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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/01/2021 TO 11/01/2021

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
2021/01/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	2025	04/02/2021		Bond Future	147.3357	147.3357	147.4843	147.4843	0.101	0.0000	0.0000	7,208
2021/01/11	2025	06/05/2021		Bond Future	148.8742	148.8742	149.0240	149.0240	0.101	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
2021/01/11	2025	05/08/2021			Bond Future	149.0042	149.0042	149.1553	149.1553	0.101	0.0000	0.0000	0
2021/01/11	2025	04/11/2021			Bond Future	150.6417	150.6417	150.7944	150.7944	0.101	0.0000	0.0000	0
2021/01/11	2029	04/02/2021			Bond Future	104.0275	104.0275	104.0358	104.0358	0.008	0.0000	0.0000	2,182
2021/01/11	2029	06/05/2021			Bond Future	103.9745	103.9745	103.9827	103.9827	0.008	0.0000	0.0000	0
2021/01/11	2029	05/08/2021			Bond Future	105.1345	105.1345	105.1425	105.1425	0.008	0.0000	0.0000	0
2021/01/11	2029	04/11/2021			Bond Future	105.1395	105.1395	105.1475	105.1475	0.008	0.0000	0.0000	0
2021/01/11	2030	04/02/2021	9.16	Call	Bond Future	2,430.1200	2.4301	2,183.8700	2.1839	(10.133)	0	0	0
2021/01/11	2030	04/02/2021	9.16	Put	Bond Future	516.6300	0.5166	526.6100	0.5266	1.932	0	0	0
2021/01/11	2030	04/02/2021	9.15	Call	Bond Future	2,387.4100	2.3874	2,142.1500	2.1422	(10.273)	0	0	0
2021/01/11	2030	04/02/2021	9.15	Put	Bond Future	531.4800	0.5315	542.4500	0.5424	2.064	0	0	0
2021/01/11	2030	04/02/2021	8.20	Put	Bond Future	3,965.6200	3.9656	4,173.5100	4.1735	5.242	0	0	0
2021/01/11	2030	04/02/2021	9.20	Put	Bond Future	460.6100	0.4606	466.9600	0.4670	1.379	0	0	0
2021/01/11	2030	04/02/2021	9.20	Call	Bond Future	2,603.8800	2.6039	2,354.0000	2.3540	(9.596)	0	0	1,600
2021/01/11	2030	04/02/2021	9.12	Put	Bond Future	578.1400	0.5781	592.3000	0.5923	2.449	0	0	0
2021/01/11	2030	04/02/2021	9.12	Call	Bond Future	2,261.1100	2.2611	2,019.0400	2.0190	(10.706)	0	0	1,000
2021/01/11	2030	04/02/2021	8.36	Put	Bond Future	3,114.0700	3.1141	3,289.8300	3.2898	5.644	0	0	0
2021/01/11	2030	04/02/2021	8.36	Call	Bond Future	273.2600	0.2733	192.7900	0.1928	(29.448)	0	0	800
2021/01/11	2030	04/02/2021			Bond Future	8.8318	95.1127	8.8752	94.8565	0.492	0.0000	0.0000	104,915
2021/01/11	2030	04/02/2021	9.17	Call	Bond Future	2,473.1200	2.4731	2,225.9200	2.2259	(9.995)	0	0	0
2021/01/11	2030	04/02/2021	9.17	Put	Bond Future	502.1200	0.5021	511.1500	0.5112	1.798	0	0	0
2021/01/11	2030	04/02/2021	9.30	Call	Bond Future	3,057.2800	3.0573	2,800.5100	2.8005	(8.399)	0	0	0
2021/01/11	2030	04/02/2021	9.30	Put	Bond Future	342.7700	0.3428	342.2300	0.3422	(0.158)	0	0	4,000
2021/01/11	2030	04/02/2021	9.35	Call	Bond Future	3,292.8400	3.2928	3,033.6500	3.0337	(7.871)	0	0	0
2021/01/11	2030	04/02/2021	9.35	Put	Bond Future	294.4200	0.2944	291.4600	0.2915	(1.005)	0	0	2,000
2021/01/11	2030	04/02/2021	8.20	Call	Bond Future	136.5800	0.1366	88.2400	0.0882	(35.393)	0	0	1,600
2021/01/11	2030	04/02/2021	8.37	Put	Bond Future	3,063.8800	3.0639	3,237.3500	3.2374	5.662	0	0	0
2021/01/11	2030	04/02/2021	8.37	Call	Bond Future	284.4100	0.2844	201.6500	0.2016	(29.099)	0	0	1,000
2021/01/11	2030	04/02/2021	8.86	Put	Bond Future	1,140.5200	1.1405	1,195.9600	1.1960	4.861	0	0	0
2021/01/11	2030	04/02/2021	8.86	Call	Bond Future	1,306.9200	1.3069	1,106.1300	1.1061	(15.364)	0	0	800
2021/01/11	2030	04/02/2021	10.20	Call	Bond Future	7,665.3000	7.6653	7,406.8800	7.4069	(3.371)	0	0	0
2021/01/11	2030	04/02/2021	10.20	Put	Bond Future	9.9300	0.0099	7.7400	0.0077	(22.054)	0	0	1,800
2021/01/11	2030	06/05/2021	10.95	Call	Bond Future	10,440.5200	10.4405	10,186.7400	10.1867	(2.431)	0	0	0
2021/01/11	2030	06/05/2021	10.95	Put	Bond Future	230.3200	0.2303	235.6100	0.2356	2.297	0	0	300
2021/01/11	2030	06/05/2021	9.27	Put	Bond Future	2,114.4800	2.1145	2,187.0400	2.1870	3.432	0	0	0
2021/01/11	2030	06/05/2021	9.27	Call	Bond Future	3,494.9800	3.4950	3,308.4700	3.3085	(5.337)	0	0	300
2021/01/11	2030	06/05/2021	7.97	Call	Bond Future	618.2100	0.6182	551.7200	0.5517	(10.755)	0	0	700
2021/01/11	2030	06/05/2021	10.04	Call	Bond Future	6,483.2900	6.4833	6,251.7200	6.2517	(3.572)	0	0	0
2021/01/11	2030	06/05/2021	10.04	Put	Bond Future	912.5600	0.9126	940.0600	0.9401	3.014	0	0	0
2021/01/11	2030	06/05/2021	9.15	Put	Bond Future	2,401.5300	2.4015	2,483.8200	2.4838	3.427	0	0	0
2021/01/11	2030	06/05/2021	9.15	Call	Bond Future	3,106.0000	3.1060	2,929.2200	2.9292	(5.692)	0	0	0
2021/01/11	2030	06/05/2021	9.92	Call	Bond Future	5,985.0100	5.9850	5,758.5200	5.7585	(3.784)	0	0	0
2021/01/11	2030	06/05/2021	11.69	Call	Bond Future	13,809.5100	13.8095	13,551.1000	13.5511	(1.871)	0	0	0
2021/01/11	2030	06/05/2021	11.69	Put	Bond Future	59.3400	0.0593	60.0000	0.0600	1.112	0	0	0
2021/01/11	2030	06/05/2021	11.70	Call	Bond Future	13,854.8300	13.8548	13,596.3900	13.5964	(1.865)	0	0	0
2021/01/11	2030	06/05/2021	11.70	Put	Bond Future	58.1800	0.0582	58.8100	0.0588	1.083	0	0	0
2021/01/11	2030	06/05/2021			Bond Future	9.0261	96.0825	9.0715	95.8234	0.503	0.0000	0.0000	0

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2021/01/11	2030	06/05/2021	8.77	Put	Bond Future	3,517.8100	3.5178	3,634.4700	3.6345	3.316	0	0	0
2021/01/11	2030	06/05/2021	8.77	Call	Bond Future	2,039.0600	2.0391	1,896.6500	1.8966	(6.984)	0	0	300
2021/01/11	2030	06/05/2021	9.22	Call	Bond Future	3,329.2900	3.3293	3,146.7600	3.1468	(5.483)	0	0	0
2021/01/11	2030	06/05/2021	9.22	Put	Bond Future	2,229.7000	2.2297	2,306.2400	2.3062	3.433	0	0	700
2021/01/11	2030	06/05/2021	7.97	Put	Bond Future	6,912.4100	6.9124	7,104.9900	7.1050	2.786	0	0	0
2021/01/11	2030	06/05/2021	9.92	Put	Bond Future	1,050.8800	1.0509	1,083.4600	1.0835	3.100	0	0	700
2021/01/11	2030	06/05/2021	11.71	Call	Bond Future	13,900.1200	13.9001	13,641.6700	13.6417	(1.859)	0	0	0
2021/01/11	2030	06/05/2021	11.71	Put	Bond Future	57.0300	0.0570	57.6500	0.0576	1.087	0	0	0
2021/01/11	2030	06/05/2021	10.74	Call	Bond Future	9,493.8100	9.4938	9,242.9800	9.2430	(2.642)	0	0	0
2021/01/11	2030	06/05/2021	10.74	Put	Bond Future	325.4600	0.3255	333.7000	0.3337	2.532	0	0	0
2021/01/11	2030	05/08/2021	10.30	Put	Bond Future	1,449.5800	1.4496	1,494.3100	1.4943	3.086	0	0	200
2021/01/11	2030	05/08/2021	8.78	Put	Bond Future	4,851.1100	4.8511	4,985.6100	4.9856	2.773	0	0	0
2021/01/11	2030	05/08/2021	8.78	Call	Bond Future	2,335.7900	2.3358	2,208.1100	2.2081	(5.466)	0	0	200
2021/01/11	2030	05/08/2021	7.70	Put	Bond Future	9,608.8500	9.6088	9,816.6200	9.8166	2.162	0	0	0
2021/01/11	2030	05/08/2021	12.10	Call	Bond Future	14,423.0800	14.4231	14,166.2500	14.1663	(1.781)	0	0	0
2021/01/11	2030	05/08/2021	12.10	Put	Bond Future	172.4800	0.1725	177.8300	0.1778	3.102	0	0	600
2021/01/11	2030	05/08/2021	9.45	Call	Bond Future	4,155.0300	4.1550	3,981.0500	3.9811	(4.187)	0	0	600
2021/01/11	2030	05/08/2021	10.41	Call	Bond Future	7,541.0300	7.5410	7,319.2700	7.3193	(2.941)	0	0	0
2021/01/11	2030	05/08/2021	10.41	Put	Bond Future	1,298.8200	1.2988	1,339.2400	1.3392	3.112	0	0	0
2021/01/11	2030	05/08/2021	10.42	Call	Bond Future	7,578.4200	7.5784	7,356.2700	7.3563	(2.931)	0	0	0
2021/01/11	2030	05/08/2021	10.42	Put	Bond Future	1,285.7600	1.2858	1,325.7900	1.3258	3.113	0	0	0
2021/01/11	2030	05/08/2021			Bond Future	9.2278	93.1258	9.2753	92.8636	0.516	0.0000	0.0000	0
2021/01/11	2030	05/08/2021	10.30	Call	Bond Future	7,134.3500	7.1343	6,916.9000	6.9169	(3.048)	0	0	0
2021/01/11	2030	05/08/2021	7.70	Call	Bond Future	658.0600	0.6581	603.6500	0.6037	(8.268)	0	0	200
2021/01/11	2030	05/08/2021	8.95	Put	Bond Future	4,290.0700	4.2901	4,412.2300	4.4122	2.848	0	0	0
2021/01/11	2030	05/08/2021	8.95	Call	Bond Future	2,739.8700	2.7399	2,599.8500	2.5999	(5.110)	0	0	600
2021/01/11	2030	05/08/2021	9.45	Put	Bond Future	2,938.4000	2.9384	3,026.6000	3.0266	3.002	0	0	0
2021/01/11	2030	05/08/2021	10.43	Call	Bond Future	7,615.8600	7.6159	7,393.3500	7.3934	(2.922)	0	0	0
2021/01/11	2030	05/08/2021	10.43	Put	Bond Future	1,272.7900	1.2728	1,312.4600	1.3125	3.117	0	0	0
2021/01/11	2030	04/11/2021	8.27	Put	Bond Future	7,769.8500	7.7699	7,954.2000	7.9542	2.373	0	0	0
2021/01/11	2030	04/11/2021	8.27	Call	Bond Future	1,310.6900	1.3107	1,229.9300	1.2299	(6.162)	0	0	300
2021/01/11	2030	04/11/2021	8.77	Put	Bond Future	5,808.7200	5.8087	5,960.4000	5.9604	2.611	0	0	0
2021/01/11	2030	04/11/2021	11.44	Put	Bond Future	738.7400	0.7387	764.3900	0.7644	3.472	0	0	300
2021/01/11	2030	04/11/2021	10.59	Put	Bond Future	1,639.9500	1.6400	1,692.0700	1.6921	3.178	0	0	0
2021/01/11	2030	04/11/2021	10.60	Call	Bond Future	7,623.9000	7.6239	7,410.5200	7.4105	(2.799)	0	0	0
