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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/02/2021 TO 24/02/2021

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
2021/02/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	2025	06/05/2021		Bond Future	150.6041	150.6041	150.6954	150.6954	0.061	0.0000	0.0000	7,790
2021/02/24	2025	05/08/2021		Bond Future	150.7271	150.7271	150.8178	150.8178	0.060	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
2021/02/24	2025	04/11/2021			Bond Future	152.4155	152.4155	152.5060	152.5060	0.059	0.0000	0.0000	0
2021/02/24	2025	03/02/2022			Bond Future	152.6088	152.6088	152.6999	152.6999	0.060	0.0000	0.0000	0
2021/02/24	2029	06/05/2021			Bond Future	108.0063	108.0063	109.7707	109.7707	1.634	0.0000	0.0000	2,382
2021/02/24	2029	05/08/2021			Bond Future	109.1913	109.1913	110.9739	110.9739	1.633	0.0000	0.0000	0
2021/02/24	2029	04/11/2021			Bond Future	109.2648	109.2648	111.0666	111.0666	1.649	0.0000	0.0000	0
2021/02/24	2029	03/02/2022			Bond Future	110.5192	110.5192	112.3413	112.3413	1.649	0.0000	0.0000	0
2021/02/24	2030	06/05/2021	11.70	Call	Bond Future	13,935.1500	13.9352	14,567.2200	14.5672	4.536	0	0	0
2021/02/24	2030	06/05/2021	11.70	Put	Bond Future	2.1100	0.0021	1.2500	0.0013	(40.758)	0	0	0
2021/02/24	2030	06/05/2021	11.69	Call	Bond Future	13,888.7500	13.8888	14,520.7900	14.5208	4.551	0	0	0
2021/02/24	2030	06/05/2021	11.69	Put	Bond Future	2.1900	0.0022	1.3000	0.0013	(40.639)	0	0	0
2021/02/24	2030	06/05/2021	8.90	Call	Bond Future	1,590.9200	1.5909	1,885.8500	1.8859	18.538	0	0	0
2021/02/24	2030	06/05/2021	9.00	Call	Bond Future	1,870.4300	1.8704	2,196.2400	2.1962	17.419	0	0	0
2021/02/24	2030	06/05/2021	9.00	Put	Bond Future	1,883.6000	1.8836	1,576.4800	1.5765	(16.305)	0	0	5,000
2021/02/24	2030	06/05/2021	9.25	Call	Bond Future	2,691.2000	2.6912	3,090.1500	3.0901	14.824	0	0	0
2021/02/24	2030	06/05/2021	9.25	Put	Bond Future	1,286.5400	1.2865	1,052.5600	1.0526	(18.187)	0	0	0
2021/02/24	2030	06/05/2021	9.35	Call	Bond Future	3,062.5800	3.0626	3,487.9700	3.4880	13.890	0	0	0
2021/02/24	2030	06/05/2021	9.27	Put	Bond Future	1,247.0000	1.2470	1,018.4500	1.0184	(18.328)	0	0	0
2021/02/24	2030	06/05/2021	9.27	Call	Bond Future	2,763.8900	2.7639	3,168.2700	3.1683	14.631	0	0	300
2021/02/24	2030	06/05/2021	10.95	Call	Bond Future	10,373.7500	10.3738	10,997.6600	10.9977	6.014	0	0	0
2021/02/24	2030	06/05/2021	10.95	Put	Bond Future	27.1600	0.0272	18.1400	0.0181	(33.211)	0	0	300
2021/02/24	2030	06/05/2021	9.92	Call	Bond Future	5,466.0400	5.4660	6,007.3900	6.0074	9.904	0	0	0
2021/02/24	2030	06/05/2021	7.97	Call	Bond Future	181.2900	0.1813	240.5700	0.2406	32.699	0	0	700
2021/02/24	2030	06/05/2021	10.04	Call	Bond Future	6,010.8200	6.0108	6,569.9800	6.5700	9.303	0	0	0
2021/02/24	2030	06/05/2021	10.04	Put	Bond Future	303.7000	0.3037	229.9300	0.2299	(24.290)	0	0	0
2021/02/24	2030	06/05/2021	9.15	Put	Bond Future	1,504.3100	1.5043	1,242.0300	1.2420	(17.435)	0	0	0
2021/02/24	2030	06/05/2021	9.15	Call	Bond Future	2,345.1700	2.3452	2,715.8200	2.7158	15.805	0	0	0
2021/02/24	2030	06/05/2021			Bond Future	9.0023	96.2189	8.8922	96.8518	(1.223)	0.0000	0.0000	113,541
2021/02/24	2030	06/05/2021	11.71	Call	Bond Future	13,981.5100	13.9815	14,613.6100	14.6136	4.521	0	0	0
2021/02/24	2030	06/05/2021	11.71	Put	Bond Future	2.0300	0.0020	1.2000	0.0012	(40.887)	0	0	0
2021/02/24	2030	06/05/2021	8.95	Call	Bond Future	1,727.4300	1.7274	2,037.8500	2.0378	17.970	0	0	0
2021/02/24	2030	06/05/2021	8.95	Put	Bond Future	2,027.5100	2.0275	1,705.0000	1.7050	(15.907)	0	0	2,500
2021/02/24	2030	06/05/2021	8.36	Put	Bond Future	4,306.5200	4.3065	3,811.5500	3.8115	(11.494)	0	0	0
2021/02/24	2030	06/05/2021	8.36	Call	Bond Future	534.2400	0.5342	672.2000	0.6722	25.824	0	0	0
2021/02/24	2030	06/05/2021	8.86	Put	Bond Future	2,305.7800	2.3058	1,955.3500	1.9553	(15.198)	0	0	0
2021/02/24	2030	06/05/2021	8.86	Call	Bond Future	1,486.4000	1.4864	1,768.9000	1.7689	19.006	0	0	0
2021/02/24	2030	06/05/2021	8.90	Put	Bond Future	2,179.0500	2.1791	1,841.0500	1.8410	(15.511)	0	0	2,500
2021/02/24	2030	06/05/2021	9.35	Put	Bond Future	1,098.5300	1.0985	890.9900	0.8910	(18.893)	0	0	0
2021/02/24	2030	06/05/2021	8.77	Put	Bond Future	2,609.1300	2.6091	2,230.8000	2.2308	(14.500)	0	0	0
2021/02/24	2030	06/05/2021	8.77	Call	Bond Future	1,266.7700	1.2668	1,521.3700	1.5214	20.098	0	0	300
2021/02/24	2030	06/05/2021	9.92	Put	Bond Future	395.5200	0.3955	303.9400	0.3039	(23.154)	0	0	700
2021/02/24	2030	06/05/2021	9.22	Call	Bond Future	2,585.0600	2.5851	2,975.6800	2.9757	15.111	0	0	0
2021/02/24	2030	06/05/2021	9.22	Put	Bond Future	1,349.0800	1.3491	1,106.7700	1.1068	(17.961)	0	0	700
2021/02/24	2030	06/05/2021	7.97	Put	Bond Future	6,339.1000	6.3391	5,765.4500	5.7654	(9.049)	0	0	0
2021/02/24	2030	06/05/2021	10.74	Call	Bond Future	9,355.3800	9.3554	9,972.5500	9.9725	6.597	0	0	0
2021/02/24	2030	06/05/2021	10.74	Put	Bond Future	50.6400	0.0506	34.8800	0.0349	(31.122)	0	0	0
2021/02/24	2030	05/08/2021	10.30	Put	Bond Future	808.9700	0.8090	686.9800	0.6870	(15.080)	0	0	200

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2021/02/24	2030	05/08/2021	8.78	Put	Bond Future	4,025.4000		4.0254	3,628.8200	3.6288	(9.852)	0	0	0
2021/02/24	2030	05/08/2021	8.78	Call	Bond Future	1,629.8900		1.6299	1,871.9200	1.8719	14.849	0	0	200
2021/02/24	2030	05/08/2021	7.70	Put	Bond Future	9,102.5100		9.1025	8,526.5200	8.5265	(6.328)	0	0	0
2021/02/24	2030	05/08/2021	9.45	Call	Bond Future	3,442.8900		3.4429	3,824.2900	3.8243	11.078	0	0	600
2021/02/24	2030	05/08/2021	12.10	Call	Bond Future	14,408.2100		14.4082	15,037.9300	15.0379	4.371	0	0	0
2021/02/24	2030	05/08/2021	12.10	Put	Bond Future	37.8000		0.0378	28.9100	0.0289	(23.519)	0	0	600
2021/02/24	2030	05/08/2021	10.42	Call	Bond Future	7,097.9300		7.0979	7,629.5300	7.6295	7.490	0	0	0
2021/02/24	2030	05/08/2021	10.42	Put	Bond Future	685.4600		0.6855	578.4500	0.5784	(15.611)	0	0	0
2021/02/24	2030	05/08/2021	10.41	Call	Bond Future	7,057.1500		7.0572	7,587.5500	7.5875	7.516	0	0	0
2021/02/24	2030	05/08/2021	10.41	Put	Bond Future	695.1300		0.6951	586.9200	0.5869	(15.567)	0	0	0
2021/02/24	2030	05/08/2021			Bond Future	9.2061		93.2456	9.0911	93.8842	(1.249)	0.0000	0.0000	0
2021/02/24	2030	05/08/2021	10.30	Call	Bond Future	6,613.5500		6.6136	7,130.1700	7.1302	7.812	0	0	0
2021/02/24	2030	05/08/2021	7.70	Call	Bond Future	271.5300		0.2715	334.1500	0.3341	23.062	0	0	200
2021/02/24	2030	05/08/2021	8.95	Put	Bond Future	3,445.6400		3.4456	3,085.1200	3.0851	(10.463)	0	0	0
2021/02/24	2030	05/08/2021	8.95	Call	Bond Future	2,015.2500		2.0153	2,293.3400	2.2933	13.799	0	0	600
2021/02/24	2030	05/08/2021	9.45	Put	Bond Future	2,106.4500		2.1065	1,849.2400	1.8492	(12.211)	0	0	0
2021/02/24	2030	05/08/2021	10.43	Call	Bond Future	7,138.7800		7.1388	7,671.5700	7.6716	7.463	0	0	0
2021/02/24	2030	05/08/2021	10.43	Put	Bond Future	675.9000		0.6759	570.0800	0.5701	(15.656)	0	0	0
2021/02/24	2030	04/11/2021	8.27	Put	Bond Future	7,253.0200		7.2530	6,755.0000	6.7550	(6.866)	0	0	0
2021/02/24	2030	04/11/2021	8.27	Call	Bond Future	934.9800		0.9350	1,081.8600	1.0819	15.709	0	0	300
2021/02/24	2030	04/11/2021	8.77	Put	Bond Future	5,208.9200		5.2089	4,792.2000	4.7922	(8.000)	0	0	0
2021/02/24	2030	04/11/2021	11.44	Put	Bond Future	441.0300		0.4410	376.5800	0.3766	(14.614)	0	0	300
2021/02/24	2030	04/11/2021	10.60	Call	Bond Future	7,296.7200		7.2967	7,801.7000	7.8017	6.921	0	0	0
2021/02/24	2030	04/11/2021	10.60	Put	Bond Future	1,157.4600		1.1575	1,017.5400	1.0175	(12.089)	0	0	0
2021/02/24	2030	04/11/2021	10.59	Put	Bond Future	1,169.6900		1.1697	1,028.6200	1.0286	(12.060)	0	0	0
2021/02/24	2030	04/11/2021			Bond Future	9.4012		94.2691	9.2812	94.9140	(1.276)	0.0000	0.0000	0
2021/02/24	2030	04/11/2021	8.77	Call	Bond Future	1,749.7200		1.7497	1,977.9000	1.9779	13.041	0	0	300
2021/02/24	2030	04/11/2021	11.44	Call	Bond Future	10,569.3700		10.5694	11,149.8200	11.1498	5.492	0	0	0
2021/02/24	2030	04/11/2021	10.61	Call	Bond Future	7,333.5500		7.3336	7,839.6600	7.8397	6.901	0	0	0
2021/02/24	2030	04/11/2021	10.61	Put	Bond Future	1,145.3300		1.1453	1,006.5400	1.0065	(12.118)	0	0	0
2021/02/24	2030	04/11/2021	10.59	Call	Bond Future	7,259.9600		7.2600	7,763.7900	7.7638	6.940	0	0	0
