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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/01/2021 TO 12/01/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	2025	04/02/2021		Bond Future	147.4843	147.4843	147.4856	147.4856	0.001	0.0000	0.0000	7,302
2021/01/12	2025	06/05/2021		Bond Future	149.0240	149.0240	149.0255	149.0255	0.001	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
2021/01/12	2025	05/08/2021			Bond Future	149.1553	149.1553	149.1690	149.1690	0.009	0.0000	0.0000	0
2021/01/12	2025	04/11/2021			Bond Future	150.7944	150.7944	150.8269	150.8269	0.022	0.0000	0.0000	0
2021/01/12	2029	04/02/2021			Bond Future	104.0358	104.0358	104.0406	104.0406	0.005	0.0000	0.0000	2,182
2021/01/12	2029	06/05/2021			Bond Future	103.9827	103.9827	103.9876	103.9876	0.005	0.0000	0.0000	0
2021/01/12	2029	05/08/2021			Bond Future	105.1425	105.1425	105.1561	105.1561	0.013	0.0000	0.0000	0
2021/01/12	2029	04/11/2021			Bond Future	105.1475	105.1475	105.1743	105.1743	0.025	0.0000	0.0000	0
2021/01/12	2030	04/02/2021	9.16	Call	Bond Future	2,183.8700	2.1839	2,300.8300	2.3008	5.356	0	0	0
2021/01/12	2030	04/02/2021	9.16	Put	Bond Future	526.6100	0.5266	455.4200	0.4554	(13.519)	0	0	0
2021/01/12	2030	04/02/2021	9.15	Call	Bond Future	2,142.1500	2.1422	2,257.6900	2.2577	5.394	0	0	0
2021/01/12	2030	04/02/2021	9.15	Put	Bond Future	542.4500	0.5424	469.8400	0.4698	(13.386)	0	0	0
2021/01/12	2030	04/02/2021	8.20	Put	Bond Future	4,173.5100	4.1735	3,991.4400	3.9914	(4.363)	0	0	0
2021/01/12	2030	04/02/2021	9.20	Put	Bond Future	466.9600	0.4670	401.3300	0.4013	(14.055)	0	0	0
2021/01/12	2030	04/02/2021	9.20	Call	Bond Future	2,354.0000	2.3540	2,476.5200	2.4765	5.205	0	0	1,600
2021/01/12	2030	04/02/2021	9.12	Put	Bond Future	592.3000	0.5923	515.3400	0.5153	(12.993)	0	0	0
2021/01/12	2030	04/02/2021	9.12	Call	Bond Future	2,019.0400	2.0190	2,130.2300	2.1302	5.507	0	0	1,000
2021/01/12	2030	04/02/2021	8.36	Put	Bond Future	3,289.8300	3.2898	3,115.5000	3.1155	(5.299)	0	0	0
2021/01/12	2030	04/02/2021	8.36	Call	Bond Future	192.7900	0.1928	206.6100	0.2066	7.168	0	0	800
2021/01/12	2030	04/02/2021			Bond Future	8.8752	94.8565	8.8433	95.0447	(0.360)	0.0000	0.0000	104,775
2021/01/12	2030	04/02/2021	9.17	Call	Bond Future	2,225.9200	2.2259	2,344.2900	2.3443	5.318	0	0	0
2021/01/12	2030	04/02/2021	9.17	Put	Bond Future	511.1500	0.5112	441.3700	0.4414	(13.652)	0	0	0
2021/01/12	2030	04/02/2021	9.30	Call	Bond Future	2,800.5100	2.8005	2,935.8800	2.9359	4.834	0	0	0
2021/01/12	2030	04/02/2021	9.30	Put	Bond Future	342.2300	0.3422	289.4500	0.2895	(15.422)	0	0	4,000
2021/01/12	2030	04/02/2021	9.35	Call	Bond Future	3,033.6500	3.0337	3,174.8300	3.1748	4.654	0	0	0
2021/01/12	2030	04/02/2021	9.35	Put	Bond Future	291.4600	0.2915	244.4900	0.2445	(16.115)	0	0	2,000
2021/01/12	2030	04/02/2021	8.20	Call	Bond Future	88.2400	0.0882	94.3200	0.0943	6.890	0	0	1,600
2021/01/12	2030	04/02/2021	8.37	Put	Bond Future	3,237.3500	3.2374	3,063.6800	3.0637	(5.365)	0	0	0
2021/01/12	2030	04/02/2021	8.37	Call	Bond Future	201.6500	0.2016	216.1300	0.2161	7.181	0	0	1,000
2021/01/12	2030	04/02/2021	8.86	Put	Bond Future	1,195.9600	1.1960	1,078.9000	1.0789	(9.788)	0	0	0
2021/01/12	2030	04/02/2021	8.86	Call	Bond Future	1,106.1300	1.1061	1,177.2200	1.1772	6.427	0	0	800
2021/01/12	2030	04/02/2021	10.20	Call	Bond Future	7,406.8800	7.4069	7,592.6500	7.5926	2.508	0	0	0
2021/01/12	2030	04/02/2021	10.20	Put	Bond Future	7.7400	0.0077	5.3600	0.0054	(30.749)	0	0	1,800
2021/01/12	2030	06/05/2021	10.95	Call	Bond Future	10,186.7400	10.1867	10,359.7700	10.3598	1.699	0	0	0
2021/01/12	2030	06/05/2021	10.95	Put	Bond Future	235.6100	0.2356	218.4000	0.2184	(7.304)	0	0	300
2021/01/12	2030	06/05/2021	9.27	Put	Bond Future	2,187.0400	2.1870	2,096.4800	2.0965	(4.141)	0	0	0
2021/01/12	2030	06/05/2021	9.27	Call	Bond Future	3,308.4700	3.3085	3,408.1500	3.4081	3.013	0	0	300
2021/01/12	2030	06/05/2021	7.97	Call	Bond Future	551.7200	0.5517	577.2000	0.5772	4.618	0	0	700
2021/01/12	2030	06/05/2021	10.04	Call	Bond Future	6,251.7200	6.2517	6,392.3100	6.3923	2.249	0	0	0
2021/01/12	2030	06/05/2021	10.04	Put	Bond Future	940.0600	0.9401	890.4100	0.8904	(5.282)	0	0	0
2021/01/12	2030	06/05/2021	9.15	Put	Bond Future	2,483.8200	2.4838	2,385.7000	2.3857	(3.950)	0	0	0
2021/01/12	2030	06/05/2021	9.15	Call	Bond Future	2,929.2200	2.9292	3,021.3400	3.0213	3.145	0	0	0
2021/01/12	2030	06/05/2021	9.92	Call	Bond Future	5,758.5200	5.7585	5,893.6200	5.8936	2.346	0	0	0
2021/01/12	2030	06/05/2021	11.69	Call	Bond Future	13,551.1000	13.5511	13,735.8200	13.7358	1.363	0	0	0
2021/01/12	2030	06/05/2021	11.69	Put	Bond Future	60.0000	0.0600	54.4800	0.0545	(9.200)	0	0	0
2021/01/12	2030	06/05/2021	11.70	Call	Bond Future	13,596.3900	13.5964	13,781.2100	13.7812	1.359	0	0	0
2021/01/12	2030	06/05/2021	11.70	Put	Bond Future	58.8100	0.0588	53.3900	0.0534	(9.216)	0	0	0
2021/01/12	2030	06/05/2021			Bond Future	9.0715	95.8234	9.0382	96.0136	(0.368)	0.0000	0.0000	0

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2021/01/12	2030	06/05/2021	8.77	Put	Bond Future	3,634.4700	3.6345	3,512.1700	3.5122	(3.365)	0	0	0
2021/01/12	2030	06/05/2021	8.77	Call	Bond Future	1,896.6500	1.8966	1,964.5900	1.9646	3.582	0	0	300
2021/01/12	2030	06/05/2021	9.22	Call	Bond Future	3,146.7600	3.1468	3,243.3200	3.2433	3.069	0	0	0
2021/01/12	2030	06/05/2021	9.22	Put	Bond Future	2,306.2400	2.3062	2,212.5600	2.2126	(4.062)	0	0	700
2021/01/12	2030	06/05/2021	7.97	Put	Bond Future	7,104.9900	7.1050	6,940.2300	6.9402	(2.319)	0	0	0
2021/01/12	2030	06/05/2021	9.92	Put	Bond Future	1,083.4600	1.0835	1,028.3200	1.0283	(5.089)	0	0	700
2021/01/12	2030	06/05/2021	11.71	Call	Bond Future	13,641.6700	13.6417	13,826.5700	13.8266	1.355	0	0	0
2021/01/12	2030	06/05/2021	11.71	Put	Bond Future	57.6500	0.0576	52.3100	0.0523	(9.263)	0	0	0
2021/01/12	2030	06/05/2021	10.74	Call	Bond Future	9,242.9800	9.2430	9,410.5200	9.4105	1.813	0	0	0
2021/01/12	2030	06/05/2021	10.74	Put	Bond Future	333.7000	0.3337	311.0000	0.3110	(6.803)	0	0	0
2021/01/12	2030	05/08/2021	10.30	Put	Bond Future	1,494.3100	1.4943	1,436.6200	1.4366	(3.861)	0	0	200
2021/01/12	2030	05/08/2021	8.78	Put	Bond Future	4,985.6100	4.9856	4,856.5200	4.8565	(2.589)	0	0	0
2021/01/12	2030	05/08/2021	8.78	Call	Bond Future	2,208.1100	2.2081	2,279.2200	2.2792	3.220	0	0	200
2021/01/12	2030	05/08/2021	7.70	Put	Bond Future	9,816.6200	9.8166	9,642.2000	9.6422	(1.777)	0	0	0
2021/01/12	2030	05/08/2021	12.10	Call	Bond Future	14,166.2500	14.1663	14,355.5600	14.3556	1.336	0	0	0
2021/01/12	2030	05/08/2021	12.10	Put	Bond Future	177.8300	0.1778	166.9400	0.1669	(6.124)	0	0	600
2021/01/12	2030	05/08/2021	9.45	Call	Bond Future	3,981.0500	3.9811	4,086.1100	4.0861	2.639	0	0	600
2021/01/12	2030	05/08/2021	10.41	Call	Bond Future	7,319.2700	7.3193	7,466.1200	7.4661	2.006	0	0	0
2021/01/12	2030	05/08/2021	10.41	Put	Bond Future	1,339.2400	1.3392	1,285.8900	1.2859	(3.984)	0	0	0
2021/01/12	2030	05/08/2021	10.42	Call	Bond Future	7,356.2700	7.3563	7,503.5100	7.5035	2.002	0	0	0
2021/01/12	2030	05/08/2021	10.42	Put	Bond Future	1,325.7900	1.3258	1,272.8300	1.2728	(3.995)	0	0	0
2021/01/12	2030	05/08/2021			Bond Future	9.2753	92.8636	9.2390	93.0638	(0.392)	0.0000	0.0000	0
2021/01/12	2030	05/08/2021	10.30	Call	Bond Future	6,916.9000	6.9169	7,059.4100	7.0594	2.060	0	0	0
2021/01/12	2030	05/08/2021	7.70	Call	Bond Future	603.6500	0.6037	629.4300	0.6294	4.271	0	0	200
2021/01/12	2030	05/08/2021	8.95	Put	Bond Future	4,412.2300	4.4122	4,291.7600	4.2918	(2.730)	0	0	0
2021/01/12	2030	05/08/2021	8.95	Call	Bond Future	2,599.8500	2.5999	2,679.5800	2.6796	3.067	0	0	600
2021/01/12	2030	05/08/2021	9.45	Put	Bond Future	3,026.6000	3.0266	2,931.4600	2.9315	(3.143)	0	0	0
2021/01/12	2030	05/08/2021	10.43	Call	Bond Future	7,393.3500	7.3934	7,540.9700	7.5410	1.997	0	0	0
2021/01/12	2030	05/08/2021	10.43	Put	Bond Future	1,312.4600	1.3125	1,259.8800	1.2599	(4.006)	0	0	0
2021/01/12	2030	04/11/2021	8.27	Put	Bond Future	7,954.2000	7.9542	7,788.6200	7.7886	(2.082)	0	0	0
2021/01/12	2030	04/11/2021	8.27	Call	Bond Future	1,229.9300	1.2299	1,278.6300	1.2786	3.960	0	0	300
2021/01/12	2030	04/11/2021	8.77	Put	Bond Future	5,960.4000	5.9604	5,817.7500	5.8177	(2.393)	0	0	0
2021/01/12	2030	04/11/2021	11.44	Put	Bond Future	764.3900	0.7644	730.8300	0.7308	(4.390)	0	0	300
2021/01/12	2030	04/11/2021	10.59	Put	Bond Future	1,692.0700	1.6921	1,631.1200	1.6311	(3.602)	0	0	0
2021/01/12	2030	04/11/2021	10.60	Call	Bond Future	7,410.5200	7.4105	7,564.2300	7.5642	2.074	0	0	0
2021/01/12	2030	04/11/2021	10.60	Put	Bond Future	1,677.4900	1.6775	1,616.9200	1.6169	(3.611)	0	0	0
