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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/01/2021 TO 08/01/2021

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
2021/01/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	2025	04/02/2021		Bond Future	147.3350	147.3350	147.3357	147.3357	0.001	0.0000	0.0000	7,208
2021/01/08	2025	06/05/2021		Bond Future	148.8738	148.8738	148.8742	148.8742	0.000	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
2021/01/08	2025	05/08/2021			Bond Future	149.0041	149.0041	149.0042	149.0042	0.000	0.0000	0.0000	0
2021/01/08	2025	04/11/2021			Bond Future	150.6419	150.6419	150.6417	150.6417	0.000	0.0000	0.0000	0
2021/01/08	2029	04/02/2021			Bond Future	104.0192	104.0192	104.0275	104.0275	0.008	0.0000	0.0000	2,182
2021/01/08	2029	06/05/2021			Bond Future	103.9663	103.9663	103.9745	103.9745	0.008	0.0000	0.0000	0
2021/01/08	2029	05/08/2021			Bond Future	105.1265	105.1265	105.1345	105.1345	0.008	0.0000	0.0000	0
2021/01/08	2029	04/11/2021			Bond Future	105.1315	105.1315	105.1395	105.1395	0.008	0.0000	0.0000	0
2021/01/08	2030	04/02/2021	9.16	Call	Bond Future	2,396.4900	2.3965	2,430.1200	2.4301	1.403	0	0	0
2021/01/08	2030	04/02/2021	9.16	Put	Bond Future	555.3300	0.5553	516.6300	0.5166	(6.969)	0	0	0
2021/01/08	2030	04/02/2021	9.15	Call	Bond Future	2,354.3900	2.3544	2,387.4100	2.3874	1.402	0	0	0
2021/01/08	2030	04/02/2021	9.15	Put	Bond Future	570.7900	0.5708	531.4800	0.5315	(6.887)	0	0	0
2021/01/08	2030	04/02/2021	8.20	Put	Bond Future	4,040.0600	4.0401	3,965.6200	3.9656	(1.843)	0	0	0
2021/01/08	2030	04/02/2021	9.20	Put	Bond Future	496.8800	0.4969	460.6100	0.4606	(7.300)	0	0	0
2021/01/08	2030	04/02/2021	9.20	Call	Bond Future	2,567.8200	2.5678	2,603.8800	2.6039	1.404	0	0	1,600
2021/01/08	2030	04/02/2021	9.12	Put	Bond Future	619.3000	0.6193	578.1400	0.5781	(6.646)	0	0	0
2021/01/08	2030	04/02/2021	9.12	Call	Bond Future	2,229.9400	2.2299	2,261.1100	2.2611	1.398	0	0	1,000
2021/01/08	2030	04/02/2021	8.36	Put	Bond Future	3,187.6900	3.1877	3,114.0700	3.1141	(2.310)	0	0	0
2021/01/08	2030	04/02/2021	8.36	Call	Bond Future	274.5500	0.2745	273.2600	0.2733	(0.470)	0	0	800
2021/01/08	2030	04/02/2021			Bond Future	8.8440	95.0404	8.8318	95.1127	(0.139)	0.0000	0.0000	104,915
2021/01/08	2030	04/02/2021	9.17	Call	Bond Future	2,438.8800	2.4389	2,473.1200	2.4731	1.404	0	0	0
2021/01/08	2030	04/02/2021	9.17	Put	Bond Future	540.2100	0.5402	502.1200	0.5021	(7.051)	0	0	0
2021/01/08	2030	04/02/2021	9.30	Call	Bond Future	3,015.4000	3.0154	3,057.2800	3.0573	1.389	0	0	0
2021/01/08	2030	04/02/2021	9.30	Put	Bond Future	373.2200	0.3732	342.7700	0.3428	(8.159)	0	0	4,000
2021/01/08	2030	04/02/2021	9.35	Call	Bond Future	3,248.2200	3.2482	3,292.8400	3.2928	1.374	0	0	0
2021/01/08	2030	04/02/2021	9.35	Put	Bond Future	322.1300	0.3221	294.4200	0.2944	(8.602)	0	0	2,000
2021/01/08	2030	04/02/2021	8.20	Call	Bond Future	138.6900	0.1387	136.5800	0.1366	(1.521)	0	0	1,600
2021/01/08	2030	04/02/2021	8.37	Put	Bond Future	3,137.3900	3.1374	3,063.8800	3.0639	(2.343)	0	0	0
2021/01/08	2030	04/02/2021	8.37	Call	Bond Future	285.5900	0.2856	284.4100	0.2844	(0.413)	0	0	1,000
2021/01/08	2030	04/02/2021	8.86	Put	Bond Future	1,197.3900	1.1974	1,140.5200	1.1405	(4.749)	0	0	0
2021/01/08	2030	04/02/2021	8.86	Call	Bond Future	1,291.4600	1.2915	1,306.9200	1.3069	1.197	0	0	800
2021/01/08	2030	04/02/2021	10.20	Call	Bond Future	7,595.2300	7.5952	7,665.3000	7.6653	0.923	0	0	0
2021/01/08	2030	04/02/2021	10.20	Put	Bond Future	12.1900	0.0122	9.9300	0.0099	(18.540)	0	0	1,800
2021/01/08	2030	06/05/2021	10.95	Call	Bond Future	10,376.9200	10.3769	10,440.5200	10.4405	0.613	0	0	0
2021/01/08	2030	06/05/2021	10.95	Put	Bond Future	239.5500	0.2395	230.3200	0.2303	(3.853)	0	0	300
2021/01/08	2030	06/05/2021	9.27	Put	Bond Future	2,155.6500	2.1556	2,114.4800	2.1145	(1.910)	0	0	0
2021/01/08	2030	06/05/2021	9.27	Call	Bond Future	3,463.3200	3.4633	3,494.9800	3.4950	0.914	0	0	300
2021/01/08	2030	06/05/2021	7.97	Call	Bond Future	612.2400	0.6122	618.2100	0.6182	0.975	0	0	700
2021/01/08	2030	06/05/2021	10.04	Call	Bond Future	6,434.8900	6.4349	6,483.2900	6.4833	0.752	0	0	0
2021/01/08	2030	06/05/2021	10.04	Put	Bond Future	936.9900	0.9370	912.5600	0.9126	(2.607)	0	0	0
2021/01/08	2030	06/05/2021	9.15	Put	Bond Future	2,445.6100	2.4456	2,401.5300	2.4015	(1.802)	0	0	0
2021/01/08	2030	06/05/2021	9.15	Call	Bond Future	3,077.2500	3.0773	3,106.0000	3.1060	0.934	0	0	0
2021/01/08	2030	06/05/2021	9.92	Call	Bond Future	5,939.0000	5.9390	5,985.0100	5.9850	0.775	0	0	0
2021/01/08	2030	06/05/2021	11.69	Call	Bond Future	13,739.8600	13.7399	13,809.5100	13.8095	0.507	0	0	0
2021/01/08	2030	06/05/2021	11.69	Put	Bond Future	62.5200	0.0625	59.3400	0.0593	(5.086)	0	0	0
2021/01/08	2030	06/05/2021	11.70	Call	Bond Future	13,785.1300	13.7851	13,854.8300	13.8548	0.506	0	0	0
2021/01/08	2030	06/05/2021	11.70	Put	Bond Future	61.3100	0.0613	58.1800	0.0582	(5.105)	0	0	0
2021/01/08	2030	06/05/2021			Bond Future	9.0389	96.0096	9.0261	96.0825	(0.141)	0.0000	0.0000	0

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2021/01/08	2030	06/05/2021	8.77	Put	Bond Future	3,570.8200	3.5708	3,517.8100	3.5178	(1.485)	0	0	0
2021/01/08	2030	06/05/2021	8.77	Call	Bond Future	2,019.2400	2.0192	2,039.0600	2.0391	0.982	0	0	300
2021/01/08	2030	06/05/2021	9.22	Call	Bond Future	3,298.8400	3.2988	3,329.2900	3.3293	0.923	0	0	0
2021/01/08	2030	06/05/2021	9.22	Put	Bond Future	2,272.0800	2.2721	2,229.7000	2.2297	(1.865)	0	0	700
2021/01/08	2030	06/05/2021	7.97	Put	Bond Future	6,979.2700	6.9793	6,912.4100	6.9124	(0.958)	0	0	0
2021/01/08	2030	06/05/2021	9.92	Put	Bond Future	1,077.7000	1.0777	1,050.8800	1.0509	(2.489)	0	0	700
2021/01/08	2030	06/05/2021	11.71	Call	Bond Future	13,830.3800	13.8304	13,900.1200	13.9001	0.504	0	0	0
2021/01/08	2030	06/05/2021	11.71	Put	Bond Future	60.1200	0.0601	57.0300	0.0570	(5.140)	0	0	0
2021/01/08	2030	06/05/2021	10.74	Call	Bond Future	9,432.9200	9.4329	9,493.8100	9.4938	0.646	0	0	0
2021/01/08	2030	06/05/2021	10.74	Put	Bond Future	337.4000	0.3374	325.4600	0.3255	(3.539)	0	0	0
2021/01/08	2030	05/08/2021	10.30	Put	Bond Future	1,474.9800	1.4750	1,449.5800	1.4496	(1.722)	0	0	200
2021/01/08	2030	05/08/2021	8.78	Put	Bond Future	4,902.8700	4.9029	4,851.1100	4.8511	(1.056)	0	0	0
2021/01/08	2030	05/08/2021	8.78	Call	Bond Future	2,314.2100	2.3142	2,335.7900	2.3358	0.932	0	0	200
2021/01/08	2030	05/08/2021	7.70	Put	Bond Future	9,675.3200	9.6753	9,608.8500	9.6088	(0.687)	0	0	0
2021/01/08	2030	05/08/2021	12.10	Call	Bond Future	14,355.0500	14.3551	14,423.0800	14.4231	0.474	0	0	0
2021/01/08	2030	05/08/2021	12.10	Put	Bond Future	177.7900	0.1778	172.4800	0.1725	(2.987)	0	0	600
2021/01/08	2030	05/08/2021	9.45	Call	Bond Future	4,121.3900	4.1214	4,155.0300	4.1550	0.816	0	0	600
2021/01/08	2030	05/08/2021	10.41	Call	Bond Future	7,491.3200	7.4913	7,541.0300	7.5410	0.664	0	0	0
2021/01/08	2030	05/08/2021	10.41	Put	Bond Future	1,322.4500	1.3225	1,298.8200	1.2988	(1.787)	0	0	0
2021/01/08	2030	05/08/2021	10.42	Call	Bond Future	7,528.5400	7.5285	7,578.4200	7.5784	0.663	0	0	0
2021/01/08	2030	05/08/2021	10.42	Put	Bond Future	1,309.2200	1.3092	1,285.7600	1.2858	(1.792)	0	0	0
2021/01/08	2030	05/08/2021			Bond Future	9.2411	93.0524	9.2278	93.1258	(0.144)	0.0000	0.0000	0
2021/01/08	2030	05/08/2021	10.30	Call	Bond Future	7,086.4100	7.0864	7,134.3500	7.1343	0.677	0	0	0
2021/01/08	2030	05/08/2021	7.70	Call	Bond Future	651.1900	0.6512	658.0600	0.6581	1.055	0	0	200
2021/01/08	2030	05/08/2021	8.95	Put	Bond Future	4,338.8500	4.3388	4,290.0700	4.2901	(1.124)	0	0	0
2021/01/08	2030	05/08/2021	8.95	Call	Bond Future	2,715.3100	2.7153	2,739.8700	2.7399	0.905	0	0	600
2021/01/08	2030	05/08/2021	9.45	Put	Bond Future	2,978.1000	2.9781	2,938.4000	2.9384	(1.333)	0	0	0
2021/01/08	2030	05/08/2021	10.43	Call	Bond Future	7,565.8300	7.5658	7,615.8600	7.6159	0.661	0	0	0
2021/01/08	2030	05/08/2021	10.43	Put	Bond Future	1,296.1000	1.2961	1,272.7900	1.2728	(1.798)	0	0	0
2021/01/08	2030	04/11/2021	8.27	Put	Bond Future	7,829.7600	7.8298	7,769.8500	7.7699	(0.765)	0	0	0
2021/01/08	2030	04/11/2021	8.27	Call	Bond Future	1,296.5500	1.2966	1,310.6900	1.3107	1.091	0	0	300
2021/01/08	2030	04/11/2021	8.77	Put	Bond Future	5,861.3400	5.8613	5,808.7200	5.8087	(0.898)	0	0	0
2021/01/08	2030	04/11/2021	11.44	Put	Bond Future	752.6700	0.7527	738.7400	0.7387	(1.851)	0	0	300
2021/01/08	2030	04/11/2021	10.59	Put	Bond Future	1,664.3500	1.6644	1,639.9500	1.6400	(1.466)	0	0	0
2021/01/08	2030	04/11/2021	10.60	Call	Bond Future	7,574.1100	7.5741	7,623.9000	7.6239	0.657	0	0	0
