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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/02/2021 TO 23/02/2021

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
2021/02/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	2025	06/05/2021		Bond Future	150.2385	150.2385	150.6041	150.6041	0.243	0.0000	0.0000	7,790
2021/02/23	2025	05/08/2021		Bond Future	150.3555	150.3555	150.7271	150.7271	0.247	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
2021/02/23	2025	04/11/2021			Bond Future	152.0102	152.0102	152.4155	152.4155	0.267	0.0000	0.0000	0
2021/02/23	2025	03/02/2022			Bond Future	152.1469	152.1469	152.6088	152.6088	0.304	0.0000	0.0000	0
2021/02/23	2029	06/05/2021			Bond Future	108.0036	108.0036	108.0063	108.0063	0.002	0.0000	0.0000	2,382
2021/02/23	2029	05/08/2021			Bond Future	109.1872	109.1872	109.1913	109.1913	0.004	0.0000	0.0000	0
2021/02/23	2029	04/11/2021			Bond Future	109.2395	109.2395	109.2648	109.2648	0.023	0.0000	0.0000	0
2021/02/23	2029	03/02/2022			Bond Future	110.4561	110.4561	110.5192	110.5192	0.057	0.0000	0.0000	0
2021/02/23	2030	06/05/2021	11.70	Call	Bond Future	12,948.3100	12.9483	13,935.1500	13.9352	7.621	0	0	0
2021/02/23	2030	06/05/2021	11.70	Put	Bond Future	4.3800	0.0044	2.1100	0.0021	(51.826)	0	0	0
2021/02/23	2030	06/05/2021	11.69	Call	Bond Future	12,901.9800	12.9020	13,888.7500	13.8888	7.648	0	0	0
2021/02/23	2030	06/05/2021	11.69	Put	Bond Future	4.5300	0.0045	2.1900	0.0022	(51.656)	0	0	0
2021/02/23	2030	06/05/2021	8.90	Call	Bond Future	1,189.6100	1.1896	1,590.9200	1.5909	33.735	0	0	0
2021/02/23	2030	06/05/2021	9.00	Call	Bond Future	1,421.4700	1.4215	1,870.4300	1.8704	31.584	0	0	0
2021/02/23	2030	06/05/2021	9.00	Put	Bond Future	2,423.7500	2.4238	1,883.6000	1.8836	(22.286)	0	0	5,000
2021/02/23	2030	06/05/2021	9.25	Call	Bond Future	2,125.3700	2.1254	2,691.2000	2.6912	26.623	0	0	0
2021/02/23	2030	06/05/2021	9.25	Put	Bond Future	1,709.8200	1.7098	1,286.5400	1.2865	(24.756)	0	0	0
2021/02/23	2030	06/05/2021	9.35	Call	Bond Future	2,453.0000	2.4530	3,062.5800	3.0626	24.850	0	0	0
2021/02/23	2030	06/05/2021	9.27	Put	Bond Future	1,661.3600	1.6614	1,247.0000	1.2470	(24.941)	0	0	0
2021/02/23	2030	06/05/2021	9.27	Call	Bond Future	2,189.1400	2.1891	2,763.8900	2.7639	26.255	0	0	300
2021/02/23	2030	06/05/2021	10.95	Call	Bond Future	9,405.4300	9.4054	10,373.7500	10.3738	10.295	0	0	0
2021/02/23	2030	06/05/2021	10.95	Put	Bond Future	47.9500	0.0480	27.1600	0.0272	(43.358)	0	0	300
2021/02/23	2030	06/05/2021	9.92	Call	Bond Future	4,655.7800	4.6558	5,466.0400	5.4660	17.403	0	0	0
2021/02/23	2030	06/05/2021	7.97	Call	Bond Future	111.6900	0.1117	181.2900	0.1813	62.315	0	0	700
2021/02/23	2030	06/05/2021	10.04	Call	Bond Future	5,168.3300	5.1683	6,010.8200	6.0108	16.301	0	0	0
2021/02/23	2030	06/05/2021	10.04	Put	Bond Future	450.3200	0.4503	303.7000	0.3037	(32.559)	0	0	0
2021/02/23	2030	06/05/2021	9.15	Put	Bond Future	1,973.4500	1.9734	1,504.3100	1.5043	(23.773)	0	0	0
2021/02/23	2030	06/05/2021	9.15	Call	Bond Future	1,825.2000	1.8252	2,345.1700	2.3452	28.488	0	0	0
2021/02/23	2030	06/05/2021			Bond Future	9.1762	95.2297	9.0023	96.2189	(1.895)	0.0000	0.0000	113,555
2021/02/23	2030	06/05/2021	11.71	Call	Bond Future	12,994.5900	12.9946	13,981.5100	13.9815	7.595	0	0	0
2021/02/23	2030	06/05/2021	11.71	Put	Bond Future	4.2200	0.0042	2.0300	0.0020	(51.896)	0	0	0
2021/02/23	2030	06/05/2021	8.95	Call	Bond Future	1,302.3400	1.3023	1,727.4300	1.7274	32.640	0	0	0
2021/02/23	2030	06/05/2021	8.95	Put	Bond Future	2,591.5300	2.5915	2,027.5100	2.0275	(21.764)	0	0	2,500
2021/02/23	2030	06/05/2021	8.36	Put	Bond Future	5,122.0800	5.1221	4,306.5200	4.3065	(15.922)	0	0	0
2021/02/23	2030	06/05/2021	8.36	Call	Bond Future	360.6900	0.3607	534.2400	0.5342	48.116	0	0	0
2021/02/23	2030	06/05/2021	8.86	Put	Bond Future	2,912.4800	2.9125	2,305.7800	2.3058	(20.831)	0	0	0
2021/02/23	2030	06/05/2021	8.86	Call	Bond Future	1,103.9900	1.1040	1,486.4000	1.4864	34.639	0	0	0
2021/02/23	2030	06/05/2021	8.90	Put	Bond Future	2,766.8500	2.7669	2,179.0500	2.1791	(21.244)	0	0	2,500
2021/02/23	2030	06/05/2021	9.35	Put	Bond Future	1,478.0600	1.4781	1,098.5300	1.0985	(25.678)	0	0	0
2021/02/23	2030	06/05/2021	8.77	Put	Bond Future	3,257.7100	3.2577	2,609.1300	2.6091	(19.909)	0	0	0
2021/02/23	2030	06/05/2021	8.77	Call	Bond Future	926.2400	0.9262	1,266.7700	1.2668	36.765	0	0	300
2021/02/23	2030	06/05/2021	9.92	Put	Bond Future	574.3700	0.5744	395.5200	0.3955	(31.138)	0	0	700
2021/02/23	2030	06/05/2021	9.22	Call	Bond Future	2,032.8300	2.0328	2,585.0600	2.5851	27.166	0	0	0
2021/02/23	2030	06/05/2021	9.22	Put	Bond Future	1,785.9600	1.7860	1,349.0800	1.3491	(24.462)	0	0	700
2021/02/23	2030	06/05/2021	7.97	Put	Bond Future	7,258.6100	7.2586	6,339.1000	6.3391	(12.668)	0	0	0
2021/02/23	2030	06/05/2021	10.74	Call	Bond Future	8,401.3100	8.4013	9,355.3800	9.3554	11.356	0	0	0
2021/02/23	2030	06/05/2021	10.74	Put	Bond Future	85.6800	0.0857	50.6400	0.0506	(40.896)	0	0	0
2021/02/23	2030	05/08/2021	10.30	Put	Bond Future	1,029.5100	1.0295	808.9700	0.8090	(21.422)	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
2021/02/23	2030	05/08/2021	8.78	Put	Bond Future	4,688.6000	4.6886	4,025.4000	4.0254	(14.145)	0	0	0
2021/02/23	2030	05/08/2021	8.78	Call	Bond Future	1,292.1600	1.2922	1,629.8900	1.6299	26.137	0	0	200
2021/02/23	2030	05/08/2021	7.70	Put	Bond Future	10,023.6100	10.0236	9,102.5100	9.1025	(9.189)	0	0	0
2021/02/23	2030	05/08/2021	9.45	Call	Bond Future	2,887.3100	2.8873	3,442.8900	3.4429	19.242	0	0	600
2021/02/23	2030	05/08/2021	12.10	Call	Bond Future	13,425.5500	13.4256	14,408.2100	14.4082	7.319	0	0	0
2021/02/23	2030	05/08/2021	12.10	Put	Bond Future	56.0700	0.0561	37.8000	0.0378	(32.584)	0	0	600
2021/02/23	2030	05/08/2021	10.42	Call	Bond Future	6,291.9600	6.2920	7,097.9300	7.0979	12.810	0	0	0
2021/02/23	2030	05/08/2021	10.42	Put	Bond Future	880.4200	0.8804	685.4600	0.6855	(22.144)	0	0	0
2021/02/23	2030	05/08/2021	10.41	Call	Bond Future	6,253.2400	6.2532	7,057.1500	7.0572	12.856	0	0	0
2021/02/23	2030	05/08/2021	10.41	Put	Bond Future	892.1500	0.8922	695.1300	0.6951	(22.084)	0	0	0
2021/02/23	2030	05/08/2021			Bond Future	9.3883	92.2446	9.2061	93.2456	(1.941)	0.0000	0.0000	0
2021/02/23	2030	05/08/2021	10.30	Call	Bond Future	5,833.1600	5.8332	6,613.5500	6.6136	13.379	0	0	0
2021/02/23	2030	05/08/2021	7.70	Call	Bond Future	191.7000	0.1917	271.5300	0.2715	41.643	0	0	200
2021/02/23	2030	05/08/2021	8.95	Put	Bond Future	4,053.8500	4.0538	3,445.6400	3.4456	(15.003)	0	0	0
2021/02/23	2030	05/08/2021	8.95	Call	Bond Future	1,622.5300	1.6225	2,015.2500	2.0153	24.204	0	0	600
2021/02/23	2030	05/08/2021	9.45	Put	Bond Future	2,551.8000	2.5518	2,106.4500	2.1065	(17.452)	0	0	0
2021/02/23	2030	05/08/2021	10.43	Call	Bond Future	6,330.7700	6.3308	7,138.7800	7.1388	12.763	0	0	0
2021/02/23	2030	05/08/2021	10.43	Put	Bond Future	868.8200	0.8688	675.9000	0.6759	(22.205)	0	0	0
2021/02/23	2030	04/11/2021	8.27	Put	Bond Future	8,078.4100	8.0784	7,253.0200	7.2530	(10.217)	0	0	0
2021/02/23	2030	04/11/2021	8.27	Call	Bond Future	730.0400	0.7300	934.9800	0.9350	28.072	0	0	300
2021/02/23	2030	04/11/2021	8.77	Put	Bond Future	5,910.9600	5.9110	5,208.9200	5.2089	(11.877)	0	0	0
2021/02/23	2030	04/11/2021	11.44	Put	Bond Future	560.9400	0.5609	441.0300	0.4410	(21.377)	0	0	300
2021/02/23	2030	04/11/2021	10.60	Call	Bond Future	6,517.2600	6.5173	7,296.7200	7.2967	11.960	0	0	0
2021/02/23	2030	04/11/2021	10.60	Put	Bond Future	1,408.3300	1.4083	1,157.4600	1.1575	(17.813)	0	0	0
2021/02/23	2030	04/11/2021	10.59	Put	Bond Future	1,422.4900	1.4225	1,169.6900	1.1697	(17.772)	0	0	0
2021/02/23	2030	04/11/2021			Bond Future	9.5951	93.2388	9.4012	94.2691	(2.021)	0.0000	0.0000	0
2021/02/23	2030	04/11/2021	8.77	Call	Bond Future	1,421.4300	1.4214	1,749.7200	1.7497	23.096	0	0	300
2021/02/23	2030	04/11/2021	11.44	Call	Bond Future	9,658.9500	9.6589	10,569.3700	10.5694	9.426	0	0	0
2021/02/23	2030	04/11/2021	10.61	Call	Bond Future	6,552.1700	6.5522	7,333.5500	7.3336	11.926	0	0	0
2021/02/23	2030	04/11/2021	10.61	Put	Bond Future	1,394.2800	1.3943	1,145.3300	1.1453	(17.855)	0	0	0