2021/01/12	2030	04/11/2021			Bond Future	9.4773	93.8629	9.4371	94.0772	(0.424)	0.0000	0.0000	0
2021/01/12	2030	04/11/2021	8.77	Call	Bond Future	2,094.9700	2.0950	2,166.6000	2.1666	3.419	0	0	300
2021/01/12	2030	04/11/2021	11.44	Call	Bond Future	10,486.5000	10.4865	10,667.2200	10.6672	1.723	0	0	0
2021/01/12	2030	04/11/2021	10.59	Call	Bond Future	7,376.1100	7.3761	7,529.4400	7.5294	2.079	0	0	0
2021/01/12	2030	04/11/2021	10.61	Call	Bond Future	7,445.0000	7.4450	7,599.0900	7.5991	2.070	0	0	0
2021/01/12	2030	04/11/2021	10.61	Put	Bond Future	1,663.0100	1.6630	1,602.8200	1.6028	(3.619)	0	0	0
2021/01/12	2032	04/02/2021	9.63	Call	Bond Future	713.1700	0.7132	745.6600	0.7457	4.556	0	0	0
2021/01/12	2032	04/02/2021	9.63	Put	Bond Future	2,150.9700	2.1510	2,015.9400	2.0159	(6.278)	0	0	0
2021/01/12	2032	04/02/2021	9.29	Put	Bond Future	3,827.3800	3.8274	3,668.2300	3.6682	(4.158)	0	0	0
2021/01/12	2032	04/02/2021	9.29	Call	Bond Future	208.8600	0.2089	217.2300	0.2172	4.007	0	0	800
2021/01/12	2032	04/02/2021	10.82	Call	Bond Future	5,751.9700	5.7520	5,903.4300	5.9034	2.633	0	0	0

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2021/01/12	2032	04/02/2021	10.82	Put	Bond Future	83.6000	0.0836	67.5400	0.0675	(19.211)	0	0	800
2021/01/12	2032	04/02/2021			Bond Future	9.8603	92.2316	9.8332	92.3991	(0.275)	0.0000	0.0000	114,916
2021/01/12	2032	04/02/2021	9.62	Call	Bond Future	691.9700	0.6920	723.4800	0.7235	4.554	0	0	0
2021/01/12	2032	04/02/2021	9.62	Put	Bond Future	2,192.9100	2.1929	2,056.9000	2.0569	(6.202)	0	0	0
2021/01/12	2032	04/02/2021	9.61	Call	Bond Future	671.2900	0.6713	701.8300	0.7018	4.549	0	0	0
2021/01/12	2032	04/02/2021	9.61	Put	Bond Future	2,235.4300	2.2354	2,098.4500	2.0984	(6.128)	0	0	0
2021/01/12	2032	04/02/2021	8.79	Put	Bond Future	6,971.5700	6.9716	6,804.1200	6.8041	(2.402)	0	0	0
2021/01/12	2032	04/02/2021	8.79	Call	Bond Future	15.6600	0.0157	15.7300	0.0157	0.447	0	0	800
2021/01/12	2032	06/05/2021	12.57	Call	Bond Future	13,513.5100	13.5135	13,673.5900	13.6736	1.185	0	0	0
2021/01/12	2032	06/05/2021	12.12	Call	Bond Future	11,463.8200	11.4638	11,616.5600	11.6166	1.332	0	0	0
2021/01/12	2032	06/05/2021	12.12	Put	Bond Future	276.0800	0.2761	259.4300	0.2594	(6.031)	0	0	0
2021/01/12	2032	06/05/2021			Bond Future	10.0711	89.0277	10.0429	89.1971	(0.281)	0.0000	0.0000	0
2021/01/12	2032	06/05/2021	12.57	Put	Bond Future	134.4700	0.1345	125.1600	0.1252	(6.923)	0	0	736
2021/01/12	2032	06/05/2021	10.33	Put	Bond Future	2,407.9900	2.4080	2,326.8300	2.3268	(3.370)	0	0	0
2021/01/12	2032	06/05/2021	10.33	Call	Bond Future	3,939.9200	3.9399	4,028.1500	4.0281	2.239	0	0	736
2021/01/12	2032	06/05/2021	12.11	Call	Bond Future	11,418.3700	11.4184	11,570.9000	11.5709	1.336	0	0	0
2021/01/12	2032	06/05/2021	12.11	Put	Bond Future	280.3300	0.2803	263.4700	0.2635	(6.014)	0	0	0
2021/01/12	2032	06/05/2021	12.10	Call	Bond Future	11,372.9100	11.3729	11,525.2400	11.5252	1.339	0	0	0
2021/01/12	2032	06/05/2021	12.10	Put	Bond Future	284.6300	0.2846	267.5700	0.2676	(5.994)	0	0	0
2021/01/12	2032	05/08/2021	11.37	Call	Bond Future	7,782.7700	7.7828	7,907.0900	7.9071	1.597	0	0	0
2021/01/12	2032	05/08/2021	11.37	Put	Bond Future	1,781.4100	1.7814	1,727.0600	1.7271	(3.051)	0	0	0
2021/01/12	2032	05/08/2021			Bond Future	10.2851	89.9995	10.2543	90.1782	(0.299)	0.0000	0.0000	0
2021/01/12	2032	05/08/2021	11.35	Call	Bond Future	7,709.1700	7.7092	7,832.8200	7.8328	1.604	0	0	0
2021/01/12	2032	05/08/2021	11.35	Put	Bond Future	1,813.2400	1.8132	1,758.2200	1.7582	(3.034)	0	0	0
2021/01/12	2032	05/08/2021	11.36	Call	Bond Future	7,745.9400	7.7459	7,869.9300	7.8699	1.601	0	0	0
2021/01/12	2032	05/08/2021	11.36	Put	Bond Future	1,797.2700	1.7973	1,742.5900	1.7426	(3.042)	0	0	0
2021/01/12	2032	04/11/2021	9.83	Call	Bond Future	2,600.6200	2.6006	2,667.4400	2.6674	2.569	0	0	700
2021/01/12	2032	04/11/2021	11.71	Put	Bond Future	1,938.2800	1.9383	1,882.7600	1.8828	(2.864)	0	0	0
2021/01/12	2032	04/11/2021	11.69	Call	Bond Future	8,294.3700	8.2944	8,430.0800	8.4301	1.636	0	0	0
2021/01/12	2032	04/11/2021	11.70	Call	Bond Future	8,329.5000	8.3295	8,465.5200	8.4655	1.633	0	0	0
2021/01/12	2032	04/11/2021			Bond Future	10.5065	86.8232	10.4724	87.0150	(0.324)	0.0000	0.0000	0
2021/01/12	2032	04/11/2021	9.83	Put	Bond Future	6,524.4500	6.5245	6,399.4100	6.3994	(1.916)	0	0	0
2021/01/12	2032	04/11/2021	12.81	Call	Bond Future	12,484.3200	12.4843	12,648.9700	12.6490	1.319	0	0	0
2021/01/12	2032	04/11/2021	12.81	Put	Bond Future	746.7600	0.7468	719.5500	0.7195	(3.644)	0	0	700
2021/01/12	2032	04/11/2021	11.71	Call	Bond Future	8,364.6900	8.3647	8,501.0300	8.5010	1.630	0	0	0
2021/01/12	2032	04/11/2021	11.69	Put	Bond Future	1,969.3000	1.9693	1,913.1500	1.9131	(2.851)	0	0	0
2021/01/12	2032	04/11/2021	9.33	Put	Bond Future	8,594.0600	8.5941	8,449.5500	8.4496	(1.682)	0	0	0
2021/01/12	2032	04/11/2021	9.33	Call	Bond Future	1,614.1400	1.6141	1,661.4900	1.6615	2.933	0	0	700
2021/01/12	2032	04/11/2021	11.70	Put	Bond Future	1,953.7400	1.9537	1,897.9000	1.8979	(2.858)	0	0	0
2021/01/12	2033	04/02/2021			Bond Future	99.0696	99.0696	99.0756	99.0756	0.006	0.0000	0.0000	8,131
2021/01/12	2033	06/05/2021			Bond Future	98.8884	98.8884	98.8944	98.8944	0.006	0.0000	0.0000	0
2021/01/12	2033	05/08/2021			Bond Future	99.9913	99.9913	100.0056	100.0056	0.014	0.0000	0.0000	0
2021/01/12	2033	04/11/2021			Bond Future	99.8654	99.8654	99.8923	99.8923	0.027	0.0000	0.0000	0
2021/01/12	2037	04/02/2021	10.28	Call	Bond Future	239.5500	0.2395	251.8000	0.2518	5.114	0	0	0
2021/01/12	2037	04/02/2021	10.28	Put	Bond Future	4,373.0100	4.3730	4,176.4400	4.1764	(4.495)	0	0	0
2021/01/12	2037	04/02/2021	10.27	Call	Bond Future	230.0500	0.2300	241.7700	0.2418	5.095	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
2021/01/12	2037	04/02/2021	10.27	Put	Bond Future	4,433.0800	4.4331	4,235.9800	4.2360	(4.446)	0	0	0
2021/01/12	2037	04/02/2021	11.90	Call	Bond Future	6,223.2300	6.2232	6,409.7500	6.4098	2.997	0	0	0
2021/01/12	2037	04/02/2021	13.73	Call	Bond Future	15,569.7000	15.5697	15,778.5100	15.7785	1.341	0	0	0
2021/01/12	2037	04/02/2021	13.73	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	300
2021/01/12	2037	04/02/2021	10.85	Call	Bond Future	1,367.4600	1.3675	1,437.5200	1.4375	5.123	0	0	0
2021/01/12	2037	04/02/2021	10.85	Put	Bond Future	1,670.7900	1.6708	1,532.0300	1.5320	(8.305)	0	0	72
2021/01/12	2037	04/02/2021	10.35	Call	Bond Future	314.7400	0.3147	331.1900	0.3312	5.227	0	0	0
2021/01/12	2037	04/02/2021	10.35	Put	Bond Future	3,963.5700	3.9636	3,771.2000	3.7712	(4.853)	0	0	72
2021/01/12	2037	04/02/2021			Bond Future	10.8968	82.2486	10.8646	82.4574	(0.296)	0.0000	0.0000	131,514
2021/01/12	2037	04/02/2021	10.29	Call	Bond Future	249.4000	0.2494	262.2000	0.2622	5.132	0	0	0
2021/01/12	2037	04/02/2021	10.29	Put	Bond Future	4,313.3800	4.3134	4,117.3600	4.1174	(4.544)	0	0	0
2021/01/12	2037	04/02/2021	11.97	Put	Bond Future	91.4100	0.0914	73.0200	0.0730	(20.118)	0	0	0
2021/01/12	2037	04/02/2021	11.97	Call	Bond Future	6,598.0500	6.5980	6,788.4800	6.7885	2.886	0	0	300
2021/01/12	2037	04/02/2021	11.90	Put	Bond Future	116.4500	0.1164	94.1500	0.0941	(19.150)	0	0	240
2021/01/12	2037	04/02/2021	10.48	Put	Bond Future	3,257.6900	3.2577	3,075.4100	3.0754	(5.595)	0	0	0
2021/01/12	2037	04/02/2021	10.48	Call	Bond Future	498.1000	0.4981	524.6400	0.5246	5.328	0	0	240
2021/01/12	2037	04/02/2021	9.65	Put	Bond Future	8,695.6000	8.6956	8,486.9000	8.4869	(2.400)	0	0	0
2021/01/12	2037	04/02/2021	9.65	Call	Bond Future	10.3300	0.0103	10.4500	0.0104	1.162	0	0	72
2021/01/12	2037	06/05/2021	12.42	Call	Bond Future	8,634.2300	8.6342	8,795.1800	8.7952	1.864	0	0	0
2021/01/12	2037	06/05/2021	12.43	Call	Bond Future	8,676.2200	8.6762	8,837.5900	8.8376	1.860	0	0	0
2021/01/12	2037	06/05/2021	12.44	Put	Bond Future	1,024.1100	1.0241	974.7900	0.9748	(4.816)	0	0	0
2021/01/12	2037	06/05/2021			Bond Future	11.1150	83.0869	11.0814	83.2980	(0.302)	0.0000	0.0000	0
2021/01/12	2037	06/05/2021	12.42	Put	Bond Future	1,047.6700	1.0477	997.5300	0.9975	(4.786)	0	0	0
2021/01/12	2037	06/05/2021	12.43	Put	Bond Future	1,035.8300	1.0358	986.1100	0.9861	(4.800)	0	0	0
2021/01/12	2037	06/05/2021	12.44	Call	Bond Future	8,718.2800	8.7183	8,880.0500	8.8800	1.856	0	0	0
2021/01/12	2037	05/08/2021	12.26	Put	Bond Future	2,513.8800	2.5139	2,438.4000	2.4384	(3.003)	0	0	0
2021/01/12	2037	05/08/2021	12.27	Call	Bond Future	7,842.0000	7.8420	7,987.1500	7.9872	1.851	0	0	0
2021/01/12	2037	05/08/2021	12.27	Put	Bond Future	2,494.5600	2.4946	2,419.4600	2.4195	(3.011)	0	0	0