2021/01/08	2030	04/11/2021	10.60	Put	Bond Future	1,650.0200	1.6500	1,625.7600	1.6258	(1.470)	0	0	0
2021/01/08	2030	04/11/2021			Bond Future	9.4414	94.0539	9.4276	94.1280	(0.147)	0.0000	0.0000	0
2021/01/08	2030	04/11/2021	8.77	Call	Bond Future	2,186.9700	2.1870	2,208.4000	2.2084	0.980	0	0	300
2021/01/08	2030	04/11/2021	11.44	Call	Bond Future	10,665.8400	10.6658	10,725.9600	10.7260	0.564	0	0	0
2021/01/08	2030	04/11/2021	10.59	Call	Bond Future	7,539.4500	7.5395	7,589.1000	7.5891	0.659	0	0	0
2021/01/08	2030	04/11/2021	10.61	Call	Bond Future	7,608.8300	7.6088	7,658.7600	7.6588	0.656	0	0	0
2021/01/08	2030	04/11/2021	10.61	Put	Bond Future	1,635.7800	1.6358	1,611.6600	1.6117	(1.475)	0	0	0
2021/01/08	2032	04/02/2021	9.63	Call	Bond Future	854.5700	0.8546	870.5000	0.8705	1.864	0	0	0
2021/01/08	2032	04/02/2021	9.63	Put	Bond Future	2,164.5900	2.1646	2,072.1400	2.0721	(4.271)	0	0	0
2021/01/08	2032	04/02/2021	9.29	Put	Bond Future	3,776.7200	3.7767	3,670.9000	3.6709	(2.802)	0	0	0
2021/01/08	2032	04/02/2021	9.29	Call	Bond Future	285.9800	0.2860	288.5400	0.2885	0.895	0	0	800
2021/01/08	2032	04/02/2021	10.82	Call	Bond Future	5,906.4800	5.9065	5,999.9100	5.9999	1.582	0	0	0

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2021/01/08	2032	04/02/2021	10.82	Put	Bond Future	110.3300	0.1103	95.3800	0.0954	(13.550)	0	0	800
2021/01/08	2032	04/02/2021			Bond Future	9.8396	92.3593	9.8221	92.4677	(0.178)	0.0000	0.0000	114,916
2021/01/08	2032	04/02/2021	9.62	Call	Bond Future	831.7100	0.8317	847.0600	0.8471	1.846	0	0	0
2021/01/08	2032	04/02/2021	9.62	Put	Bond Future	2,204.8700	2.2049	2,111.8400	2.1118	(4.219)	0	0	0
2021/01/08	2032	04/02/2021	9.61	Call	Bond Future	809.3400	0.8093	824.1300	0.8241	1.827	0	0	0
2021/01/08	2032	04/02/2021	9.61	Put	Bond Future	2,245.7000	2.2457	2,152.1100	2.1521	(4.168)	0	0	0
2021/01/08	2032	04/02/2021	8.79	Put	Bond Future	6,857.6400	6.8576	6,748.5000	6.7485	(1.592)	0	0	0
2021/01/08	2032	04/02/2021	8.79	Call	Bond Future	29.5100	0.0295	28.7500	0.0288	(2.575)	0	0	800
2021/01/08	2032	06/05/2021	12.57	Call	Bond Future	13,650.3100	13.6503	13,752.2900	13.7523	0.747	0	0	0
2021/01/08	2032	06/05/2021	12.12	Call	Bond Future	11,603.9900	11.6040	11,700.5700	11.7006	0.832	0	0	0
2021/01/08	2032	06/05/2021	12.12	Put	Bond Future	286.6600	0.2867	274.0000	0.2740	(4.416)	0	0	0
2021/01/08	2032	06/05/2021			Bond Future	10.0495	89.1573	10.0313	89.2665	(0.181)	0.0000	0.0000	0
2021/01/08	2032	06/05/2021	12.57	Put	Bond Future	141.6800	0.1417	134.4200	0.1344	(5.124)	0	0	736
2021/01/08	2032	06/05/2021	10.33	Put	Bond Future	2,408.4300	2.4084	2,352.0300	2.3520	(2.342)	0	0	0
2021/01/08	2032	06/05/2021	10.33	Call	Bond Future	4,069.9500	4.0700	4,122.7900	4.1228	1.298	0	0	736
2021/01/08	2032	06/05/2021	12.11	Call	Bond Future	11,558.6200	11.5586	11,655.0500	11.6551	0.834	0	0	0
2021/01/08	2032	06/05/2021	12.11	Put	Bond Future	290.9900	0.2910	278.1800	0.2782	(4.402)	0	0	0
2021/01/08	2032	06/05/2021	12.10	Call	Bond Future	11,513.2400	11.5132	11,609.5200	11.6095	0.836	0	0	0
2021/01/08	2032	06/05/2021	12.10	Put	Bond Future	295.3700	0.2954	282.4100	0.2824	(4.388)	0	0	0
2021/01/08	2032	05/08/2021	11.37	Call	Bond Future	7,913.5100	7.9135	7,987.2000	7.9872	0.931	0	0	0
2021/01/08	2032	05/08/2021	11.37	Put	Bond Future	1,780.6800	1.7807	1,744.2000	1.7442	(2.049)	0	0	0
2021/01/08	2032	05/08/2021			Bond Future	10.2625	90.1310	10.2435	90.2411	(0.184)	0.0000	0.0000	0
2021/01/08	2032	05/08/2021	11.35	Call	Bond Future	7,839.6900	7.8397	7,912.9500	7.9129	0.934	0	0	0
2021/01/08	2032	05/08/2021	11.35	Put	Bond Future	1,812.2900	1.8123	1,775.3800	1.7754	(2.037)	0	0	0
2021/01/08	2032	05/08/2021	11.36	Call	Bond Future	7,876.5700	7.8766	7,950.0400	7.9500	0.933	0	0	0
2021/01/08	2032	05/08/2021	11.36	Put	Bond Future	1,796.4300	1.7964	1,759.7300	1.7597	(2.043)	0	0	0
2021/01/08	2032	04/11/2021	9.83	Call	Bond Future	2,678.5100	2.6785	2,714.9200	2.7149	1.359	0	0	700
2021/01/08	2032	04/11/2021	11.71	Put	Bond Future	1,928.9800	1.9290	1,894.3700	1.8944	(1.794)	0	0	0
2021/01/08	2032	04/11/2021	11.69	Call	Bond Future	8,417.8800	8.4179	8,494.1400	8.4941	0.906	0	0	0
2021/01/08	2032	04/11/2021	11.70	Call	Bond Future	8,453.1500	8.4532	8,529.5900	8.5296	0.904	0	0	0
2021/01/08	2032	04/11/2021			Bond Future	10.4829	86.9562	10.4632	87.0675	(0.188)	0.0000	0.0000	0
2021/01/08	2032	04/11/2021	9.83	Put	Bond Future	6,469.2700	6.4693	6,394.4300	6.3944	(1.157)	0	0	0
2021/01/08	2032	04/11/2021	12.81	Call	Bond Future	12,616.8200	12.6168	12,710.6900	12.7107	0.744	0	0	0
2021/01/08	2032	04/11/2021	12.81	Put	Bond Future	746.1900	0.7462	728.8100	0.7288	(2.329)	0	0	700
2021/01/08	2032	04/11/2021	11.71	Call	Bond Future	8,488.4600	8.4885	8,565.1000	8.5651	0.903	0	0	0
2021/01/08	2032	04/11/2021	11.69	Put	Bond Future	1,959.7400	1.9597	1,924.7500	1.9247	(1.785)	0	0	0
2021/01/08	2032	04/11/2021	9.33	Put	Bond Future	8,520.6900	8.5207	8,434.9800	8.4350	(1.006)	0	0	0
2021/01/08	2032	04/11/2021	9.33	Call	Bond Future	1,673.8400	1.6738	1,699.3800	1.6994	1.526	0	0	700
2021/01/08	2032	04/11/2021	11.70	Put	Bond Future	1,944.3200	1.9443	1,909.5100	1.9095	(1.790)	0	0	0
2021/01/08	2033	04/02/2021			Bond Future	98.8463	98.8463	98.8556	98.8556	0.009	0.0000	0.0000	8,131
2021/01/08	2033	06/05/2021			Bond Future	98.6631	98.6631	98.6723	98.6723	0.009	0.0000	0.0000	0
2021/01/08	2033	05/08/2021			Bond Future	99.7640	99.7640	99.7730	99.7730	0.009	0.0000	0.0000	0
2021/01/08	2033	04/11/2021			Bond Future	99.6359	99.6359	99.6449	99.6449	0.009	0.0000	0.0000	0
2021/01/08	2037	04/02/2021	10.28	Call	Bond Future	342.1500	0.3422	332.6900	0.3327	(2.765)	0	0	0
2021/01/08	2037	04/02/2021	10.28	Put	Bond Future	4,244.6900	4.2447	4,186.9600	4.1870	(1.360)	0	0	0
2021/01/08	2037	04/02/2021	10.27	Call	Bond Future	330.2300	0.3302	320.8700	0.3209	(2.834)	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
2021/01/08	2037	04/02/2021	10.27	Put	Bond Future	4,302.3400	4.3023	4,244.7100	4.2447	(1.340)	0	0	0
2021/01/08	2037	04/02/2021	11.90	Call	Bond Future	6,482.3300	6.4823	6,516.5700	6.5166	0.528	0	0	0
2021/01/08	2037	04/02/2021	13.73	Call	Bond Future	15,800.6600	15.8007	15,848.9100	15.8489	0.305	0	0	0
2021/01/08	2037	04/02/2021	13.73	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	300
2021/01/08	2037	04/02/2021	10.85	Call	Bond Future	1,601.9500	1.6019	1,596.8200	1.5968	(0.320)	0	0	0
2021/01/08	2037	04/02/2021	10.85	Put	Bond Future	1,674.3600	1.6744	1,620.9600	1.6210	(3.189)	0	0	72
2021/01/08	2037	04/02/2021	10.35	Call	Bond Future	434.7900	0.4348	424.6600	0.4247	(2.330)	0	0	0
2021/01/08	2037	04/02/2021	10.35	Put	Bond Future	3,852.7000	3.8527	3,794.3000	3.7943	(1.516)	0	0	72
2021/01/08	2037	04/02/2021			Bond Future	10.8612	82.4795	10.8537	82.5278	(0.069)	0.0000	0.0000	131,604
2021/01/08	2037	04/02/2021	10.29	Call	Bond Future	354.4500	0.3545	344.8800	0.3449	(2.700)	0	0	0
2021/01/08	2037	04/02/2021	10.29	Put	Bond Future	4,187.5100	4.1875	4,129.6700	4.1297	(1.381)	0	0	0
2021/01/08	2037	04/02/2021	11.97	Put	Bond Future	116.1300	0.1161	104.1500	0.1041	(10.316)	0	0	0
2021/01/08	2037	04/02/2021	11.97	Call	Bond Future	6,853.6900	6.8537	6,889.9800	6.8900	0.529	0	0	300
2021/01/08	2037	04/02/2021	11.90	Put	Bond Future	144.6300	0.1446	130.6000	0.1306	(9.701)	0	0	240
2021/01/08	2037	04/02/2021	10.48	Put	Bond Future	3,180.2600	3.1803	3,121.3500	3.1213	(1.852)	0	0	0
2021/01/08	2037	04/02/2021	10.48	Call	Bond Future	651.5900	0.6516	640.9500	0.6409	(1.633)	0	0	240
2021/01/08	2037	04/02/2021	9.65	Put	Bond Future	8,476.6900	8.4767	8,426.4600	8.4265	(0.593)	0	0	0
2021/01/08	2037	04/02/2021	9.65	Call	Bond Future	22.3400	0.0223	20.3800	0.0204	(8.774)	0	0	72
2021/01/08	2037	06/05/2021	12.42	Call	Bond Future	8,868.9100	8.8689	8,897.5300	8.8975	0.323	0	0	0
2021/01/08	2037	06/05/2021	12.43	Call	Bond Future	8,911.0500	8.9111	8,939.8100	8.9398	0.323	0	0	0
2021/01/08	2037	06/05/2021	12.44	Put	Bond Future	1,025.3200	1.0253	1,005.6800	1.0057	(1.915)	0	0	0
2021/01/08	2037	06/05/2021			Bond Future	11.0778	83.3207	11.0701	83.3692	(0.070)	0.0000	0.0000	0
2021/01/08	2037	06/05/2021	12.42	Put	Bond Future	1,048.6000	1.0486	1,028.6800	1.0287	(1.900)	0	0	0
2021/01/08	2037	06/05/2021	12.43	Put	Bond Future	1,036.9100	1.0369	1,017.1300	1.0171	(1.908)	0	0	0
2021/01/08	2037	06/05/2021	12.44	Call	Bond Future	8,953.2400	8.9532	8,982.1400	8.9821	0.323	0	0	0
2021/01/08	2037	05/08/2021	12.26	Put	Bond Future	2,484.4300	2.4844	2,459.9800	2.4600	(0.984)	0	0	0
2021/01/08	2037	05/08/2021	12.27	Call	Bond Future	8,049.5500	8.0496	8,074.0500	8.0740	0.304	0	0	0
2021/01/08	2037	05/08/2021	12.27	Put	Bond Future	2,465.3900	2.4654	2,441.0500	2.4410	(0.987)	0	0	0
