	13,970.2300	13.9702	14,564.8500	14.5648	4.256	0	0	0
2021/02/11	2032	06/05/2021	12.10	Put	Bond Future	22.1300	0.0221	16.1400	0.0161	(27.067)	0	0	0
2021/02/11	2032	06/05/2021	12.57	Put	Bond Future	5.9700	0.0060	4.1600	0.0042	(30.318)	0	0	736

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2021/02/11	2032	06/05/2021	10.33	Put	Bond Future	845.4300	0.8454	707.9100	0.7079	(16.266)	0	0	0
2021/02/11	2032	06/05/2021	10.33	Call	Bond Future	5,237.1800	5.2372	5,700.2700	5.7003	8.842	0	0	736
2021/02/11	2032	05/08/2021	11.37	Call	Bond Future	9,579.7500	9.5798	10,098.8400	10.0988	5.419	0	0	0
2021/02/11	2032	05/08/2021	11.37	Put	Bond Future	698.8800	0.6989	611.2600	0.6113	(12.537)	0	0	0
2021/02/11	2032	05/08/2021			Bond Future	9.7999	92.8790	9.7004	93.4857	(1.016)	0.0000	0.0000	0
2021/02/11	2032	05/08/2021	11.35	Call	Bond Future	9,491.9900	9.4920	10,009.3200	10.0093	5.450	0	0	0
2021/02/11	2032	05/08/2021	11.35	Put	Bond Future	716.5500	0.7166	627.1700	0.6272	(12.474)	0	0	0
2021/02/11	2032	05/08/2021	11.36	Call	Bond Future	9,535.8500	9.5359	10,054.0600	10.0541	5.434	0	0	0
2021/02/11	2032	05/08/2021	11.36	Put	Bond Future	707.6700	0.7077	619.1700	0.6192	(12.506)	0	0	0
2021/02/11	2032	04/11/2021	9.83	Call	Bond Future	3,400.3100	3.4003	3,694.8900	3.6949	8.663	0	0	700
2021/02/11	2032	04/11/2021	11.71	Put	Bond Future	960.6000	0.9606	860.8600	0.8609	(10.383)	0	0	0
2021/02/11	2032	04/11/2021	11.69	Call	Bond Future	10,208.7500	10.2088	10,720.4500	10.7205	5.012	0	0	0
2021/02/11	2032	04/11/2021	11.70	Call	Bond Future	10,249.5600	10.2496	10,762.0700	10.7621	5.000	0	0	0
2021/02/11	2032	04/11/2021			Bond Future	10.0021	89.7266	9.8984	90.3396	(1.037)	0.0000	0.0000	0
2021/02/11	2032	04/11/2021	9.83	Put	Bond Future	4,420.7400	4.4207	4,102.2700	4.1023	(7.204)	0	0	0
2021/02/11	2032	04/11/2021	12.81	Call	Bond Future	14,923.0800	14.9231	15,499.8100	15.4998	3.865	0	0	0
2021/02/11	2032	04/11/2021	12.81	Put	Bond Future	282.1200	0.2821	245.8000	0.2458	(12.874)	0	0	700
2021/02/11	2032	04/11/2021	11.71	Call	Bond Future	10,290.4100	10.2904	10,803.7200	10.8037	4.988	0	0	0
2021/02/11	2032	04/11/2021	11.69	Put	Bond Future	980.2800	0.9803	878.9300	0.8789	(10.339)	0	0	0
2021/02/11	2032	04/11/2021	9.33	Put	Bond Future	6,205.6600	6.2057	5,810.8500	5.8109	(6.362)	0	0	0
2021/02/11	2032	04/11/2021	9.33	Call	Bond Future	2,129.1400	2.1291	2,347.3800	2.3474	10.250	0	0	700
2021/02/11	2032	04/11/2021	11.70	Put	Bond Future	970.4000	0.9704	869.8600	0.8699	(10.361)	0	0	0
2021/02/11	2032	03/02/2022	9.81	Call	Bond Future	3,243.5900	3.2436	3,515.5200	3.5155	8.384	0	0	0
2021/02/11	2032	03/02/2022	9.81	Put	Bond Future	5,599.7800	5.5998	5,251.9900	5.2520	(6.211)	0	0	198
2021/02/11	2032	03/02/2022	8.91	Put	Bond Future	9,335.1100	9.3351	8,870.7900	8.8708	(4.974)	0	0	0
2021/02/11	2032	03/02/2022	10.42	Call	Bond Future	4,991.9100	4.9919	5,343.3200	5.3433	7.040	0	0	0
2021/02/11	2032	03/02/2022	10.42	Put	Bond Future	3,837.0200	3.8370	3,568.7100	3.5687	(6.993)	0	0	0
2021/02/11	2032	03/02/2022	10.45	Put	Bond Future	3,763.5600	3.7636	3,498.9500	3.4989	(7.031)	0	0	198
2021/02/11	2032	03/02/2022	10.43	Call	Bond Future	5,023.0800	5.0231	5,375.7200	5.3757	7.020	0	0	0
2021/02/11	2032	03/02/2022	10.43	Put	Bond Future	3,812.1700	3.8122	3,545.0900	3.5451	(7.006)	0	0	0
2021/02/11	2032	03/02/2022			Bond Future	10.2158	90.7123	10.1076	91.3320	(1.058)	0.0000	0.0000	0
2021/02/11	2032	03/02/2022	8.91	Call	Bond Future	1,443.4900	1.4435	1,598.8900	1.5989	10.766	0	0	198
2021/02/11	2032	03/02/2022	10.44	Call	Bond Future	5,054.6800	5.0547	5,408.5600	5.4086	7.001	0	0	0
2021/02/11	2032	03/02/2022	10.44	Put	Bond Future	3,787.8000	3.7878	3,521.9600	3.5220	(7.018)	0	0	0
2021/02/11	2032	03/02/2022	10.45	Call	Bond Future	5,086.3600	5.0864	5,441.4700	5.4415	6.982	0	0	0
2021/02/11	2033	06/05/2021			Bond Future	101.6521	101.6521	101.5466	101.5466	(0.104)	0.0000	0.0000	9,583
2021/02/11	2033	05/08/2021			Bond Future	102.7734	102.7734	102.6664	102.6664	(0.104)	0.0000	0.0000	0
2021/02/11	2033	04/11/2021			Bond Future	102.6715	102.6715	102.5633	102.5633	(0.105)	0.0000	0.0000	0
2021/02/11	2033	03/02/2022			Bond Future	103.8226	103.8226	103.7131	103.7131	(0.106)	0.0000	0.0000	0
2021/02/11	2037	06/05/2021	12.43	Call	Bond Future	11,349.2600	11.3493	11,956.8000	11.9568	5.353	0	0	0
2021/02/11	2037	06/05/2021	12.44	Put	Bond Future	165.1200	0.1651	131.3400	0.1313	(20.458)	0	0	0
2021/02/11	2037	06/05/2021	12.42	Call	Bond Future	11,298.7500	11.2988	11,905.7200	11.9057	5.372	0	0	0
2021/02/11	2037	06/05/2021			Bond Future	10.5681	86.6274	10.4726	87.2693	(0.903)	0.0000	0.0000	130,087
2021/02/11	2037	06/05/2021	12.43	Put	Bond Future	168.3900	0.1684	134.0300	0.1340	(20.405)	0	0	0
2021/02/11	2037	06/05/2021	12.44	Call	Bond Future	11,399.7700	11.3998	12,007.8900	12.0079	5.334	0	0	0
2021/02/11	2037	06/05/2021	12.42	Put	Bond Future	171.7100	0.1717	136.7800	0.1368	(20.342)	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
2021/02/11	2037	05/08/2021	12.27	Call	Bond Future	9,914.3000	9.9143	10,451.5100	10.4515	5.419	0	0	0
2021/02/11	2037	05/08/2021	12.27	Put	Bond Future	998.6500	0.9986	887.3600	0.8874	(11.144)	0	0	0
2021/02/11	2037	05/08/2021	12.28	Call	Bond Future	9,957.9100	9.9579	10,496.0800	10.4961	5.404	0	0	0
2021/02/11	2037	05/08/2021	12.26	Put	Bond Future	1,009.7300	1.0097	897.4700	0.8975	(11.118)	0	0	0
2021/02/11	2037	05/08/2021			Bond Future	10.7737	83.3062	10.6744	83.9547	(0.922)	0.0000	0.0000	0
2021/02/11	2037	05/08/2021	12.28	Put	Bond Future	987.6800	0.9877	877.3500	0.8773	(11.171)	0	0	0
2021/02/11	2037	05/08/2021	12.26	Call	Bond Future	9,870.7300	9.8707	10,406.9700	10.4070	5.433	0	0	0
2021/02/11	2037	04/11/2021	12.82	Put	Bond Future	1,101.8600	1.1019	995.6500	0.9956	(9.639)	0	0	0
2021/02/11	2037	04/11/2021	12.83	Call	Bond Future	11,655.4700	11.6555	12,205.3800	12.2054	4.718	0	0	0
2021/02/11	2037	04/11/2021			Bond Future	10.9734	84.1964	10.8702	84.8517	(0.940)	0.0000	0.0000	0
2021/02/11	2037	04/11/2021	12.82	Call	Bond Future	11,614.3900	11.6144	12,163.5300	12.1635	4.728	0	0	0
2021/02/11	2037	04/11/2021	12.83	Put	Bond Future	1,091.7500	1.0917	986.3100	0.9863	(9.658)	0	0	0
2021/02/11	2037	04/11/2021	12.81	Call	Bond Future	11,573.3400	11.5733	12,121.7100	12.1217	4.738	0	0	0
2021/02/11	2037	04/11/2021	12.81	Put	Bond Future	1,112.0500	1.1120	1,005.0700	1.0051	(9.620)	0	0	0
2021/02/11	2037	03/02/2022	11.46	Call	Bond Future	5,906.3600	5.9064	6,292.1700	6.2922	6.532	0	0	0
2021/02/11	2037	03/02/2022	11.47	Put	Bond Future	4,234.2400	4.2342	3,958.8300	3.9588	(6.504)	0	0	0
2021/02/11	2037	03/02/2022	11.45	Call	Bond Future	5,872.6500	5.8726	6,257.2600	6.2573	6.549	0	0	0
2021/02/11	2037	03/02/2022			Bond Future	11.1872	80.8671	11.0798	81.5295	(0.960)	0.0000	0.0000	0
2021/02/11	2037	03/02/2022	11.46	Put	Bond Future	4,259.8600	4.2599	3,983.2300	3.9832	(6.494)	0	0	0