2021/02/24	2030	03/02/2022	9.45	Call	Bond Future	3,180.8600		3.1809	3,499.2500	3.4993	10.010	0	0	0
2021/02/24	2030	03/02/2022	9.45	Put	Bond Future	4,029.3700		4.0294	3,695.9300	3.6959	(8.275)	0	0	0
2021/02/24	2030	03/02/2022			Bond Future	9.6132		91.3259	9.4877	91.9777	(1.306)	0.0000	0.0000	0
2021/02/24	2030	03/02/2022	9.43	Call	Bond Future	3,130.4900		3.1305	3,445.8300	3.4458	10.073	0	0	0
2021/02/24	2030	03/02/2022	9.43	Put	Bond Future	4,083.6700		4.0837	3,747.1800	3.7472	(8.240)	0	0	0
2021/02/24	2030	03/02/2022	9.44	Call	Bond Future	3,155.6200		3.1556	3,472.4900	3.4725	10.041	0	0	0
2021/02/24	2030	03/02/2022	9.44	Put	Bond Future	4,056.4500		4.0564	3,721.4900	3.7215	(8.257)	0	0	0
2021/02/24	2032	06/05/2021	12.12	Call	Bond Future	12,776.5400		12.7765	13,577.5400	13.5775	6.269	0	0	0
2021/02/24	2032	06/05/2021	12.12	Put	Bond Future	16.7200		0.0167	10.4000	0.0104	(37.799)	0	0	0
2021/02/24	2032	06/05/2021	12.57	Call	Bond Future	14,955.1700		14.9552	15,760.7900	15.7608	5.387	0	0	0
2021/02/24	2032	06/05/2021			Bond Future	9.8117		90.5998	9.6809	91.4071	(1.333)	0.0000	0.0000	124,758
2021/02/24	2032	06/05/2021	12.11	Call	Bond Future	12,727.3500		12.7273	13,528.1700	13.5282	6.292	0	0	0
2021/02/24	2032	06/05/2021	12.11	Put	Bond Future	17.2300		0.0172	10.7300	0.0107	(37.725)	0	0	0
2021/02/24	2032	06/05/2021	12.10	Call	Bond Future	12,678.1100		12.6781	13,478.7500	13.4788	6.315	0	0	0
2021/02/24	2032	06/05/2021	12.10	Put	Bond Future	17.7500		0.0177	11.0700	0.0111	(37.634)	0	0	0
2021/02/24	2032	06/05/2021	12.57	Put	Bond Future	4.0500		0.0041	2.3500	0.0024	(41.975)	0	0	736

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2021/02/24	2032	06/05/2021	10.33	Put	Bond Future	1,022.8100	1.0228	803.3300	0.8033	(21.459)	0	0	0
2021/02/24	2032	06/05/2021	10.33	Call	Bond Future	4,126.8200	4.1268	4,714.6600	4.7147	14.244	0	0	736
2021/02/24	2032	05/08/2021	11.37	Call	Bond Future	8,308.9800	8.3090	8,996.8900	8.9969	8.279	0	0	0
2021/02/24	2032	05/08/2021	11.37	Put	Bond Future	735.4400	0.7354	608.3500	0.6084	(17.281)	0	0	0
2021/02/24	2032	05/08/2021			Bond Future	10.0176	91.5717	9.8814	92.3867	(1.359)	0.0000	0.0000	0
2021/02/24	2032	05/08/2021	11.35	Call	Bond Future	8,223.1100	8.2231	8,908.3100	8.9083	8.333	0	0	0
2021/02/24	2032	05/08/2021	11.35	Put	Bond Future	755.0000	0.7550	625.2000	0.6252	(17.192)	0	0	0
2021/02/24	2032	05/08/2021	11.36	Call	Bond Future	8,266.0200	8.2660	8,952.5800	8.9526	8.306	0	0	0
2021/02/24	2032	05/08/2021	11.36	Put	Bond Future	745.1700	0.7452	616.7300	0.6167	(17.236)	0	0	0
2021/02/24	2032	04/11/2021	9.83	Call	Bond Future	2,637.2800	2.6373	2,991.2100	2.9912	13.420	0	0	700
2021/02/24	2032	04/11/2021	11.71	Put	Bond Future	1,060.9400	1.0609	913.1300	0.9131	(13.932)	0	0	0
2021/02/24	2032	04/11/2021	11.69	Call	Bond Future	9,016.2800	9.0163	9,689.2400	9.6892	7.464	0	0	0
2021/02/24	2032	04/11/2021	11.70	Call	Bond Future	9,055.9000	9.0559	9,730.0800	9.7301	7.445	0	0	0
2021/02/24	2032	04/11/2021			Bond Future	10.2243	88.4314	10.0825	89.2546	(1.387)	0.0000	0.0000	0
2021/02/24	2032	04/11/2021	9.83	Put	Bond Future	4,952.8900	4.9529	4,483.6200	4.4836	(9.475)	0	0	0
2021/02/24	2032	04/11/2021	12.81	Call	Bond Future	13,649.4800	13.6495	14,420.0200	14.4200	5.645	0	0	0
2021/02/24	2032	04/11/2021	12.81	Put	Bond Future	303.7000	0.3037	251.0400	0.2510	(17.339)	0	0	700
2021/02/24	2032	04/11/2021	11.71	Call	Bond Future	9,095.5700	9.0956	9,770.9600	9.7710	7.425	0	0	0
2021/02/24	2032	04/11/2021	11.69	Put	Bond Future	1,082.9900	1.0830	932.7500	0.9328	(13.873)	0	0	0
2021/02/24	2032	04/11/2021	9.33	Put	Bond Future	6,922.4500	6.9225	6,348.3300	6.3483	(8.294)	0	0	0
2021/02/24	2032	04/11/2021	9.33	Call	Bond Future	1,550.7500	1.5507	1,799.8300	1.7998	16.062	0	0	700
2021/02/24	2032	04/11/2021	11.70	Put	Bond Future	1,071.9200	1.0719	922.9000	0.9229	(13.902)	0	0	0
2021/02/24	2032	03/02/2022	9.81	Call	Bond Future	2,474.4600	2.4745	2,798.7400	2.7987	13.105	0	0	0
2021/02/24	2032	03/02/2022	9.81	Put	Bond Future	6,115.9900	6.1160	5,608.1900	5.6082	(8.303)	0	0	198
2021/02/24	2032	03/02/2022	8.91	Put	Bond Future	10,150.4500	10.1504	9,485.8200	9.4858	(6.548)	0	0	0
2021/02/24	2032	03/02/2022	10.42	Call	Bond Future	4,041.1600	4.0412	4,479.4600	4.4795	10.846	0	0	0
2021/02/24	2032	03/02/2022	10.42	Put	Bond Future	4,171.6100	4.1716	3,777.8300	3.7778	(9.440)	0	0	0
2021/02/24	2032	03/02/2022	10.45	Put	Bond Future	4,090.4300	4.0904	3,702.0400	3.7020	(9.495)	0	0	198
2021/02/24	2032	03/02/2022	10.43	Call	Bond Future	4,069.7400	4.0697	4,509.8400	4.5098	10.814	0	0	0
2021/02/24	2032	03/02/2022	10.43	Put	Bond Future	4,144.1700	4.1442	3,752.1900	3.7522	(9.459)	0	0	0
2021/02/24	2032	03/02/2022			Bond Future	10.4433	89.4269	10.2955	90.2590	(1.415)	0.0000	0.0000	0
2021/02/24	2032	03/02/2022	8.91	Call	Bond Future	973.4900	0.9735	1,140.9400	1.1409	17.201	0	0	198
2021/02/24	2032	03/02/2022	10.44	Call	Bond Future	4,098.7700	4.0988	4,540.6600	4.5407	10.781	0	0	0
2021/02/24	2032	03/02/2022	10.44	Put	Bond Future	4,117.2300	4.1172	3,727.0400	3.7270	(9.477)	0	0	0
2021/02/24	2032	03/02/2022	10.45	Call	Bond Future	4,127.8900	4.1279	4,571.5800	4.5716	10.749	0	0	0
2021/02/24	2033	06/05/2021			Bond Future	101.9212	101.9212	103.6317	103.6317	1.678	0.0000	0.0000	9,583
2021/02/24	2033	05/08/2021			Bond Future	103.0393	103.0393	104.7675	104.7675	1.677	0.0000	0.0000	0
2021/02/24	2033	04/11/2021			Bond Future	102.9697	102.9697	104.7166	104.7166	1.696	0.0000	0.0000	0
2021/02/24	2033	03/02/2022			Bond Future	104.1518	104.1518	105.9183	105.9183	1.696	0.0000	0.0000	0
2021/02/24	2037	06/05/2021	12.43	Call	Bond Future	9,874.9300	9.8749	10,783.4600	10.7835	9.200	0	0	0
2021/02/24	2037	06/05/2021	12.44	Put	Bond Future	163.2000	0.1632	112.7200	0.1127	(30.931)	0	0	0
2021/02/24	2037	06/05/2021	12.42	Call	Bond Future	9,824.7000	9.8247	10,732.2700	10.7323	9.238	0	0	0
2021/02/24	2037	06/05/2021			Bond Future	10.7913	85.1548	10.6451	86.1147	(1.355)	0.0000	0.0000	130,141
2021/02/24	2037	06/05/2021	12.43	Put	Bond Future	166.7300	0.1667	115.3100	0.1153	(30.840)	0	0	0
2021/02/24	2037	06/05/2021	12.44	Call	Bond Future	9,925.1800	9.9252	10,834.6500	10.8346	9.163	0	0	0
2021/02/24	2037	06/05/2021	12.42	Put	Bond Future	170.3300	0.1703	117.9500	0.1180	(30.752)	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
2021/02/24	2037	05/08/2021	12.27	Call	Bond Future	8,490.8100	8.4908	9,279.9600	9.2800	9.294	0	0	0
2021/02/24	2037	05/08/2021	12.27	Put	Bond Future	1,068.8100	1.0688	888.7000	0.8887	(16.851)	0	0	0
2021/02/24	2037	05/08/2021	12.28	Call	Bond Future	8,533.1600	8.5332	9,323.9300	9.3239	9.267	0	0	0
2021/02/24	2037	05/08/2021	12.26	Put	Bond Future	1,081.1600	1.0812	899.4100	0.8994	(16.811)	0	0	0
2021/02/24	2037	05/08/2021			Bond Future	11.0070	81.8125	10.8549	82.7818	(1.382)	0.0000	0.0000	0
2021/02/24	2037	05/08/2021	12.28	Put	Bond Future	1,056.5800	1.0566	878.0900	0.8781	(16.893)	0	0	0
2021/02/24	2037	05/08/2021	12.26	Call	Bond Future	8,448.5100	8.4485	9,236.0200	9.2360	9.321	0	0	0
2021/02/24	2037	04/11/2021	12.82	Put	Bond Future	1,198.5500	1.1986	1,026.0200	1.0260	(14.395)	0	0	0
2021/02/24	2037	04/11/2021	12.83	Call	Bond Future	10,265.5300	10.2655	11,073.5500	11.0736	7.871	0	0	0
2021/02/24	2037	04/11/2021			Bond Future	11.2119	82.7108	11.0540	83.6901	(1.409)	0.0000	0.0000	0
2021/02/24	2037	04/11/2021	12.82	Call	Bond Future	10,225.5700	10.2256	11,032.3100	11.0323	7.889	0	0	0
2021/02/24	2037	04/11/2021	12.83	Put	Bond Future	1,187.3200	1.1873	1,016.0700	1.0161	(14.423)	0	0	0
2021/02/24	2037	04/11/2021	12.81	Call	Bond Future	10,185.6500	10.1857	10,991.1000	10.9911	7.908	0	0	0
2021/02/24	2037	04/11/2021	12.81	Put	Bond Future	1,209.8700	1.2099	1,036.0500	1.0361	(14.367)	0	0	0
2021/02/24	2037	03/02/2022	11.46	Call	Bond Future	4,778.6500	4.7787	5,318.1000	5.3181	11.289	0	0	0
2021/02/24	2037	03/02/2022	11.47	Put	Bond Future	4,583.1000	4.5831	4,134.5500	4.1345	(9.787)	0	0	0
2021/02/24	2037	03/02/2022	11.45	Call	Bond Future	4,747.6500	4.7476	5,285.1000	5.2851	11.320	0	0	0
2021/02/24	2037	03/02/2022			Bond Future	11.4319	79.3875	11.2674	80.3775	(1.439)	0.0000	0.0000	0
2021/02/24	2037	03/02/2022	11.46	Put	Bond Future	4,611.7000	4.6117	4,161.1800	4.1612	(9.769)	0	0	0