2021/02/23	2030	04/11/2021	10.59	Call	Bond Future	6,482.4300	6.4824	7,259.9600	7.2600	11.994	0	0	0
2021/02/23	2030	03/02/2022	9.45	Call	Bond Future	2,693.9300	2.6939	3,180.8600	3.1809	18.075	0	0	0
2021/02/23	2030	03/02/2022	9.45	Put	Bond Future	4,616.5100	4.6165	4,029.3700	4.0294	(12.718)	0	0	0
2021/02/23	2030	03/02/2022			Bond Future	9.8226	90.2518	9.6132	91.3259	(2.132)	0.0000	0.0000	0
2021/02/23	2030	03/02/2022	9.43	Call	Bond Future	2,648.5700	2.6486	3,130.4900	3.1305	18.195	0	0	0
2021/02/23	2030	03/02/2022	9.43	Put	Bond Future	4,675.8200	4.6758	4,083.6700	4.0837	(12.664)	0	0	0
2021/02/23	2030	03/02/2022	9.44	Call	Bond Future	2,671.1900	2.6712	3,155.6200	3.1556	18.135	0	0	0
2021/02/23	2030	03/02/2022	9.44	Put	Bond Future	4,646.0900	4.6461	4,056.4500	4.0564	(12.691)	0	0	0
2021/02/23	2032	06/05/2021	12.12	Call	Bond Future	11,702.5400	11.7025	12,776.5400	12.7765	9.177	0	0	0
2021/02/23	2032	06/05/2021	12.12	Put	Bond Future	30.0500	0.0300	16.7200	0.0167	(44.359)	0	0	0
2021/02/23	2032	06/05/2021	12.57	Call	Bond Future	13,871.7200	13.8717	14,955.1700	14.9552	7.810	0	0	0
2021/02/23	2032	06/05/2021			Bond Future	9.9905	89.5124	9.8117	90.5998	(1.789)	0.0000	0.0000	124,978
2021/02/23	2032	06/05/2021	12.11	Call	Bond Future	11,653.6900	11.6537	12,727.3500	12.7273	9.213	0	0	0
2021/02/23	2032	06/05/2021	12.11	Put	Bond Future	30.9000	0.0309	17.2300	0.0172	(44.239)	0	0	0
2021/02/23	2032	06/05/2021	12.10	Call	Bond Future	11,604.8100	11.6048	12,678.1100	12.6781	9.249	0	0	0
2021/02/23	2032	06/05/2021	12.10	Put	Bond Future	31.7800	0.0318	17.7500	0.0177	(44.147)	0	0	0
2021/02/23	2032	06/05/2021	12.57	Put	Bond Future	7.9300	0.0079	4.0500	0.0041	(48.928)	0	0	736

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2021/02/23	2032	06/05/2021	10.33	Put	Bond Future	1,377.4200	1.3774	1,022.8100	1.0228	(25.745)	0	0	0
2021/02/23	2032	06/05/2021	10.33	Call	Bond Future	3,394.1000	3.3941	4,126.8200	4.1268	21.588	0	0	736
2021/02/23	2032	05/08/2021	11.37	Call	Bond Future	7,410.9100	7.4109	8,308.9800	8.3090	12.118	0	0	0
2021/02/23	2032	05/08/2021	11.37	Put	Bond Future	937.4200	0.9374	735.4400	0.7354	(21.546)	0	0	0
2021/02/23	2032	05/08/2021			Bond Future	10.2041	90.4716	10.0176	91.5717	(1.828)	0.0000	0.0000	0
2021/02/23	2032	05/08/2021	11.35	Call	Bond Future	7,329.0700	7.3291	8,223.1100	8.2231	12.199	0	0	0
2021/02/23	2032	05/08/2021	11.35	Put	Bond Future	961.0100	0.9610	755.0000	0.7550	(21.437)	0	0	0
2021/02/23	2032	05/08/2021	11.36	Call	Bond Future	7,369.9500	7.3700	8,266.0200	8.2660	12.158	0	0	0
2021/02/23	2032	05/08/2021	11.36	Put	Bond Future	949.1500	0.9492	745.1700	0.7452	(21.491)	0	0	0
2021/02/23	2032	04/11/2021	9.83	Call	Bond Future	2,195.6500	2.1956	2,637.2800	2.6373	20.114	0	0	700
2021/02/23	2032	04/11/2021	11.71	Put	Bond Future	1,292.4600	1.2925	1,060.9400	1.0609	(17.913)	0	0	0
2021/02/23	2032	04/11/2021	11.69	Call	Bond Future	8,121.6400	8.1216	9,016.2800	9.0163	11.016	0	0	0
2021/02/23	2032	04/11/2021	11.70	Call	Bond Future	8,159.4600	8.1595	9,055.9000	9.0559	10.987	0	0	0
2021/02/23	2032	04/11/2021			Bond Future	10.4218	87.3016	10.2243	88.4314	(1.895)	0.0000	0.0000	0
2021/02/23	2032	04/11/2021	9.83	Put	Bond Future	5,641.0100	5.6410	4,952.8900	4.9529	(12.199)	0	0	0
2021/02/23	2032	04/11/2021	12.81	Call	Bond Future	12,606.3300	12.6063	13,649.4800	13.6495	8.275	0	0	0
2021/02/23	2032	04/11/2021	12.81	Put	Bond Future	390.3000	0.3903	303.7000	0.3037	(22.188)	0	0	700
2021/02/23	2032	04/11/2021	11.71	Call	Bond Future	8,197.3400	8.1973	9,095.5700	9.0956	10.958	0	0	0
2021/02/23	2032	04/11/2021	11.69	Put	Bond Future	1,318.1000	1.3181	1,082.9900	1.0830	(17.837)	0	0	0
2021/02/23	2032	04/11/2021	9.33	Put	Bond Future	7,750.0100	7.7500	6,922.4500	6.9225	(10.678)	0	0	0
2021/02/23	2032	04/11/2021	9.33	Call	Bond Future	1,248.5600	1.2486	1,550.7500	1.5507	24.203	0	0	700
2021/02/23	2032	04/11/2021	11.70	Put	Bond Future	1,305.2300	1.3052	1,071.9200	1.0719	(17.875)	0	0	0
2021/02/23	2032	03/02/2022	9.81	Call	Bond Future	2,059.5300	2.0595	2,474.4600	2.4745	20.147	0	0	0
2021/02/23	2032	03/02/2022	9.81	Put	Bond Future	6,874.0300	6.8740	6,115.9900	6.1160	(11.028)	0	0	198
2021/02/23	2032	03/02/2022	8.91	Put	Bond Future	11,118.5000	11.1185	10,150.4500	10.1504	(8.707)	0	0	0
2021/02/23	2032	03/02/2022	10.42	Call	Bond Future	3,466.3000	3.4663	4,041.1600	4.0412	16.584	0	0	0
2021/02/23	2032	03/02/2022	10.42	Put	Bond Future	4,769.7200	4.7697	4,171.6100	4.1716	(12.540)	0	0	0
2021/02/23	2032	03/02/2022	10.45	Put	Bond Future	4,680.8300	4.6808	4,090.4300	4.0904	(12.613)	0	0	198
2021/02/23	2032	03/02/2022	10.43	Call	Bond Future	3,492.3100	3.4923	4,069.7400	4.0697	16.534	0	0	0
2021/02/23	2032	03/02/2022	10.43	Put	Bond Future	4,739.7100	4.7397	4,144.1700	4.1442	(12.565)	0	0	0
2021/02/23	2032	03/02/2022			Bond Future	10.6550	88.2540	10.4433	89.4269	(1.986)	0.0000	0.0000	0
2021/02/23	2032	03/02/2022	8.91	Call	Bond Future	768.5700	0.7686	973.4900	0.9735	26.663	0	0	198
2021/02/23	2032	03/02/2022	10.44	Call	Bond Future	3,518.7700	3.5188	4,098.7700	4.0988	16.483	0	0	0
2021/02/23	2032	03/02/2022	10.44	Put	Bond Future	4,710.2000	4.7102	4,117.2300	4.1172	(12.589)	0	0	0
2021/02/23	2032	03/02/2022	10.45	Call	Bond Future	3,545.3200	3.5453	4,127.8900	4.1279	16.432	0	0	0
2021/02/23	2033	06/05/2021			Bond Future	101.9168	101.9168	101.9212	101.9212	0.004	0.0000	0.0000	9,583
2021/02/23	2033	05/08/2021			Bond Future	103.0335	103.0335	103.0393	103.0393	0.006	0.0000	0.0000	0
2021/02/23	2033	04/11/2021			Bond Future	102.9438	102.9438	102.9697	102.9697	0.025	0.0000	0.0000	0
2021/02/23	2033	03/02/2022			Bond Future	104.0904	104.0904	104.1518	104.1518	0.059	0.0000	0.0000	0
2021/02/23	2037	06/05/2021	12.43	Call	Bond Future	8,598.5600	8.5986	9,874.9300	9.8749	14.844	0	0	0
2021/02/23	2037	06/05/2021	12.44	Put	Bond Future	265.1200	0.2651	163.2000	0.1632	(38.443)	0	0	0
2021/02/23	2037	06/05/2021	12.42	Call	Bond Future	8,550.1100	8.5501	9,824.7000	9.8247	14.907	0	0	0
2021/02/23	2037	06/05/2021			Bond Future	11.0060	83.7747	10.7913	85.1548	(1.951)	0.0000	0.0000	130,301
2021/02/23	2037	06/05/2021	12.43	Put	Bond Future	270.4100	0.2704	166.7300	0.1667	(38.342)	0	0	0
2021/02/23	2037	06/05/2021	12.44	Call	Bond Future	8,647.0500	8.6471	9,925.1800	9.9252	14.781	0	0	0
2021/02/23	2037	06/05/2021	12.42	Put	Bond Future	275.7900	0.2758	170.3300	0.1703	(38.239)	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
2021/02/23	2037	05/08/2021	12.27	Call	Bond Future	7,400.2500	7.4002	8,490.8100	8.4908	14.737	0	0	0
2021/02/23	2037	05/08/2021	12.27	Put	Bond Future	1,374.2100	1.3742	1,068.8100	1.0688	(22.224)	0	0	0
2021/02/23	2037	05/08/2021	12.28	Call	Bond Future	7,440.0200	7.4400	8,533.1600	8.5332	14.693	0	0	0
2021/02/23	2037	05/08/2021	12.26	Put	Bond Future	1,389.1500	1.3891	1,081.1600	1.0812	(22.171)	0	0	0
2021/02/23	2037	05/08/2021			Bond Future	11.2309	80.4165	11.0070	81.8125	(1.994)	0.0000	0.0000	0
2021/02/23	2037	05/08/2021	12.28	Put	Bond Future	1,359.4000	1.3594	1,056.5800	1.0566	(22.276)	0	0	0
2021/02/23	2037	05/08/2021	12.26	Call	Bond Future	7,360.5400	7.3605	8,448.5100	8.4485	14.781	0	0	0
2021/02/23	2037	04/11/2021	12.82	Put	Bond Future	1,488.8700	1.4889	1,198.5500	1.1986	(19.499)	0	0	0
2021/02/23	2037	04/11/2021	12.83	Call	Bond Future	9,126.4400	9.1264	10,265.5300	10.2655	12.481	0	0	0
2021/02/23	2037	04/11/2021			Bond Future	11.4475	81.2835	11.2119	82.7108	(2.058)	0.0000	0.0000	0
2021/02/23	2037	04/11/2021	12.82	Call	Bond Future	9,088.5200	9.0885	10,225.5700	10.2256	12.511	0	0	0
2021/02/23	2037	04/11/2021	12.83	Put	Bond Future	1,475.6000	1.4756	1,187.3200	1.1873	(19.536)	0	0	0
2021/02/23	2037	04/11/2021	12.81	Call	Bond Future	9,050.6300	9.0506	10,185.6500	10.1857	12.541	0	0	0
2021/02/23	2037	04/11/2021	12.81	Put	Bond Future	1,502.2200	1.5022	1,209.8700	1.2099	(19.461)	0	0	0
2021/02/23	2037	03/02/2022	11.46	Call	Bond Future	4,034.5100	4.0345	4,778.6500	4.7787	18.444	0	0	0
2021/02/23	2037	03/02/2022	11.47	Put	Bond Future	5,307.4900	5.3075	4,583.1000	4.5831	(13.648)	0	0	0
2021/02/23	2037	03/02/2022	11.45	Call	Bond Future	4,006.5000	4.0065	4,747.6500	4.7476	18.499	0	0	0