2021/01/12	2037	05/08/2021	12.28	Call	Bond Future	7,877.3700	7.8774	8,022.9200	8.0229	1.848	0	0	0
2021/01/12	2037	05/08/2021			Bond Future	11.3419	79.7380	11.3057	79.9582	(0.319)	0.0000	0.0000	0
2021/01/12	2037	05/08/2021	12.26	Call	Bond Future	7,806.6700	7.8067	7,951.4400	7.9514	1.854	0	0	0
2021/01/12	2037	05/08/2021	12.28	Put	Bond Future	2,475.3500	2.4753	2,400.6500	2.4006	(3.018)	0	0	0
2021/01/12	2037	04/11/2021	12.82	Put	Bond Future	2,289.5200	2.2895	2,221.6100	2.2216	(2.966)	0	0	0
2021/01/12	2037	04/11/2021	12.83	Call	Bond Future	9,236.7400	9.2367	9,402.0400	9.4020	1.790	0	0	0
2021/01/12	2037	04/11/2021			Bond Future	11.5632	80.5962	11.5238	80.8290	(0.341)	0.0000	0.0000	0
2021/01/12	2037	04/11/2021	12.81	Call	Bond Future	9,167.0400	9.1670	9,331.6600	9.3317	1.796	0	0	0
2021/01/12	2037	04/11/2021	12.81	Put	Bond Future	2,305.9300	2.3059	2,237.6800	2.2377	(2.960)	0	0	0
2021/01/12	2037	04/11/2021	12.82	Call	Bond Future	9,201.8700	9.2019	9,366.8300	9.3668	1.793	0	0	0
2021/01/12	2037	04/11/2021	12.83	Put	Bond Future	2,273.2000	2.2732	2,205.6300	2.2056	(2.972)	0	0	0
2021/01/12	2038	04/02/2021			Bond Future	111.2621	111.2621	111.2686	111.2686	0.006	0.0000	0.0000	7,805
2021/01/12	2038	06/05/2021			Bond Future	112.4235	112.4235	112.4304	112.4304	0.006	0.0000	0.0000	0
2021/01/12	2038	05/08/2021			Bond Future	111.9553	111.9553	111.9715	111.9715	0.014	0.0000	0.0000	0
2021/01/12	2038	04/11/2021			Bond Future	113.1857	113.1857	113.2161	113.2161	0.027	0.0000	0.0000	0
2021/01/12	2040	04/02/2021	10.42	Call	Bond Future	235.1200	0.2351	252.7400	0.2527	7.494	0	0	0
2021/01/12	2040	04/02/2021	10.42	Put	Bond Future	4,600.9400	4.6009	4,361.7600	4.3618	(5.199)	0	0	0
2021/01/12	2040	04/02/2021	9.49	Put	Bond Future	11,737.6000	11.7376	11,480.8100	11.4808	(2.188)	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
2021/01/12	2040	04/02/2021	9.49	Call	Bond Future	1.2100	0.0012	1.2200	0.0012	0.826	0	0	500
2021/01/12	2040	04/02/2021	9.57	Put	Bond Future	11,067.4400	11.0674	10,810.6800	10.8107	(2.320)	0	0	0
2021/01/12	2040	04/02/2021	9.57	Call	Bond Future	2.1400	0.0021	2.1800	0.0022	1.869	0	0	800
2021/01/12	2040	04/02/2021	10.07	Put	Bond Future	7,076.4000	7.0764	6,822.4900	6.8225	(3.588)	0	0	0
2021/01/12	2040	04/02/2021			Bond Future	11.0308	84.2081	10.9935	84.4649	(0.338)	0.0000	0.0000	80,457
2021/01/12	2040	04/02/2021	10.41	Call	Bond Future	225.3600	0.2254	242.2400	0.2422	7.490	0	0	0
2021/01/12	2040	04/02/2021	10.41	Put	Bond Future	4,665.6400	4.6656	4,425.7200	4.4257	(5.142)	0	0	0
2021/01/12	2040	04/02/2021	10.40	Call	Bond Future	215.9500	0.2159	232.1300	0.2321	7.492	0	0	0
2021/01/12	2040	04/02/2021	10.40	Put	Bond Future	4,730.7900	4.7308	4,490.1700	4.4902	(5.086)	0	0	0
2021/01/12	2040	04/02/2021	10.24	Put	Bond Future	5,824.2300	5.8242	5,574.9300	5.5749	(4.280)	0	0	0
2021/01/12	2040	04/02/2021	10.24	Call	Bond Future	102.8300	0.1028	110.3300	0.1103	7.294	0	0	500
2021/01/12	2040	04/02/2021	11.57	Call	Bond Future	4,015.2000	4.0152	4,203.8000	4.2038	4.697	0	0	0
2021/01/12	2040	04/02/2021	11.57	Put	Bond Future	440.7900	0.4408	372.5900	0.3726	(15.472)	0	0	500
2021/01/12	2040	04/02/2021	10.07	Call	Bond Future	44.4100	0.0444	47.3000	0.0473	6.508	0	0	800
2021/01/12	2040	04/02/2021	11.74	Call	Bond Future	4,932.9000	4.9329	5,140.7900	5.1408	4.214	0	0	0
2021/01/12	2040	04/02/2021	11.74	Put	Bond Future	282.3800	0.2824	233.4700	0.2335	(17.321)	0	0	800
2021/01/12	2040	06/05/2021	10.83	Put	Bond Future	5,182.4300	5.1824	5,012.1500	5.0121	(3.286)	0	0	0
2021/01/12	2040	06/05/2021	10.83	Call	Bond Future	2,344.3600	2.3444	2,433.6200	2.4336	3.807	0	0	300
2021/01/12	2040	06/05/2021	11.58	Put	Bond Future	2,702.6500	2.7026	2,588.4200	2.5884	(4.227)	0	0	0
2021/01/12	2040	06/05/2021	11.58	Call	Bond Future	4,886.8600	4.8869	5,032.1700	5.0322	2.973	0	0	300
2021/01/12	2040	06/05/2021	12.44	Call	Bond Future	8,610.6800	8.6107	8,805.7500	8.8058	2.265	0	0	0
2021/01/12	2040	06/05/2021	12.44	Put	Bond Future	1,230.6000	1.2306	1,166.1300	1.1661	(5.239)	0	0	0
2021/01/12	2040	06/05/2021			Bond Future	11.2448	85.0665	11.2060	85.3260	(0.346)	0.0000	0.0000	0
2021/01/12	2040	06/05/2021	13.38	Call	Bond Future	12,848.8400	12.8488	13,081.3000	13.0813	1.809	0	0	0
2021/01/12	2040	06/05/2021	13.38	Put	Bond Future	393.4400	0.3934	366.3600	0.3664	(6.883)	0	0	300
2021/01/12	2040	06/05/2021	12.43	Call	Bond Future	8,567.2400	8.5672	8,761.7900	8.7618	2.271	0	0	0
2021/01/12	2040	06/05/2021	12.43	Put	Bond Future	1,244.4000	1.2444	1,179.4100	1.1794	(5.223)	0	0	0
2021/01/12	2040	06/05/2021	12.42	Call	Bond Future	8,523.8600	8.5239	8,717.9000	8.7179	2.276	0	0	0
2021/01/12	2040	06/05/2021	12.42	Put	Bond Future	1,258.3200	1.2583	1,192.8200	1.1928	(5.205)	0	0	0
2021/01/12	2040	05/08/2021	11.05	Put	Bond Future	6,172.3700	6.1724	6,010.0300	6.0100	(2.630)	0	0	0
2021/01/12	2040	05/08/2021	11.05	Call	Bond Future	3,406.1000	3.4061	3,513.2300	3.5132	3.145	0	0	900
2021/01/12	2040	05/08/2021	12.48	Call	Bond Future	8,573.9100	8.5739	8,757.8500	8.7578	2.145	0	0	0
2021/01/12	2040	05/08/2021	12.49	Put	Bond Future	2,427.6900	2.4277	2,342.5700	2.3426	(3.506)	0	0	0
2021/01/12	2040	05/08/2021	12.47	Call	Bond Future	8,532.1700	8.5322	8,715.7000	8.7157	2.151	0	0	0
2021/01/12	2040	05/08/2021			Bond Future	11.4674	81.4887	11.4258	81.7581	(0.363)	0.0000	0.0000	0
2021/01/12	2040	05/08/2021	11.55	Put	Bond Future	4,450.0400	4.4500	4,317.7000	4.3177	(2.974)	0	0	0
2021/01/12	2040	05/08/2021	11.55	Call	Bond Future	4,979.7900	4.9798	5,116.9200	5.1169	2.754	0	0	900
2021/01/12	2040	05/08/2021	14.80	Call	Bond Future	17,912.3700	17.9124	18,164.8800	18.1649	1.410	0	0	0
2021/01/12	2040	05/08/2021	14.80	Put	Bond Future	299.1200	0.2991	282.1600	0.2822	(5.670)	0	0	900
2021/01/12	2040	05/08/2021	12.48	Put	Bond Future	2,442.4700	2.4425	2,356.9400	2.3569	(3.502)	0	0	0
2021/01/12	2040	05/08/2021	12.49	Call	Bond Future	8,615.8900	8.6159	8,800.2400	8.8002	2.140	0	0	0
2021/01/12	2040	05/08/2021	12.47	Put	Bond Future	2,457.5600	2.4576	2,371.6200	2.3716	(3.497)	0	0	0
2021/01/12	2040	04/11/2021	12.90	Call	Bond Future	9,504.9400	9.5049	9,705.6300	9.7056	2.111	0	0	0
2021/01/12	2040	04/11/2021	12.90	Put	Bond Future	2,439.0900	2.4391	2,356.9900	2.3570	(3.366)	0	0	0
2021/01/12	2040	04/11/2021	12.89	Call	Bond Future	9,468.5700	9.4686	9,668.8400	9.6688	2.115	0	0	0
2021/01/12	2040	04/11/2021	12.89	Put	Bond Future	2,456.6300	2.4566	2,374.1100	2.3741	(3.359)	0	0	0
2021/01/12	2040	04/11/2021			Bond Future	11.6841	82.3659	11.6391	82.6486	(0.385)	0.0000	0.0000	0
2021/01/12	2040	04/11/2021	12.91	Call	Bond Future	9,541.3500	9.5413	9,742.4500	9.7425	2.108	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
2021/01/12	2040	04/11/2021	12.91	Put	Bond Future	2,421.6600	2.4217	2,339.9700	2.3400	(3.373)	0	0	0
2021/01/12	2044	04/02/2021	10.36	Put	Bond Future	5,548.1400	5.5481	5,332.4100	5.3324	(3.888)	0	0	0
2021/01/12	2044	04/02/2021	10.37	Call	Bond Future	141.3700	0.1414	148.3900	0.1484	4.966	0	0	0
2021/01/12	2044	04/02/2021	10.35	Put	Bond Future	5,618.7500	5.6188	5,402.6600	5.4027	(3.846)	0	0	0
2021/01/12	2044	04/02/2021	10.04	Put	Bond Future	7,957.8500	7.9578	7,736.2000	7.7362	(2.785)	0	0	0
2021/01/12	2044	04/02/2021	10.04	Call	Bond Future	25.3700	0.0254	26.1000	0.0261	2.877	0	0	0
2021/01/12	2044	04/02/2021	10.84	Call	Bond Future	826.1000	0.8261	870.9500	0.8709	5.429	0	0	0
2021/01/12	2044	04/02/2021			Bond Future	11.1037	80.7848	11.0715	81.0071	(0.290)	0.0000	0.0000	51,853
2021/01/12	2044	04/02/2021	10.36	Call	Bond Future	134.8000	0.1348	141.4500	0.1414	4.933	0	0	0
2021/01/12	2044	04/02/2021	10.37	Put	Bond Future	5,477.9100	5.4779	5,262.5500	5.2625	(3.931)	0	0	0
2021/01/12	2044	04/02/2021	10.35	Call	Bond Future	128.5000	0.1285	134.7900	0.1348	4.895	0	0	0
2021/01/12	2044	04/02/2021	10.84	Put	Bond Future	2,678.3200	2.6783	2,500.7900	2.5008	(6.628)	0	0	265
2021/01/12	2044	04/02/2021	10.29	Call	Bond Future	95.3500	0.0954	99.7900	0.0998	4.657	0	0	0
2021/01/12	2044	04/02/2021	10.29	Put	Bond Future	6,049.5000	6.0495	5,831.5600	5.8316	(3.603)	0	0	265
2021/01/12	2044	04/02/2021	9.66	Put	Bond Future	11,088.2800	11.0883	10,865.8600	10,8659	(2.006)	0	0	0
2021/01/12	2044	04/02/2021	9.66	Call	Bond Future	2.3100	0.0023	2.2700	0.0023	(1.732)	0	0	265
2021/01/12	2044	06/05/2021	11.10	Call	Bond Future	2,991.7200	2.9917	3,080.5200	3.0805	2.968	0	0	0
2021/01/12	2044	06/05/2021	11.40	Call	Bond Future	3,998.6800	3.9987	4,107.0000	4.1070	2.709	0	0	0
2021/01/12	2044	06/05/2021	11.40	Put	Bond Future	3,403.5100	3.4035	3,286.9500	3.2869	(3.425)	0	0	3,100