2021/01/11	2030	04/11/2021	10.60	Put	Bond Future	1,625.7600	1.6258	1,677.4900	1.6775	3.182	0	0	0
2021/01/11	2030	04/11/2021			Bond Future	9.4276	94.1280	9.4773	93.8629	0.527	0.0000	0.0000	0
2021/01/11	2030	04/11/2021	8.77	Call	Bond Future	2,208.4000	2.2084	2,094.9700	2.0950	(5.136)	0	0	300
2021/01/11	2030	04/11/2021	11.44	Call	Bond Future	10,725.9600	10.7260	10,486.5000	10.4865	(2.233)	0	0	0
2021/01/11	2030	04/11/2021	10.59	Call	Bond Future	7,589.1000	7.5891	7,376.1100	7.3761	(2.807)	0	0	0
2021/01/11	2030	04/11/2021	10.61	Call	Bond Future	7,658.7600	7.6588	7,445.0000	7.4450	(2.791)	0	0	0
2021/01/11	2030	04/11/2021	10.61	Put	Bond Future	1,611.6600	1.6117	1,663.0100	1.6630	3.186	0	0	0
2021/01/11	2032	04/02/2021	9.63	Call	Bond Future	870.5000	0.8705	713.1700	0.7132	(18.074)	0	0	0
2021/01/11	2032	04/02/2021	9.63	Put	Bond Future	2,072.1400	2.0721	2,150.9700	2.1510	3.804	0	0	0
2021/01/11	2032	04/02/2021	9.29	Put	Bond Future	3,670.9000	3.6709	3,827.3800	3.8274	4.263	0	0	0
2021/01/11	2032	04/02/2021	9.29	Call	Bond Future	288.5400	0.2885	208.8600	0.2089	(27.615)	0	0	800
2021/01/11	2032	04/02/2021	10.82	Call	Bond Future	5,999.9100	5.9999	5,751.9700	5.7520	(4.132)	0	0	0

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2021/01/11	2032	04/02/2021	10.82	Put	Bond Future	95.3800	0.0954	83.6000	0.0836	(12.351)	0	0	800
2021/01/11	2032	04/02/2021			Bond Future	9.8221	92.4677	9.8603	92.2316	0.389	0.0000	0.0000	114,916
2021/01/11	2032	04/02/2021	9.62	Call	Bond Future	847.0600	0.8471	691.9700	0.6920	(18.309)	0	0	0
2021/01/11	2032	04/02/2021	9.62	Put	Bond Future	2,111.8400	2.1118	2,192.9100	2.1929	3.839	0	0	0
2021/01/11	2032	04/02/2021	9.61	Call	Bond Future	824.1300	0.8241	671.2900	0.6713	(18.546)	0	0	0
2021/01/11	2032	04/02/2021	9.61	Put	Bond Future	2,152.1100	2.1521	2,235.4300	2.2354	3.872	0	0	0
2021/01/11	2032	04/02/2021	8.79	Put	Bond Future	6,748.5000	6.7485	6,971.5700	6.9716	3.305	0	0	0
2021/01/11	2032	04/02/2021	8.79	Call	Bond Future	28.7500	0.0288	15.6600	0.0157	(45.530)	0	0	800
2021/01/11	2032	06/05/2021	12.57	Call	Bond Future	13,752.2900	13.7523	13,513.5100	13.5135	(1.736)	0	0	0
2021/01/11	2032	06/05/2021	12.12	Call	Bond Future	11,700.5700	11.7006	11,463.8200	11.4638	(2.023)	0	0	0
2021/01/11	2032	06/05/2021	12.12	Put	Bond Future	274.0000	0.2740	276.0800	0.2761	0.759	0	0	0
2021/01/11	2032	06/05/2021			Bond Future	10.0313	89.2665	10.0711	89.0277	0.397	0.0000	0.0000	0
2021/01/11	2032	06/05/2021	12.57	Put	Bond Future	134.4200	0.1344	134.4700	0.1345	0.037	0	0	736
2021/01/11	2032	06/05/2021	10.33	Put	Bond Future	2,352.0300	2.3520	2,407.9900	2.4080	2.379	0	0	0
2021/01/11	2032	06/05/2021	10.33	Call	Bond Future	4,122.7900	4.1228	3,939.9200	3.9399	(4.436)	0	0	736
2021/01/11	2032	06/05/2021	12.11	Call	Bond Future	11,655.0500	11.6551	11,418.3700	11.4184	(2.031)	0	0	0
2021/01/11	2032	06/05/2021	12.11	Put	Bond Future	278.1800	0.2782	280.3300	0.2803	0.773	0	0	0
2021/01/11	2032	06/05/2021	12.10	Call	Bond Future	11,609.5200	11.6095	11,372.9100	11.3729	(2.038)	0	0	0
2021/01/11	2032	06/05/2021	12.10	Put	Bond Future	282.4100	0.2824	284.6300	0.2846	0.786	0	0	0
2021/01/11	2032	05/08/2021	11.37	Call	Bond Future	7,987.2000	7.9872	7,782.7700	7.7828	(2.559)	0	0	0
2021/01/11	2032	05/08/2021	11.37	Put	Bond Future	1,744.2000	1.7442	1,781.4100	1.7814	2.133	0	0	0
2021/01/11	2032	05/08/2021			Bond Future	10.2435	90.2411	10.2851	89.9995	0.406	0.0000	0.0000	0
2021/01/11	2032	05/08/2021	11.35	Call	Bond Future	7,912.9500	7.9129	7,709.1700	7.7092	(2.575)	0	0	0
2021/01/11	2032	05/08/2021	11.35	Put	Bond Future	1,775.3800	1.7754	1,813.2400	1.8132	2.133	0	0	0
2021/01/11	2032	05/08/2021	11.36	Call	Bond Future	7,950.0400	7.9500	7,745.9400	7.7459	(2.567)	0	0	0
2021/01/11	2032	05/08/2021	11.36	Put	Bond Future	1,759.7300	1.7597	1,797.2700	1.7973	2.133	0	0	0
2021/01/11	2032	04/11/2021	9.83	Call	Bond Future	2,714.9200	2.7149	2,600.6200	2.6006	(4.210)	0	0	700
2021/01/11	2032	04/11/2021	11.71	Put	Bond Future	1,894.3700	1.8944	1,938.2800	1.9383	2.318	0	0	0
2021/01/11	2032	04/11/2021	11.69	Call	Bond Future	8,494.1400	8.4941	8,294.3700	8.2944	(2.352)	0	0	0
2021/01/11	2032	04/11/2021	11.70	Call	Bond Future	8,529.5900	8.5296	8,329.5000	8.3295	(2.346)	0	0	0
2021/01/11	2032	04/11/2021			Bond Future	10.4632	87.0675	10.5065	86.8232	0.414	0.0000	0.0000	0
2021/01/11	2032	04/11/2021	9.83	Put	Bond Future	6,394.4300	6.3944	6,524.4500	6.5245	2.033	0	0	0
2021/01/11	2032	04/11/2021	12.81	Call	Bond Future	12,710.6900	12.7107	12,484.3200	12.4843	(1.781)	0	0	0
2021/01/11	2032	04/11/2021	12.81	Put	Bond Future	728.8100	0.7288	746.7600	0.7468	2.463	0	0	700
2021/01/11	2032	04/11/2021	11.71	Call	Bond Future	8,565.1000	8.5651	8,364.6900	8.3647	(2.340)	0	0	0
2021/01/11	2032	04/11/2021	11.69	Put	Bond Future	1,924.7500	1.9247	1,969.3000	1.9693	2.315	0	0	0
2021/01/11	2032	04/11/2021	9.33	Put	Bond Future	8,434.9800	8.4350	8,594.0600	8.5941	1.886	0	0	0
2021/01/11	2032	04/11/2021	9.33	Call	Bond Future	1,699.3800	1.6994	1,614.1400	1.6141	(5.016)	0	0	700
2021/01/11	2032	04/11/2021	11.70	Put	Bond Future	1,909.5100	1.9095	1,953.7400	1.9537	2.316	0	0	0
2021/01/11	2033	04/02/2021			Bond Future	98.8556	98.8556	99.0696	99.0696	0.217	0.0000	0.0000	8,131
2021/01/11	2033	06/05/2021			Bond Future	98.6723	98.6723	98.8884	98.8884	0.219	0.0000	0.0000	0
2021/01/11	2033	05/08/2021			Bond Future	99.7730	99.7730	99.9913	99.9913	0.219	0.0000	0.0000	0
2021/01/11	2033	04/11/2021			Bond Future	99.6449	99.6449	99.8654	99.8654	0.221	0.0000	0.0000	0
2021/01/11	2037	04/02/2021	10.28	Call	Bond Future	332.6900	0.3327	239.5500	0.2395	(27.996)	0	0	0
2021/01/11	2037	04/02/2021	10.28	Put	Bond Future	4,186.9600	4.1870	4,373.0100	4.3730	4.444	0	0	0
2021/01/11	2037	04/02/2021	10.27	Call	Bond Future	320.8700	0.3209	230.0500	0.2300	(28.304)	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
2021/01/11	2037	04/02/2021	10.27	Put	Bond Future	4,244.7100	4.2447	4,433.0800	4.4331	4.438	0	0	0
2021/01/11	2037	04/02/2021	11.90	Call	Bond Future	6,516.5700	6.5166	6,223.2300	6.2232	(4.501)	0	0	0
2021/01/11	2037	04/02/2021	13.73	Call	Bond Future	15,848.9100	15.8489	15,569.7000	15.5697	(1.762)	0	0	0
2021/01/11	2037	04/02/2021	13.73	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	300
2021/01/11	2037	04/02/2021	10.85	Call	Bond Future	1,596.8200	1.5968	1,367.4600	1.3675	(14.364)	0	0	0
2021/01/11	2037	04/02/2021	10.85	Put	Bond Future	1,620.9600	1.6210	1,670.7900	1.6708	3.074	0	0	72
2021/01/11	2037	04/02/2021	10.35	Call	Bond Future	424.6600	0.4247	314.7400	0.3147	(25.884)	0	0	0
2021/01/11	2037	04/02/2021	10.35	Put	Bond Future	3,794.3000	3.7943	3,963.5700	3.9636	4.461	0	0	72
2021/01/11	2037	04/02/2021			Bond Future	10.8537	82.5278	10.8968	82.2486	0.397	0.0000	0.0000	131,604
2021/01/11	2037	04/02/2021	10.29	Call	Bond Future	344.8800	0.3449	249.4000	0.2494	(27.685)	0	0	0
2021/01/11	2037	04/02/2021	10.29	Put	Bond Future	4,129.6700	4.1297	4,313.3800	4.3134	4.449	0	0	0
2021/01/11	2037	04/02/2021	11.97	Put	Bond Future	104.1500	0.1041	91.4100	0.0914	(12.232)	0	0	0
2021/01/11	2037	04/02/2021	11.97	Call	Bond Future	6,889.9800	6.8900	6,598.0500	6.5980	(4.237)	0	0	300
2021/01/11	2037	04/02/2021	11.90	Put	Bond Future	130.6000	0.1306	116.4500	0.1164	(10.835)	0	0	240
2021/01/11	2037	04/02/2021	10.48	Put	Bond Future	3,121.3500	3.1213	3,257.6900	3.2577	4.368	0	0	0
2021/01/11	2037	04/02/2021	10.48	Call	Bond Future	640.9500	0.6409	498.1000	0.4981	(22.287)	0	0	240
2021/01/11	2037	04/02/2021	9.65	Put	Bond Future	8,426.4600	8.4265	8,695.6000	8.6956	3.194	0	0	0
2021/01/11	2037	04/02/2021	9.65	Call	Bond Future	20.3800	0.0204	10.3300	0.0103	(49.313)	0	0	72
2021/01/11	2037	06/05/2021	12.42	Call	Bond Future	8,897.5300	8.8975	8,634.2300	8.6342	(2.959)	0	0	0
2021/01/11	2037	06/05/2021	12.43	Call	Bond Future	8,939.8100	8.9398	8,676.2200	8.6762	(2.948)	0	0	0
2021/01/11	2037	06/05/2021	12.44	Put	Bond Future	1,005.6800	1.0057	1,024.1100	1.0241	1.833	0	0	0
2021/01/11	2037	06/05/2021			Bond Future	11.0701	83.3692	11.1150	83.0869	0.406	0.0000	0.0000	0
2021/01/11	2037	06/05/2021	12.42	Put	Bond Future	1,028.6800	1.0287	1,047.6700	1.0477	1.846	0	0	0
2021/01/11	2037	06/05/2021	12.43	Put	Bond Future	1,017.1300	1.0171	1,035.8300	1.0358	1.839	0	0	0
2021/01/11	2037	06/05/2021	12.44	Call	Bond Future	8,982.1400	8.9821	8,718.2800	8.7183	(2.938)	0	0	0
2021/01/11	2037	05/08/2021	12.26	Put	Bond Future	2,459.9800	2.4600	2,513.8800	2.5139	2.191	0	0	0
2021/01/11	2037	05/08/2021	12.27	Call	Bond Future	8,074.0500	8.0740	7,842.0000	7.8420	(2.874)	0	0	0
2021/01/11	2037	05/08/2021	12.27	Put	Bond Future	2,441.0500	2.4410	2,494.5600	2.4946	2.192	0	0	0
