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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/01/2021 TO 06/01/2021

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
2021/01/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	2025	04/02/2021		Bond Future	146.6770	146.6770	146.8112	146.8112	0.091	0.0000	0.0000	7,208
2021/01/06	2025	06/05/2021		Bond Future	148.2105	148.2105	148.3449	148.3449	0.091	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
2021/01/06	2025	05/08/2021			Bond Future	148.3350	148.3350	148.4697	148.4697	0.091	0.0000	0.0000	0
2021/01/06	2025	04/11/2021			Bond Future	149.9658	149.9658	150.1017	150.1017	0.091	0.0000	0.0000	0
2021/01/06	2029	04/02/2021			Bond Future	103.2184	103.2184	103.2441	103.2441	0.025	0.0000	0.0000	2,182
2021/01/06	2029	06/05/2021			Bond Future	103.1582	103.1582	103.1834	103.1834	0.024	0.0000	0.0000	0
2021/01/06	2029	05/08/2021			Bond Future	104.3104	104.3104	104.3350	104.3350	0.024	0.0000	0.0000	0
2021/01/06	2029	04/11/2021			Bond Future	104.3068	104.3068	104.3315	104.3315	0.024	0.0000	0.0000	0
2021/01/06	2030	04/02/2021	9.16	Call	Bond Future	2,905.9400	2.9059	2,903.7600	2.9038	(0.075)	0	0	0
2021/01/06	2030	04/02/2021	9.16	Put	Bond Future	423.0700	0.4231	414.1700	0.4142	(2.104)	0	0	0
2021/01/06	2030	04/02/2021	9.15	Call	Bond Future	2,860.5000	2.8605	2,858.2900	2.8583	(0.077)	0	0	0
2021/01/06	2030	04/02/2021	9.15	Put	Bond Future	435.1900	0.4352	426.2600	0.4263	(2.052)	0	0	0
2021/01/06	2030	04/02/2021	8.20	Put	Bond Future	3,492.6100	3.4926	3,482.5200	3.4825	(0.289)	0	0	0
2021/01/06	2030	04/02/2021	9.20	Put	Bond Future	377.1800	0.3772	368.6600	0.3687	(2.259)	0	0	0
2021/01/06	2030	04/02/2021	9.20	Call	Bond Future	3,089.8300	3.0898	3,088.0300	3.0880	(0.058)	0	0	1,600
2021/01/06	2030	04/02/2021	9.12	Put	Bond Future	473.5200	0.4735	464.3400	0.4643	(1.939)	0	0	0
2021/01/06	2030	04/02/2021	9.12	Call	Bond Future	2,725.8700	2.7259	2,723.4100	2.7234	(0.090)	0	0	1,000
2021/01/06	2030	04/02/2021	8.36	Put	Bond Future	2,697.9300	2.6979	2,687.0900	2.6871	(0.402)	0	0	0
2021/01/06	2030	04/02/2021	8.36	Call	Bond Future	426.5000	0.4265	422.3800	0.4224	(0.966)	0	0	800
2021/01/06	2030	04/02/2021			Bond Future	8.7358	95.6821	8.7347	95.6888	(0.013)	0.0000	0.0000	104,915
2021/01/06	2030	04/02/2021	9.17	Call	Bond Future	2,951.5300	2.9515	2,949.4700	2.9495	(0.070)	0	0	0
2021/01/06	2030	04/02/2021	9.17	Put	Bond Future	411.1500	0.4112	402.3700	0.4024	(2.135)	0	0	0
2021/01/06	2030	04/02/2021	9.30	Call	Bond Future	3,564.8100	3.5648	3,564.1600	3.5642	(0.018)	0	0	0
2021/01/06	2030	04/02/2021	9.30	Put	Bond Future	280.9200	0.2809	273.5500	0.2736	(2.624)	0	0	4,000
2021/01/06	2030	04/02/2021	9.35	Call	Bond Future	3,809.2600	3.8093	3,809.3000	3.8093	0.001	0	0	0
2021/01/06	2030	04/02/2021	9.35	Put	Bond Future	241.4600	0.2415	234.7800	0.2348	(2.767)	0	0	2,000
2021/01/06	2030	04/02/2021	8.20	Call	Bond Future	232.9500	0.2330	229.5800	0.2296	(1.447)	0	0	1,600
2021/01/06	2030	04/02/2021	8.37	Put	Bond Future	2,651.7500	2.6518	2,640.8500	2.6408	(0.411)	0	0	0
2021/01/06	2030	04/02/2021	8.37	Call	Bond Future	441.6600	0.4417	437.4800	0.4375	(0.946)	0	0	1,000
2021/01/06	2030	04/02/2021	8.86	Put	Bond Future	943.7900	0.9438	933.3200	0.9333	(1.109)	0	0	0
2021/01/06	2030	04/02/2021	8.86	Call	Bond Future	1,679.5700	1.6796	1,675.8200	1.6758	(0.223)	0	0	800
2021/01/06	2030	04/02/2021	10.20	Call	Bond Future	8,233.4200	8.2334	8,239.5500	8.2396	0.074	0	0	0
2021/01/06	2030	04/02/2021	10.20	Put	Bond Future	8.6700	0.0087	8.0800	0.0081	(6.805)	0	0	1,800
2021/01/06	2030	06/05/2021	10.95	Call	Bond Future	10,984.4400	10.9844	10,993.6100	10.9936	0.083	0	0	0
2021/01/06	2030	06/05/2021	10.95	Put	Bond Future	197.7500	0.1977	200.9300	0.2009	1.608	0	0	300
2021/01/06	2030	06/05/2021	9.27	Put	Bond Future	1,897.6500	1.8976	1,909.4100	1.9094	0.620	0	0	0
2021/01/06	2030	06/05/2021	9.27	Call	Bond Future	3,854.6400	3.8546	3,872.3900	3.8724	0.460	0	0	300
2021/01/06	2030	06/05/2021	7.97	Call	Bond Future	735.7500	0.7358	746.7100	0.7467	1.490	0	0	700
2021/01/06	2030	06/05/2021	10.04	Call	Bond Future	6,954.5600	6.9546	6,967.4800	6.9675	0.186	0	0	0
2021/01/06	2030	06/05/2021	10.04	Put	Bond Future	807.3400	0.8073	814.2700	0.8143	0.858	0	0	0
2021/01/06	2030	06/05/2021	9.15	Put	Bond Future	2,162.5800	2.1626	2,174.7900	2.1748	0.565	0	0	0
2021/01/06	2030	06/05/2021	9.15	Call	Bond Future	3,443.5400	3.4435	3,461.7400	3.4617	0.529	0	0	0
2021/01/06	2030	06/05/2021	9.92	Call	Bond Future	6,442.6000	6.4426	6,456.0500	6.4561	0.209	0	0	0
2021/01/06	2030	06/05/2021	11.69	Call	Bond Future	14,376.4000	14.3764	14,383.6000	14.3836	0.050	0	0	0
2021/01/06	2030	06/05/2021	11.69	Put	Bond Future	49.7400	0.0497	50.9500	0.0509	2.433	0	0	0
2021/01/06	2030	06/05/2021	11.70	Call	Bond Future	14,421.8900	14.4219	14,429.0700	14.4291	0.050	0	0	0
2021/01/06	2030	06/05/2021	11.70	Put	Bond Future	48.7500	0.0488	49.9400	0.0499	2.441	0	0	0
2021/01/06	2030	06/05/2021			Bond Future	8.9257	96.6590	8.9246	96.6649	(0.012)	0.0000	0.0000	0

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2021/01/06	2030	06/05/2021	8.77	Put	Bond Future	3,207.1400	3.2071	3,217.1300	3.2171	0.311	0	0	0
2021/01/06	2030	06/05/2021	8.77	Call	Bond Future	2,304.8800	2.3049	2,320.8600	2.3209	0.693	0	0	300
2021/01/06	2030	06/05/2021	9.22	Call	Bond Future	3,679.7300	3.6797	3,697.8100	3.6978	0.491	0	0	0
2021/01/06	2030	06/05/2021	9.22	Put	Bond Future	2,003.6500	2.0037	2,015.7400	2.0157	0.603	0	0	700
2021/01/06	2030	06/05/2021	7.97	Put	Bond Future	6,453.4600	6.4535	6,458.4300	6.4584	0.077	0	0	0
2021/01/06	2030	06/05/2021	9.92	Put	Bond Future	931.9800	0.9320	939.4400	0.9394	0.800	0	0	700
2021/01/06	2030	06/05/2021	11.71	Call	Bond Future	14,467.3500	14.4673	14,474.5200	14.4745	0.050	0	0	0
2021/01/06	2030	06/05/2021	11.71	Put	Bond Future	47.7700	0.0478	48.9500	0.0489	2.470	0	0	0
2021/01/06	2030	06/05/2021	10.74	Call	Bond Future	10,026.2200	10.0262	10,036.1800	10.0362	0.099	0	0	0
2021/01/06	2030	06/05/2021	10.74	Put	Bond Future	281.3800	0.2814	285.3500	0.2854	1.411	0	0	0
2021/01/06	2030	05/08/2021	10.30	Put	Bond Future	1,304.5700	1.3046	1,322.5700	1.3226	1.380	0	0	200
2021/01/06	2030	05/08/2021	8.78	Put	Bond Future	4,456.1600	4.4562	4,523.3700	4.5234	1.508	0	0	0
2021/01/06	2030	05/08/2021	8.78	Call	Bond Future	2,524.9400	2.5249	2,597.4400	2.5974	2.871	0	0	200
2021/01/06	2030	05/08/2021	7.70	Put	Bond Future	9,113.9700	9.1140	9,128.6300	9.1286	0.161	0	0	0
2021/01/06	2030	05/08/2021	12.10	Call	Bond Future	14,981.7900	14.9818	14,992.1600	14.9922	0.069	0	0	0
2021/01/06	2030	05/08/2021	12.10	Put	Bond Future	147.0900	0.1471	152.1700	0.1522	3.454	0	0	600
2021/01/06	2030	05/08/2021	9.45	Call	Bond Future	4,427.3400	4.4273	4,517.2400	4.5172	2.031	0	0	600
2021/01/06	2030	05/08/2021	10.41	Call	Bond Future	7,991.6900	7.9917	8,014.1600	8.0142	0.281	0	0	0
2021/01/06	2030	05/08/2021	10.41	Put	Bond Future	1,165.3800	1.1654	1,182.5600	1.1826	1.474	0	0	0
2021/01/06	2030	05/08/2021	10.42	Call	Bond Future	8,030.1000	8.0301	8,052.4900	8.0525	0.279	0	0	0
2021/01/06	2030	05/08/2021	10.42	Put	Bond Future	1,153.3400	1.1533	1,170.4400	1.1704	1.483	0	0	0
2021/01/06	2030	05/08/2021			Bond Future	9.1224	93.7099	9.1215	93.7151	(0.010)	0.0000	0.0000	0
2021/01/06	2030	05/08/2021	10.30	Call	Bond Future	7,573.4400	7.5734	7,596.7300	7.5967	0.308	0	0	0
2021/01/06	2030	05/08/2021	7.70	Call	Bond Future	747.2800	0.7473	767.2300	0.7672	2.670	0	0	200
2021/01/06	2030	05/08/2021	8.95	Put	Bond Future	3,922.4100	3.9224	3,988.7600	3.9888	1.692	0	0	0
2021/01/06	2030	05/08/2021	8.95	Call	Bond Future	2,956.3100	2.9563	3,027.9500	3.0280	2.423	0	0	600
2021/01/06	2030	05/08/2021	9.45	Put	Bond Future	2,626.6100	2.6266	2,711.2200	2.7112	3.221	0	0	0
2021/01/06	2030	05/08/2021	10.43	Call	Bond Future	8,068.5700	8.0686	8,090.8800	8.0909	0.277	0	0	0
2021/01/06	2030	05/08/2021	10.43	Put	Bond Future	1,141.4000	1.1414	1,158.4200	1.1584	1.491	0	0	0
2021/01/06	2030	04/11/2021	8.27	Put	Bond Future	7,316.0400	7.3160	7,343.2900	7.3433	0.372	0	0	0
2021/01/06	2030	04/11/2021	8.27	Call	Bond Future	1,447.7200	1.4477	1,480.0300	1.4800	2.232	0	0	300
2021/01/06	2030	04/11/2021	8.77	Put	Bond Future	5,371.1000	5.3711	5,451.6500	5.4516	1.500	0	0	0
2021/01/06	2030	04/11/2021	11.44	Put	Bond Future	656.0700	0.6561	667.9100	0.6679	1.805	0	0	300
2021/01/06	2030	04/11/2021	10.59	Put	Bond Future	1,486.6200	1.4866	1,504.1500	1.5041	1.179	0	0	0
2021/01/06	2030	04/11/2021	10.60	Call	Bond Future	8,062.3900	8.0624	8,084.9200	8.0849	0.279	0	0	0