2021/01/12	2044	06/05/2021	11.79	Call	Bond Future	5,520.0400	5.5200	5,651.8400	5.6518	2.388	0	0	0
2021/01/12	2044	06/05/2021	11.79	Put	Bond Future	2,422.5200	2.4225	2,329.4400	2.3294	(3.842)	0	0	3,100
2021/01/12	2044	06/05/2021	12.50	Call	Bond Future	8,575.1800	8.5752	8,741.7900	8.7418	1.943	0	0	0
2021/01/12	2044	06/05/2021	12.50	Put	Bond Future	1,259.1100	1.2591	1,200.8400	1.2008	(4.628)	0	0	3,100
2021/01/12	2044	06/05/2021	12.43	Call	Bond Future	8,277.3300	8.2773	8,440.7200	8.4407	1.974	0	0	0
2021/01/12	2044	06/05/2021	12.43	Put	Bond Future	1,358.9800	1.3590	1,297.4900	1.2975	(4.525)	0	0	0
2021/01/12	2044	06/05/2021	12.44	Call	Bond Future	8,319.7200	8.3197	8,483.5700	8.4836	1.969	0	0	0
2021/01/12	2044	06/05/2021	12.44	Put	Bond Future	1,344.3200	1.3443	1,283.2900	1.2833	(4.540)	0	0	0
2021/01/12	2044	06/05/2021			Bond Future	11.3103	81.6082	11.2768	81.8331	(0.297)	0.0000	0.0000	0
2021/01/12	2044	06/05/2021	11.10	Put	Bond Future	4,418.3800	4.4184	4,282.3000	4.2823	(3.080)	0	0	3,100
2021/01/12	2044	06/05/2021	10.70	Put	Bond Future	6,117.0100	6.1170	5,954.9100	5.9549	(2.650)	0	0	0
2021/01/12	2044	06/05/2021	10.70	Call	Bond Future	1,854.6300	1.8546	1,917.4100	1.9174	3.385	0	0	3,100
2021/01/12	2044	06/05/2021	11.35	Put	Bond Future	3,557.2900	3.5573	3,437.5200	3.4375	(3.367)	0	0	0
2021/01/12	2044	06/05/2021	11.35	Call	Bond Future	3,821.5000	3.8215	3,926.6100	3.9266	2.750	0	0	3,100
2021/01/12	2044	06/05/2021	11.90	Call	Bond Future	5,985.6100	5.9856	6,123.3600	6.1234	2.301	0	0	0
2021/01/12	2044	06/05/2021	11.90	Put	Bond Future	2,206.8700	2.2069	2,119.7400	2.1197	(3.948)	0	0	0
2021/01/12	2044	06/05/2021	12.45	Call	Bond Future	8,362.1700	8.3622	8,526.4800	8.5265	1.965	0	0	0
2021/01/12	2044	06/05/2021	12.45	Put	Bond Future	1,329.8000	1.3298	1,269.2300	1.2692	(4.555)	0	0	0
2021/01/12	2044	05/08/2021	12.60	Put	Bond Future	2,358.7400	2.3587	2,285.2900	2.2853	(3.114)	0	0	0
2021/01/12	2044	05/08/2021	12.61	Call	Bond Future	8,853.5500	8.8536	9,014.5100	9.0145	1.818	0	0	0
2021/01/12	2044	05/08/2021	12.61	Put	Bond Future	2,340.4000	2.3404	2,267.3400	2.2673	(3.122)	0	0	0
2021/01/12	2044	05/08/2021			Bond Future	11.5250	78.1179	11.4890	78.3519	(0.313)	0.0000	0.0000	0
2021/01/12	2044	05/08/2021	12.59	Call	Bond Future	8,778.9000	8.7789	8,939.0700	8.9391	1.824	0	0	0
2021/01/12	2044	05/08/2021	12.59	Put	Bond Future	2,377.2100	2.3772	2,303.3600	2.3034	(3.107)	0	0	0
2021/01/12	2044	05/08/2021	12.60	Call	Bond Future	8,816.2000	8.8162	8,976.7700	8.9768	1.821	0	0	0
2021/01/12	2044	04/11/2021	12.91	Call	Bond Future	9,345.2500	9.3452	9,517.7000	9.5177	1.845	0	0	0
2021/01/12	2044	04/11/2021	12.91	Put	Bond Future	2,529.0200	2.5290	2,454.8600	2.4549	(2.932)	0	0	0
2021/01/12	2044	04/11/2021			Bond Future	11.7338	78.9588	11.6946	79.2054	(0.334)	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
2021/01/12	2044	04/11/2021	12.89	Call	Bond Future	9,274.0800	9.2741	9,445.7900	9.4458	1.852	0	0	0
2021/01/12	2044	04/11/2021	12.89	Put	Bond Future	2,564.8800	2.5649	2,489.9800	2.4900	(2.920)	0	0	0
2021/01/12	2044	04/11/2021	12.90	Call	Bond Future	9,309.6500	9.3097	9,481.7300	9.4817	1.848	0	0	0
2021/01/12	2044	04/11/2021	12.90	Put	Bond Future	2,546.9000	2.5469	2,472.3700	2.4724	(2.926)	0	0	0
2021/01/12	2046	04/02/2021			Bond Future	99.8931	99.8931	99.8992	99.8992	0.006	0.0000	0.0000	14,890
2021/01/12	2046	06/05/2021			Bond Future	99.1458	99.1458	99.1523	99.1523	0.007	0.0000	0.0000	0
2021/01/12	2046	05/08/2021			Bond Future	100.2518	100.2518	100.2665	100.2665	0.015	0.0000	0.0000	0
2021/01/12	2046	04/11/2021			Bond Future	99.5460	99.5460	99.5733	99.5733	0.027	0.0000	0.0000	0
2021/01/12	2050	04/02/2021			Bond Future	101.1966	101.1966	101.2028	101.2028	0.006	0.0000	0.0000	11,025
2021/01/12	2050	06/05/2021			Bond Future	102.2529	102.2529	102.2594	102.2594	0.006	0.0000	0.0000	0
2021/01/12	2050	05/08/2021			Bond Future	101.4652	101.4652	101.4802	101.4802	0.015	0.0000	0.0000	0
2021/01/12	2050	04/11/2021			Bond Future	102.5804	102.5804	102.6081	102.6081	0.027	0.0000	0.0000	0
2021/01/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	AL37	04/02/2021			Index Future	788.5930	788.5930	790.3950	790.3950	0.229	0.0000	0.0000	0
2021/01/12	AL37	06/05/2021			Index Future	796.6260	796.6260	798.4450	798.4450	0.228	0.0000	0.0000	0
2021/01/12	AL37	05/08/2021			Index Future	805.2190	805.2190	807.1230	807.1230	0.236	0.0000	0.0000	0
2021/01/12	AL37	04/11/2021			Index Future	813.9680	813.9680	815.9920	815.9920	0.249	0.0000	0.0000	0
2021/01/12	AL7T	04/02/2021			Index Future	866.0470	866.0470	867.7070	867.7070	0.192	0.0000	0.0000	0
2021/01/12	AL7T	06/05/2021			Index Future	874.8680	874.8680	876.5450	876.5450	0.192	0.0000	0.0000	0
2021/01/12	AL7T	05/08/2021			Index Future	884.3060	884.3060	886.0710	886.0710	0.200	0.0000	0.0000	0
2021/01/12	AL7T	04/11/2021			Index Future	893.9130	893.9130	895.8080	895.8080	0.212	0.0000	0.0000	0
2021/01/12	ALBI	04/02/2021			Index Future	757.2700	757.2700	758.8870	758.8870	0.214	0.0000	0.0000	236
2021/01/12	ALBI	06/05/2021			Index Future	764.9830	764.9830	766.6160	766.6160	0.213	0.0000	0.0000	0
2021/01/12	ALBI	05/08/2021			Index Future	773.2350	773.2350	774.9480	774.9480	0.222	0.0000	0.0000	0
2021/01/12	ALBI	04/11/2021			Index Future	781.6360	781.6360	783.4640	783.4640	0.234	0.0000	0.0000	0
2021/01/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	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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2021/01/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	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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2021/01/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/12	ES33	04/02/2021			Bond Future	11.5304	76.5934	11.5027	76.7398	(0.240)	0.0000	0.0000	350
2021/01/12	ES33	06/05/2021			Bond Future	11.7897	73.6001	11.7608	73.7482	(0.245)	0.0000	0.0000	0
2021/01/12	ES33	05/08/2021			Bond Future	12.0555	74.4034	12.0241	74.5594	(0.261)	0.0000	0.0000	0
2021/01/12	ES33	04/11/2021			Bond Future	12.3310	71.4295	12.2963	71.5963	(0.281)	0.0000	0.0000	0
2021/01/12	ES42	04/02/2021			Bond Future	12.0205	75.6448	11.9879	75.8372	(0.271)	0.0000	0.0000	4,779
2021/01/12	ES42	06/05/2021			Bond Future	12.2720	72.1581	12.2379	72.3526	(0.278)	0.0000	0.0000	0
2021/01/12	ES42	05/08/2021			Bond Future	12.5237	72.9462	12.4868	73.1491	(0.294)	0.0000	0.0000	0
2021/01/12	ES42	04/11/2021			Bond Future	12.7862	69.4735	12.7459	69.6877	(0.315)	0.0000	0.0000	0
2021/01/12	GOVI	04/02/2021	750.96	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	04/02/2021	750.96	Put	GOVI	25,490.0000	2.5490	9,420.0000	0.9420	(63.044)	0	0	0
2021/01/12	GOVI	04/02/2021			GOVI	748.4110	748.4110	750.0180	750.0180	0.215	0.0000	0.0000	961
2021/01/12	GOVI	04/02/2021	750.95	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	04/02/2021	750.95	Put	GOVI	25,390.0000	2.5390	9,320.0000	0.9320	(63.293)	0	0	0
2021/01/12	GOVI	04/02/2021	750.94	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	04/02/2021	750.94	Put	GOVI	25,290.0000	2.5290	9,220.0000	0.9220	(63.543)	0	0	0
2021/01/12	GOVI	06/05/2021	678.68	Call	GOVI	773,540.0000	77.3540	789,780.0000	78.9780	2.099	0	0	0
2021/01/12	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	06/05/2021	678.67	Call	GOVI	773,640.0000	77.3640	789,880.0000	78.9880	2.099	0	0	0
2021/01/12	GOVI	06/05/2021			GOVI	756.0340	756.0340	757.6580	757.6580	0.215	0.0000	0.0000	0
2021/01/12	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	06/05/2021	678.69	Call	GOVI	773,440.0000	77.3440	789,680.0000	78.9680	2.100	0	0	0
2021/01/12	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	05/08/2021	719.14	Call	GOVI	450,500.0000	45.0500	467,520.0000	46.7520	3.778	0	0	0
2021/01/12	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	05/08/2021	719.13	Call	GOVI	450,600.0000	45.0600	467,620.0000	46.7620	3.777	0	0	0
2021/01/12	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	05/08/2021			GOVI	764.1900	764.1900	765.8920	765.8920	0.223	0.0000	0.0000	0
2021/01/12	GOVI	05/08/2021	719.15	Call	GOVI	450,400.0000	45.0400	467,420.0000	46.7420	3.779	0	0	0
2021/01/12	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	04/11/2021	728.41	Call	GOVI	440,820.0000	44.0820	458,980.0000	45.8980	4.120	0	0	0
2021/01/12	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	04/11/2021	728.40	Call	GOVI	440,920.0000	44.0920	459,080.0000	45.9080	4.119	0	0	0
2021/01/12	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GOVI	04/11/2021			GOVI	772.4920	772.4920	774.3080	774.3080	0.235	0.0000	0.0000	0