2021/01/11	2037	05/08/2021	12.28	Call	Bond Future	8,109.8100	8.1098	7,877.3700	7.8774	(2.866)	0	0	0
2021/01/11	2037	05/08/2021			Bond Future	11.2950	80.0235	11.3419	79.7380	0.415	0.0000	0.0000	0
2021/01/11	2037	05/08/2021	12.26	Call	Bond Future	8,038.3300	8.0383	7,806.6700	7.8067	(2.882)	0	0	0
2021/01/11	2037	05/08/2021	12.28	Put	Bond Future	2,422.2300	2.4222	2,475.3500	2.4753	2.193	0	0	0
2021/01/11	2037	04/11/2021	12.82	Put	Bond Future	2,235.8000	2.2358	2,289.5200	2.2895	2.403	0	0	0
2021/01/11	2037	04/11/2021	12.83	Call	Bond Future	9,472.1000	9.4721	9,236.7400	9.2367	(2.485)	0	0	0
2021/01/11	2037	04/11/2021			Bond Future	11.5144	80.8849	11.5632	80.5962	0.424	0.0000	0.0000	0
2021/01/11	2037	04/11/2021	12.81	Call	Bond Future	9,401.7200	9.4017	9,167.0400	9.1670	(2.496)	0	0	0
2021/01/11	2037	04/11/2021	12.81	Put	Bond Future	2,251.8700	2.2519	2,305.9300	2.3059	2.401	0	0	0
2021/01/11	2037	04/11/2021	12.82	Call	Bond Future	9,436.8900	9.4369	9,201.8700	9.2019	(2.490)	0	0	0
2021/01/11	2037	04/11/2021	12.83	Put	Bond Future	2,219.8200	2.2198	2,273.2000	2.2732	2.405	0	0	0
2021/01/11	2038	04/02/2021			Bond Future	110.4354	110.4354	111.2621	111.2621	0.749	0.0000	0.0000	7,805
2021/01/11	2038	06/05/2021			Bond Future	111.5886	111.5886	112.4235	112.4235	0.748	0.0000	0.0000	0
2021/01/11	2038	05/08/2021			Bond Future	111.1114	111.1114	111.9553	111.9553	0.760	0.0000	0.0000	0
2021/01/11	2038	04/11/2021			Bond Future	112.3325	112.3325	113.1857	113.1857	0.760	0.0000	0.0000	0
2021/01/11	2040	04/02/2021	10.42	Call	Bond Future	347.1100	0.3471	235.1200	0.2351	(32.264)	0	0	0
2021/01/11	2040	04/02/2021	10.42	Put	Bond Future	4,310.7200	4.3107	4,600.9400	4.6009	6.733	0	0	0
2021/01/11	2040	04/02/2021	9.49	Put	Bond Future	11,337.5600	11.3376	11,737.6000	11.7376	3.528	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	
2021/01/11	2040	04/02/2021	9.49	Call	Bond Future		3.3800	0.0034	1.2100	0.0012	(64.201)	0	0	500
2021/01/11	2040	04/02/2021	9.57	Put	Bond Future	10,668.6800		10.6687	11,067.4400	11.0674	3.738	0	0	0
2021/01/11	2040	04/02/2021	9.57	Call	Bond Future		5.5900	0.0056	2.1400	0.0021	(61.717)	0	0	800
2021/01/11	2040	04/02/2021	10.07	Put	Bond Future	6,709.8500		6.7099	7,076.4000	7.0764	5.463	0	0	0
2021/01/11	2040	04/02/2021			Bond Future		10.9724	84.6103	11.0308	84.2081	0.532	0.0000	0.0000	80,457
2021/01/11	2040	04/02/2021	10.41	Call	Bond Future		334.3700	0.3344	225.3600	0.2254	(32.602)	0	0	0
2021/01/11	2040	04/02/2021	10.41	Put	Bond Future	4,372.4400		4.3724	4,665.6400	4.6656	6.706	0	0	0
2021/01/11	2040	04/02/2021	10.40	Call	Bond Future		322.0300	0.3220	215.9500	0.2159	(32.941)	0	0	0
2021/01/11	2040	04/02/2021	10.40	Put	Bond Future	4,434.6600		4.4347	4,730.7900	4.7308	6.678	0	0	0
2021/01/11	2040	04/02/2021	10.24	Put	Bond Future	5,486.7900		5.4868	5,824.2300	5.8242	6.150	0	0	0
2021/01/11	2040	04/02/2021	10.24	Call	Bond Future		167.6000	0.1676	102.8300	0.1028	(38.646)	0	0	500
2021/01/11	2040	04/02/2021	11.57	Call	Bond Future	4,412.1600		4.4122	4,015.2000	4.0152	(8.997)	0	0	0
2021/01/11	2040	04/02/2021	11.57	Put	Bond Future		435.5400	0.4355	440.7900	0.4408	1.205	0	0	500
2021/01/11	2040	04/02/2021	10.07	Call	Bond Future		80.0700	0.0801	44.4100	0.0444	(44.536)	0	0	800
2021/01/11	2040	04/02/2021	11.74	Call	Bond Future	5,338.7600		5.3388	4,932.9000	4.9329	(7.602)	0	0	0
2021/01/11	2040	04/02/2021	11.74	Put	Bond Future		286.0300	0.2860	282.3800	0.2824	(1.276)	0	0	800
2021/01/11	2040	06/05/2021	10.83	Put	Bond Future	4,985.4200		4.9854	5,182.4300	5.1824	3.952	0	0	0
2021/01/11	2040	06/05/2021	10.83	Call	Bond Future		2,553.8700	2.5539	2,344.3600	2.3444	(8.204)	0	0	300
2021/01/11	2040	06/05/2021	11.58	Put	Bond Future	2,595.3900		2.5954	2,702.6500	2.7026	4.133	0	0	0
2021/01/11	2040	06/05/2021	11.58	Call	Bond Future	5,186.1200		5.1861	4,886.8600	4.8869	(5.770)	0	0	300
2021/01/11	2040	06/05/2021	12.44	Call	Bond Future	8,972.4400		8.9724	8,610.6800	8.6107	(4.032)	0	0	0
2021/01/11	2040	06/05/2021	12.44	Put	Bond Future		1,185.8400	1.1858	1,230.6000	1.2306	3.775	0	0	0
2021/01/11	2040	06/05/2021			Bond Future		11.1840	85.4730	11.2448	85.0665	0.544	0.0000	0.0000	0
2021/01/11	2040	06/05/2021	13.38	Call	Bond Future	13,242.3500		13.2423	12,848.8400	12.8488	(2.972)	0	0	0
2021/01/11	2040	06/05/2021	13.38	Put	Bond Future		380.4300	0.3804	393.4400	0.3934	3.420	0	0	300
2021/01/11	2040	06/05/2021	12.43	Call	Bond Future	8,928.4800		8.9285	8,567.2400	8.5672	(4.046)	0	0	0
2021/01/11	2040	06/05/2021	12.43	Put	Bond Future	1,199.1200		1.1991	1,244.4000	1.2444	3.776	0	0	0
2021/01/11	2040	06/05/2021	12.42	Call	Bond Future	8,884.5900		8.8846	8,523.8600	8.5239	(4.060)	0	0	0
2021/01/11	2040	06/05/2021	12.42	Put	Bond Future		1,212.5300	1.2125	1,258.3200	1.2583	3.776	0	0	0
2021/01/11	2040	05/08/2021	11.05	Put	Bond Future	5,975.6700		5.9757	6,172.3700	6.1724	3.292	0	0	0
2021/01/11	2040	05/08/2021	11.05	Call	Bond Future	3,620.6500		3.6206	3,406.1000	3.4061	(5.926)	0	0	900
2021/01/11	2040	05/08/2021	12.48	Call	Bond Future	8,902.3100		8.9023	8,573.9100	8.5739	(3.689)	0	0	0
2021/01/11	2040	05/08/2021	12.49	Put	Bond Future	2,345.3800		2.3454	2,427.6900	2.4277	3.509	0	0	0
2021/01/11	2040	05/08/2021	12.47	Call	Bond Future	8,860.0100		8.8600	8,532.1700	8.5322	(3.700)	0	0	0
2021/01/11	2040	05/08/2021			Bond Future		11.4040	81.8999	11.4674	81.4887	0.557	0.0000	0.0000	0
2021/01/11	2040	05/08/2021	11.55	Put	Bond Future	4,300.5600		4.3006	4,450.0400	4.4500	3.476	0	0	0
2021/01/11	2040	05/08/2021	11.55	Call	Bond Future	5,241.5600		5.2416	4,979.7900	4.9798	(4.994)	0	0	900
2021/01/11	2040	05/08/2021	14.80	Call	Bond Future	18,312.4300		18.3124	17,912.3700	17.9124	(2.185)	0	0	0
2021/01/11	2040	05/08/2021	14.80	Put	Bond Future		287.9300	0.2879	299.1200	0.2991	3.886	0	0	900
2021/01/11	2040	05/08/2021	12.48	Put	Bond Future	2,359.6200		2.3596	2,442.4700	2.4425	3.511	0	0	0
2021/01/11	2040	05/08/2021	12.49	Call	Bond Future	8,944.8300		8.9448	8,615.8900	8.6159	(3.677)	0	0	0
2021/01/11	2040	05/08/2021	12.47	Put	Bond Future	2,374.1500		2.3741	2,457.5600	2.4576	3.513	0	0	0
2021/01/11	2040	04/11/2021	12.90	Call	Bond Future	9,834.0700		9.8341	9,504.9400	9.5049	(3.347)	0	0	0
2021/01/11	2040	04/11/2021	12.90	Put	Bond Future		2,352.5600	2.3526	2,439.0900	2.4391	3.678	0	0	0
2021/01/11	2040	04/11/2021	12.89	Call	Bond Future	9,797.1800		9.7972	9,468.5700	9.4686	(3.354)	0	0	0
2021/01/11	2040	04/11/2021	12.89	Put	Bond Future	2,369.5800		2.3696	2,456.6300	2.4566	3.674	0	0	0
2021/01/11	2040	04/11/2021			Bond Future		11.6180	82.7815	11.6841	82.3659	0.569	0.0000	0.0000	0
2021/01/11	2040	04/11/2021	12.91	Call	Bond Future	9,871.0000		9.8710	9,541.3500	9.5413	(3.340)	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
2021/01/11	2040	04/11/2021	12.91	Put	Bond Future	2,335.6500	2.3356	2,421.6600	2.4217	3.682	0	0	0
2021/01/11	2044	04/02/2021	10.36	Put	Bond Future	5,284.0000	5.2840	5,548.1400	5.5481	4.999	0	0	0
2021/01/11	2044	04/02/2021	10.37	Call	Bond Future	213.6500	0.2136	141.3700	0.1414	(33.831)	0	0	0
2021/01/11	2044	04/02/2021	10.35	Put	Bond Future	5,352.4100	5.3524	5,618.7500	5.6188	4.976	0	0	0
2021/01/11	2044	04/02/2021	10.04	Put	Bond Future	7,645.0400	7.6450	7,957.8500	7.9578	4.092	0	0	0
2021/01/11	2044	04/02/2021	10.04	Call	Bond Future	46.7300	0.0467	25.3700	0.0254	(45.709)	0	0	0
2021/01/11	2044	04/02/2021	10.84	Call	Bond Future	1,031.0600	1.0311	826.1000	0.8261	(19.879)	0	0	0
2021/01/11	2044	04/02/2021			Bond Future	11.0554	81.1189	11.1037	80.7848	0.437	0.0000	0.0000	51,853
2021/01/11	2044	04/02/2021	10.36	Call	Bond Future	204.8300	0.2048	134.8000	0.1348	(34.189)	0	0	0
2021/01/11	2044	04/02/2021	10.37	Put	Bond Future	5,216.0200	5.2160	5,477.9100	5.4779	5.021	0	0	0
2021/01/11	2044	04/02/2021	10.35	Call	Bond Future	196.3300	0.1963	128.5000	0.1285	(34.549)	0	0	0
2021/01/11	2044	04/02/2021	10.84	Put	Bond Future	2,549.1100	2.5491	2,678.3200	2.6783	5.069	0	0	265
2021/01/11	2044	04/02/2021	10.29	Call	Bond Future	150.7400	0.1507	95.3500	0.0954	(36.745)	0	0	0
2021/01/11	2044	04/02/2021	10.29	Put	Bond Future	5,770.7200	5.7707	6,049.5000	6.0495	4.831	0	0	265
2021/01/11	2044	04/02/2021	9.66	Put	Bond Future	10,757.4400	10.7574	11,088.2800	11.0883	3.075	0	0	0
2021/01/11	2044	04/02/2021	9.66	Call	Bond Future	5.6400	0.0056	2.3100	0.0023	(59.043)	0	0	265
2021/01/11	2044	06/05/2021	11.10	Call	Bond Future	3,196.8600	3.1969	2,991.7200	2.9917	(6.417)	0	0	0
2021/01/11	2044	06/05/2021	11.40	Call	Bond Future	4,233.9600	4.2340	3,998.6800	3.9987	(5.557)	0	0	0