2021/01/08	2037	05/08/2021	12.28	Call	Bond Future	8,085.2100	8.0852	8,109.8100	8.1098	0.304	0	0	0
2021/01/08	2037	05/08/2021			Bond Future	11.3030	79.9747	11.2950	80.0235	(0.071)	0.0000	0.0000	0
2021/01/08	2037	05/08/2021	12.26	Call	Bond Future	8,013.9400	8.0139	8,038.3300	8.0383	0.304	0	0	0
2021/01/08	2037	05/08/2021	12.28	Put	Bond Future	2,446.4700	2.4465	2,422.2300	2.4222	(0.991)	0	0	0
2021/01/08	2037	04/11/2021	12.82	Put	Bond Future	2,255.6700	2.2557	2,235.8000	2.2358	(0.881)	0	0	0
2021/01/08	2037	04/11/2021	12.83	Call	Bond Future	9,442.5300	9.4425	9,472.1000	9.4721	0.313	0	0	0
2021/01/08	2037	04/11/2021			Bond Future	11.5227	80.8356	11.5144	80.8849	(0.072)	0.0000	0.0000	0
2021/01/08	2037	04/11/2021	12.81	Call	Bond Future	9,372.3300	9.3723	9,401.7200	9.4017	0.314	0	0	0
2021/01/08	2037	04/11/2021	12.81	Put	Bond Future	2,271.8300	2.2718	2,251.8700	2.2519	(0.879)	0	0	0
2021/01/08	2037	04/11/2021	12.82	Call	Bond Future	9,407.4100	9.4074	9,436.8900	9.4369	0.313	0	0	0
2021/01/08	2037	04/11/2021	12.83	Put	Bond Future	2,239.6000	2.2396	2,219.8200	2.2198	(0.883)	0	0	0
2021/01/08	2038	04/02/2021			Bond Future	110.2772	110.2772	110.4354	110.4354	0.143	0.0000	0.0000	7,805
2021/01/08	2038	06/05/2021			Bond Future	111.4289	111.4289	111.5886	111.5886	0.143	0.0000	0.0000	0
2021/01/08	2038	05/08/2021			Bond Future	110.9502	110.9502	111.1114	111.1114	0.145	0.0000	0.0000	0
2021/01/08	2038	04/11/2021			Bond Future	112.1698	112.1698	112.3325	112.3325	0.145	0.0000	0.0000	0
2021/01/08	2040	04/02/2021	10.42	Call	Bond Future	356.7000	0.3567	347.1100	0.3471	(2.689)	0	0	0
2021/01/08	2040	04/02/2021	10.42	Put	Bond Future	4,371.4700	4.3715	4,310.7200	4.3107	(1.390)	0	0	0
2021/01/08	2040	04/02/2021	9.49	Put	Bond Future	11,389.2300	11.3892	11,337.5600	11.3376	(0.454)	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
2021/01/08	2040	04/02/2021	9.49	Call	Bond Future	3.8900	0.0039	3.3800	0.0034	(13.111)	0	0	500
2021/01/08	2040	04/02/2021	9.57	Put	Bond Future	10,720.6000	10.7206	10,668.6800	10.6687	(0.484)	0	0	0
2021/01/08	2040	04/02/2021	9.57	Call	Bond Future	6.3500	0.0064	5.5900	0.0056	(11.969)	0	0	800
2021/01/08	2040	04/02/2021	10.07	Put	Bond Future	6,765.8200	6.7658	6,709.8500	6.7099	(0.827)	0	0	0
2021/01/08	2040	04/02/2021			Bond Future	10.9798	84.5591	10.9724	84.6103	(0.067)	0.0000	0.0000	80,457
2021/01/08	2040	04/02/2021	10.41	Call	Bond Future	343.8500	0.3438	334.3700	0.3344	(2.757)	0	0	0
2021/01/08	2040	04/02/2021	10.41	Put	Bond Future	4,433.0800	4.4331	4,372.4400	4.3724	(1.368)	0	0	0
2021/01/08	2040	04/02/2021	10.40	Call	Bond Future	331.4000	0.3314	322.0300	0.3220	(2.827)	0	0	0
2021/01/08	2040	04/02/2021	10.40	Put	Bond Future	4,495.1900	4.4952	4,434.6600	4.4347	(1.347)	0	0	0
2021/01/08	2040	04/02/2021	10.24	Put	Bond Future	5,545.0800	5.5451	5,486.7900	5.4868	(1.051)	0	0	0
2021/01/08	2040	04/02/2021	10.24	Call	Bond Future	174.7300	0.1747	167.6000	0.1676	(4.081)	0	0	500
2021/01/08	2040	04/02/2021	11.57	Call	Bond Future	4,391.7200	4.3917	4,412.1600	4.4122	0.465	0	0	0
2021/01/08	2040	04/02/2021	11.57	Put	Bond Future	466.2600	0.4663	435.5400	0.4355	(6.589)	0	0	500
2021/01/08	2040	04/02/2021	10.07	Call	Bond Future	84.8800	0.0849	80.0700	0.0801	(5.667)	0	0	800
2021/01/08	2040	04/02/2021	11.74	Call	Bond Future	5,311.5100	5.3115	5,338.7600	5.3388	0.513	0	0	0
2021/01/08	2040	04/02/2021	11.74	Put	Bond Future	309.9400	0.3099	286.0300	0.2860	(7.714)	0	0	800
2021/01/08	2040	06/05/2021	10.83	Put	Bond Future	5,030.3800	5.0304	4,985.4200	4.9854	(0.894)	0	0	0
2021/01/08	2040	06/05/2021	10.83	Call	Bond Future	2,547.3700	2.5474	2,553.8700	2.5539	0.255	0	0	300
2021/01/08	2040	06/05/2021	11.58	Put	Bond Future	2,629.7600	2.6298	2,595.3900	2.5954	(1.307)	0	0	0
2021/01/08	2040	06/05/2021	11.58	Call	Bond Future	5,169.0300	5.1690	5,186.1200	5.1861	0.331	0	0	300
2021/01/08	2040	06/05/2021	12.44	Call	Bond Future	8,943.1900	8.9432	8,972.4400	8.9724	0.327	0	0	0
2021/01/08	2040	06/05/2021	12.44	Put	Bond Future	1,208.0500	1.2081	1,185.8400	1.1858	(1.839)	0	0	0
2021/01/08	2040	06/05/2021			Bond Future	11.1917	85.4215	11.1840	85.4730	(0.069)	0.0000	0.0000	0
2021/01/08	2040	06/05/2021	13.38	Call	Bond Future	13,201.3400	13.2013	13,242.3500	13.2423	0.311	0	0	0
2021/01/08	2040	06/05/2021	13.38	Put	Bond Future	390.8800	0.3909	380.4300	0.3804	(2.673)	0	0	300
2021/01/08	2040	06/05/2021	12.43	Call	Bond Future	8,899.3800	8.8994	8,928.4800	8.9285	0.327	0	0	0
2021/01/08	2040	06/05/2021	12.43	Put	Bond Future	1,221.4800	1.2215	1,199.1200	1.1991	(1.831)	0	0	0
2021/01/08	2040	06/05/2021	12.42	Call	Bond Future	8,855.6400	8.8556	8,884.5900	8.8846	0.327	0	0	0
2021/01/08	2040	06/05/2021	12.42	Put	Bond Future	1,235.0400	1.2350	1,212.5300	1.2125	(1.823)	0	0	0
2021/01/08	2040	05/08/2021	11.05	Put	Bond Future	6,015.2500	6.0152	5,975.6700	5.9757	(0.658)	0	0	0
2021/01/08	2040	05/08/2021	11.05	Call	Bond Future	3,608.4200	3.6084	3,620.6500	3.6206	0.339	0	0	900
2021/01/08	2040	05/08/2021	12.48	Call	Bond Future	8,874.9700	8.8750	8,902.3100	8.9023	0.308	0	0	0
2021/01/08	2040	05/08/2021	12.49	Put	Bond Future	2,369.7700	2.3698	2,345.3800	2.3454	(1.029)	0	0	0
2021/01/08	2040	05/08/2021	12.47	Call	Bond Future	8,832.7700	8.8328	8,860.0100	8.8600	0.308	0	0	0
2021/01/08	2040	05/08/2021			Bond Future	11.4119	81.8481	11.4040	81.8999	(0.070)	0.0000	0.0000	0
2021/01/08	2040	05/08/2021	11.55	Put	Bond Future	4,334.6900	4.3347	4,300.5600	4.3006	(0.787)	0	0	0
2021/01/08	2040	05/08/2021	11.55	Call	Bond Future	5,223.8800	5.2239	5,241.5600	5.2416	0.338	0	0	900
2021/01/08	2040	05/08/2021	14.80	Call	Bond Future	18,266.4400	18.2664	18,312.4300	18.3124	0.252	0	0	0
2021/01/08	2040	05/08/2021	14.80	Put	Bond Future	293.7500	0.2938	287.9300	0.2879	(1.981)	0	0	900
2021/01/08	2040	05/08/2021	12.48	Put	Bond Future	2,384.0900	2.3841	2,359.6200	2.3596	(1.026)	0	0	0
2021/01/08	2040	05/08/2021	12.49	Call	Bond Future	8,917.4100	8.9174	8,944.8300	8.9448	0.307	0	0	0
2021/01/08	2040	05/08/2021	12.47	Put	Bond Future	2,398.7200	2.3987	2,374.1500	2.3741	(1.024)	0	0	0
2021/01/08	2040	04/11/2021	12.90	Call	Bond Future	9,802.8000	9.8028	9,834.0700	9.8341	0.319	0	0	0
2021/01/08	2040	04/11/2021	12.90	Put	Bond Future	2,373.5500	2.3735	2,352.5600	2.3526	(0.884)	0	0	0
2021/01/08	2040	04/11/2021	12.89	Call	Bond Future	9,766.0000	9.7660	9,797.1800	9.7972	0.319	0	0	0
2021/01/08	2040	04/11/2021	12.89	Put	Bond Future	2,390.6600	2.3907	2,369.5800	2.3696	(0.882)	0	0	0
2021/01/08	2040	04/11/2021			Bond Future	11.6263	82.7293	11.6180	82.7815	(0.071)	0.0000	0.0000	0
2021/01/08	2040	04/11/2021	12.91	Call	Bond Future	9,839.6300	9.8396	9,871.0000	9.8710	0.319	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
2021/01/08	2040	04/11/2021	12.91	Put	Bond Future	2,356.5400	2.3565	2,335.6500	2.3356	(0.886)	0	0	0
2021/01/08	2044	04/02/2021	10.36	Put	Bond Future	5,280.5600	5.2806	5,284.0000	5.2840	0.065	0	0	0
2021/01/08	2044	04/02/2021	10.37	Call	Bond Future	230.0800	0.2301	213.6500	0.2136	(7.141)	0	0	0
2021/01/08	2044	04/02/2021	10.35	Put	Bond Future	5,348.5600	5.3486	5,352.4100	5.3524	0.072	0	0	0
2021/01/08	2044	04/02/2021	10.04	Put	Bond Future	7,631.4500	7.6314	7,645.0400	7.6450	0.178	0	0	0
2021/01/08	2044	04/02/2021	10.04	Call	Bond Future	52.5800	0.0526	46.7300	0.0467	(11.126)	0	0	0
2021/01/08	2044	04/02/2021	10.84	Call	Bond Future	1,067.2600	1.0673	1,031.0600	1.0311	(3.392)	0	0	0
2021/01/08	2044	04/02/2021			Bond Future	11.0526	81.1384	11.0554	81.1189	0.025	0.0000	0.0000	51,853
2021/01/08	2044	04/02/2021	10.36	Call	Bond Future	220.8300	0.2208	204.8300	0.2048	(7.245)	0	0	0
2021/01/08	2044	04/02/2021	10.37	Put	Bond Future	5,213.0100	5.2130	5,216.0200	5.2160	0.058	0	0	0
2021/01/08	2044	04/02/2021	10.35	Call	Bond Future	211.9200	0.2119	196.3300	0.1963	(7.357)	0	0	0
2021/01/08	2044	04/02/2021	10.84	Put	Bond Future	2,565.8700	2.5659	2,549.1100	2.5491	(0.653)	0	0	265
2021/01/08	2044	04/02/2021	10.29	Call	Bond Future	163.9100	0.1639	150.7400	0.1507	(8.035)	0	0	0
2021/01/08	2044	04/02/2021	10.29	Put	Bond Future	5,764.4500	5.7645	5,770.7200	5.7707	0.109	0	0	265
2021/01/08	2044	04/02/2021	9.66	Put	Bond Future	10,739.1400	10.7391	10,757.4400	10.7574	0.170	0	0	0
2021/01/08	2044	04/02/2021	9.66	Call	Bond Future	6.7800	0.0068	5.6400	0.0056	(16.814)	0	0	265
2021/01/08	2044	06/05/2021	11.10	Call	Bond Future	3,221.9500	3.2219	3,196.8600	3.1969	(0.779)	0	0	0
2021/01/08	2044	06/05/2021	11.40	Call	Bond Future	4,260.9300	4.2609	4,233.9600	4.2340	(0.633)	0	0	0
2021/01/08	2044	06/05/2021	11.40	Put	Bond Future	3,308.0400	3.3080	3,301.0000	3.3010	(0.213)	0	0	3,100