2021/02/11	2037	03/02/2022	11.47	Call	Bond Future	5,940.1300	5.9401	6,327.1600	6.3272	6.516	0	0	0
2021/02/11	2037	03/02/2022	11.45	Put	Bond Future	4,285.6100	4.2856	4,007.7800	4.0078	(6.483)	0	0	0
2021/02/11	2038	06/05/2021			Bond Future	116.4979	116.4979	116.4205	116.4205	(0.066)	0.0000	0.0000	7,799
2021/02/11	2038	05/08/2021			Bond Future	116.0624	116.0624	115.9838	115.9838	(0.068)	0.0000	0.0000	0
2021/02/11	2038	04/11/2021			Bond Future	117.3293	117.3293	117.2495	117.2495	(0.068)	0.0000	0.0000	0
2021/02/11	2038	03/02/2022			Bond Future	116.8939	116.8939	116.8132	116.8132	(0.069)	0.0000	0.0000	0
2021/02/11	2040	06/05/2021	12.44	Call	Bond Future	11,124.1200	11.1241	11,726.0500	11.7261	5.411	0	0	0
2021/02/11	2040	06/05/2021	12.44	Put	Bond Future	235.8300	0.2358	191.3600	0.1914	(18.857)	0	0	0
2021/02/11	2040	06/05/2021	10.83	Put	Bond Future	2,504.4000	2.5044	2,210.9200	2.2109	(11.719)	0	0	0
2021/02/11	2040	06/05/2021	10.83	Call	Bond Future	3,174.5400	3.1745	3,527.4600	3.5275	11.117	0	0	300
2021/02/11	2040	06/05/2021	11.58	Put	Bond Future	970.6100	0.9706	829.2000	0.8292	(14.569)	0	0	0
2021/02/11	2040	06/05/2021	11.58	Call	Bond Future	6,663.0300	6.6630	7,168.0200	7.1680	7.579	0	0	300
2021/02/11	2040	06/05/2021			Bond Future	10.7352	88.5747	10.6449	89.2211	(0.841)	0.0000	0.0000	79,084
2021/02/11	2040	06/05/2021	12.43	Call	Bond Future	11,071.3700	11.0714	11,672.5900	11.6726	5.430	0	0	0
2021/02/11	2040	06/05/2021	12.43	Put	Bond Future	240.3200	0.2403	195.1400	0.1951	(18.800)	0	0	0
2021/02/11	2040	06/05/2021	12.42	Call	Bond Future	11,018.6300	11.0186	11,619.1300	11.6191	5.450	0	0	0
2021/02/11	2040	06/05/2021	12.42	Put	Bond Future	244.8800	0.2449	198.9800	0.1990	(18.744)	0	0	0
2021/02/11	2040	06/05/2021	13.38	Call	Bond Future	15,996.8500	15.9968	16,635.2000	16.6352	3.990	0	0	0
2021/02/11	2040	06/05/2021	13.38	Put	Bond Future	33.2400	0.0332	25.1900	0.0252	(24.218)	0	0	300
2021/02/11	2040	05/08/2021	11.05	Put	Bond Future	3,636.1400	3.6361	3,341.8800	3.3419	(8.093)	0	0	0
2021/02/11	2040	05/08/2021	11.05	Call	Bond Future	4,405.3100	4.4053	4,764.0900	4.7641	8.144	0	0	900
2021/02/11	2040	05/08/2021	12.48	Call	Bond Future	10,655.7100	10.6557	11,201.5300	11.2015	5.122	0	0	0
2021/02/11	2040	05/08/2021	12.49	Put	Bond Future	977.8800	0.9779	871.5900	0.8716	(10.869)	0	0	0
2021/02/11	2040	05/08/2021	12.47	Call	Bond Future	10,609.9400	10.6099	11,154.8200	11.1548	5.136	0	0	0
2021/02/11	2040	05/08/2021			Bond Future	10.9378	85.0241	10.8438	85.6772	(0.859)	0.0000	0.0000	0
2021/02/11	2040	05/08/2021	11.55	Put	Bond Future	2,380.3900	2.3804	2,165.7200	2.1657	(9.018)	0	0	0
2021/02/11	2040	05/08/2021	11.55	Call	Bond Future	6,445.5800	6.4456	6,883.9500	6.8839	6.801	0	0	900

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/11	2040	05/08/2021	14.80	Call	Bond Future	21,195.2300	21.1952	21,840.3400	21.8403	3.044	0	0	0
2021/02/11	2040	05/08/2021	14.80	Put	Bond Future	46.5400	0.0465	38.6100	0.0386	(17.039)	0	0	900
2021/02/11	2040	05/08/2021	12.48	Put	Bond Future	988.8300	0.9888	881.6100	0.8816	(10.843)	0	0	0
2021/02/11	2040	05/08/2021	12.49	Call	Bond Future	10,701.5200	10.7015	11,248.2700	11.2483	5.109	0	0	0
2021/02/11	2040	05/08/2021	12.47	Put	Bond Future	999.8900	0.9999	891.7300	0.8917	(10.817)	0	0	0
2021/02/11	2040	04/11/2021	12.90	Call	Bond Future	11,871.6700	11.8717	12,418.6000	12.4186	4.607	0	0	0
2021/02/11	2040	04/11/2021	12.90	Put	Bond Future	1,238.9600	1.2390	1,126.0100	1.1260	(9.117)	0	0	0
2021/02/11	2040	04/11/2021	12.89	Call	Bond Future	11,829.0700	11.8291	12,375.1900	12.3752	4.617	0	0	0
2021/02/11	2040	04/11/2021	12.89	Put	Bond Future	1,250.2700	1.2503	1,136.5100	1.1365	(9.099)	0	0	0
2021/02/11	2040	04/11/2021			Bond Future	11.1341	85.9327	11.0365	86.5926	(0.877)	0.0000	0.0000	0
2021/02/11	2040	04/11/2021	12.91	Call	Bond Future	11,914.3000	11.9143	12,462.0300	12.4620	4.597	0	0	0
2021/02/11	2040	04/11/2021	12.91	Put	Bond Future	1,227.7500	1.2278	1,115.6000	1.1156	(9.135)	0	0	0
2021/02/11	2040	03/02/2022	11.58	Put	Bond Future	4,637.4100	4.6374	4,354.4100	4.3544	(6.103)	0	0	0
2021/02/11	2040	03/02/2022	11.59	Call	Bond Future	6,187.8000	6.1878	6,573.0600	6.5731	6.226	0	0	0
2021/02/11	2040	03/02/2022	11.57	Put	Bond Future	4,664.8300	4.6648	4,380.6100	4.3806	(6.093)	0	0	0
2021/02/11	2040	03/02/2022			Bond Future	11.3441	82.3723	11.2424	83.0393	(0.897)	0.0000	0.0000	0
2021/02/11	2040	03/02/2022	11.58	Call	Bond Future	6,151.5500	6.1515	6,535.5800	6.5356	6.243	0	0	0
2021/02/11	2040	03/02/2022	11.59	Put	Bond Future	4,610.4500	4.6105	4,328.6800	4.3287	(6.112)	0	0	0
2021/02/11	2040	03/02/2022	11.57	Call	Bond Future	6,115.6800	6.1157	6,498.4900	6.4985	6.259	0	0	0
2021/02/11	2044	06/05/2021	12.44	Call	Bond Future	10,702.2900	10.7023	11,372.9500	11.3730	6.267	0	0	0
2021/02/11	2044	06/05/2021	12.44	Put	Bond Future	285.2600	0.2853	228.4200	0.2284	(19.926)	0	0	0
2021/02/11	2044	06/05/2021	12.43	Call	Bond Future	10,650.4500	10.6505	11,320.2400	11.3202	6.289	0	0	0
2021/02/11	2044	06/05/2021	12.43	Put	Bond Future	290.4700	0.2905	232.7600	0.2328	(19.868)	0	0	0
2021/02/11	2044	06/05/2021	11.40	Call	Bond Future	5,428.4700	5.4285	5,949.5200	5.9495	9.598	0	0	0
2021/02/11	2044	06/05/2021	11.40	Put	Bond Future	1,391.6700	1.3917	1,185.2200	1.1852	(14.835)	0	0	3,100
2021/02/11	2044	06/05/2021	11.79	Call	Bond Future	7,390.5300	7.3905	7,979.9600	7.9800	7.975	0	0	0
2021/02/11	2044	06/05/2021	11.79	Put	Bond Future	851.3800	0.8514	713.3100	0.7133	(16.217)	0	0	3,100
2021/02/11	2044	06/05/2021	11.10	Call	Bond Future	4,029.8400	4.0298	4,482.0500	4.4820	11.222	0	0	0
2021/02/11	2044	06/05/2021	12.50	Call	Bond Future	11,013.4100	11.0134	11,689.0600	11.6891	6.135	0	0	0
2021/02/11	2044	06/05/2021	12.50	Put	Bond Future	255.7100	0.2557	203.8600	0.2039	(20.277)	0	0	3,100
2021/02/11	2044	06/05/2021			Bond Future	10.8134	85.0498	10.7128	85.7773	(0.930)	0.0000	0.0000	60,886
2021/02/11	2044	06/05/2021	12.45	Call	Bond Future	10,754.1400	10.7541	11,425.6500	11.4257	6.244	0	0	0
2021/02/11	2044	06/05/2021	12.45	Put	Bond Future	280.1400	0.2801	224.1500	0.2241	(19.986)	0	0	0
2021/02/11	2044	06/05/2021	10.70	Put	Bond Future	3,280.2100	3.2802	2,893.2100	2.8932	(11.798)	0	0	0
2021/02/11	2044	06/05/2021	10.70	Call	Bond Future	2,459.4600	2.4595	2,799.9600	2.8000	13.845	0	0	3,100
2021/02/11	2044	06/05/2021	11.10	Put	Bond Future	2,014.8700	2.0149	1,739.5800	1.7396	(13.663)	0	0	3,100
2021/02/11	2044	06/05/2021	11.90	Call	Bond Future	7,936.3700	7.9364	8,543.3400	8.5433	7.648	0	0	0
2021/02/11	2044	06/05/2021	11.90	Put	Bond Future	716.0000	0.7160	595.4700	0.5955	(16.834)	0	0	0
2021/02/11	2044	06/05/2021	11.35	Put	Bond Future	1,480.1700	1.4802	1,263.2900	1.2633	(14.652)	0	0	0
2021/02/11	2044	06/05/2021	11.35	Call	Bond Future	5,186.0100	5.1860	5,696.6300	5.6966	9.846	0	0	3,100
2021/02/11	2044	05/08/2021	12.60	Put	Bond Future	960.6500	0.9606	845.4100	0.8454	(11.996)	0	0	0