2021/02/24	2037	03/02/2022	11.47	Call	Bond Future	4,809.4400	4.8094	5,350.8600	5.3509	11.257	0	0	0
2021/02/24	2037	03/02/2022	11.45	Put	Bond Future	4,640.1600	4.6402	4,187.6400	4.1876	(9.752)	0	0	0
2021/02/24	2038	06/05/2021			Bond Future	116.3486	116.3486	116.6615	116.6615	0.269	0.0000	0.0000	7,799
2021/02/24	2038	05/08/2021			Bond Future	115.9047	115.9047	116.2197	116.2197	0.272	0.0000	0.0000	0
2021/02/24	2038	04/11/2021			Bond Future	117.2031	117.2031	117.5209	117.5209	0.271	0.0000	0.0000	0
2021/02/24	2038	03/02/2022			Bond Future	116.7978	116.7978	117.1188	117.1188	0.275	0.0000	0.0000	0
2021/02/24	2040	06/05/2021	12.44	Call	Bond Future	9,698.6800	9.6987	10,581.8100	10.5818	9.106	0	0	0
2021/02/24	2040	06/05/2021	12.44	Put	Bond Future	235.9200	0.2359	169.7000	0.1697	(28.069)	0	0	0
2021/02/24	2040	06/05/2021	10.83	Put	Bond Future	2,932.5000	2.9325	2,437.1500	2.4372	(16.892)	0	0	0
2021/02/24	2040	06/05/2021	10.83	Call	Bond Future	2,177.1100	2.1771	2,631.1100	2.6311	20.853	0	0	300
2021/02/24	2040	06/05/2021	11.58	Put	Bond Future	1,078.1100	1.0781	846.1200	0.8461	(21.518)	0	0	0
2021/02/24	2040	06/05/2021	11.58	Call	Bond Future	5,345.0000	5.3450	6,062.3600	6.0624	13.421	0	0	300
2021/02/24	2040	06/05/2021			Bond Future	10.9383	87.1492	10.8024	88.0985	(1.242)	0.0000	0.0000	79,050
2021/02/24	2040	06/05/2021	12.43	Call	Bond Future	9,646.3200	9.6463	10,528.2700	10.5283	9.143	0	0	0
2021/02/24	2040	06/05/2021	12.43	Put	Bond Future	240.8000	0.2408	173.4000	0.1734	(27.990)	0	0	0
2021/02/24	2040	06/05/2021	12.42	Call	Bond Future	9,593.9800	9.5940	10,474.7500	10.4747	9.180	0	0	0
2021/02/24	2040	06/05/2021	12.42	Put	Bond Future	245.7600	0.2458	177.1800	0.1772	(27.905)	0	0	0
2021/02/24	2040	06/05/2021	13.38	Call	Bond Future	14,565.4600	14.5655	15,504.9800	15.5050	6.450	0	0	0
2021/02/24	2040	06/05/2021	13.38	Put	Bond Future	27.3800	0.0274	17.5500	0.0175	(35.902)	0	0	300
2021/02/24	2040	05/08/2021	11.05	Put	Bond Future	4,046.3100	4.0463	3,568.6300	3.5686	(11.805)	0	0	0
2021/02/24	2040	05/08/2021	11.05	Call	Bond Future	3,369.3600	3.3694	3,850.1900	3.8502	14.271	0	0	900
2021/02/24	2040	05/08/2021	12.48	Call	Bond Future	9,271.2000	9.2712	10,060.8800	10.0609	8.518	0	0	0
2021/02/24	2040	05/08/2021	12.49	Put	Bond Future	1,038.3500	1.0383	871.0600	0.8711	(16.111)	0	0	0
2021/02/24	2040	05/08/2021	12.47	Call	Bond Future	9,226.5800	9.2266	10,014.7100	10.0147	8.542	0	0	0
2021/02/24	2040	05/08/2021			Bond Future	11.1501	83.5780	11.0087	84.5365	(1.268)	0.0000	0.0000	0
2021/02/24	2040	05/08/2021	11.55	Put	Bond Future	2,617.6300	2.6176	2,270.4600	2.2705	(13.263)	0	0	0
2021/02/24	2040	05/08/2021	11.55	Call	Bond Future	5,236.7000	5.2367	5,848.0400	5.8480	11.674	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
2021/02/24	2040	05/08/2021	14.80	Call	Bond Future	19,743.8200	19.7438	20,691.9200	20.6919	4.802	0	0	0
2021/02/24	2040	05/08/2021	14.80	Put	Bond Future	41.2500	0.0413	30.8400	0.0308	(25.236)	0	0	900
2021/02/24	2040	05/08/2021	12.48	Put	Bond Future	1,050.4400	1.0504	881.6100	0.8816	(16.072)	0	0	0
2021/02/24	2040	05/08/2021	12.49	Call	Bond Future	9,315.8700	9.3159	10,107.0900	10.1071	8.493	0	0	0
2021/02/24	2040	05/08/2021	12.47	Put	Bond Future	1,062.6500	1.0627	892.2700	0.8923	(16.034)	0	0	0
2021/02/24	2040	04/11/2021	12.90	Call	Bond Future	10,516.3100	10.5163	11,306.8900	11.3069	7.518	0	0	0
2021/02/24	2040	04/11/2021	12.90	Put	Bond Future	1,320.5100	1.3205	1,142.7500	1.1428	(13.461)	0	0	0
2021/02/24	2040	04/11/2021	12.89	Call	Bond Future	10,474.7700	10.4748	11,264.0400	11.2640	7.535	0	0	0
2021/02/24	2040	04/11/2021	12.89	Put	Bond Future	1,332.8800	1.3329	1,153.8100	1.1538	(13.435)	0	0	0
2021/02/24	2040	04/11/2021			Bond Future	11.3511	84.4958	11.2042	85.4642	(1.294)	0.0000	0.0000	0
2021/02/24	2040	04/11/2021	12.91	Call	Bond Future	10,557.8900	10.5579	11,349.7700	11.3498	7.500	0	0	0
2021/02/24	2040	04/11/2021	12.91	Put	Bond Future	1,308.2500	1.3082	1,131.7900	1.1318	(13.488)	0	0	0
2021/02/24	2040	03/02/2022	11.58	Put	Bond Future	4,968.0700	4.9681	4,519.3000	4.5193	(9.033)	0	0	0
2021/02/24	2040	03/02/2022	11.59	Call	Bond Future	5,085.9600	5.0860	5,618.0500	5.6180	10.462	0	0	0
2021/02/24	2040	03/02/2022	11.57	Put	Bond Future	4,998.1300	4.9981	4,547.4000	4.5474	(9.018)	0	0	0
2021/02/24	2040	03/02/2022			Bond Future	11.5667	80.9424	11.4137	81.9213	(1.323)	0.0000	0.0000	0
2021/02/24	2040	03/02/2022	11.58	Call	Bond Future	5,052.3300	5.0523	5,582.4600	5.5825	10.493	0	0	0
2021/02/24	2040	03/02/2022	11.59	Put	Bond Future	4,938.4900	4.9385	4,491.6800	4.4917	(9.048)	0	0	0
2021/02/24	2040	03/02/2022	11.57	Call	Bond Future	5,019.1000	5.0191	5,547.2700	5.5473	10.523	0	0	0
2021/02/24	2044	06/05/2021	12.44	Call	Bond Future	9,362.9900	9.3630	10,105.4400	10.1054	7.930	0	0	0
2021/02/24	2044	06/05/2021	12.44	Put	Bond Future	280.2700	0.2803	213.3100	0.2133	(23.891)	0	0	0
2021/02/24	2044	06/05/2021	12.43	Call	Bond Future	9,311.5000	9.3115	10,052.8400	10.0528	7.962	0	0	0
2021/02/24	2044	06/05/2021	12.43	Put	Bond Future	285.8300	0.2858	217.7600	0.2178	(23.815)	0	0	0
2021/02/24	2044	06/05/2021	11.40	Call	Bond Future	4,246.4800	4.2465	4,790.2200	4.7902	12.804	0	0	0
2021/02/24	2044	06/05/2021	11.40	Put	Bond Future	1,543.9900	1.5440	1,278.3200	1.2783	(17.207)	0	0	3,100
2021/02/24	2044	06/05/2021	11.79	Call	Bond Future	6,112.2900	6.1123	6,748.2900	6.7483	10.405	0	0	0
2021/02/24	2044	06/05/2021	11.79	Put	Bond Future	907.4500	0.9075	734.0400	0.7340	(19.110)	0	0	3,100
2021/02/24	2044	06/05/2021	11.10	Call	Bond Future	2,968.8300	2.9688	3,421.2200	3.4212	15.238	0	0	0
2021/02/24	2044	06/05/2021	12.50	Call	Bond Future	9,672.2300	9.6722	10,421.0800	10.4211	7.742	0	0	0
2021/02/24	2044	06/05/2021	12.50	Put	Bond Future	248.8400	0.2488	188.2800	0.1883	(24.337)	0	0	3,100
2021/02/24	2044	06/05/2021			Bond Future	11.0018	83.7155	10.8869	84.5249	(1.045)	0.0000	0.0000	61,779
2021/02/24	2044	06/05/2021	12.45	Call	Bond Future	9,414.4900	9.4145	10,158.0400	10.1580	7.898	0	0	0
2021/02/24	2044	06/05/2021	12.45	Put	Bond Future	274.8000	0.2748	208.9400	0.2089	(23.967)	0	0	0
2021/02/24	2044	06/05/2021	10.70	Put	Bond Future	3,779.1100	3.7791	3,281.9200	3.2819	(13.156)	0	0	0
2021/02/24	2044	06/05/2021	10.70	Call	Bond Future	1,624.0500	1.6241	1,936.2700	1.9363	19.225	0	0	3,100
2021/02/24	2044	06/05/2021	11.10	Put	Bond Future	2,288.1700	2.2882	1,931.1500	1.9312	(15.603)	0	0	3,100
2021/02/24	2044	06/05/2021	11.90	Call	Bond Future	6,640.8900	6.6409	7,300.0600	7.3001	9.926	0	0	0
2021/02/24	2044	06/05/2021	11.90	Put	Bond Future	754.8300	0.7548	604.5900	0.6046	(19.904)	0	0	0
2021/02/24	2044	06/05/2021	11.35	Put	Bond Future	1,649.4400	1.6494	1,369.7800	1.3698	(16.955)	0	0	0
2021/02/24	2044	06/05/2021	11.35	Call	Bond Future	4,020.9700	4.0210	4,550.7200	4.5507	13.175	0	0	3,100
2021/02/24	2044	05/08/2021	12.60	Put	Bond Future	1,000.0500	1.0000	860.4600	0.8605	(13.958)	0	0	0
2021/02/24	2044	05/08/2021	12.61	Call	Bond Future	9,616.4800	9.6165	10,295.3900	10.2954	7.060	0	0	0
2021/02/24	2044	05/08/2021	12.61	Put	Bond Future	988.6200	0.9886	850.3000	0.8503	(13.991)	0	0	0
2021/02/24	2044	05/08/2021			Bond Future	11.2055	80.2326	11.0858	81.0499	(1.068)	0.0000	0.0000	0
2021/02/24	2044	05/08/2021	12.60	Call	Bond Future	9,572.2200	9.5722	10,249.8600	10.2499	7.079	0	0	0
2021/02/24	2044	05/08/2021	12.59	Call	Bond Future	9,527.9800	9.5280	10,204.3600	10.2044	7.099	0	0	0
2021/02/24	2044	05/08/2021	12.59	Put	Bond Future	1,011.5800	1.0116	870.7300	0.8707	(13.924)	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
2021/02/24	2044	04/11/2021	12.91	Call	Bond Future	10,365.7200	10.3657	11,032.3200	11.0323	6.431	0	0	0
2021/02/24	2044	04/11/2021	12.91	Put	Bond Future	1,394.5700	1.3946	1,235.5900	1.2356	(11.400)	0	0	0
2021/02/24	2044	04/11/2021			Bond Future	11.3985	81.1137	11.2741	81.9393	(1.091)	0.0000	0.0000	0
2021/02/24	2044	04/11/2021	12.90	Call	Bond Future	10,325.0000	10.3250	10,990.4700	10.9905	6.445	0	0	0
2021/02/24	2044	04/11/2021	12.90	Put	Bond Future	1,407.3300	1.4073	1,247.2200	1.2472	(11.377)	0	0	0
2021/02/24	2044	04/11/2021	12.89	Call	Bond Future	10,284.3000	10.2843	10,948.6400	10.9486	6.460	0	0	0