2021/02/23	2037	03/02/2022			Bond Future	11.6823	77.9160	11.4319	79.3875	(2.143)	0.0000	0.0000	0
2021/02/23	2037	03/02/2022	11.46	Put	Bond Future	5,339.0900	5.3391	4,611.7000	4.6117	(13.624)	0	0	0
2021/02/23	2037	03/02/2022	11.47	Call	Bond Future	4,062.3000	4.0623	4,809.4400	4.8094	18.392	0	0	0
2021/02/23	2037	03/02/2022	11.45	Put	Bond Future	5,370.5400	5.3705	4,640.1600	4.6402	(13.600)	0	0	0
2021/02/23	2038	06/05/2021			Bond Future	116.2656	116.2656	116.3486	116.3486	0.071	0.0000	0.0000	7,799
2021/02/23	2038	05/08/2021			Bond Future	115.8192	115.8192	115.9047	115.9047	0.074	0.0000	0.0000	0
2021/02/23	2038	04/11/2021			Bond Future	117.0940	117.0940	117.2031	117.2031	0.093	0.0000	0.0000	0
2021/02/23	2038	03/02/2022			Bond Future	116.6473	116.6473	116.7978	116.7978	0.129	0.0000	0.0000	0
2021/02/23	2040	06/05/2021	12.44	Call	Bond Future	8,246.1600	8.2462	9,698.6800	9.6987	17.615	0	0	0
2021/02/23	2040	06/05/2021	12.44	Put	Bond Future	389.7900	0.3898	235.9200	0.2359	(39.475)	0	0	0
2021/02/23	2040	06/05/2021	10.83	Put	Bond Future	3,885.1800	3.8852	2,932.5000	2.9325	(24.521)	0	0	0
2021/02/23	2040	06/05/2021	10.83	Call	Bond Future	1,523.4000	1.5234	2,177.1100	2.1771	42.911	0	0	300
2021/02/23	2040	06/05/2021	11.58	Put	Bond Future	1,560.6000	1.5606	1,078.1100	1.0781	(30.917)	0	0	0
2021/02/23	2040	06/05/2021	11.58	Call	Bond Future	4,221.1000	4.2211	5,345.0000	5.3450	26.626	0	0	300
2021/02/23	2040	06/05/2021			Bond Future	11.1737	85.5428	10.9383	87.1492	(2.107)	0.0000	0.0000	79,007
2021/02/23	2040	06/05/2021	12.43	Call	Bond Future	8,196.2800	8.1963	9,646.3200	9.6463	17.691	0	0	0
2021/02/23	2040	06/05/2021	12.43	Put	Bond Future	397.1500	0.3972	240.8000	0.2408	(39.368)	0	0	0
2021/02/23	2040	06/05/2021	12.42	Call	Bond Future	8,146.4500	8.1464	9,593.9800	9.5940	17.769	0	0	0
2021/02/23	2040	06/05/2021	12.42	Put	Bond Future	404.6200	0.4046	245.7600	0.2458	(39.262)	0	0	0
2021/02/23	2040	06/05/2021	13.38	Call	Bond Future	12,985.4600	12.9855	14,565.4600	14.5655	12.167	0	0	0
2021/02/23	2040	06/05/2021	13.38	Put	Bond Future	53.7700	0.0538	27.3800	0.0274	(49.079)	0	0	300
2021/02/23	2040	05/08/2021	11.05	Put	Bond Future	4,938.1700	4.9382	4,046.3100	4.0463	(18.061)	0	0	0
2021/02/23	2040	05/08/2021	11.05	Call	Bond Future	2,636.5100	2.6365	3,369.3600	3.3694	27.796	0	0	900
2021/02/23	2040	05/08/2021	12.48	Call	Bond Future	7,984.6500	7.9847	9,271.2000	9.2712	16.113	0	0	0
2021/02/23	2040	05/08/2021	12.49	Put	Bond Future	1,373.6300	1.3736	1,038.3500	1.0383	(24.408)	0	0	0
2021/02/23	2040	05/08/2021	12.47	Call	Bond Future	7,942.9200	7.9429	9,226.5800	9.2266	16.161	0	0	0
2021/02/23	2040	05/08/2021			Bond Future	11.3958	81.9533	11.1501	83.5780	(2.156)	0.0000	0.0000	0
2021/02/23	2040	05/08/2021	11.55	Put	Bond Future	3,281.9100	3.2819	2,617.6300	2.6176	(20.241)	0	0	0
2021/02/23	2040	05/08/2021	11.55	Call	Bond Future	4,276.2700	4.2763	5,236.7000	5.2367	22.460	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
2021/02/23	2040	05/08/2021	14.80	Call	Bond Future	18,143.3400	18.1433	19,743.8200	19.7438	8.821	0	0	0
2021/02/23	2040	05/08/2021	14.80	Put	Bond Future	65.4800	0.0655	41.2500	0.0413	(37.004)	0	0	900
2021/02/23	2040	05/08/2021	12.48	Put	Bond Future	1,388.6000	1.3886	1,050.4400	1.0504	(24.353)	0	0	0
2021/02/23	2040	05/08/2021	12.49	Call	Bond Future	8,026.4400	8.0264	9,315.8700	9.3159	16.065	0	0	0
2021/02/23	2040	05/08/2021	12.47	Put	Bond Future	1,403.7000	1.4037	1,062.6500	1.0627	(24.297)	0	0	0
2021/02/23	2040	04/11/2021	12.90	Call	Bond Future	9,208.7600	9.2088	10,516.3100	10.5163	14.199	0	0	0
2021/02/23	2040	04/11/2021	12.90	Put	Bond Future	1,671.9700	1.6720	1,320.5100	1.3205	(21.021)	0	0	0
2021/02/23	2040	04/11/2021	12.89	Call	Bond Future	9,169.6400	9.1696	10,474.7700	10.4748	14.233	0	0	0
2021/02/23	2040	04/11/2021	12.89	Put	Bond Future	1,686.7600	1.6868	1,332.8800	1.3329	(20.980)	0	0	0
2021/02/23	2040	04/11/2021			Bond Future	11.6093	82.8368	11.3511	84.4958	(2.224)	0.0000	0.0000	0
2021/02/23	2040	04/11/2021	12.91	Call	Bond Future	9,247.9200	9.2479	10,557.8900	10.5579	14.165	0	0	0
2021/02/23	2040	04/11/2021	12.91	Put	Bond Future	1,657.2900	1.6573	1,308.2500	1.3082	(21.061)	0	0	0
2021/02/23	2040	03/02/2022	11.58	Put	Bond Future	5,817.3700	5.8174	4,968.0700	4.9681	(14.599)	0	0	0
2021/02/23	2040	03/02/2022	11.59	Call	Bond Future	4,225.4700	4.2255	5,085.9600	5.0860	20.364	0	0	0
2021/02/23	2040	03/02/2022	11.57	Put	Bond Future	5,850.9100	5.8509	4,998.1300	4.9981	(14.575)	0	0	0
2021/02/23	2040	03/02/2022			Bond Future	11.8406	79.2361	11.5667	80.9424	(2.314)	0.0000	0.0000	0
2021/02/23	2040	03/02/2022	11.58	Call	Bond Future	4,195.3200	4.1953	5,052.3300	5.0523	20.428	0	0	0
2021/02/23	2040	03/02/2022	11.59	Put	Bond Future	5,784.3100	5.7843	4,938.4900	4.9385	(14.623)	0	0	0
2021/02/23	2040	03/02/2022	11.57	Call	Bond Future	4,165.5700	4.1656	5,019.1000	5.0191	20.490	0	0	0
2021/02/23	2044	06/05/2021	12.44	Call	Bond Future	7,860.7500	7.8608	9,362.9900	9.3630	19.111	0	0	0
2021/02/23	2044	06/05/2021	12.44	Put	Bond Future	464.0400	0.4640	280.2700	0.2803	(39.602)	0	0	0
2021/02/23	2044	06/05/2021	12.43	Call	Bond Future	7,812.0800	7.8121	9,311.5000	9.3115	19.194	0	0	0
2021/02/23	2044	06/05/2021	12.43	Put	Bond Future	472.4200	0.4724	285.8300	0.2858	(39.497)	0	0	0
2021/02/23	2044	06/05/2021	11.40	Call	Bond Future	3,211.4200	3.2114	4,246.4800	4.2465	32.231	0	0	0
2021/02/23	2044	06/05/2021	11.40	Put	Bond Future	2,194.9400	2.1949	1,543.9900	1.5440	(29.657)	0	0	3,100
2021/02/23	2044	06/05/2021	11.79	Call	Bond Future	4,865.0000	4.8650	6,112.2900	6.1123	25.638	0	0	0
2021/02/23	2044	06/05/2021	11.79	Put	Bond Future	1,346.1700	1.3462	907.4500	0.9075	(32.590)	0	0	3,100
2021/02/23	2044	06/05/2021	11.10	Call	Bond Future	2,133.9900	2.1340	2,968.8300	2.9688	39.121	0	0	0
2021/02/23	2044	06/05/2021	12.50	Call	Bond Future	8,153.7900	8.1538	9,672.2300	9.6722	18.623	0	0	0
2021/02/23	2044	06/05/2021	12.50	Put	Bond Future	416.4100	0.4164	248.8400	0.2488	(40.242)	0	0	3,100
2021/02/23	2044	06/05/2021			Bond Future	11.2476	82.0295	11.0018	83.7155	(2.185)	0.0000	0.0000	61,129
2021/02/23	2044	06/05/2021	12.45	Call	Bond Future	7,909.4700	7.9095	9,414.4900	9.4145	19.028	0	0	0
2021/02/23	2044	06/05/2021	12.45	Put	Bond Future	455.7900	0.4558	274.8000	0.2748	(39.709)	0	0	0
2021/02/23	2044	06/05/2021	10.70	Put	Bond Future	4,917.7900	4.9178	3,779.1100	3.7791	(23.154)	0	0	0
2021/02/23	2044	06/05/2021	10.70	Call	Bond Future	1,076.7200	1.0767	1,624.0500	1.6241	50.833	0	0	3,100
2021/02/23	2044	06/05/2021	11.10	Put	Bond Future	3,139.3400	3.1393	2,288.1700	2.2882	(27.113)	0	0	3,100
2021/02/23	2044	06/05/2021	11.90	Call	Bond Future	5,340.0000	5.3400	6,640.8900	6.6409	24.361	0	0	0
2021/02/23	2044	06/05/2021	11.90	Put	Bond Future	1,139.9500	1.1400	754.8300	0.7548	(33.784)	0	0	0
2021/02/23	2044	06/05/2021	11.35	Put	Bond Future	2,331.7200	2.3317	1,649.4400	1.6494	(29.261)	0	0	0
2021/02/23	2044	06/05/2021	11.35	Call	Bond Future	3,017.2400	3.0172	4,020.9700	4.0210	33.266	0	0	3,100
2021/02/23	2044	05/08/2021	12.60	Put	Bond Future	1,339.8000	1.3398	1,000.0500	1.0000	(25.358)	0	0	0
2021/02/23	2044	05/08/2021	12.61	Call	Bond Future	8,248.3000	8.2483	9,616.4800	9.6165	16.587	0	0	0
2021/02/23	2044	05/08/2021	12.61	Put	Bond Future	1,325.4900	1.3255	988.6200	0.9886	(25.415)	0	0	0
2021/02/23	2044	05/08/2021			Bond Future	11.4620	78.5276	11.2055	80.2326	(2.238)	0.0000	0.0000	0
2021/02/23	2044	05/08/2021	12.60	Call	Bond Future	8,206.9200	8.2069	9,572.2200	9.5722	16.636	0	0	0
2021/02/23	2044	05/08/2021	12.59	Call	Bond Future	8,165.5800	8.1656	9,527.9800	9.5280	16.685	0	0	0
2021/02/23	2044	05/08/2021	12.59	Put	Bond Future	1,354.2300	1.3542	1,011.5800	1.0116	(25.302)	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
2021/02/23	2044	04/11/2021	12.91	Call	Bond Future	9,007.4700	9.0075	10,365.7200	10.3657	15.079	0	0	0
2021/02/23	2044	04/11/2021	12.91	Put	Bond Future	1,775.7900	1.7758	1,394.5700	1.3946	(21.468)	0	0	0
2021/02/23	2044	04/11/2021			Bond Future	11.6679	79.3742	11.3985	81.1137	(2.309)	0.0000	0.0000	0
2021/02/23	2044	04/11/2021	12.90	Call	Bond Future	8,969.3000	8.9693	10,325.0000	10.3250	15.115	0	0	0