2021/02/11	2044	05/08/2021	12.61	Call	Bond Future	10,931.8300	10.9318	11,552.5700	11.5526	5.678	0	0	0
2021/02/11	2044	05/08/2021	12.61	Put	Bond Future	950.1400	0.9501	835.8900	0.8359	(12.025)	0	0	0
2021/02/11	2044	05/08/2021			Bond Future	11.0084	81.5865	10.9036	82.3215	(0.951)	0.0000	0.0000	0
2021/02/11	2044	05/08/2021	12.60	Call	Bond Future	10,886.6500	10.8866	11,506.4000	11.5064	5.693	0	0	0
2021/02/11	2044	05/08/2021	12.59	Call	Bond Future	10,841.5000	10.8415	11,460.2400	11.4602	5.707	0	0	0
2021/02/11	2044	05/08/2021	12.59	Put	Bond Future	971.2700	0.9713	855.0200	0.8550	(11.969)	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
2021/02/11	2044	04/11/2021	12.91	Call	Bond Future	11,646.2100	11.6462	12,257.2700	12.2573	5.247	0	0	0
2021/02/11	2044	04/11/2021	12.91	Put	Bond Future	1,330.4600	1.3305	1,198.7500	1.1988	(9.900)	0	0	0
2021/02/11	2044	04/11/2021			Bond Future	11.1970	82.4583	11.0882	83.2011	(0.972)	0.0000	0.0000	0
2021/02/11	2044	04/11/2021	12.90	Call	Bond Future	11,604.5400	11.6045	12,214.6900	12.2147	5.258	0	0	0
2021/02/11	2044	04/11/2021	12.90	Put	Bond Future	1,342.2700	1.3423	1,209.6500	1.2097	(9.880)	0	0	0
2021/02/11	2044	04/11/2021	12.89	Call	Bond Future	11,562.8900	11.5629	12,172.1200	12.1721	5.269	0	0	0
2021/02/11	2044	04/11/2021	12.89	Put	Bond Future	1,354.1700	1.3542	1,220.6300	1.2206	(9.861)	0	0	0
2021/02/11	2044	03/02/2022	11.59	Call	Bond Future	5,987.6400	5.9876	6,416.8400	6.4168	7.168	0	0	0
2021/02/11	2044	03/02/2022	11.59	Put	Bond Future	4,747.0900	4.7471	4,425.4500	4.4255	(6.776)	0	0	0
2021/02/11	2044	03/02/2022	11.60	Call	Bond Future	6,022.5900	6.0226	6,453.2000	6.4532	7.150	0	0	0
2021/02/11	2044	03/02/2022	11.60	Put	Bond Future	4,718.1400	4.7181	4,397.9100	4.3979	(6.787)	0	0	0
2021/02/11	2044	03/02/2022			Bond Future	11.3986	78.9848	11.2852	79.7356	(0.995)	0.0000	0.0000	0
2021/02/11	2044	03/02/2022	11.61	Call	Bond Future	6,057.6100	6.0576	6,489.6200	6.4896	7.132	0	0	0
2021/02/11	2044	03/02/2022	11.61	Put	Bond Future	4,689.3500	4.6894	4,370.5200	4.3705	(6.799)	0	0	0
2021/02/11	2046	06/05/2021			Bond Future	103.8232	103.8232	104.0025	104.0025	0.173	0.0000	0.0000	14,893
2021/02/11	2046	05/08/2021			Bond Future	104.9686	104.9686	105.1495	105.1495	0.172	0.0000	0.0000	0
2021/02/11	2046	04/11/2021			Bond Future	104.3083	104.3083	104.4912	104.4912	0.175	0.0000	0.0000	0
2021/02/11	2046	03/02/2022			Bond Future	105.4780	105.4780	105.6629	105.6629	0.175	0.0000	0.0000	0
2021/02/11	2050	06/05/2021			Bond Future	107.4016	107.4016	107.2007	107.2007	(0.187)	0.0000	0.0000	10,968
2021/02/11	2050	05/08/2021			Bond Future	106.6602	106.6602	106.4567	106.4567	(0.191)	0.0000	0.0000	0
2021/02/11	2050	04/11/2021			Bond Future	107.8243	107.8243	107.6184	107.6184	(0.191)	0.0000	0.0000	0
2021/02/11	2050	03/02/2022			Bond Future	107.0872	107.0872	106.8791	106.8791	(0.194)	0.0000	0.0000	0
2021/02/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	AL37	06/05/2021			Index Future	800.2800	800.2800	801.2210	801.2210	0.118	0.0000	0.0000	0
2021/02/11	AL37	05/08/2021			Index Future	808.8190	808.8190	809.7670	809.7670	0.117	0.0000	0.0000	0
2021/02/11	AL37	04/11/2021			Index Future	817.5440	817.5440	818.5020	818.5020	0.117	0.0000	0.0000	0
2021/02/11	AL37	03/02/2022			Index Future	826.5180	826.5180	827.4850	827.4850	0.117	0.0000	0.0000	0
2021/02/11	AL7T	06/05/2021			Index Future	896.3320	896.3320	901.2260	901.2260	0.546	0.0000	0.0000	0
2021/02/11	AL7T	05/08/2021			Index Future	905.8960	905.8960	910.8380	910.8380	0.546	0.0000	0.0000	0
2021/02/11	AL7T	04/11/2021			Index Future	915.6680	915.6680	920.6630	920.6630	0.546	0.0000	0.0000	0
2021/02/11	AL7T	03/02/2022			Index Future	925.7190	925.7190	930.7670	930.7670	0.545	0.0000	0.0000	0
2021/02/11	ALBI	06/05/2021			Index Future	784.1600	784.1600	788.2610	788.2610	0.523	0.0000	0.0000	308
2021/02/11	ALBI	05/08/2021			Index Future	792.5270	792.5270	796.6690	796.6690	0.523	0.0000	0.0000	0
2021/02/11	ALBI	04/11/2021			Index Future	801.0760	801.0760	805.2620	805.2620	0.523	0.0000	0.0000	0
2021/02/11	ALBI	03/02/2022			Index Future	809.8690	809.8690	814.1000	814.1000	0.522	0.0000	0.0000	0
2021/02/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/11	ES33	06/05/2021			Bond Future	11.2765	76.2949	11.1750	76.8442	(0.900)	0.0000	0.0000	350
2021/02/11	ES33	05/08/2021			Bond Future	11.5220	77.1179	11.4163	77.6729	(0.917)	0.0000	0.0000	0
2021/02/11	ES33	04/11/2021			Bond Future	11.7757	74.1673	11.6655	74.7281	(0.935)	0.0000	0.0000	0
2021/02/11	ES33	03/02/2022			Bond Future	12.0474	74.9821	11.9324	75.5490	(0.955)	0.0000	0.0000	0
2021/02/11	ES42	06/05/2021			Bond Future	11.8204	74.8026	11.7293	75.3562	(0.771)	0.0000	0.0000	4,779
2021/02/11	ES42	05/08/2021			Bond Future	12.0534	75.6103	11.9583	76.1695	(0.789)	0.0000	0.0000	0
2021/02/11	ES42	04/11/2021			Bond Future	12.2953	72.1605	12.1959	72.7255	(0.808)	0.0000	0.0000	0
2021/02/11	ES42	03/02/2022			Bond Future	12.5458	72.9535	12.4420	73.5248	(0.827)	0.0000	0.0000	0
2021/02/11	GOVI	06/05/2021	678.68	Call	GOVI	963,050.0000	96.3050	1,003,140.0000	100.3140	4.163	0	0	0
2021/02/11	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	06/05/2021	678.67	Call	GOVI	963,150.0000	96.3150	1,003,240.0000	100.3240	4.162	0	0	0
2021/02/11	GOVI	06/05/2021			GOVI	774.9850	774.9850	778.9940	778.9940	0.517	0.0000	0.0000	971
2021/02/11	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	06/05/2021	678.69	Call	GOVI	962,950.0000	96.2950	1,003,040.0000	100.3040	4.163	0	0	0
2021/02/11	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	05/08/2021	719.14	Call	GOVI	641,140.0000	64.1140	681,630.0000	68.1630	6.315	0	0	0
2021/02/11	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	05/08/2021	719.13	Call	GOVI	641,240.0000	64.1240	681,730.0000	68.1730	6.314	0	0	0
2021/02/11	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	05/08/2021			GOVI	783.2540	783.2540	787.3030	787.3030	0.517	0.0000	0.0000	0
2021/02/11	GOVI	05/08/2021	719.15	Call	GOVI	641,040.0000	64.1040	681,530.0000	68.1530	6.316	0	0	0
2021/02/11	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	04/11/2021	728.41	Call	GOVI	632,930.0000	63.2930	673,850.0000	67.3850	6.465	0	0	0
2021/02/11	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	04/11/2021	728.40	Call	GOVI	633,030.0000	63.3030	673,950.0000	67.3950	6.464	0	0	0
2021/02/11	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	04/11/2021			GOVI	791.7030	791.7030	795.7950	795.7950	0.517	0.0000	0.0000	0
2021/02/11	GOVI	04/11/2021	728.42	Call	GOVI	632,830.0000	63.2830	673,750.0000	67.3750	6.466	0	0	0
2021/02/11	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	03/02/2022	792.76	Call	GOVI	76,330.0000	7.6330	117,690.0000	11.7690	54.186	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