2021/01/08	2044	06/05/2021	11.79	Call	Bond Future	5,816.1400	5.8161	5,787.7800	5.7878	(0.488)	0	0	0
2021/01/08	2044	06/05/2021	11.79	Put	Bond Future	2,360.9000	2.3609	2,352.4700	2.3525	(0.357)	0	0	3,100
2021/01/08	2044	06/05/2021	12.50	Call	Bond Future	8,909.7100	8.9097	8,881.5300	8.8815	(0.316)	0	0	0
2021/01/08	2044	06/05/2021	12.50	Put	Bond Future	1,235.9200	1.2359	1,227.6700	1.2277	(0.668)	0	0	3,100
2021/01/08	2044	06/05/2021	12.43	Call	Bond Future	8,609.2100	8.6092	8,580.8400	8.5808	(0.330)	0	0	0
2021/01/08	2044	06/05/2021	12.43	Put	Bond Future	1,333.1400	1.3331	1,324.7000	1.3247	(0.633)	0	0	0
2021/01/08	2044	06/05/2021	12.44	Call	Bond Future	8,651.9900	8.6520	8,623.6400	8.6236	(0.328)	0	0	0
2021/01/08	2044	06/05/2021	12.44	Put	Bond Future	1,318.8700	1.3189	1,310.4500	1.3104	(0.638)	0	0	0
2021/01/08	2044	06/05/2021			Bond Future	11.2570	81.9659	11.2600	81.9460	0.026	0.0000	0.0000	0
2021/01/08	2044	06/05/2021	11.10	Put	Bond Future	4,290.8900	4.2909	4,285.7300	4.2857	(0.120)	0	0	3,100
2021/01/08	2044	06/05/2021	10.70	Put	Bond Future	5,939.1900	5.9392	5,938.0000	5.9380	(0.020)	0	0	0
2021/01/08	2044	06/05/2021	10.70	Call	Bond Future	2,034.5300	2.0345	2,013.4100	2.0134	(1.038)	0	0	3,100
2021/01/08	2044	06/05/2021	11.35	Put	Bond Future	3,456.8400	3.4568	3,450.0500	3.4500	(0.196)	0	0	0
2021/01/08	2044	06/05/2021	11.35	Call	Bond Future	4,078.7700	4.0788	4,052.0500	4.0520	(0.655)	0	0	3,100
2021/01/08	2044	06/05/2021	11.90	Call	Bond Future	6,289.5500	6.2896	6,260.9800	6.2610	(0.454)	0	0	0
2021/01/08	2044	06/05/2021	11.90	Put	Bond Future	2,153.0900	2.1531	2,144.4500	2.1444	(0.401)	0	0	0
2021/01/08	2044	06/05/2021	12.45	Call	Bond Future	8,694.8200	8.6948	8,666.5000	8.6665	(0.326)	0	0	0
2021/01/08	2044	06/05/2021	12.45	Put	Bond Future	1,304.7300	1.3047	1,296.3400	1.2963	(0.643)	0	0	0
2021/01/08	2044	05/08/2021	12.60	Put	Bond Future	2,302.6800	2.3027	2,297.8400	2.2978	(0.210)	0	0	0
2021/01/08	2044	05/08/2021	12.61	Call	Bond Future	9,159.9700	9.1600	9,134.7900	9.1348	(0.275)	0	0	0
2021/01/08	2044	05/08/2021	12.61	Put	Bond Future	2,284.7800	2.2848	2,279.9400	2.2799	(0.212)	0	0	0
2021/01/08	2044	05/08/2021			Bond Future	11.4693	78.4800	11.4724	78.4596	0.027	0.0000	0.0000	0
2021/01/08	2044	05/08/2021	12.59	Call	Bond Future	9,084.4300	9.0844	9,059.2600	9.0593	(0.277)	0	0	0
2021/01/08	2044	05/08/2021	12.59	Put	Bond Future	2,320.7000	2.3207	2,315.8700	2.3159	(0.208)	0	0	0
2021/01/08	2044	05/08/2021	12.60	Call	Bond Future	9,122.1800	9.1222	9,097.0000	9.0970	(0.276)	0	0	0
2021/01/08	2044	04/11/2021	12.91	Call	Bond Future	9,643.4900	9.6435	9,620.7400	9.6207	(0.236)	0	0	0
2021/01/08	2044	04/11/2021	12.91	Put	Bond Future	2,461.2000	2.4612	2,459.0800	2.4591	(0.086)	0	0	0
2021/01/08	2044	04/11/2021			Bond Future	11.6757	79.3248	11.6789	79.3042	0.028	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
2021/01/08	2044	04/11/2021	12.89	Call	Bond Future	9,571.4500	9.5714	9,548.7200	9.5487	(0.237)	0	0	0
2021/01/08	2044	04/11/2021	12.89	Put	Bond Future	2,496.1900	2.4962	2,494.0900	2.4941	(0.084)	0	0	0
2021/01/08	2044	04/11/2021	12.90	Call	Bond Future	9,607.4500	9.6075	9,584.7100	9.5847	(0.237)	0	0	0
2021/01/08	2044	04/11/2021	12.90	Put	Bond Future	2,478.6400	2.4786	2,476.5300	2.4765	(0.085)	0	0	0
2021/01/08	2046	04/02/2021			Bond Future	99.8739	99.8739	99.8836	99.8836	0.010	0.0000	0.0000	14,890
2021/01/08	2046	06/05/2021			Bond Future	99.1269	99.1269	99.1364	99.1364	0.010	0.0000	0.0000	0
2021/01/08	2046	05/08/2021			Bond Future	100.2332	100.2332	100.2425	100.2425	0.009	0.0000	0.0000	0
2021/01/08	2046	04/11/2021			Bond Future	99.5273	99.5273	99.5367	99.5367	0.009	0.0000	0.0000	0
2021/01/08	2050	04/02/2021			Bond Future	100.7088	100.7088	100.9056	100.9056	0.195	0.0000	0.0000	11,025
2021/01/08	2050	06/05/2021			Bond Future	101.7607	101.7607	101.9592	101.9592	0.195	0.0000	0.0000	0
2021/01/08	2050	05/08/2021			Bond Future	100.9681	100.9681	101.1685	101.1685	0.199	0.0000	0.0000	0
2021/01/08	2050	04/11/2021			Bond Future	102.0779	102.0779	102.2803	102.2803	0.198	0.0000	0.0000	0
2021/01/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	AL37	04/02/2021			Index Future	788.8770	788.8770	789.8230	789.8230	0.120	0.0000	0.0000	0
2021/01/08	AL37	06/05/2021			Index Future	796.9200	796.9200	797.8740	797.8740	0.120	0.0000	0.0000	0
2021/01/08	AL37	05/08/2021			Index Future	805.5250	805.5250	806.4870	806.4870	0.119	0.0000	0.0000	0
2021/01/08	AL37	04/11/2021			Index Future	814.2800	814.2800	815.2520	815.2520	0.119	0.0000	0.0000	0
2021/01/08	AL7T	04/02/2021			Index Future	867.2670	867.2670	867.9790	867.9790	0.082	0.0000	0.0000	0
2021/01/08	AL7T	06/05/2021			Index Future	876.1100	876.1100	876.8270	876.8270	0.082	0.0000	0.0000	0
2021/01/08	AL7T	05/08/2021			Index Future	885.5700	885.5700	886.2930	886.2930	0.082	0.0000	0.0000	0
2021/01/08	AL7T	04/11/2021			Index Future	895.1950	895.1950	895.9240	895.9240	0.081	0.0000	0.0000	0
2021/01/08	ALBI	04/02/2021			Index Future	758.9020	758.9020	759.3000	759.3000	0.052	0.0000	0.0000	236
2021/01/08	ALBI	06/05/2021			Index Future	766.6400	766.6400	767.0400	767.0400	0.052	0.0000	0.0000	0
2021/01/08	ALBI	05/08/2021			Index Future	774.9180	774.9180	775.3200	775.3200	0.052	0.0000	0.0000	0
2021/01/08	ALBI	04/11/2021			Index Future	783.3390	783.3390	783.7460	783.7460	0.052	0.0000	0.0000	0
2021/01/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	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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2021/01/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/01/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/08	ES33	04/02/2021			Bond Future	11.4754	76.8846	11.4725	76.8999	(0.025)	0.0000	0.0000	350
2021/01/08	ES33	06/05/2021			Bond Future	11.7322	73.8947	11.7293	73.9100	(0.025)	0.0000	0.0000	0
2021/01/08	ES33	05/08/2021			Bond Future	11.9955	74.7017	11.9925	74.7168	(0.025)	0.0000	0.0000	0
2021/01/08	ES33	04/11/2021			Bond Future	12.2684	71.7311	12.2652	71.7463	(0.026)	0.0000	0.0000	0
2021/01/08	ES42	04/02/2021			Bond Future	11.9702	75.9418	11.9675	75.9577	(0.022)	0.0000	0.0000	4,779
2021/01/08	ES42	06/05/2021			Bond Future	12.2193	72.4585	12.2165	72.4745	(0.023)	0.0000	0.0000	0
2021/01/08	ES42	05/08/2021			Bond Future	12.4685	73.2504	12.4656	73.2663	(0.023)	0.0000	0.0000	0
2021/01/08	ES42	04/11/2021			Bond Future	12.7284	69.7811	12.7254	69.7971	(0.024)	0.0000	0.0000	0
2021/01/08	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	04/02/2021	750.96	Put	GOVI	9,930.0000	0.9930	5,840.0000	0.5840	(41.188)	0	0	0
2021/01/08	GOVI	04/02/2021			GOVI	749.9670	749.9670	750.3760	750.3760	0.055	0.0000	0.0000	957
2021/01/08	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	04/02/2021	750.95	Put	GOVI	9,830.0000	0.9830	5,740.0000	0.5740	(41.607)	0	0	0
2021/01/08	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	04/02/2021	750.94	Put	GOVI	9,730.0000	0.9730	5,640.0000	0.5640	(42.035)	0	0	0
2021/01/08	GOVI	06/05/2021	678.68	Call	GOVI	789,340.0000	78.9340	793,450.0000	79.3450	0.521	0	0	0
2021/01/08	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	06/05/2021	678.67	Call	GOVI	789,440.0000	78.9440	793,550.0000	79.3550	0.521	0	0	0
2021/01/08	GOVI	06/05/2021			GOVI	757.6140	757.6140	758.0250	758.0250	0.054	0.0000	0.0000	0
2021/01/08	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	06/05/2021	678.69	Call	GOVI	789,240.0000	78.9240	793,350.0000	79.3350	0.521	0	0	0
2021/01/08	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	05/08/2021	719.14	Call	GOVI	466,540.0000	46.6540	470,680.0000	47.0680	0.887	0	0	0
2021/01/08	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	05/08/2021	719.13	Call	GOVI	466,640.0000	46.6640	470,780.0000	47.0780	0.887	0	0	0
2021/01/08	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	05/08/2021			GOVI	765.7940	765.7940	766.2080	766.2080	0.054	0.0000	0.0000	0
2021/01/08	GOVI	05/08/2021	719.15	Call	GOVI	466,440.0000	46.6440	470,580.0000	47.0580	0.888	0	0	0
2021/01/08	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	04/11/2021	728.41	Call	GOVI	457,070.0000	45.7070	461,240.0000	46.1240	0.912	0	0	0
2021/01/08	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	04/11/2021	728.40	Call	GOVI	457,170.0000	45.7170	461,340.0000	46.1340	0.912	0	0	0
2021/01/08	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GOVI	04/11/2021			GOVI	774.1170	774.1170	774.5340	774.5340	0.054	0.0000	0.0000	0
2021/01/08	GOVI	04/11/2021	728.42	Call	GOVI	456,970.0000	45.6970	461,140.0000	46.1140	0.913	0	0	0