2021/02/23	2044	04/11/2021	12.90	Put	Bond Future	1,791.1000	1.7911	1,407.3300	1.4073	(21.426)	0	0	0
2021/02/23	2044	04/11/2021	12.89	Call	Bond Future	8,931.1800	8.9312	10,284.3000	10.2843	15.151	0	0	0
2021/02/23	2044	04/11/2021	12.89	Put	Bond Future	1,806.5300	1.8065	1,420.1800	1.4202	(21.386)	0	0	0
2021/02/23	2044	03/02/2022	11.59	Call	Bond Future	4,052.5100	4.0525	4,939.3800	4.9394	21.884	0	0	0
2021/02/23	2044	03/02/2022	11.59	Put	Bond Future	5,936.0100	5.9360	5,036.2800	5.0363	(15.157)	0	0	0
2021/02/23	2044	03/02/2022	11.60	Call	Bond Future	4,081.2900	4.0813	4,971.8500	4.9719	21.821	0	0	0
2021/02/23	2044	03/02/2022	11.60	Put	Bond Future	5,900.8900	5.9009	5,004.8500	5.0049	(15.185)	0	0	0
2021/02/23	2044	03/02/2022			Bond Future	11.8908	75.8607	11.6052	77.6473	(2.402)	0.0000	0.0000	0
2021/02/23	2044	03/02/2022	11.61	Call	Bond Future	4,110.1600	4.1102	5,004.4000	5.0044	21.757	0	0	0
2021/02/23	2044	03/02/2022	11.61	Put	Bond Future	5,865.9500	5.8660	4,973.5900	4.9736	(15.213)	0	0	0
2021/02/23	2046	06/05/2021			Bond Future	104.7220	104.7220	103.6525	103.6525	(1.021)	0.0000	0.0000	14,893
2021/02/23	2046	05/08/2021			Bond Future	105.8698	105.8698	104.7899	104.7899	(1.020)	0.0000	0.0000	0
2021/02/23	2046	04/11/2021			Bond Future	105.2289	105.2289	104.1576	104.1576	(1.018)	0.0000	0.0000	0
2021/02/23	2046	03/02/2022			Bond Future	106.4011	106.4011	105.3536	105.3536	(0.984)	0.0000	0.0000	0
2021/02/23	2050	06/05/2021			Bond Future	105.3165	105.3165	105.3217	105.3217	0.005	0.0000	0.0000	10,904
2021/02/23	2050	05/08/2021			Bond Future	104.5444	104.5444	104.5509	104.5509	0.006	0.0000	0.0000	0
2021/02/23	2050	04/11/2021			Bond Future	105.6951	105.6951	105.7222	105.7222	0.026	0.0000	0.0000	0
2021/02/23	2050	03/02/2022			Bond Future	104.9263	104.9263	104.9900	104.9900	0.061	0.0000	0.0000	0
2021/02/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	AL37	06/05/2021			Index Future	781.5230	781.5230	785.8780	785.8780	0.557	0.0000	0.0000	0
2021/02/23	AL37	05/08/2021			Index Future	789.7990	789.7990	794.2100	794.2100	0.558	0.0000	0.0000	0
2021/02/23	AL37	04/11/2021			Index Future	798.3880	798.3880	803.0010	803.0010	0.578	0.0000	0.0000	0
2021/02/23	AL37	03/02/2022			Index Future	807.0900	807.0900	812.0270	812.0270	0.612	0.0000	0.0000	0
2021/02/23	AL7T	06/05/2021			Index Future	872.5220	872.5220	882.0350	882.0350	1.090	0.0000	0.0000	0
2021/02/23	AL7T	05/08/2021			Index Future	881.7620	881.7620	891.3860	891.3860	1.091	0.0000	0.0000	0
2021/02/23	AL7T	04/11/2021			Index Future	891.3500	891.3500	901.2530	901.2530	1.111	0.0000	0.0000	0
2021/02/23	AL7T	03/02/2022			Index Future	901.0660	901.0660	911.3830	911.3830	1.145	0.0000	0.0000	0
2021/02/23	ALBI	06/05/2021			Index Future	762.5160	762.5160	771.8100	771.8100	1.219	0.0000	0.0000	306
2021/02/23	ALBI	05/08/2021			Index Future	770.5910	770.5910	779.9930	779.9930	1.220	0.0000	0.0000	0
2021/02/23	ALBI	04/11/2021			Index Future	778.9710	778.9710	788.6260	788.6260	1.239	0.0000	0.0000	0
2021/02/23	ALBI	03/02/2022			Index Future	787.4620	787.4620	797.4910	797.4910	1.274	0.0000	0.0000	0
2021/02/23	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
2021/02/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	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
2021/02/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/23	ES33	06/05/2021			Bond Future	11.6833	74.1472	11.4677	75.2743	(1.845)	0.0000	0.0000	350
2021/02/23	ES33	05/08/2021			Bond Future	11.9475	74.9415	11.7224	76.0816	(1.884)	0.0000	0.0000	0
2021/02/23	ES33	04/11/2021			Bond Future	12.2181	71.9744	11.9803	73.1415	(1.946)	0.0000	0.0000	0
2021/02/23	ES33	03/02/2022			Bond Future	12.5110	72.7595	12.2570	73.9649	(2.030)	0.0000	0.0000	0
2021/02/23	ES42	06/05/2021			Bond Future	12.2717	72.1598	12.0453	73.4658	(1.845)	0.0000	0.0000	4,779
2021/02/23	ES42	05/08/2021			Bond Future	12.5260	72.9335	12.2891	74.2544	(1.891)	0.0000	0.0000	0
2021/02/23	ES42	04/11/2021			Bond Future	12.7884	69.4618	12.5378	70.8114	(1.960)	0.0000	0.0000	0
2021/02/23	ES42	03/02/2022			Bond Future	13.0630	70.2197	12.7958	71.6092	(2.045)	0.0000	0.0000	0
2021/02/23	GOVI	06/05/2021	678.68	Call	GOVI	750,230.0000	75.0230	840,950.0000	84.0950	12.092	0	0	0
2021/02/23	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	06/05/2021	678.67	Call	GOVI	750,330.0000	75.0330	841,050.0000	84.1050	12.091	0	0	0
2021/02/23	GOVI	06/05/2021			GOVI	753.7030	753.7030	762.7750	762.7750	1.204	0.0000	0.0000	978
2021/02/23	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	06/05/2021	678.69	Call	GOVI	750,130.0000	75.0130	840,850.0000	84.0850	12.094	0	0	0
2021/02/23	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	05/08/2021	719.14	Call	GOVI	425,450.0000	42.5450	517,220.0000	51.7220	21.570	0	0	0
2021/02/23	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	05/08/2021	719.13	Call	GOVI	425,550.0000	42.5550	517,320.0000	51.7320	21.565	0	0	0
2021/02/23	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	05/08/2021			GOVI	761.6850	761.6850	770.8620	770.8620	1.205	0.0000	0.0000	0
2021/02/23	GOVI	05/08/2021	719.15	Call	GOVI	425,350.0000	42.5350	517,120.0000	51.7120	21.575	0	0	0
2021/02/23	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	04/11/2021	728.41	Call	GOVI	415,570.0000	41.5570	509,840.0000	50.9840	22.685	0	0	0
2021/02/23	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	04/11/2021	728.40	Call	GOVI	415,670.0000	41.5670	509,940.0000	50.9940	22.679	0	0	0
2021/02/23	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	04/11/2021			GOVI	769.9670	769.9670	779.3940	779.3940	1.224	0.0000	0.0000	0
2021/02/23	GOVI	04/11/2021	728.42	Call	GOVI	415,470.0000	41.5470	509,740.0000	50.9740	22.690	0	0	0
2021/02/23	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/23	GOVI	03/02/2022	792.76	Put	GOVI	144,000.0000	14.4000	46,050.0000	4.6050	(68.021)	0	0	0
2021/02/23	GOVI	03/02/2022			GOVI	778.3600	778.3600	788.1550	788.1550	1.258	0.0000	0.0000	0
2021/02/23	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	03/02/2022	792.75	Put	GOVI	143,900.0000	14.3900	45,950.0000	4.5950	(68.068)	0	0	0
2021/02/23	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	GOVI	03/02/2022	792.74	Put	GOVI	143,800.0000	14.3800	45,850.0000	4.5850	(68.115)	0	0	0
2021/02/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/23	IGOV	06/05/2021			Index Future	279.9620	279.9620	279.3630	279.3630	(0.214)	0.0000	0.0000	975
2021/02/23	IGOV	05/08/2021			Index Future	282.9950	282.9950	282.3940	282.3940	(0.212)	0.0000	0.0000	0
2021/02/23	IGOV	04/11/2021			Index Future	286.1400	286.1400	285.5870	285.5870	(0.193)	0.0000	0.0000	0
2021/02/23	IGOV	03/02/2022			Index Future	289.3260	289.3260	288.8640	288.8640	(0.160)	0.0000	0.0000	0
2021/02/23	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/23	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/02/23	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/02/23	IS05	21/12/2021			Interest Rate Swap	90.7200	90.7200	90.7100	90.7100	(0.011)	0.0000	0.0000	51
2021/02/23	IS05	15/03/2022			Interest Rate Swap	90.2200	90.2200	90.2000	90.2000	(0.022)	0.0000	0.0000	0
2021/02/23	IS05	21/06/2022			Interest Rate Swap	90.4000	90.4000	90.3900	90.3900	(0.011)	0.0000	0.0000	0
2021/02/23	IS05	20/09/2022			Interest Rate Swap	93.6100	93.6100	93.5900	93.5900	(0.021)	0.0000	0.0000	0
2021/02/23	IS05	20/12/2022			Interest Rate Swap	94.1700	94.1700	94.1500	94.1500	(0.021)	0.0000	0.0000	0
2021/02/23	IS05	22/03/2023			Interest Rate Swap	86.6400	86.6400	86.6000	86.6000	(0.046)	0.0000	0.0000	0
2021/02/23	IS05	20/06/2023			Interest Rate Swap	92.2800	92.2800	92.2100	92.2100	(0.076)	0.0000	0.0000	0
2021/02/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/23	IS10	17/12/2025			Interest Rate Swap	81.1100	81.1100	80.6100	80.6100	(0.616)	0.0000	0.0000	0
2021/02/23	IS10	16/03/2026			Interest Rate Swap	77.7300	77.7300	77.2000	77.2000	(0.682)	0.0000	0.0000	0
2021/02/23	IS10	15/06/2026			Interest Rate Swap	76.2100	76.2100	75.6700	75.6700	(0.709)	0.0000	0.0000	0
2021/02/23	IS10	21/09/2026			Interest Rate Swap	78.2800	78.2800	77.7300	77.7300	(0.703)	0.0000	0.0000	0