2021/02/11	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	03/02/2022			GOVI	800.3930	800.3930	804.5290	804.5290	0.517	0.0000	0.0000	0
2021/02/11	GOVI	03/02/2022	792.75	Call	GOVI	76,430.0000	7.6430	117,790.0000	11.7790	54.115	0	0	0
2021/02/11	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GOVI	03/02/2022	792.74	Call	GOVI	76,530.0000	7.6530	117,890.0000	11.7890	54.044	0	0	0
2021/02/11	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/11	IGOV	06/05/2021			Index Future	280.2300	280.2300	280.3280	280.3280	0.035	0.0000	0.0000	976
2021/02/11	IGOV	05/08/2021			Index Future	283.2890	283.2890	283.3860	283.3860	0.034	0.0000	0.0000	0
2021/02/11	IGOV	04/11/2021			Index Future	286.4120	286.4120	286.5110	286.5110	0.035	0.0000	0.0000	0
2021/02/11	IGOV	03/02/2022			Index Future	289.6230	289.6230	289.7220	289.7220	0.034	0.0000	0.0000	0
2021/02/11	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/11	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4400	90.4400	0.011	0.0000	0.0000	0
2021/02/11	IS05	21/09/2021			Interest Rate Swap	89.4100	89.4100	89.4100	89.4100	0.000	0.0000	0.0000	0
2021/02/11	IS05	21/12/2021			Interest Rate Swap	90.6700	90.6700	90.6900	90.6900	0.022	0.0000	0.0000	51
2021/02/11	IS05	15/03/2022			Interest Rate Swap	90.1100	90.1100	90.1200	90.1200	0.011	0.0000	0.0000	0
2021/02/11	IS05	21/06/2022			Interest Rate Swap	90.2200	90.2200	90.2400	90.2400	0.022	0.0000	0.0000	0
2021/02/11	IS05	20/09/2022			Interest Rate Swap	93.3400	93.3400	93.3700	93.3700	0.032	0.0000	0.0000	0
2021/02/11	IS05	20/12/2022			Interest Rate Swap	93.8200	93.8200	93.8500	93.8500	0.032	0.0000	0.0000	0
2021/02/11	IS05	22/03/2023			Interest Rate Swap	86.1900	86.1900	86.2100	86.2100	0.023	0.0000	0.0000	0
2021/02/11	IS05	20/06/2023			Interest Rate Swap	91.6800	91.6800	91.7100	91.7100	0.033	0.0000	0.0000	0
2021/02/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/11	IS10	17/12/2025			Interest Rate Swap	78.3600	78.3600	78.2700	78.2700	(0.115)	0.0000	0.0000	0
2021/02/11	IS10	16/03/2026			Interest Rate Swap	74.7500	74.7500	74.6500	74.6500	(0.134)	0.0000	0.0000	0
2021/02/11	IS10	15/06/2026			Interest Rate Swap	73.0300	73.0300	72.9000	72.9000	(0.178)	0.0000	0.0000	0
2021/02/11	IS10	21/09/2026			Interest Rate Swap	74.9300	74.9300	74.7700	74.7700	(0.214)	0.0000	0.0000	0
2021/02/11	IS10	21/12/2026			Interest Rate Swap	78.8400	78.8400	78.6600	78.6600	(0.228)	0.0000	0.0000	0
2021/02/11	IS10	15/03/2027			Interest Rate Swap	77.2400	77.2400	77.0300	77.0300	(0.272)	0.0000	0.0000	0
2021/02/11	IS10	21/06/2027			Interest Rate Swap	79.2100	79.2100	78.9900	78.9900	(0.278)	0.0000	0.0000	0
2021/02/11	IS10	20/09/2027			Interest Rate Swap	84.9600	84.9600	84.7200	84.7200	(0.282)	0.0000	0.0000	0
2021/02/11	IS10	20/12/2027			Interest Rate Swap	85.2900	85.2900	85.0300	85.0300	(0.305)	0.0000	0.0000	0
2021/02/11	IS10	22/03/2028			Interest Rate Swap	78.1900	78.1900	77.9100	77.9100	(0.358)	0.0000	0.0000	0
2021/02/11	IS10	20/06/2028			Interest Rate Swap	86.0400	86.0400	85.7400	85.7400	(0.349)	0.0000	0.0000	0
2021/02/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/11	JBAF	17/02/2021			Jibar Tradeable Future	3.6450	96.3550	3.6450	96.3550	0.000	0.0000	0.0000	0
2021/02/11	JBAF	17/03/2021			Jibar Tradeable Future	3.6650	96.3350	3.6850	96.3150	0.546	0.0000	0.0000	0
2021/02/11	JBAF	21/04/2021			Jibar Tradeable Future	3.6500	96.3500	3.6700	96.3300	0.548	0.0000	0.0000	0
2021/02/11	JBAF	19/05/2021			Jibar Tradeable Future	3.6500	96.3500	3.6700	96.3300	0.548	0.0000	0.0000	0
2021/02/11	JBAF	15/06/2021			Jibar Tradeable Future	3.6750	96.3250	3.6950	96.3050	0.544	0.0000	0.0000	0
2021/02/11	JBAF	21/07/2021			Jibar Tradeable Future	3.6900	96.3100	3.7000	96.3000	0.271	0.0000	0.0000	0
2021/02/11	JBAF	15/09/2021			Jibar Tradeable Future	3.7500	96.2500	3.7600	96.2400	0.267	0.0000	0.0000	30,000

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/11	JBAF	15/12/2021			Jibar Tradeable Future	3.9450	96.0550	3.9500	96.0500	0.127	0.0000	0.0000	0
2021/02/11	JBAF	16/03/2022			Jibar Tradeable Future	4.0600	95.9400	4.0700	95.9300	0.246	0.0000	0.0000	0
2021/02/11	JBAF	15/06/2022			Jibar Tradeable Future	4.3200	95.6800	4.3000	95.7000	(0.463)	0.0000	0.0000	20,001
2021/02/11	JBAF	21/09/2022			Jibar Tradeable Future	4.4350	95.5650	4.4150	95.5850	(0.451)	0.0000	0.0000	0
2021/02/11	JBAF	21/12/2022			Jibar Tradeable Future	4.6650	95.3350	4.6250	95.3750	(0.857)	0.0000	0.0000	0
2021/02/11	R023	06/05/2021	7.58	Call	Bond Future	4,844.9100	4.8449	4,827.0100	4.8270	(0.369)	0	0	0
2021/02/11	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	R023	06/05/2021			Bond Future	4.7552	106.6258	4.7653	106.6079	0.213	0.0000	0.0000	41,458
2021/02/11	R023	06/05/2021	7.57	Call	Bond Future	4,828.2800	4.8283	4,810.3800	4.8104	(0.371)	0	0	0
2021/02/11	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	R023	06/05/2021	7.56	Call	Bond Future	4,811.6500	4.8117	4,793.7500	4.7938	(0.372)	0	0	0
2021/02/11	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	R023	05/08/2021	5.30	Call	Bond Future	942.1300	0.9421	927.6900	0.9277	(1.533)	0	0	0
2021/02/11	R023	05/08/2021	5.30	Put	Bond Future	225.1400	0.2251	229.2000	0.2292	1.803	0	0	0
2021/02/11	R023	05/08/2021	5.29	Call	Bond Future	930.1200	0.9301	915.7400	0.9157	(1.546)	0	0	0
2021/02/11	R023	05/08/2021	5.29	Put	Bond Future	228.2400	0.2282	232.3600	0.2324	1.805	0	0	0
2021/02/11	R023	05/08/2021			Bond Future	4.8274	107.7757	4.8396	107.7572	0.251	0.0000	0.0000	0
2021/02/11	R023	05/08/2021	5.31	Call	Bond Future	954.1800	0.9542	939.6800	0.9397	(1.520)	0	0	0
2021/02/11	R023	05/08/2021	5.31	Put	Bond Future	222.0900	0.2221	226.0900	0.2261	1.801	0	0	0
2021/02/11	R023	04/11/2021	4.91	Call	Bond Future	456.6900	0.4567	446.5300	0.4465	(2.225)	0	0	0
2021/02/11	R023	04/11/2021	4.91	Put	Bond Future	476.6400	0.4766	485.3400	0.4853	1.825	0	0	0
2021/02/11	R023	04/11/2021	4.90	Call	Bond Future	449.7000	0.4497	439.6200	0.4396	(2.241)	0	0	0
2021/02/11	R023	04/11/2021	4.90	Put	Bond Future	482.4900	0.4825	491.2700	0.4913	1.820	0	0	0
2021/02/11	R023	04/11/2021			Bond Future	4.9255	105.0198	4.9402	105.0009	0.298	0.0000	0.0000	0
2021/02/11	R023	04/11/2021	4.92	Call	Bond Future	463.7400	0.4637	453.5000	0.4535	(2.208)	0	0	0
2021/02/11	R023	04/11/2021	4.92	Put	Bond Future	470.8500	0.4709	479.4700	0.4795	1.831	0	0	0
2021/02/11	R023	03/02/2022	5.08	Call	Bond Future	484.6200	0.4846	474.2700	0.4743	(2.136)	0	0	0
2021/02/11	R023	03/02/2022	5.08	Put	Bond Future	463.4700	0.4635	472.2700	0.4723	1.899	0	0	0
2021/02/11	R023	03/02/2022			Bond Future	5.0596	106.1731	5.0781	106.1540	0.365	0.0000	0.0000	0
2021/02/11	R023	03/02/2022	5.07	Call	Bond Future	478.5700	0.4786	468.2800	0.4683	(2.150)	0	0	0
2021/02/11	R023	03/02/2022	5.07	Put	Bond Future	467.7900	0.4678	476.6500	0.4766	1.894	0	0	0
2021/02/11	R023	03/02/2022	5.06	Call	Bond Future	472.9700	0.4730	462.7500	0.4627	(2.161)	0	0	0