2021/02/24	2044	04/11/2021	12.89	Put	Bond Future	1,420.1800	1.4202	1,258.9400	1.2589	(11.353)	0	0	0
2021/02/24	2044	03/02/2022	11.59	Call	Bond Future	4,939.3800	4.9394	5,384.6300	5.3846	9.014	0	0	0
2021/02/24	2044	03/02/2022	11.59	Put	Bond Future	5,036.2800	5.0363	4,647.0000	4.6470	(7.730)	0	0	0
2021/02/24	2044	03/02/2022	11.60	Call	Bond Future	4,971.8500	4.9719	5,418.7900	5.4188	8.989	0	0	0
2021/02/24	2044	03/02/2022	11.60	Put	Bond Future	5,004.8500	5.0049	4,617.2600	4.6173	(7.744)	0	0	0
2021/02/24	2044	03/02/2022			Bond Future	11.6052	77.6473	11.4756	78.4819	(1.117)	0.0000	0.0000	0
2021/02/24	2044	03/02/2022	11.61	Call	Bond Future	5,004.4000	5.0044	5,453.0400	5.4530	8.965	0	0	0
2021/02/24	2044	03/02/2022	11.61	Put	Bond Future	4,973.5900	4.9736	4,587.7000	4.5877	(7.759)	0	0	0
2021/02/24	2046	06/05/2021			Bond Future	103.6525	103.6525	105.8163	105.8163	2.087	0.0000	0.0000	14,893
2021/02/24	2046	05/08/2021			Bond Future	104.7899	104.7899	106.9763	106.9763	2.086	0.0000	0.0000	0
2021/02/24	2046	04/11/2021			Bond Future	104.1576	104.1576	106.3677	106.3677	2.122	0.0000	0.0000	0
2021/02/24	2046	03/02/2022			Bond Future	105.3536	105.3536	107.5887	107.5887	2.122	0.0000	0.0000	0
2021/02/24	2050	06/05/2021			Bond Future	105.3217	105.3217	109.2446	109.2446	3.725	0.0000	0.0000	10,904
2021/02/24	2050	05/08/2021			Bond Future	104.5509	104.5509	108.5157	108.5157	3.792	0.0000	0.0000	0
2021/02/24	2050	04/11/2021			Bond Future	105.7222	105.7222	109.7307	109.7307	3.791	0.0000	0.0000	0
2021/02/24	2050	03/02/2022			Bond Future	104.9900	104.9900	109.0439	109.0439	3.861	0.0000	0.0000	0
2021/02/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	AL37	06/05/2021			Index Future	785.8780	785.8780	787.3130	787.3130	0.183	0.0000	0.0000	0
2021/02/24	AL37	05/08/2021			Index Future	794.2100	794.2100	795.6570	795.6570	0.182	0.0000	0.0000	0
2021/02/24	AL37	04/11/2021			Index Future	803.0010	803.0010	804.4620	804.4620	0.182	0.0000	0.0000	0
2021/02/24	AL37	03/02/2022			Index Future	812.0270	812.0270	813.5040	813.5040	0.182	0.0000	0.0000	0
2021/02/24	AL7T	06/05/2021			Index Future	882.0350	882.0350	888.3780	888.3780	0.719	0.0000	0.0000	0
2021/02/24	AL7T	05/08/2021			Index Future	891.3860	891.3860	897.7930	897.7930	0.719	0.0000	0.0000	0
2021/02/24	AL7T	04/11/2021			Index Future	901.2530	901.2530	907.7290	907.7290	0.719	0.0000	0.0000	0
2021/02/24	AL7T	03/02/2022			Index Future	911.3830	911.3830	917.9310	917.9310	0.718	0.0000	0.0000	0
2021/02/24	ALBI	06/05/2021			Index Future	771.8100	771.8100	777.0450	777.0450	0.678	0.0000	0.0000	306
2021/02/24	ALBI	05/08/2021			Index Future	779.9930	779.9930	785.2810	785.2810	0.678	0.0000	0.0000	0
2021/02/24	ALBI	04/11/2021			Index Future	788.6260	788.6260	793.9710	793.9710	0.678	0.0000	0.0000	0
2021/02/24	ALBI	03/02/2022			Index Future	797.4910	797.4910	802.8950	802.8950	0.678	0.0000	0.0000	0
2021/02/24	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
2021/02/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/02/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	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
2021/02/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/02/24	ES33	06/05/2021			Bond Future	11.4677	75.2743	11.3248	76.0352	(1.246)	0.0000	0.0000	350
2021/02/24	ES33	05/08/2021			Bond Future	11.7224	76.0816	11.5735	76.8498	(1.270)	0.0000	0.0000	0
2021/02/24	ES33	04/11/2021			Bond Future	11.9803	73.1415	11.8251	73.9175	(1.295)	0.0000	0.0000	0
2021/02/24	ES33	03/02/2022			Bond Future	12.2570	73.9649	12.0950	74.7494	(1.322)	0.0000	0.0000	0
2021/02/24	ES42	06/05/2021			Bond Future	12.0453	73.4658	11.9128	74.2488	(1.100)	0.0000	0.0000	4,779
2021/02/24	ES42	05/08/2021			Bond Future	12.2891	74.2544	12.1508	75.0450	(1.125)	0.0000	0.0000	0
2021/02/24	ES42	04/11/2021			Bond Future	12.5378	70.8114	12.3933	71.6101	(1.153)	0.0000	0.0000	0
2021/02/24	ES42	03/02/2022			Bond Future	12.7958	71.6092	12.6447	72.4165	(1.181)	0.0000	0.0000	0
2021/02/24	GOVI	06/05/2021	678.68	Call	GOVI	840,950.0000	84.0950	891,720.0000	89.1720	6.037	0	0	0
2021/02/24	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	GOVI	06/05/2021	678.67	Call	GOVI	841,050.0000	84.1050	891,820.0000	89.1820	6.037	0	0	0
2021/02/24	GOVI	06/05/2021			GOVI	762.7750	762.7750	767.8520	767.8520	0.666	0.0000	0.0000	978
2021/02/24	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	GOVI	06/05/2021	678.69	Call	GOVI	840,850.0000	84.0850	891,620.0000	89.1620	6.038	0	0	0
2021/02/24	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	GOVI	05/08/2021	719.14	Call	GOVI	517,220.0000	51.7220	568,500.0000	56.8500	9.915	0	0	0
2021/02/24	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	GOVI	05/08/2021	719.13	Call	GOVI	517,320.0000	51.7320	568,600.0000	56.8600	9.913	0	0	0
2021/02/24	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	GOVI	05/08/2021			GOVI	770.8620	770.8620	775.9900	775.9900	0.665	0.0000	0.0000	0
2021/02/24	GOVI	05/08/2021	719.15	Call	GOVI	517,120.0000	51.7120	568,400.0000	56.8400	9.916	0	0	0
2021/02/24	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	GOVI	04/11/2021	728.41	Call	GOVI	509,840.0000	50.9840	561,670.0000	56.1670	10.166	0	0	0
2021/02/24	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	GOVI	04/11/2021	728.40	Call	GOVI	509,940.0000	50.9940	561,770.0000	56.1770	10.164	0	0	0
2021/02/24	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	GOVI	04/11/2021			GOVI	779.3940	779.3940	784.5770	784.5770	0.665	0.0000	0.0000	0
2021/02/24	GOVI	04/11/2021	728.42	Call	GOVI	509,740.0000	50.9740	561,570.0000	56.1570	10.168	0	0	0
2021/02/24	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	6,350.0000	0.6350	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/02/24	GOVI	03/02/2022	792.76	Put	GOVI	46,050.0000	4.6050	0.0000	0.0000	(100.000)	0	0	0
2021/02/24	GOVI	03/02/2022			GOVI	788.1550	788.1550	793.3950	793.3950	0.665	0.0000	0.0000	0
2021/02/24	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	6,450.0000	0.6450	100.000	0	0	0
2021/02/24	GOVI	03/02/2022	792.75	Put	GOVI	45,950.0000	4.5950	0.0000	0.0000	(100.000)	0	0	0
2021/02/24	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	6,550.0000	0.6550	100.000	0	0	0
2021/02/24	GOVI	03/02/2022	792.74	Put	GOVI	45,850.0000	4.5850	0.0000	0.0000	(100.000)	0	0	0
2021/02/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/02/24	IGOV	06/05/2021			Index Future	279.3630	279.3630	282.4300	282.4300	1.098	0.0000	0.0000	975
2021/02/24	IGOV	05/08/2021			Index Future	282.3940	282.3940	285.4930	285.4930	1.097	0.0000	0.0000	0
2021/02/24	IGOV	04/11/2021			Index Future	285.5870	285.5870	288.7210	288.7210	1.097	0.0000	0.0000	0
2021/02/24	IGOV	03/02/2022			Index Future	288.8640	288.8640	292.0340	292.0340	1.097	0.0000	0.0000	0
2021/02/24	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/02/24	IS05	15/06/2021			Interest Rate Swap	90.4400	90.4400	90.4400	90.4400	0.000	0.0000	0.0000	0
2021/02/24	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4100	89.4100	(0.011)	0.0000	0.0000	0
2021/02/24	IS05	21/12/2021			Interest Rate Swap	90.7100	90.7100	90.7100	90.7100	0.000	0.0000	0.0000	51
2021/02/24	IS05	15/03/2022			Interest Rate Swap	90.2000	90.2000	90.1800	90.1800	(0.022)	0.0000	0.0000	0
2021/02/24	IS05	21/06/2022			Interest Rate Swap	90.3900	90.3900	90.3600	90.3600	(0.033)	0.0000	0.0000	0
2021/02/24	IS05	20/09/2022			Interest Rate Swap	93.5900	93.5900	93.5600	93.5600	(0.032)	0.0000	0.0000	0
2021/02/24	IS05	20/12/2022			Interest Rate Swap	94.1500	94.1500	94.1100	94.1100	(0.042)	0.0000	0.0000	0
2021/02/24	IS05	22/03/2023			Interest Rate Swap	86.6000	86.6000	86.5500	86.5500	(0.058)	0.0000	0.0000	0
2021/02/24	IS05	20/06/2023			Interest Rate Swap	92.2100	92.2100	92.1500	92.1500	(0.065)	0.0000	0.0000	0
2021/02/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/02/24	IS10	17/12/2025			Interest Rate Swap	80.6100	80.6100	80.3400	80.3400	(0.335)	0.0000	0.0000	0
2021/02/24	IS10	16/03/2026			Interest Rate Swap	77.2000	77.2000	76.9000	76.9000	(0.389)	0.0000	0.0000	0
2021/02/24	IS10	15/06/2026			Interest Rate Swap	75.6700	75.6700	75.3300	75.3300	(0.449)	0.0000	0.0000	0
2021/02/24	IS10	21/09/2026			Interest Rate Swap	77.7300	77.7300	77.3700	77.3700	(0.463)	0.0000	0.0000	0