2021/02/23	IS10	21/12/2026			Interest Rate Swap	82.3200	82.3200	81.7700	81.7700	(0.668)	0.0000	0.0000	0
2021/02/23	IS10	15/03/2027			Interest Rate Swap	80.8800	80.8800	80.3200	80.3200	(0.692)	0.0000	0.0000	0
2021/02/23	IS10	21/06/2027			Interest Rate Swap	82.9900	82.9900	82.4300	82.4300	(0.675)	0.0000	0.0000	0
2021/02/23	IS10	20/09/2027			Interest Rate Swap	88.8300	88.8300	88.2700	88.2700	(0.630)	0.0000	0.0000	0
2021/02/23	IS10	20/12/2027			Interest Rate Swap	89.2900	89.2900	88.7200	88.7200	(0.638)	0.0000	0.0000	0
2021/02/23	IS10	22/03/2028			Interest Rate Swap	82.4200	82.4200	81.8100	81.8100	(0.740)	0.0000	0.0000	0
2021/02/23	IS10	20/06/2028			Interest Rate Swap	90.3200	90.3200	89.6900	89.6900	(0.698)	0.0000	0.0000	0
2021/02/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/23	JBAF	17/03/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/02/23	JBAF	21/04/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/02/23	JBAF	19/05/2021			Jibar Tradeable Future	3.7300	96.2700	3.7300	96.2700	0.000	0.0000	0.0000	0
2021/02/23	JBAF	15/06/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	0
2021/02/23	JBAF	21/07/2021			Jibar Tradeable Future	3.7600	96.2400	3.7400	96.2600	(0.532)	0.0000	0.0000	0
2021/02/23	JBAF	18/08/2021			Jibar Tradeable Future	3.8200	96.1800	3.8000	96.2000	(0.524)	0.0000	0.0000	0
2021/02/23	JBAF	15/09/2021			Jibar Tradeable Future	3.8500	96.1500	3.8400	96.1600	(0.260)	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
2021/02/23	JBAF	15/12/2021			Jibar Tradeable Future	4.1350	95.8650	4.1250	95.8750	(0.242)	0.0000	0.0000	0
2021/02/23	JBAF	16/03/2022			Jibar Tradeable Future	4.3300	95.6700	4.3300	95.6700	0.000	0.0000	0.0000	0
2021/02/23	JBAF	15/06/2022			Jibar Tradeable Future	4.5400	95.4600	4.5600	95.4400	0.441	0.0000	0.0000	20,001
2021/02/23	JBAF	21/09/2022			Jibar Tradeable Future	4.7650	95.2350	4.7550	95.2450	(0.210)	0.0000	0.0000	0
2021/02/23	JBAF	21/12/2022			Jibar Tradeable Future	4.9350	95.0650	4.9550	95.0450	0.405	0.0000	0.0000	0
2021/02/23	R023	06/05/2021	7.58	Call	Bond Future	4,014.6600	4.0147	4,002.6700	4.0027	(0.299)	0	0	0
2021/02/23	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	R023	06/05/2021			Bond Future	5.2269	105.7956	5.2338	105.7836	0.131	0.0000	0.0000	40,958
2021/02/23	R023	06/05/2021	7.57	Call	Bond Future	3,998.0300	3.9980	3,986.0400	3.9860	(0.300)	0	0	0
2021/02/23	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	R023	06/05/2021	7.56	Call	Bond Future	3,981.4000	3.9814	3,969.4100	3.9694	(0.301)	0	0	0
2021/02/23	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	R023	05/08/2021	5.30	Call	Bond Future	384.3000	0.3843	378.0600	0.3781	(1.624)	0	0	0
2021/02/23	R023	05/08/2021	5.30	Put	Bond Future	514.4000	0.5144	518.9400	0.5189	0.883	0	0	0
2021/02/23	R023	05/08/2021	5.29	Call	Bond Future	376.3800	0.3764	370.2100	0.3702	(1.639)	0	0	0
2021/02/23	R023	05/08/2021	5.29	Put	Bond Future	521.5900	0.5216	526.2000	0.5262	0.884	0	0	0
2021/02/23	R023	05/08/2021			Bond Future	5.3862	106.9286	5.3934	106.9178	0.133	0.0000	0.0000	0
2021/02/23	R023	05/08/2021	5.31	Call	Bond Future	392.3000	0.3923	385.9900	0.3860	(1.608)	0	0	0
2021/02/23	R023	05/08/2021	5.31	Put	Bond Future	507.3000	0.5073	511.7700	0.5118	0.881	0	0	0
2021/02/23	R023	04/11/2021	4.91	Call	Bond Future	146.4500	0.1464	147.9800	0.1480	1.045	0	0	0
2021/02/23	R023	04/11/2021	4.91	Put	Bond Future	1,012.9900	1.0130	1,004.8000	1.0048	(0.808)	0	0	0
2021/02/23	R023	04/11/2021	4.90	Call	Bond Future	143.1100	0.1431	144.6100	0.1446	1.048	0	0	0
2021/02/23	R023	04/11/2021	4.90	Put	Bond Future	1,022.4900	1.0225	1,014.2700	1.0143	(0.804)	0	0	0
2021/02/23	R023	04/11/2021			Bond Future	5.5888	104.1732	5.5811	104.1829	(0.137)	0.0000	0.0000	0
2021/02/23	R023	04/11/2021	4.92	Call	Bond Future	149.8400	0.1498	151.4000	0.1514	1.041	0	0	0
2021/02/23	R023	04/11/2021	4.92	Put	Bond Future	1,003.5400	1.0035	995.3800	0.9954	(0.813)	0	0	0
2021/02/23	R023	03/02/2022	5.08	Call	Bond Future	139.5200	0.1395	149.5500	0.1496	7.189	0	0	0
2021/02/23	R023	03/02/2022	5.08	Put	Bond Future	982.2500	0.9822	946.3900	0.9464	(3.651)	0	0	0
2021/02/23	R023	03/02/2022			Bond Future	5.8982	105.3093	5.8534	105.3551	(0.760)	0.0000	0.0000	0
2021/02/23	R023	03/02/2022	5.07	Call	Bond Future	137.2600	0.1373	147.1600	0.1472	7.213	0	0	0
2021/02/23	R023	03/02/2022	5.07	Put	Bond Future	990.3600	0.9904	954.3700	0.9544	(3.634)	0	0	0
2021/02/23	R023	03/02/2022	5.06	Call	Bond Future	134.7200	0.1347	144.4900	0.1445	7.252	0	0	0
2021/02/23	R023	03/02/2022	5.06	Put	Bond Future	998.1800	0.9982	962.0600	0.9621	(3.619)	0	0	0
2021/02/23	R035	06/05/2021	12.36	Put	Bond Future	158.9900	0.1590	92.5100	0.0925	(41.814)	0	0	0
2021/02/23	R035	06/05/2021	12.37	Call	Bond Future	9,740.6200	9.7406	11,068.4800	11.0685	13.632	0	0	0
2021/02/23	R035	06/05/2021	12.35	Put	Bond Future	162.5200	0.1625	94.7400	0.0947	(41.706)	0	0	0
2021/02/23	R035	06/05/2021	10.55	Call	Bond Future	1,822.2500	1.8222	2,470.1000	2.4701	35.552	0	0	0
2021/02/23	R035	06/05/2021	10.55	Put	Bond Future	3,070.3000	3.0703	2,325.0900	2.3251	(24.272)	0	0	500
2021/02/23	R035	06/05/2021	10.05	Put	Bond Future	5,335.4900	5.3355	4,296.0000	4.2960	(19.483)	0	0	0
2021/02/23	R035	06/05/2021	10.05	Call	Bond Future	721.4800	0.7215	1,075.0500	1.0750	49.006	0	0	500
2021/02/23	R035	06/05/2021	10.40	Put	Bond Future	3,660.3800	3.6604	2,823.9000	2.8239	(22.852)	0	0	0
2021/02/23	R035	06/05/2021	12.91	Put	Bond Future	43.3300	0.0433	22.7400	0.0227	(47.519)	0	0	600
2021/02/23	R035	06/05/2021	11.55	Call	Bond Future	5,739.0400	5.7390	6,875.5100	6.8755	19.802	0	0	0
2021/02/23	R035	06/05/2021	11.55	Put	Bond Future	776.0600	0.7761	519.4700	0.5195	(33.063)	0	0	1,650
2021/02/23	R035	06/05/2021	12.77	Call	Bond Future	11,760.6600	11.7607	13,125.4300	13.1254	11.605	0	0	0
2021/02/23	R035	06/05/2021	12.77	Put	Bond Future	61.3700	0.0614	33.0800	0.0331	(46.097)	0	0	1,650

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/23	R035	06/05/2021	10.24	Put	Bond Future	4,376.0400	4.3760	3,443.7900	3.4438	(21.304)	0	0	0
2021/02/23	R035	06/05/2021	10.24	Call	Bond Future	1,062.6800	1.0627	1,523.4900	1.5235	43.363	0	0	223
2021/02/23	R035	06/05/2021			Bond Future	10.7425	88.4250	10.5279	89.8181	(1.998)	0.0000	0.0000	104,542
2021/02/23	R035	06/05/2021	12.36	Call	Bond Future	9,690.0800	9.6901	11,016.6600	11.0167	13.690	0	0	0
2021/02/23	R035	06/05/2021	12.37	Put	Bond Future	155.5300	0.1555	90.3300	0.0903	(41.921)	0	0	0
2021/02/23	R035	06/05/2021	12.35	Call	Bond Future	9,639.5600	9.6396	10,964.8400	10.9648	13.748	0	0	0
2021/02/23	R035	06/05/2021	11.05	Call	Bond Future	3,586.9700	3.5870	4,512.5200	4.5125	25.803	0	0	0
2021/02/23	R035	06/05/2021	11.05	Put	Bond Future	1,646.2500	1.6463	1,178.7400	1.1787	(28.398)	0	0	500
2021/02/23	R035	06/05/2021	10.40	Call	Bond Future	1,421.6600	1.4217	1,978.2400	1.9782	39.150	0	0	600
2021/02/23	R035	06/05/2021	11.15	Put	Bond Future	1,445.1300	1.4451	1,024.2400	1.0242	(29.125)	0	0	0
2021/02/23	R035	06/05/2021	11.15	Call	Bond Future	4,003.2900	4.0033	4,975.4600	4.9755	24.284	0	0	600
2021/02/23	R035	06/05/2021	12.91	Call	Bond Future	12,462.0100	12.4620	13,834.4800	13.8345	11.013	0	0	0
2021/02/23	R035	06/05/2021	10.81	Put	Bond Future	2,234.9500	2.2350	1,642.1300	1.6421	(26.525)	0	0	0
2021/02/23	R035	06/05/2021	10.81	Call	Bond Future	2,666.4800	2.6665	3,466.7200	3.4667	30.011	0	0	1,650
2021/02/23	R035	06/05/2021	12.02	Call	Bond Future	7,985.3900	7.9854	9,254.6600	9.2547	15.895	0	0	0
2021/02/23	R035	06/05/2021	12.02	Put	Bond Future	324.3300	0.3243	200.5400	0.2005	(38.168)	0	0	223
2021/02/23	R035	06/05/2021	11.32	Call	Bond Future	4,727.7200	4.7277	5,773.7800	5.7738	22.126	0	0	0
2021/02/23	R035	06/05/2021	11.32	Put	Bond Future	1,134.9600	1.1350	787.9600	0.7880	(30.574)	0	0	223
2021/02/23	R035	05/08/2021	11.37	Call	Bond Future	4,965.0600	4.9651	5,879.3000	5.8793	18.413	0	0	0
2021/02/23	R035	05/08/2021	11.37	Put	Bond Future	2,494.1300	2.4941	1,999.2700	1.9993	(19.841)	0	0	100
2021/02/23	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	R035	05/08/2021	5.31	Put	Bond Future	48,718.6600	48.7187	47,309.5600	47.3096	(2.892)	0	0	0