2021/01/12	GOVI	04/11/2021	728.42	Call	GOVI	440,720.0000	44.0720	458,880.0000	45.8880	4.121	0	0	0
2021/01/12	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/12	IGOV	04/02/2021			Index Future	270.2630	270.2630	270.2990	270.2990	0.013	0.0000	0.0000	957

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2021/01/12	IGOV	06/05/2021			Index Future	273.0830	273.0830	273.1190	273.1190	0.013	0.0000	0.0000	17
2021/01/12	IGOV	05/08/2021			Index Future	276.0950	276.0950	276.1530	276.1530	0.021	0.0000	0.0000	0
2021/01/12	IGOV	04/11/2021			Index Future	279.1610	279.1610	279.2530	279.2530	0.033	0.0000	0.0000	0
2021/01/12	IS05	16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/12	IS05	15/06/2021			Interest Rate Swap	90.3900	90.3900	90.3900	90.3900	0.000	0.0000	0.0000	0
2021/01/12	IS05	21/09/2021			Interest Rate Swap	89.3000	89.3000	89.2900	89.2900	(0.011)	0.0000	0.0000	0
2021/01/12	IS05	21/12/2021			Interest Rate Swap	90.5000	90.5000	90.5000	90.5000	0.000	0.0000	0.0000	51
2021/01/12	IS05	15/03/2022			Interest Rate Swap	89.8700	89.8700	89.8500	89.8500	(0.022)	0.0000	0.0000	0
2021/01/12	IS05	21/06/2022			Interest Rate Swap	89.8900	89.8900	89.8700	89.8700	(0.022)	0.0000	0.0000	0
2021/01/12	IS05	20/09/2022			Interest Rate Swap	92.9400	92.9400	92.9200	92.9200	(0.022)	0.0000	0.0000	0
2021/01/12	IS05	20/12/2022			Interest Rate Swap	93.3500	93.3500	93.3200	93.3200	(0.032)	0.0000	0.0000	0
2021/01/12	IS05	22/03/2023			Interest Rate Swap	85.6600	85.6600	85.6200	85.6200	(0.047)	0.0000	0.0000	0
2021/01/12	IS05	20/06/2023			Interest Rate Swap	91.1300	91.1300	91.0800	91.0800	(0.055)	0.0000	0.0000	0
2021/01/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/12	IS10	17/12/2025			Interest Rate Swap	77.7700	77.7700	77.7100	77.7100	(0.077)	0.0000	0.0000	0
2021/01/12	IS10	16/03/2026			Interest Rate Swap	74.1900	74.1900	74.1300	74.1300	(0.081)	0.0000	0.0000	0
2021/01/12	IS10	15/06/2026			Interest Rate Swap	72.5100	72.5100	72.4500	72.4500	(0.083)	0.0000	0.0000	0
2021/01/12	IS10	21/09/2026			Interest Rate Swap	74.4600	74.4600	74.4000	74.4000	(0.081)	0.0000	0.0000	0
2021/01/12	IS10	21/12/2026			Interest Rate Swap	78.4500	78.4500	78.3800	78.3800	(0.089)	0.0000	0.0000	0
2021/01/12	IS10	15/03/2027			Interest Rate Swap	76.9000	76.9000	76.8300	76.8300	(0.091)	0.0000	0.0000	0
2021/01/12	IS10	21/06/2027			Interest Rate Swap	78.9600	78.9600	78.8900	78.8900	(0.089)	0.0000	0.0000	0
2021/01/12	IS10	20/09/2027			Interest Rate Swap	84.8000	84.8000	84.7300	84.7300	(0.083)	0.0000	0.0000	0
2021/01/12	IS10	20/12/2027			Interest Rate Swap	85.2100	85.2100	85.1400	85.1400	(0.082)	0.0000	0.0000	0
2021/01/12	IS10	22/03/2028			Interest Rate Swap	78.1800	78.1800	78.1200	78.1200	(0.077)	0.0000	0.0000	0
2021/01/12	IS10	20/06/2028			Interest Rate Swap	86.1400	86.1400	86.0900	86.0900	(0.058)	0.0000	0.0000	0
2021/01/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/12	JBAF	20/01/2021			Jibar Tradeable Future	3.6550	96.3450	3.6550	96.3450	0.000	0.0000	0.0000	0
2021/01/12	JBAF	17/02/2021			Jibar Tradeable Future	3.5200	96.4800	3.5300	96.4700	0.284	0.0000	0.0000	0
2021/01/12	JBAF	17/03/2021			Jibar Tradeable Future	3.5150	96.4850	3.5150	96.4850	0.000	0.0000	0.0000	0
2021/01/12	JBAF	21/04/2021			Jibar Tradeable Future	3.4600	96.5400	3.4500	96.5500	(0.289)	0.0000	0.0000	0
2021/01/12	JBAF	19/05/2021			Jibar Tradeable Future	3.4600	96.5400	3.4500	96.5500	(0.289)	0.0000	0.0000	0
2021/01/12	JBAF	15/06/2021			Jibar Tradeable Future	3.4500	96.5500	3.4350	96.5650	(0.435)	0.0000	0.0000	0
2021/01/12	JBAF	15/09/2021			Jibar Tradeable Future	3.5000	96.5000	3.4800	96.5200	(0.571)	0.0000	0.0000	30,000
2021/01/12	JBAF	15/12/2021			Jibar Tradeable Future	3.6650	96.3350	3.6350	96.3650	(0.819)	0.0000	0.0000	0
2021/01/12	JBAF	16/03/2022			Jibar Tradeable Future	3.7150	96.2850	3.6500	96.3500	(1.750)	0.0000	0.0000	0
2021/01/12	JBAF	15/06/2022			Jibar Tradeable Future	4.0100	95.9900	3.9600	96.0400	(1.247)	0.0000	0.0000	1
2021/01/12	JBAF	21/09/2022			Jibar Tradeable Future	4.0700	95.9300	3.9700	96.0300	(2.457)	0.0000	0.0000	0
2021/01/12	JBAF	21/12/2022			Jibar Tradeable Future	4.4550	95.5450	4.5150	95.4850	1.347	0.0000	0.0000	0
2021/01/12	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	R023	04/02/2021	6.34	Call	Bond Future	3,545.7900	3.5458	3,596.0100	3.5960	1.416	0	0	0
2021/01/12	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	R023	04/02/2021			Bond Future	4.5427	109.6825	4.5178	109.7327	(0.548)	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
2021/01/12	R023	04/02/2021	6.33	Call	Bond Future	3,526.4900	3.5265	3,576.7100	3.5767	1.424	0	0	0
2021/01/12	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	R023	04/02/2021	6.32	Call	Bond Future	3,507.1800	3.5072	3,557.4000	3.5574	1.432	0	0	0
2021/01/12	R023	06/05/2021	7.58	Call	Bond Future	5,113.3100	5.1133	5,164.2700	5.1643	0.997	0	0	0
2021/01/12	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	R023	06/05/2021			Bond Future	4.6037	106.8942	4.5750	106.9452	(0.623)	0.0000	0.0000	0
2021/01/12	R023	06/05/2021	7.57	Call	Bond Future	5,096.6800	5.0967	5,147.6400	5.1476	1.000	0	0	0
2021/01/12	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	R023	06/05/2021	7.56	Call	Bond Future	5,080.0500	5.0800	5,131.0100	5.1310	1.003	0	0	0
2021/01/12	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/12	R023	05/08/2021	5.30	Call	Bond Future	1,217.6500	1.2177	1,262.5200	1.2625	3.685	0	0	0
2021/01/12	R023	05/08/2021	5.30	Put	Bond Future	215.8700	0.2159	200.3600	0.2004	(7.185)	0	0	0
2021/01/12	R023	05/08/2021	5.29	Call	Bond Future	1,205.5700	1.2056	1,250.2500	1.2503	3.706	0	0	0
2021/01/12	R023	05/08/2021	5.29	Put	Bond Future	218.9000	0.2189	203.2000	0.2032	(7.172)	0	0	0
2021/01/12	R023	05/08/2021			Bond Future	4.6409	108.0605	4.6015	108.1209	(0.850)	0.0000	0.0000	0
2021/01/12	R023	05/08/2021	5.31	Call	Bond Future	1,229.7700	1.2298	1,274.8100	1.2748	3.662	0	0	0
2021/01/12	R023	05/08/2021	5.31	Put	Bond Future	212.8900	0.2129	197.5500	0.1975	(7.206)	0	0	0
2021/01/12	R023	04/11/2021	4.91	Call	Bond Future	718.6300	0.7186	761.5300	0.7615	5.970	0	0	0
2021/01/12	R023	04/11/2021	4.91	Put	Bond Future	442.6000	0.4426	411.1300	0.4111	(7.110)	0	0	0
2021/01/12	R023	04/11/2021	4.90	Call	Bond Future	710.5400	0.7105	753.1900	0.7532	6.002	0	0	0
2021/01/12	R023	04/11/2021	4.90	Put	Bond Future	447.3500	0.4473	415.6300	0.4156	(7.091)	0	0	0
2021/01/12	R023	04/11/2021			Bond Future	4.6955	105.3158	4.6378	105.3901	(1.228)	0.0000	0.0000	0
2021/01/12	R023	04/11/2021	4.92	Call	Bond Future	726.4000	0.7264	769.5500	0.7695	5.940	0	0	0
2021/01/12	R023	04/11/2021	4.92	Put	Bond Future	437.5300	0.4375	406.3100	0.4063	(7.136)	0	0	0
2021/01/12	R035	04/02/2021	10.05	Call	Bond Future	213.2800	0.2133	220.3400	0.2203	3.310	0	0	0
2021/01/12	R035	04/02/2021	10.05	Put	Bond Future	4,452.3900	4.4524	4,281.7700	4.2818	(3.832)	0	0	0
2021/01/12	R035	04/02/2021	10.04	Call	Bond Future	204.4200	0.2044	211.1100	0.2111	3.273	0	0	0
2021/01/12	R035	04/02/2021	10.04	Put	Bond Future	4,513.2400	4.5132	4,342.2500	4.3423	(3.789)	0	0	0
2021/01/12	R035	04/02/2021	10.14	Put	Bond Future	3,921.5500	3.9215	3,754.9000	3.7549	(4.250)	0	0	650
2021/01/12	R035	04/02/2021	11.14	Call	Bond Future	3,431.3300	3.4313	3,547.1900	3.5472	3.377	0	0	0
2021/01/12	R035	04/02/2021	11.14	Put	Bond Future	513.1100	0.5131	451.2900	0.4513	(12.048)	0	0	650
2021/01/12	R035	04/02/2021			Bond Future	10.6798	90.9782	10.6525	91.1558	(0.256)	0.0000	0.0000	96,768
2021/01/12	R035	04/02/2021	10.06	Call	Bond Future	222.3900	0.2224	229.8300	0.2298	3.345	0	0	0
2021/01/12	R035	04/02/2021	10.06	Put	Bond Future	4,391.8700	4.3919	4,221.6300	4.2216	(3.876)	0	0	0
2021/01/12	R035	04/02/2021	10.14	Call	Bond Future	306.3700	0.3064	317.4000	0.3174	3.600	0	0	0
2021/01/12	R035	06/05/2021	10.55	Call	Bond Future	2,427.1600	2.4272	2,488.1500	2.4881	2.513	0	0	0
2021/01/12	R035	06/05/2021	10.55	Put	Bond Future	4,667.9100	4.6679	4,549.1900	4.5492	(2.543)	0	0	500
2021/01/12	R035	06/05/2021	10.05	Put	Bond Future	6,874.8000	6.8748	6,731.9500	6.7320	(2.078)	0	0	0
2021/01/12	R035	06/05/2021	10.05	Call	Bond Future	1,268.0900	1.2681	1,304.9500	1.3050	2.907	0	0	500
2021/01/12	R035	06/05/2021	12.91	Put	Bond Future	403.1500	0.4031	381.1300	0.3811	(5.462)	0	0	600
2021/01/12	R035	06/05/2021	10.40	Put	Bond Future	5,268.5200	5.2685	5,142.2300	5.1422	(2.397)	0	0	0
2021/01/12	R035	06/05/2021	11.55	Call	Bond Future	5,929.0000	5.9290	6,039.2900	6.0393	1.860	0	0	0
2021/01/12	R035	06/05/2021	11.55	Put	Bond Future	1,958.7200	1.9587	1,889.3000	1.8893	(3.544)	0	0	1,650