2021/02/11	R023	03/02/2022	5.06	Put	Bond Future	472.5500	0.4726	481.4800	0.4815	1.890	0	0	0
2021/02/11	R035	06/05/2021	12.36	Put	Bond Future	99.7800	0.0998	76.5300	0.0765	(23.301)	0	0	0
2021/02/11	R035	06/05/2021	12.37	Call	Bond Future	12,478.6100	12.4786	13,136.7100	13.1367	5.274	0	0	0
2021/02/11	R035	06/05/2021	12.35	Put	Bond Future	101.9500	0.1020	78.2700	0.0783	(23.227)	0	0	0
2021/02/11	R035	06/05/2021	10.55	Call	Bond Future	3,531.3500	3.5313	3,941.4100	3.9414	11.612	0	0	0
2021/02/11	R035	06/05/2021	10.55	Put	Bond Future	1,983.5200	1.9835	1,712.6800	1.7127	(13.655)	0	0	500
2021/02/11	R035	06/05/2021	10.05	Put	Bond Future	3,636.1300	3.6361	3,229.5600	3.2296	(11.181)	0	0	0
2021/02/11	R035	06/05/2021	10.05	Call	Bond Future	1,818.0000	1.8180	2,092.3300	2.0923	15.090	0	0	500
2021/02/11	R035	06/05/2021	10.40	Put	Bond Future	2,396.5500	2.3966	2,086.7300	2.0867	(12.928)	0	0	0
2021/02/11	R035	06/05/2021	12.91	Put	Bond Future	28.2600	0.0283	20.6700	0.0207	(26.858)	0	0	600
2021/02/11	R035	06/05/2021	11.55	Call	Bond Future	8,245.5800	8.2456	8,837.7800	8.8378	7.182	0	0	0
2021/02/11	R035	06/05/2021	11.55	Put	Bond Future	486.7200	0.4867	398.0200	0.3980	(18.224)	0	0	1,650
2021/02/11	R035	06/05/2021	12.77	Call	Bond Future	14,534.6800	14.5347	15,205.3300	15.2053	4.614	0	0	0
2021/02/11	R035	06/05/2021	12.77	Put	Bond Future	39.5100	0.0395	29.2600	0.0293	(25.943)	0	0	1,650

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
2021/02/11	R035	06/05/2021	10.24	Put	Bond Future	2,914.6200	2.9146	2,561.1300	2.5611	(12.128)	0	0	0
2021/02/11	R035	06/05/2021	10.24	Call	Bond Future	2,397.1400	2.3971	2,724.5500	2.7245	13.658	0	0	223
2021/02/11	R035	06/05/2021			Bond Future	10.3167	91.2209	10.2159	91.9018	(0.977)	0.0000	0.0000	103,020
2021/02/11	R035	06/05/2021	12.36	Call	Bond Future	12,426.7500	12.4267	13,084.4000	13.0844	5.292	0	0	0
2021/02/11	R035	06/05/2021	12.37	Put	Bond Future	97.6400	0.0976	74.8400	0.0748	(23.351)	0	0	0
2021/02/11	R035	06/05/2021	12.35	Call	Bond Future	12,374.8700	12.3749	13,032.0900	13.0321	5.311	0	0	0
2021/02/11	R035	06/05/2021	11.05	Call	Bond Future	5,781.9900	5.7820	6,298.5800	6.2986	8.934	0	0	0
2021/02/11	R035	06/05/2021	11.05	Put	Bond Future	1,045.3900	1.0454	881.0800	0.8811	(15.718)	0	0	500
2021/02/11	R035	06/05/2021	10.40	Call	Bond Future	2,953.7100	2.9537	3,324.7900	3.3248	12.563	0	0	600
2021/02/11	R035	06/05/2021	11.15	Put	Bond Future	918.2000	0.9182	770.5500	0.7706	(16.080)	0	0	0
2021/02/11	R035	06/05/2021	11.15	Call	Bond Future	6,272.2400	6.2722	6,805.4900	6.8055	8.502	0	0	600
2021/02/11	R035	06/05/2021	12.91	Call	Bond Future	15,242.8200	15.2428	15,916.1300	15.9161	4.417	0	0	0
2021/02/11	R035	06/05/2021	10.81	Put	Bond Future	1,423.5700	1.4236	1,213.0200	1.2130	(14.790)	0	0	0
2021/02/11	R035	06/05/2021	10.81	Call	Bond Future	4,650.9800	4.6510	5,121.3300	5.1213	10.113	0	0	1,650
2021/02/11	R035	06/05/2021	12.02	Call	Bond Future	10,658.8600	10.6589	11,297.0900	11.2971	5.988	0	0	0
2021/02/11	R035	06/05/2021	12.02	Put	Bond Future	201.9200	0.2019	159.2500	0.1593	(21.132)	0	0	223
2021/02/11	R035	06/05/2021	11.32	Call	Bond Future	7,108.0600	7.1081	7,667.7900	7.6678	7.875	0	0	0
2021/02/11	R035	06/05/2021	11.32	Put	Bond Future	719.4200	0.7194	598.2500	0.5983	(16.843)	0	0	223
2021/02/11	R035	05/08/2021	11.37	Call	Bond Future	7,137.5600	7.1376	7,633.6000	7.6336	6.950	0	0	0
2021/02/11	R035	05/08/2021	11.37	Put	Bond Future	1,833.9700	1.8340	1,642.1000	1.6421	(10.462)	0	0	100
2021/02/11	R035	05/08/2021	5.31	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/02/11	R035	05/08/2021	5.31	Put	Bond Future	45,886.0200	45.8860	45,198.1200	45.1981	(1.499)	0	0	0
2021/02/11	R035	05/08/2021			Bond Future	10.5198	92.2047	10.4149	92.8926	(0.997)	0.0000	0.0000	0
2021/02/11	R035	05/08/2021	10.77	Call	Bond Future	4,645.1900	4.6452	5,048.5200	5.0485	8.683	0	0	0
2021/02/11	R035	05/08/2021	10.77	Put	Bond Future	3,034.2600	3.0343	2,749.6800	2.7497	(9.379)	0	0	100
2021/02/11	R035	05/08/2021	10.02	Put	Bond Future	5,610.2100	5.6102	5,181.8000	5.1818	(7.636)	0	0	0
2021/02/11	R035	05/08/2021	10.02	Call	Bond Future	2,260.7600	2.2608	2,520.2600	2.5203	11.478	0	0	100
2021/02/11	R035	05/08/2021	5.30	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/02/11	R035	05/08/2021	5.30	Put	Bond Future	46,002.6000	46.0026	45,314.7000	45.3147	(1.495)	0	0	0
2021/02/11	R035	05/08/2021	5.29	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/02/11	R035	05/08/2021	5.29	Put	Bond Future	46,119.3100	46.1193	45,431.4100	45.4314	(1.492)	0	0	0
2021/02/11	R035	04/11/2021	10.12	Put	Bond Future	6,579.9300	6.5799	6,148.8700	6.1489	(6.551)	0	0	0
2021/02/11	R035	04/11/2021	10.12	Call	Bond Future	2,600.2500	2.6002	2,864.3700	2.8644	10.157	0	0	400
2021/02/11	R035	04/11/2021	10.62	Put	Bond Future	4,723.3700	4.7234	4,376.0200	4.3760	(7.354)	0	0	0
2021/02/11	R035	04/11/2021	10.62	Call	Bond Future	4,034.6000	4.0346	4,382.4300	4.3824	8.621	0	0	400
2021/02/11	R035	04/11/2021	11.75	Put	Bond Future	2,166.5400	2.1665	1,975.1900	1.9752	(8.832)	0	0	782
2021/02/11	R035	04/11/2021	11.08	Call	Bond Future	5,605.8500	5.6059	6,025.1000	6.0251	7.479	0	0	0
2021/02/11	R035	04/11/2021	11.08	Put	Bond Future	3,416.2700	3.4163	3,140.3400	3.1403	(8.077)	0	0	782
2021/02/11	R035	04/11/2021	10.23	Put	Bond Future	6,130.5100	6.1305	5,718.1100	5.7181	(6.727)	0	0	0
2021/02/11	R035	04/11/2021	12.53	Call	Bond Future	11,485.7900	11.4858	12,069.2300	12.0692	5.080	0	0	0
2021/02/11	R035	04/11/2021	12.53	Put	Bond Future	1,073.6300	1.0736	961.8900	0.9619	(10.408)	0	0	0
2021/02/11	R035	04/11/2021			Bond Future	10.7281	88.7155	10.6190	89.4106	(1.017)	0.0000	0.0000	0
2021/02/11	R035	04/11/2021	13.82	Call	Bond Future	17,048.9000	17.0489	17,707.5500	17.7076	3.863	0	0	0
2021/02/11	R035	04/11/2021	13.82	Put	Bond Future	277.9200	0.2779	241.3900	0.2414	(13.144)	0	0	400
2021/02/11	R035	04/11/2021	11.75	Call	Bond Future	8,308.8100	8.3088	8,812.6400	8.8126	6.064	0	0	0
2021/02/11	R035	04/11/2021	10.23	Call	Bond Future	2,889.8400	2.8898	3,172.6200	3.1726	9.785	0	0	782
2021/02/11	R035	04/11/2021	12.52	Call	Bond Future	11,443.4800	11.4435	12,026.0700	12.0261	5.091	0	0	0
2021/02/11	R035	04/11/2021	12.52	Put	Bond Future	1,083.9300	1.0839	971.3400	0.9713	(10.387)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/11	R035	04/11/2021	12.51	Call	Bond Future	11,401.2100		11.4012	11,982.9400	11.9829	5.102	0	0	0
2021/02/11	R035	04/11/2021	12.51	Put	Bond Future	1,094.3300		1.0943	980.8800	0.9809	(10.367)	0	0	0
2021/02/11	R035	03/02/2022	11.39	Call	Bond Future	6,410.2900		6.4103	6,840.2400	6.8402	6.707	0	0	0
2021/02/11	R035	03/02/2022	11.39	Put	Bond Future	3,773.7900		3.7738	3,501.0500	3.5011	(7.227)	0	0	683
2021/02/11	R035	03/02/2022	10.65	Call	Bond Future	4,010.5800		4.0106	4,339.2500	4.3393	8.195	0	0	0
2021/02/11	R035	03/02/2022	11.23	Call	Bond Future	5,844.3100		5.8443	6,253.7700	6.2538	7.006	0	0	0