2021/01/11	2044	06/05/2021	11.40	Put	Bond Future	3,301.0000	3.3010	3,403.5100	3.4035	3.105	0	0	3,100
2021/01/11	2044	06/05/2021	11.79	Call	Bond Future	5,787.7800	5.7878	5,520.0400	5.5200	(4.626)	0	0	0
2021/01/11	2044	06/05/2021	11.79	Put	Bond Future	2,352.4700	2.3525	2,422.5200	2.4225	2.978	0	0	3,100
2021/01/11	2044	06/05/2021	12.50	Call	Bond Future	8,881.5300	8.8815	8,575.1800	8.5752	(3.449)	0	0	0
2021/01/11	2044	06/05/2021	12.50	Put	Bond Future	1,227.6700	1.2277	1,259.1100	1.2591	2.561	0	0	3,100
2021/01/11	2044	06/05/2021	12.43	Call	Bond Future	8,580.8400	8.5808	8,277.3300	8.2773	(3.537)	0	0	0
2021/01/11	2044	06/05/2021	12.43	Put	Bond Future	1,324.7000	1.3247	1,358.9800	1.3590	2.588	0	0	0
2021/01/11	2044	06/05/2021	12.44	Call	Bond Future	8,623.6400	8.6236	8,319.7200	8.3197	(3.524)	0	0	0
2021/01/11	2044	06/05/2021	12.44	Put	Bond Future	1,310.4500	1.3104	1,344.3200	1.3443	2.585	0	0	0
2021/01/11	2044	06/05/2021			Bond Future	11.2600	81.9460	11.3103	81.6082	0.447	0.0000	0.0000	0
2021/01/11	2044	06/05/2021	11.10	Put	Bond Future	4,285.7300	4.2857	4,418.3800	4.4184	3.095	0	0	3,100
2021/01/11	2044	06/05/2021	10.70	Put	Bond Future	5,938.0000	5.9380	6,117.0100	6.1170	3.015	0	0	0
2021/01/11	2044	06/05/2021	10.70	Call	Bond Future	2,013.4100	2.0134	1,854.6300	1.8546	(7.886)	0	0	3,100
2021/01/11	2044	06/05/2021	11.35	Put	Bond Future	3,450.0500	3.4500	3,557.2900	3.5573	3.108	0	0	0
2021/01/11	2044	06/05/2021	11.35	Call	Bond Future	4,052.0500	4.0520	3,821.5000	3.8215	(5.690)	0	0	3,100
2021/01/11	2044	06/05/2021	11.90	Call	Bond Future	6,260.9800	6.2610	5,985.6100	5.9856	(4.398)	0	0	0
2021/01/11	2044	06/05/2021	11.90	Put	Bond Future	2,144.4500	2.1444	2,206.8700	2.2069	2.911	0	0	0
2021/01/11	2044	06/05/2021	12.45	Call	Bond Future	8,666.5000	8.6665	8,362.1700	8.3622	(3.512)	0	0	0
2021/01/11	2044	06/05/2021	12.45	Put	Bond Future	1,296.3400	1.2963	1,329.8000	1.3298	2.581	0	0	0
2021/01/11	2044	05/08/2021	12.60	Put	Bond Future	2,297.8400	2.2978	2,358.7400	2.3587	2.650	0	0	0
2021/01/11	2044	05/08/2021	12.61	Call	Bond Future	9,134.7900	9.1348	8,853.5500	8.8536	(3.079)	0	0	0
2021/01/11	2044	05/08/2021	12.61	Put	Bond Future	2,279.9400	2.2799	2,340.4000	2.3404	2.652	0	0	0
2021/01/11	2044	05/08/2021			Bond Future	11.4724	78.4596	11.5250	78.1179	0.459	0.0000	0.0000	0
2021/01/11	2044	05/08/2021	12.59	Call	Bond Future	9,059.2600	9.0593	8,778.9000	8.7789	(3.095)	0	0	0
2021/01/11	2044	05/08/2021	12.59	Put	Bond Future	2,315.8700	2.3159	2,377.2100	2.3772	2.649	0	0	0
2021/01/11	2044	05/08/2021	12.60	Call	Bond Future	9,097.0000	9.0970	8,816.2000	8.8162	(3.087)	0	0	0
2021/01/11	2044	04/11/2021	12.91	Call	Bond Future	9,620.7400	9.6207	9,345.2500	9.3452	(2.864)	0	0	0
2021/01/11	2044	04/11/2021	12.91	Put	Bond Future	2,459.0800	2.4591	2,529.0200	2.5290	2.844	0	0	0
2021/01/11	2044	04/11/2021			Bond Future	11.6789	79.3042	11.7338	78.9588	0.469	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
2021/01/11	2044	04/11/2021	12.89	Call	Bond Future	9,548.7200	9.5487	9,274.0800	9.2741	(2.876)	0	0	0
2021/01/11	2044	04/11/2021	12.89	Put	Bond Future	2,494.0900	2.4941	2,564.8800	2.5649	2.838	0	0	0
2021/01/11	2044	04/11/2021	12.90	Call	Bond Future	9,584.7100	9.5847	9,309.6500	9.3097	(2.870)	0	0	0
2021/01/11	2044	04/11/2021	12.90	Put	Bond Future	2,476.5300	2.4765	2,546.9000	2.5469	2.841	0	0	0
2021/01/11	2046	04/02/2021			Bond Future	99.8836	99.8836	99.8931	99.8931	0.010	0.0000	0.0000	14,890
2021/01/11	2046	06/05/2021			Bond Future	99.1364	99.1364	99.1458	99.1458	0.010	0.0000	0.0000	0
2021/01/11	2046	05/08/2021			Bond Future	100.2425	100.2425	100.2518	100.2518	0.009	0.0000	0.0000	0
2021/01/11	2046	04/11/2021			Bond Future	99.5367	99.5367	99.5460	99.5460	0.009	0.0000	0.0000	0
2021/01/11	2050	04/02/2021			Bond Future	100.9056	100.9056	101.1966	101.1966	0.288	0.0000	0.0000	11,025
2021/01/11	2050	06/05/2021			Bond Future	101.9592	101.9592	102.2529	102.2529	0.288	0.0000	0.0000	0
2021/01/11	2050	05/08/2021			Bond Future	101.1685	101.1685	101.4652	101.4652	0.293	0.0000	0.0000	0
2021/01/11	2050	04/11/2021			Bond Future	102.2803	102.2803	102.5804	102.5804	0.293	0.0000	0.0000	0
2021/01/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	AL37	04/02/2021			Index Future	789.8230	789.8230	788.5930	788.5930	(0.156)	0.0000	0.0000	0
2021/01/11	AL37	06/05/2021			Index Future	797.8740	797.8740	796.6260	796.6260	(0.156)	0.0000	0.0000	0
2021/01/11	AL37	05/08/2021			Index Future	806.4870	806.4870	805.2190	805.2190	(0.157)	0.0000	0.0000	0
2021/01/11	AL37	04/11/2021			Index Future	815.2520	815.2520	813.9680	813.9680	(0.157)	0.0000	0.0000	0
2021/01/11	AL7T	04/02/2021			Index Future	867.9790	867.9790	866.0470	866.0470	(0.223)	0.0000	0.0000	0
2021/01/11	AL7T	06/05/2021			Index Future	876.8270	876.8270	874.8680	874.8680	(0.223)	0.0000	0.0000	0
2021/01/11	AL7T	05/08/2021			Index Future	886.2930	886.2930	884.3060	884.3060	(0.224)	0.0000	0.0000	0
2021/01/11	AL7T	04/11/2021			Index Future	895.9240	895.9240	893.9130	893.9130	(0.224)	0.0000	0.0000	0
2021/01/11	ALBI	04/02/2021			Index Future	759.3000	759.3000	757.2700	757.2700	(0.267)	0.0000	0.0000	236
2021/01/11	ALBI	06/05/2021			Index Future	767.0400	767.0400	764.9830	764.9830	(0.268)	0.0000	0.0000	0
2021/01/11	ALBI	05/08/2021			Index Future	775.3200	775.3200	773.2350	773.2350	(0.269)	0.0000	0.0000	0
2021/01/11	ALBI	04/11/2021			Index Future	783.7460	783.7460	781.6360	781.6360	(0.269)	0.0000	0.0000	0
2021/01/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	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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2021/01/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	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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2021/01/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/11	ES33	04/02/2021			Bond Future	11.4725	76.8999	11.5304	76.5934	0.504	0.0000	0.0000	350
2021/01/11	ES33	06/05/2021			Bond Future	11.7293	73.9100	11.7897	73.6001	0.515	0.0000	0.0000	0
2021/01/11	ES33	05/08/2021			Bond Future	11.9925	74.7168	12.0555	74.4034	0.526	0.0000	0.0000	0
2021/01/11	ES33	04/11/2021			Bond Future	12.2652	71.7463	12.3310	71.4295	0.537	0.0000	0.0000	0
2021/01/11	ES42	04/02/2021			Bond Future	11.9675	75.9577	12.0205	75.6448	0.443	0.0000	0.0000	4,779
2021/01/11	ES42	06/05/2021			Bond Future	12.2165	72.4745	12.2720	72.1581	0.454	0.0000	0.0000	0
2021/01/11	ES42	05/08/2021			Bond Future	12.4656	73.2663	12.5237	72.9462	0.466	0.0000	0.0000	0
2021/01/11	ES42	04/11/2021			Bond Future	12.7254	69.7971	12.7862	69.4735	0.478	0.0000	0.0000	0
2021/01/11	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	04/02/2021	750.96	Put	GOVI	5,840.0000	0.5840	25,490.0000	2.5490	336.473	0	0	0
2021/01/11	GOVI	04/02/2021			GOVI	750.3760	750.3760	748.4110	748.4110	(0.262)	0.0000	0.0000	957
2021/01/11	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	04/02/2021	750.95	Put	GOVI	5,740.0000	0.5740	25,390.0000	2.5390	342.334	0	0	0
2021/01/11	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	04/02/2021	750.94	Put	GOVI	5,640.0000	0.5640	25,290.0000	2.5290	348.404	0	0	0
2021/01/11	GOVI	06/05/2021	678.68	Call	GOVI	793,450.0000	79.3450	773,540.0000	77.3540	(2.509)	0	0	0
2021/01/11	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	06/05/2021	678.67	Call	GOVI	793,550.0000	79.3550	773,640.0000	77.3640	(2.509)	0	0	0
2021/01/11	GOVI	06/05/2021			GOVI	758.0250	758.0250	756.0340	756.0340	(0.263)	0.0000	0.0000	0
2021/01/11	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	06/05/2021	678.69	Call	GOVI	793,350.0000	79.3350	773,440.0000	77.3440	(2.510)	0	0	0
2021/01/11	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	05/08/2021	719.14	Call	GOVI	470,680.0000	47.0680	450,500.0000	45.0500	(4.287)	0	0	0
2021/01/11	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	05/08/2021	719.13	Call	GOVI	470,780.0000	47.0780	450,600.0000	45.0600	(4.287)	0	0	0
2021/01/11	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	05/08/2021			GOVI	766.2080	766.2080	764.1900	764.1900	(0.263)	0.0000	0.0000	0
2021/01/11	GOVI	05/08/2021	719.15	Call	GOVI	470,580.0000	47.0580	450,400.0000	45.0400	(4.288)	0	0	0
2021/01/11	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	04/11/2021	728.41	Call	GOVI	461,240.0000	46.1240	440,820.0000	44.0820	(4.427)	0	0	0
2021/01/11	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	04/11/2021	728.40	Call	GOVI	461,340.0000	46.1340	440,920.0000	44.0920	(4.426)	0	0	0
2021/01/11	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GOVI	04/11/2021			GOVI	774.5340	774.5340	772.4920	772.4920	(0.264)	0.0000	0.0000	0