2021/01/12	R035	06/05/2021	12.77	Call	Bond Future	11,192.7000	11.1927	11,346.9700	11.3470	1.378	0	0	0
2021/01/12	R035	06/05/2021	12.77	Put	Bond Future	486.1100	0.4861	460.6700	0.4607	(5.233)	0	0	1,650
2021/01/12	R035	06/05/2021	10.24	Put	Bond Future	5,966.7200	5.9667	5,832.6200	5.8326	(2.247)	0	0	0
2021/01/12	R035	06/05/2021	10.24	Call	Bond Future	1,660.6600	1.6607	1,706.2700	1.7063	2.746	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
2021/01/12	R035	06/05/2021	12.37	Call	Bond Future	9,400.5800	9.4006	9,543.0500	9.5430	1.516	0	0	0
2021/01/12	R035	06/05/2021	12.35	Put	Bond Future	828.1500	0.8281	790.2400	0.7902	(4.578)	0	0	0
2021/01/12	R035	06/05/2021	12.36	Put	Bond Future	818.1200	0.8181	780.5400	0.7805	(4.593)	0	0	0
2021/01/12	R035	06/05/2021			Bond Future	10.8985	87.4323	10.8701	87.6120	(0.261)	0.0000	0.0000	0
2021/01/12	R035	06/05/2021	11.05	Call	Bond Future	3,979.1800	3.9792	4,066.0300	4.0660	2.183	0	0	0
2021/01/12	R035	06/05/2021	11.05	Put	Bond Future	3,031.1600	3.0312	2,938.3000	2.9383	(3.064)	0	0	500
2021/01/12	R035	06/05/2021	11.15	Put	Bond Future	2,777.7500	2.7777	2,689.8900	2.6899	(3.163)	0	0	0
2021/01/12	R035	06/05/2021	11.15	Call	Bond Future	4,343.2100	4.3432	4,435.0600	4.4351	2.115	0	0	600
2021/01/12	R035	06/05/2021	12.91	Call	Bond Future	11,829.1300	11.8291	11,986.8200	11.9868	1.333	0	0	0
2021/01/12	R035	06/05/2021	10.40	Call	Bond Future	2,037.1000	2.0371	2,090.5200	2.0905	2.622	0	0	600
2021/01/12	R035	06/05/2021	10.81	Put	Bond Future	3,743.1400	3.7431	3,637.8900	3.6379	(2.812)	0	0	0
2021/01/12	R035	06/05/2021	10.81	Call	Bond Future	3,181.9700	3.1820	3,256.4300	3.2564	2.340	0	0	1,650
2021/01/12	R035	06/05/2021	11.32	Call	Bond Future	4,993.4500	4.9935	5,093.4800	5.0935	2.003	0	0	0
2021/01/12	R035	06/05/2021	11.32	Put	Bond Future	2,393.3900	2.3934	2,313.7100	2.3137	(3.329)	0	0	793
2021/01/12	R035	06/05/2021	12.37	Put	Bond Future	808.1900	0.8082	770.9500	0.7709	(4.608)	0	0	0
2021/01/12	R035	06/05/2021	12.35	Call	Bond Future	9,312.4900	9.3125	9,454.2900	9.4543	1.523	0	0	0
2021/01/12	R035	06/05/2021	12.02	Call	Bond Future	7,889.6800	7.8897	8,019.3700	8.0194	1.644	0	0	0
2021/01/12	R035	06/05/2021	12.02	Put	Bond Future	1,221.3200	1.2213	1,171.3000	1.1713	(4.096)	0	0	793
2021/01/12	R035	06/05/2021	12.36	Call	Bond Future	9,356.5100	9.3565	9,498.6400	9.4986	1.519	0	0	0
2021/01/12	R035	05/08/2021	11.37	Call	Bond Future	5,256.7000	5.2567	5,355.7700	5.3558	1.885	0	0	0
2021/01/12	R035	05/08/2021	11.37	Put	Bond Future	3,771.4500	3.7714	3,681.5300	3.6815	(2.384)	0	0	100
2021/01/12	R035	05/08/2021	5.31	Call	Bond Future	0.2200	0.0002	0.2200	0.0002	0.000	0	0	0
2021/01/12	R035	05/08/2021	5.31	Put	Bond Future	49,704.5600	49.7046	49,515.5700	49.5156	(0.380)	0	0	0
2021/01/12	R035	05/08/2021			Bond Future	11.1241	88.3864	11.0932	88.5753	(0.277)	0.0000	0.0000	0
2021/01/12	R035	05/08/2021	10.77	Call	Bond Future	3,394.7700	3.3948	3,469.0200	3.4690	2.187	0	0	0
2021/01/12	R035	05/08/2021	10.77	Put	Bond Future	5,602.1800	5.6022	5,487.4400	5.4874	(2.048)	0	0	100
2021/01/12	R035	05/08/2021	10.02	Put	Bond Future	8,804.5000	8.8045	8,659.1000	8.6591	(1.651)	0	0	0
2021/01/12	R035	05/08/2021	10.02	Call	Bond Future	1,636.7100	1.6367	1,680.3000	1.6803	2.663	0	0	100
2021/01/12	R035	05/08/2021	5.29	Call	Bond Future	0.2000	0.0002	0.2100	0.0002	5.000	0	0	0
2021/01/12	R035	05/08/2021	5.29	Put	Bond Future	49,937.8300	49.9378	49,748.8500	49.7489	(0.378)	0	0	0
2021/01/12	R035	05/08/2021	5.30	Call	Bond Future	0.2100	0.0002	0.2200	0.0002	4.762	0	0	0
2021/01/12	R035	05/08/2021	5.30	Put	Bond Future	49,821.1300	49.8211	49,632.1500	49.6322	(0.379)	0	0	0
2021/01/12	R035	04/11/2021	10.62	Put	Bond Future	7,360.9300	7.3609	7,228.3400	7.2283	(1.801)	0	0	0
2021/01/12	R035	04/11/2021	10.62	Call	Bond Future	2,819.7000	2.8197	2,889.0600	2.8891	2.460	0	0	400
2021/01/12	R035	04/11/2021	11.08	Call	Bond Future	4,010.9100	4.0109	4,099.0700	4.0991	2.198	0	0	0
2021/01/12	R035	04/11/2021	11.08	Put	Bond Future	5,673.7900	5.6738	5,560.0000	5.5600	(2.006)	0	0	782
2021/01/12	R035	04/11/2021	10.23	Put	Bond Future	9,078.5000	9.0785	8,930.4000	8.9304	(1.631)	0	0	0
2021/01/12	R035	04/11/2021	10.12	Put	Bond Future	9,638.1300	9.6381	9,486.1100	9.4861	(1.577)	0	0	0
2021/01/12	R035	04/11/2021	10.12	Call	Bond Future	1,805.9900	1.8060	1,855.9200	1.8559	2.765	0	0	400
2021/01/12	R035	04/11/2021	11.75	Put	Bond Future	3,810.7900	3.8108	3,723.1600	3.7232	(2.300)	0	0	782
2021/01/12	R035	04/11/2021	12.53	Call	Bond Future	8,901.9700	8.9020	9,042.2000	9.0422	1.575	0	0	0
2021/01/12	R035	04/11/2021	12.53	Put	Bond Future	2,342.2700	2.3423	2,280.5500	2.2806	(2.635)	0	0	0
2021/01/12	R035	04/11/2021			Bond Future	11.3562	84.8630	11.3222	85.0649	(0.299)	0.0000	0.0000	0
2021/01/12	R035	04/11/2021	13.82	Call	Bond Future	13,757.0000	13.7570	13,930.1300	13.9301	1.258	0	0	0
2021/01/12	R035	04/11/2021	13.82	Put	Bond Future	838.4800	0.8385	809.6600	0.8097	(3.437)	0	0	400
2021/01/12	R035	04/11/2021	10.23	Call	Bond Future	1,985.3700	1.9854	2,039.2200	2.0392	2.712	0	0	782
2021/01/12	R035	04/11/2021	11.75	Call	Bond Future	6,100.6000	6.1006	6,214.9200	6.2149	1.874	0	0	0
2021/01/12	R035	04/11/2021	12.51	Call	Bond Future	8,831.1200	8.8311	8,970.7200	8.9707	1.581	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
2021/01/12	R035	04/11/2021	12.51	Put	Bond Future	2,376.7000	2.3767	2,314.3500	2.3144	(2.623)	0	0	0
2021/01/12	R035	04/11/2021	12.52	Call	Bond Future	8,866.5200	8.8665	9,006.4400	9.0064	1.578	0	0	0
2021/01/12	R035	04/11/2021	12.52	Put	Bond Future	2,359.4300	2.3594	2,297.4000	2.2974	(2.629)	0	0	0
2021/01/12	R186	04/02/2021	8.16	Call	Bond Future	7,056.3700	7.0564	7,329.9500	7.3300	3.877	0	0	0
2021/01/12	R186	04/02/2021	8.17	Put	Bond Future	0.2800	0.0003	0.1300	0.0001	(53.571)	0	0	0
2021/01/12	R186	04/02/2021	8.15	Call	Bond Future	7,007.4500	7.0075	7,281.0200	7.2810	3.904	0	0	0
2021/01/12	R186	04/02/2021	7.30	Put	Bond Future	92.7100	0.0927	63.9000	0.0639	(31.075)	0	0	0
2021/01/12	R186	04/02/2021	8.00	Put	Bond Future	1.2000	0.0012	0.6100	0.0006	(49.167)	0	0	15,177
2021/01/12	R186	04/02/2021			Bond Future	6.7736	119.2112	6.7219	119.4850	(0.763)	0.0000	0.0000	79,294
2021/01/12	R186	04/02/2021	8.16	Put	Bond Future	0.3100	0.0003	0.1400	0.0001	(54.839)	0	0	0
2021/01/12	R186	04/02/2021	8.17	Call	Bond Future	7,105.2700	7.1053	7,378.8700	7.3789	3.851	0	0	0
2021/01/12	R186	04/02/2021	8.15	Put	Bond Future	0.3400	0.0003	0.1600	0.0002	(52.941)	0	0	0
2021/01/12	R186	04/02/2021	7.30	Call	Bond Future	2,836.7600	2.8368	3,081.7000	3.0817	8.634	0	0	0
2021/01/12	R186	04/02/2021	8.00	Call	Bond Future	6,270.6700	6.2707	6,543.8300	6.5438	4.356	0	0	0
2021/01/12	R186	06/05/2021	10.77	Call	Bond Future	17,498.6400	17.4986	17,775.3000	17.7753	1.581	0	0	0
2021/01/12	R186	06/05/2021	10.77	Put	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
2021/01/12	R186	06/05/2021	10.76	Call	Bond Future	17,457.6000	17.4576	17,734.2600	17.7343	1.585	0	0	0
2021/01/12	R186	06/05/2021	10.76	Put	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2021/01/12	R186	06/05/2021			Bond Future	6.9290	120.4261	6.8742	120.7028	(0.791)	0.0000	0.0000	0
2021/01/12	R186	06/05/2021	7.30	Call	Bond Future	2,995.7800	2.9958	3,172.6800	3.1727	5.905	0	0	0
2021/01/12	R186	06/05/2021	7.30	Put	Bond Future	1,143.3000	1.1433	1,043.5100	1.0435	(8.728)	0	0	15,177
2021/01/12	R186	06/05/2021	10.78	Call	Bond Future	17,539.6700	17.5397	17,816.3300	17.8163	1.577	0	0	0
2021/01/12	R186	06/05/2021	10.78	Put	Bond Future	0.1100	0.0001	0.0800	0.0001	(27.273)	0	0	0
2021/01/12	R186	05/08/2021	8.62	Call	Bond Future	7,463.1800	7.4632	7,716.5100	7.7165	3.394	0	0	0
2021/01/12	R186	05/08/2021	8.62	Put	Bond Future	382.0700	0.3821	345.8400	0.3458	(9.483)	0	0	0
2021/01/12	R186	05/08/2021	8.61	Call	Bond Future	7,424.6700	7.4247	7,677.5600	7.6776	3.406	0	0	0
2021/01/12	R186	05/08/2021	8.61	Put	Bond Future	387.9000	0.3879	351.2300	0.3512	(9.453)	0	0	0
2021/01/12	R186	05/08/2021			Bond Future	7.0850	116.4587	7.0248	116.7483	(0.850)	0.0000	0.0000	0
2021/01/12	R186	05/08/2021	8.63	Call	Bond Future	7,501.7300	7.5017	7,755.5000	7.7555	3.383	0	0	0
2021/01/12	R186	05/08/2021	8.63	Put	Bond Future	376.3200	0.3763	340.5300	0.3405	(9.511)	0	0	0
2021/01/12	R186	04/11/2021	8.09	Call	Bond Future	5,027.5800	5.0276	5,246.2900	5.2463	4.350	0	0	0
2021/01/12	R186	04/11/2021	8.09	Put	Bond Future	1,275.7600	1.2758	1,187.0100	1.1870	(6.957)	0	0	0
2021/01/12	R186	04/11/2021	8.10	Call	Bond Future	5,058.0800	5.0581	5,277.4600	5.2775	4.337	0	0	0
2021/01/12	R186	04/11/2021	8.10	Put	Bond Future	1,262.5200	1.2625	1,174.4400	1.1744	(6.977)	0	0	0