2021/02/24	IS10	21/12/2026			Interest Rate Swap	81.7700	81.7700	81.3900	81.3900	(0.465)	0.0000	0.0000	0
2021/02/24	IS10	15/03/2027			Interest Rate Swap	80.3200	80.3200	79.9100	79.9100	(0.510)	0.0000	0.0000	0
2021/02/24	IS10	21/06/2027			Interest Rate Swap	82.4300	82.4300	81.9800	81.9800	(0.546)	0.0000	0.0000	0
2021/02/24	IS10	20/09/2027			Interest Rate Swap	88.2700	88.2700	87.7900	87.7900	(0.544)	0.0000	0.0000	0
2021/02/24	IS10	20/12/2027			Interest Rate Swap	88.7200	88.7200	88.2000	88.2000	(0.586)	0.0000	0.0000	0
2021/02/24	IS10	22/03/2028			Interest Rate Swap	81.8100	81.8100	81.2600	81.2600	(0.672)	0.0000	0.0000	0
2021/02/24	IS10	20/06/2028			Interest Rate Swap	89.6900	89.6900	89.1400	89.1400	(0.613)	0.0000	0.0000	0
2021/02/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/02/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/02/24	JBAF	17/03/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/02/24	JBAF	21/04/2021			Jibar Tradeable Future	3.7050	96.2950	3.6850	96.3150	(0.540)	0.0000	0.0000	0
2021/02/24	JBAF	19/05/2021			Jibar Tradeable Future	3.7300	96.2700	3.7100	96.2900	(0.536)	0.0000	0.0000	0
2021/02/24	JBAF	15/06/2021			Jibar Tradeable Future	3.7150	96.2850	3.6950	96.3050	(0.538)	0.0000	0.0000	0
2021/02/24	JBAF	21/07/2021			Jibar Tradeable Future	3.7400	96.2600	3.7200	96.2800	(0.535)	0.0000	0.0000	0
2021/02/24	JBAF	18/08/2021			Jibar Tradeable Future	3.8000	96.2000	3.7900	96.2100	(0.263)	0.0000	0.0000	0
2021/02/24	JBAF	15/09/2021			Jibar Tradeable Future	3.8400	96.1600	3.8200	96.1800	(0.521)	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
2021/02/24	JBAF	15/12/2021			Jibar Tradeable Future	4.1250	95.8750	4.0950	95.9050	(0.727)	0.0000	0.0000	0
2021/02/24	JBAF	16/03/2022			Jibar Tradeable Future	4.3300	95.6700	4.3000	95.7000	(0.693)	0.0000	0.0000	0
2021/02/24	JBAF	15/06/2022			Jibar Tradeable Future	4.5600	95.4400	4.5500	95.4500	(0.219)	0.0000	0.0000	20,001
2021/02/24	JBAF	21/09/2022			Jibar Tradeable Future	4.7550	95.2450	4.7450	95.2550	(0.210)	0.0000	0.0000	0
2021/02/24	JBAF	21/12/2022			Jibar Tradeable Future	4.9550	95.0450	4.9350	95.0650	(0.404)	0.0000	0.0000	0
2021/02/24	R023	06/05/2021	7.58	Call	Bond Future	4,002.6700	4.0027	3,963.6500	3.9637	(0.975)	0	0	0
2021/02/24	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	R023	06/05/2021			Bond Future	5.2338	105.7836	5.2561	105.7445	0.426	0.0000	0.0000	40,958
2021/02/24	R023	06/05/2021	7.57	Call	Bond Future	3,986.0400	3.9860	3,947.0200	3.9470	(0.979)	0	0	0
2021/02/24	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	R023	06/05/2021	7.56	Call	Bond Future	3,969.4100	3.9694	3,930.3900	3.9304	(0.983)	0	0	0
2021/02/24	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	R023	05/08/2021	5.30	Call	Bond Future	378.0600	0.3781	358.6500	0.3587	(5.134)	0	0	0
2021/02/24	R023	05/08/2021	5.30	Put	Bond Future	518.9400	0.5189	540.1400	0.5401	4.085	0	0	0
2021/02/24	R023	05/08/2021	5.29	Call	Bond Future	370.2100	0.3702	351.0300	0.3510	(5.181)	0	0	0
2021/02/24	R023	05/08/2021	5.29	Put	Bond Future	526.2000	0.5262	547.6300	0.5476	4.073	0	0	0
2021/02/24	R023	05/08/2021			Bond Future	5.3934	106.9178	5.4203	106.8772	0.500	0.0000	0.0000	0
2021/02/24	R023	05/08/2021	5.31	Call	Bond Future	385.9900	0.3860	366.3600	0.3664	(5.086)	0	0	0
2021/02/24	R023	05/08/2021	5.31	Put	Bond Future	511.7700	0.5118	532.7500	0.5327	4.099	0	0	0
2021/02/24	R023	04/11/2021	4.91	Call	Bond Future	147.9800	0.1480	138.0600	0.1381	(6.704)	0	0	0
2021/02/24	R023	04/11/2021	4.91	Put	Bond Future	1,004.8000	1.0048	1,036.7000	1.0367	3.175	0	0	0
2021/02/24	R023	04/11/2021	4.90	Call	Bond Future	144.6100	0.1446	134.8500	0.1348	(6.749)	0	0	0
2021/02/24	R023	04/11/2021	4.90	Put	Bond Future	1,014.2700	1.0143	1,046.3300	1.0463	3.161	0	0	0
2021/02/24	R023	04/11/2021			Bond Future	5.5811	104.1829	5.6141	104.1411	0.591	0.0000	0.0000	0
2021/02/24	R023	04/11/2021	4.92	Call	Bond Future	151.4000	0.1514	141.3200	0.1413	(6.658)	0	0	0
2021/02/24	R023	04/11/2021	4.92	Put	Bond Future	995.3800	0.9954	1,027.1200	1.0271	3.189	0	0	0
2021/02/24	R023	03/02/2022	5.08	Call	Bond Future	149.5500	0.1496	139.2900	0.1393	(6.861)	0	0	0
2021/02/24	R023	03/02/2022	5.08	Put	Bond Future	946.3900	0.9464	978.8300	0.9788	3.428	0	0	0
2021/02/24	R023	03/02/2022			Bond Future	5.8534	105.3551	5.8951	105.3125	0.712	0.0000	0.0000	0
2021/02/24	R023	03/02/2022	5.07	Call	Bond Future	147.1600	0.1472	137.0200	0.1370	(6.890)	0	0	0
2021/02/24	R023	03/02/2022	5.07	Put	Bond Future	954.3700	0.9544	986.9300	0.9869	3.412	0	0	0
2021/02/24	R023	03/02/2022	5.06	Call	Bond Future	144.4900	0.1445	134.4900	0.1345	(6.921)	0	0	0
2021/02/24	R023	03/02/2022	5.06	Put	Bond Future	962.0600	0.9621	994.7600	0.9948	3.399	0	0	0
2021/02/24	R035	06/05/2021	12.36	Put	Bond Future	92.5100	0.0925	65.5000	0.0655	(29.197)	0	0	0
2021/02/24	R035	06/05/2021	12.37	Call	Bond Future	11,068.4800	11.0685	11,837.3800	11.8374	6.947	0	0	0
2021/02/24	R035	06/05/2021	12.35	Put	Bond Future	94.7400	0.0947	67.1500	0.0671	(29.122)	0	0	0
2021/02/24	R035	06/05/2021	10.55	Call	Bond Future	2,470.1000	2.4701	2,890.2700	2.8903	17.010	0	0	0
2021/02/24	R035	06/05/2021	10.55	Put	Bond Future	2,325.0900	2.3251	1,949.9100	1.9499	(16.136)	0	0	500
2021/02/24	R035	06/05/2021	10.05	Put	Bond Future	4,296.0000	4.2960	3,745.9000	3.7459	(12.805)	0	0	0
2021/02/24	R035	06/05/2021	10.05	Call	Bond Future	1,075.0500	1.0750	1,320.3000	1.3203	22.813	0	0	500
2021/02/24	R035	06/05/2021	10.40	Put	Bond Future	2,823.9000	2.8239	2,396.2900	2.3963	(15.143)	0	0	0
2021/02/24	R035	06/05/2021	12.91	Put	Bond Future	22.7400	0.0227	15.0400	0.0150	(33.861)	0	0	600
2021/02/24	R035	06/05/2021	11.55	Call	Bond Future	6,875.5100	6.8755	7,554.1400	7.5541	9.870	0	0	0
2021/02/24	R035	06/05/2021	11.55	Put	Bond Future	519.4700	0.5195	402.7500	0.4027	(22.469)	0	0	1,650
2021/02/24	R035	06/05/2021	12.77	Call	Bond Future	13,125.4300	13.1254	13,909.9800	13.9100	5.977	0	0	0
2021/02/24	R035	06/05/2021	12.77	Put	Bond Future	33.0800	0.0331	22.2800	0.0223	(32.648)	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
2021/02/24	R035	06/05/2021	10.24	Put	Bond Future	3,443.7900	3.4438	2,959.4000	2.9594	(14.066)	0	0	0
2021/02/24	R035	06/05/2021	10.24	Call	Bond Future	1,523.4900	1.5235	1,834.4500	1.8344	20.411	0	0	223
2021/02/24	R035	06/05/2021			Bond Future	10.5279	89.8181	10.4076	90.6134	(1.143)	0.0000	0.0000	103,193
2021/02/24	R035	06/05/2021	12.36	Call	Bond Future	11,016.6600	11.0167	11,785.0000	11.7850	6.974	0	0	0
2021/02/24	R035	06/05/2021	12.37	Put	Bond Future	90.3300	0.0903	63.8800	0.0639	(29.282)	0	0	0
2021/02/24	R035	06/05/2021	12.35	Call	Bond Future	10,964.8400	10.9648	11,732.6000	11.7326	7.002	0	0	0
2021/02/24	R035	06/05/2021	11.05	Call	Bond Future	4,512.5200	4.5125	5,083.3100	5.0833	12.649	0	0	0
2021/02/24	R035	06/05/2021	11.05	Put	Bond Future	1,178.7400	1.1787	954.1800	0.9542	(19.051)	0	0	500
2021/02/24	R035	06/05/2021	10.40	Call	Bond Future	1,978.2400	1.9782	2,345.9800	2.3460	18.589	0	0	600
2021/02/24	R035	06/05/2021	11.15	Put	Bond Future	1,024.2400	1.0242	823.7800	0.8238	(19.572)	0	0	0
2021/02/24	R035	06/05/2021	11.15	Call	Bond Future	4,975.4600	4.9755	5,570.3500	5.5703	11.956	0	0	600
2021/02/24	R035	06/05/2021	12.91	Call	Bond Future	13,834.4800	13.8345	14,622.1300	14.6221	5.693	0	0	0
2021/02/24	R035	06/05/2021	10.81	Put	Bond Future	1,642.1300	1.6421	1,351.1600	1.3512	(17.719)	0	0	0
2021/02/24	R035	06/05/2021	10.81	Call	Bond Future	3,466.7200	3.4667	3,971.1000	3.9711	14.549	0	0	1,650
2021/02/24	R035	06/05/2021	12.02	Call	Bond Future	9,254.6600	9.2547	9,997.1800	9.9972	8.023	0	0	0
2021/02/24	R035	06/05/2021	12.02	Put	Bond Future	200.5400	0.2005	147.7100	0.1477	(26.344)	0	0	223
2021/02/24	R035	06/05/2021	11.32	Call	Bond Future	5,773.7800	5.7738	6,406.6000	6.4066	10.960	0	0	0
2021/02/24	R035	06/05/2021	11.32	Put	Bond Future	787.9600	0.7880	625.4300	0.6254	(20.627)	0	0	223
2021/02/24	R035	05/08/2021	11.37	Call	Bond Future	5,879.3000	5.8793	6,431.0100	6.4310	9.384	0	0	0
2021/02/24	R035	05/08/2021	11.37	Put	Bond Future	1,999.2700	1.9993	1,748.0800	1.7481	(12.564)	0	0	100
2021/02/24	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	R035	05/08/2021	5.31	Put	Bond Future	47,309.5600	47.3096	46,506.6600	46.5067	(1.697)	0	0	0