2021/02/11	R035	03/02/2022	11.23	Put	Bond Future	4,155.3200		4.1553	3,862.0900	3.8621	(7.057)	0	0	0
2021/02/11	R035	03/02/2022	11.22	Call	Bond Future	5,810.1500		5.8101	6,218.3000	6.2183	7.025	0	0	0
2021/02/11	R035	03/02/2022	11.22	Put	Bond Future	4,180.9000		4.1809	3,886.3600	3.8864	(7.045)	0	0	0
2021/02/11	R035	03/02/2022			Bond Future	10.9512		89.6900	10.8375	90.3927	(1.038)	0.0000	0.0000	0
2021/02/11	R035	03/02/2022	10.65	Put	Bond Future	5,890.4200		5.8904	5,516.4000	5.5164	(6.350)	0	0	683
2021/02/11	R035	03/02/2022	9.70	Put	Bond Future	10,026.1300		10.0261	9,515.4600	9.5155	(5.093)	0	0	0
2021/02/11	R035	03/02/2022	9.70	Call	Bond Future	1,814.8700		1.8149	2,006.8900	2.0069	10.580	0	0	683
2021/02/11	R035	03/02/2022	11.24	Call	Bond Future	5,878.5400		5.8785	6,289.3200	6.2893	6.988	0	0	0
2021/02/11	R035	03/02/2022	11.24	Put	Bond Future	4,129.8800		4.1299	3,837.9700	3.8380	(7.068)	0	0	0
2021/02/11	R186	06/05/2021	10.77	Call	Bond Future	18,043.0900		18.0431	18,185.7900	18.1858	0.791	0	0	0
2021/02/11	R186	06/05/2021	10.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	R186	06/05/2021	10.76	Call	Bond Future	18,002.0400		18.0020	18,144.7400	18.1447	0.793	0	0	0
2021/02/11	R186	06/05/2021	10.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	R186	06/05/2021			Bond Future	6.8213		120.9707	6.7932	121.1134	(0.412)	0.0000	0.0000	104,524
2021/02/11	R186	06/05/2021	10.78	Call	Bond Future	18,084.1200		18.0841	18,226.8200	18.2268	0.789	0	0	0
2021/02/11	R186	06/05/2021	10.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/11	R186	06/05/2021	7.30	Call	Bond Future	3,009.7100		3.0097	3,109.0600	3.1091	3.301	0	0	0
2021/02/11	R186	06/05/2021	7.30	Put	Bond Future	612.6700		0.6127	569.3200	0.5693	(7.076)	0	0	15,177
2021/02/11	R186	05/08/2021	8.62	Call	Bond Future	7,803.1700		7.8032	7,934.4900	7.9345	1.683	0	0	0
2021/02/11	R186	05/08/2021	8.62	Put	Bond Future	186.1200		0.1861	173.6400	0.1736	(6.705)	0	0	0
2021/02/11	R186	05/08/2021	8.61	Call	Bond Future	7,762.4400		7.7624	7,893.5600	7.8936	1.689	0	0	0
2021/02/11	R186	05/08/2021	8.61	Put	Bond Future	189.7300		0.1897	177.0500	0.1770	(6.683)	0	0	0
2021/02/11	R186	05/08/2021			Bond Future	6.9737		116.9946	6.9439	117.1384	(0.427)	0.0000	0.0000	0
2021/02/11	R186	05/08/2021	8.63	Call	Bond Future	7,843.9300		7.8439	7,975.4300	7.9754	1.676	0	0	0
2021/02/11	R186	05/08/2021	8.63	Put	Bond Future	182.5800		0.1826	170.2800	0.1703	(6.737)	0	0	0
2021/02/11	R186	04/11/2021	8.10	Call	Bond Future	5,233.6000		5.2336	5,341.3900	5.3414	2.060	0	0	0
2021/02/11	R186	04/11/2021	8.10	Put	Bond Future	905.3900		0.9054	868.0100	0.8680	(4.129)	0	0	0
2021/02/11	R186	04/11/2021	8.09	Call	Bond Future	5,199.1000		5.1991	5,306.5800	5.3066	2.067	0	0	0
2021/02/11	R186	04/11/2021	8.09	Put	Bond Future	914.6300		0.9146	876.9400	0.8769	(4.121)	0	0	0
2021/02/11	R186	04/11/2021			Bond Future	7.1341		118.2444	7.1025	118.3895	(0.443)	0.0000	0.0000	0
2021/02/11	R186	04/11/2021	8.11	Call	Bond Future	5,268.1800		5.2682	5,376.2600	5.3763	2.052	0	0	0
2021/02/11	R186	04/11/2021	8.11	Put	Bond Future	896.2400		0.8962	859.1500	0.8592	(4.138)	0	0	0
2021/02/11	R186	03/02/2022	7.30	Call	Bond Future	2,609.2800		2.6093	2,680.9100	2.6809	2.745	0	0	0
2021/02/11	R186	03/02/2022	7.30	Put	Bond Future	2,651.3700		2.6514	2,576.3200	2.5763	(2.831)	0	0	0
2021/02/11	R186	03/02/2022			Bond Future	7.3097		114.2624	7.2760	114.4091	(0.461)	0.0000	0.0000	0
2021/02/11	R186	03/02/2022	7.28	Call	Bond Future	2,564.4700		2.5645	2,635.3300	2.6353	2.763	0	0	0
2021/02/11	R186	03/02/2022	7.28	Put	Bond Future	2,693.6700		2.6937	2,617.8500	2.6179	(2.815)	0	0	0
2021/02/11	R186	03/02/2022	7.29	Call	Bond Future	2,586.8200		2.5868	2,658.0600	2.6581	2.754	0	0	0
2021/02/11	R186	03/02/2022	7.29	Put	Bond Future	2,672.4600		2.6725	2,597.0200	2.5970	(2.823)	0	0	0
2021/02/11	R197	06/05/2021			Bond Future	322.0143		322.0143	321.9916	321.9916	(0.007)	0.0000	0.0000	2,121

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
2021/02/11	R197	05/08/2021			Bond Future	317.5694	317.5694	317.5452	317.5452	(0.008)	0.0000	0.0000	0
2021/02/11	R197	04/11/2021			Bond Future	321.0357	321.0357	321.0108	321.0108	(0.008)	0.0000	0.0000	0
2021/02/11	R197	03/02/2022			Bond Future	316.5438	316.5438	316.5184	316.5184	(0.008)	0.0000	0.0000	0
2021/02/11	R202	06/05/2021			Bond Future	227.2502	227.2502	227.2509	227.2509	0.000	0.0000	0.0000	8,028
2021/02/11	R202	05/08/2021			Bond Future	225.5092	225.5092	225.5092	225.5092	0.000	0.0000	0.0000	0
2021/02/11	R202	04/11/2021			Bond Future	227.9705	227.9705	227.9700	227.9700	0.000	0.0000	0.0000	0
2021/02/11	R202	03/02/2022			Bond Future	226.2286	226.2286	226.2282	226.2282	0.000	0.0000	0.0000	0
2021/02/11	R209	06/05/2021	12.23	Call	Bond Future	10,582.5600	10.5826	11,148.8400	11.1488	5.351	0	0	0
2021/02/11	R209	06/05/2021	12.23	Put	Bond Future	117.5900	0.1176	92.1600	0.0922	(21.626)	0	0	0
2021/02/11	R209	06/05/2021	12.22	Call	Bond Future	10,538.5300	10.5385	11,104.3700	11.1044	5.369	0	0	0
2021/02/11	R209	06/05/2021	12.22	Put	Bond Future	119.9600	0.1200	94.0900	0.0941	(21.566)	0	0	0
2021/02/11	R209	06/05/2021	9.50	Put	Bond Future	5,256.1000	5.2561	4,804.9200	4.8049	(8.584)	0	0	0
2021/02/11	R209	06/05/2021	9.50	Call	Bond Future	791.9100	0.7919	932.4400	0.9324	17.746	0	0	2,150
2021/02/11	R209	06/05/2021	10.35	Call	Bond Future	2,814.1200	2.8141	3,144.5800	3.1446	11.743	0	0	1,000
2021/02/11	R209	06/05/2021	9.75	Put	Bond Future	4,121.4200	4.1214	3,723.3800	3.7234	(9.658)	0	0	0
2021/02/11	R209	06/05/2021	9.75	Call	Bond Future	1,235.3400	1.2353	1,429.0100	1.4290	15.677	0	0	6,050
2021/02/11	R209	06/05/2021	11.00	Call	Bond Future	5,261.2200	5.2612	5,712.1500	5.7122	8.571	0	0	0
2021/02/11	R209	06/05/2021	11.00	Put	Bond Future	929.7200	0.9297	788.9400	0.7889	(15.142)	0	0	3,500
2021/02/11	R209	06/05/2021	10.00	Put	Bond Future	3,162.8500	3.1629	2,821.8800	2.8219	(10.780)	0	0	0
2021/02/11	R209	06/05/2021	10.00	Call	Bond Future	1,807.9600	1.8080	2,058.7000	2.0587	13.869	0	0	0
2021/02/11	R209	06/05/2021	12.25	Call	Bond Future	10,670.5800	10.6706	11,237.7300	11.2377	5.315	0	0	0
2021/02/11	R209	06/05/2021	12.25	Put	Bond Future	112.9600	0.1130	88.4000	0.0884	(21.742)	0	0	9,150
2021/02/11	R209	06/05/2021			Bond Future	10.2277	70.6041	10.1275	71.1958	(0.980)	0.0000	0.0000	26,545
2021/02/11	R209	06/05/2021	12.24	Call	Bond Future	10,626.5800	10.6266	11,193.3000	11.1933	5.333	0	0	0
2021/02/11	R209	06/05/2021	12.24	Put	Bond Future	115.2500	0.1153	90.2600	0.0903	(21.683)	0	0	0
2021/02/11	R209	06/05/2021	10.35	Put	Bond Future	2,101.1600	2.1012	1,839.9100	1.8399	(12.434)	0	0	0
2021/02/11	R209	06/05/2021	10.60	Call	Bond Future	3,678.1400	3.6781	4,060.8400	4.0608	10.405	0	0	0
2021/02/11	R209	06/05/2021	10.60	Put	Bond Future	1,540.2400	1.5402	1,331.2300	1.3312	(13.570)	0	0	6,250