2021/02/23	R035	05/08/2021			Bond Future	10.9643	89.3720	10.7406	90.7811	(2.041)	0.0000	0.0000	0
2021/02/23	R035	05/08/2021	10.77	Call	Bond Future	2,879.1500	2.8792	3,566.6900	3.5667	23.880	0	0	0
2021/02/23	R035	05/08/2021	10.77	Put	Bond Future	4,100.8800	4.1009	3,379.3200	3.3793	(17.595)	0	0	100
2021/02/23	R035	05/08/2021	10.02	Put	Bond Future	7,320.1700	7.3202	6,288.3500	6.2884	(14.096)	0	0	0
2021/02/23	R035	05/08/2021	10.02	Call	Bond Future	1,138.0600	1.1381	1,515.3400	1.5153	33.151	0	0	100
2021/02/23	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	R035	05/08/2021	5.30	Put	Bond Future	48,835.2400	48.8352	47,426.1400	47.4261	(2.885)	0	0	0
2021/02/23	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	R035	05/08/2021	5.29	Put	Bond Future	48,951.9500	48.9519	47,542.8500	47.5428	(2.879)	0	0	0
2021/02/23	R035	04/11/2021	10.12	Put	Bond Future	8,320.4700	8.3205	7,292.3200	7.2923	(12.357)	0	0	0
2021/02/23	R035	04/11/2021	10.12	Call	Bond Future	1,485.8600	1.4859	1,899.4600	1.8995	27.836	0	0	400
2021/02/23	R035	04/11/2021	10.62	Put	Bond Future	6,091.2600	6.0913	5,238.9200	5.2389	(13.993)	0	0	0
2021/02/23	R035	04/11/2021	10.62	Call	Bond Future	2,547.5600	2.5476	3,136.9700	3.1370	23.136	0	0	400
2021/02/23	R035	04/11/2021	11.75	Put	Bond Future	2,853.5700	2.8536	2,366.8700	2.3669	(17.056)	0	0	782
2021/02/23	R035	04/11/2021	11.08	Call	Bond Future	3,806.9200	3.8069	4,557.1800	4.5572	19.708	0	0	0
2021/02/23	R035	04/11/2021	11.08	Put	Bond Future	4,472.2700	4.4723	3,780.7800	3.7808	(15.462)	0	0	782
2021/02/23	R035	04/11/2021	10.23	Put	Bond Future	7,788.2800	7.7883	6,798.1400	6.7981	(12.713)	0	0	0
2021/02/23	R035	04/11/2021	12.53	Call	Bond Future	9,006.7400	9.0067	10,157.0000	10.1570	12.771	0	0	0
2021/02/23	R035	04/11/2021	12.53	Put	Bond Future	1,449.5100	1.4495	1,158.0200	1.1580	(20.110)	0	0	0
2021/02/23	R035	04/11/2021			Bond Future	11.1896	85.8605	10.9537	87.3023	(2.108)	0.0000	0.0000	0
2021/02/23	R035	04/11/2021	13.82	Call	Bond Future	14,300.3000	14.3003	15,644.9000	15.6449	9.403	0	0	0
2021/02/23	R035	04/11/2021	13.82	Put	Bond Future	384.2500	0.3842	287.1000	0.2871	(25.283)	0	0	400
2021/02/23	R035	04/11/2021	11.75	Call	Bond Future	6,140.9100	6.1409	7,095.9600	7.0960	15.552	0	0	0
2021/02/23	R035	04/11/2021	10.23	Call	Bond Future	1,692.6800	1.6927	2,144.2900	2.1443	26.680	0	0	782
2021/02/23	R035	04/11/2021	12.52	Call	Bond Future	8,967.6500	8.9676	10,115.7700	10.1158	12.803	0	0	0
2021/02/23	R035	04/11/2021	12.52	Put	Bond Future	1,463.0300	1.4630	1,169.4000	1.1694	(20.070)	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
2021/02/23	R035	04/11/2021	12.51	Call	Bond Future	8,928.6000		8.9286	10,074.5800	10.0746	12.835	0	0	0
2021/02/23	R035	04/11/2021	12.51	Put	Bond Future	1,476.6500		1.4766	1,180.8800	1.1809	(20.030)	0	0	0
2021/02/23	R035	03/02/2022	11.39	Call	Bond Future	4,488.3500		4.4883	5,289.7400	5.2897	17.855	0	0	0
2021/02/23	R035	03/02/2022	11.39	Put	Bond Future	4,744.8000		4.7448	4,058.4000	4.0584	(14.466)	0	0	683
2021/02/23	R035	03/02/2022	10.65	Call	Bond Future	2,535.1000		2.5351	3,103.1900	3.1032	22.409	0	0	0
2021/02/23	R035	03/02/2022	11.23	Call	Bond Future	4,011.1500		4.0112	4,763.7700	4.7638	18.763	0	0	0
2021/02/23	R035	03/02/2022	11.23	Put	Bond Future	5,215.1100		5.2151	4,479.9400	4.4799	(14.097)	0	0	0
2021/02/23	R035	03/02/2022	11.22	Call	Bond Future	3,982.6900		3.9827	4,732.2100	4.7322	18.819	0	0	0
2021/02/23	R035	03/02/2022	11.22	Put	Bond Future	5,246.3900		5.2464	4,508.1200	4.5081	(14.072)	0	0	0
2021/02/23	R035	03/02/2022			Bond Future	11.4338		86.7970	11.1826	88.2848	(2.197)	0.0000	0.0000	0
2021/02/23	R035	03/02/2022	10.65	Put	Bond Future	7,307.8900		7.3079	6,388.1900	6.3882	(12.585)	0	0	683
2021/02/23	R035	03/02/2022	9.70	Put	Bond Future	12,063.7800		12.0638	10,863.3400	10.8633	(9.951)	0	0	0
2021/02/23	R035	03/02/2022	9.70	Call	Bond Future	959.5700		0.9596	1,246.9200	1.2469	29.946	0	0	683
2021/02/23	R035	03/02/2022	11.24	Call	Bond Future	4,039.7000		4.0397	4,795.4100	4.7954	18.707	0	0	0
2021/02/23	R035	03/02/2022	11.24	Put	Bond Future	5,183.9900		5.1840	4,451.9100	4.4519	(14.122)	0	0	0
2021/02/23	R186	06/05/2021	10.77	Call	Bond Future	15,163.8300		15.1638	15,826.0400	15.8260	4.367	0	0	0
2021/02/23	R186	06/05/2021	10.77	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	R186	06/05/2021	10.76	Call	Bond Future	15,122.7800		15.1228	15,784.9900	15.7850	4.379	0	0	0
2021/02/23	R186	06/05/2021	10.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	R186	06/05/2021			Bond Future	7.3978		118.0914	7.2636	118.7536	(1.814)	0.0000	0.0000	105,286
2021/02/23	R186	06/05/2021	10.78	Call	Bond Future	15,204.8600		15.2049	15,867.0700	15.8671	4.355	0	0	0
2021/02/23	R186	06/05/2021	10.78	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/23	R186	06/05/2021	7.30	Call	Bond Future	1,123.2600		1.1233	1,437.0800	1.4371	27.938	0	0	0
2021/02/23	R186	06/05/2021	7.30	Put	Bond Future	1,605.4800		1.6055	1,257.0900	1.2571	(21.700)	0	0	15,177
2021/02/23	R186	05/08/2021	8.62	Call	Bond Future	5,171.0900		5.1711	5,735.4900	5.7355	10.915	0	0	0
2021/02/23	R186	05/08/2021	8.62	Put	Bond Future	472.8900		0.4729	366.5400	0.3665	(22.489)	0	0	0
2021/02/23	R186	05/08/2021	8.61	Call	Bond Future	5,134.8200		5.1348	5,697.7500	5.6977	10.963	0	0	0
2021/02/23	R186	05/08/2021	8.61	Put	Bond Future	480.9600		0.4810	373.1400	0.3731	(22.418)	0	0	0
2021/02/23	R186	05/08/2021			Bond Future	7.5880		114.0758	7.4451	114.7465	(1.883)	0.0000	0.0000	0
2021/02/23	R186	05/08/2021	8.63	Call	Bond Future	5,207.4400		5.2074	5,773.2900	5.7733	10.866	0	0	0
2021/02/23	R186	05/08/2021	8.63	Put	Bond Future	464.9400		0.4649	360.0400	0.3600	(22.562)	0	0	0
2021/02/23	R186	04/11/2021	8.10	Call	Bond Future	3,134.0100		3.1340	3,567.2700	3.5673	13.824	0	0	0
2021/02/23	R186	04/11/2021	8.10	Put	Bond Future	1,745.2000		1.7452	1,477.6900	1.4777	(15.328)	0	0	0
2021/02/23	R186	04/11/2021	8.09	Call	Bond Future	3,106.3800		3.1064	3,537.7300	3.5377	13.886	0	0	0
2021/02/23	R186	04/11/2021	8.09	Put	Bond Future	1,761.3100		1.7613	1,491.8900	1.4919	(15.297)	0	0	0
2021/02/23	R186	04/11/2021			Bond Future	7.7849		115.3050	7.6278	116.0058	(2.018)	0.0000	0.0000	0
2021/02/23	R186	04/11/2021	8.11	Call	Bond Future	3,161.7600		3.1618	3,596.9100	3.5969	13.763	0	0	0
2021/02/23	R186	04/11/2021	8.11	Put	Bond Future	1,729.2200		1.7292	1,463.6000	1.4636	(15.361)	0	0	0
2021/02/23	R186	03/02/2022	7.30	Call	Bond Future	1,262.5800		1.2626	1,517.9800	1.5180	20.228	0	0	0
2021/02/23	R186	03/02/2022	7.30	Put	Bond Future	4,285.1100		4.2851	3,792.5300	3.7925	(11.495)	0	0	0
2021/02/23	R186	03/02/2022			Bond Future	8.0061		111.2819	7.8291	112.0299	(2.211)	0.0000	0.0000	0
2021/02/23	R186	03/02/2022	7.28	Call	Bond Future	1,233.5800		1.2336	1,485.0600	1.4851	20.386	0	0	0
2021/02/23	R186	03/02/2022	7.28	Put	Bond Future	4,343.2200		4.3432	3,846.7200	3.8467	(11.432)	0	0	0
2021/02/23	R186	03/02/2022	7.29	Call	Bond Future	1,247.8300		1.2478	1,501.2600	1.5013	20.310	0	0	0
2021/02/23	R186	03/02/2022	7.29	Put	Bond Future	4,313.9100		4.3139	3,819.3600	3.8194	(11.464)	0	0	0
2021/02/23	R197	06/05/2021			Bond Future	320.1193		320.1193	319.6997	319.6997	(0.131)	0.0000	0.0000	2,074

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
2021/02/23	R197	05/08/2021			Bond Future	315.6306	315.6306	315.2103	315.2103	(0.133)	0.0000	0.0000	0
2021/02/23	R197	04/11/2021			Bond Future	319.1047	319.1047	318.7418	318.7418	(0.114)	0.0000	0.0000	0
2021/02/23	R197	03/02/2022			Bond Future	314.5673	314.5673	314.3088	314.3088	(0.082)	0.0000	0.0000	0
2021/02/23	R202	06/05/2021			Bond Future	229.1986	229.1986	227.0309	227.0309	(0.946)	0.0000	0.0000	8,028
2021/02/23	R202	05/08/2021			Bond Future	227.4627	227.4627	225.2740	225.2740	(0.962)	0.0000	0.0000	0
2021/02/23	R202	04/11/2021			Bond Future	229.9662	229.9662	227.7975	227.7975	(0.943)	0.0000	0.0000	0
2021/02/23	R202	03/02/2022			Bond Future	228.2295	228.2295	226.1145	226.1145	(0.927)	0.0000	0.0000	0
2021/02/23	R209	06/05/2021	12.23	Call	Bond Future	8,274.7100	8.2747	9,416.2900	9.4163	13.796	0	0	0
