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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/01/2021 TO 21/01/2021

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
2021/01/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	2025	04/02/2021		Bond Future	148.2818	148.2818	148.2883	148.2883	0.004	0.0000	0.0000	6,737
2021/01/21	2025	06/05/2021		Bond Future	149.8195	149.8195	149.8251	149.8251	0.004	0.0000	0.0000	1,014

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
2021/01/21	2025	05/08/2021			Bond Future	149.9630	149.9630	149.9682	149.9682	0.003	0.0000	0.0000	0
2021/01/21	2025	04/11/2021			Bond Future	151.6216	151.6216	151.6267	151.6267	0.003	0.0000	0.0000	0
2021/01/21	2029	04/02/2021			Bond Future	104.6593	104.6593	104.8995	104.8995	0.230	0.0000	0.0000	1,613
2021/01/21	2029	06/05/2021			Bond Future	104.6054	104.6054	104.8475	104.8475	0.231	0.0000	0.0000	993
2021/01/21	2029	05/08/2021			Bond Future	105.7746	105.7746	106.0191	106.0191	0.231	0.0000	0.0000	0
2021/01/21	2029	04/11/2021			Bond Future	105.7941	105.7941	106.0411	106.0411	0.234	0.0000	0.0000	0
2021/01/21	2030	04/02/2021	9.16	Call	Bond Future	2,421.9000	2.4219	2,622.2700	2.6223	8.273	0	0	0
2021/01/21	2030	04/02/2021	9.16	Put	Bond Future	182.4800	0.1825	131.1900	0.1312	(28.107)	0	0	0
2021/01/21	2030	04/02/2021	9.15	Call	Bond Future	2,373.0500	2.3731	2,571.5600	2.5716	8.365	0	0	0
2021/01/21	2030	04/02/2021	9.15	Put	Bond Future	191.1900	0.1912	138.0400	0.1380	(27.800)	0	0	0
2021/01/21	2030	04/02/2021	8.20	Put	Bond Future	3,544.2100	3.5442	3,298.1800	3.2982	(6.942)	0	0	0
2021/01/21	2030	04/02/2021	9.20	Put	Bond Future	150.9200	0.1509	106.6500	0.1066	(29.333)	0	0	0
2021/01/21	2030	04/02/2021	9.20	Call	Bond Future	2,620.1200	2.6201	2,827.5100	2.8275	7.915	0	0	1,600
2021/01/21	2030	04/02/2021	9.12	Put	Bond Future	219.4800	0.2195	160.4700	0.1605	(26.886)	0	0	0
2021/01/21	2030	04/02/2021	9.12	Call	Bond Future	2,228.3800	2.2284	2,421.0300	2.4210	8.645	0	0	1,000
2021/01/21	2030	04/02/2021	8.36	Put	Bond Future	2,636.5600	2.6366	2,402.2600	2.4023	(8.887)	0	0	0
2021/01/21	2030	04/02/2021	8.36	Call	Bond Future	121.6800	0.1217	139.0400	0.1390	14.267	0	0	800
2021/01/21	2030	04/02/2021			Bond Future	8.7767	95.4387	8.7344	95.6903	(0.482)	0.0000	0.0000	53,780
2021/01/21	2030	04/02/2021	9.17	Call	Bond Future	2,471.0300	2.4710	2,673.2300	2.6732	8.183	0	0	0
2021/01/21	2030	04/02/2021	9.17	Put	Bond Future	174.1000	0.1741	124.6400	0.1246	(28.409)	0	0	0
2021/01/21	2030	04/02/2021	9.30	Call	Bond Future	3,132.3500	3.1324	3,354.2100	3.3542	7.083	0	0	0
2021/01/21	2030	04/02/2021	9.30	Put	Bond Future	91.9100	0.0919	62.1100	0.0621	(32.423)	0	0	4,000
2021/01/21	2030	04/02/2021	9.35	Call	Bond Future	3,395.3100	3.3953	3,622.8600	3.6229	6.702	0	0	0
2021/01/21	2030	04/02/2021	9.35	Put	Bond Future	70.9600	0.0710	46.8500	0.0468	(33.977)	0	0	2,000