2021/01/06	2030	04/11/2021	10.60	Put	Bond Future	1,473.4100	1.4734	1,490.8800	1.4909	1.186	0	0	0
2021/01/06	2030	04/11/2021			Bond Future	9.3174	94.7188	9.3165	94.7239	(0.010)	0.0000	0.0000	0
2021/01/06	2030	04/11/2021	8.77	Call	Bond Future	2,361.6200	2.3616	2,447.2300	2.4472	3.625	0	0	300
2021/01/06	2030	04/11/2021	11.44	Call	Bond Future	11,234.1300	11.2341	11,251.0300	11.2510	0.150	0	0	0
2021/01/06	2030	04/11/2021	10.59	Call	Bond Future	8,026.6100	8.0266	8,049.2000	8.0492	0.281	0	0	0
2021/01/06	2030	04/11/2021	10.61	Call	Bond Future	8,098.2400	8.0982	8,120.7100	8.1207	0.277	0	0	0
2021/01/06	2030	04/11/2021	10.61	Put	Bond Future	1,460.3000	1.4603	1,477.7100	1.4777	1.192	0	0	0
2021/01/06	2032	04/02/2021	9.63	Call	Bond Future	1,151.3700	1.1514	1,123.1300	1.1231	(2.453)	0	0	0
2021/01/06	2032	04/02/2021	9.63	Put	Bond Future	1,793.3000	1.7933	1,817.6700	1.8177	1.359	0	0	0
2021/01/06	2032	04/02/2021	9.29	Put	Bond Future	3,255.0000	3.2550	3,292.7800	3.2928	1.161	0	0	0
2021/01/06	2032	04/02/2021	9.29	Call	Bond Future	432.3500	0.4323	417.5200	0.4175	(3.430)	0	0	800
2021/01/06	2032	04/02/2021	10.82	Call	Bond Future	6,547.8500	6.5478	6,495.6300	6.4956	(0.798)	0	0	0

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2021/01/06	2032	04/02/2021	10.82	Put	Bond Future	83.6100	0.0836	84.0000	0.0840	0.466	0	0	800
2021/01/06	2032	04/02/2021			Bond Future	9.7322	93.0274	9.7406	92.9748	0.087	0.0000	0.0000	114,916
2021/01/06	2032	04/02/2021	9.62	Call	Bond Future	1,123.7700	1.1238	1,095.9300	1.0959	(2.477)	0	0	0
2021/01/06	2032	04/02/2021	9.62	Put	Bond Future	1,828.8400	1.8288	1,853.6100	1.8536	1.354	0	0	0
2021/01/06	2032	04/02/2021	9.61	Call	Bond Future	1,096.6800	1.0967	1,069.2400	1.0692	(2.502)	0	0	0
2021/01/06	2032	04/02/2021	9.61	Put	Bond Future	1,864.9500	1.8650	1,890.1200	1.8901	1.350	0	0	0
2021/01/06	2032	04/02/2021	8.79	Put	Bond Future	6,216.0400	6.2160	6,265.4900	6.2655	0.796	0	0	0
2021/01/06	2032	04/02/2021	8.79	Call	Bond Future	56.0000	0.0560	52.8400	0.0528	(5.643)	0	0	800
2021/01/06	2032	06/05/2021	12.57	Call	Bond Future	14,300.0200	14.3000	14,252.2700	14.2523	(0.334)	0	0	0
2021/01/06	2032	06/05/2021	12.12	Call	Bond Future	12,231.9400	12.2319	12,188.5100	12.1885	(0.355)	0	0	0
2021/01/06	2032	06/05/2021	12.12	Put	Bond Future	238.8000	0.2388	249.1900	0.2492	4.351	0	0	0
2021/01/06	2032	06/05/2021			Bond Future	9.9374	89.8331	9.9463	89.7792	0.089	0.0000	0.0000	0
2021/01/06	2032	06/05/2021	12.57	Put	Bond Future	115.5800	0.1156	121.6500	0.1216	5.252	0	0	736
2021/01/06	2032	06/05/2021	10.33	Put	Bond Future	2,138.2200	2.1382	2,181.8200	2.1818	2.039	0	0	0
2021/01/06	2032	06/05/2021	10.33	Call	Bond Future	4,475.5500	4.4756	4,465.3300	4.4653	(0.228)	0	0	736
2021/01/06	2032	06/05/2021	12.11	Call	Bond Future	12,185.9500	12.1860	12,142.6400	12.1426	(0.355)	0	0	0
2021/01/06	2032	06/05/2021	12.11	Put	Bond Future	242.5100	0.2425	253.0200	0.2530	4.334	0	0	0
2021/01/06	2032	06/05/2021	12.10	Call	Bond Future	12,139.9500	12.1399	12,096.7600	12.0968	(0.356)	0	0	0
2021/01/06	2032	06/05/2021	12.10	Put	Bond Future	246.2700	0.2463	256.9000	0.2569	4.316	0	0	0
2021/01/06	2032	05/08/2021	11.37	Call	Bond Future	8,403.4000	8.4034	8,394.1000	8.3941	(0.111)	0	0	0
2021/01/06	2032	05/08/2021	11.37	Put	Bond Future	1,586.3800	1.5864	1,632.2700	1.6323	2.893	0	0	0
2021/01/06	2032	05/08/2021			Bond Future	10.1455	90.8151	10.1549	90.7600	0.093	0.0000	0.0000	0
2021/01/06	2032	05/08/2021	11.35	Call	Bond Future	8,327.1100	8.3271	8,318.2400	8.3182	(0.107)	0	0	0
2021/01/06	2032	05/08/2021	11.35	Put	Bond Future	1,615.5200	1.6155	1,661.8400	1.6618	2.867	0	0	0
2021/01/06	2032	05/08/2021	11.36	Call	Bond Future	8,365.2300	8.3652	8,356.1400	8.3561	(0.109)	0	0	0
2021/01/06	2032	05/08/2021	11.36	Put	Bond Future	1,600.9000	1.6009	1,647.0000	1.6470	2.880	0	0	0
2021/01/06	2032	04/11/2021	9.83	Call	Bond Future	2,851.0200	2.8510	2,938.1800	2.9382	3.057	0	0	700
2021/01/06	2032	04/11/2021	11.71	Put	Bond Future	1,727.8200	1.7278	1,777.1800	1.7772	2.857	0	0	0
2021/01/06	2032	04/11/2021	11.69	Call	Bond Future	8,906.3300	8.9063	8,900.0900	8.9001	(0.070)	0	0	0
2021/01/06	2032	04/11/2021	11.70	Call	Bond Future	8,942.7300	8.9427	8,936.2800	8.9363	(0.072)	0	0	0
2021/01/06	2032	04/11/2021			Bond Future	10.3609	87.6481	10.3707	87.5921	0.095	0.0000	0.0000	0
2021/01/06	2032	04/11/2021	9.83	Put	Bond Future	5,949.9000	5.9499	6,093.0700	6.0931	2.406	0	0	0
2021/01/06	2032	04/11/2021	12.81	Call	Bond Future	13,209.9400	13.2099	13,182.0500	13.1820	(0.211)	0	0	0
2021/01/06	2032	04/11/2021	12.81	Put	Bond Future	647.4300	0.6474	675.5500	0.6756	4.343	0	0	700
2021/01/06	2032	04/11/2021	11.71	Call	Bond Future	8,979.1800	8.9792	8,972.5300	8.9725	(0.074)	0	0	0
2021/01/06	2032	04/11/2021	11.69	Put	Bond Future	1,756.3100	1.7563	1,806.0800	1.8061	2.834	0	0	0
2021/01/06	2032	04/11/2021	9.33	Put	Bond Future	7,976.0300	7.9760	8,075.3600	8.0754	1.245	0	0	0
2021/01/06	2032	04/11/2021	9.33	Call	Bond Future	1,821.0600	1.8211	1,864.3800	1.8644	2.379	0	0	700
2021/01/06	2032	04/11/2021	11.70	Put	Bond Future	1,742.0200	1.7420	1,791.5800	1.7916	2.845	0	0	0
2021/01/06	2033	04/02/2021			Bond Future	98.8090	98.8090	98.8370	98.8370	0.028	0.0000	0.0000	8,131
2021/01/06	2033	06/05/2021			Bond Future	98.6264	98.6264	98.6540	98.6540	0.028	0.0000	0.0000	0
2021/01/06	2033	05/08/2021			Bond Future	99.7279	99.7279	99.7551	99.7551	0.027	0.0000	0.0000	0
2021/01/06	2033	04/11/2021			Bond Future	99.5997	99.5997	99.6268	99.6268	0.027	0.0000	0.0000	0
2021/01/06	2037	04/02/2021	10.28	Call	Bond Future	421.4800	0.4215	443.5600	0.4436	5.239	0	0	0
2021/01/06	2037	04/02/2021	10.28	Put	Bond Future	3,990.3700	3.9904	3,900.0600	3.9001	(2.263)	0	0	0
2021/01/06	2037	04/02/2021	10.27	Call	Bond Future	407.6300	0.4076	429.1700	0.4292	5.284	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
2021/01/06	2037	04/02/2021	10.27	Put	Bond Future	4,046.0900	4.0461	3,955.2400	3.9552	(2.245)	0	0	0
2021/01/06	2037	04/02/2021	11.90	Call	Bond Future	6,805.7600	6.8058	6,909.4600	6.9095	1.524	0	0	0
2021/01/06	2037	04/02/2021	13.73	Call	Bond Future	16,134.3100	16.1343	16,246.6900	16.2467	0.697	0	0	0
2021/01/06	2037	04/02/2021	13.73	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	300
2021/01/06	2037	04/02/2021	10.85	Call	Bond Future	1,806.5700	1.8066	1,864.8400	1.8648	3.225	0	0	0
2021/01/06	2037	04/02/2021	10.85	Put	Bond Future	1,545.3300	1.5453	1,491.2100	1.4912	(3.502)	0	0	72
2021/01/06	2037	04/02/2021	10.35	Call	Bond Future	528.2200	0.5282	554.1700	0.5542	4.913	0	0	0
2021/01/06	2037	04/02/2021	10.35	Put	Bond Future	3,612.4800	3.6125	3,526.0400	3.5260	(2.393)	0	0	72
2021/01/06	2037	04/02/2021			Bond Future	10.8099	82.8131	10.7927	82.9255	(0.159)	0.0000	0.0000	131,604
2021/01/06	2037	04/02/2021	10.29	Call	Bond Future	435.7400	0.4357	458.3500	0.4584	5.189	0	0	0
2021/01/06	2037	04/02/2021	10.29	Put	Bond Future	3,935.1500	3.9351	3,845.3700	3.8454	(2.281)	0	0	0
2021/01/06	2037	04/02/2021	11.97	Put	Bond Future	108.0700	0.1081	100.8200	0.1008	(6.709)	0	0	0
2021/01/06	2037	04/02/2021	11.97	Call	Bond Future	7,179.2800	7.1793	7,284.4200	7.2844	1.464	0	0	300
2021/01/06	2037	04/02/2021	11.90	Put	Bond Future	134.4100	0.1344	125.7200	0.1257	(6.465)	0	0	240
2021/01/06	2037	04/02/2021	10.48	Put	Bond Future	2,968.3000	2.9683	2,889.7500	2.8898	(2.646)	0	0	0
2021/01/06	2037	04/02/2021	10.48	Call	Bond Future	773.2800	0.7733	807.1200	0.8071	4.376	0	0	240
2021/01/06	2037	04/02/2021	9.65	Put	Bond Future	8,152.8600	8.1529	8,043.0500	8.0430	(1.347)	0	0	0
2021/01/06	2037	04/02/2021	9.65	Call	Bond Future	32.1600	0.0322	34.7400	0.0347	8.022	0	0	72
2021/01/06	2037	06/05/2021	12.42	Call	Bond Future	9,132.2800	9.1323	9,249.5900	9.2496	1.285	0	0	0
2021/01/06	2037	06/05/2021	12.43	Call	Bond Future	9,175.0300	9.1750	9,292.3800	9.2924	1.279	0	0	0
2021/01/06	2037	06/05/2021	12.44	Put	Bond Future	952.0100	0.9520	956.5300	0.9565	0.475	0	0	0
2021/01/06	2037	06/05/2021			Bond Future	11.0243	83.6586	11.0065	83.7715	(0.161)	0.0000	0.0000	0
2021/01/06	2037	06/05/2021	12.42	Put	Bond Future	974.0600	0.9741	978.5100	0.9785	0.457	0	0	0
2021/01/06	2037	06/05/2021	12.43	Put	Bond Future	962.9800	0.9630	967.4700	0.9675	0.466	0	0	0
2021/01/06	2037	06/05/2021	12.44	Call	Bond Future	9,217.8400	9.2178	9,335.2200	9.3352	1.273	0	0	0
2021/01/06	2037	05/08/2021	12.26	Put	Bond Future	2,338.9000	2.3389	2,363.1800	2.3632	1.038	0	0	0
2021/01/06	2037	05/08/2021	12.27	Call	Bond Future	8,247.2400	8.2472	8,384.9800	8.3850	1.670	0	0	0