2021/02/24	R035	05/08/2021			Bond Future	10.7406	90.7811	10.6154	91.5840	(1.165)	0.0000	0.0000	0
2021/02/24	R035	05/08/2021	10.77	Call	Bond Future	3,566.6900	3.5667	3,994.3700	3.9944	11.991	0	0	0
2021/02/24	R035	05/08/2021	10.77	Put	Bond Future	3,379.3200	3.3793	3,004.1000	3.0041	(11.103)	0	0	100
2021/02/24	R035	05/08/2021	10.02	Put	Bond Future	6,288.3500	6.2884	5,732.6100	5.7326	(8.838)	0	0	0
2021/02/24	R035	05/08/2021	10.02	Call	Bond Future	1,515.3400	1.5153	1,762.5000	1.7625	16.311	0	0	100
2021/02/24	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	R035	05/08/2021	5.30	Put	Bond Future	47,426.1400	47.4261	46,623.2400	46.6232	(1.693)	0	0	0
2021/02/24	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	R035	05/08/2021	5.29	Put	Bond Future	47,542.8500	47.5428	46,739.9500	46.7399	(1.689)	0	0	0
2021/02/24	R035	04/11/2021	10.12	Put	Bond Future	7,292.3200	7.2923	6,743.0900	6.7431	(7.532)	0	0	0
2021/02/24	R035	04/11/2021	10.12	Call	Bond Future	1,899.4600	1.8995	2,161.2300	2.1612	13.781	0	0	400
2021/02/24	R035	04/11/2021	10.62	Put	Bond Future	5,238.9200	5.2389	4,791.0500	4.7911	(8.549)	0	0	0
2021/02/24	R035	04/11/2021	10.62	Call	Bond Future	3,136.9700	3.1370	3,500.1000	3.5001	11.576	0	0	400
2021/02/24	R035	04/11/2021	11.75	Put	Bond Future	2,366.8700	2.3669	2,119.2600	2.1193	(10.461)	0	0	782
2021/02/24	R035	04/11/2021	11.08	Call	Bond Future	4,557.1800	4.5572	5,010.2400	5.0102	9.942	0	0	0
2021/02/24	R035	04/11/2021	11.08	Put	Bond Future	3,780.7800	3.7808	3,422.8400	3.4228	(9.467)	0	0	782
2021/02/24	R035	04/11/2021	10.23	Put	Bond Future	6,798.1400	6.7981	6,271.1200	6.2711	(7.752)	0	0	0
2021/02/24	R035	04/11/2021	12.53	Call	Bond Future	10,157.0000	10.1570	10,824.0800	10.8241	6.568	0	0	0
2021/02/24	R035	04/11/2021	12.53	Put	Bond Future	1,158.0200	1.1580	1,014.1000	1.0141	(12.428)	0	0	0
2021/02/24	R035	04/11/2021			Bond Future	10.9537	87.3023	10.8236	88.1133	(1.188)	0.0000	0.0000	0
2021/02/24	R035	04/11/2021	13.82	Call	Bond Future	15,644.9000	15.6449	16,410.4100	16.4104	4.893	0	0	0
2021/02/24	R035	04/11/2021	13.82	Put	Bond Future	287.1000	0.2871	241.6100	0.2416	(15.845)	0	0	400
2021/02/24	R035	04/11/2021	11.75	Call	Bond Future	7,095.9600	7.0960	7,659.3500	7.6593	7.940	0	0	0
2021/02/24	R035	04/11/2021	10.23	Call	Bond Future	2,144.2900	2.1443	2,428.2700	2.4283	13.244	0	0	782
2021/02/24	R035	04/11/2021	12.52	Call	Bond Future	10,115.7700	10.1158	10,781.7400	10.7817	6.583	0	0	0
2021/02/24	R035	04/11/2021	12.52	Put	Bond Future	1,169.4000	1.1694	1,024.3700	1.0244	(12.402)	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
2021/02/24	R035	04/11/2021	12.51	Call	Bond Future	10,074.5800	10.0746	10,739.4300	10.7394	6.599	0	0	0
2021/02/24	R035	04/11/2021	12.51	Put	Bond Future	1,180.8800	1.1809	1,034.7300	1.0347	(12.376)	0	0	0
2021/02/24	R035	03/02/2022	11.39	Call	Bond Future	5,289.7400	5.2897	5,760.1500	5.7601	8.893	0	0	0
2021/02/24	R035	03/02/2022	11.39	Put	Bond Future	4,058.4000	4.0584	3,709.0100	3.7090	(8.609)	0	0	683
2021/02/24	R035	03/02/2022	10.65	Call	Bond Future	3,103.1900	3.1032	3,445.7100	3.4457	11.038	0	0	0
2021/02/24	R035	03/02/2022	11.23	Call	Bond Future	4,763.7700	4.7638	5,207.8700	5.2079	9.322	0	0	0
2021/02/24	R035	03/02/2022	11.23	Put	Bond Future	4,479.9400	4.4799	4,104.2400	4.1042	(8.386)	0	0	0
2021/02/24	R035	03/02/2022	11.22	Call	Bond Future	4,732.2100	4.7322	5,174.6400	5.1746	9.349	0	0	0
2021/02/24	R035	03/02/2022	11.22	Put	Bond Future	4,508.1200	4.5081	4,130.7500	4.1307	(8.371)	0	0	0
2021/02/24	R035	03/02/2022			Bond Future	11.1826	88.2848	11.0469	89.1046	(1.213)	0.0000	0.0000	0
2021/02/24	R035	03/02/2022	10.65	Put	Bond Future	6,388.1900	6.3882	5,910.9100	5.9109	(7.471)	0	0	683
2021/02/24	R035	03/02/2022	9.70	Put	Bond Future	10,863.3400	10.8633	10,224.5500	10.2246	(5.880)	0	0	0
2021/02/24	R035	03/02/2022	9.70	Call	Bond Future	1,246.9200	1.2469	1,427.9300	1.4279	14.517	0	0	683
2021/02/24	R035	03/02/2022	11.24	Call	Bond Future	4,795.4100	4.7954	5,241.1800	5.2412	9.296	0	0	0
2021/02/24	R035	03/02/2022	11.24	Put	Bond Future	4,451.9100	4.4519	4,077.8800	4.0779	(8.402)	0	0	0
2021/02/24	R186	06/05/2021	10.77	Call	Bond Future	15,826.0400	15.8260	16,063.7700	16.0638	1.502	0	0	0
2021/02/24	R186	06/05/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	R186	06/05/2021	10.76	Call	Bond Future	15,784.9900	15.7850	16,022.7200	16.0227	1.506	0	0	0
2021/02/24	R186	06/05/2021	10.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	R186	06/05/2021			Bond Future	7.2636	118.7536	7.2157	118.9914	(0.660)	0.0000	0.0000	106,150
2021/02/24	R186	06/05/2021	10.78	Call	Bond Future	15,867.0700	15.8671	16,104.8000	16.1048	1.498	0	0	0
2021/02/24	R186	06/05/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/02/24	R186	06/05/2021	7.30	Call	Bond Future	1,437.0800	1.4371	1,556.3600	1.5564	8.300	0	0	0
2021/02/24	R186	06/05/2021	7.30	Put	Bond Future	1,257.0900	1.2571	1,138.6400	1.1386	(9.423)	0	0	15,177
2021/02/24	R186	05/08/2021	8.62	Call	Bond Future	5,735.4900	5.7355	5,939.4600	5.9395	3.556	0	0	0
2021/02/24	R186	05/08/2021	8.62	Put	Bond Future	366.5400	0.3665	331.5500	0.3316	(9.546)	0	0	0
2021/02/24	R186	05/08/2021	8.61	Call	Bond Future	5,697.7500	5.6977	5,901.2200	5.9012	3.571	0	0	0
2021/02/24	R186	05/08/2021	8.61	Put	Bond Future	373.1400	0.3731	337.6500	0.3377	(9.511)	0	0	0
2021/02/24	R186	05/08/2021			Bond Future	7.4451	114.7465	7.3944	114.9855	(0.680)	0.0000	0.0000	0
2021/02/24	R186	05/08/2021	8.63	Call	Bond Future	5,773.2900	5.7733	5,977.7600	5.9778	3.542	0	0	0
2021/02/24	R186	05/08/2021	8.63	Put	Bond Future	360.0400	0.3600	325.5500	0.3255	(9.579)	0	0	0
2021/02/24	R186	04/11/2021	8.10	Call	Bond Future	3,567.2700	3.5673	3,720.3700	3.7204	4.292	0	0	0
2021/02/24	R186	04/11/2021	8.10	Put	Bond Future	1,477.6900	1.4777	1,390.0900	1.3901	(5.928)	0	0	0
2021/02/24	R186	04/11/2021	8.09	Call	Bond Future	3,537.7300	3.5377	3,690.1900	3.6902	4.310	0	0	0
2021/02/24	R186	04/11/2021	8.09	Put	Bond Future	1,491.8900	1.4919	1,403.6500	1.4037	(5.915)	0	0	0
2021/02/24	R186	04/11/2021			Bond Future	7.6278	116.0058	7.5741	116.2465	(0.704)	0.0000	0.0000	0
2021/02/24	R186	04/11/2021	8.11	Call	Bond Future	3,596.9100	3.5969	3,750.6500	3.7506	4.274	0	0	0
2021/02/24	R186	04/11/2021	8.11	Put	Bond Future	1,463.6000	1.4636	1,376.6400	1.3766	(5.942)	0	0	0
2021/02/24	R186	03/02/2022	7.30	Call	Bond Future	1,517.9800	1.5180	1,605.8300	1.6058	5.787	0	0	0
2021/02/24	R186	03/02/2022	7.30	Put	Bond Future	3,792.5300	3.7925	3,637.4100	3.6374	(4.090)	0	0	0
2021/02/24	R186	03/02/2022			Bond Future	7.8291	112.0299	7.7720	112.2729	(0.730)	0.0000	0.0000	0
2021/02/24	R186	03/02/2022	7.28	Call	Bond Future	1,485.0600	1.4851	1,571.6100	1.5716	5.828	0	0	0
2021/02/24	R186	03/02/2022	7.28	Put	Bond Future	3,846.7200	3.8467	3,690.3000	3.6903	(4.066)	0	0	0
2021/02/24	R186	03/02/2022	7.29	Call	Bond Future	1,501.2600	1.5013	1,588.4500	1.5884	5.808	0	0	0
2021/02/24	R186	03/02/2022	7.29	Put	Bond Future	3,819.3600	3.8194	3,663.5800	3.6636	(4.079)	0	0	0
2021/02/24	R197	06/05/2021			Bond Future	319.6997	319.6997	320.0486	320.0486	0.109	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
2021/02/24	R197	05/08/2021			Bond Future	315.2103	315.2103	315.5596	315.5596	0.111	0.0000	0.0000	0
2021/02/24	R197	04/11/2021			Bond Future	318.7418	318.7418	319.0927	319.0927	0.110	0.0000	0.0000	0
2021/02/24	R197	03/02/2022			Bond Future	314.3088	314.3088	314.6626	314.6626	0.113	0.0000	0.0000	0
2021/02/24	R202	06/05/2021			Bond Future	227.0309	227.0309	229.0935	229.0935	0.909	0.0000	0.0000	8,028
2021/02/24	R202	05/08/2021			Bond Future	225.2740	225.2740	227.3569	227.3569	0.925	0.0000	0.0000	0
2021/02/24	R202	04/11/2021			Bond Future	227.7975	227.7975	229.9021	229.9021	0.924	0.0000	0.0000	0
2021/02/24	R202	03/02/2022			Bond Future	226.1145	226.1145	228.2424	228.2424	0.941	0.0000	0.0000	0
2021/02/24	R209	06/05/2021	12.23	Call	Bond Future	9,416.2900	9.4163	10,193.2500	10.1933	8.251	0	0	0
2021/02/24	R209	06/05/2021	12.23	Put	Bond Future	105.3500	0.1054	72.8300	0.0728	(30.869)	0	0	0
2021/02/24	R209	06/05/2021	12.22	Call	Bond Future	9,372.2500	9.3723	10,148.5800	10.1486	8.283	0	0	0