2021/02/23	R209	06/05/2021	12.23	Put	Bond Future	174.1200	0.1741	105.3500	0.1054	(39.496)	0	0	0
2021/02/23	R209	06/05/2021	12.22	Call	Bond Future	8,231.9200	8.2319	9,372.2500	9.3723	13.853	0	0	0
2021/02/23	R209	06/05/2021	12.22	Put	Bond Future	177.7300	0.1777	107.7100	0.1077	(39.397)	0	0	0
2021/02/23	R209	06/05/2021	9.50	Put	Bond Future	7,076.6700	7.0767	6,014.7500	6.0148	(15.006)	0	0	0
2021/02/23	R209	06/05/2021	9.50	Call	Bond Future	248.1000	0.2481	396.5300	0.3965	59.827	0	0	2,150
2021/02/23	R209	06/05/2021	10.35	Call	Bond Future	1,440.0100	1.4400	1,956.9700	1.9570	35.900	0	0	500
2021/02/23	R209	06/05/2021	9.75	Put	Bond Future	5,712.7500	5.7127	4,739.1700	4.7392	(17.042)	0	0	0
2021/02/23	R209	06/05/2021	9.75	Call	Bond Future	462.2900	0.4623	699.0600	0.6991	51.217	0	0	5,050
2021/02/23	R209	06/05/2021	11.00	Call	Bond Future	3,363.5300	3.3635	4,185.4100	4.1854	24.435	0	0	0
2021/02/23	R209	06/05/2021	11.00	Put	Bond Future	1,396.4100	1.3964	1,007.9400	1.0079	(27.819)	0	0	3,500
2021/02/23	R209	06/05/2021	10.00	Put	Bond Future	4,503.3000	4.5033	3,638.0800	3.6381	(19.213)	0	0	0
2021/02/23	R209	06/05/2021	10.00	Call	Bond Future	784.0300	0.7840	1,129.1600	1.1292	44.020	0	0	0
2021/02/23	R209	06/05/2021	12.25	Call	Bond Future	8,360.3200	8.3603	9,504.3500	9.5043	13.684	0	0	0
2021/02/23	R209	06/05/2021	12.25	Put	Bond Future	167.0800	0.1671	100.7600	0.1008	(39.694)	0	0	9,150
2021/02/23	R209	06/05/2021			Bond Future	10.6404	68.2397	10.4266	69.4500	(2.010)	0.0000	0.0000	26,856
2021/02/23	R209	06/05/2021	12.24	Call	Bond Future	8,317.5200	8.3175	9,460.3300	9.4603	13.740	0	0	0
2021/02/23	R209	06/05/2021	12.24	Put	Bond Future	170.5700	0.1706	103.0300	0.1030	(39.597)	0	0	0
2021/02/23	R209	06/05/2021	10.35	Put	Bond Future	3,091.4300	3.0914	2,398.0400	2.3980	(22.429)	0	0	0
2021/02/23	R209	06/05/2021	10.60	Call	Bond Future	2,075.3400	2.0753	2,717.8800	2.7179	30.961	0	0	0
2021/02/23	R209	06/05/2021	10.60	Put	Bond Future	2,301.8200	2.3018	1,734.0100	1.7340	(24.668)	0	0	6,250
2021/02/23	R209	06/05/2021	11.60	Call	Bond Future	5,640.9000	5.6409	6,662.1500	6.6622	18.104	0	0	0
2021/02/23	R209	06/05/2021	11.60	Put	Bond Future	571.6200	0.5716	382.5200	0.3825	(33.081)	0	0	3,750
2021/02/23	R209	06/05/2021	10.25	Put	Bond Future	3,458.8400	3.4588	2,714.9200	2.7149	(21.508)	0	0	0
2021/02/23	R209	06/05/2021	10.25	Call	Bond Future	1,225.4300	1.2254	1,691.8600	1.6919	38.063	0	0	5,325
2021/02/23	R209	06/05/2021	11.25	Call	Bond Future	4,296.1000	4.2961	5,208.3700	5.2084	21.235	0	0	0
2021/02/23	R209	06/05/2021	11.25	Put	Bond Future	1,009.7600	1.0098	711.6800	0.7117	(29.520)	0	0	9,150
2021/02/23	R209	05/08/2021	11.81	Call	Bond Future	6,326.2000	6.3262	7,267.5300	7.2675	14.880	0	0	0
2021/02/23	R209	05/08/2021	11.81	Put	Bond Future	1,308.7000	1.3087	1,025.8500	1.0258	(21.613)	0	0	0
2021/02/23	R209	05/08/2021			Bond Future	10.8348	68.9709	10.6129	70.1951	(2.049)	0.0000	0.0000	0
2021/02/23	R209	05/08/2021	11.80	Call	Bond Future	6,291.5900	6.2916	7,230.5700	7.2306	14.924	0	0	0
2021/02/23	R209	05/08/2021	11.80	Put	Bond Future	1,322.7200	1.3227	1,037.5200	1.0375	(21.562)	0	0	0
2021/02/23	R209	05/08/2021	11.79	Call	Bond Future	6,257.0300	6.2570	7,193.6600	7.1937	14.969	0	0	0
2021/02/23	R209	05/08/2021	11.79	Put	Bond Future	1,336.8500	1.3369	1,049.3000	1.0493	(21.510)	0	0	0
2021/02/23	R209	04/11/2021	10.50	Call	Bond Future	2,495.1700	2.4952	3,028.7400	3.0287	21.384	0	0	0
2021/02/23	R209	04/11/2021	12.00	Call	Bond Future	6,766.0500	6.7661	7,683.8800	7.6839	13.565	0	0	0
2021/02/23	R209	04/11/2021	12.00	Put	Bond Future	1,903.9000	1.9039	1,570.7400	1.5707	(17.499)	0	0	5,500
2021/02/23	R209	04/11/2021	12.19	Call	Bond Future	7,374.9700	7.3750	8,331.2100	8.3312	12.966	0	0	0
2021/02/23	R209	04/11/2021	12.19	Put	Bond Future	1,620.6900	1.6207	1,325.9400	1.3259	(18.187)	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
2021/02/23	R209	04/11/2021	12.17	Call	Bond Future	7,310.0600	7.3101	8,262.3900	8.2624	13.028	0	0	0
2021/02/23	R209	04/11/2021			Bond Future	11.0312	66.5741	10.7984	67.8251	(2.110)	0.0000	0.0000	1,795
2021/02/23	R209	04/11/2021	10.50	Put	Bond Future	5,400.0800	5.4001	4,682.6600	4.6827	(13.285)	0	0	5,500
2021/02/23	R209	04/11/2021	9.50	Put	Bond Future	9,718.0900	9.7181	8,718.9100	8.7189	(10.282)	0	0	0
2021/02/23	R209	04/11/2021	9.50	Call	Bond Future	830.7700	0.8308	1,082.5800	1.0826	30.310	0	0	3,750
2021/02/23	R209	04/11/2021	12.18	Call	Bond Future	7,342.4900	7.3425	8,296.7800	8.2968	12.997	0	0	0
2021/02/23	R209	04/11/2021	12.18	Put	Bond Future	1,634.6900	1.6347	1,337.9900	1.3380	(18.150)	0	0	0
2021/02/23	R209	04/11/2021	12.17	Put	Bond Future	1,648.7900	1.6488	1,350.1300	1.3501	(18.114)	0	0	0
2021/02/23	R209	03/02/2022	11.03	Call	Bond Future	3,641.1100	3.6411	4,296.8500	4.2969	18.009	0	0	0
2021/02/23	R209	03/02/2022	11.03	Put	Bond Future	4,732.3600	4.7324	4,099.7600	4.0998	(13.368)	0	0	0
2021/02/23	R209	03/02/2022	11.02	Call	Bond Future	3,615.1400	3.6151	4,268.2500	4.2682	18.066	0	0	0
2021/02/23	R209	03/02/2022	11.02	Put	Bond Future	4,759.2700	4.7593	4,124.0400	4.1240	(13.347)	0	0	0
2021/02/23	R209	03/02/2022			Bond Future	11.2389	67.3003	10.9928	68.5886	(2.190)	0.0000	0.0000	0
2021/02/23	R209	03/02/2022	11.04	Call	Bond Future	3,666.9100	3.6669	4,325.2700	4.3253	17.954	0	0	0
2021/02/23	R209	03/02/2022	11.04	Put	Bond Future	4,705.3300	4.7053	4,075.3500	4.0754	(13.389)	0	0	0
2021/02/23	R210	06/05/2021			Bond Future	199.7849	199.7849	199.7886	199.7886	0.002	0.0000	0.0000	1,183
2021/02/23	R210	05/08/2021			Bond Future	201.9744	201.9744	201.9808	201.9808	0.003	0.0000	0.0000	0
2021/02/23	R210	04/11/2021			Bond Future	201.4595	201.4595	201.5053	201.5053	0.023	0.0000	0.0000	0
2021/02/23	R210	03/02/2022			Bond Future	203.7032	203.7032	203.8188	203.8188	0.057	0.0000	0.0000	0
2021/02/23	R212	06/05/2021			Bond Future	171.5951	171.5951	171.5878	171.5878	(0.004)	0.0000	0.0000	3,114
2021/02/23	R212	05/08/2021			Bond Future	171.1454	171.1454	171.1402	171.1402	(0.003)	0.0000	0.0000	0
2021/02/23	R212	04/11/2021			Bond Future	173.0290	173.0290	173.0574	173.0574	0.016	0.0000	0.0000	0
2021/02/23	R213	06/05/2021	11.91	Call	Bond Future	11,510.9700	11.5110	12,474.6800	12.4747	8.372	0	0	0
2021/02/23	R213	06/05/2021	11.91	Put	Bond Future	15.9100	0.0159	8.6200	0.0086	(45.820)	0	0	0
2021/02/23	R213	06/05/2021			Bond Future	9.6344	84.8755	9.4612	85.8465	(1.798)	0.0000	0.0000	9,148
2021/02/23	R213	06/05/2021	11.90	Call	Bond Future	11,465.6700	11.4657	12,429.1800	12.4292	8.403	0	0	0
2021/02/23	R213	06/05/2021	11.90	Put	Bond Future	16.3900	0.0164	8.9000	0.0089	(45.699)	0	0	0
2021/02/23	R213	06/05/2021	11.89	Call	Bond Future	11,420.3500	11.4204	12,383.6500	12.3837	8.435	0	0	0
2021/02/23	R213	06/05/2021	11.89	Put	Bond Future	16.8900	0.0169	9.1900	0.0092	(45.589)	0	0	0
2021/02/23	R213	05/08/2021	10.14	Put	Bond Future	2,127.0800	2.1271	1,755.9400	1.7559	(17.448)	0	0	0
2021/02/23	R213	05/08/2021	9.34	Put	Bond Future	4,353.1500	4.3531	3,743.6600	3.7437	(14.001)	0	0	0
2021/02/23	R213	05/08/2021	9.34	Call	Bond Future	1,605.9600	1.6060	1,978.9500	1.9790	23.225	0	0	0
2021/02/23	R213	05/08/2021	10.85	Call	Bond Future	6,233.4100	6.2334	7,009.1800	7.0092	12.445	0	0	0
2021/02/23	R213	05/08/2021	10.85	Put	Bond Future	1,005.8200	1.0058	799.1100	0.7991	(20.551)	0	0	0
2021/02/23	R213	05/08/2021	10.84	Call	Bond Future	6,196.3000	6.1963	6,970.0800	6.9701	12.488	0	0	0
2021/02/23	R213	05/08/2021	10.84	Put	Bond Future	1,018.2500	1.0183	809.5500	0.8095	(20.496)	0	0	0
2021/02/23	R213	05/08/2021			Bond Future	9.8387	85.7846	9.6579	86.7670	(1.837)	0.0000	0.0000	0
2021/02/23	R213	05/08/2021	10.78	Call	Bond Future	5,975.3600	5.9754	6,736.8900	6.7369	12.745	0	0	0
2021/02/23	R213	05/08/2021	10.78	Put	Bond Future	1,095.4300	1.0954	874.4800	0.8745	(20.170)	0	0	0
2021/02/23	R213	05/08/2021	10.14	Call	Bond Future	3,731.5700	3.7316	4,342.9100	4.3429	16.383	0	0	0
2021/02/23	R213	05/08/2021	10.86	Call	Bond Future	6,270.6000	6.2706	7,048.3600	7.0484	12.403	0	0	0
2021/02/23	R213	05/08/2021	10.86	Put	Bond Future	993.5100	0.9935	788.7900	0.7888	(20.606)	0	0	0