2021/01/06	2037	05/08/2021	12.27	Put	Bond Future	2,320.5500	2.3206	2,344.8500	2.3449	1.047	0	0	0
2021/01/06	2037	05/08/2021	12.28	Call	Bond Future	8,283.5800	8.2836	8,421.3500	8.4213	1.663	0	0	0
2021/01/06	2037	05/08/2021			Bond Future	11.2471	80.3172	11.2286	80.4306	(0.164)	0.0000	0.0000	0
2021/01/06	2037	05/08/2021	12.26	Call	Bond Future	8,210.9400	8.2109	8,348.6600	8.3487	1.677	0	0	0
2021/01/06	2037	05/08/2021	12.28	Put	Bond Future	2,302.3100	2.3023	2,326.6400	2.3266	1.057	0	0	0
2021/01/06	2037	04/11/2021	12.82	Put	Bond Future	2,120.3600	2.1204	2,145.8900	2.1459	1.204	0	0	0
2021/01/06	2037	04/11/2021	12.83	Call	Bond Future	9,654.4400	9.6544	9,794.3700	9.7944	1.449	0	0	0
2021/01/06	2037	04/11/2021			Bond Future	11.4644	81.1822	11.4453	81.2966	(0.167)	0.0000	0.0000	0
2021/01/06	2037	04/11/2021	12.81	Call	Bond Future	9,583.0200	9.5830	9,722.9600	9.7230	1.460	0	0	0
2021/01/06	2037	04/11/2021	12.81	Put	Bond Future	2,135.9100	2.1359	2,161.4500	2.1615	1.196	0	0	0
2021/01/06	2037	04/11/2021	12.82	Call	Bond Future	9,618.7100	9.6187	9,758.6400	9.7586	1.455	0	0	0
2021/01/06	2037	04/11/2021	12.83	Put	Bond Future	2,104.9000	2.1049	2,130.4300	2.1304	1.213	0	0	0
2021/01/06	2038	04/02/2021			Bond Future	110.2348	110.2348	110.2666	110.2666	0.029	0.0000	0.0000	7,805
2021/01/06	2038	06/05/2021			Bond Future	111.3873	111.3873	111.4185	111.4185	0.028	0.0000	0.0000	0
2021/01/06	2038	05/08/2021			Bond Future	110.9092	110.9092	110.9400	110.9400	0.028	0.0000	0.0000	0
2021/01/06	2038	04/11/2021			Bond Future	112.1288	112.1288	112.1595	112.1595	0.027	0.0000	0.0000	0
2021/01/06	2040	04/02/2021	10.42	Call	Bond Future	396.9300	0.3969	430.0000	0.4300	8.331	0	0	0
2021/01/06	2040	04/02/2021	10.42	Put	Bond Future	4,265.9000	4.2659	4,145.0500	4.1450	(2.833)	0	0	0
2021/01/06	2040	04/02/2021	9.49	Put	Bond Future	11,244.5500	11.2445	11,091.5400	11.0915	(1.361)	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
2021/01/06	2040	04/02/2021	9.49	Call	Bond Future	5.0100	0.0050	5.9200	0.0059	18.164	0	0	500
2021/01/06	2040	04/02/2021	9.57	Put	Bond Future	10,576.4900	10.5765	10,423.9500	10.4239	(1.442)	0	0	0
2021/01/06	2040	04/02/2021	9.57	Call	Bond Future	8.0400	0.0080	9.4200	0.0094	17.164	0	0	800
2021/01/06	2040	04/02/2021	10.07	Put	Bond Future	6,634.0400	6.6340	6,491.6900	6.4917	(2.146)	0	0	0
2021/01/06	2040	04/02/2021			Bond Future	10.9587	84.7049	10.9365	84.8588	(0.202)	0.0000	0.0000	80,474
2021/01/06	2040	04/02/2021	10.41	Call	Bond Future	383.0800	0.3831	415.3400	0.4153	8.421	0	0	0
2021/01/06	2040	04/02/2021	10.41	Put	Bond Future	4,326.5100	4.3265	4,204.8500	4.2049	(2.812)	0	0	0
2021/01/06	2040	04/02/2021	10.40	Call	Bond Future	369.6400	0.3696	401.1000	0.4011	8.511	0	0	0
2021/01/06	2040	04/02/2021	10.40	Put	Bond Future	4,387.6300	4.3876	4,265.1700	4.2652	(2.791)	0	0	0
2021/01/06	2040	04/02/2021	10.24	Put	Bond Future	5,423.4400	5.4234	5,289.6000	5.2896	(2.468)	0	0	0
2021/01/06	2040	04/02/2021	10.24	Call	Bond Future	198.8900	0.1989	218.9700	0.2190	10.096	0	0	500
2021/01/06	2040	04/02/2021	11.57	Call	Bond Future	4,532.6000	4.5326	4,659.6600	4.6597	2.803	0	0	0
2021/01/06	2040	04/02/2021	11.57	Put	Bond Future	461.3400	0.4613	434.4800	0.4345	(5.822)	0	0	500
2021/01/06	2040	04/02/2021	10.07	Call	Bond Future	98.9000	0.0989	110.4700	0.1105	11.699	0	0	800
2021/01/06	2040	04/02/2021	11.74	Call	Bond Future	5,456.7900	5.4568	5,590.9100	5.5909	2.458	0	0	0
2021/01/06	2040	04/02/2021	11.74	Put	Bond Future	309.4200	0.3094	289.6200	0.2896	(6.399)	0	0	800
2021/01/06	2040	06/05/2021	10.83	Put	Bond Future	4,899.6400	4.8996	4,869.6700	4.8697	(0.612)	0	0	0
2021/01/06	2040	06/05/2021	10.83	Call	Bond Future	2,564.8200	2.5648	2,689.6000	2.6896	4.865	0	0	300
2021/01/06	2040	06/05/2021	11.58	Put	Bond Future	2,536.6100	2.5366	2,533.8000	2.5338	(0.111)	0	0	0
2021/01/06	2040	06/05/2021	11.58	Call	Bond Future	5,224.0700	5.2241	5,376.0100	5.3760	2.908	0	0	300
2021/01/06	2040	06/05/2021	12.44	Call	Bond Future	9,037.2900	9.0373	9,199.0300	9.1990	1.790	0	0	0
2021/01/06	2040	06/05/2021	12.44	Put	Bond Future	1,153.9600	1.1540	1,160.9500	1.1609	0.606	0	0	0
2021/01/06	2040	06/05/2021			Bond Future	11.1696	85.5697	11.1467	85.7245	(0.206)	0.0000	0.0000	0
2021/01/06	2040	06/05/2021	13.38	Call	Bond Future	13,324.7700	13.3248	13,486.9700	13.4870	1.217	0	0	0
2021/01/06	2040	06/05/2021	13.38	Put	Bond Future	366.1200	0.3661	373.5700	0.3736	2.035	0	0	300
2021/01/06	2040	06/05/2021	12.43	Call	Bond Future	8,993.1000	8.9931	9,154.7800	9.1548	1.798	0	0	0
2021/01/06	2040	06/05/2021	12.43	Put	Bond Future	1,167.0100	1.1670	1,173.9400	1.1739	0.594	0	0	0
2021/01/06	2040	06/05/2021	12.42	Call	Bond Future	8,948.9700	8.9490	9,110.5800	9.1106	1.806	0	0	0
2021/01/06	2040	06/05/2021	12.42	Put	Bond Future	1,180.1800	1.1802	1,187.0400	1.1870	0.581	0	0	0
2021/01/06	2040	05/08/2021	11.05	Put	Bond Future	5,929.5500	5.9296	5,858.4900	5.8585	(1.198)	0	0	0
2021/01/06	2040	05/08/2021	11.05	Call	Bond Future	3,673.4800	3.6735	3,758.2000	3.7582	2.306	0	0	900
2021/01/06	2040	05/08/2021	12.48	Call	Bond Future	8,929.1300	8.9291	9,108.8200	9.1088	2.012	0	0	0
2021/01/06	2040	05/08/2021	12.49	Put	Bond Future	2,269.2400	2.2692	2,297.4900	2.2975	1.245	0	0	0
2021/01/06	2040	05/08/2021	12.47	Call	Bond Future	8,890.6800	8.8907	9,066.2000	9.0662	1.974	0	0	0
2021/01/06	2040	05/08/2021			Bond Future	11.3888	81.9989	11.3649	82.1547	(0.210)	0.0000	0.0000	0
2021/01/06	2040	05/08/2021	11.55	Put	Bond Future	4,264.9800	4.2650	4,212.2400	4.2122	(1.237)	0	0	0
2021/01/06	2040	05/08/2021	11.55	Call	Bond Future	5,304.9300	5.3049	5,407.9700	5.4080	1.942	0	0	900
2021/01/06	2040	05/08/2021	14.80	Call	Bond Future	18,390.1500	18.3902	18,560.9400	18.5609	0.929	0	0	0
2021/01/06	2040	05/08/2021	14.80	Put	Bond Future	266.7000	0.2667	281.7100	0.2817	5.628	0	0	900
2021/01/06	2040	05/08/2021	12.48	Put	Bond Future	2,287.4900	2.2875	2,311.4000	2.3114	1.045	0	0	0
2021/01/06	2040	05/08/2021	12.49	Call	Bond Future	8,967.6400	8.9676	9,151.6700	9.1517	2.052	0	0	0
2021/01/06	2040	05/08/2021	12.47	Put	Bond Future	2,305.8700	2.3059	2,325.6100	2.3256	0.856	0	0	0
2021/01/06	2040	04/11/2021	12.90	Call	Bond Future	9,848.5400	9.8485	10,040.8000	10.0408	1.952	0	0	0
2021/01/06	2040	04/11/2021	12.90	Put	Bond Future	2,266.5900	2.2666	2,301.6200	2.3016	1.545	0	0	0
2021/01/06	2040	04/11/2021	12.89	Call	Bond Future	9,811.3400	9.8113	10,003.6000	10.0036	1.960	0	0	0
2021/01/06	2040	04/11/2021	12.89	Put	Bond Future	2,283.3000	2.2833	2,318.3300	2.3183	1.534	0	0	0
2021/01/06	2040	04/11/2021			Bond Future	11.6021	82.8820	11.5773	83.0392	(0.214)	0.0000	0.0000	0
2021/01/06	2040	04/11/2021	12.91	Call	Bond Future	9,885.7700	9.8858	10,078.0400	10.0780	1.945	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/06	2040	04/11/2021	12.91	Put	Bond Future	2,249.9800	2.2500	2,285.0200	2.2850	1.557	0	0	0
2021/01/06	2044	04/02/2021	10.36	Put	Bond Future	5,069.0900	5.0691	4,970.0600	4.9701	(1.954)	0	0	0
2021/01/06	2044	04/02/2021	10.37	Call	Bond Future	274.7300	0.2747	293.9600	0.2940	7.000	0	0	0
2021/01/06	2044	04/02/2021	10.35	Put	Bond Future	5,135.7400	5.1357	5,036.2300	5.0362	(1.938)	0	0	0
2021/01/06	2044	04/02/2021	10.04	Put	Bond Future	7,391.0400	7.3910	7,279.6600	7.2797	(1.507)	0	0	0
2021/01/06	2044	04/02/2021	10.04	Call	Bond Future	66.9700	0.0670	73.3200	0.0733	9.482	0	0	0
2021/01/06	2044	04/02/2021	10.84	Call	Bond Future	1,192.5100	1.1925	1,241.9900	1.2420	4.149	0	0	0
2021/01/06	2044	04/02/2021			Bond Future	11.0160	81.3932	10.9991	81.5109	(0.153)	0.0000	0.0000	51,766
2021/01/06	2044	04/02/2021	10.36	Call	Bond Future	264.1600	0.2642	282.8600	0.2829	7.079	0	0	0
2021/01/06	2044	04/02/2021	10.37	Put	Bond Future	5,002.8600	5.0029	4,904.3600	4.9044	(1.969)	0	0	0
2021/01/06	2044	04/02/2021	10.35	Call	Bond Future	253.9000	0.2539	272.1200	0.2721	7.176	0	0	0
2021/01/06	2044	04/02/2021	10.84	Put	Bond Future	2,436.3200	2.4363	2,368.0700	2.3681	(2.801)	0	0	265
2021/01/06	2044	04/02/2021	10.29	Call	Bond Future	198.4900	0.1985	213.8100	0.2138	7.718	0	0	0
2021/01/06	2044	04/02/2021	10.29	Put	Bond Future	5,544.2300	5.5442	5,441.8200	5.4418	(1.847)	0	0	265
2021/01/06	2044	04/02/2021	9.66	Put	Bond Future	10,486.9700	10.4870	10,370.4200	10.3704	(1.111)	0	0	0
2021/01/06	2044	04/02/2021	9.66	Call	Bond Future	9.4100	0.0094	10.5900	0.0106	12.540	0	0	265
2021/01/06	2044	06/05/2021	11.10	Call	Bond Future	3,306.7200	3.3067	3,420.2600	3.4203	3.434	0	0	0
2021/01/06	2044	06/05/2021	11.40	Call	Bond Future	4,370.2900	4.3703	4,491.5400	4.4915	2.774	0	0	0