2021/02/24	R209	06/05/2021	12.22	Put	Bond Future	107.7100	0.1077	74.5600	0.0746	(30.777)	0	0	0
2021/02/24	R209	06/05/2021	9.50	Put	Bond Future	6,014.7500	6.0148	5,335.8400	5.3358	(11.287)	0	0	0
2021/02/24	R209	06/05/2021	9.50	Call	Bond Future	396.5300	0.3965	527.1000	0.5271	32.928	0	0	2,150
2021/02/24	R209	06/05/2021	10.35	Call	Bond Future	1,956.9700	1.9570	2,356.9700	2.3570	20.440	0	0	500
2021/02/24	R209	06/05/2021	9.75	Put	Bond Future	4,739.1700	4.7392	4,129.1000	4.1291	(12.873)	0	0	0
2021/02/24	R209	06/05/2021	9.75	Call	Bond Future	699.0600	0.6991	898.4700	0.8985	28.525	0	0	5,050
2021/02/24	R209	06/05/2021	11.00	Call	Bond Future	4,185.4100	4.1854	4,780.2300	4.7802	14.212	0	0	0
2021/02/24	R209	06/05/2021	11.00	Put	Bond Future	1,007.9400	1.0079	793.2800	0.7933	(21.297)	0	0	3,500
2021/02/24	R209	06/05/2021	10.00	Put	Bond Future	3,638.0800	3.6381	3,108.2700	3.1083	(14.563)	0	0	0
2021/02/24	R209	06/05/2021	10.00	Call	Bond Future	1,129.1600	1.1292	1,408.8300	1.4088	24.768	0	0	0
2021/02/24	R209	06/05/2021	12.25	Call	Bond Future	9,504.3500	9.5043	10,282.5500	10.2826	8.188	0	0	0
2021/02/24	R209	06/05/2021	12.25	Put	Bond Future	100.7600	0.1008	69.4800	0.0695	(31.044)	0	0	9,150
2021/02/24	R209	06/05/2021			Bond Future	10.4266	69.4500	10.2866	70.2595	(1.343)	0.0000	0.0000	26,647
2021/02/24	R209	06/05/2021	12.24	Call	Bond Future	9,460.3300	9.4603	10,237.9200	10.2379	8.219	0	0	0
2021/02/24	R209	06/05/2021	12.24	Put	Bond Future	103.0300	0.1030	71.1400	0.0711	(30.952)	0	0	0
2021/02/24	R209	06/05/2021	10.35	Put	Bond Future	2,398.0400	2.3980	1,988.5600	1.9886	(17.076)	0	0	0
2021/02/24	R209	06/05/2021	10.60	Call	Bond Future	2,717.8800	2.7179	3,200.9000	3.2009	17.772	0	0	0
2021/02/24	R209	06/05/2021	10.60	Put	Bond Future	1,734.0100	1.7340	1,407.5500	1.4075	(18.827)	0	0	6,250
2021/02/24	R209	06/05/2021	11.60	Call	Bond Future	6,662.1500	6.6622	7,373.9600	7.3740	10.684	0	0	0
2021/02/24	R209	06/05/2021	11.60	Put	Bond Future	382.5200	0.3825	284.8500	0.2848	(25.533)	0	0	3,750
2021/02/24	R209	06/05/2021	10.25	Put	Bond Future	2,714.9200	2.7149	2,270.9100	2.2709	(16.354)	0	0	0
2021/02/24	R209	06/05/2021	10.25	Call	Bond Future	1,691.8600	1.6919	2,057.3300	2.0573	21.602	0	0	5,325
2021/02/24	R209	06/05/2021	11.25	Call	Bond Future	5,208.3700	5.2084	5,856.7400	5.8567	12.449	0	0	0
2021/02/24	R209	06/05/2021	11.25	Put	Bond Future	711.6800	0.7117	550.5700	0.5506	(22.638)	0	0	9,150
2021/02/24	R209	05/08/2021	11.81	Call	Bond Future	7,267.5300	7.2675	7,922.7800	7.9228	9.016	0	0	0
2021/02/24	R209	05/08/2021	11.81	Put	Bond Future	1,025.8500	1.0258	863.7200	0.8637	(15.804)	0	0	0
2021/02/24	R209	05/08/2021			Bond Future	10.6129	70.1951	10.4678	71.0125	(1.367)	0.0000	0.0000	0
2021/02/24	R209	05/08/2021	11.80	Call	Bond Future	7,230.5700	7.2306	7,884.3800	7.8844	9.042	0	0	0
2021/02/24	R209	05/08/2021	11.80	Put	Bond Future	1,037.5200	1.0375	873.9500	0.8739	(15.765)	0	0	0
2021/02/24	R209	05/08/2021	11.79	Call	Bond Future	7,193.6600	7.1937	7,846.0300	7.8460	9.069	0	0	0
2021/02/24	R209	05/08/2021	11.79	Put	Bond Future	1,049.3000	1.0493	884.2900	0.8843	(15.726)	0	0	0
2021/02/24	R209	04/11/2021	10.50	Call	Bond Future	3,028.7400	3.0287	3,414.2400	3.4142	12.728	0	0	0
2021/02/24	R209	04/11/2021	12.00	Call	Bond Future	7,683.8800	7.6839	8,314.6100	8.3146	8.208	0	0	0
2021/02/24	R209	04/11/2021	12.00	Put	Bond Future	1,570.7400	1.5707	1,375.6900	1.3757	(12.418)	0	0	5,500
2021/02/24	R209	04/11/2021	12.19	Call	Bond Future	8,331.2100	8.3312	8,985.7000	8.9857	7.856	0	0	0
2021/02/24	R209	04/11/2021	12.19	Put	Bond Future	1,325.9400	1.3259	1,154.6500	1.1547	(12.918)	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
2021/02/24	R209	04/11/2021	12.17	Call	Bond Future	8,262.3900	8.2624	8,914.4700	8.9145	7.892	0	0	0
2021/02/24	R209	04/11/2021			Bond Future	10.7984	67.8251	10.6481	68.6509	(1.392)	0.0000	0.0000	1,795
2021/02/24	R209	04/11/2021	10.50	Put	Bond Future	4,682.6600	4.6827	4,242.3800	4.2424	(9.402)	0	0	5,500
2021/02/24	R209	04/11/2021	9.50	Put	Bond Future	8,718.9100	8.7189	8,085.5300	8.0855	(7.264)	0	0	0
2021/02/24	R209	04/11/2021	9.50	Call	Bond Future	1,082.5800	1.0826	1,274.9800	1.2750	17.772	0	0	3,750
2021/02/24	R209	04/11/2021	12.18	Call	Bond Future	8,296.7800	8.2968	8,950.0700	8.9501	7.874	0	0	0
2021/02/24	R209	04/11/2021	12.18	Put	Bond Future	1,337.9900	1.3380	1,165.5000	1.1655	(12.892)	0	0	0
2021/02/24	R209	04/11/2021	12.17	Put	Bond Future	1,350.1300	1.3501	1,176.4300	1.1764	(12.865)	0	0	0
2021/02/24	R209	03/02/2022	11.03	Call	Bond Future	4,296.8500	4.2969	4,752.9600	4.7530	10.615	0	0	0
2021/02/24	R209	03/02/2022	11.03	Put	Bond Future	4,099.7600	4.0998	3,721.1000	3.7211	(9.236)	0	0	0
2021/02/24	R209	03/02/2022	11.02	Call	Bond Future	4,268.2500	4.2682	4,722.6900	4.7227	10.647	0	0	0
2021/02/24	R209	03/02/2022	11.02	Put	Bond Future	4,124.0400	4.1240	3,743.7100	3.7437	(9.222)	0	0	0
2021/02/24	R209	03/02/2022			Bond Future	10.9928	68.5886	10.8369	69.4234	(1.418)	0.0000	0.0000	0
2021/02/24	R209	03/02/2022	11.04	Call	Bond Future	4,325.2700	4.3253	4,783.0400	4.7830	10.584	0	0	0
2021/02/24	R209	03/02/2022	11.04	Put	Bond Future	4,075.3500	4.0754	3,698.3500	3.6983	(9.251)	0	0	0
2021/02/24	R210	06/05/2021			Bond Future	199.7886	199.7886	201.0606	201.0606	0.637	0.0000	0.0000	1,183
2021/02/24	R210	05/08/2021			Bond Future	201.9808	201.9808	203.2644	203.2644	0.636	0.0000	0.0000	0
2021/02/24	R210	04/11/2021			Bond Future	201.5053	201.5053	202.8019	202.8019	0.643	0.0000	0.0000	0
2021/02/24	R210	03/02/2022			Bond Future	203.8188	203.8188	205.1296	205.1296	0.643	0.0000	0.0000	0
2021/02/24	R212	06/05/2021			Bond Future	171.5878	171.5878	171.3894	171.3894	(0.116)	0.0000	0.0000	3,114
2021/02/24	R212	05/08/2021			Bond Future	171.1402	171.1402	170.9377	170.9377	(0.118)	0.0000	0.0000	0
2021/02/24	R212	04/11/2021			Bond Future	173.0574	173.0574	172.8514	172.8514	(0.119)	0.0000	0.0000	0
2021/02/24	R213	06/05/2021	11.91	Call	Bond Future	12,474.6800	12.4747	13,181.3500	13.1813	5.665	0	0	0
2021/02/24	R213	06/05/2021	11.91	Put	Bond Future	8.6200	0.0086	5.2800	0.0053	(38.747)	0	0	0
2021/02/24	R213	06/05/2021			Bond Future	9.4612	85.8465	9.3361	86.5566	(1.322)	0.0000	0.0000	9,143
2021/02/24	R213	06/05/2021	11.90	Call	Bond Future	12,429.1800	12.4292	13,135.7500	13.1358	5.685	0	0	0
2021/02/24	R213	06/05/2021	11.90	Put	Bond Future	8.9000	0.0089	5.4600	0.0055	(38.652)	0	0	0
2021/02/24	R213	06/05/2021	11.89	Call	Bond Future	12,383.6500	12.3837	13,090.1200	13.0901	5.705	0	0	0
2021/02/24	R213	06/05/2021	11.89	Put	Bond Future	9.1900	0.0092	5.6500	0.0056	(38.520)	0	0	0
2021/02/24	R213	05/08/2021	10.14	Put	Bond Future	1,755.9400	1.7559	1,514.3500	1.5144	(13.758)	0	0	0
2021/02/24	R213	05/08/2021	9.34	Put	Bond Future	3,743.6600	3.7437	3,330.7300	3.3307	(11.030)	0	0	0
2021/02/24	R213	05/08/2021	9.34	Call	Bond Future	1,978.9500	1.9790	2,282.6200	2.2826	15.345	0	0	0
2021/02/24	R213	05/08/2021	10.85	Call	Bond Future	7,009.1800	7.0092	7,596.0200	7.5960	8.372	0	0	0
2021/02/24	R213	05/08/2021	10.85	Put	Bond Future	799.1100	0.7991	669.3500	0.6694	(16.238)	0	0	0
2021/02/24	R213	05/08/2021	10.84	Call	Bond Future	6,970.0800	6.9701	7,555.5800	7.5556	8.400	0	0	0
2021/02/24	R213	05/08/2021	10.84	Put	Bond Future	809.5500	0.8095	678.4500	0.6784	(16.194)	0	0	0
2021/02/24	R213	05/08/2021			Bond Future	9.6579	86.7670	9.5278	87.4836	(1.347)	0.0000	0.0000	0
2021/02/24	R213	05/08/2021	10.78	Call	Bond Future	6,736.8900	6.7369	7,314.1800	7.3142	8.569	0	0	0
2021/02/24	R213	05/08/2021	10.78	Put	Bond Future	874.4800	0.8745	735.1700	0.7352	(15.931)	0	0	0
2021/02/24	R213	05/08/2021	10.14	Call	Bond Future	4,342.9100	4.3429	4,817.9200	4.8179	10.938	0	0	0
2021/02/24	R213	05/08/2021	10.86	Call	Bond Future	7,048.3600	7.0484	7,636.5300	7.6365	8.345	0	0	0
2021/02/24	R213	05/08/2021	10.86	Put	Bond Future	788.7900	0.7888	660.3600	0.6604	(16.282)	0	0	0
2021/02/24	R213	04/11/2021	11.10	Put	Bond Future	1,222.7000	1.2227	1,066.0400	1.0660	(12.813)	0	0	0
2021/02/24	R213	04/11/2021	11.11	Call	Bond Future	7,538.1700	7.5382	8,106.5800	8.1066	7.540	0	0	0
2021/02/24	R213	04/11/2021	11.09	Put	Bond Future	1,234.9500	1.2350	1,077.0800	1.0771	(12.784)	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