2021/02/11	R209	06/05/2021	11.60	Call	Bond Future	7,813.8000	7.8138	8,337.2300	8.3372	6.699	0	0	0
2021/02/11	R209	06/05/2021	11.60	Put	Bond Future	380.1400	0.3801	311.8600	0.3119	(17.962)	0	0	3,750
2021/02/11	R209	06/05/2021	10.25	Put	Bond Future	2,370.5700	2.3706	2,087.0000	2.0870	(11.962)	0	0	0
2021/02/11	R209	06/05/2021	10.25	Call	Bond Future	2,501.5400	2.5015	2,809.6800	2.8097	12.318	0	0	5,325
2021/02/11	R209	06/05/2021	11.25	Call	Bond Future	6,326.5300	6.3265	6,810.0700	6.8101	7.643	0	0	0
2021/02/11	R209	06/05/2021	11.25	Put	Bond Future	675.8100	0.6758	567.6400	0.5676	(16.006)	0	0	9,150
2021/02/11	R209	05/08/2021	11.81	Call	Bond Future	8,410.4100	8.4104	8,896.7000	8.8967	5.782	0	0	0
2021/02/11	R209	05/08/2021	11.81	Put	Bond Future	997.9500	0.9980	886.4200	0.8864	(11.176)	0	0	0
2021/02/11	R209	05/08/2021			Bond Future	10.4058	71.3659	10.3020	71.9637	(0.997)	0.0000	0.0000	0
2021/02/11	R209	05/08/2021	11.80	Call	Bond Future	8,372.5500	8.3725	8,857.9000	8.8579	5.797	0	0	0
2021/02/11	R209	05/08/2021	11.80	Put	Bond Future	1,008.7200	1.0087	896.2500	0.8963	(11.150)	0	0	0
2021/02/11	R209	05/08/2021	11.79	Call	Bond Future	8,334.7200	8.3347	8,819.1300	8.8191	5.812	0	0	0
2021/02/11	R209	05/08/2021	11.79	Put	Bond Future	1,019.5800	1.0196	906.1700	0.9062	(11.123)	0	0	0
2021/02/11	R209	04/11/2021	10.50	Call	Bond Future	3,708.3100	3.7083	4,015.5900	4.0156	8.286	0	0	0
2021/02/11	R209	04/11/2021	12.00	Call	Bond Future	8,722.3600	8.7224	9,195.1900	9.1952	5.421	0	0	0
2021/02/11	R209	04/11/2021	12.00	Put	Bond Future	1,445.9000	1.4459	1,314.6500	1.3147	(9.077)	0	0	5,500
2021/02/11	R209	04/11/2021	12.19	Call	Bond Future	9,391.6100	9.3916	9,880.2800	9.8803	5.203	0	0	0
2021/02/11	R209	04/11/2021	12.19	Put	Bond Future	1,223.0200	1.2230	1,107.6100	1.1076	(9.436)	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
2021/02/11	R209	04/11/2021	12.17	Call	Bond Future	9,320.6200	9.3206	9,807.6900	9.8077	5.226	0	0	0
2021/02/11	R209	04/11/2021			Bond Future	10.5874	68.9884	10.4799	69.5925	(1.016)	0.0000	0.0000	1,795
2021/02/11	R209	04/11/2021	10.50	Put	Bond Future	4,198.9100	4.1989	3,902.1100	3.9021	(7.069)	0	0	5,500
2021/02/11	R209	04/11/2021	9.50	Put	Bond Future	7,979.6600	7.9797	7,543.7300	7.5437	(5.463)	0	0	0
2021/02/11	R209	04/11/2021	9.50	Call	Bond Future	1,506.6500	1.5066	1,674.8000	1.6748	11.161	0	0	3,750
2021/02/11	R209	04/11/2021	12.18	Call	Bond Future	9,356.1000	9.3561	9,843.9700	9.8440	5.214	0	0	0
2021/02/11	R209	04/11/2021	12.18	Put	Bond Future	1,233.9900	1.2340	1,117.7800	1.1178	(9.417)	0	0	0
2021/02/11	R209	04/11/2021	12.17	Put	Bond Future	1,245.0400	1.2450	1,128.0300	1.1280	(9.398)	0	0	0
2021/02/11	R209	03/02/2022	11.03	Call	Bond Future	5,201.1200	5.2011	5,555.4700	5.5555	6.813	0	0	0
2021/02/11	R209	03/02/2022	11.03	Put	Bond Future	3,846.3900	3.8464	3,590.0400	3.5900	(6.665)	0	0	0
2021/02/11	R209	03/02/2022	11.02	Call	Bond Future	5,170.4000	5.1704	5,523.6300	5.5236	6.832	0	0	0
2021/02/11	R209	03/02/2022	11.02	Put	Bond Future	3,868.5500	3.8686	3,611.0800	3.6111	(6.655)	0	0	0
2021/02/11	R209	03/02/2022			Bond Future	10.7774	69.7463	10.6658	70.3570	(1.035)	0.0000	0.0000	0
2021/02/11	R209	03/02/2022	11.04	Call	Bond Future	5,231.6400	5.2316	5,587.1000	5.5871	6.794	0	0	0
2021/02/11	R209	03/02/2022	11.04	Put	Bond Future	3,824.0800	3.8241	3,568.8400	3.5688	(6.675)	0	0	0
2021/02/11	R210	06/05/2021			Bond Future	197.5956	197.5956	198.4846	198.4846	0.450	0.0000	0.0000	1,183
2021/02/11	R210	05/08/2021			Bond Future	199.7755	199.7755	200.6735	200.6735	0.450	0.0000	0.0000	0
2021/02/11	R210	04/11/2021			Bond Future	199.2183	199.2183	200.1259	200.1259	0.456	0.0000	0.0000	0
2021/02/11	R210	03/02/2022			Bond Future	201.4520	201.4520	202.3697	202.3697	0.456	0.0000	0.0000	0
2021/02/11	R212	06/05/2021			Bond Future	171.8903	171.8903	171.8757	171.8757	(0.009)	0.0000	0.0000	3,425
2021/02/11	R212	05/08/2021			Bond Future	171.4562	171.4562	171.4408	171.4408	(0.009)	0.0000	0.0000	0
2021/02/11	R212	04/11/2021			Bond Future	173.3275	173.3275	173.3117	173.3117	(0.009)	0.0000	0.0000	0
2021/02/11	R213	06/05/2021	11.91	Call	Bond Future	14,020.6600	14.0207	14,541.9800	14.5420	3.718	0	0	0
2021/02/11	R213	06/05/2021	11.91	Put	Bond Future	9.1600	0.0092	6.5700	0.0066	(28.275)	0	0	0
2021/02/11	R213	06/05/2021			Bond Future	9.1907	87.3920	9.1004	87.9159	(0.982)	0.0000	0.0000	9,159
2021/02/11	R213	06/05/2021	11.90	Call	Bond Future	13,975.1500	13.9752	14,496.4000	14.4964	3.730	0	0	0
2021/02/11	R213	06/05/2021	11.90	Put	Bond Future	9.4300	0.0094	6.7700	0.0068	(28.208)	0	0	0
2021/02/11	R213	06/05/2021	11.89	Call	Bond Future	13,929.6100	13.9296	14,450.7900	14.4508	3.742	0	0	0
2021/02/11	R213	06/05/2021	11.89	Put	Bond Future	9.7100	0.0097	6.9800	0.0070	(28.115)	0	0	0
2021/02/11	R213	05/08/2021	10.14	Put	Bond Future	1,475.8600	1.4759	1,324.8000	1.3248	(10.235)	0	0	0
2021/02/11	R213	05/08/2021	9.34	Put	Bond Future	3,130.1400	3.1301	2,867.8200	2.8678	(8.380)	0	0	0
2021/02/11	R213	05/08/2021	9.34	Call	Bond Future	2,932.8800	2.9329	3,199.7800	3.1998	9.100	0	0	0
2021/02/11	R213	05/08/2021	10.85	Call	Bond Future	8,464.5000	8.4645	8,911.7600	8.9118	5.284	0	0	0
2021/02/11	R213	05/08/2021	10.85	Put	Bond Future	686.9800	0.6870	605.0200	0.6050	(11.930)	0	0	0
2021/02/11	R213	05/08/2021	10.84	Call	Bond Future	8,423.7000	8.4237	8,870.1300	8.8701	5.300	0	0	0
2021/02/11	R213	05/08/2021	10.84	Put	Bond Future	695.7200	0.6957	612.9300	0.6129	(11.900)	0	0	0
2021/02/11	R213	05/08/2021			Bond Future	9.3751	88.3345	9.2812	88.8637	(1.002)	0.0000	0.0000	0
2021/02/11	R213	05/08/2021	10.78	Call	Bond Future	8,179.9500	8.1800	8,621.3000	8.6213	5.396	0	0	0
2021/02/11	R213	05/08/2021	10.78	Put	Bond Future	750.0900	0.7501	662.2200	0.6622	(11.715)	0	0	0
2021/02/11	R213	05/08/2021	10.14	Call	Bond Future	5,630.2800	5.6303	6,008.4400	6.0084	6.717	0	0	0
2021/02/11	R213	05/08/2021	10.86	Call	Bond Future	8,505.3500	8.5053	8,953.4300	8.9534	5.268	0	0	0
2021/02/11	R213	05/08/2021	10.86	Put	Bond Future	678.3300	0.6783	597.1900	0.5972	(11.962)	0	0	0
2021/02/11	R213	04/11/2021	11.10	Put	Bond Future	1,007.4500	1.0075	909.4500	0.9094	(9.728)	0	0	0
2021/02/11	R213	04/11/2021	11.11	Call	Bond Future	8,884.6800	8.8847	9,322.2000	9.3222	4.924	0	0	0
2021/02/11	R213	04/11/2021	11.09	Put	Bond Future	1,017.7200	1.0177	918.9400	0.9189	(9.706)	0	0	0

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2021/02/11	R213	04/11/2021			Bond Future	9.5666	85.7491	9.4687	86.2838	(1.023)	0.0000	0.0000	0
2021/02/11	R213	04/11/2021	11.10	Call	Bond Future	8,846.9100	8.8469	9,283.6500	9.2837	4.937	0	0	0
2021/02/11	R213	04/11/2021	11.11	Put	Bond Future	997.2700	0.9973	900.0500	0.9000	(9.749)	0	0	0
2021/02/11	R213	04/11/2021	11.09	Call	Bond Future	8,809.2000	8.8092	9,245.1600	9.2452	4.949	0	0	0
2021/02/11	R213	03/02/2022	9.58	Put	Bond Future	0.0000	0.0000	4,206.8800	4.2069	100.000	0	0	200