2021/01/21	2030	04/02/2021	8.20	Call	Bond Future	41.1000	0.0411	46.7300	0.0467	13.698	0	0	1,600
2021/01/21	2030	04/02/2021	8.37	Put	Bond Future	2,582.9000	2.5829	2,349.6900	2.3497	(9.029)	0	0	0
2021/01/21	2030	04/02/2021	8.37	Call	Bond Future	129.3600	0.1294	147.8100	0.1478	14.263	0	0	1,000
2021/01/21	2030	04/02/2021	8.86	Put	Bond Future	643.2100	0.6432	518.9000	0.5189	(19.327)	0	0	0
2021/01/21	2030	04/02/2021	8.86	Call	Bond Future	1,135.5400	1.1355	1,262.8900	1.2629	11.215	0	0	800
2021/01/21	2030	04/02/2021	10.20	Call	Bond Future	7,981.4600	7.9815	8,233.0200	8.2330	3.152	0	0	0
2021/01/21	2030	04/02/2021	10.20	Put	Bond Future	0.1600	0.0002	0.0600	0.0001	(62.500)	0	0	1,800
2021/01/21	2030	06/05/2021	9.25	Call	Bond Future	3,352.4300	3.3524	3,498.8100	3.4988	4.366	0	0	0
2021/01/21	2030	06/05/2021	9.25	Put	Bond Future	1,762.0200	1.7620	1,654.7400	1.6547	(6.088)	0	0	2,500
2021/01/21	2030	06/05/2021	9.35	Call	Bond Future	3,712.3000	3.7123	3,867.3300	3.8673	4.176	0	0	0
2021/01/21	2030	06/05/2021	10.95	Call	Bond Future	10,662.3800	10.6624	10,902.0600	10.9021	2.248	0	0	0
2021/01/21	2030	06/05/2021	10.95	Put	Bond Future	130.0400	0.1300	116.0600	0.1161	(10.751)	0	0	300
2021/01/21	2030	06/05/2021	9.27	Put	Bond Future	1,720.3800	1.7204	1,614.8700	1.6149	(6.133)	0	0	0
2021/01/21	2030	06/05/2021	9.27	Call	Bond Future	3,423.0200	3.4230	3,571.1700	3.5712	4.328	0	0	300
2021/01/21	2030	06/05/2021	7.97	Call	Bond Future	502.1100	0.5021	538.6700	0.5387	7.281	0	0	700
2021/01/21	2030	06/05/2021	10.04	Call	Bond Future	6,546.7800	6.5468	6,749.4800	6.7495	3.096	0	0	0
2021/01/21	2030	06/05/2021	10.04	Put	Bond Future	653.9100	0.6539	602.9500	0.6030	(7.793)	0	0	0
2021/01/21	2030	06/05/2021	9.15	Put	Bond Future	1,989.4700	1.9895	1,873.1300	1.8731	(5.848)	0	0	0
2021/01/21	2030	06/05/2021	9.15	Call	Bond Future	3,016.0800	3.0161	3,153.4000	3.1534	4.553	0	0	0
2021/01/21	2030	06/05/2021	9.92	Call	Bond Future	6,026.1900	6.0262	6,221.9800	6.2220	3.249	0	0	0
2021/01/21	2030	06/05/2021	11.69	Call	Bond Future	14,098.2500	14.0983	14,348.4200	14.3484	1.774	0	0	0
2021/01/21	2030	06/05/2021	11.69	Put	Bond Future	25.9400	0.0259	22.4500	0.0225	(13.454)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/21	2030	06/05/2021	11.70	Call	Bond Future	14,144.1200		14.1441	14,394.3600	14.3944	1.769	0	0	0
2021/01/21	2030	06/05/2021	11.70	Put	Bond Future	25.3300		0.0253	21.9100	0.0219	(13.502)	0	0	0
2021/01/21	2030	06/05/2021			Bond Future	8.9699		96.4046	8.9258	96.6583	(0.492)	0.0000	0.0000	56,331
2021/01/21	2030	06/05/2021	9.35	Put	Bond Future	1,562.5000		1.5625	1,463.8700	1.4639	(6.312)	0	0	2,500
2021/01/21	2030	06/05/2021	8.77	Put	Bond Future	3,065.5700		3.0656	2,913.5400	2.9135	(4.959)	0	0	0
2021/01/21	2030	06/05/2021	8.77	Call	Bond Future	1,908.9600		1.9090	2,010.5900	2.0106	5.324	0	0	300
2021/01/21	2030	06/05/2021	9.22	Call	Bond Future	3,249.6500		3.2496	3,393.3400	3.3933	4.422	0	0	0