2021/01/06	2044	06/05/2021	11.40	Put	Bond Future	3,159.1900	3.1592	3,162.1100	3.1621	0.092	0	0	3,100
2021/01/06	2044	06/05/2021	11.79	Call	Bond Future	5,956.3200	5.9563	6,083.0100	6.0830	2.127	0	0	0
2021/01/06	2044	06/05/2021	11.79	Put	Bond Future	2,242.8700	2.2429	2,251.2300	2.2512	0.373	0	0	3,100
2021/01/06	2044	06/05/2021	12.50	Call	Bond Future	9,094.2200	9.0942	9,224.5400	9.2245	1.433	0	0	0
2021/01/06	2044	06/05/2021	12.50	Put	Bond Future	1,162.2200	1.1622	1,174.2100	1.1742	1.032	0	0	3,100
2021/01/06	2044	06/05/2021	12.43	Call	Bond Future	8,789.8100	8.7898	8,920.0100	8.9200	1.481	0	0	0
2021/01/06	2044	06/05/2021	12.43	Put	Bond Future	1,255.5300	1.2555	1,267.4000	1.2674	0.945	0	0	0
2021/01/06	2044	06/05/2021	12.44	Call	Bond Future	8,833.1600	8.8332	8,963.3800	8.9634	1.474	0	0	0
2021/01/06	2044	06/05/2021	12.44	Put	Bond Future	1,241.8300	1.2418	1,253.7200	1.2537	0.957	0	0	0
2021/01/06	2044	06/05/2021			Bond Future	11.2188	82.2241	11.2013	82.3425	(0.156)	0.0000	0.0000	0
2021/01/06	2044	06/05/2021	11.10	Put	Bond Future	4,117.4500	4.1175	4,112.6600	4.1127	(0.116)	0	0	3,100
2021/01/06	2044	06/05/2021	10.70	Put	Bond Future	5,732.3200	5.7323	5,713.7200	5.7137	(0.324)	0	0	0
2021/01/06	2044	06/05/2021	10.70	Call	Bond Future	2,085.8700	2.0859	2,185.6000	2.1856	4.781	0	0	3,100
2021/01/06	2044	06/05/2021	11.35	Put	Bond Future	3,304.0800	3.3041	3,305.7400	3.3057	0.050	0	0	0
2021/01/06	2044	06/05/2021	11.35	Call	Bond Future	4,184.2200	4.1842	4,304.2100	4.3042	2.868	0	0	3,100
2021/01/06	2044	06/05/2021	11.90	Call	Bond Future	6,436.7300	6.4367	6,565.2200	6.5652	1.996	0	0	0
2021/01/06	2044	06/05/2021	11.90	Put	Bond Future	2,042.0600	2.0421	2,052.2200	2.0522	0.498	0	0	0
2021/01/06	2044	06/05/2021	12.45	Call	Bond Future	8,876.5500	8.8765	9,006.7900	9.0068	1.467	0	0	0
2021/01/06	2044	06/05/2021	12.45	Put	Bond Future	1,228.2500	1.2283	1,240.1600	1.2402	0.970	0	0	0
2021/01/06	2044	05/08/2021	12.60	Put	Bond Future	2,174.8800	2.1749	2,213.6300	2.2136	1.782	0	0	0
2021/01/06	2044	05/08/2021	12.61	Call	Bond Future	9,294.7100	9.2947	9,452.3400	9.4523	1.696	0	0	0
2021/01/06	2044	05/08/2021	12.61	Put	Bond Future	2,157.5600	2.1576	2,196.2800	2.1963	1.795	0	0	0
2021/01/06	2044	05/08/2021			Bond Future	11.4292	78.7419	11.4111	78.8608	(0.158)	0.0000	0.0000	0
2021/01/06	2044	05/08/2021	12.59	Call	Bond Future	9,218.0100	9.2180	9,375.7100	9.3757	1.711	0	0	0
2021/01/06	2044	05/08/2021	12.59	Put	Bond Future	2,192.3200	2.1923	2,231.1100	2.2311	1.769	0	0	0
2021/01/06	2044	05/08/2021	12.60	Call	Bond Future	9,256.3400	9.2563	9,414.0000	9.4140	1.703	0	0	0
2021/01/06	2044	04/11/2021	12.91	Call	Bond Future	9,774.5500	9.7746	9,935.7500	9.9358	1.649	0	0	0
2021/01/06	2044	04/11/2021	12.91	Put	Bond Future	2,327.1500	2.3272	2,368.3900	2.3684	1.772	0	0	0
2021/01/06	2044	04/11/2021			Bond Future	11.6339	79.5899	11.6151	79.7099	(0.162)	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
2021/01/06	2044	04/11/2021	12.89	Call	Bond Future	9,701.4300	9.7014	9,862.6900	9.8627	1.662	0	0	0
2021/01/06	2044	04/11/2021	12.89	Put	Bond Future	2,361.0600	2.3611	2,402.3600	2.4024	1.749	0	0	0
2021/01/06	2044	04/11/2021	12.90	Call	Bond Future	9,737.9700	9.7380	9,899.2000	9.8992	1.656	0	0	0
2021/01/06	2044	04/11/2021	12.90	Put	Bond Future	2,344.0500	2.3441	2,385.3200	2.3853	1.761	0	0	0
2021/01/06	2046	04/02/2021			Bond Future	99.8354	99.8354	99.8642	99.8642	0.029	0.0000	0.0000	14,890
2021/01/06	2046	06/05/2021			Bond Future	99.0889	99.0889	99.1173	99.1173	0.029	0.0000	0.0000	0
2021/01/06	2046	05/08/2021			Bond Future	100.1958	100.1958	100.2238	100.2238	0.028	0.0000	0.0000	0
2021/01/06	2046	04/11/2021			Bond Future	99.4899	99.4899	99.5180	99.5180	0.028	0.0000	0.0000	0
2021/01/06	2050	04/02/2021			Bond Future	100.6698	100.6698	100.6992	100.6992	0.029	0.0000	0.0000	11,025
2021/01/06	2050	06/05/2021			Bond Future	101.7221	101.7221	101.7511	101.7511	0.028	0.0000	0.0000	0
2021/01/06	2050	05/08/2021			Bond Future	100.9302	100.9302	100.9587	100.9587	0.028	0.0000	0.0000	0
2021/01/06	2050	04/11/2021			Bond Future	102.0400	102.0400	102.0684	102.0684	0.028	0.0000	0.0000	0
2021/01/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	AL37	04/02/2021			Index Future	793.7310	793.7310	792.3650	792.3650	(0.172)	0.0000	0.0000	0
2021/01/06	AL37	06/05/2021			Index Future	801.8280	801.8280	800.4460	800.4460	(0.172)	0.0000	0.0000	0
2021/01/06	AL37	05/08/2021			Index Future	810.4900	810.4900	809.0910	809.0910	(0.173)	0.0000	0.0000	0
2021/01/06	AL37	04/11/2021			Index Future	819.3000	819.3000	817.8850	817.8850	(0.173)	0.0000	0.0000	0
2021/01/06	AL7T	04/02/2021			Index Future	873.5020	873.5020	873.1550	873.1550	(0.040)	0.0000	0.0000	0
2021/01/06	AL7T	06/05/2021			Index Future	882.4130	882.4130	882.0600	882.0600	(0.040)	0.0000	0.0000	0
2021/01/06	AL7T	05/08/2021			Index Future	891.9450	891.9450	891.5870	891.5870	(0.040)	0.0000	0.0000	0
2021/01/06	AL7T	04/11/2021			Index Future	901.6410	901.6410	901.2780	901.2780	(0.040)	0.0000	0.0000	0
2021/01/06	ALBI	04/02/2021			Index Future	762.4260	762.4260	762.3600	762.3600	(0.009)	0.0000	0.0000	231
2021/01/06	ALBI	06/05/2021			Index Future	770.2040	770.2040	770.1350	770.1350	(0.009)	0.0000	0.0000	0
2021/01/06	ALBI	05/08/2021			Index Future	778.5250	778.5250	778.4530	778.4530	(0.009)	0.0000	0.0000	0
2021/01/06	ALBI	04/11/2021			Index Future	786.9870	786.9870	786.9140	786.9140	(0.009)	0.0000	0.0000	0
2021/01/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/01/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	CS23	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
2021/01/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/06	ES33	04/02/2021			Bond Future	11.4159	77.2018	11.4073	77.2475	(0.075)	0.0000	0.0000	350
2021/01/06	ES33	06/05/2021			Bond Future	11.6700	74.2160	11.6612	74.2615	(0.075)	0.0000	0.0000	0
2021/01/06	ES33	05/08/2021			Bond Future	11.9304	75.0272	11.9214	75.0727	(0.076)	0.0000	0.0000	0
2021/01/06	ES33	04/11/2021			Bond Future	12.2004	72.0604	12.1910	72.1061	(0.077)	0.0000	0.0000	0
2021/01/06	ES42	04/02/2021			Bond Future	11.9455	76.0888	11.9222	76.2271	(0.195)	0.0000	0.0000	4,779
2021/01/06	ES42	06/05/2021			Bond Future	12.1933	72.6078	12.1690	72.7470	(0.199)	0.0000	0.0000	0
2021/01/06	ES42	05/08/2021			Bond Future	12.4411	73.4020	12.4159	73.5422	(0.203)	0.0000	0.0000	0
2021/01/06	ES42	04/11/2021			Bond Future	12.6997	69.9346	12.6733	70.0761	(0.207)	0.0000	0.0000	0
2021/01/06	GOVI	04/02/2021	750.96	Call	GOVI	25,670.0000	2.5670	24,900.0000	2.4900	(3.000)	0	0	0
2021/01/06	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	04/02/2021			GOVI	753.5270	753.5270	753.4500	753.4500	(0.010)	0.0000	0.0000	957
2021/01/06	GOVI	04/02/2021	750.95	Call	GOVI	25,770.0000	2.5770	25,000.0000	2.5000	(2.988)	0	0	0
2021/01/06	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	04/02/2021	750.94	Call	GOVI	25,870.0000	2.5870	25,100.0000	2.5100	(2.976)	0	0	0
2021/01/06	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	06/05/2021	678.68	Call	GOVI	825,340.0000	82.5340	824,540.0000	82.4540	(0.097)	0	0	0
2021/01/06	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	06/05/2021	678.67	Call	GOVI	825,440.0000	82.5440	824,640.0000	82.4640	(0.097)	0	0	0
2021/01/06	GOVI	06/05/2021			GOVI	761.2140	761.2140	761.1340	761.1340	(0.011)	0.0000	0.0000	0
2021/01/06	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	06/05/2021	678.69	Call	GOVI	825,240.0000	82.5240	824,440.0000	82.4440	(0.097)	0	0	0
2021/01/06	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	05/08/2021	719.14	Call	GOVI	502,970.0000	50.2970	502,150.0000	50.2150	(0.163)	0	0	0
2021/01/06	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	05/08/2021	719.13	Call	GOVI	503,070.0000	50.3070	502,250.0000	50.2250	(0.163)	0	0	0
2021/01/06	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	05/08/2021			GOVI	769.4370	769.4370	769.3550	769.3550	(0.011)	0.0000	0.0000	0
2021/01/06	GOVI	05/08/2021	719.15	Call	GOVI	502,870.0000	50.2870	502,050.0000	50.2050	(0.163)	0	0	0
2021/01/06	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	04/11/2021	728.41	Call	GOVI	493,910.0000	49.3910	493,070.0000	49.3070	(0.170)	0	0	0
2021/01/06	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	04/11/2021	728.40	Call	GOVI	494,010.0000	49.4010	493,170.0000	49.3170	(0.170)	0	0	0
2021/01/06	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GOVI	04/11/2021			GOVI	777.8010	777.8010	777.7170	777.7170	(0.011)	0.0000	0.0000	0