2021/02/24	R213	04/11/2021			Bond Future	9.8566	84.1893	9.7211	84.9132	(1.374)	0.0000	0.0000	0
2021/02/24	R213	04/11/2021	11.10	Call	Bond Future	7,502.3800	7.5024	8,069.5900	8.0696	7.560	0	0	0
2021/02/24	R213	04/11/2021	11.11	Put	Bond Future	1,210.5400	1.2105	1,055.0800	1.0551	(12.842)	0	0	0
2021/02/24	R213	04/11/2021	11.09	Call	Bond Future	7,466.6500	7.4666	8,032.6500	8.0326	7.580	0	0	0
2021/02/24	R213	03/02/2022	9.58	Put	Bond Future	5,137.8400	5.1378	4,713.3800	4.7134	(8.261)	0	0	200
2021/02/24	R213	03/02/2022	8.63	Put	Bond Future	8,825.4600	8.8255	8,249.6900	8.2497	(6.524)	0	0	0
2021/02/24	R213	03/02/2022	8.63	Call	Bond Future	955.4400	0.9554	1,111.3300	1.1113	16.316	0	0	200
2021/02/24	R213	03/02/2022	9.98	Call	Bond Future	3,518.2400	3.5182	3,891.4400	3.8914	10.608	0	0	0
2021/02/24	R213	03/02/2022	9.98	Put	Bond Future	3,988.5900	3.9886	3,630.1300	3.6301	(8.987)	0	0	0
2021/02/24	R213	03/02/2022			Bond Future	10.0710	85.1367	9.9297	85.8683	(1.403)	0.0000	0.0000	0
2021/02/24	R213	03/02/2022	10.15	Call	Bond Future	3,985.2000	3.9852	4,385.3900	4.3854	10.042	0	0	0
2021/02/24	R213	03/02/2022	10.15	Put	Bond Future	3,580.0600	3.5801	3,248.5900	3.2486	(9.259)	0	0	200
2021/02/24	R213	03/02/2022	9.58	Call	Bond Future	2,559.2500	2.5593	2,866.4500	2.8664	12.004	0	0	0
2021/02/24	R213	03/02/2022	9.97	Call	Bond Future	3,492.5500	3.4925	3,864.1400	3.8641	10.640	0	0	0
2021/02/24	R213	03/02/2022	9.97	Put	Bond Future	4,014.7700	4.0148	3,654.7000	3.6547	(8.969)	0	0	0
2021/02/24	R213	03/02/2022	9.96	Call	Bond Future	3,466.9500	3.4669	3,836.9200	3.8369	10.671	0	0	0
2021/02/24	R213	03/02/2022	9.96	Put	Bond Future	4,041.0900	4.0411	3,679.4000	3.6794	(8.950)	0	0	0
2021/02/24	R214	06/05/2021	12.26	Call	Bond Future	7,559.0300	7.5590	8,236.9600	8.2370	8.968	0	0	0
2021/02/24	R214	06/05/2021	12.26	Put	Bond Future	307.6400	0.3076	233.2900	0.2333	(24.168)	0	0	0
2021/02/24	R214	06/05/2021	12.25	Call	Bond Future	7,517.1600	7.5172	8,193.9500	8.1939	9.003	0	0	0
2021/02/24	R214	06/05/2021	12.25	Put	Bond Future	313.2800	0.3133	237.7900	0.2378	(24.097)	0	0	0
2021/02/24	R214	06/05/2021			Bond Future	10.8736	65.9697	10.7440	66.7220	(1.192)	0.0000	0.0000	13,552
2021/02/24	R214	06/05/2021	12.27	Call	Bond Future	7,600.9200	7.6009	8,279.9700	8.2800	8.934	0	0	0
2021/02/24	R214	06/05/2021	12.27	Put	Bond Future	302.0900	0.3021	228.8600	0.2289	(24.241)	0	0	0
2021/02/24	R214	05/08/2021	12.03	Put	Bond Future	1,453.5600	1.4536	1,262.1300	1.2621	(13.170)	0	0	0
2021/02/24	R214	05/08/2021	12.01	Call	Bond Future	6,461.5400	6.4615	7,026.8100	7.0268	8.748	0	0	0
2021/02/24	R214	05/08/2021			Bond Future	11.0609	66.6770	10.9265	67.4366	(1.215)	0.0000	0.0000	0
2021/02/24	R214	05/08/2021	12.02	Call	Bond Future	6,495.7900	6.4958	7,062.5200	7.0625	8.725	0	0	0
2021/02/24	R214	05/08/2021	12.02	Put	Bond Future	1,468.2600	1.4683	1,275.3900	1.2754	(13.136)	0	0	0
2021/02/24	R214	05/08/2021	12.03	Call	Bond Future	6,530.1100	6.5301	7,098.2800	7.0983	8.701	0	0	0
2021/02/24	R214	05/08/2021	12.01	Put	Bond Future	1,483.0900	1.4831	1,288.7600	1.2888	(13.103)	0	0	0
2021/02/24	R214	04/11/2021	12.47	Call	Bond Future	7,837.1500	7.8372	8,418.0500	8.4180	7.412	0	0	0
2021/02/24	R214	04/11/2021	12.46	Call	Bond Future	7,804.8800	7.8049	8,384.6300	8.3846	7.428	0	0	0
2021/02/24	R214	04/11/2021	12.46	Put	Bond Future	1,711.3100	1.7113	1,523.6400	1.5236	(10.966)	0	0	0
2021/02/24	R214	04/11/2021			Bond Future	11.2473	64.1312	11.1079	64.8986	(1.240)	0.0000	0.0000	0
2021/02/24	R214	04/11/2021	12.47	Put	Bond Future	1,697.3500	1.6974	1,510.8300	1.5108	(10.989)	0	0	0
2021/02/24	R214	04/11/2021	12.48	Call	Bond Future	7,869.4500	7.8695	8,451.5000	8.4515	7.396	0	0	0
2021/02/24	R214	04/11/2021	12.48	Put	Bond Future	1,683.4900	1.6835	1,498.1200	1.4981	(11.011)	0	0	0
2021/02/24	R214	03/02/2022	11.40	Put	Bond Future	4,482.7000	4.4827	4,118.4900	4.1185	(8.125)	0	0	0
2021/02/24	R214	03/02/2022	11.41	Call	Bond Future	4,265.7800	4.2658	4,678.9300	4.6789	9.685	0	0	0
2021/02/24	R214	03/02/2022	11.39	Put	Bond Future	4,509.1900	4.5092	4,143.4700	4.1435	(8.111)	0	0	0
2021/02/24	R214	03/02/2022			Bond Future	11.4459	64.8530	11.3010	65.6288	(1.266)	0.0000	0.0000	0
2021/02/24	R214	03/02/2022	11.40	Call	Bond Future	4,238.8200	4.2388	4,650.4600	4.6505	9.711	0	0	0
2021/02/24	R214	03/02/2022	11.41	Put	Bond Future	4,456.3500	4.4563	4,093.6500	4.0937	(8.139)	0	0	0
2021/02/24	R214	03/02/2022	11.39	Call	Bond Future	4,211.9300	4.2119	4,622.0600	4.6221	9.737	0	0	0
2021/02/24	R248	06/05/2021	12.36	Call	Bond Future	9,617.8300	9.6178	10,492.9300	10.4929	9.099	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
2021/02/24	R248	06/05/2021	12.36	Put	Bond Future	264.9100	0.2649	193.1200	0.1931	(27.100)	0	0	0
2021/02/24	R248	06/05/2021			Bond Future	10.9148	82.9998	10.7848	83.9467	(1.190)	0.0000	0.0000	132,655
2021/02/24	R248	06/05/2021	12.35	Call	Bond Future	9,565.2100	9.5652	10,439.0700	10.4391	9.136	0	0	0
2021/02/24	R248	06/05/2021	12.35	Put	Bond Future	270.2900	0.2703	197.2600	0.1973	(27.019)	0	0	0
2021/02/24	R248	06/05/2021	12.34	Call	Bond Future	9,512.5800	9.5126	10,385.2000	10.3852	9.173	0	0	0
2021/02/24	R248	06/05/2021	12.34	Put	Bond Future	275.7500	0.2757	201.4800	0.2015	(26.934)	0	0	0
2021/02/24	R248	05/08/2021	10.30	Call	Bond Future	1,404.4100	1.4044	1,673.3500	1.6734	19.150	0	0	1,300
2021/02/24	R248	05/08/2021	10.90	Put	Bond Future	4,521.9000	4.5219	4,014.2000	4.0142	(11.228)	0	0	0
2021/02/24	R248	05/08/2021	10.90	Call	Bond Future	3,070.6200	3.0706	3,518.9400	3.5189	14.600	0	0	1,300
2021/02/24	R248	05/08/2021	10.60	Put	Bond Future	0.0000	0.0000	5,231.5000	5.2315	100.000	0	0	0
2021/02/24	R248	05/08/2021	10.60	Call	Bond Future	0.0000	0.0000	2,517.8100	2.5178	100.000	0	0	0
2021/02/24	R248	05/08/2021	12.51	Put	Bond Future	977.1500	0.9772	820.6300	0.8206	(16.018)	0	0	0
2021/02/24	R248	05/08/2021	12.52	Call	Bond Future	9,883.5100	9.8835	10,684.4400	10.6844	8.104	0	0	0
2021/02/24	R248	05/08/2021	12.50	Put	Bond Future	988.5500	0.9886	830.5700	0.8306	(15.981)	0	0	0
2021/02/24	R248	05/08/2021			Bond Future	11.1041	83.8898	10.9689	84.8458	(1.218)	0.0000	0.0000	0
2021/02/24	R248	05/08/2021	10.00	Put	Bond Future	0.0000	0.0000	8,492.8200	8.4928	100.000	0	0	0
2021/02/24	R248	05/08/2021	10.00	Call	Bond Future	0.0000	0.0000	1,012.9300	1.0129	100.000	0	0	0
2021/02/24	R248	05/08/2021	10.30	Put	Bond Future	7,400.1000	7.4001	6,713.0200	6.7130	(9.285)	0	0	0
2021/02/24	R248	05/08/2021	12.51	Call	Bond Future	9,838.1400	9.8381	10,637.6400	10.6376	8.127	0	0	0
2021/02/24	R248	05/08/2021	12.52	Put	Bond Future	965.8800	0.9659	810.7900	0.8108	(16.057)	0	0	0
2021/02/24	R248	05/08/2021	12.50	Call	Bond Future	9,792.8100	9.7928	10,590.8500	10.5909	8.149	0	0	0
2021/02/24	R248	04/11/2021	12.85	Call	Bond Future	10,753.1300	10.7531	11,545.3500	11.5454	7.367	0	0	0
2021/02/24	R248	04/11/2021	12.85	Put	Bond Future	1,313.0400	1.3130	1,139.3300	1.1393	(13.230)	0	0	0
2021/02/24	R248	04/11/2021			Bond Future	11.2928	80.3983	11.1521	81.3643	(1.245)	0.0000	0.0000	0
2021/02/24	R248	04/11/2021	12.84	Call	Bond Future	10,711.4000	10.7114	11,502.3400	11.5023	7.384	0	0	0
2021/02/24	R248	04/11/2021	12.84	Put	Bond Future	1,325.3400	1.3253	1,150.3500	1.1503	(13.203)	0	0	0
2021/02/24	R248	04/11/2021	12.83	Call	Bond Future	10,669.6900	10.6697	11,459.3500	11.4593	7.401	0	0	0
2021/02/24	R248	04/11/2021	12.83	Put	Bond Future	1,337.7400	1.3377	1,161.4700	1.1615	(13.177)	0	0	0
2021/02/24	R248	03/02/2022	11.48	Call	Bond Future	5,026.1100	5.0261	5,549.3700	5.5494	10.411	0	0	0
2021/02/24	R248	03/02/2022	11.49	Put	Bond Future	5,086.9300	5.0869	4,635.7700	4.6358	(8.869)	0	0	0
2021/02/24	R248	03/02/2022	11.47	Call	Bond Future	4,992.9000	4.9929	5,514.1400	5.5141	10.440	0	0	0
2021/02/24	R248	03/02/2022			Bond Future	11.4941	81.3034	11.3475	82.2798	(1.276)	0.0000	0.0000	0
2021/02/24	R248	03/02/2022	11.48	Put	Bond Future	5,119.2300	5.1192	4,666.0700	4.6661	(8.852)	0	0	0
2021/02/24	R248	03/02/2022	11.49	Call	Bond Future	5,059.7300	5.0597	5,584.9900	5.5850	10.381	0	0	0
2021/02/24	R248	03/02/2022	11.47	Put	Bond Future	5,152.0500	5.1521	4,696.8700	4.6969	(8.835)	0	0	0

Total

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