2021/01/11	GOVI	04/11/2021	728.42	Call	GOVI	461,140.0000	46.1140	440,720.0000	44.0720	(4.428)	0	0	0
2021/01/11	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/11	IGOV	04/02/2021			Index Future	269.7520	269.7520	270.2630	270.2630	0.189	0.0000	0.0000	957

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
2021/01/11	IGOV	06/05/2021			Index Future	272.5690	272.5690	273.0830	273.0830	0.189	0.0000	0.0000	17
2021/01/11	IGOV	05/08/2021			Index Future	275.5780	275.5780	276.0950	276.0950	0.188	0.0000	0.0000	0
2021/01/11	IGOV	04/11/2021			Index Future	278.6380	278.6380	279.1610	279.1610	0.188	0.0000	0.0000	0
2021/01/11	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/11	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3900	90.3900	0.000	0.0000	0.0000	0
2021/01/11	IS05	21/09/2021			Interest Rate Swap	89.2900	89.2900	89.3000	89.3000	0.011	0.0000	0.0000	0
2021/01/11	IS05	21/12/2021			Interest Rate Swap	90.4900	90.4900	90.5000	90.5000	0.011	0.0000	0.0000	51
2021/01/11	IS05	15/03/2022			Interest Rate Swap	89.8400	89.8400	89.8700	89.8700	0.033	0.0000	0.0000	0
2021/01/11	IS05	21/06/2022			Interest Rate Swap	89.8600	89.8600	89.8900	89.8900	0.033	0.0000	0.0000	0
2021/01/11	IS05	20/09/2022			Interest Rate Swap	92.9000	92.9000	92.9400	92.9400	0.043	0.0000	0.0000	0
2021/01/11	IS05	20/12/2022			Interest Rate Swap	93.3000	93.3000	93.3500	93.3500	0.054	0.0000	0.0000	0
2021/01/11	IS05	22/03/2023			Interest Rate Swap	85.5900	85.5900	85.6600	85.6600	0.082	0.0000	0.0000	0
2021/01/11	IS05	20/06/2023			Interest Rate Swap	91.0400	91.0400	91.1300	91.1300	0.099	0.0000	0.0000	0
2021/01/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/11	IS10	17/12/2025			Interest Rate Swap	77.6100	77.6100	77.7700	77.7700	0.206	0.0000	0.0000	0
2021/01/11	IS10	16/03/2026			Interest Rate Swap	74.0300	74.0300	74.1900	74.1900	0.216	0.0000	0.0000	0
2021/01/11	IS10	15/06/2026			Interest Rate Swap	72.3400	72.3400	72.5100	72.5100	0.235	0.0000	0.0000	0
2021/01/11	IS10	21/09/2026			Interest Rate Swap	74.2800	74.2800	74.4600	74.4600	0.242	0.0000	0.0000	0
2021/01/11	IS10	21/12/2026			Interest Rate Swap	78.2600	78.2600	78.4500	78.4500	0.243	0.0000	0.0000	0
2021/01/11	IS10	15/03/2027			Interest Rate Swap	76.7100	76.7100	76.9000	76.9000	0.248	0.0000	0.0000	0
2021/01/11	IS10	21/06/2027			Interest Rate Swap	78.7700	78.7700	78.9600	78.9600	0.241	0.0000	0.0000	0
2021/01/11	IS10	20/09/2027			Interest Rate Swap	84.6200	84.6200	84.8000	84.8000	0.213	0.0000	0.0000	0
2021/01/11	IS10	20/12/2027			Interest Rate Swap	85.0200	85.0200	85.2100	85.2100	0.223	0.0000	0.0000	0
2021/01/11	IS10	22/03/2028			Interest Rate Swap	77.9900	77.9900	78.1800	78.1800	0.244	0.0000	0.0000	0
2021/01/11	IS10	20/06/2028			Interest Rate Swap	85.9300	85.9300	86.1400	86.1400	0.244	0.0000	0.0000	0
2021/01/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/11	JBAF	20/01/2021			Jibar Tradeable Future	3.6450	96.3550	3.6550	96.3450	0.274	0.0000	0.0000	0
2021/01/11	JBAF	17/02/2021			Jibar Tradeable Future	3.5100	96.4900	3.5200	96.4800	0.285	0.0000	0.0000	0
2021/01/11	JBAF	17/03/2021			Jibar Tradeable Future	3.4950	96.5050	3.5150	96.4850	0.572	0.0000	0.0000	0
2021/01/11	JBAF	21/04/2021			Jibar Tradeable Future	3.4300	96.5700	3.4600	96.5400	0.875	0.0000	0.0000	0
2021/01/11	JBAF	19/05/2021			Jibar Tradeable Future	3.4200	96.5800	3.4600	96.5400	1.170	0.0000	0.0000	0
2021/01/11	JBAF	15/06/2021			Jibar Tradeable Future	3.4150	96.5850	3.4500	96.5500	1.025	0.0000	0.0000	0
2021/01/11	JBAF	15/09/2021			Jibar Tradeable Future	3.4500	96.5500	3.5000	96.5000	1.449	0.0000	0.0000	30,000
2021/01/11	JBAF	15/12/2021			Jibar Tradeable Future	3.6050	96.3950	3.6650	96.3350	1.664	0.0000	0.0000	0
2021/01/11	JBAF	16/03/2022			Jibar Tradeable Future	3.6100	96.3900	3.7150	96.2850	2.909	0.0000	0.0000	0
2021/01/11	JBAF	15/06/2022			Jibar Tradeable Future	3.9300	96.0700	4.0100	95.9900	2.036	0.0000	0.0000	1
2021/01/11	JBAF	21/09/2022			Jibar Tradeable Future	3.9400	96.0600	4.0700	95.9300	3.299	0.0000	0.0000	0
2021/01/11	JBAF	21/12/2022			Jibar Tradeable Future	4.4550	95.5450	4.4550	95.5450	0.000	0.0000	0.0000	0
2021/01/11	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	R023	04/02/2021	6.34	Call	Bond Future	3,617.4400	3.6174	3,545.7900	3.5458	(1.981)	0	0	0
2021/01/11	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	R023	04/02/2021			Bond Future	4.5071	109.7541	4.5427	109.6825	0.788	0.0000	0.0000	31,397

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
2021/01/11	R023	04/02/2021	6.33	Call	Bond Future	3,598.1400	3.5981	3,526.4900	3.5265	(1.991)	0	0	0
2021/01/11	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	R023	04/02/2021	6.32	Call	Bond Future	3,578.8300	3.5788	3,507.1800	3.5072	(2.002)	0	0	0
2021/01/11	R023	06/05/2021	7.58	Call	Bond Future	5,185.9600	5.1860	5,113.3100	5.1133	(1.401)	0	0	0
2021/01/11	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	R023	06/05/2021			Bond Future	4.5628	106.9669	4.6037	106.8942	0.897	0.0000	0.0000	0
2021/01/11	R023	06/05/2021	7.57	Call	Bond Future	5,169.3300	5.1693	5,096.6800	5.0967	(1.405)	0	0	0
2021/01/11	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	R023	06/05/2021	7.56	Call	Bond Future	5,152.7000	5.1527	5,080.0500	5.0800	(1.410)	0	0	0
2021/01/11	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/11	R023	05/08/2021	5.30	Call	Bond Future	1,277.1300	1.2771	1,217.6500	1.2177	(4.657)	0	0	0
2021/01/11	R023	05/08/2021	5.30	Put	Bond Future	201.6200	0.2016	215.8700	0.2159	7.068	0	0	0
2021/01/11	R023	05/08/2021	5.29	Call	Bond Future	1,264.8500	1.2648	1,205.5700	1.2056	(4.687)	0	0	0
2021/01/11	R023	05/08/2021	5.29	Put	Bond Future	204.4500	0.2045	218.9000	0.2189	7.068	0	0	0
2021/01/11	R023	05/08/2021			Bond Future	4.5928	108.1342	4.6409	108.0605	1.049	0.0000	0.0000	0
2021/01/11	R023	05/08/2021	5.31	Call	Bond Future	1,289.4400	1.2894	1,229.7700	1.2298	(4.628)	0	0	0
2021/01/11	R023	05/08/2021	5.31	Put	Bond Future	198.8300	0.1988	212.8900	0.2129	7.071	0	0	0
2021/01/11	R023	04/11/2021	4.91	Call	Bond Future	765.4100	0.7654	718.6300	0.7186	(6.112)	0	0	0
2021/01/11	R023	04/11/2021	4.91	Put	Bond Future	414.7500	0.4148	442.6000	0.4426	6.715	0	0	0
2021/01/11	R023	04/11/2021	4.90	Call	Bond Future	757.0700	0.7571	710.5400	0.7105	(6.146)	0	0	0
2021/01/11	R023	04/11/2021	4.90	Put	Bond Future	419.2500	0.4192	447.3500	0.4473	6.702	0	0	0
2021/01/11	R023	04/11/2021			Bond Future	4.6376	105.3904	4.6955	105.3158	1.248	0.0000	0.0000	0
2021/01/11	R023	04/11/2021	4.92	Call	Bond Future	773.4200	0.7734	726.4000	0.7264	(6.079)	0	0	0
2021/01/11	R023	04/11/2021	4.92	Put	Bond Future	409.9200	0.4099	437.5300	0.4375	6.735	0	0	0
2021/01/11	R035	04/02/2021	10.05	Call	Bond Future	315.9300	0.3159	213.2800	0.2133	(32.491)	0	0	0
2021/01/11	R035	04/02/2021	10.05	Put	Bond Future	4,175.1300	4.1751	4,452.3900	4.4524	6.641	0	0	0
2021/01/11	R035	04/02/2021	10.04	Call	Bond Future	304.3200	0.3043	204.4200	0.2044	(32.827)	0	0	0
2021/01/11	R035	04/02/2021	10.04	Put	Bond Future	4,233.2300	4.2332	4,513.2400	4.5132	6.615	0	0	0
2021/01/11	R035	04/02/2021	10.14	Put	Bond Future	3,670.2900	3.6703	3,921.5500	3.9215	6.846	0	0	650
2021/01/11	R035	04/02/2021	11.14	Call	Bond Future	3,800.2700	3.8003	3,431.3300	3.4313	(9.708)	0	0	0
2021/01/11	R035	04/02/2021	11.14	Put	Bond Future	502.1400	0.5021	513.1100	0.5131	2.185	0	0	650
2021/01/11	R035	04/02/2021			Bond Future	10.6215	91.3581	10.6798	90.9782	0.548	0.0000	0.0000	96,768
2021/01/11	R035	04/02/2021	10.06	Call	Bond Future	327.8000	0.3278	222.3900	0.2224	(32.157)	0	0	0
2021/01/11	R035	04/02/2021	10.06	Put	Bond Future	4,117.3700	4.1174	4,391.8700	4.3919	6.667	0	0	0
2021/01/11	R035	04/02/2021	10.14	Call	Bond Future	435.0200	0.4350	306.3700	0.3064	(29.573)	0	0	0
2021/01/11	R035	06/05/2021	10.55	Call	Bond Future	2,633.8600	2.6339	2,427.1600	2.4272	(7.848)	0	0	0
2021/01/11	R035	06/05/2021	10.55	Put	Bond Future	4,490.6400	4.4906	4,667.9100	4.6679	3.948	0	0	500
2021/01/11	R035	06/05/2021	10.05	Put	Bond Future	6,632.4900	6.6325	6,874.8000	6.8748	3.653	0	0	0
2021/01/11	R035	06/05/2021	10.05	Call	Bond Future	1,409.7500	1.4097	1,268.0900	1.2681	(10.049)	0	0	500
2021/01/11	R035	06/05/2021	12.91	Put	Bond Future	389.2800	0.3893	403.1500	0.4031	3.563	0	0	600
2021/01/11	R035	06/05/2021	10.40	Put	Bond Future	5,072.2000	5.0722	5,268.5200	5.2685	3.871	0	0	0
2021/01/11	R035	06/05/2021	11.55	Call	Bond Future	6,237.9600	6.2380	5,929.0000	5.9290	(4.953)	0	0	0
2021/01/11	R035	06/05/2021	11.55	Put	Bond Future	1,883.7100	1.8837	1,958.7200	1.9587	3.982	0	0	1,650