2021/02/23	R213	04/11/2021	11.10	Put	Bond Future	1,468.6000	1.4686	1,222.7000	1.2227	(16.744)	0	0	0
2021/02/23	R213	04/11/2021	11.11	Call	Bond Future	6,772.5400	6.7725	7,538.1700	7.5382	11.305	0	0	0
2021/02/23	R213	04/11/2021	11.09	Put	Bond Future	1,482.6500	1.4826	1,234.9500	1.2350	(16.707)	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
2021/02/23	R213	04/11/2021			Bond Future	10.0481	83.1796	9.8566	84.1893	(1.906)	0.0000	0.0000	0
2021/02/23	R213	04/11/2021	11.10	Call	Bond Future	6,738.5400	6.7385	7,502.3800	7.5024	11.335	0	0	0
2021/02/23	R213	04/11/2021	11.11	Put	Bond Future	1,454.6500	1.4547	1,210.5400	1.2105	(16.781)	0	0	0
2021/02/23	R213	04/11/2021	11.09	Call	Bond Future	6,704.6100	6.7046	7,466.6500	7.4666	11.366	0	0	0
2021/02/23	R213	03/02/2022	9.58	Put	Bond Future	5,783.9300	5.7839	5,137.8400	5.1378	(11.170)	0	0	200
2021/02/23	R213	03/02/2022	8.63	Put	Bond Future	9,679.9000	9.6799	8,825.4600	8.8255	(8.827)	0	0	0
2021/02/23	R213	03/02/2022	8.63	Call	Bond Future	759.9300	0.7599	955.4400	0.9554	25.727	0	0	200
2021/02/23	R213	03/02/2022	9.98	Call	Bond Future	3,019.9900	3.0200	3,518.2400	3.5182	16.498	0	0	0
2021/02/23	R213	03/02/2022	9.98	Put	Bond Future	4,540.2900	4.5403	3,988.5900	3.9886	(12.151)	0	0	0
2021/02/23	R213	03/02/2022			Bond Future	10.2767	84.0867	10.0710	85.1367	(2.001)	0.0000	0.0000	0
2021/02/23	R213	03/02/2022	10.15	Call	Bond Future	3,447.6100	3.4476	3,985.2000	3.9852	15.593	0	0	0
2021/02/23	R213	03/02/2022	10.15	Put	Bond Future	4,092.4200	4.0924	3,580.0600	3.5801	(12.520)	0	0	200
2021/02/23	R213	03/02/2022	9.58	Call	Bond Future	2,155.3900	2.1554	2,559.2500	2.5593	18.737	0	0	0
2021/02/23	R213	03/02/2022	9.97	Call	Bond Future	2,996.6400	2.9966	3,492.5500	3.4925	16.549	0	0	0
2021/02/23	R213	03/02/2022	9.97	Put	Bond Future	4,568.8100	4.5688	4,014.7700	4.0148	(12.127)	0	0	0
2021/02/23	R213	03/02/2022	9.96	Call	Bond Future	2,973.3700	2.9734	3,466.9500	3.4669	16.600	0	0	0
2021/02/23	R213	03/02/2022	9.96	Put	Bond Future	4,597.4600	4.5975	4,041.0900	4.0411	(12.102)	0	0	0
2021/02/23	R214	06/05/2021	12.26	Call	Bond Future	6,451.4900	6.4515	7,559.0300	7.5590	17.167	0	0	0
2021/02/23	R214	06/05/2021	12.26	Put	Bond Future	469.2300	0.4692	307.6400	0.3076	(34.437)	0	0	0
2021/02/23	R214	06/05/2021	12.25	Call	Bond Future	6,411.8800	6.4119	7,517.1600	7.5172	17.238	0	0	0
2021/02/23	R214	06/05/2021	12.25	Put	Bond Future	477.1300	0.4771	313.2800	0.3133	(34.341)	0	0	0
2021/02/23	R214	06/05/2021			Bond Future	11.0977	64.7006	10.8736	65.9697	(2.020)	0.0000	0.0000	13,197
2021/02/23	R214	06/05/2021	12.27	Call	Bond Future	6,491.1300	6.4911	7,600.9200	7.6009	17.097	0	0	0
2021/02/23	R214	06/05/2021	12.27	Put	Bond Future	461.4300	0.4614	302.0900	0.3021	(34.532)	0	0	0
2021/02/23	R214	05/08/2021	12.03	Put	Bond Future	1,820.2900	1.8203	1,453.5600	1.4536	(20.147)	0	0	0
2021/02/23	R214	05/08/2021	12.01	Call	Bond Future	5,549.9200	5.5499	6,461.5400	6.4615	16.426	0	0	0
2021/02/23	R214	05/08/2021			Bond Future	11.2940	65.3935	11.0609	66.6770	(2.064)	0.0000	0.0000	0
2021/02/23	R214	05/08/2021	12.02	Call	Bond Future	5,581.5700	5.5816	6,495.7900	6.4958	16.379	0	0	0
2021/02/23	R214	05/08/2021	12.02	Put	Bond Future	1,837.6000	1.8376	1,468.2600	1.4683	(20.099)	0	0	0
2021/02/23	R214	05/08/2021	12.03	Call	Bond Future	5,613.2800	5.6133	6,530.1100	6.5301	16.333	0	0	0
2021/02/23	R214	05/08/2021	12.01	Put	Bond Future	1,855.0300	1.8550	1,483.0900	1.4831	(20.050)	0	0	0
2021/02/23	R214	04/11/2021	12.47	Call	Bond Future	6,882.2400	6.8822	7,837.1500	7.8372	13.875	0	0	0
2021/02/23	R214	04/11/2021	12.46	Call	Bond Future	6,852.0500	6.8521	7,804.8800	7.8049	13.906	0	0	0
2021/02/23	R214	04/11/2021	12.46	Put	Bond Future	2,068.6800	2.0687	1,711.3100	1.7113	(17.275)	0	0	0
2021/02/23	R214	04/11/2021			Bond Future	11.4917	62.8210	11.2473	64.1312	(2.127)	0.0000	0.0000	0
2021/02/23	R214	04/11/2021	12.47	Put	Bond Future	2,052.6400	2.0526	1,697.3500	1.6974	(17.309)	0	0	0
2021/02/23	R214	04/11/2021	12.48	Call	Bond Future	6,912.4700	6.9125	7,869.4500	7.8695	13.844	0	0	0
2021/02/23	R214	04/11/2021	12.48	Put	Bond Future	2,036.7100	2.0367	1,683.4900	1.6835	(17.343)	0	0	0
2021/02/23	R214	03/02/2022	11.40	Put	Bond Future	5,162.3400	5.1623	4,482.7000	4.4827	(13.165)	0	0	0
2021/02/23	R214	03/02/2022	11.41	Call	Bond Future	3,595.9900	3.5960	4,265.7800	4.2658	18.626	0	0	0
2021/02/23	R214	03/02/2022	11.39	Put	Bond Future	5,191.5000	5.1915	4,509.1900	4.5092	(13.143)	0	0	0
2021/02/23	R214	03/02/2022			Bond Future	11.7044	63.5062	11.4459	64.8530	(2.209)	0.0000	0.0000	0
2021/02/23	R214	03/02/2022	11.40	Call	Bond Future	3,571.6900	3.5717	4,238.8200	4.2388	18.678	0	0	0
2021/02/23	R214	03/02/2022	11.41	Put	Bond Future	5,133.3300	5.1333	4,456.3500	4.4563	(13.188)	0	0	0
2021/02/23	R214	03/02/2022	11.39	Call	Bond Future	3,547.4700	3.5475	4,211.9300	4.2119	18.731	0	0	0
2021/02/23	R248	06/05/2021	12.36	Call	Bond Future	8,124.5500	8.1246	9,617.8300	9.6178	18.380	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
2021/02/23	R248	06/05/2021	12.36	Put	Bond Future	436.5700	0.4366	264.9100	0.2649	(39.320)	0	0	0
2021/02/23	R248	06/05/2021			Bond Future	11.1498	81.3348	10.9148	82.9998	(2.108)	0.0000	0.0000	128,100
2021/02/23	R248	06/05/2021	12.35	Call	Bond Future	8,074.6300	8.0746	9,565.2100	9.5652	18.460	0	0	0
2021/02/23	R248	06/05/2021	12.35	Put	Bond Future	444.6500	0.4447	270.2900	0.2703	(39.213)	0	0	0
2021/02/23	R248	06/05/2021	12.34	Call	Bond Future	8,024.7400	8.0247	9,512.5800	9.5126	18.541	0	0	0
2021/02/23	R248	06/05/2021	12.34	Put	Bond Future	452.8500	0.4528	275.7500	0.2757	(39.108)	0	0	0
2021/02/23	R248	05/08/2021	10.30	Call	Bond Future	1,003.8200	1.0038	1,404.4100	1.4044	39.907	0	0	0
2021/02/23	R248	05/08/2021	10.90	Put	Bond Future	5,500.9600	5.5010	4,521.9000	4.5219	(17.798)	0	0	0
2021/02/23	R248	05/08/2021	10.90	Call	Bond Future	2,365.8100	2.3658	3,070.6200	3.0706	29.791	0	0	0
2021/02/23	R248	05/08/2021	12.51	Put	Bond Future	1,304.0200	1.3040	977.1500	0.9772	(25.066)	0	0	0
2021/02/23	R248	05/08/2021	12.52	Call	Bond Future	8,523.6900	8.5237	9,883.5100	9.8835	15.953	0	0	0
2021/02/23	R248	05/08/2021	12.50	Put	Bond Future	1,318.2500	1.3182	988.5500	0.9886	(25.010)	0	0	0
2021/02/23	R248	05/08/2021			Bond Future	11.3493	82.2059	11.1041	83.8898	(2.161)	0.0000	0.0000	0
2021/02/23	R248	05/08/2021	10.30	Put	Bond Future	8,683.3800	8.6834	7,400.1000	7.4001	(14.779)	0	0	0
2021/02/23	R248	05/08/2021	12.51	Call	Bond Future	8,481.1400	8.4811	9,838.1400	9.8381	16.000	0	0	0
2021/02/23	R248	05/08/2021	12.52	Put	Bond Future	1,289.9300	1.2899	965.8800	0.9659	(25.122)	0	0	0
2021/02/23	R248	05/08/2021	12.50	Call	Bond Future	8,438.6400	8.4386	9,792.8100	9.7928	16.047	0	0	0
2021/02/23	R248	04/11/2021	12.85	Call	Bond Future	9,391.8600	9.3919	10,753.1300	10.7531	14.494	0	0	0
2021/02/23	R248	04/11/2021	12.85	Put	Bond Future	1,669.8500	1.6699	1,313.0400	1.3130	(21.368)	0	0	0
2021/02/23	R248	04/11/2021			Bond Future	11.5506	78.6803	11.2928	80.3983	(2.233)	0.0000	0.0000	0
2021/02/23	R248	04/11/2021	12.84	Call	Bond Future	9,352.6000	9.3526	10,711.4000	10.7114	14.529	0	0	0
2021/02/23	R248	04/11/2021	12.84	Put	Bond Future	1,684.6200	1.6846	1,325.3400	1.3253	(21.327)	0	0	0
2021/02/23	R248	04/11/2021	12.83	Call	Bond Future	9,313.3700	9.3134	10,669.6900	10.6697	14.563	0	0	0
2021/02/23	R248	04/11/2021	12.83	Put	Bond Future	1,699.5000	1.6995	1,337.7400	1.3377	(21.286)	0	0	0
2021/02/23	R248	03/02/2022	11.48	Call	Bond Future	4,150.1000	4.1501	5,026.1100	5.0261	21.108	0	0	0
2021/02/23	R248	03/02/2022	11.49	Put	Bond Future	5,972.1000	5.9721	5,086.9300	5.0869	(14.822)	0	0	0
2021/02/23	R248	03/02/2022	11.47	Call	Bond Future	4,120.5800	4.1206	4,992.9000	4.9929	21.170	0	0	0
2021/02/23	R248	03/02/2022			Bond Future	11.7677	79.5385	11.4941	81.3034	(2.325)	0.0000	0.0000	0
2021/02/23	R248	03/02/2022	11.48	Put	Bond Future	6,008.1000	6.0081	5,119.2300	5.1192	(14.795)	0	0	0
2021/02/23	R248	03/02/2022	11.49	Call	Bond Future	4,180.0200	4.1800	5,059.7300	5.0597	21.046	0	0	0
2021/02/23	R248	03/02/2022	11.47	Put	Bond Future	6,044.6100	6.0446	5,152.0500	5.1521	(14.766)	0	0	0

Total

1196874