2021/01/06	GOVI	04/11/2021	728.42	Call	GOVI	493,810.0000	49.3810	492,970.0000	49.2970	(0.170)	0	0	0
2021/01/06	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/06	IGOV	04/02/2021			Index Future	269.1760	269.1760	269.2250	269.2250	0.018	0.0000	0.0000	1,090

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
2021/01/06	IGOV	06/05/2021			Index Future	271.9890	271.9890	272.0380	272.0380	0.018	0.0000	0.0000	18
2021/01/06	IGOV	05/08/2021			Index Future	274.9930	274.9930	275.0420	275.0420	0.018	0.0000	0.0000	0
2021/01/06	IGOV	04/11/2021			Index Future	278.0470	278.0470	278.0960	278.0960	0.018	0.0000	0.0000	0
2021/01/06	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/06	IS05	15/06/2021			Interest Rate Swap	90.3500	90.3500	90.3700	90.3700	0.022	0.0000	0.0000	0
2021/01/06	IS05	21/09/2021			Interest Rate Swap	89.2100	89.2100	89.2500	89.2500	0.045	0.0000	0.0000	0
2021/01/06	IS05	21/12/2021			Interest Rate Swap	90.3700	90.3700	90.4300	90.4300	0.066	0.0000	0.0000	51
2021/01/06	IS05	15/03/2022			Interest Rate Swap	89.6800	89.6800	89.7600	89.7600	0.089	0.0000	0.0000	0
2021/01/06	IS05	21/06/2022			Interest Rate Swap	89.6500	89.6500	89.7600	89.7600	0.123	0.0000	0.0000	0
2021/01/06	IS05	20/09/2022			Interest Rate Swap	92.6500	92.6500	92.7900	92.7900	0.151	0.0000	0.0000	0
2021/01/06	IS05	20/12/2022			Interest Rate Swap	92.9900	92.9900	93.1600	93.1600	0.183	0.0000	0.0000	0
2021/01/06	IS05	22/03/2023			Interest Rate Swap	85.2200	85.2200	85.4300	85.4300	0.246	0.0000	0.0000	0
2021/01/06	IS05	20/06/2023			Interest Rate Swap	90.6200	90.6200	90.8700	90.8700	0.276	0.0000	0.0000	0
2021/01/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/06	IS10	17/12/2025			Interest Rate Swap	76.7900	76.7900	77.3900	77.3900	0.781	0.0000	0.0000	0
2021/01/06	IS10	16/03/2026			Interest Rate Swap	73.1700	73.1700	73.7900	73.7900	0.847	0.0000	0.0000	0
2021/01/06	IS10	15/06/2026			Interest Rate Swap	71.4600	71.4600	72.0900	72.0900	0.882	0.0000	0.0000	0
2021/01/06	IS10	21/09/2026			Interest Rate Swap	73.3900	73.3900	74.0300	74.0300	0.872	0.0000	0.0000	0
2021/01/06	IS10	21/12/2026			Interest Rate Swap	77.3700	77.3700	78.0100	78.0100	0.827	0.0000	0.0000	0
2021/01/06	IS10	15/03/2027			Interest Rate Swap	75.7800	75.7800	76.4500	76.4500	0.884	0.0000	0.0000	0
2021/01/06	IS10	21/06/2027			Interest Rate Swap	77.8200	77.8200	78.5200	78.5200	0.900	0.0000	0.0000	0
2021/01/06	IS10	20/09/2027			Interest Rate Swap	83.6400	83.6400	84.3700	84.3700	0.873	0.0000	0.0000	0
2021/01/06	IS10	20/12/2027			Interest Rate Swap	84.0100	84.0100	84.7700	84.7700	0.905	0.0000	0.0000	0
2021/01/06	IS10	22/03/2028			Interest Rate Swap	76.9200	76.9200	77.7200	77.7200	1.040	0.0000	0.0000	0
2021/01/06	IS10	20/06/2028			Interest Rate Swap	84.8600	84.8600	85.6600	85.6600	0.943	0.0000	0.0000	0
2021/01/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/06	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6350	96.3650	0.000	0.0000	0.0000	0
2021/01/06	JBAF	17/02/2021			Jibar Tradeable Future	3.4000	96.6000	3.4400	96.5600	1.176	0.0000	0.0000	0
2021/01/06	JBAF	17/03/2021			Jibar Tradeable Future	3.3850	96.6150	3.4250	96.5750	1.182	0.0000	0.0000	0
2021/01/06	JBAF	21/04/2021			Jibar Tradeable Future	3.3000	96.7000	3.3500	96.6500	1.515	0.0000	0.0000	0
2021/01/06	JBAF	19/05/2021			Jibar Tradeable Future	3.2900	96.7100	3.3500	96.6500	1.824	0.0000	0.0000	0
2021/01/06	JBAF	15/06/2021			Jibar Tradeable Future	3.2550	96.7450	3.3250	96.6750	2.151	0.0000	0.0000	0
2021/01/06	JBAF	15/09/2021			Jibar Tradeable Future	3.2800	96.7200	3.3500	96.6500	2.134	0.0000	0.0000	30,000
2021/01/06	JBAF	15/12/2021			Jibar Tradeable Future	3.4250	96.5750	3.5050	96.4950	2.336	0.0000	0.0000	0
2021/01/06	JBAF	16/03/2022			Jibar Tradeable Future	3.4200	96.5800	3.5000	96.5000	2.339	0.0000	0.0000	0
2021/01/06	JBAF	15/06/2022			Jibar Tradeable Future	3.7400	96.2600	3.8200	96.1800	2.139	0.0000	0.0000	0
2021/01/06	JBAF	21/09/2022			Jibar Tradeable Future	3.7950	96.2050	3.8900	96.1100	2.503	0.0000	0.0000	0
2021/01/06	JBAF	21/12/2022			Jibar Tradeable Future	4.3050	95.6950	4.3850	95.6150	1.858	0.0000	0.0000	0
2021/01/06	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	R023	04/02/2021	6.34	Call	Bond Future	3,757.1100	3.7571	3,624.6000	3.6246	(3.527)	0	0	0
2021/01/06	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	R023	04/02/2021			Bond Future	4.4380	109.8938	4.5036	109.7613	1.478	0.0000	0.0000	31,397

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
2021/01/06	R023	04/02/2021	6.33	Call	Bond Future	3,737.8100	3.7378	3,605.3000	3.6053	(3.545)	0	0	0
2021/01/06	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	R023	04/02/2021	6.32	Call	Bond Future	3,718.5000	3.7185	3,585.9900	3.5860	(3.564)	0	0	0
2021/01/06	R023	06/05/2021	7.58	Call	Bond Future	5,328.4600	5.3285	5,193.7700	5.1938	(2.528)	0	0	0
2021/01/06	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/06	R023	06/05/2021			Bond Future	4.4826	107.1094	4.5584	106.9747	1.690	0.0000	0.0000	0
2021/01/06	R023	06/05/2021	7.57	Call	Bond Future	5,311.8300	5.3118	5,177.1500	5.1772	(2.535)	0	0	0
2021/01/06	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/01/06	R023	06/05/2021	7.56	Call	Bond Future	5,295.2000	5.2952	5,160.5200	5.1605	(2.543)	0	0	0
2021/01/06	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/01/06	R023	05/08/2021	5.30	Call	Bond Future	1,378.4100	1.3784	1,285.8200	1.2858	(6.717)	0	0	0
2021/01/06	R023	05/08/2021	5.30	Put	Bond Future	157.3700	0.1574	201.8200	0.2018	28.246	0	0	0
2021/01/06	R023	05/08/2021	5.29	Call	Bond Future	1,365.4100	1.3654	1,273.5200	1.2735	(6.730)	0	0	0
2021/01/06	R023	05/08/2021	5.29	Put	Bond Future	159.4800	0.1595	204.6300	0.2046	28.311	0	0	0
2021/01/06	R023	05/08/2021			Bond Future	4.4978	108.2797	4.5872	108.1427	1.988	0.0000	0.0000	0
2021/01/06	R023	05/08/2021	5.31	Call	Bond Future	1,391.4200	1.3914	1,298.1400	1.2981	(6.704)	0	0	0
2021/01/06	R023	05/08/2021	5.31	Put	Bond Future	155.2800	0.1553	199.0400	0.1990	28.181	0	0	0
2021/01/06	R023	04/11/2021	4.91	Call	Bond Future	853.3000	0.8533	772.5300	0.7725	(9.466)	0	0	0
2021/01/06	R023	04/11/2021	4.91	Put	Bond Future	355.0400	0.3550	413.0800	0.4131	16.347	0	0	0
2021/01/06	R023	04/11/2021	4.90	Call	Bond Future	844.8200	0.8448	764.1600	0.7642	(9.548)	0	0	0
2021/01/06	R023	04/11/2021	4.90	Put	Bond Future	359.4000	0.3594	417.5500	0.4176	16.180	0	0	0
2021/01/06	R023	04/11/2021			Bond Future	4.5233	105.5380	4.6308	105.3992	2.376	0.0000	0.0000	0
2021/01/06	R023	04/11/2021	4.92	Call	Bond Future	861.8200	0.8618	780.5800	0.7806	(9.427)	0	0	0
2021/01/06	R023	04/11/2021	4.92	Put	Bond Future	350.7200	0.3507	408.2900	0.4083	16.415	0	0	0
2021/01/06	R035	04/02/2021	10.05	Call	Bond Future	403.3100	0.4033	430.6100	0.4306	6.769	0	0	0
2021/01/06	R035	04/02/2021	10.05	Put	Bond Future	3,977.5500	3.9775	3,856.4900	3.8565	(3.044)	0	0	0
2021/01/06	R035	04/02/2021	10.04	Call	Bond Future	389.6200	0.3896	416.2300	0.4162	6.830	0	0	0
2021/01/06	R035	04/02/2021	10.04	Put	Bond Future	4,033.5700	4.0336	3,911.8200	3.9118	(3.018)	0	0	0
2021/01/06	R035	04/02/2021	10.14	Put	Bond Future	3,492.1100	3.4921	3,377.6900	3.3777	(3.277)	0	0	650
2021/01/06	R035	04/02/2021	11.14	Call	Bond Future	4,075.6100	4.0756	4,191.1200	4.1911	2.834	0	0	0
2021/01/06	R035	04/02/2021	11.14	Put	Bond Future	492.5200	0.4925	459.6700	0.4597	(6.670)	0	0	650
2021/01/06	R035	04/02/2021			Bond Future	10.5781	91.6430	10.5555	91.7914	(0.213)	0.0000	0.0000	96,418
2021/01/06	R035	04/02/2021	10.06	Call	Bond Future	417.2700	0.4173	445.2700	0.4453	6.710	0	0	0
2021/01/06	R035	04/02/2021	10.06	Put	Bond Future	3,921.8800	3.9219	3,801.5200	3.8015	(3.069)	0	0	0
2021/01/06	R035	04/02/2021	10.14	Call	Bond Future	541.8000	0.5418	575.7400	0.5757	6.264	0	0	0
2021/01/06	R035	06/05/2021	10.55	Call	Bond Future	2,755.1300	2.7551	2,857.9900	2.8580	3.733	0	0	0
2021/01/06	R035	06/05/2021	10.55	Put	Bond Future	4,322.8100	4.3228	4,276.5400	4.2765	(1.070)	0	0	500
2021/01/06	R035	06/05/2021	10.05	Put	Bond Future	6,420.2700	6.4203	6,348.2200	6.3482	(1.122)	0	0	0
2021/01/06	R035	06/05/2021	10.05	Call	Bond Future	1,486.6300	1.4866	1,563.7100	1.5637	5.185	0	0	500
2021/01/06	R035	06/05/2021	12.91	Put	Bond Future	366.2500	0.3663	365.6800	0.3657	(0.156)	0	0	600
2021/01/06	R035	06/05/2021	10.40	Put	Bond Future	4,890.5900	4.8906	4,837.4200	4.8374	(1.087)	0	0	0
2021/01/06	R035	06/05/2021	11.55	Call	Bond Future	6,441.7400	6.4417	6,575.8500	6.5759	2.082	0	0	0