2021/01/11	R035	06/05/2021	12.77	Call	Bond Future	11,559.5800	11.5596	11,192.7000	11.1927	(3.174)	0	0	0
2021/01/11	R035	06/05/2021	12.77	Put	Bond Future	469.0200	0.4690	486.1100	0.4861	3.644	0	0	1,650
2021/01/11	R035	06/05/2021	10.24	Put	Bond Future	5,749.5300	5.7495	5,966.7200	5.9667	3.778	0	0	0
2021/01/11	R035	06/05/2021	10.24	Call	Bond Future	1,827.4400	1.8274	1,660.6600	1.6607	(9.126)	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
2021/01/11	R035	06/05/2021	12.37	Call	Bond Future	9,754.9300	9.7549	9,400.5800	9.4006	(3.633)	0	0	0
2021/01/11	R035	06/05/2021	12.35	Put	Bond Future	797.7500	0.7978	828.1500	0.8281	3.811	0	0	0
2021/01/11	R035	06/05/2021	12.36	Put	Bond Future	788.1100	0.7881	818.1200	0.8181	3.808	0	0	0
2021/01/11	R035	06/05/2021			Bond Future	10.8379	87.8163	10.8985	87.4323	0.560	0.0000	0.0000	0
2021/01/11	R035	06/05/2021	11.05	Call	Bond Future	4,243.3800	4.2434	3,979.1800	3.9792	(6.226)	0	0	0
2021/01/11	R035	06/05/2021	11.05	Put	Bond Future	2,911.3900	2.9114	3,031.1600	3.0312	4.114	0	0	500
2021/01/11	R035	06/05/2021	11.15	Put	Bond Future	2,668.1200	2.6681	2,777.7500	2.7777	4.109	0	0	0
2021/01/11	R035	06/05/2021	11.15	Call	Bond Future	4,617.5500	4.6175	4,343.2100	4.3432	(5.941)	0	0	600
2021/01/11	R035	06/05/2021	12.91	Call	Bond Future	12,199.2300	12.1992	11,829.1300	11.8291	(3.034)	0	0	0
2021/01/11	R035	06/05/2021	10.40	Call	Bond Future	2,224.7500	2.2247	2,037.1000	2.0371	(8.435)	0	0	600
2021/01/11	R035	06/05/2021	10.81	Put	Bond Future	3,597.0400	3.5970	3,743.1400	3.7431	4.062	0	0	0
2021/01/11	R035	06/05/2021	10.81	Call	Bond Future	3,419.8400	3.4198	3,181.9700	3.1820	(6.956)	0	0	1,650
2021/01/11	R035	06/05/2021	11.32	Call	Bond Future	5,283.6900	5.2837	4,993.4500	4.9935	(5.493)	0	0	0
2021/01/11	R035	06/05/2021	11.32	Put	Bond Future	2,299.6600	2.2997	2,393.3900	2.3934	4.076	0	0	793
2021/01/11	R035	06/05/2021	12.37	Put	Bond Future	778.5700	0.7786	808.1900	0.8082	3.804	0	0	0
2021/01/11	R035	06/05/2021	12.35	Call	Bond Future	9,666.0600	9.6661	9,312.4900	9.3125	(3.658)	0	0	0
2021/01/11	R035	06/05/2021	12.02	Call	Bond Future	8,228.1900	8.2282	7,889.6800	7.8897	(4.114)	0	0	0
2021/01/11	R035	06/05/2021	12.02	Put	Bond Future	1,175.8600	1.1759	1,221.3200	1.2213	3.866	0	0	793
2021/01/11	R035	06/05/2021	12.36	Call	Bond Future	9,710.4700	9.7105	9,356.5100	9.3565	(3.645)	0	0	0
2021/01/11	R035	05/08/2021	11.37	Call	Bond Future	5,515.8000	5.5158	5,256.7000	5.2567	(4.697)	0	0	0
2021/01/11	R035	05/08/2021	11.37	Put	Bond Future	3,642.1000	3.6421	3,771.4500	3.7714	3.552	0	0	100
2021/01/11	R035	05/08/2021	5.31	Call	Bond Future	0.2900	0.0003	0.2200	0.0002	(24.138)	0	0	0
2021/01/11	R035	05/08/2021	5.31	Put	Bond Future	49,316.1800	49.3162	49,704.5600	49.7046	0.788	0	0	0
2021/01/11	R035	05/08/2021			Bond Future	11.0608	88.7748	11.1241	88.3864	0.572	0.0000	0.0000	0
2021/01/11	R035	05/08/2021	10.77	Call	Bond Future	3,602.0600	3.6021	3,394.7700	3.3948	(5.755)	0	0	0
2021/01/11	R035	05/08/2021	10.77	Put	Bond Future	5,421.0200	5.4210	5,602.1800	5.6022	3.342	0	0	100
2021/01/11	R035	05/08/2021	10.02	Put	Bond Future	8,550.0500	8.5500	8,804.5000	8.8045	2.976	0	0	0
2021/01/11	R035	05/08/2021	10.02	Call	Bond Future	1,770.7100	1.7707	1,636.7100	1.6367	(7.568)	0	0	100
2021/01/11	R035	05/08/2021	5.29	Call	Bond Future	0.2700	0.0003	0.2000	0.0002	(25.926)	0	0	0
2021/01/11	R035	05/08/2021	5.29	Put	Bond Future	49,549.4500	49.5494	49,937.8300	49.9378	0.784	0	0	0
2021/01/11	R035	05/08/2021	5.30	Call	Bond Future	0.2800	0.0003	0.2100	0.0002	(25.000)	0	0	0
2021/01/11	R035	05/08/2021	5.30	Put	Bond Future	49,432.7500	49.4327	49,821.1300	49.8211	0.786	0	0	0
2021/01/11	R035	04/11/2021	10.62	Put	Bond Future	7,141.4200	7.1414	7,360.9300	7.3609	3.074	0	0	0
2021/01/11	R035	04/11/2021	10.62	Call	Bond Future	2,992.9100	2.9929	2,819.7000	2.8197	(5.787)	0	0	400
2021/01/11	R035	04/11/2021	11.08	Call	Bond Future	4,223.2500	4.2232	4,010.9100	4.0109	(5.028)	0	0	0
2021/01/11	R035	04/11/2021	11.08	Put	Bond Future	5,493.4100	5.4934	5,673.7900	5.6738	3.284	0	0	782
2021/01/11	R035	04/11/2021	10.23	Put	Bond Future	8,824.8600	8.8249	9,078.5000	9.0785	2.874	0	0	0
2021/01/11	R035	04/11/2021	10.12	Put	Bond Future	9,375.7900	9.3758	9,638.1300	9.6381	2.798	0	0	0
2021/01/11	R035	04/11/2021	10.12	Call	Bond Future	1,936.3700	1.9364	1,805.9900	1.8060	(6.733)	0	0	400
2021/01/11	R035	04/11/2021	11.75	Put	Bond Future	3,681.1300	3.6811	3,810.7900	3.8108	3.522	0	0	782
2021/01/11	R035	04/11/2021	12.53	Call	Bond Future	9,210.9000	9.2109	8,901.9700	8.9020	(3.354)	0	0	0
2021/01/11	R035	04/11/2021	12.53	Put	Bond Future	2,258.4800	2.2585	2,342.2700	2.3423	3.710	0	0	0
2021/01/11	R035	04/11/2021			Bond Future	11.2903	85.2557	11.3562	84.8630	0.584	0.0000	0.0000	0
2021/01/11	R035	04/11/2021	13.82	Call	Bond Future	14,115.5700	14.1156	13,757.0000	13.7570	(2.540)	0	0	0
2021/01/11	R035	04/11/2021	13.82	Put	Bond Future	804.3300	0.8043	838.4800	0.8385	4.246	0	0	400
2021/01/11	R035	04/11/2021	10.23	Call	Bond Future	2,124.4500	2.1244	1,985.3700	1.9854	(6.547)	0	0	782
2021/01/11	R035	04/11/2021	11.75	Call	Bond Future	6,363.6600	6.3637	6,100.6000	6.1006	(4.134)	0	0	0
2021/01/11	R035	04/11/2021	12.51	Call	Bond Future	9,139.0200	9.1390	8,831.1200	8.8311	(3.369)	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
2021/01/11	R035	04/11/2021	12.51	Put	Bond Future	2,291.8800	2.2919	2,376.7000	2.3767	3.701	0	0	0
2021/01/11	R035	04/11/2021	12.52	Call	Bond Future	9,174.9400	9.1749	8,866.5200	8.8665	(3.362)	0	0	0
2021/01/11	R035	04/11/2021	12.52	Put	Bond Future	2,275.1300	2.2751	2,359.4300	2.3594	3.705	0	0	0
2021/01/11	R186	04/02/2021	8.16	Call	Bond Future	7,263.0400	7.2630	7,056.3700	7.0564	(2.846)	0	0	0
2021/01/11	R186	04/02/2021	8.17	Put	Bond Future	0.4400	0.0004	0.2800	0.0003	(36.364)	0	0	0
2021/01/11	R186	04/02/2021	8.15	Call	Bond Future	7,214.1300	7.2141	7,007.4500	7.0075	(2.865)	0	0	0
2021/01/11	R186	04/02/2021	7.30	Put	Bond Future	94.9200	0.0949	92.7100	0.0927	(2.328)	0	0	0
2021/01/11	R186	04/02/2021	8.00	Put	Bond Future	1.6600	0.0017	1.2000	0.0012	(27.711)	0	0	15,177
2021/01/11	R186	04/02/2021			Bond Future	6.7346	119.4177	6.7736	119.2112	0.579	0.0000	0.0000	79,384
2021/01/11	R186	04/02/2021	8.16	Put	Bond Future	0.4800	0.0005	0.3100	0.0003	(35.417)	0	0	0
2021/01/11	R186	04/02/2021	8.17	Call	Bond Future	7,311.9300	7.3119	7,105.2700	7.1053	(2.826)	0	0	0
2021/01/11	R186	04/02/2021	8.15	Put	Bond Future	0.5200	0.0005	0.3400	0.0003	(34.615)	0	0	0
2021/01/11	R186	04/02/2021	7.30	Call	Bond Future	3,045.4700	3.0455	2,836.7600	2.8368	(6.853)	0	0	0
2021/01/11	R186	04/02/2021	8.00	Call	Bond Future	6,477.6300	6.4776	6,270.6700	6.2707	(3.195)	0	0	0
2021/01/11	R186	06/05/2021	10.77	Call	Bond Future	17,707.5800	17.7076	17,498.6400	17.4986	(1.180)	0	0	0
2021/01/11	R186	06/05/2021	10.77	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2021/01/11	R186	06/05/2021	10.76	Call	Bond Future	17,666.5300	17.6665	17,457.6000	17.4576	(1.183)	0	0	0
2021/01/11	R186	06/05/2021	10.76	Put	Bond Future	0.1200	0.0001	0.1200	0.0001	0.000	0	0	0
2021/01/11	R186	06/05/2021			Bond Future	6.8876	120.6350	6.9290	120.4261	0.601	0.0000	0.0000	0
2021/01/11	R186	06/05/2021	7.30	Call	Bond Future	3,157.4900	3.1575	2,995.7800	2.9958	(5.121)	0	0	0
2021/01/11	R186	06/05/2021	7.30	Put	Bond Future	1,096.0800	1.0961	1,143.3000	1.1433	4.308	0	0	15,177
2021/01/11	R186	06/05/2021	10.78	Call	Bond Future	17,748.6000	17.7486	17,539.6700	17.5397	(1.177)	0	0	0
2021/01/11	R186	06/05/2021	10.78	Put	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	0
2021/01/11	R186	05/08/2021	8.62	Call	Bond Future	7,658.9800	7.6590	7,463.1800	7.4632	(2.556)	0	0	0
2021/01/11	R186	05/08/2021	8.62	Put	Bond Future	366.3800	0.3664	382.0700	0.3821	4.282	0	0	0
2021/01/11	R186	05/08/2021	8.61	Call	Bond Future	7,620.2500	7.6202	7,424.6700	7.4247	(2.567)	0	0	0
2021/01/11	R186	05/08/2021	8.61	Put	Bond Future	371.9900	0.3720	387.9000	0.3879	4.277	0	0	0
2021/01/11	R186	05/08/2021			Bond Future	7.0410	116.6702	7.0850	116.4587	0.625	0.0000	0.0000	0
2021/01/11	R186	05/08/2021	8.63	Call	Bond Future	7,697.7500	7.6977	7,501.7300	7.5017	(2.546)	0	0	0
2021/01/11	R186	05/08/2021	8.63	Put	Bond Future	360.8500	0.3609	376.3200	0.3763	4.287	0	0	0
2021/01/11	R186	04/11/2021	8.09	Call	Bond Future	5,193.7400	5.1937	5,027.5800	5.0276	(3.199)	0	0	0
2021/01/11	R186	04/11/2021	8.09	Put	Bond Future	1,228.0500	1.2281	1,275.7600	1.2758	3.885	0	0	0
2021/01/11	R186	04/11/2021	8.10	Call	Bond Future	5,224.6600	5.2247	5,058.0800	5.0581	(3.188)	0	0	0
2021/01/11	R186	04/11/2021	8.10	Put	Bond Future	1,215.2300	1.2152	1,262.5200	1.2625	3.891	0	0	0