2021/01/08	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/08	IGOV	04/02/2021			Index Future	269.6350	269.6350	269.7520	269.7520	0.043	0.0000	0.0000	1,020

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
2021/01/08	IGOV	06/05/2021			Index Future	272.4510	272.4510	272.5690	272.5690	0.043	0.0000	0.0000	17
2021/01/08	IGOV	05/08/2021			Index Future	275.4590	275.4590	275.5780	275.5780	0.043	0.0000	0.0000	0
2021/01/08	IGOV	04/11/2021			Index Future	278.5180	278.5180	278.6380	278.6380	0.043	0.0000	0.0000	0
2021/01/08	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/08	IS05	15/06/2021			Interest Rate Swap	90.3800	90.3800	90.3900	90.3900	0.011	0.0000	0.0000	0
2021/01/08	IS05	21/09/2021			Interest Rate Swap	89.2800	89.2800	89.2900	89.2900	0.011	0.0000	0.0000	0
2021/01/08	IS05	21/12/2021			Interest Rate Swap	90.4700	90.4700	90.4900	90.4900	0.022	0.0000	0.0000	51
2021/01/08	IS05	15/03/2022			Interest Rate Swap	89.8200	89.8200	89.8400	89.8400	0.022	0.0000	0.0000	0
2021/01/08	IS05	21/06/2022			Interest Rate Swap	89.8400	89.8400	89.8600	89.8600	0.022	0.0000	0.0000	0
2021/01/08	IS05	20/09/2022			Interest Rate Swap	92.8800	92.8800	92.9000	92.9000	0.022	0.0000	0.0000	0
2021/01/08	IS05	20/12/2022			Interest Rate Swap	93.2700	93.2700	93.3000	93.3000	0.032	0.0000	0.0000	0
2021/01/08	IS05	22/03/2023			Interest Rate Swap	85.5600	85.5600	85.5900	85.5900	0.035	0.0000	0.0000	0
2021/01/08	IS05	20/06/2023			Interest Rate Swap	91.0000	91.0000	91.0400	91.0400	0.044	0.0000	0.0000	0
2021/01/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/08	IS10	17/12/2025			Interest Rate Swap	77.6600	77.6600	77.6100	77.6100	(0.064)	0.0000	0.0000	0
2021/01/08	IS10	16/03/2026			Interest Rate Swap	74.0800	74.0800	74.0300	74.0300	(0.067)	0.0000	0.0000	0
2021/01/08	IS10	15/06/2026			Interest Rate Swap	72.4000	72.4000	72.3400	72.3400	(0.083)	0.0000	0.0000	0
2021/01/08	IS10	21/09/2026			Interest Rate Swap	74.3500	74.3500	74.2800	74.2800	(0.094)	0.0000	0.0000	0
2021/01/08	IS10	21/12/2026			Interest Rate Swap	78.3300	78.3300	78.2600	78.2600	(0.089)	0.0000	0.0000	0
2021/01/08	IS10	15/03/2027			Interest Rate Swap	76.7800	76.7800	76.7100	76.7100	(0.091)	0.0000	0.0000	0
2021/01/08	IS10	21/06/2027			Interest Rate Swap	78.8300	78.8300	78.7700	78.7700	(0.076)	0.0000	0.0000	0
2021/01/08	IS10	20/09/2027			Interest Rate Swap	84.6600	84.6600	84.6200	84.6200	(0.047)	0.0000	0.0000	0
2021/01/08	IS10	20/12/2027			Interest Rate Swap	85.0700	85.0700	85.0200	85.0200	(0.059)	0.0000	0.0000	0
2021/01/08	IS10	22/03/2028			Interest Rate Swap	78.0300	78.0300	77.9900	77.9900	(0.051)	0.0000	0.0000	0
2021/01/08	IS10	20/06/2028			Interest Rate Swap	85.9900	85.9900	85.9300	85.9300	(0.070)	0.0000	0.0000	0
2021/01/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/08	JBAF	20/01/2021			Jibar Tradeable Future	3.6350	96.3650	3.6450	96.3550	0.275	0.0000	0.0000	0
2021/01/08	JBAF	17/02/2021			Jibar Tradeable Future	3.4700	96.5300	3.5100	96.4900	1.153	0.0000	0.0000	0
2021/01/08	JBAF	17/03/2021			Jibar Tradeable Future	3.4650	96.5350	3.4950	96.5050	0.866	0.0000	0.0000	0
2021/01/08	JBAF	21/04/2021			Jibar Tradeable Future	3.4100	96.5900	3.4300	96.5700	0.587	0.0000	0.0000	0
2021/01/08	JBAF	19/05/2021			Jibar Tradeable Future	3.4000	96.6000	3.4200	96.5800	0.588	0.0000	0.0000	0
2021/01/08	JBAF	15/06/2021			Jibar Tradeable Future	3.3850	96.6150	3.4150	96.5850	0.886	0.0000	0.0000	0
2021/01/08	JBAF	15/09/2021			Jibar Tradeable Future	3.4100	96.5900	3.4500	96.5500	1.173	0.0000	0.0000	30,000
2021/01/08	JBAF	15/12/2021			Jibar Tradeable Future	3.5650	96.4350	3.6050	96.3950	1.122	0.0000	0.0000	0
2021/01/08	JBAF	16/03/2022			Jibar Tradeable Future	3.5700	96.4300	3.6100	96.3900	1.120	0.0000	0.0000	0
2021/01/08	JBAF	15/06/2022			Jibar Tradeable Future	3.8900	96.1100	3.9300	96.0700	1.028	96.0480	96.0480	1
2021/01/08	JBAF	21/09/2022			Jibar Tradeable Future	3.8950	96.1050	3.9400	96.0600	1.155	0.0000	0.0000	0
2021/01/08	JBAF	21/12/2022			Jibar Tradeable Future	4.3950	95.6050	4.4550	95.5450	1.365	0.0000	0.0000	0
2021/01/08	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	R023	04/02/2021	6.34	Call	Bond Future	3,594.7600	3.5948	3,617.4400	3.6174	0.631	0	0	0
2021/01/08	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	R023	04/02/2021			Bond Future	4.5184	109.7314	4.5071	109.7541	(0.249)	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
2021/01/08	R023	04/02/2021	6.33	Call	Bond Future	3,575.4600	3.5755	3,598.1400	3.5981	0.634	0	0	0
2021/01/08	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/08	R023	04/02/2021	6.32	Call	Bond Future	3,556.1500	3.5562	3,578.8300	3.5788	0.638	0	0	0
2021/01/08	R023	06/05/2021	7.58	Call	Bond Future	5,163.3400	5.1633	5,185.9600	5.1860	0.438	0	0	0
2021/01/08	R023	06/05/2021	7.58	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/08	R023	06/05/2021			Bond Future	4.5755	106.9442	4.5628	106.9669	(0.278)	0.0000	0.0000	0
2021/01/08	R023	06/05/2021	7.57	Call	Bond Future	5,146.7100	5.1467	5,169.3300	5.1693	0.440	0	0	0
2021/01/08	R023	06/05/2021	7.57	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/08	R023	06/05/2021	7.56	Call	Bond Future	5,130.0800	5.1301	5,152.7000	5.1527	0.441	0	0	0
2021/01/08	R023	06/05/2021	7.56	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/01/08	R023	05/08/2021	5.30	Call	Bond Future	1,260.9200	1.2609	1,277.1300	1.2771	1.286	0	0	0
2021/01/08	R023	05/08/2021	5.30	Put	Bond Future	207.9900	0.2080	201.6200	0.2016	(3.063)	0	0	0
2021/01/08	R023	05/08/2021	5.29	Call	Bond Future	1,248.7100	1.2487	1,264.8500	1.2648	1.293	0	0	0
2021/01/08	R023	05/08/2021	5.29	Put	Bond Future	210.8900	0.2109	204.4500	0.2045	(3.054)	0	0	0
2021/01/08	R023	05/08/2021			Bond Future	4.6075	108.1116	4.5928	108.1342	(0.320)	0.0000	0.0000	0
2021/01/08	R023	05/08/2021	5.31	Call	Bond Future	1,273.1600	1.2732	1,289.4400	1.2894	1.279	0	0	0
2021/01/08	R023	05/08/2021	5.31	Put	Bond Future	205.1300	0.2051	198.8300	0.1988	(3.071)	0	0	0
2021/01/08	R023	04/11/2021	4.91	Call	Bond Future	752.7900	0.7528	765.4100	0.7654	1.676	0	0	0
2021/01/08	R023	04/11/2021	4.91	Put	Bond Future	424.8600	0.4249	414.7500	0.4148	(2.380)	0	0	0
2021/01/08	R023	04/11/2021	4.90	Call	Bond Future	744.5300	0.7445	757.0700	0.7571	1.684	0	0	0
2021/01/08	R023	04/11/2021	4.90	Put	Bond Future	429.4400	0.4294	419.2500	0.4192	(2.373)	0	0	0
2021/01/08	R023	04/11/2021			Bond Future	4.6552	105.3677	4.6376	105.3904	(0.379)	0.0000	0.0000	0
2021/01/08	R023	04/11/2021	4.92	Call	Bond Future	760.7300	0.7607	773.4200	0.7734	1.668	0	0	0
2021/01/08	R023	04/11/2021	4.92	Put	Bond Future	419.9600	0.4200	409.9200	0.4099	(2.391)	0	0	0
2021/01/08	R035	04/02/2021	10.05	Call	Bond Future	330.3200	0.3303	315.9300	0.3159	(4.356)	0	0	0
2021/01/08	R035	04/02/2021	10.05	Put	Bond Future	4,205.6800	4.2057	4,175.1300	4.1751	(0.726)	0	0	0
2021/01/08	R035	04/02/2021	10.04	Call	Bond Future	318.4500	0.3184	304.3200	0.3043	(4.437)	0	0	0
2021/01/08	R035	04/02/2021	10.04	Put	Bond Future	4,263.5200	4.2635	4,233.2300	4.2332	(0.710)	0	0	0
2021/01/08	R035	04/02/2021	10.14	Put	Bond Future	3,703.0900	3.7031	3,670.2900	3.6703	(0.886)	0	0	650
2021/01/08	R035	04/02/2021	11.14	Call	Bond Future	3,809.7500	3.8098	3,800.2700	3.8003	(0.249)	0	0	0
2021/01/08	R035	04/02/2021	11.14	Put	Bond Future	527.7800	0.5278	502.1400	0.5021	(4.858)	0	0	650
2021/01/08	R035	04/02/2021			Bond Future	10.6240	91.3419	10.6215	91.3581	(0.023)	0.0000	0.0000	96,768
2021/01/08	R035	04/02/2021	10.06	Call	Bond Future	342.4500	0.3424	327.8000	0.3278	(4.278)	0	0	0
2021/01/08	R035	04/02/2021	10.06	Put	Bond Future	4,148.1800	4.1482	4,117.3700	4.1174	(0.743)	0	0	0
2021/01/08	R035	04/02/2021	10.14	Call	Bond Future	451.6600	0.4517	435.0200	0.4350	(3.684)	0	0	0
2021/01/08	R035	06/05/2021	10.55	Call	Bond Future	2,641.2600	2.6413	2,633.8600	2.6339	(0.280)	0	0	0
2021/01/08	R035	06/05/2021	10.55	Put	Bond Future	4,514.1000	4.5141	4,490.6400	4.4906	(0.520)	0	0	500
2021/01/08	R035	06/05/2021	10.05	Put	Bond Future	6,655.8800	6.6559	6,632.4900	6.6325	(0.351)	0	0	0
2021/01/08	R035	06/05/2021	10.05	Call	Bond Future	1,417.0800	1.4171	1,409.7500	1.4097	(0.517)	0	0	500
2021/01/08	R035	06/05/2021	12.91	Put	Bond Future	396.9800	0.3970	389.2800	0.3893	(1.940)	0	0	600
2021/01/08	R035	06/05/2021	10.40	Put	Bond Future	5,095.8600	5.0959	5,072.2000	5.0722	(0.464)	0	0	0
2021/01/08	R035	06/05/2021	11.55	Call	Bond Future	6,240.5100	6.2405	6,237.9600	6.2380	(0.041)	0	0	0
2021/01/08	R035	06/05/2021	11.55	Put	Bond Future	1,902.3200	1.9023	1,883.7100	1.8837	(0.978)	0	0	1,650
2021/01/08	R035	06/05/2021	12.77	Call	Bond Future	11,552.2100	11.5522	11,559.5800	11.5596	0.064	0	0	0