2021/01/06	R035	06/05/2021	11.55	Put	Bond Future	1,798.3900	1.7984	1,783.3700	1.7834	(0.835)	0	0	1,650
2021/01/06	R035	06/05/2021	12.77	Call	Bond Future	11,821.7300	11.8217	11,969.6800	11.9697	1.252	0	0	0
2021/01/06	R035	06/05/2021	12.77	Put	Bond Future	442.0700	0.4421	440.8900	0.4409	(0.267)	0	0	1,650
2021/01/06	R035	06/05/2021	10.24	Put	Bond Future	5,553.7300	5.5537	5,492.2100	5.4922	(1.108)	0	0	0
2021/01/06	R035	06/05/2021	10.24	Call	Bond Future	1,920.7400	1.9207	2,008.3500	2.0084	4.561	0	0	793

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
2021/01/06	R035	06/05/2021	12.37	Call	Bond Future	10,003.0700	10.0031	10,148.2100	10.1482	1.451	0	0	0
2021/01/06	R035	06/05/2021	12.35	Put	Bond Future	755.9800	0.7560	751.8000	0.7518	(0.553)	0	0	0
2021/01/06	R035	06/05/2021	12.36	Put	Bond Future	746.7400	0.7467	742.6600	0.7427	(0.546)	0	0	0
2021/01/06	R035	06/05/2021			Bond Future	10.7924	88.1054	10.7691	88.2545	(0.216)	0.0000	0.0000	0
2021/01/06	R035	06/05/2021	11.05	Call	Bond Future	4,407.9300	4.4079	4,530.9100	4.5309	2.790	0	0	0
2021/01/06	R035	06/05/2021	11.05	Put	Bond Future	2,786.8400	2.7868	2,760.6900	2.7607	(0.938)	0	0	500
2021/01/06	R035	06/05/2021	11.15	Put	Bond Future	2,552.5100	2.5525	2,528.7200	2.5287	(0.932)	0	0	0
2021/01/06	R035	06/05/2021	11.15	Call	Bond Future	4,791.0400	4.7910	4,916.3800	4.9164	2.616	0	0	600
2021/01/06	R035	06/05/2021	12.91	Call	Bond Future	12,465.3000	12.4653	12,613.8600	12.6139	1.192	0	0	0
2021/01/06	R035	06/05/2021	10.40	Call	Bond Future	2,332.2400	2.3322	2,428.2000	2.4282	4.114	0	0	600
2021/01/06	R035	06/05/2021	10.81	Put	Bond Future	3,453.2900	3.4533	3,417.1300	3.4171	(1.047)	0	0	0
2021/01/06	R035	06/05/2021	10.81	Call	Bond Future	3,565.1900	3.5652	3,678.1600	3.6782	3.169	0	0	1,650
2021/01/06	R035	06/05/2021	11.32	Call	Bond Future	5,471.0500	5.4711	5,600.3400	5.6003	2.363	0	0	0
2021/01/06	R035	06/05/2021	11.32	Put	Bond Future	2,197.9200	2.1979	2,178.0800	2.1781	(0.903)	0	0	793
2021/01/06	R035	06/05/2021	12.37	Put	Bond Future	737.6100	0.7376	733.6200	0.7336	(0.541)	0	0	0
2021/01/06	R035	06/05/2021	12.35	Call	Bond Future	9,913.3900	9.9134	10,058.3400	10.0583	1.462	0	0	0
2021/01/06	R035	06/05/2021	12.02	Call	Bond Future	8,460.3400	8.4603	8,601.3100	8.6013	1.666	0	0	0
2021/01/06	R035	06/05/2021	12.02	Put	Bond Future	1,118.9100	1.1189	1,110.7500	1.1108	(0.729)	0	0	793
2021/01/06	R035	06/05/2021	12.36	Call	Bond Future	9,958.2000	9.9582	10,103.2500	10.1033	1.457	0	0	0
2021/01/06	R035	05/08/2021	11.37	Call	Bond Future	5,654.2300	5.6542	5,802.3300	5.8023	2.619	0	0	0
2021/01/06	R035	05/08/2021	11.37	Put	Bond Future	3,487.1000	3.4871	3,485.1400	3.4851	(0.056)	0	0	100
2021/01/06	R035	05/08/2021	5.31	Call	Bond Future	0.2700	0.0003	0.3700	0.0004	37.037	0	0	0
2021/01/06	R035	05/08/2021	5.31	Put	Bond Future	49,022.7300	49.0227	48,872.7700	48.8728	(0.306)	0	0	0
2021/01/06	R035	05/08/2021			Bond Future	11.0133	89.0682	10.9891	89.2183	(0.220)	0.0000	0.0000	0
2021/01/06	R035	05/08/2021	10.77	Call	Bond Future	3,697.2100	3.6972	3,830.6800	3.8307	3.610	0	0	0
2021/01/06	R035	05/08/2021	10.77	Put	Bond Future	5,222.7400	5.2227	5,206.1500	5.2062	(0.318)	0	0	100
2021/01/06	R035	05/08/2021	10.02	Put	Bond Future	8,305.1400	8.3051	8,254.4900	8.2545	(0.610)	0	0	0
2021/01/06	R035	05/08/2021	10.02	Call	Bond Future	1,819.2300	1.8192	1,918.6400	1.9186	5.464	0	0	100
2021/01/06	R035	05/08/2021	5.29	Call	Bond Future	0.2500	0.0003	0.3500	0.0004	40.000	0	0	0
2021/01/06	R035	05/08/2021	5.29	Put	Bond Future	49,256.0000	49.2560	49,106.0400	49.1060	(0.304)	0	0	0
2021/01/06	R035	05/08/2021	5.30	Call	Bond Future	0.2600	0.0003	0.3600	0.0004	38.462	0	0	0
2021/01/06	R035	05/08/2021	5.30	Put	Bond Future	49,139.3000	49.1393	48,989.3400	48.9893	(0.305)	0	0	0
2021/01/06	R035	04/11/2021	10.62	Put	Bond Future	6,918.3600	6.9184	6,886.8000	6.8868	(0.456)	0	0	0
2021/01/06	R035	04/11/2021	10.62	Call	Bond Future	3,066.8700	3.0669	3,186.6800	3.1867	3.907	0	0	400
2021/01/06	R035	04/11/2021	11.08	Call	Bond Future	4,323.8500	4.3238	4,460.7100	4.4607	3.165	0	0	0
2021/01/06	R035	04/11/2021	11.08	Put	Bond Future	5,296.9900	5.2970	5,282.4800	5.2825	(0.274)	0	0	782
2021/01/06	R035	04/11/2021	10.23	Put	Bond Future	8,580.5100	8.5805	8,532.2800	8.5323	(0.562)	0	0	0
2021/01/06	R035	04/11/2021	10.12	Put	Bond Future	9,126.4500	9.1264	9,073.4300	9.0734	(0.581)	0	0	0
2021/01/06	R035	04/11/2021	10.12	Call	Bond Future	1,984.0500	1.9841	2,082.4000	2.0824	4.957	0	0	400
2021/01/06	R035	04/11/2021	11.75	Put	Bond Future	3,526.6700	3.5267	3,527.1900	3.5272	0.015	0	0	782
2021/01/06	R035	04/11/2021	12.53	Call	Bond Future	9,396.6200	9.3966	9,557.5800	9.5576	1.713	0	0	0
2021/01/06	R035	04/11/2021	12.53	Put	Bond Future	2,147.1800	2.1472	2,156.7700	2.1568	0.447	0	0	0
2021/01/06	R035	04/11/2021			Bond Future	11.2407	85.5527	11.2155	85.7041	(0.224)	0.0000	0.0000	0
2021/01/06	R035	04/11/2021	13.82	Call	Bond Future	14,357.9900	14.3580	14,520.9500	14.5210	1.135	0	0	0
2021/01/06	R035	04/11/2021	13.82	Put	Bond Future	749.7300	0.7497	761.3200	0.7613	1.546	0	0	400
2021/01/06	R035	04/11/2021	10.23	Call	Bond Future	2,177.1200	2.1771	2,280.2600	2.2803	4.737	0	0	782
2021/01/06	R035	04/11/2021	11.75	Call	Bond Future	6,506.2200	6.5062	6,658.1100	6.6581	2.335	0	0	0
2021/01/06	R035	04/11/2021	12.51	Call	Bond Future	9,323.7000	9.3237	9,484.5100	9.4845	1.725	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
2021/01/06	R035	04/11/2021	12.51	Put	Bond Future	2,179.5400	2.1795	2,188.9800	2.1890	0.433	0	0	0
2021/01/06	R035	04/11/2021	12.52	Call	Bond Future	9,360.1400	9.3601	9,521.0300	9.5210	1.719	0	0	0
2021/01/06	R035	04/11/2021	12.52	Put	Bond Future	2,163.3100	2.1633	2,172.8300	2.1728	0.440	0	0	0
2021/01/06	R186	04/02/2021	8.16	Call	Bond Future	7,842.6300	7.8426	7,651.0300	7.6510	(2.443)	0	0	0
2021/01/06	R186	04/02/2021	8.17	Put	Bond Future	0.3500	0.0004	0.3800	0.0004	8.571	0	0	0
2021/01/06	R186	04/02/2021	8.15	Call	Bond Future	7,793.7200	7.7937	7,602.1100	7.6021	(2.459)	0	0	0
2021/01/06	R186	04/02/2021	7.30	Put	Bond Future	67.0600	0.0671	75.7800	0.0758	13.003	0	0	0
2021/01/06	R186	04/02/2021	8.00	Put	Bond Future	1.2600	0.0013	1.4100	0.0014	11.905	0	0	15,177
2021/01/06	R186	04/02/2021			Bond Future	6.6256	119.9974	6.6615	119.8058	0.543	0.0000	0.0000	79,392
2021/01/06	R186	04/02/2021	8.16	Put	Bond Future	0.3700	0.0004	0.4200	0.0004	13.514	0	0	0
2021/01/06	R186	04/02/2021	8.17	Call	Bond Future	7,891.5400	7.8915	7,699.9200	7.6999	(2.428)	0	0	0
2021/01/06	R186	04/02/2021	8.15	Put	Bond Future	0.4100	0.0004	0.4500	0.0005	9.756	0	0	0
2021/01/06	R186	04/02/2021	7.30	Call	Bond Future	3,597.3100	3.5973	3,414.3800	3.4144	(5.085)	0	0	0
2021/01/06	R186	04/02/2021	8.00	Call	Bond Future	7,056.9300	7.0569	6,865.4300	6.8654	(2.714)	0	0	0
2021/01/06	R186	06/05/2021	10.77	Call	Bond Future	18,294.6200	18.2946	18,100.1200	18.1001	(1.063)	0	0	0
2021/01/06	R186	06/05/2021	10.77	Put	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0	0	0
2021/01/06	R186	06/05/2021	10.76	Call	Bond Future	18,253.5700	18.2536	18,059.0700	18.0591	(1.066)	0	0	0
2021/01/06	R186	06/05/2021	10.76	Put	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0	0	0
2021/01/06	R186	06/05/2021			Bond Future	6.7718	121.2221	6.8101	121.0276	0.565	0.0000	0.0000	0
2021/01/06	R186	06/05/2021	7.30	Call	Bond Future	3,545.7700	3.5458	3,440.8100	3.4408	(2.960)	0	0	0
2021/01/06	R186	06/05/2021	7.30	Put	Bond Future	897.2900	0.8973	986.8400	0.9868	9.980	0	0	15,177
2021/01/06	R186	06/05/2021	10.78	Call	Bond Future	18,335.6400	18.3356	18,141.1400	18.1411	(1.061)	0	0	0
2021/01/06	R186	06/05/2021	10.78	Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0	0	0
2021/01/06	R186	05/08/2021	8.62	Call	Bond Future	8,195.9200	8.1959	8,018.8100	8.0188	(2.161)	0	0	0
2021/01/06	R186	05/08/2021	8.62	Put	Bond Future	308.2000	0.3082	328.6800	0.3287	6.645	0	0	0
2021/01/06	R186	05/08/2021	8.61	Call	Bond Future	8,156.4300	8.1564	7,979.5700	7.9796	(2.168)	0	0	0
2021/01/06	R186	05/08/2021	8.61	Put	Bond Future	313.0500	0.3130	333.7800	0.3338	6.622	0	0	0
2021/01/06	R186	05/08/2021			Bond Future	6.9177	117.2653	6.9586	117.0677	0.591	0.0000	0.0000	0
2021/01/06	R186	05/08/2021	8.63	Call	Bond Future	8,235.4500	8.2354	8,058.0700	8.0581	(2.154)	0	0	0
2021/01/06	R186	05/08/2021	8.63	Put	Bond Future	303.4300	0.3034	323.6400	0.3236	6.661	0	0	0
2021/01/06	R186	04/11/2021	8.09	Call	Bond Future	5,616.7400	5.6167	5,496.9500	5.4970	(2.133)	0	0	0
2021/01/06	R186	04/11/2021	8.09	Put	Bond Future	1,048.9800	1.0490	1,129.2600	1.1293	7.653	0	0	0