2021/02/11	R213	03/02/2022	8.63	Put	Bond Future	0.0000	0.0000	7,414.1100	7.4141	100.000	0	0	0
2021/02/11	R213	03/02/2022	8.63	Call	Bond Future	0.0000	0.0000	1,638.7700	1.6388	100.000	0	0	200
2021/02/11	R213	03/02/2022	9.98	Call	Bond Future	4,561.3000	4.5613	4,867.4200	4.8674	6.711	0	0	0
2021/02/11	R213	03/02/2022	9.98	Put	Bond Future	3,477.5300	3.4775	3,243.0900	3.2431	(6.742)	0	0	0
2021/02/11	R213	03/02/2022			Bond Future	9.7727	86.6908	9.6707	87.2314	(1.045)	0.0000	0.0000	0
2021/02/11	R213	03/02/2022	10.15	Call	Bond Future	0.0000	0.0000	5,404.2200	5.4042	100.000	0	0	0
2021/02/11	R213	03/02/2022	10.15	Put	Bond Future	0.0000	0.0000	2,904.4000	2.9044	100.000	0	0	200
2021/02/11	R213	03/02/2022	9.58	Call	Bond Future	0.0000	0.0000	3,722.9700	3.7230	100.000	0	0	0
2021/02/11	R213	03/02/2022	9.97	Call	Bond Future	4,532.0200	4.5320	4,837.0500	4.8370	6.731	0	0	0
2021/02/11	R213	03/02/2022	9.97	Put	Bond Future	3,500.1200	3.5001	3,264.5900	3.2646	(6.729)	0	0	0
2021/02/11	R213	03/02/2022	9.96	Call	Bond Future	4,502.8200	4.5028	4,806.7400	4.8067	6.750	0	0	0
2021/02/11	R213	03/02/2022	9.96	Put	Bond Future	3,522.8400	3.5228	3,286.2000	3.2862	(6.717)	0	0	0
2021/02/11	R214	06/05/2021	12.26	Call	Bond Future	8,888.5000	8.8885	9,376.4100	9.3764	5.489	0	0	0
2021/02/11	R214	06/05/2021	12.26	Put	Bond Future	296.8900	0.2969	247.0200	0.2470	(16.797)	0	0	0
2021/02/11	R214	06/05/2021	12.25	Call	Bond Future	8,846.0200	8.8460	9,333.2400	9.3332	5.508	0	0	0
2021/02/11	R214	06/05/2021	12.25	Put	Bond Future	301.9200	0.3019	251.3600	0.2514	(16.746)	0	0	0
2021/02/11	R214	06/05/2021			Bond Future	10.6443	67.3099	10.5544	67.8477	(0.845)	0.0000	0.0000	13,213
2021/02/11	R214	06/05/2021	12.27	Call	Bond Future	8,930.9700	8.9310	9,419.5700	9.4196	5.471	0	0	0
2021/02/11	R214	06/05/2021	12.27	Put	Bond Future	291.9200	0.2919	242.7400	0.2427	(16.847)	0	0	0
2021/02/11	R214	05/08/2021	12.03	Put	Bond Future	1,354.3900	1.3544	1,229.5700	1.2296	(9.216)	0	0	0
2021/02/11	R214	05/08/2021	12.01	Call	Bond Future	7,718.2400	7.7182	8,134.8100	8.1348	5.397	0	0	0
2021/02/11	R214	05/08/2021			Bond Future	10.8221	68.0359	10.7289	68.5791	(0.862)	0.0000	0.0000	0
2021/02/11	R214	05/08/2021	12.02	Call	Bond Future	7,754.0100	7.7540	8,171.5000	8.1715	5.384	0	0	0
2021/02/11	R214	05/08/2021	12.02	Put	Bond Future	1,367.5900	1.3676	1,241.8600	1.2419	(9.194)	0	0	0
2021/02/11	R214	05/08/2021	12.03	Call	Bond Future	7,789.8300	7.7898	8,208.2300	8.2082	5.371	0	0	0
2021/02/11	R214	05/08/2021	12.01	Put	Bond Future	1,380.9000	1.3809	1,254.2500	1.2542	(9.172)	0	0	0
2021/02/11	R214	04/11/2021	12.47	Call	Bond Future	9,018.2000	9.0182	9,446.5700	9.4466	4.750	0	0	0
2021/02/11	R214	04/11/2021	12.46	Call	Bond Future	8,984.4800	8.9845	9,412.1000	9.4121	4.760	0	0	0
2021/02/11	R214	04/11/2021	12.46	Put	Bond Future	1,536.3000	1.5363	1,414.9700	1.4150	(7.898)	0	0	0
2021/02/11	R214	04/11/2021			Bond Future	11.0030	65.4858	10.9063	66.0348	(0.879)	0.0000	0.0000	0
2021/02/11	R214	04/11/2021	12.47	Put	Bond Future	1,523.7900	1.5238	1,403.2100	1.4032	(7.913)	0	0	0
2021/02/11	R214	04/11/2021	12.48	Call	Bond Future	9,051.9400	9.0519	9,481.0600	9.4811	4.741	0	0	0
2021/02/11	R214	04/11/2021	12.48	Put	Bond Future	1,511.3700	1.5114	1,391.5400	1.3915	(7.929)	0	0	0
2021/02/11	R214	03/02/2022	11.40	Put	Bond Future	4,124.3100	4.1243	3,885.9600	3.8860	(5.779)	0	0	0
2021/02/11	R214	03/02/2022	11.41	Call	Bond Future	5,262.0100	5.2620	5,579.5700	5.5796	6.035	0	0	0
2021/02/11	R214	03/02/2022	11.39	Put	Bond Future	4,148.3600	4.1484	3,909.0000	3.9090	(5.770)	0	0	0
2021/02/11	R214	03/02/2022			Bond Future	11.1951	66.2052	11.0947	66.7601	(0.897)	0.0000	0.0000	0
2021/02/11	R214	03/02/2022	11.40	Call	Bond Future	5,232.6100	5.2326	5,549.1800	5.5492	6.050	0	0	0
2021/02/11	R214	03/02/2022	11.41	Put	Bond Future	4,100.4000	4.1004	3,863.0400	3.8630	(5.789)	0	0	0
2021/02/11	R214	03/02/2022	11.39	Call	Bond Future	5,203.2800	5.2033	5,518.8400	5.5188	6.065	0	0	0
2021/02/11	R248	06/05/2021	12.36	Call	Bond Future	11,104.3400	11.1043	11,805.6600	11.8057	6.316	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
2021/02/11	R248	06/05/2021	12.36	Put	Bond Future	258.2600	0.2583	204.7700	0.2048	(20.712)	0	0	0
2021/02/11	R248	06/05/2021			Bond Future	10.7111	84.4930	10.6105	85.2478	(0.939)	0.0000	0.0000	127,320
2021/02/11	R248	06/05/2021	12.35	Call	Bond Future	11,051.2000	11.0512	11,751.6700	11.7517	6.338	0	0	0
2021/02/11	R248	06/05/2021	12.35	Put	Bond Future	263.1200	0.2631	208.7800	0.2088	(20.652)	0	0	0
2021/02/11	R248	06/05/2021	12.34	Call	Bond Future	10,998.0500	10.9981	11,697.6600	11.6977	6.361	0	0	0
2021/02/11	R248	06/05/2021	12.34	Put	Bond Future	268.0600	0.2681	212.8600	0.2129	(20.592)	0	0	0
2021/02/11	R248	05/08/2021	12.51	Put	Bond Future	913.8400	0.9138	800.0200	0.8000	(12.455)	0	0	0
2021/02/11	R248	05/08/2021	12.52	Call	Bond Future	11,335.7400	11.3357	11,985.5900	11.9856	5.733	0	0	0
2021/02/11	R248	05/08/2021	12.50	Put	Bond Future	924.1100	0.9241	809.2800	0.8093	(12.426)	0	0	0
2021/02/11	R248	05/08/2021			Bond Future	10.8913	85.4042	10.7867	86.1669	(0.960)	0.0000	0.0000	0
2021/02/11	R248	05/08/2021	12.51	Call	Bond Future	11,289.2800	11.2893	11,938.1100	11.9381	5.747	0	0	0
2021/02/11	R248	05/08/2021	12.52	Put	Bond Future	903.6600	0.9037	790.8600	0.7909	(12.483)	0	0	0
2021/02/11	R248	05/08/2021	12.50	Call	Bond Future	11,242.8200	11.2428	11,890.6400	11.8906	5.762	0	0	0
2021/02/11	R248	04/11/2021	12.85	Call	Bond Future	12,177.6500	12.1777	12,821.3700	12.8214	5.286	0	0	0
2021/02/11	R248	04/11/2021	12.85	Put	Bond Future	1,230.4900	1.2305	1,103.5000	1.1035	(10.320)	0	0	0
2021/02/11	R248	04/11/2021			Bond Future	11.0746	81.9054	10.9658	82.6761	(0.982)	0.0000	0.0000	0
2021/02/11	R248	04/11/2021	12.84	Call	Bond Future	12,134.8500	12.1348	12,777.6500	12.7777	5.297	0	0	0
2021/02/11	R248	04/11/2021	12.84	Put	Bond Future	1,241.7200	1.2417	1,113.8100	1.1138	(10.301)	0	0	0
2021/02/11	R248	04/11/2021	12.83	Call	Bond Future	12,092.0500	12.0920	12,733.9400	12.7339	5.308	0	0	0
2021/02/11	R248	04/11/2021	12.83	Put	Bond Future	1,253.0300	1.2530	1,124.2100	1.1242	(10.281)	0	0	0
2021/02/11	R248	03/02/2022	11.48	Call	Bond Future	6,180.6500	6.1807	6,628.8200	6.6288	7.251	0	0	0
2021/02/11	R248	03/02/2022	11.49	Put	Bond Future	4,742.4900	4.7425	4,413.0100	4.4130	(6.947)	0	0	0
2021/02/11	R248	03/02/2022	11.47	Call	Bond Future	6,144.6100	6.1446	6,591.2900	6.5913	7.269	0	0	0
2021/02/11	R248	03/02/2022			Bond Future	11.2699	82.8051	11.1565	83.5843	(1.006)	0.0000	0.0000	0
2021/02/11	R248	03/02/2022	11.48	Put	Bond Future	4,771.9700	4.7720	4,441.0200	4.4410	(6.935)	0	0	0
2021/02/11	R248	03/02/2022	11.49	Call	Bond Future	6,217.0900	6.2171	6,666.7300	6.6667	7.232	0	0	0
2021/02/11	R248	03/02/2022	11.47	Put	Bond Future	4,801.9600	4.8020	4,469.5200	4.4695	(6.923)	0	0	0

**Total**

**1197780**