2021/01/11	R186	04/11/2021			Bond Future	7.2036	117.9256	7.2504	117.7117	0.650	0.0000	0.0000	0
2021/01/11	R186	04/11/2021	8.11	Call	Bond Future	5,255.6600	5.2557	5,088.6700	5.0887	(3.177)	0	0	0
2021/01/11	R186	04/11/2021	8.11	Put	Bond Future	1,202.5000	1.2025	1,249.3800	1.2494	3.899	0	0	0
2021/01/11	R197	04/02/2021			Bond Future	318.1651	318.1651	318.3414	318.3414	0.055	0.0000	0.0000	2,433
2021/01/11	R197	06/05/2021			Bond Future	321.4873	321.4873	321.6646	321.6646	0.055	0.0000	0.0000	0
2021/01/11	R197	05/08/2021			Bond Future	317.0683	317.0683	317.2467	317.2467	0.056	0.0000	0.0000	0
2021/01/11	R197	04/11/2021			Bond Future	320.5533	320.5533	320.7334	320.7334	0.056	0.0000	0.0000	0
2021/01/11	R202	04/02/2021			Bond Future	218.9735	218.9735	218.9939	218.9939	0.009	0.0000	0.0000	7,883
2021/01/11	R202	06/05/2021			Bond Future	221.2598	221.2598	221.2799	221.2799	0.009	0.0000	0.0000	0
2021/01/11	R202	05/08/2021			Bond Future	219.4760	219.4760	219.4958	219.4958	0.009	0.0000	0.0000	0
2021/01/11	R202	04/11/2021			Bond Future	221.8884	221.8884	221.9080	221.9080	0.009	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
2021/01/11	R209	04/02/2021	10.12	Call	Bond Future	616.5800	0.6166	461.7900	0.4618	(25.105)	0	0	0
2021/01/11	R209	04/02/2021	10.12	Put	Bond Future	2,616.4100	2.6164	2,795.7100	2.7957	6.853	0	0	0
2021/01/11	R209	04/02/2021			Bond Future	10.4619	70.5907	10.5204	70.2567	0.559	0.0000	0.0000	26,185
2021/01/11	R209	04/02/2021	10.11	Call	Bond Future	599.2400	0.5992	447.2100	0.4472	(25.370)	0	0	0
2021/01/11	R209	04/02/2021	10.11	Put	Bond Future	2,658.8200	2.6588	2,840.8800	2.8409	6.847	0	0	0
2021/01/11	R209	04/02/2021	10.10	Call	Bond Future	582.2500	0.5823	432.9500	0.4330	(25.642)	0	0	0
2021/01/11	R209	04/02/2021	10.10	Put	Bond Future	2,701.6500	2.7017	2,886.4400	2.8864	6.840	0	0	0
2021/01/11	R209	06/05/2021	10.35	Call	Bond Future	2,416.5300	2.4165	2,231.9300	2.2319	(7.639)	0	0	1,000
2021/01/11	R209	06/05/2021	9.75	Put	Bond Future	6,520.7800	6.5208	6,738.2200	6.7382	3.335	0	0	0
2021/01/11	R209	06/05/2021	9.75	Call	Bond Future	1,201.7500	1.2017	1,081.4700	1.0815	(10.009)	0	0	8,200
2021/01/11	R209	06/05/2021	11.00	Call	Bond Future	4,288.8100	4.2888	4,042.9400	4.0429	(5.733)	0	0	0
2021/01/11	R209	06/05/2021	11.00	Put	Bond Future	2,390.2600	2.3903	2,482.1100	2.4821	3.843	0	0	3,500
2021/01/11	R209	06/05/2021	10.00	Put	Bond Future	5,434.2300	5.4342	5,624.8000	5.6248	3.507	0	0	0
2021/01/11	R209	06/05/2021	10.00	Call	Bond Future	1,646.3900	1.6464	1,499.2400	1.4992	(8.938)	0	0	0
2021/01/11	R209	06/05/2021	12.25	Call	Bond Future	8,808.2600	8.8083	8,494.8600	8.4949	(3.558)	0	0	0
2021/01/11	R209	06/05/2021	12.25	Put	Bond Future	683.5900	0.6836	707.9100	0.7079	3.558	0	0	9,150
2021/01/11	R209	06/05/2021	12.23	Call	Bond Future	8,732.0300	8.7320	8,419.2600	8.4193	(3.582)	0	0	0
2021/01/11	R209	06/05/2021	12.23	Put	Bond Future	700.0100	0.7000	724.9600	0.7250	3.564	0	0	0
2021/01/11	R209	06/05/2021	12.22	Call	Bond Future	8,693.9600	8.6940	8,381.5100	8.3815	(3.594)	0	0	0
2021/01/11	R209	06/05/2021	12.22	Put	Bond Future	708.3400	0.7083	733.6100	0.7336	3.567	0	0	0
2021/01/11	R209	06/05/2021			Bond Future	10.6527	68.1711	10.7135	67.8334	0.570	0.0000	0.0000	5,250
2021/01/11	R209	06/05/2021	10.35	Put	Bond Future	4,136.5200	4.1365	4,289.6400	4.2896	3.702	0	0	0
2021/01/11	R209	06/05/2021	10.60	Call	Bond Future	3,065.5900	3.0656	2,855.7500	2.8557	(6.845)	0	0	0
2021/01/11	R209	06/05/2021	10.60	Put	Bond Future	3,360.6400	3.3606	3,488.5200	3.4885	3.805	0	0	6,250
2021/01/11	R209	06/05/2021	11.60	Call	Bond Future	6,414.3600	6.4144	6,128.3200	6.1283	(4.459)	0	0	0
2021/01/11	R209	06/05/2021	11.60	Put	Bond Future	1,413.6500	1.4137	1,465.3300	1.4653	3.656	0	0	3,750
2021/01/11	R209	06/05/2021	10.25	Put	Bond Future	4,482.8200	4.4828	4,646.4300	4.6464	3.650	0	0	0
2021/01/11	R209	06/05/2021	10.25	Call	Bond Future	2,180.8400	2.1808	2,006.7300	2.0067	(7.984)	0	0	5,325
2021/01/11	R209	06/05/2021	11.25	Call	Bond Future	5,152.1300	5.1521	4,887.4200	4.8874	(5.138)	0	0	0
2021/01/11	R209	06/05/2021	11.25	Put	Bond Future	1,934.3600	1.9344	2,007.3700	2.0074	3.774	0	0	9,150
2021/01/11	R209	06/05/2021	12.24	Call	Bond Future	8,770.1400	8.7701	8,457.0500	8.4571	(3.570)	0	0	0
2021/01/11	R209	06/05/2021	12.24	Put	Bond Future	691.7600	0.6918	716.3900	0.7164	3.560	0	0	0
2021/01/11	R209	05/08/2021	11.81	Call	Bond Future	7,125.8400	7.1258	6,858.1900	6.8582	(3.756)	0	0	0
2021/01/11	R209	05/08/2021	11.81	Put	Bond Future	2,163.8800	2.1639	2,237.8000	2.2378	3.416	0	0	0
2021/01/11	R209	05/08/2021			Bond Future	10.8451	68.9154	10.9081	68.5738	0.581	0.0000	0.0000	0
2021/01/11	R209	05/08/2021	11.80	Call	Bond Future	7,094.1300	7.0941	6,826.9700	6.8270	(3.766)	0	0	0
2021/01/11	R209	05/08/2021	11.80	Put	Bond Future	2,180.8000	2.1808	2,255.2100	2.2552	3.412	0	0	0
2021/01/11	R209	05/08/2021	11.79	Call	Bond Future	7,062.4700	7.0625	6,795.8100	6.7958	(3.776)	0	0	0
2021/01/11	R209	05/08/2021	11.79	Put	Bond Future	2,197.8300	2.1978	2,272.7400	2.2727	3.408	0	0	0
2021/01/11	R209	04/11/2021	10.50	Call	Bond Future	3,066.7300	3.0667	2,901.0500	2.9011	(5.402)	0	0	0
2021/01/11	R209	04/11/2021	12.00	Call	Bond Future	7,370.2600	7.3703	7,111.1300	7.1111	(3.516)	0	0	0
2021/01/11	R209	04/11/2021	12.00	Put	Bond Future	2,565.1300	2.5651	2,651.3200	2.6513	3.360	0	0	2,000
2021/01/11	R209	04/11/2021	12.19	Call	Bond Future	7,944.9700	7.9450	7,677.0000	7.6770	(3.373)	0	0	0
2021/01/11	R209	04/11/2021	12.19	Put	Bond Future	2,247.7100	2.2477	2,325.0600	2.3251	3.441	0	0	0
2021/01/11	R209	04/11/2021	12.17	Call	Bond Future	7,883.7900	7.8838	7,616.7300	7.6167	(3.387)	0	0	0
2021/01/11	R209	04/11/2021			Bond Future	11.0419	66.5171	11.1074	66.1718	0.593	0.0000	0.0000	1,000
2021/01/11	R209	04/11/2021	10.50	Put	Bond Future	6,028.6600	6.0287	6,208.3000	6.2083	2.980	0	0	2,000

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
2021/01/11	R209	04/11/2021	9.50	Put	Bond Future	10,267.3400	10.2673	10,518.0900	10.5181	2.442	0	0	0
2021/01/11	R209	04/11/2021	9.50	Call	Bond Future	1,323.0000	1.3230	1,228.4300	1.2284	(7.148)	0	0	2,000
2021/01/11	R209	04/11/2021	12.18	Call	Bond Future	7,914.3600	7.9144	7,646.8500	7.6468	(3.380)	0	0	0
2021/01/11	R209	04/11/2021	12.18	Put	Bond Future	2,263.5800	2.2636	2,341.3900	2.3414	3.437	0	0	0
2021/01/11	R209	04/11/2021	12.17	Put	Bond Future	2,279.5400	2.2795	2,357.8000	2.3578	3.433	0	0	0
2021/01/11	R210	04/02/2021			Bond Future	193.7479	193.7479	194.1358	194.1358	0.200	0.0000	0.0000	1,213
2021/01/11	R210	06/05/2021			Bond Future	193.0573	193.0573	193.4488	193.4488	0.203	0.0000	0.0000	0
2021/01/11	R210	05/08/2021			Bond Future	195.2111	195.2111	195.6067	195.6067	0.203	0.0000	0.0000	0
2021/01/11	R210	04/11/2021			Bond Future	194.6163	194.6163	195.0161	195.0161	0.205	0.0000	0.0000	0
2021/01/11	R212	04/02/2021			Bond Future	169.9540	169.9540	170.0426	170.0426	0.052	0.0000	0.0000	5,522
2021/01/11	R212	06/05/2021			Bond Future	171.7287	171.7287	171.8178	171.8178	0.052	0.0000	0.0000	0
2021/01/11	R212	05/08/2021			Bond Future	171.3121	171.3121	171.4017	171.4017	0.052	0.0000	0.0000	0
2021/01/11	R212	04/11/2021			Bond Future	173.1949	173.1949	173.2854	173.2854	0.052	0.0000	0.0000	0
2021/01/11	R213	04/02/2021	9.40	Call	Bond Future	1,522.0500	1.5221	1,343.1800	1.3432	(11.752)	0	0	0
2021/01/11	R213	04/02/2021	9.40	Put	Bond Future	1,052.2900	1.0523	1,065.6000	1.0656	1.265	0	0	0
2021/01/11	R213	04/02/2021	9.39	Call	Bond Future	1,489.5000	1.4895	1,311.9200	1.3119	(11.922)	0	0	0
2021/01/11	R213	04/02/2021	9.39	Put	Bond Future	1,077.2700	1.0773	1,091.8700	1.0919	1.355	0	0	0
2021/01/11	R213	04/02/2021			Bond Future	9.3186	88.2033	9.3518	88.0111	0.357	0.0000	0.0000	8,858
2021/01/11	R213	04/02/2021	9.41	Call	Bond Future	1,554.9800	1.5550	1,374.8400	1.3748	(11.585)	0	0	0
2021/01/11	R213	04/02/2021	9.41	Put	Bond Future	1,027.7500	1.0278	1,039.7900	1.0398	1.171	0	0	0
2021/01/11	R213	06/05/2021	11.91	Call	Bond Future	12,325.4700	12.3255	12,130.3600	12.1304	(1.583)	0	0	0
2021/01/11	R213	06/05/2021	11.91	Put	Bond Future	131.6200	0.1316	130.8900	0.1309	(0.555)	0	0	0
2021/01/11	R213	06/05/2021			Bond Future	9.5095	85.5743	9.5441	85.3800	0.364	0.0000	0.0000	0
2021/01/11	R213	06/05/2021	11.90	Call	Bond Future	12,281.9600	12.2820	12,086.8600	12.0869	(1.589)	0	0	0
2021/01/11	R213	06/05/2021	11.90	Put	Bond Future	133.8900	0.1339	133.1700	0.1332	(0.538)	0	0	0
2021/01/11	R213	06/05/2021	11.89	Call	Bond Future	12,238.4400	12.2384	12,043.3500	12.0434	(1.594)	0	0	0