2021/01/06	R186	04/11/2021	8.10	Call	Bond Future	5,650.6900	5.6507	5,528.6700	5.5287	(2.159)	0	0	0
2021/01/06	R186	04/11/2021	8.10	Put	Bond Future	1,039.1900	1.0392	1,117.2400	1.1172	7.511	0	0	0
2021/01/06	R186	04/11/2021			Bond Future	7.0725	118.5277	7.1160	118.3276	0.615	0.0000	0.0000	0
2021/01/06	R186	04/11/2021	8.11	Call	Bond Future	5,685.0500	5.6850	5,560.4800	5.5605	(2.191)	0	0	0
2021/01/06	R186	04/11/2021	8.11	Put	Bond Future	1,029.8200	1.0298	1,105.3200	1.1053	7.331	0	0	0
2021/01/06	R197	04/02/2021			Bond Future	318.1410	318.1410	318.1555	318.1555	0.005	0.0000	0.0000	2,433
2021/01/06	R197	06/05/2021			Bond Future	321.4668	321.4668	321.4791	321.4791	0.004	0.0000	0.0000	0
2021/01/06	R197	05/08/2021			Bond Future	317.0517	317.0517	317.0617	317.0617	0.003	0.0000	0.0000	0
2021/01/06	R197	04/11/2021			Bond Future	320.5379	320.5379	320.5471	320.5471	0.003	0.0000	0.0000	0
2021/01/06	R202	04/02/2021			Bond Future	218.4292	218.4292	218.4905	218.4905	0.028	0.0000	0.0000	7,883
2021/01/06	R202	06/05/2021			Bond Future	220.7126	220.7126	220.7729	220.7729	0.027	0.0000	0.0000	0
2021/01/06	R202	05/08/2021			Bond Future	218.9254	218.9254	218.9848	218.9848	0.027	0.0000	0.0000	0
2021/01/06	R202	04/11/2021			Bond Future	221.3325	221.3325	221.3920	221.3920	0.027	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
2021/01/06	R209	04/02/2021	10.12	Call	Bond Future	763.1000	0.7631	781.7400	0.7817	2.443	0	0	0
2021/01/06	R209	04/02/2021	10.12	Put	Bond Future	2,415.9200	2.4159	2,398.4700	2.3985	(0.722)	0	0	0
2021/01/06	R209	04/02/2021			Bond Future	10.4015	70.9378	10.3953	70.9739	(0.060)	0.0000	0.0000	26,103
2021/01/06	R209	04/02/2021	10.11	Call	Bond Future	743.3000	0.7433	761.6900	0.7617	2.474	0	0	0
2021/01/06	R209	04/02/2021	10.11	Put	Bond Future	2,455.8700	2.4559	2,438.1700	2.4382	(0.721)	0	0	0
2021/01/06	R209	04/02/2021	10.10	Call	Bond Future	723.8400	0.7238	741.9800	0.7420	2.506	0	0	0
2021/01/06	R209	04/02/2021	10.10	Put	Bond Future	2,496.2300	2.4962	2,478.2800	2.4783	(0.719)	0	0	0
2021/01/06	R209	06/05/2021	9.75	Put	Bond Future	6,243.9700	6.2440	6,263.7400	6.2637	0.317	0	0	0
2021/01/06	R209	06/05/2021	9.75	Call	Bond Future	1,276.3500	1.2764	1,332.0600	1.3321	4.365	0	0	8,200
2021/01/06	R209	06/05/2021	11.00	Call	Bond Future	4,486.5300	4.4865	4,557.0800	4.5571	1.572	0	0	0
2021/01/06	R209	06/05/2021	11.00	Put	Bond Future	2,236.5700	2.2366	2,271.1800	2.2712	1.547	0	0	3,500
2021/01/06	R209	06/05/2021	10.00	Put	Bond Future	5,181.2700	5.1813	5,206.2000	5.2062	0.481	0	0	0
2021/01/06	R209	06/05/2021	10.00	Call	Bond Future	1,744.8400	1.7448	1,805.7100	1.8057	3.489	0	0	0
2021/01/06	R209	06/05/2021	12.25	Call	Bond Future	9,099.2600	9.0993	9,157.5700	9.1576	0.641	0	0	0
2021/01/06	R209	06/05/2021	12.25	Put	Bond Future	623.1800	0.6232	645.5500	0.6456	3.590	0	0	9,150
2021/01/06	R209	06/05/2021	12.23	Call	Bond Future	9,021.9200	9.0219	9,080.5000	9.0805	0.649	0	0	0
2021/01/06	R209	06/05/2021	12.23	Put	Bond Future	638.4900	0.6385	661.1300	0.6611	3.546	0	0	0
2021/01/06	R209	06/05/2021	12.22	Call	Bond Future	8,983.3000	8.9833	9,042.0100	9.0420	0.654	0	0	0
2021/01/06	R209	06/05/2021	12.22	Put	Bond Future	646.2700	0.6463	669.0400	0.6690	3.523	0	0	0
2021/01/06	R209	06/05/2021			Bond Future	10.5900	68.5225	10.5836	68.5585	(0.060)	0.0000	0.0000	5,250
2021/01/06	R209	06/05/2021	10.60	Call	Bond Future	3,223.7000	3.2237	3,293.5600	3.2936	2.167	0	0	0
2021/01/06	R209	06/05/2021	10.60	Put	Bond Future	3,167.3400	3.1673	3,201.2600	3.2013	1.071	0	0	6,250
2021/01/06	R209	06/05/2021	11.60	Call	Bond Future	6,662.7000	6.6627	6,728.9800	6.7290	0.995	0	0	0
2021/01/06	R209	06/05/2021	11.60	Put	Bond Future	1,310.5800	1.3106	1,340.9200	1.3409	2.315	0	0	3,750
2021/01/06	R209	06/05/2021	10.25	Put	Bond Future	4,254.2400	4.2542	4,284.1000	4.2841	0.702	0	0	0
2021/01/06	R209	06/05/2021	10.25	Call	Bond Future	2,303.6700	2.3037	2,369.4700	2.3695	2.856	0	0	5,325
2021/01/06	R209	06/05/2021	11.25	Call	Bond Future	5,373.8700	5.3739	5,441.7800	5.4418	1.264	0	0	0
2021/01/06	R209	06/05/2021	11.25	Put	Bond Future	1,804.6900	1.8047	1,836.6600	1.8367	1.771	0	0	9,150
2021/01/06	R209	06/05/2021	12.24	Call	Bond Future	9,060.5800	9.0606	9,119.0300	9.1190	0.645	0	0	0
2021/01/06	R209	06/05/2021	12.24	Put	Bond Future	630.7900	0.6308	653.3000	0.6533	3.569	0	0	0
2021/01/06	R209	05/08/2021	11.81	Call	Bond Future	7,335.9000	7.3359	7,423.8400	7.4238	1.199	0	0	0
2021/01/06	R209	05/08/2021	11.81	Put	Bond Future	2,017.7300	2.0177	2,069.9400	2.0699	2.588	0	0	0
2021/01/06	R209	05/08/2021			Bond Future	10.7798	69.2716	10.7733	69.3073	(0.060)	0.0000	0.0000	0
2021/01/06	R209	05/08/2021	11.80	Call	Bond Future	7,303.4800	7.3035	7,391.5400	7.3915	1.206	0	0	0
2021/01/06	R209	05/08/2021	11.80	Put	Bond Future	2,033.9400	2.0339	2,086.2700	2.0863	2.573	0	0	0
2021/01/06	R209	05/08/2021	11.79	Call	Bond Future	7,271.1000	7.2711	7,359.2900	7.3593	1.213	0	0	0
2021/01/06	R209	05/08/2021	11.79	Put	Bond Future	2,050.2500	2.0503	2,102.7100	2.1027	2.559	0	0	0
2021/01/06	R209	04/11/2021	10.50	Call	Bond Future	3,152.4600	3.1525	3,252.4200	3.2524	3.171	0	0	0
2021/01/06	R209	04/11/2021	12.00	Call	Bond Future	7,563.1400	7.5631	7,661.4500	7.6614	1.300	0	0	0
2021/01/06	R209	04/11/2021	12.00	Put	Bond Future	2,397.6900	2.3977	2,460.0600	2.4601	2.601	0	0	2,000
2021/01/06	R209	04/11/2021	12.19	Call	Bond Future	8,150.5800	8.1506	8,246.4800	8.2465	1.177	0	0	0
2021/01/06	R209	04/11/2021	12.19	Put	Bond Future	2,093.0000	2.0930	2,152.9600	2.1530	2.865	0	0	0
2021/01/06	R209	04/11/2021	12.17	Call	Bond Future	8,088.0700	8.0881	8,184.2400	8.1842	1.189	0	0	0
2021/01/06	R209	04/11/2021			Bond Future	10.9741	66.8774	10.9674	66.9133	(0.061)	0.0000	0.0000	1,000
2021/01/06	R209	04/11/2021	10.50	Put	Bond Future	5,754.0700	5.7541	5,818.0900	5.8181	1.113	0	0	2,000
2021/01/06	R209	04/11/2021	9.50	Put	Bond Future	9,937.2200	9.9372	9,977.1100	9.9771	0.401	0	0	0
2021/01/06	R209	04/11/2021	9.50	Call	Bond Future	1,353.2000	1.3532	1,429.0300	1.4290	5.604	0	0	2,000

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2021/01/06	R209	04/11/2021	12.18	Call	Bond Future	8,119.3100	8.1193	8,215.3400	8.2153	1.183	0	0	0
2021/01/06	R209	04/11/2021	12.18	Put	Bond Future	2,108.2100	2.1082	2,168.3000	2.1683	2.850	0	0	0
2021/01/06	R209	04/11/2021	12.17	Put	Bond Future	2,123.5000	2.1235	2,183.7300	2.1837	2.836	0	0	0
2021/01/06	R210	04/02/2021			Bond Future	193.0526	193.0526	193.0972	193.0972	0.023	0.0000	0.0000	1,213
2021/01/06	R210	06/05/2021			Bond Future	192.3572	192.3572	192.4008	192.4008	0.023	0.0000	0.0000	0
2021/01/06	R210	05/08/2021			Bond Future	194.5058	194.5058	194.5485	194.5485	0.022	0.0000	0.0000	0
2021/01/06	R210	04/11/2021			Bond Future	193.9041	193.9041	193.9468	193.9468	0.022	0.0000	0.0000	0
2021/01/06	R212	04/02/2021			Bond Future	169.9238	169.9238	169.9261	169.9261	0.001	0.0000	0.0000	5,730
2021/01/06	R212	06/05/2021			Bond Future	171.7003	171.7003	171.7013	171.7013	0.001	0.0000	0.0000	0
2021/01/06	R212	05/08/2021			Bond Future	171.2856	171.2856	171.2853	171.2853	0.000	0.0000	0.0000	0
2021/01/06	R212	04/11/2021			Bond Future	173.1689	173.1689	173.1681	173.1681	0.000	0.0000	0.0000	0
2021/01/06	R213	04/02/2021	9.40	Call	Bond Future	1,940.4500	1.9404	1,942.0000	1.9420	0.080	0	0	0
2021/01/06	R213	04/02/2021	9.40	Put	Bond Future	855.0900	0.8551	849.0400	0.8490	(0.708)	0	0	0
2021/01/06	R213	04/02/2021	9.39	Call	Bond Future	1,903.8700	1.9039	1,905.3800	1.9054	0.079	0	0	0
2021/01/06	R213	04/02/2021	9.39	Put	Bond Future	876.0400	0.8760	869.9500	0.8700	(0.695)	0	0	0
2021/01/06	R213	04/02/2021			Bond Future	9.2128	88.8189	9.2115	88.8265	(0.014)	0.0000	0.0000	8,858
2021/01/06	R213	04/02/2021	9.41	Call	Bond Future	1,977.3600	1.9774	1,978.9600	1.9790	0.081	0	0	0
2021/01/06	R213	04/02/2021	9.41	Put	Bond Future	834.5300	0.8345	828.5300	0.8285	(0.719)	0	0	0
2021/01/06	R213	06/05/2021	11.91	Call	Bond Future	12,925.5800	12.9256	12,937.0500	12.9370	0.089	0	0	0
2021/01/06	R213	06/05/2021	11.91	Put	Bond Future	108.7200	0.1087	113.2000	0.1132	4.121	0	0	0
2021/01/06	R213	06/05/2021			Bond Future	9.3992	86.1973	9.3980	86.2043	(0.013)	0.0000	0.0000	0
2021/01/06	R213	06/05/2021	11.90	Call	Bond Future	12,881.7200	12.8817	12,893.2500	12.8933	0.090	0	0	0
2021/01/06	R213	06/05/2021	11.90	Put	Bond Future	110.6400	0.1106	115.1800	0.1152	4.103	0	0	0
2021/01/06	R213	06/05/2021	11.89	Call	Bond Future	12,837.8500	12.8379	12,849.4300	12.8494	0.090	0	0	0
2021/01/06	R213	06/05/2021	11.89	Put	Bond Future	112.5900	0.1126	117.1800	0.1172	4.077	0	0	0