2021/01/12	R186	04/11/2021			Bond Future	7.2504	117.7117	7.1832	118.0192	(0.928)	0.0000	0.0000	0
2021/01/12	R186	04/11/2021	8.11	Call	Bond Future	5,088.6700	5.0887	5,308.7300	5.3087	4.325	0	0	0
2021/01/12	R186	04/11/2021	8.11	Put	Bond Future	1,249.3800	1.2494	1,161.9800	1.1620	(6.995)	0	0	0
2021/01/12	R197	04/02/2021			Bond Future	318.3414	318.3414	318.3349	318.3349	(0.002)	0.0000	0.0000	2,433
2021/01/12	R197	06/05/2021			Bond Future	321.6646	321.6646	321.6585	321.6585	(0.002)	0.0000	0.0000	0
2021/01/12	R197	05/08/2021			Bond Future	317.2467	317.2467	317.2669	317.2669	0.006	0.0000	0.0000	0
2021/01/12	R197	04/11/2021			Bond Future	320.7334	320.7334	320.7936	320.7936	0.019	0.0000	0.0000	0
2021/01/12	R202	04/02/2021			Bond Future	218.9939	218.9939	219.0067	219.0067	0.006	0.0000	0.0000	7,883
2021/01/12	R202	06/05/2021			Bond Future	221.2799	221.2799	221.2931	221.2931	0.006	0.0000	0.0000	0
2021/01/12	R202	05/08/2021			Bond Future	219.4958	219.4958	219.5273	219.5273	0.014	0.0000	0.0000	0
2021/01/12	R202	04/11/2021			Bond Future	221.9080	221.9080	221.9673	221.9673	0.027	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/12	R209	04/02/2021	10.12	Call	Bond Future	461.7900	0.4618	478.6700	0.4787	3.655	0	0	0
2021/01/12	R209	04/02/2021	10.12	Put	Bond Future	2,795.7100	2.7957	2,658.9700	2.6590	(4.891)	0	0	0
2021/01/12	R209	04/02/2021			Bond Future	10.5204	70.2567	10.4935	70.4103	(0.256)	0.0000	0.0000	26,185
2021/01/12	R209	04/02/2021	10.11	Call	Bond Future	447.2100	0.4472	463.4700	0.4635	3.636	0	0	0
2021/01/12	R209	04/02/2021	10.11	Put	Bond Future	2,840.8800	2.8409	2,703.5200	2.7035	(4.835)	0	0	0
2021/01/12	R209	04/02/2021	10.10	Call	Bond Future	432.9500	0.4330	448.6100	0.4486	3.617	0	0	0
2021/01/12	R209	04/02/2021	10.10	Put	Bond Future	2,886.4400	2.8864	2,748.4800	2.7485	(4.780)	0	0	0
2021/01/12	R209	06/05/2021	10.35	Call	Bond Future	2,231.9300	2.2319	2,284.3700	2.2844	2.350	0	0	1,000
2021/01/12	R209	06/05/2021	9.75	Put	Bond Future	6,738.2200	6.7382	6,612.0400	6.6120	(1.873)	0	0	0
2021/01/12	R209	06/05/2021	9.75	Call	Bond Future	1,081.4700	1.0815	1,110.6100	1.1106	2.694	0	0	8,200
2021/01/12	R209	06/05/2021	11.00	Call	Bond Future	4,042.9400	4.0429	4,123.1200	4.1231	1.983	0	0	0
2021/01/12	R209	06/05/2021	11.00	Put	Bond Future	2,482.1100	2.4821	2,406.9700	2.4070	(3.027)	0	0	3,500
2021/01/12	R209	06/05/2021	10.00	Put	Bond Future	5,624.8000	5.6248	5,507.7100	5.5077	(2.082)	0	0	0
2021/01/12	R209	06/05/2021	10.00	Call	Bond Future	1,499.2400	1.4992	1,537.4700	1.5375	2.550	0	0	0
2021/01/12	R209	06/05/2021	12.25	Call	Bond Future	8,494.8600	8.4949	8,618.5200	8.6185	1.456	0	0	0
2021/01/12	R209	06/05/2021	12.25	Put	Bond Future	707.9100	0.7079	676.2500	0.6763	(4.472)	0	0	9,150
2021/01/12	R209	06/05/2021	12.23	Call	Bond Future	8,419.2600	8.4193	8,542.3600	8.5424	1.462	0	0	0
2021/01/12	R209	06/05/2021	12.23	Put	Bond Future	724.9600	0.7250	692.7400	0.6927	(4.444)	0	0	0
2021/01/12	R209	06/05/2021	12.22	Call	Bond Future	8,381.5100	8.3815	8,504.3300	8.5043	1.465	0	0	0
2021/01/12	R209	06/05/2021	12.22	Put	Bond Future	733.6100	0.7336	701.1100	0.7011	(4.430)	0	0	0
2021/01/12	R209	06/05/2021			Bond Future	10.7135	67.8334	10.6855	67.9887	(0.261)	0.0000	0.0000	5,250
2021/01/12	R209	06/05/2021	10.35	Put	Bond Future	4,289.6400	4.2896	4,186.7600	4.1868	(2.398)	0	0	0
2021/01/12	R209	06/05/2021	10.60	Call	Bond Future	2,855.7500	2.8557	2,918.9300	2.9189	2.212	0	0	0
2021/01/12	R209	06/05/2021	10.60	Put	Bond Future	3,488.5200	3.4885	3,396.3800	3.3964	(2.641)	0	0	6,250
2021/01/12	R209	06/05/2021	11.60	Call	Bond Future	6,128.3200	6.1283	6,230.9400	6.2309	1.675	0	0	0
2021/01/12	R209	06/05/2021	11.60	Put	Bond Future	1,465.3300	1.4653	1,412.6300	1.4126	(3.596)	0	0	3,750
2021/01/12	R209	06/05/2021	10.25	Put	Bond Future	4,646.4300	4.6464	4,539.3700	4.5394	(2.304)	0	0	0
2021/01/12	R209	06/05/2021	10.25	Call	Bond Future	2,006.7300	2.0067	2,054.9900	2.0550	2.405	0	0	5,325
2021/01/12	R209	06/05/2021	11.25	Call	Bond Future	4,887.4200	4.8874	4,977.4200	4.9774	1.841	0	0	0
2021/01/12	R209	06/05/2021	11.25	Put	Bond Future	2,007.3700	2.0074	1,942.0500	1.9421	(3.254)	0	0	9,150
2021/01/12	R209	06/05/2021	12.24	Call	Bond Future	8,457.0500	8.4571	8,580.4300	8.5804	1.459	0	0	0
2021/01/12	R209	06/05/2021	12.24	Put	Bond Future	716.3900	0.7164	684.4500	0.6844	(4.458)	0	0	0
2021/01/12	R209	05/08/2021	11.81	Call	Bond Future	6,858.1900	6.8582	6,963.3800	6.9634	1.534	0	0	0
2021/01/12	R209	05/08/2021	11.81	Put	Bond Future	2,237.8000	2.2378	2,180.2600	2.1803	(2.571)	0	0	0
2021/01/12	R209	05/08/2021			Bond Future	10.9081	68.5738	10.8780	68.7366	(0.276)	0.0000	0.0000	0
2021/01/12	R209	05/08/2021	11.80	Call	Bond Future	6,826.9700	6.8270	6,931.8700	6.9319	1.537	0	0	0
2021/01/12	R209	05/08/2021	11.80	Put	Bond Future	2,255.2100	2.2552	2,197.3800	2.1974	(2.564)	0	0	0
2021/01/12	R209	05/08/2021	11.79	Call	Bond Future	6,795.8100	6.7958	6,900.4100	6.9004	1.539	0	0	0
2021/01/12	R209	05/08/2021	11.79	Put	Bond Future	2,272.7400	2.2727	2,214.6100	2.2146	(2.558)	0	0	0
2021/01/12	R209	04/11/2021	10.50	Call	Bond Future	2,901.0500	2.9011	2,965.8600	2.9659	2.234	0	0	0
2021/01/12	R209	04/11/2021	12.00	Call	Bond Future	7,111.1300	7.1111	7,222.9900	7.2230	1.573	0	0	0
2021/01/12	R209	04/11/2021	12.00	Put	Bond Future	2,651.3200	2.6513	2,590.1900	2.5902	(2.306)	0	0	2,000
2021/01/12	R209	04/11/2021	12.19	Call	Bond Future	7,677.0000	7.6770	7,794.0700	7.7941	1.525	0	0	0
2021/01/12	R209	04/11/2021	12.19	Put	Bond Future	2,325.0600	2.3251	2,269.1400	2.2691	(2.405)	0	0	0
2021/01/12	R209	04/11/2021	12.17	Call	Bond Future	7,616.7300	7.6167	7,733.2600	7.7333	1.530	0	0	0
2021/01/12	R209	04/11/2021			Bond Future	11.1074	66.1718	11.0745	66.3447	(0.296)	0.0000	0.0000	1,000
2021/01/12	R209	04/11/2021	10.50	Put	Bond Future	6,208.3000	6.2083	6,100.1200	6.1001	(1.743)	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
2021/01/12	R209	04/11/2021	9.50	Put	Bond Future	10,518.0900	10.5181	10,378.7600	10.3788	(1.325)	0	0	0
2021/01/12	R209	04/11/2021	9.50	Call	Bond Future	1,228.4300	1.2284	1,262.0900	1.2621	2.740	0	0	2,000
2021/01/12	R209	04/11/2021	12.18	Call	Bond Future	7,646.8500	7.6468	7,763.6400	7.7636	1.527	0	0	0
2021/01/12	R209	04/11/2021	12.18	Put	Bond Future	2,341.3900	2.3414	2,285.1900	2.2852	(2.400)	0	0	0
2021/01/12	R209	04/11/2021	12.17	Put	Bond Future	2,357.8000	2.3578	2,301.3400	2.3013	(2.395)	0	0	0
2021/01/12	R210	04/02/2021			Bond Future	194.1358	194.1358	194.3306	194.3306	0.100	0.0000	0.0000	1,213
2021/01/12	R210	06/05/2021			Bond Future	193.4488	193.4488	193.6458	193.6458	0.102	0.0000	0.0000	0
2021/01/12	R210	05/08/2021			Bond Future	195.6067	195.6067	195.8219	195.8219	0.110	0.0000	0.0000	0
2021/01/12	R210	04/11/2021			Bond Future	195.0161	195.0161	195.2580	195.2580	0.124	0.0000	0.0000	0
2021/01/12	R212	04/02/2021			Bond Future	170.0426	170.0426	170.0546	170.0546	0.007	0.0000	0.0000	5,522
2021/01/12	R212	06/05/2021			Bond Future	171.8178	171.8178	171.8302	171.8302	0.007	0.0000	0.0000	0
2021/01/12	R212	05/08/2021			Bond Future	171.4017	171.4017	171.4283	171.4283	0.016	0.0000	0.0000	0
2021/01/12	R212	04/11/2021			Bond Future	173.2854	173.2854	173.3338	173.3338	0.028	0.0000	0.0000	0
2021/01/12	R213	04/02/2021	9.40	Call	Bond Future	1,343.1800	1.3432	1,421.0100	1.4210	5.794	0	0	0
2021/01/12	R213	04/02/2021	9.40	Put	Bond Future	1,065.6000	1.0656	958.4300	0.9584	(10.057)	0	0	0
2021/01/12	R213	04/02/2021	9.39	Call	Bond Future	1,311.9200	1.3119	1,388.3000	1.3883	5.822	0	0	0
2021/01/12	R213	04/02/2021	9.39	Put	Bond Future	1,091.8700	1.0919	983.2500	0.9833	(9.948)	0	0	0
2021/01/12	R213	04/02/2021			Bond Future	9.3518	88.0111	9.3198	88.1961	(0.342)	0.0000	0.0000	8,858
2021/01/12	R213	04/02/2021	9.41	Call	Bond Future	1,374.8400	1.3748	1,454.1300	1.4541	5.767	0	0	0
2021/01/12	R213	04/02/2021	9.41	Put	Bond Future	1,039.7900	1.0398	934.0800	0.9341	(10.166)	0	0	0
2021/01/12	R213	06/05/2021	11.91	Call	Bond Future	12,130.3600	12.1304	12,307.1700	12.3072	1.458	0	0	0
2021/01/12	R213	06/05/2021	11.91	Put	Bond Future	130.8900	0.1309	120.6300	0.1206	(7.839)	0	0	0
2021/01/12	R213	06/05/2021			Bond Future	9.5441	85.3800	9.5108	85.5670	(0.349)	0.0000	0.0000	0
2021/01/12	R213	06/05/2021	11.90	Call	Bond Future	12,086.8600	12.0869	12,263.5300	12.2635	1.462	0	0	0
2021/01/12	R213	06/05/2021	11.90	Put	Bond Future	133.1700	0.1332	122.7700	0.1228	(7.810)	0	0	0
2021/01/12	R213	06/05/2021	11.89	Call	Bond Future	12,043.3500	12.0434	12,219.8700	12.2199	1.466	0	0	0