2021/01/08	R035	06/05/2021	12.77	Put	Bond Future	477.7100	0.4777	469.0200	0.4690	(1.819)	0	0	1,650
2021/01/08	R035	06/05/2021	10.24	Put	Bond Future	5,773.1900	5.7732	5,749.5300	5.7495	(0.410)	0	0	0
2021/01/08	R035	06/05/2021	10.24	Call	Bond Future	1,835.0400	1.8350	1,827.4400	1.8274	(0.414)	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
2021/01/08	R035	06/05/2021	12.37	Call	Bond Future	9,750.7300	9.7507	9,754.9300	9.7549	0.043	0	0	0
2021/01/08	R035	06/05/2021	12.35	Put	Bond Future	809.7900	0.8098	797.7500	0.7978	(1.487)	0	0	0
2021/01/08	R035	06/05/2021	12.36	Put	Bond Future	800.0600	0.8001	788.1100	0.7881	(1.494)	0	0	0
2021/01/08	R035	06/05/2021			Bond Future	10.8404	87.8002	10.8379	87.8163	(0.023)	0.0000	0.0000	0
2021/01/08	R035	06/05/2021	11.05	Call	Bond Future	4,248.8600	4.2489	4,243.3800	4.2434	(0.129)	0	0	0
2021/01/08	R035	06/05/2021	11.05	Put	Bond Future	2,932.9300	2.9329	2,911.3900	2.9114	(0.734)	0	0	500
2021/01/08	R035	06/05/2021	11.15	Put	Bond Future	2,689.1300	2.6891	2,668.1200	2.6681	(0.781)	0	0	0
2021/01/08	R035	06/05/2021	11.15	Call	Bond Future	4,622.5000	4.6225	4,617.5500	4.6175	(0.107)	0	0	600
2021/01/08	R035	06/05/2021	12.91	Call	Bond Future	12,190.8700	12.1909	12,199.2300	12.1992	0.069	0	0	0
2021/01/08	R035	06/05/2021	10.40	Call	Bond Future	2,232.3500	2.2324	2,224.7500	2.2247	(0.340)	0	0	600
2021/01/08	R035	06/05/2021	10.81	Put	Bond Future	3,619.7000	3.6197	3,597.0400	3.5970	(0.626)	0	0	0
2021/01/08	R035	06/05/2021	10.81	Call	Bond Future	3,426.4400	3.4264	3,419.8400	3.4198	(0.193)	0	0	1,650
2021/01/08	R035	06/05/2021	11.32	Call	Bond Future	5,287.6600	5.2877	5,283.6900	5.2837	(0.075)	0	0	0
2021/01/08	R035	06/05/2021	11.32	Put	Bond Future	2,319.6900	2.3197	2,299.6600	2.2997	(0.863)	0	0	793
2021/01/08	R035	06/05/2021	12.37	Put	Bond Future	790.4300	0.7904	778.5700	0.7786	(1.500)	0	0	0
2021/01/08	R035	06/05/2021	12.35	Call	Bond Future	9,662.0400	9.6620	9,666.0600	9.6661	0.042	0	0	0
2021/01/08	R035	06/05/2021	12.02	Call	Bond Future	8,227.0500	8.2271	8,228.1900	8.2282	0.014	0	0	0
2021/01/08	R035	06/05/2021	12.02	Put	Bond Future	1,190.7800	1.1908	1,175.8600	1.1759	(1.253)	0	0	793
2021/01/08	R035	06/05/2021	12.36	Call	Bond Future	9,706.3600	9.7064	9,710.4700	9.7105	0.042	0	0	0
2021/01/08	R035	05/08/2021	11.37	Call	Bond Future	5,516.9800	5.5170	5,515.8000	5.5158	(0.021)	0	0	0
2021/01/08	R035	05/08/2021	11.37	Put	Bond Future	3,659.2900	3.6593	3,642.1000	3.6421	(0.470)	0	0	100
2021/01/08	R035	05/08/2021	5.31	Call	Bond Future	0.3000	0.0003	0.2900	0.0003	(3.333)	0	0	0
2021/01/08	R035	05/08/2021	5.31	Put	Bond Future	49,332.2000	49.3322	49,316.1800	49.3162	(0.032)	0	0	0
2021/01/08	R035	05/08/2021			Bond Future	11.0634	88.7588	11.0608	88.7748	(0.024)	0.0000	0.0000	0
2021/01/08	R035	05/08/2021	10.77	Call	Bond Future	3,605.1800	3.6052	3,602.0600	3.6021	(0.087)	0	0	0
2021/01/08	R035	05/08/2021	10.77	Put	Bond Future	5,440.1500	5.4401	5,421.0200	5.4210	(0.352)	0	0	100
2021/01/08	R035	05/08/2021	10.02	Put	Bond Future	8,570.0100	8.5700	8,550.0500	8.5500	(0.233)	0	0	0
2021/01/08	R035	05/08/2021	10.02	Call	Bond Future	1,774.6600	1.7747	1,770.7100	1.7707	(0.223)	0	0	100
2021/01/08	R035	05/08/2021	5.29	Call	Bond Future	0.2800	0.0003	0.2700	0.0003	(3.571)	0	0	0
2021/01/08	R035	05/08/2021	5.29	Put	Bond Future	49,565.4700	49.5655	49,549.4500	49.5494	(0.032)	0	0	0
2021/01/08	R035	05/08/2021	5.30	Call	Bond Future	0.2900	0.0003	0.2800	0.0003	(3.448)	0	0	0
2021/01/08	R035	05/08/2021	5.30	Put	Bond Future	49,448.7700	49.4488	49,432.7500	49.4327	(0.032)	0	0	0
2021/01/08	R035	04/11/2021	10.62	Put	Bond Future	7,158.7400	7.1587	7,141.4200	7.1414	(0.242)	0	0	0
2021/01/08	R035	04/11/2021	10.62	Call	Bond Future	2,994.1000	2.9941	2,992.9100	2.9929	(0.040)	0	0	400
2021/01/08	R035	04/11/2021	11.08	Call	Bond Future	4,223.3900	4.2234	4,223.2500	4.2232	(0.003)	0	0	0
2021/01/08	R035	04/11/2021	11.08	Put	Bond Future	5,509.6800	5.5097	5,493.4100	5.4934	(0.295)	0	0	782
2021/01/08	R035	04/11/2021	10.23	Put	Bond Future	8,842.7200	8.8427	8,824.8600	8.8249	(0.202)	0	0	0
2021/01/08	R035	04/11/2021	10.12	Put	Bond Future	9,393.7700	9.3938	9,375.7900	9.3758	(0.191)	0	0	0
2021/01/08	R035	04/11/2021	10.12	Call	Bond Future	1,938.2200	1.9382	1,936.3700	1.9364	(0.095)	0	0	400
2021/01/08	R035	04/11/2021	11.75	Put	Bond Future	3,695.3100	3.6953	3,681.1300	3.6811	(0.384)	0	0	782
2021/01/08	R035	04/11/2021	12.53	Call	Bond Future	9,206.1200	9.2061	9,210.9000	9.2109	0.052	0	0	0
2021/01/08	R035	04/11/2021	12.53	Put	Bond Future	2,269.8300	2.2698	2,258.4800	2.2585	(0.500)	0	0	0
2021/01/08	R035	04/11/2021			Bond Future	11.2930	85.2396	11.2903	85.2557	(0.024)	0.0000	0.0000	0
2021/01/08	R035	04/11/2021	13.82	Call	Bond Future	14,105.6300	14.1056	14,115.5700	14.1156	0.070	0	0	0
2021/01/08	R035	04/11/2021	13.82	Put	Bond Future	810.5200	0.8105	804.3300	0.8043	(0.764)	0	0	400
2021/01/08	R035	04/11/2021	10.23	Call	Bond Future	2,126.1800	2.1262	2,124.4500	2.1244	(0.081)	0	0	782
2021/01/08	R035	04/11/2021	11.75	Call	Bond Future	6,361.7100	6.3617	6,363.6600	6.3637	0.031	0	0	0
2021/01/08	R035	04/11/2021	12.51	Call	Bond Future	9,134.3300	9.1343	9,139.0200	9.1390	0.051	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
2021/01/08	R035	04/11/2021	12.51	Put	Bond Future	2,303.3200	2.3033	2,291.8800	2.2919	(0.497)	0	0	0
2021/01/08	R035	04/11/2021	12.52	Call	Bond Future	9,170.2100	9.1702	9,174.9400	9.1749	0.052	0	0	0
2021/01/08	R035	04/11/2021	12.52	Put	Bond Future	2,286.5300	2.2865	2,275.1300	2.2751	(0.499)	0	0	0
2021/01/08	R186	04/02/2021	8.16	Call	Bond Future	7,119.7800	7.1198	7,263.0400	7.2630	2.012	0	0	0
2021/01/08	R186	04/02/2021	8.17	Put	Bond Future	0.6800	0.0007	0.4400	0.0004	(35.294)	0	0	0
2021/01/08	R186	04/02/2021	8.15	Call	Bond Future	7,070.8900	7.0709	7,214.1300	7.2141	2.026	0	0	0
2021/01/08	R186	04/02/2021	7.30	Put	Bond Future	116.0500	0.1161	94.9200	0.0949	(18.208)	0	0	0
2021/01/08	R186	04/02/2021	8.00	Put	Bond Future	2.4400	0.0024	1.6600	0.0017	(31.967)	0	0	15,177
2021/01/08	R186	04/02/2021			Bond Future	6.7617	119.2742	6.7346	119.4177	(0.401)	0.0000	0.0000	79,392
2021/01/08	R186	04/02/2021	8.16	Put	Bond Future	0.7400	0.0007	0.4800	0.0005	(35.135)	0	0	0
2021/01/08	R186	04/02/2021	8.17	Call	Bond Future	7,168.6500	7.1687	7,311.9300	7.3119	1.999	0	0	0
2021/01/08	R186	04/02/2021	8.15	Put	Bond Future	0.8000	0.0008	0.5200	0.0005	(35.000)	0	0	0
2021/01/08	R186	04/02/2021	7.30	Call	Bond Future	2,923.0800	2.9231	3,045.4700	3.0455	4.187	0	0	0
2021/01/08	R186	04/02/2021	8.00	Call	Bond Future	6,334.8900	6.3349	6,477.6300	6.4776	2.253	0	0	0
2021/01/08	R186	06/05/2021	10.77	Call	Bond Future	17,562.9000	17.5629	17,707.5800	17.7076	0.824	0	0	0
2021/01/08	R186	06/05/2021	10.77	Put	Bond Future	0.1400	0.0001	0.1200	0.0001	(14.286)	0	0	0
2021/01/08	R186	06/05/2021	10.76	Call	Bond Future	17,521.8600	17.5219	17,666.5300	17.6665	0.826	0	0	0
2021/01/08	R186	06/05/2021	10.76	Put	Bond Future	0.1500	0.0002	0.1200	0.0001	(20.000)	0	0	0
2021/01/08	R186	06/05/2021			Bond Future	6.9162	120.4903	6.8876	120.6350	(0.414)	0.0000	0.0000	0
2021/01/08	R186	06/05/2021	7.30	Call	Bond Future	3,068.9200	3.0689	3,157.4900	3.1575	2.886	0	0	0
2021/01/08	R186	06/05/2021	7.30	Put	Bond Future	1,152.2100	1.1522	1,096.0800	1.0961	(4.872)	0	0	15,177
2021/01/08	R186	06/05/2021	10.78	Call	Bond Future	17,603.9300	17.6039	17,748.6000	17.7486	0.822	0	0	0
2021/01/08	R186	06/05/2021	10.78	Put	Bond Future	0.1400	0.0001	0.1100	0.0001	(21.429)	0	0	0
2021/01/08	R186	05/08/2021	8.62	Call	Bond Future	7,533.1400	7.5331	7,658.9800	7.6590	1.670	0	0	0
2021/01/08	R186	05/08/2021	8.62	Put	Bond Future	386.4900	0.3865	366.3800	0.3664	(5.203)	0	0	0
2021/01/08	R186	05/08/2021	8.61	Call	Bond Future	7,494.6400	7.4946	7,620.2500	7.6202	1.676	0	0	0
2021/01/08	R186	05/08/2021	8.61	Put	Bond Future	392.3300	0.3923	371.9900	0.3720	(5.184)	0	0	0
2021/01/08	R186	05/08/2021			Bond Future	7.0714	116.5242	7.0410	116.6702	(0.429)	0.0000	0.0000	0
2021/01/08	R186	05/08/2021	8.63	Call	Bond Future	7,571.6700	7.5717	7,697.7500	7.6977	1.665	0	0	0
2021/01/08	R186	05/08/2021	8.63	Put	Bond Future	380.7200	0.3807	360.8500	0.3609	(5.219)	0	0	0
2021/01/08	R186	04/11/2021	8.09	Call	Bond Future	5,091.2100	5.0912	5,193.7400	5.1937	2.014	0	0	0
2021/01/08	R186	04/11/2021	8.09	Put	Bond Future	1,272.9200	1.2729	1,228.0500	1.2281	(3.525)	0	0	0
2021/01/08	R186	04/11/2021	8.10	Call	Bond Future	5,121.7900	5.1218	5,224.6600	5.2247	2.008	0	0	0
2021/01/08	R186	04/11/2021	8.10	Put	Bond Future	1,259.7600	1.2598	1,215.2300	1.2152	(3.535)	0	0	0