2021/01/06	R213	05/08/2021	10.14	Put	Bond Future	2,323.4700	2.3235	2,430.8600	2.4309	4.622	0	0	200
2021/01/06	R213	05/08/2021	9.34	Put	Bond Future	4,283.2800	4.2833	4,367.0000	4.3670	1.955	0	0	0
2021/01/06	R213	05/08/2021	9.34	Call	Bond Future	2,890.7800	2.8908	2,980.8900	2.9809	3.117	0	0	200
2021/01/06	R213	05/08/2021	10.85	Call	Bond Future	7,909.8200	7.9098	7,945.6200	7.9456	0.453	0	0	0
2021/01/06	R213	05/08/2021	10.85	Put	Bond Future	1,327.5400	1.3275	1,356.9500	1.3569	2.215	0	0	0
2021/01/06	R213	05/08/2021	10.84	Call	Bond Future	7,873.1400	7.8731	7,909.0600	7.9091	0.456	0	0	0
2021/01/06	R213	05/08/2021	10.84	Put	Bond Future	1,340.4000	1.3404	1,369.9300	1.3699	2.203	0	0	0
2021/01/06	R213	05/08/2021			Bond Future	9.5901	87.1393	9.5890	87.1457	(0.012)	0.0000	0.0000	0
2021/01/06	R213	05/08/2021	10.78	Call	Bond Future	7,654.2600	7.6543	7,690.8700	7.6909	0.478	0	0	0
2021/01/06	R213	05/08/2021	10.78	Put	Bond Future	1,419.6400	1.4196	1,449.8600	1.4499	2.129	0	0	200
2021/01/06	R213	05/08/2021	10.14	Call	Bond Future	5,282.6500	5.2826	5,396.4300	5.3964	2.154	0	0	0
2021/01/06	R213	05/08/2021	10.86	Call	Bond Future	7,946.5700	7.9466	7,982.2500	7.9823	0.449	0	0	0
2021/01/06	R213	05/08/2021	10.86	Put	Bond Future	1,314.7900	1.3148	1,344.0800	1.3441	2.228	0	0	0
2021/01/06	R213	04/11/2021	11.10	Put	Bond Future	1,578.1100	1.5781	1,609.3200	1.6093	1.978	0	0	0
2021/01/06	R213	04/11/2021	11.11	Call	Bond Future	8,251.3100	8.2513	8,288.6100	8.2886	0.452	0	0	0
2021/01/06	R213	04/11/2021	11.09	Put	Bond Future	1,591.4900	1.5915	1,622.8000	1.6228	1.967	0	0	0
2021/01/06	R213	04/11/2021			Bond Future	9.7892	84.5482	9.7881	84.5544	(0.012)	0.0000	0.0000	0
2021/01/06	R213	04/11/2021	11.10	Call	Bond Future	8,216.6500	8.2166	8,254.0600	8.2541	0.455	0	0	0
2021/01/06	R213	04/11/2021	11.11	Put	Bond Future	1,564.8200	1.5648	1,595.9200	1.5959	1.987	0	0	0
2021/01/06	R213	04/11/2021	11.09	Call	Bond Future	8,182.0500	8.1821	8,219.5600	8.2196	0.458	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
2021/01/06	R214	04/02/2021	10.33	Call	Bond Future	487.0300	0.4870	526.0600	0.5261	8.014	0	0	0
2021/01/06	R214	04/02/2021	10.33	Put	Bond Future	3,359.7900	3.3598	3,273.3700	3.2734	(2.572)	0	0	0
2021/01/06	R214	04/02/2021			Bond Future	10.8078	67.8717	10.7862	67.9972	(0.199)	0.0000	0.0000	15,327
2021/01/06	R214	04/02/2021	10.32	Call	Bond Future	472.7000	0.4727	510.9900	0.5110	8.100	0	0	0
2021/01/06	R214	04/02/2021	10.32	Put	Bond Future	3,407.7300	3.4077	3,320.5700	3.3206	(2.558)	0	0	0
2021/01/06	R214	04/02/2021	10.31	Call	Bond Future	458.6700	0.4587	496.2200	0.4962	8.187	0	0	0
2021/01/06	R214	04/02/2021	10.31	Put	Bond Future	3,456.0500	3.4561	3,368.1500	3.3681	(2.543)	0	0	0
2021/01/06	R214	06/05/2021	12.26	Call	Bond Future	7,658.2700	7.6583	7,802.2700	7.8023	1.880	0	0	0
2021/01/06	R214	06/05/2021	12.26	Put	Bond Future	1,088.1500	1.0881	1,105.9400	1.1059	1.635	0	0	0
2021/01/06	R214	06/05/2021	12.25	Call	Bond Future	7,622.3300	7.6223	7,766.3300	7.7663	1.889	0	0	0
2021/01/06	R214	06/05/2021	12.25	Put	Bond Future	1,099.7200	1.0997	1,117.5100	1.1175	1.618	0	0	0
2021/01/06	R214	06/05/2021			Bond Future	10.9930	65.2884	10.9708	65.4146	(0.203)	0.0000	0.0000	0
2021/01/06	R214	06/05/2021	12.27	Call	Bond Future	7,694.2500	7.6942	7,838.2400	7.8382	1.871	0	0	0
2021/01/06	R214	06/05/2021	12.27	Put	Bond Future	1,076.6900	1.0767	1,094.4700	1.0945	1.651	0	0	0
2021/01/06	R214	05/08/2021	12.03	Put	Bond Future	2,392.4700	2.3925	2,432.5500	2.4325	1.675	0	0	0
2021/01/06	R214	05/08/2021	12.01	Call	Bond Future	6,724.8900	6.7249	6,891.9500	6.8920	2.484	0	0	0
2021/01/06	R214	05/08/2021			Bond Future	11.1825	66.0020	11.1595	66.1290	(0.206)	0.0000	0.0000	0
2021/01/06	R214	05/08/2021	12.02	Call	Bond Future	6,759.4100	6.7594	6,926.4900	6.9265	2.472	0	0	0
2021/01/06	R214	05/08/2021	12.02	Put	Bond Future	2,406.9300	2.4069	2,447.0100	2.4470	1.665	0	0	0
2021/01/06	R214	05/08/2021	12.03	Call	Bond Future	6,793.9700	6.7940	6,961.0500	6.9611	2.459	0	0	0
2021/01/06	R214	05/08/2021	12.01	Put	Bond Future	2,421.4900	2.4215	2,461.5500	2.4616	1.654	0	0	0
2021/01/06	R214	04/11/2021	12.47	Call	Bond Future	7,870.7100	7.8707	8,042.4100	8.0424	2.182	0	0	0
2021/01/06	R214	04/11/2021	12.46	Call	Bond Future	7,840.9600	7.8410	8,008.9200	8.0089	2.142	0	0	0
2021/01/06	R214	04/11/2021	12.46	Put	Bond Future	2,443.1100	2.4431	2,482.8500	2.4828	1.627	0	0	0
2021/01/06	R214	04/11/2021			Bond Future	11.3761	63.4355	11.3522	63.5637	(0.210)	0.0000	0.0000	0
2021/01/06	R214	04/11/2021	12.47	Put	Bond Future	2,426.6300	2.4266	2,470.1100	2.4701	1.792	0	0	0
2021/01/06	R214	04/11/2021	12.48	Call	Bond Future	7,900.4900	7.9005	8,075.9100	8.0759	2.220	0	0	0
2021/01/06	R214	04/11/2021	12.48	Put	Bond Future	2,410.2500	2.4103	2,457.4500	2.4575	1.958	0	0	0
2021/01/06	R248	04/02/2021	10.47	Call	Bond Future	510.4000	0.5104	540.0700	0.5401	5.813	0	0	0
2021/01/06	R248	04/02/2021	10.47	Put	Bond Future	3,907.1900	3.9072	3,816.4800	3.8165	(2.322)	0	0	0
2021/01/06	R248	04/02/2021	10.46	Call	Bond Future	493.0800	0.4931	522.0600	0.5221	5.877	0	0	0
2021/01/06	R248	04/02/2021	10.46	Put	Bond Future	3,967.3900	3.9674	3,875.9900	3.8760	(2.304)	0	0	0
2021/01/06	R248	04/02/2021	10.75	Call	Bond Future	1,179.4800	1.1795	1,230.1000	1.2301	4.292	0	0	0
2021/01/06	R248	04/02/2021			Bond Future	10.9246	85.1195	10.9079	85.2399	(0.153)	0.0000	0.0000	116,103
2021/01/06	R248	04/02/2021	10.48	Call	Bond Future	528.0600	0.5281	558.4200	0.5584	5.749	0	0	0
2021/01/06	R248	04/02/2021	10.48	Put	Bond Future	3,847.4600	3.8475	3,757.4400	3.7574	(2.340)	0	0	0
2021/01/06	R248	04/02/2021	10.80	Put	Bond Future	2,239.4600	2.2395	2,173.5900	2.1736	(2.941)	0	0	0
2021/01/06	R248	04/02/2021	10.80	Call	Bond Future	1,332.6500	1.3326	1,387.1600	1.3872	4.090	0	0	2,140
2021/01/06	R248	04/02/2021	9.80	Put	Bond Future	8,904.0800	8.9041	8,786.4900	8.7865	(1.321)	0	0	0
2021/01/06	R248	04/02/2021	9.80	Call	Bond Future	26.7900	0.0268	29.5800	0.0296	10.414	0	0	2,140
2021/01/06	R248	04/02/2021	11.50	Put	Bond Future	497.5100	0.4975	475.3300	0.4753	(4.458)	0	0	0
2021/01/06	R248	04/02/2021	11.50	Call	Bond Future	4,464.5600	4.4646	4,562.7600	4.5628	2.200	0	0	0
2021/01/06	R248	04/02/2021	10.75	Put	Bond Future	2,455.2400	2.4552	2,385.4800	2.3855	(2.841)	0	0	0
2021/01/06	R248	06/05/2021	12.36	Call	Bond Future	9,117.8900	9.1179	9,248.5400	9.2485	1.433	0	0	0
2021/01/06	R248	06/05/2021	12.36	Put	Bond Future	1,186.5300	1.1865	1,196.2500	1.1963	0.819	0	0	0
2021/01/06	R248	06/05/2021			Bond Future	11.1149	81.5782	11.0977	81.6992	(0.155)	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
2021/01/06	R248	06/05/2021	12.35	Call	Bond Future	9,073.3200	9.0733	9,203.9400	9.2039	1.440	0	0	0
2021/01/06	R248	06/05/2021	12.35	Put	Bond Future	1,199.9600	1.2000	1,209.6500	1.2097	0.808	0	0	0
2021/01/06	R248	06/05/2021	12.34	Call	Bond Future	9,028.7800	9.0288	9,159.3700	9.1594	1.446	0	0	0
2021/01/06	R248	06/05/2021	12.34	Put	Bond Future	1,213.5100	1.2135	1,223.1700	1.2232	0.796	0	0	0
2021/01/06	R248	05/08/2021	12.51	Put	Bond Future	2,119.5900	2.1196	2,157.1200	2.1571	1.771	0	0	0
2021/01/06	R248	05/08/2021	12.52	Call	Bond Future	9,600.1800	9.6002	9,759.2600	9.7593	1.657	0	0	0
2021/01/06	R248	05/08/2021	12.50	Put	Bond Future	2,136.8300	2.1368	2,174.3900	2.1744	1.758	0	0	0
2021/01/06	R248	05/08/2021			Bond Future	11.3103	82.4699	11.2924	82.5914	(0.158)	0.0000	0.0000	0
2021/01/06	R248	05/08/2021	12.51	Call	Bond Future	9,560.6500	9.5607	9,719.7600	9.7198	1.664	0	0	0
2021/01/06	R248	05/08/2021	12.52	Put	Bond Future	2,102.4800	2.1025	2,139.9800	2.1400	1.784	0	0	0
2021/01/06	R248	05/08/2021	12.50	Call	Bond Future	9,521.1600	9.5212	9,680.3000	9.6803	1.671	0	0	0
2021/01/06	R248	04/11/2021	12.85	Call	Bond Future	10,170.5500	10.1705	10,332.6900	10.3327	1.594	0	0	0
2021/01/06	R248	04/11/2021	12.85	Put	Bond Future	2,182.4700	2.1825	2,221.9800	2.2220	1.810	0	0	0
2021/01/06	R248	04/11/2021			Bond Future	11.5100	78.9463	11.4914	79.0690	(0.162)	0.0000	0.0000	0
2021/01/06	R248	04/11/2021	12.83	Call	Bond Future	10,095.1700	10.0952	10,257.4000	10.2574	1.607	0	0	0
2021/01/06	R248	04/11/2021	12.83	Put	Bond Future	2,215.2300	2.2152	2,254.8300	2.2548	1.788	0	0	0
2021/01/06	R248	04/11/2021	12.84	Call	Bond Future	10,132.8500	10.1328	10,295.0300	10.2950	1.601	0	0	0
2021/01/06	R248	04/11/2021	12.84	Put	Bond Future	2,198.8000	2.1988	2,238.3500	2.2384	1.799	0	0	0

Total

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