2021/01/12	R213	06/05/2021	11.89	Put	Bond Future	135.4800	0.1355	124.9300	0.1249	(7.787)	0	0	0
2021/01/12	R213	05/08/2021	10.14	Put	Bond Future	2,697.7700	2.6978	2,613.8700	2.6139	(3.110)	0	0	200
2021/01/12	R213	05/08/2021	9.34	Put	Bond Future	4,790.9000	4.7909	4,669.8500	4.6699	(2.527)	0	0	0
2021/01/12	R213	05/08/2021	9.34	Call	Bond Future	2,570.6800	2.5707	2,645.9100	2.6459	2.926	0	0	200
2021/01/12	R213	05/08/2021	10.85	Call	Bond Future	7,273.6700	7.2737	7,414.1800	7.4142	1.932	0	0	0
2021/01/12	R213	05/08/2021	10.85	Put	Bond Future	1,519.1100	1.5191	1,463.3400	1.4633	(3.671)	0	0	0
2021/01/12	R213	05/08/2021	10.84	Call	Bond Future	7,238.3800	7.2384	7,378.5200	7.3785	1.936	0	0	0
2021/01/12	R213	05/08/2021	10.84	Put	Bond Future	1,533.3600	1.5334	1,477.2200	1.4772	(3.661)	0	0	0
2021/01/12	R213	05/08/2021			Bond Future	9.7414	86.3115	9.7053	86.5078	(0.370)	0.0000	0.0000	0
2021/01/12	R213	05/08/2021	10.78	Call	Bond Future	7,027.9800	7.0280	7,165.8700	7.1659	1.962	0	0	0
2021/01/12	R213	05/08/2021	10.78	Put	Bond Future	1,621.0800	1.6211	1,562.6900	1.5627	(3.602)	0	0	200
2021/01/12	R213	05/08/2021	10.14	Call	Bond Future	4,829.2300	4.8292	4,941.6100	4.9416	2.327	0	0	0
2021/01/12	R213	05/08/2021	10.86	Call	Bond Future	7,309.0300	7.3090	7,449.9100	7.4499	1.927	0	0	0
2021/01/12	R213	05/08/2021	10.86	Put	Bond Future	1,504.9700	1.5050	1,449.5700	1.4496	(3.681)	0	0	0
2021/01/12	R213	04/11/2021	11.10	Put	Bond Future	1,792.7400	1.7927	1,732.7000	1.7327	(3.349)	0	0	0
2021/01/12	R213	04/11/2021	11.11	Call	Bond Future	7,627.4700	7.6275	7,776.8300	7.7768	1.958	0	0	0
2021/01/12	R213	04/11/2021	11.09	Put	Bond Future	1,807.4400	1.8074	1,747.0500	1.7471	(3.341)	0	0	0
2021/01/12	R213	04/11/2021			Bond Future	9.9469	83.7110	9.9073	83.9201	(0.398)	0.0000	0.0000	0
2021/01/12	R213	04/11/2021	11.10	Call	Bond Future	7,594.1300	7.5941	7,743.1400	7.7431	1.962	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
2021/01/12	R213	04/11/2021	11.11	Put	Bond Future	1,778.1300	1.7781	1,718.4400	1.7184	(3.357)	0	0	0
2021/01/12	R213	04/11/2021	11.09	Call	Bond Future	7,560.8500	7.5609	7,709.5100	7.7095	1.966	0	0	0
2021/01/12	R214	04/02/2021	10.33	Call	Bond Future	308.8200	0.3088	323.2600	0.3233	4.676	0	0	0
2021/01/12	R214	04/02/2021	10.33	Put	Bond Future	3,633.8000	3.6338	3,463.5600	3.4636	(4.685)	0	0	0
2021/01/12	R214	04/02/2021			Bond Future	10.8860	67.4195	10.8539	67.6042	(0.295)	0.0000	0.0000	15,327
2021/01/12	R214	04/02/2021	10.32	Call	Bond Future	298.1000	0.2981	311.9800	0.3120	4.656	0	0	0
2021/01/12	R214	04/02/2021	10.32	Put	Bond Future	3,685.3500	3.6854	3,514.5500	3.5145	(4.635)	0	0	0
2021/01/12	R214	04/02/2021	10.31	Call	Bond Future	287.6600	0.2877	300.9900	0.3010	4.634	0	0	0
2021/01/12	R214	04/02/2021	10.31	Put	Bond Future	3,737.2600	3.7373	3,565.9100	3.5659	(4.585)	0	0	0
2021/01/12	R214	06/05/2021	12.26	Call	Bond Future	7,284.4500	7.2845	7,420.3300	7.4203	1.865	0	0	0
2021/01/12	R214	06/05/2021	12.26	Put	Bond Future	1,172.1700	1.1722	1,121.3500	1.1214	(4.336)	0	0	0
2021/01/12	R214	06/05/2021	12.25	Call	Bond Future	7,249.2300	7.2492	7,384.7300	7.3847	1.869	0	0	0
2021/01/12	R214	06/05/2021	12.25	Put	Bond Future	1,184.4600	1.1845	1,133.2600	1.1333	(4.323)	0	0	0
2021/01/12	R214	06/05/2021			Bond Future	11.0744	64.8306	11.0411	65.0173	(0.301)	0.0000	0.0000	0
2021/01/12	R214	06/05/2021	12.27	Call	Bond Future	7,319.7100	7.3197	7,455.9600	7.4560	1.861	0	0	0
2021/01/12	R214	06/05/2021	12.27	Put	Bond Future	1,159.9900	1.1600	1,109.5400	1.1095	(4.349)	0	0	0
2021/01/12	R214	05/08/2021	12.03	Put	Bond Future	2,572.0800	2.5721	2,499.9400	2.4999	(2.805)	0	0	0
2021/01/12	R214	05/08/2021	12.01	Call	Bond Future	6,442.2900	6.4423	6,563.6700	6.5637	1.884	0	0	0
2021/01/12	R214	05/08/2021			Bond Future	11.2673	65.5380	11.2317	65.7322	(0.316)	0.0000	0.0000	0
2021/01/12	R214	05/08/2021	12.02	Call	Bond Future	6,475.9500	6.4760	6,597.6500	6.5976	1.879	0	0	0
2021/01/12	R214	05/08/2021	12.02	Put	Bond Future	2,587.4100	2.5874	2,514.9500	2.5150	(2.800)	0	0	0
2021/01/12	R214	05/08/2021	12.03	Call	Bond Future	6,509.6400	6.5096	6,631.6600	6.6317	1.874	0	0	0
2021/01/12	R214	05/08/2021	12.01	Put	Bond Future	2,602.8300	2.6028	2,530.0500	2.5300	(2.796)	0	0	0
2021/01/12	R214	04/11/2021	12.47	Call	Bond Future	7,584.7700	7.5848	7,721.0000	7.7210	1.796	0	0	0
2021/01/12	R214	04/11/2021	12.46	Call	Bond Future	7,552.0200	7.5520	7,687.9700	7.6880	1.800	0	0	0
2021/01/12	R214	04/11/2021	12.46	Put	Bond Future	2,623.4600	2.6235	2,555.0300	2.5550	(2.608)	0	0	0
2021/01/12	R214	04/11/2021			Bond Future	11.4642	62.9662	11.4257	63.1706	(0.336)	0.0000	0.0000	0
2021/01/12	R214	04/11/2021	12.47	Put	Bond Future	2,609.9800	2.6100	2,541.8300	2.5418	(2.611)	0	0	0
2021/01/12	R214	04/11/2021	12.48	Call	Bond Future	7,617.5400	7.6175	7,754.0400	7.7540	1.792	0	0	0
2021/01/12	R214	04/11/2021	12.48	Put	Bond Future	2,596.5900	2.5966	2,528.7100	2.5287	(2.614)	0	0	0
2021/01/12	R248	04/02/2021	10.47	Call	Bond Future	306.3800	0.3064	324.1900	0.3242	5.813	0	0	0
2021/01/12	R248	04/02/2021	10.47	Put	Bond Future	4,261.9900	4.2620	4,050.2500	4.0502	(4.968)	0	0	0
2021/01/12	R248	04/02/2021	10.46	Call	Bond Future	293.9500	0.2939	311.0000	0.3110	5.800	0	0	0
2021/01/12	R248	04/02/2021	10.46	Put	Bond Future	4,327.0800	4.3271	4,114.5800	4.1146	(4.911)	0	0	0
2021/01/12	R248	04/02/2021	10.75	Call	Bond Future	832.2200	0.8322	879.7900	0.8798	5.716	0	0	0
2021/01/12	R248	04/02/2021			Bond Future	11.0026	84.5607	10.9704	84.7902	(0.292)	0.0000	0.0000	119,276
2021/01/12	R248	04/02/2021	10.48	Call	Bond Future	319.1500	0.3191	337.7200	0.3377	5.819	0	0	0
2021/01/12	R248	04/02/2021	10.48	Put	Bond Future	4,197.3700	4.1974	3,986.3900	3.9864	(5.026)	0	0	0
2021/01/12	R248	04/02/2021	10.80	Put	Bond Future	2,427.1100	2.4271	2,252.0200	2.2520	(7.214)	0	0	0
2021/01/12	R248	04/02/2021	10.80	Call	Bond Future	961.4800	0.9615	1,015.9400	1.0159	5.664	0	0	2,140
2021/01/12	R248	04/02/2021	9.80	Put	Bond Future	9,444.7100	9.4447	9,215.2900	9.2153	(2.429)	0	0	0
2021/01/12	R248	04/02/2021	9.80	Call	Bond Future	8.6000	0.0086	8.7300	0.0087	1.512	0	0	2,140
2021/01/12	R248	04/02/2021	11.50	Put	Bond Future	489.0200	0.4890	420.8300	0.4208	(13.944)	0	0	0
2021/01/12	R248	04/02/2021	11.50	Call	Bond Future	3,897.2500	3.8973	4,058.6100	4.0586	4.140	0	0	0
2021/01/12	R248	04/02/2021	10.75	Put	Bond Future	2,666.8000	2.6668	2,484.8200	2.4848	(6.824)	0	0	0
2021/01/12	R248	06/05/2021	12.36	Call	Bond Future	8,637.0600	8.6371	8,809.3600	8.8094	1.995	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
2021/01/12	R248	06/05/2021	12.36	Put	Bond Future	1,271.5300	1.2715	1,211.7000	1.2117	(4.705)	0	0	0
2021/01/12	R248	06/05/2021			Bond Future	11.1963	81.0124	11.1628	81.2445	(0.299)	0.0000	0.0000	0
2021/01/12	R248	06/05/2021	12.35	Call	Bond Future	8,593.3300	8.5933	8,765.1400	8.7651	1.999	0	0	0
2021/01/12	R248	06/05/2021	12.35	Put	Bond Future	1,285.8000	1.2858	1,225.4800	1.2255	(4.691)	0	0	0
2021/01/12	R248	06/05/2021	12.34	Call	Bond Future	8,549.6400	8.5496	8,720.9800	8.7210	2.004	0	0	0
2021/01/12	R248	06/05/2021	12.34	Put	Bond Future	1,300.2000	1.3002	1,239.4100	1.2394	(4.675)	0	0	0
2021/01/12	R248	05/08/2021	12.51	Put	Bond Future	2,284.7700	2.2848	2,211.3100	2.2113	(3.215)	0	0	0
2021/01/12	R248	05/08/2021	12.52	Call	Bond Future	9,191.0600	9.1911	9,359.3600	9.3594	1.831	0	0	0
2021/01/12	R248	05/08/2021	12.50	Put	Bond Future	2,302.9300	2.3029	2,229.0700	2.2291	(3.207)	0	0	0
2021/01/12	R248	05/08/2021			Bond Future	11.3954	81.8965	11.3595	82.1378	(0.316)	0.0000	0.0000	0
2021/01/12	R248	05/08/2021	12.51	Call	Bond Future	9,152.4600	9.1525	9,320.3600	9.3204	1.834	0	0	0
2021/01/12	R248	05/08/2021	12.52	Put	Bond Future	2,266.7300	2.2667	2,193.6700	2.1937	(3.223)	0	0	0
2021/01/12	R248	05/08/2021	12.50	Call	Bond Future	9,113.8900	9.1139	9,281.3900	9.2814	1.838	0	0	0
2021/01/12	R248	04/11/2021	12.85	Call	Bond Future	9,768.8900	9.7689	9,950.7500	9.9508	1.862	0	0	0
2021/01/12	R248	04/11/2021	12.85	Put	Bond Future	2,360.8400	2.3608	2,288.6100	2.2886	(3.060)	0	0	0
2021/01/12	R248	04/11/2021			Bond Future	11.5989	78.3663	11.5598	78.6204	(0.337)	0.0000	0.0000	0
2021/01/12	R248	04/11/2021	12.83	Call	Bond Future	9,695.3100	9.6953	9,876.4200	9.8764	1.868	0	0	0
2021/01/12	R248	04/11/2021	12.83	Put	Bond Future	2,395.4000	2.3954	2,322.4200	2.3224	(3.047)	0	0	0
2021/01/12	R248	04/11/2021	12.84	Call	Bond Future	9,732.0900	9.7321	9,913.5700	9.9136	1.865	0	0	0
2021/01/12	R248	04/11/2021	12.84	Put	Bond Future	2,378.0700	2.3781	2,305.4600	2.3055	(3.053)	0	0	0

Total

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