2021/01/08	R186	04/11/2021			Bond Future	7.2359	117.7782	7.2036	117.9256	(0.446)	0.0000	0.0000	0
2021/01/08	R186	04/11/2021	8.11	Call	Bond Future	5,152.4700	5.1525	5,255.6600	5.2557	2.003	0	0	0
2021/01/08	R186	04/11/2021	8.11	Put	Bond Future	1,246.7100	1.2467	1,202.5000	1.2025	(3.546)	0	0	0
2021/01/08	R197	04/02/2021			Bond Future	318.1603	318.1603	318.1651	318.1651	0.002	0.0000	0.0000	2,433
2021/01/08	R197	06/05/2021			Bond Future	321.4832	321.4832	321.4873	321.4873	0.001	0.0000	0.0000	0
2021/01/08	R197	05/08/2021			Bond Future	317.0649	317.0649	317.0683	317.0683	0.001	0.0000	0.0000	0
2021/01/08	R197	04/11/2021			Bond Future	320.5502	320.5502	320.5533	320.5533	0.001	0.0000	0.0000	0
2021/01/08	R202	04/02/2021			Bond Future	218.9531	218.9531	218.9735	218.9735	0.009	0.0000	0.0000	7,883
2021/01/08	R202	06/05/2021			Bond Future	221.2400	221.2400	221.2598	221.2598	0.009	0.0000	0.0000	0
2021/01/08	R202	05/08/2021			Bond Future	219.4564	219.4564	219.4760	219.4760	0.009	0.0000	0.0000	0
2021/01/08	R202	04/11/2021			Bond Future	221.8685	221.8685	221.8884	221.8884	0.009	0.0000	0.0000	0

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2021/01/08	R209	04/02/2021	10.12	Call	Bond Future	634.7900	0.6348	616.5800	0.6166	(2.869)	0	0	0
2021/01/08	R209	04/02/2021	10.12	Put	Bond Future	2,646.7100	2.6467	2,616.4100	2.6164	(1.145)	0	0	0
2021/01/08	R209	04/02/2021			Bond Future	10.4640	70.5787	10.4619	70.5907	(0.020)	0.0000	0.0000	26,185
2021/01/08	R209	04/02/2021	10.11	Call	Bond Future	617.3000	0.6173	599.2400	0.5992	(2.926)	0	0	0
2021/01/08	R209	04/02/2021	10.11	Put	Bond Future	2,688.9700	2.6890	2,658.8200	2.6588	(1.121)	0	0	0
2021/01/08	R209	04/02/2021	10.10	Call	Bond Future	600.1500	0.6002	582.2500	0.5823	(2.983)	0	0	0
2021/01/08	R209	04/02/2021	10.10	Put	Bond Future	2,731.6400	2.7316	2,701.6500	2.7017	(1.098)	0	0	0
2021/01/08	R209	06/05/2021	10.35	Call	Bond Future	2,424.4700	2.4245	2,416.5300	2.4165	(0.327)	0	0	1,000
2021/01/08	R209	06/05/2021	9.75	Put	Bond Future	6,540.3100	6.5403	6,520.7800	6.5208	(0.299)	0	0	0
2021/01/08	R209	06/05/2021	9.75	Call	Bond Future	1,209.2300	1.2092	1,201.7500	1.2017	(0.619)	0	0	8,200
2021/01/08	R209	06/05/2021	11.00	Call	Bond Future	4,294.7700	4.2948	4,288.8100	4.2888	(0.139)	0	0	0
2021/01/08	R209	06/05/2021	11.00	Put	Bond Future	2,408.2700	2.4083	2,390.2600	2.3903	(0.748)	0	0	3,500
2021/01/08	R209	06/05/2021	10.00	Put	Bond Future	5,454.2400	5.4542	5,434.2300	5.4342	(0.367)	0	0	0
2021/01/08	R209	06/05/2021	10.00	Call	Bond Future	1,654.3500	1.6544	1,646.3900	1.6464	(0.481)	0	0	0
2021/01/08	R209	06/05/2021	12.25	Call	Bond Future	8,806.3500	8.8063	8,808.2600	8.8083	0.022	0	0	0
2021/01/08	R209	06/05/2021	12.25	Put	Bond Future	693.7300	0.6937	683.5900	0.6836	(1.462)	0	0	9,150
2021/01/08	R209	06/05/2021	12.23	Call	Bond Future	8,730.2500	8.7302	8,732.0300	8.7320	0.020	0	0	0
2021/01/08	R209	06/05/2021	12.23	Put	Bond Future	710.2800	0.7103	700.0100	0.7000	(1.446)	0	0	0
2021/01/08	R209	06/05/2021	12.22	Call	Bond Future	8,692.2500	8.6923	8,693.9600	8.6940	0.020	0	0	0
2021/01/08	R209	06/05/2021	12.22	Put	Bond Future	718.6800	0.7187	708.3400	0.7083	(1.439)	0	0	0
2021/01/08	R209	06/05/2021			Bond Future	10.6549	68.1591	10.6527	68.1711	(0.020)	0.0000	0.0000	5,250
2021/01/08	R209	06/05/2021	10.35	Put	Bond Future	4,156.5100	4.1565	4,136.5200	4.1365	(0.481)	0	0	0
2021/01/08	R209	06/05/2021	10.60	Call	Bond Future	3,073.0100	3.0730	3,065.5900	3.0656	(0.241)	0	0	0
2021/01/08	R209	06/05/2021	10.60	Put	Bond Future	3,380.1100	3.3801	3,360.6400	3.3606	(0.576)	0	0	6,250
2021/01/08	R209	06/05/2021	11.60	Call	Bond Future	6,417.1700	6.4172	6,414.3600	6.4144	(0.044)	0	0	0
2021/01/08	R209	06/05/2021	11.60	Put	Bond Future	1,428.5100	1.4285	1,413.6500	1.4137	(1.040)	0	0	3,750
2021/01/08	R209	06/05/2021	10.25	Put	Bond Future	4,502.9100	4.5029	4,482.8200	4.4828	(0.446)	0	0	0
2021/01/08	R209	06/05/2021	10.25	Call	Bond Future	2,188.8800	2.1889	2,180.8400	2.1808	(0.367)	0	0	5,325
2021/01/08	R209	06/05/2021	11.25	Call	Bond Future	5,156.9200	5.1569	5,152.1300	5.1521	(0.093)	0	0	0
2021/01/08	R209	06/05/2021	11.25	Put	Bond Future	1,951.2000	1.9512	1,934.3600	1.9344	(0.863)	0	0	9,150
2021/01/08	R209	06/05/2021	12.24	Call	Bond Future	8,768.2900	8.7683	8,770.1400	8.7701	0.021	0	0	0
2021/01/08	R209	06/05/2021	12.24	Put	Bond Future	701.9600	0.7020	691.7600	0.6918	(1.453)	0	0	0
2021/01/08	R209	05/08/2021	11.81	Call	Bond Future	7,126.2900	7.1263	7,125.8400	7.1258	(0.006)	0	0	0
2021/01/08	R209	05/08/2021	11.81	Put	Bond Future	2,176.2900	2.1763	2,163.8800	2.1639	(0.570)	0	0	0
2021/01/08	R209	05/08/2021			Bond Future	10.8473	68.9034	10.8451	68.9154	(0.020)	0.0000	0.0000	0
2021/01/08	R209	05/08/2021	11.80	Call	Bond Future	7,094.6200	7.0946	7,094.1300	7.0941	(0.007)	0	0	0
2021/01/08	R209	05/08/2021	11.80	Put	Bond Future	2,193.2500	2.1932	2,180.8000	2.1808	(0.568)	0	0	0
2021/01/08	R209	05/08/2021	11.79	Call	Bond Future	7,063.0000	7.0630	7,062.4700	7.0625	(0.008)	0	0	0
2021/01/08	R209	05/08/2021	11.79	Put	Bond Future	2,210.3200	2.2103	2,197.8300	2.1978	(0.565)	0	0	0
2021/01/08	R209	04/11/2021	10.50	Call	Bond Future	3,068.6300	3.0686	3,066.7300	3.0667	(0.062)	0	0	0
2021/01/08	R209	04/11/2021	12.00	Call	Bond Future	7,368.8400	7.3688	7,370.2600	7.3703	0.019	0	0	0
2021/01/08	R209	04/11/2021	12.00	Put	Bond Future	2,575.7800	2.5758	2,565.1300	2.5651	(0.413)	0	0	2,000
2021/01/08	R209	04/11/2021	12.19	Call	Bond Future	7,942.9100	7.9429	7,944.9700	7.9450	0.026	0	0	0
2021/01/08	R209	04/11/2021	12.19	Put	Bond Future	2,257.7200	2.2577	2,247.7100	2.2477	(0.443)	0	0	0
2021/01/08	R209	04/11/2021	12.17	Call	Bond Future	7,881.8000	7.8818	7,883.7900	7.8838	0.025	0	0	0
2021/01/08	R209	04/11/2021			Bond Future	11.0442	66.5050	11.0419	66.5171	(0.021)	0.0000	0.0000	1,000
2021/01/08	R209	04/11/2021	10.50	Put	Bond Future	6,042.6300	6.0426	6,028.6600	6.0287	(0.231)	0	0	2,000

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2021/01/08	R209	04/11/2021	9.50	Put	Bond Future	10,281.9100	10.2819	10,267.3400	10.2673	(0.142)	0	0	0
2021/01/08	R209	04/11/2021	9.50	Call	Bond Future	1,325.5000	1.3255	1,323.0000	1.3230	(0.189)	0	0	2,000
2021/01/08	R209	04/11/2021	12.18	Call	Bond Future	7,912.3300	7.9123	7,914.3600	7.9144	0.026	0	0	0
2021/01/08	R209	04/11/2021	12.18	Put	Bond Future	2,273.6200	2.2736	2,263.5800	2.2636	(0.442)	0	0	0
2021/01/08	R209	04/11/2021	12.17	Put	Bond Future	2,289.6200	2.2896	2,279.5400	2.2795	(0.440)	0	0	0
2021/01/08	R210	04/02/2021			Bond Future	193.7331	193.7331	193.7479	193.7479	0.008	0.0000	0.0000	1,213
2021/01/08	R210	06/05/2021			Bond Future	193.0429	193.0429	193.0573	193.0573	0.007	0.0000	0.0000	0
2021/01/08	R210	05/08/2021			Bond Future	195.1972	195.1972	195.2111	195.2111	0.007	0.0000	0.0000	0
2021/01/08	R210	04/11/2021			Bond Future	194.6024	194.6024	194.6163	194.6163	0.007	0.0000	0.0000	0
2021/01/08	R212	04/02/2021			Bond Future	169.9533	169.9533	169.9540	169.9540	0.000	0.0000	0.0000	5,522
2021/01/08	R212	06/05/2021			Bond Future	171.7285	171.7285	171.7287	171.7287	0.000	0.0000	0.0000	0
2021/01/08	R212	05/08/2021			Bond Future	171.3123	171.3123	171.3121	171.3121	0.000	0.0000	0.0000	0
2021/01/08	R212	04/11/2021			Bond Future	173.1953	173.1953	173.1949	173.1949	0.000	0.0000	0.0000	0
2021/01/08	R213	04/02/2021	9.40	Call	Bond Future	1,521.6000	1.5216	1,522.0500	1.5221	0.030	0	0	0
2021/01/08	R213	04/02/2021	9.40	Put	Bond Future	1,093.7600	1.0938	1,052.2900	1.0523	(3.792)	0	0	0
2021/01/08	R213	04/02/2021	9.39	Call	Bond Future	1,489.3900	1.4894	1,489.5000	1.4895	0.007	0	0	0
2021/01/08	R213	04/02/2021	9.39	Put	Bond Future	1,119.0800	1.1191	1,077.2700	1.0773	(3.736)	0	0	0
2021/01/08	R213	04/02/2021			Bond Future	9.3258	88.1613	9.3186	88.2033	(0.078)	0.0000	0.0000	8,858
2021/01/08	R213	04/02/2021	9.41	Call	Bond Future	1,554.1800	1.5542	1,554.9800	1.5550	0.051	0	0	0
2021/01/08	R213	04/02/2021	9.41	Put	Bond Future	1,068.8700	1.0689	1,027.7500	1.0278	(3.847)	0	0	0
2021/01/08	R213	06/05/2021	11.91	Call	Bond Future	12,287.9900	12.2880	12,325.4700	12.3255	0.305	0	0	0
2021/01/08	R213	06/05/2021	11.91	Put	Bond Future	136.2500	0.1363	131.6200	0.1316	(3.398)	0	0	0
2021/01/08	R213	06/05/2021			Bond Future	9.5170	85.5322	9.5095	85.5743	(0.079)	0.0000	0.0000	0
2021/01/08	R213	06/05/2021	11.90	Call	Bond Future	12,244.5300	12.2445	12,281.9600	12.2820	0.306	0	0	0
2021/01/08	R213	06/05/2021	11.90	Put	Bond Future	138.5700	0.1386	133.8900	0.1339	(3.377)	0	0	0
2021/01/08	R213	06/05/2021	11.89	Call	Bond Future	12,201.0800	12.2011	12,238.4400	12.2384	0.306	0	0	0
2021/01/08	R213	06/05/2021	11.89	Put	Bond Future	140.9400	0.1409	136.1900	0.1362	(3.370)	0	0	0