2021/01/11	R213	06/05/2021	11.89	Put	Bond Future	136.1900	0.1362	135.4800	0.1355	(0.521)	0	0	0
2021/01/11	R213	05/08/2021	10.14	Put	Bond Future	2,648.0700	2.6481	2,697.7700	2.6978	1.877	0	0	200
2021/01/11	R213	05/08/2021	9.34	Put	Bond Future	4,703.3100	4.7033	4,790.9000	4.7909	1.862	0	0	0
2021/01/11	R213	05/08/2021	9.34	Call	Bond Future	2,679.8600	2.6799	2,570.6800	2.5707	(4.074)	0	0	200
2021/01/11	R213	05/08/2021	10.85	Call	Bond Future	7,443.8500	7.4438	7,273.6700	7.2737	(2.286)	0	0	0
2021/01/11	R213	05/08/2021	10.85	Put	Bond Future	1,492.5200	1.4925	1,519.1100	1.5191	1.782	0	0	0
2021/01/11	R213	05/08/2021	10.84	Call	Bond Future	7,408.3000	7.4083	7,238.3800	7.2384	(2.294)	0	0	0
2021/01/11	R213	05/08/2021	10.84	Put	Bond Future	1,506.5100	1.5065	1,533.3600	1.5334	1.782	0	0	0
2021/01/11	R213	05/08/2021			Bond Future	9.7052	86.5083	9.7414	86.3115	0.372	0.0000	0.0000	0
2021/01/11	R213	05/08/2021	10.78	Call	Bond Future	7,196.3000	7.1963	7,027.9800	7.0280	(2.339)	0	0	0
2021/01/11	R213	05/08/2021	10.78	Put	Bond Future	1,592.6300	1.5926	1,621.0800	1.6211	1.786	0	0	200
2021/01/11	R213	05/08/2021	10.14	Call	Bond Future	4,976.3000	4.9763	4,829.2300	4.8292	(2.955)	0	0	0
2021/01/11	R213	05/08/2021	10.86	Call	Bond Future	7,479.4700	7.4795	7,309.0300	7.3090	(2.279)	0	0	0
2021/01/11	R213	05/08/2021	10.86	Put	Bond Future	1,478.6400	1.4786	1,504.9700	1.5050	1.781	0	0	0
2021/01/11	R213	04/11/2021	11.10	Put	Bond Future	1,758.1700	1.7582	1,792.7400	1.7927	1.966	0	0	0
2021/01/11	R213	04/11/2021	11.11	Call	Bond Future	7,792.1100	7.7921	7,627.4700	7.6275	(2.113)	0	0	0
2021/01/11	R213	04/11/2021	11.09	Put	Bond Future	1,772.6100	1.7726	1,807.4400	1.8074	1.965	0	0	0
2021/01/11	R213	04/11/2021			Bond Future	9.9092	83.9100	9.9469	83.7110	0.380	0.0000	0.0000	0
2021/01/11	R213	04/11/2021	11.10	Call	Bond Future	7,758.5100	7.7585	7,594.1300	7.5941	(2.119)	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
2021/01/11	R213	04/11/2021	11.11	Put	Bond Future	1,743.8200	1.7438	1,778.1300	1.7781	1.968	0	0	0
2021/01/11	R213	04/11/2021	11.09	Call	Bond Future	7,724.9700	7.7250	7,560.8500	7.5609	(2.125)	0	0	0
2021/01/11	R214	04/02/2021	10.33	Call	Bond Future	424.8500	0.4248	308.8200	0.3088	(27.311)	0	0	0
2021/01/11	R214	04/02/2021	10.33	Put	Bond Future	3,441.3900	3.4414	3,633.8000	3.6338	5.591	0	0	0
2021/01/11	R214	04/02/2021			Bond Future	10.8325	67.7280	10.8860	67.4195	0.494	0.0000	0.0000	15,327
2021/01/11	R214	04/02/2021	10.32	Call	Bond Future	411.7000	0.4117	298.1000	0.2981	(27.593)	0	0	0
2021/01/11	R214	04/02/2021	10.32	Put	Bond Future	3,490.5100	3.4905	3,685.3500	3.6854	5.582	0	0	0
2021/01/11	R214	04/02/2021	10.31	Call	Bond Future	398.8400	0.3988	287.6600	0.2877	(27.876)	0	0	0
2021/01/11	R214	04/02/2021	10.31	Put	Bond Future	3,540.0000	3.5400	3,737.2600	3.7373	5.572	0	0	0
2021/01/11	R214	06/05/2021	12.26	Call	Bond Future	7,563.8000	7.5638	7,284.4500	7.2845	(3.693)	0	0	0
2021/01/11	R214	06/05/2021	12.26	Put	Bond Future	1,139.8000	1.1398	1,172.1700	1.1722	2.840	0	0	0
2021/01/11	R214	06/05/2021	12.25	Call	Bond Future	7,528.2000	7.5282	7,249.2300	7.2492	(3.706)	0	0	0
2021/01/11	R214	06/05/2021	12.25	Put	Bond Future	1,151.7100	1.1517	1,184.4600	1.1845	2.844	0	0	0
2021/01/11	R214	06/05/2021			Bond Future	11.0189	65.1423	11.0744	64.8306	0.504	0.0000	0.0000	0
2021/01/11	R214	06/05/2021	12.27	Call	Bond Future	7,599.4300	7.5994	7,319.7100	7.3197	(3.681)	0	0	0
2021/01/11	R214	06/05/2021	12.27	Put	Bond Future	1,127.9900	1.1280	1,159.9900	1.1600	2.837	0	0	0
2021/01/11	R214	05/08/2021	12.03	Put	Bond Future	2,499.6500	2.4997	2,572.0800	2.5721	2.898	0	0	0
2021/01/11	R214	05/08/2021	12.01	Call	Bond Future	6,684.2200	6.6842	6,442.2900	6.4423	(3.619)	0	0	0
2021/01/11	R214	05/08/2021			Bond Future	11.2096	65.8533	11.2673	65.5380	0.515	0.0000	0.0000	0
2021/01/11	R214	05/08/2021	12.02	Call	Bond Future	6,718.3500	6.7184	6,475.9500	6.4760	(3.608)	0	0	0
2021/01/11	R214	05/08/2021	12.02	Put	Bond Future	2,514.5100	2.5145	2,587.4100	2.5874	2.899	0	0	0
2021/01/11	R214	05/08/2021	12.03	Call	Bond Future	6,752.5100	6.7525	6,509.6400	6.5096	(3.597)	0	0	0
2021/01/11	R214	05/08/2021	12.01	Put	Bond Future	2,529.4600	2.5295	2,602.8300	2.6028	2.901	0	0	0
2021/01/11	R214	04/11/2021	12.47	Call	Bond Future	7,830.2200	7.8302	7,584.7700	7.5848	(3.135)	0	0	0
2021/01/11	R214	04/11/2021	12.46	Call	Bond Future	7,797.0700	7.7971	7,552.0200	7.5520	(3.143)	0	0	0
2021/01/11	R214	04/11/2021	12.46	Put	Bond Future	2,549.7500	2.5497	2,623.4600	2.6235	2.891	0	0	0
2021/01/11	R214	04/11/2021			Bond Future	11.4042	63.2849	11.4642	62.9662	0.526	0.0000	0.0000	0
2021/01/11	R214	04/11/2021	12.47	Put	Bond Future	2,536.6700	2.5367	2,609.9800	2.6100	2.890	0	0	0
2021/01/11	R214	04/11/2021	12.48	Call	Bond Future	7,863.3700	7.8634	7,617.5400	7.6175	(3.126)	0	0	0
2021/01/11	R214	04/11/2021	12.48	Put	Bond Future	2,523.6600	2.5237	2,596.5900	2.5966	2.890	0	0	0
2021/01/11	R248	04/02/2021	10.47	Call	Bond Future	434.2000	0.4342	306.3800	0.3064	(29.438)	0	0	0
2021/01/11	R248	04/02/2021	10.47	Put	Bond Future	4,007.4400	4.0074	4,261.9900	4.2620	6.352	0	0	0
2021/01/11	R248	04/02/2021	10.46	Call	Bond Future	418.5500	0.4185	293.9500	0.2939	(29.769)	0	0	0
2021/01/11	R248	04/02/2021	10.46	Put	Bond Future	4,069.3100	4.0693	4,327.0800	4.3271	6.334	0	0	0
2021/01/11	R248	04/02/2021	10.75	Call	Bond Future	1,055.7300	1.0557	832.2200	0.8322	(21.171)	0	0	0
2021/01/11	R248	04/02/2021			Bond Future	10.9491	84.9430	11.0026	84.5607	0.488	0.0000	0.0000	116,286
2021/01/11	R248	04/02/2021	10.48	Call	Bond Future	450.1800	0.4502	319.1500	0.3191	(29.106)	0	0	0
2021/01/11	R248	04/02/2021	10.48	Put	Bond Future	3,946.0300	3.9460	4,197.3700	4.1974	6.369	0	0	0
2021/01/11	R248	04/02/2021	10.80	Put	Bond Future	2,284.5800	2.2846	2,427.1100	2.4271	6.239	0	0	0
2021/01/11	R248	04/02/2021	10.80	Call	Bond Future	1,201.3200	1.2013	961.4800	0.9615	(19.965)	0	0	2,140
2021/01/11	R248	04/02/2021	9.80	Put	Bond Future	9,072.3600	9.0724	9,444.7100	9.4447	4.104	0	0	0
2021/01/11	R248	04/02/2021	9.80	Call	Bond Future	18.6200	0.0186	8.6000	0.0086	(53.813)	0	0	2,140
2021/01/11	R248	04/02/2021	11.50	Put	Bond Future	486.0100	0.4860	489.0200	0.4890	0.619	0	0	0
2021/01/11	R248	04/02/2021	11.50	Call	Bond Future	4,276.6100	4.2766	3,897.2500	3.8973	(8.871)	0	0	0
2021/01/11	R248	04/02/2021	10.75	Put	Bond Future	2,507.9400	2.5079	2,666.8000	2.6668	6.334	0	0	0
2021/01/11	R248	06/05/2021	12.36	Call	Bond Future	8,982.7000	8.9827	8,637.0600	8.6371	(3.848)	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
2021/01/11	R248	06/05/2021	12.36	Put	Bond Future	1,230.6900	1.2307	1,271.5300	1.2715	3.318	0	0	0
2021/01/11	R248	06/05/2021			Bond Future	11.1406	81.3989	11.1963	81.0124	0.500	0.0000	0.0000	0
2021/01/11	R248	06/05/2021	12.35	Call	Bond Future	8,938.4800	8.9385	8,593.3300	8.5933	(3.861)	0	0	0
2021/01/11	R248	06/05/2021	12.35	Put	Bond Future	1,244.4700	1.2445	1,285.8000	1.2858	3.321	0	0	0
2021/01/11	R248	06/05/2021	12.34	Call	Bond Future	8,894.3000	8.8943	8,549.6400	8.5496	(3.875)	0	0	0
2021/01/11	R248	06/05/2021	12.34	Put	Bond Future	1,258.3800	1.2584	1,300.2000	1.3002	3.323	0	0	0
2021/01/11	R248	05/08/2021	12.51	Put	Bond Future	2,213.8200	2.2138	2,284.7700	2.2848	3.205	0	0	0
2021/01/11	R248	05/08/2021	12.52	Call	Bond Future	9,511.4600	9.5115	9,191.0600	9.1911	(3.369)	0	0	0
2021/01/11	R248	05/08/2021	12.50	Put	Bond Future	2,231.4800	2.2315	2,302.9300	2.3029	3.202	0	0	0
2021/01/11	R248	05/08/2021			Bond Future	11.3373	82.2873	11.3954	81.8965	0.513	0.0000	0.0000	0
2021/01/11	R248	05/08/2021	12.51	Call	Bond Future	9,472.3600	9.4724	9,152.4600	9.1525	(3.377)	0	0	0
2021/01/11	R248	05/08/2021	12.52	Put	Bond Future	2,196.2800	2.1963	2,266.7300	2.2667	3.208	0	0	0
2021/01/11	R248	05/08/2021	12.50	Call	Bond Future	9,433.2900	9.4333	9,113.8900	9.1139	(3.386)	0	0	0
2021/01/11	R248	04/11/2021	12.85	Call	Bond Future	10,086.2400	10.0862	9,768.8900	9.7689	(3.146)	0	0	0
2021/01/11	R248	04/11/2021	12.85	Put	Bond Future	2,283.0100	2.2830	2,360.8400	2.3608	3.409	0	0	0
2021/01/11	R248	04/11/2021			Bond Future	11.5382	78.7615	11.5989	78.3663	0.526	0.0000	0.0000	0
2021/01/11	R248	04/11/2021	12.83	Call	Bond Future	10,011.6900	10.0117	9,695.3100	9.6953	(3.160)	0	0	0
2021/01/11	R248	04/11/2021	12.83	Put	Bond Future	2,316.6000	2.3166	2,395.4000	2.3954	3.402	0	0	0
2021/01/11	R248	04/11/2021	12.84	Call	Bond Future	10,048.9500	10.0489	9,732.0900	9.7321	(3.153)	0	0	0
2021/01/11	R248	04/11/2021	12.84	Put	Bond Future	2,299.7500	2.2997	2,378.0700	2.3781	3.406	0	0	0

Total

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