2021/01/08	R213	05/08/2021	10.14	Put	Bond Future	2,672.7500	2.6727	2,648.0700	2.6481	(0.923)	0	0	200
2021/01/08	R213	05/08/2021	9.34	Put	Bond Future	4,735.7700	4.7358	4,703.3100	4.7033	(0.685)	0	0	0
2021/01/08	R213	05/08/2021	9.34	Call	Bond Future	2,670.0100	2.6700	2,679.8600	2.6799	0.369	0	0	200
2021/01/08	R213	05/08/2021	10.85	Call	Bond Future	7,419.2400	7.4192	7,443.8500	7.4438	0.332	0	0	0
2021/01/08	R213	05/08/2021	10.85	Put	Bond Future	1,510.2200	1.5102	1,492.5200	1.4925	(1.172)	0	0	0
2021/01/08	R213	05/08/2021	10.84	Call	Bond Future	7,383.7900	7.3838	7,408.3000	7.4083	0.332	0	0	0
2021/01/08	R213	05/08/2021	10.84	Put	Bond Future	1,524.3100	1.5243	1,506.5100	1.5065	(1.168)	0	0	0
2021/01/08	R213	05/08/2021			Bond Future	9.7130	86.4660	9.7052	86.5083	(0.080)	0.0000	0.0000	0
2021/01/08	R213	05/08/2021	10.78	Call	Bond Future	7,172.4100	7.1724	7,196.3000	7.1963	0.333	0	0	0
2021/01/08	R213	05/08/2021	10.78	Put	Bond Future	1,611.0500	1.6110	1,592.6300	1.5926	(1.143)	0	0	200
2021/01/08	R213	05/08/2021	10.14	Call	Bond Future	4,958.6700	4.9587	4,976.3000	4.9763	0.356	0	0	0
2021/01/08	R213	05/08/2021	10.86	Call	Bond Future	7,454.7600	7.4548	7,479.4700	7.4795	0.331	0	0	0
2021/01/08	R213	05/08/2021	10.86	Put	Bond Future	1,496.2400	1.4962	1,478.6400	1.4786	(1.176)	0	0	0
2021/01/08	R213	04/11/2021	11.10	Put	Bond Future	1,774.9200	1.7749	1,758.1700	1.7582	(0.944)	0	0	0
2021/01/08	R213	04/11/2021	11.11	Call	Bond Future	7,766.0800	7.7661	7,792.1100	7.7921	0.335	0	0	0
2021/01/08	R213	04/11/2021	11.09	Put	Bond Future	1,789.4500	1.7894	1,772.6100	1.7726	(0.941)	0	0	0
2021/01/08	R213	04/11/2021			Bond Future	9.9173	83.8673	9.9092	83.9100	(0.081)	0.0000	0.0000	0
2021/01/08	R213	04/11/2021	11.10	Call	Bond Future	7,732.5700	7.7326	7,758.5100	7.7585	0.335	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
2021/01/08	R213	04/11/2021	11.11	Put	Bond Future	1,760.4800	1.7605	1,743.8200	1.7438	(0.946)	0	0	0
2021/01/08	R213	04/11/2021	11.09	Call	Bond Future	7,699.1200	7.6991	7,724.9700	7.7250	0.336	0	0	0
2021/01/08	R214	04/02/2021	10.33	Call	Bond Future	441.4500	0.4415	424.8500	0.4248	(3.760)	0	0	0
2021/01/08	R214	04/02/2021	10.33	Put	Bond Future	3,470.3800	3.4704	3,441.3900	3.4414	(0.835)	0	0	0
2021/01/08	R214	04/02/2021			Bond Future	10.8347	67.7156	10.8325	67.7280	(0.020)	0.0000	0.0000	15,327
2021/01/08	R214	04/02/2021	10.32	Call	Bond Future	428.0800	0.4281	411.7000	0.4117	(3.826)	0	0	0
2021/01/08	R214	04/02/2021	10.32	Put	Bond Future	3,519.2800	3.5193	3,490.5100	3.4905	(0.817)	0	0	0
2021/01/08	R214	04/02/2021	10.31	Call	Bond Future	415.0000	0.4150	398.8400	0.3988	(3.894)	0	0	0
2021/01/08	R214	04/02/2021	10.31	Put	Bond Future	3,568.5500	3.5686	3,540.0000	3.5400	(0.800)	0	0	0
2021/01/08	R214	06/05/2021	12.26	Call	Bond Future	7,565.0900	7.5651	7,563.8000	7.5638	(0.017)	0	0	0
2021/01/08	R214	06/05/2021	12.26	Put	Bond Future	1,153.3700	1.1534	1,139.8000	1.1398	(1.177)	0	0	0
2021/01/08	R214	06/05/2021	12.25	Call	Bond Future	7,529.5600	7.5296	7,528.2000	7.5282	(0.018)	0	0	0
2021/01/08	R214	06/05/2021	12.25	Put	Bond Future	1,165.3500	1.1653	1,151.7100	1.1517	(1.170)	0	0	0
2021/01/08	R214	06/05/2021			Bond Future	11.0211	65.1300	11.0189	65.1423	(0.020)	0.0000	0.0000	0
2021/01/08	R214	06/05/2021	12.27	Call	Bond Future	7,600.6500	7.6007	7,599.4300	7.5994	(0.016)	0	0	0
2021/01/08	R214	06/05/2021	12.27	Put	Bond Future	1,141.4900	1.1415	1,127.9900	1.1280	(1.183)	0	0	0
2021/01/08	R214	05/08/2021	12.03	Put	Bond Future	2,512.9900	2.5130	2,499.6500	2.4997	(0.531)	0	0	0
2021/01/08	R214	05/08/2021	12.01	Call	Bond Future	6,685.4000	6.6854	6,684.2200	6.6842	(0.018)	0	0	0
2021/01/08	R214	05/08/2021			Bond Future	11.2118	65.8411	11.2096	65.8533	(0.020)	0.0000	0.0000	0
2021/01/08	R214	05/08/2021	12.02	Call	Bond Future	6,719.5000	6.7195	6,718.3500	6.7184	(0.017)	0	0	0
2021/01/08	R214	05/08/2021	12.02	Put	Bond Future	2,527.8800	2.5279	2,514.5100	2.5145	(0.529)	0	0	0
2021/01/08	R214	05/08/2021	12.03	Call	Bond Future	6,753.6300	6.7536	6,752.5100	6.7525	(0.017)	0	0	0
2021/01/08	R214	05/08/2021	12.01	Put	Bond Future	2,542.8600	2.5429	2,529.4600	2.5295	(0.527)	0	0	0
2021/01/08	R214	04/11/2021	12.47	Call	Bond Future	7,828.5900	7.8286	7,830.2200	7.8302	0.021	0	0	0
2021/01/08	R214	04/11/2021	12.46	Call	Bond Future	7,795.4700	7.7955	7,797.0700	7.7971	0.021	0	0	0
2021/01/08	R214	04/11/2021	12.46	Put	Bond Future	2,560.4800	2.5605	2,549.7500	2.5497	(0.419)	0	0	0
2021/01/08	R214	04/11/2021			Bond Future	11.4066	63.2726	11.4042	63.2849	(0.020)	0.0000	0.0000	0
2021/01/08	R214	04/11/2021	12.47	Put	Bond Future	2,547.3700	2.5474	2,536.6700	2.5367	(0.420)	0	0	0
2021/01/08	R214	04/11/2021	12.48	Call	Bond Future	7,861.7200	7.8617	7,863.3700	7.8634	0.021	0	0	0
2021/01/08	R214	04/11/2021	12.48	Put	Bond Future	2,534.3400	2.5343	2,523.6600	2.5237	(0.421)	0	0	0
2021/01/08	R248	04/02/2021	10.47	Call	Bond Future	459.0800	0.4591	434.2000	0.4342	(5.420)	0	0	0
2021/01/08	R248	04/02/2021	10.47	Put	Bond Future	4,011.7100	4.0117	4,007.4400	4.0074	(0.106)	0	0	0
2021/01/08	R248	04/02/2021	10.46	Call	Bond Future	442.9600	0.4430	418.5500	0.4185	(5.511)	0	0	0
2021/01/08	R248	04/02/2021	10.46	Put	Bond Future	4,073.1100	4.0731	4,069.3100	4.0693	(0.093)	0	0	0
2021/01/08	R248	04/02/2021	10.75	Call	Bond Future	1,092.6600	1.0927	1,055.7300	1.0557	(3.380)	0	0	0
2021/01/08	R248	04/02/2021			Bond Future	10.9463	84.9636	10.9491	84.9430	0.026	0.0000	0.0000	116,103
2021/01/08	R248	04/02/2021	10.48	Call	Bond Future	475.5400	0.4755	450.1800	0.4502	(5.333)	0	0	0
2021/01/08	R248	04/02/2021	10.48	Put	Bond Future	3,950.7800	3.9508	3,946.0300	3.9460	(0.120)	0	0	0
2021/01/08	R248	04/02/2021	10.80	Put	Bond Future	2,302.4400	2.3024	2,284.5800	2.2846	(0.776)	0	0	0
2021/01/08	R248	04/02/2021	10.80	Call	Bond Future	1,239.7900	1.2398	1,201.3200	1.2013	(3.103)	0	0	2,140
2021/01/08	R248	04/02/2021	9.80	Put	Bond Future	9,054.7000	9.0547	9,072.3600	9.0724	0.195	0	0	0
2021/01/08	R248	04/02/2021	9.80	Call	Bond Future	21.5700	0.0216	18.6200	0.0186	(13.676)	0	0	2,140
2021/01/08	R248	04/02/2021	11.50	Put	Bond Future	504.7900	0.5048	486.0100	0.4860	(3.720)	0	0	0
2021/01/08	R248	04/02/2021	11.50	Call	Bond Future	4,316.0000	4.3160	4,276.6100	4.2766	(0.913)	0	0	0
2021/01/08	R248	04/02/2021	10.75	Put	Bond Future	2,524.2600	2.5243	2,507.9400	2.5079	(0.647)	0	0	0
2021/01/08	R248	06/05/2021	12.36	Call	Bond Future	9,011.8600	9.0119	8,982.7000	8.9827	(0.324)	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
2021/01/08	R248	06/05/2021	12.36	Put	Bond Future	1,238.8100	1.2388	1,230.6900	1.2307	(0.655)	0	0	0
2021/01/08	R248	06/05/2021			Bond Future	11.1376	81.4199	11.1406	81.3989	0.027	0.0000	0.0000	0
2021/01/08	R248	06/05/2021	12.35	Call	Bond Future	8,967.6700	8.9677	8,938.4800	8.9385	(0.326)	0	0	0
2021/01/08	R248	06/05/2021	12.35	Put	Bond Future	1,252.6200	1.2526	1,244.4700	1.2445	(0.651)	0	0	0
2021/01/08	R248	06/05/2021	12.34	Call	Bond Future	8,923.5200	8.9235	8,894.3000	8.8943	(0.327)	0	0	0
2021/01/08	R248	06/05/2021	12.34	Put	Bond Future	1,266.5600	1.2666	1,258.3800	1.2584	(0.646)	0	0	0
2021/01/08	R248	05/08/2021	12.51	Put	Bond Future	2,218.4700	2.2185	2,213.8200	2.2138	(0.210)	0	0	0
2021/01/08	R248	05/08/2021	12.52	Call	Bond Future	9,537.6500	9.5376	9,511.4600	9.5115	(0.275)	0	0	0
2021/01/08	R248	05/08/2021	12.50	Put	Bond Future	2,236.1300	2.2361	2,231.4800	2.2315	(0.208)	0	0	0
2021/01/08	R248	05/08/2021			Bond Future	11.3341	82.3089	11.3373	82.2873	0.028	0.0000	0.0000	0
2021/01/08	R248	05/08/2021	12.51	Call	Bond Future	9,498.5500	9.4986	9,472.3600	9.4724	(0.276)	0	0	0
2021/01/08	R248	05/08/2021	12.52	Put	Bond Future	2,200.9300	2.2009	2,196.2800	2.1963	(0.211)	0	0	0
2021/01/08	R248	05/08/2021	12.50	Call	Bond Future	9,459.4800	9.4595	9,433.2900	9.4333	(0.277)	0	0	0
2021/01/08	R248	04/11/2021	12.85	Call	Bond Future	10,110.0000	10.1100	10,086.2400	10.0862	(0.235)	0	0	0
2021/01/08	R248	04/11/2021	12.85	Put	Bond Future	2,284.9700	2.2850	2,283.0100	2.2830	(0.086)	0	0	0
2021/01/08	R248	04/11/2021			Bond Future	11.5349	78.7833	11.5382	78.7615	0.029	0.0000	0.0000	0
2021/01/08	R248	04/11/2021	12.83	Call	Bond Future	10,035.4400	10.0354	10,011.6900	10.0117	(0.237)	0	0	0
2021/01/08	R248	04/11/2021	12.83	Put	Bond Future	2,318.5500	2.3185	2,316.6000	2.3166	(0.084)	0	0	0
2021/01/08	R248	04/11/2021	12.84	Call	Bond Future	10,072.7100	10.0727	10,048.9500	10.0489	(0.236)	0	0	0
2021/01/08	R248	04/11/2021	12.84	Put	Bond Future	2,301.7100	2.3017	2,299.7500	2.2997	(0.085)	0	0	0

Total

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