2021/01/21	2030	06/05/2021	9.22	Put	Bond Future	1,827.9200		1.8279	1,717.9500	1.7179	(6.016)	0	0	700
2021/01/21	2030	06/05/2021	7.97	Put	Bond Future	6,474.1700		6.4742	6,257.0700	6.2571	(3.353)	0	0	0
2021/01/21	2030	06/05/2021	9.92	Put	Bond Future	769.9200		0.7699	712.0500	0.7120	(7.516)	0	0	700
2021/01/21	2030	06/05/2021	11.71	Call	Bond Future	14,189.9700		14.1900	14,440.2800	14.4403	1.764	0	0	0
2021/01/21	2030	06/05/2021	11.71	Put	Bond Future	24.7400		0.0247	21.3900	0.0214	(13.541)	0	0	0
2021/01/21	2030	06/05/2021	10.74	Call	Bond Future	9,686.0800		9.6861	9,920.1300	9.9201	2.416	0	0	0
2021/01/21	2030	06/05/2021	10.74	Put	Bond Future	195.5900		0.1956	175.9800	0.1760	(10.026)	0	0	0
2021/01/21	2030	05/08/2021	10.30	Put	Bond Future	1,209.5300		1.2095	1,146.1100	1.1461	(5.243)	0	0	200
2021/01/21	2030	05/08/2021	8.78	Put	Bond Future	4,419.4900		4.4195	4,261.8800	4.2619	(3.566)	0	0	0
2021/01/21	2030	05/08/2021	8.78	Call	Bond Future	2,231.5700		2.2316	2,330.0500	2.3300	4.413	0	0	200
2021/01/21	2030	05/08/2021	7.70	Put	Bond Future	9,214.6500		9.2147	8,993.8400	8.9938	(2.396)	0	0	0
2021/01/21	2030	05/08/2021	12.10	Call	Bond Future	14,694.6400		14.6946	14,941.1000	14.9411	1.677	0	0	0
2021/01/21	2030	05/08/2021	12.10	Put	Bond Future	116.6400		0.1166	107.0100	0.1070	(8.256)	0	0	600
2021/01/21	2030	05/08/2021	9.45	Call	Bond Future	4,085.3700		4.0854	4,230.4800	4.2305	3.552	0	0	600
2021/01/21	2030	05/08/2021	10.41	Call	Bond Future	7,642.6600		7.6427	7,840.7200	7.8407	2.592	0	0	0
2021/01/21	2030	05/08/2021	10.41	Put	Bond Future	1,073.0500		1.0731	1,015.0200	1.0150	(5.408)	0	0	0
2021/01/21	2030	05/08/2021	10.42	Call	Bond Future	7,681.3400		7.6813	7,879.8700	7.8799	2.585	0	0	0
2021/01/21	2030	05/08/2021	10.42	Put	Bond Future	1,061.2800		1.0613	1,003.7200	1.0037	(5.424)	0	0	0
2021/01/21	2030	05/08/2021			Bond Future	9.1686		93.4532	9.1225	93.7092	(0.503)	0.0000	0.0000	0
2021/01/21	2030	05/08/2021	10.30	Call	Bond Future	7,221.7000		7.2217	7,414.3700	7.4144	2.668	0	0	0
2021/01/21	2030	05/08/2021	7.70	Call	Bond Future	591.2600		0.5913	626.5400	0.6265	5.967	0	0	200
2021/01/21	2030	05/08/2021	8.95	Put	Bond Future	3,869.5000		3.8695	3,723.8900	3.7239	(3.763)	0	0	0
2021/01/21	2030	05/08/2021	8.95	Call	Bond Future	2,646.7000		2.6467	2,757.1800	2.7572	4.174	0	0	600
2021/01/21	2030	05/08/2021	9.45	Put	Bond Future	2,541.3400		2.5413	2,430.3600	2.4304	(4.367)	0	0	0
2021/01/21	2030	05/08/2021	10.43	Call	Bond Future	7,720.0900		7.7201	7,919.0900	7.9191	2.578	0	0	0
2021/01/21	2030	05/08/2021	10.43	Put	Bond Future	1,049.6200		1.0496	992.5300	0.9925	(5.439)	0	0	0
2021/01/21	2030	04/11/2021	8.27	Put	Bond Future	7,347.5700		7.3476	7,151.0700	7.1511	(2.674)	0	0	0
2021/01/21	2030	04/11/2021	8.27	Call	Bond Future	1,225.9100		1.2259	1,288.1900	1.2882	5.080	0	0	300
2021/01/21	2030	04/11/2021	8.77	Put	Bond Future	5,393.1600		5.3932	5,226.6400	5.2266	(3.088)	0	0	0
2021/01/21	2030	04/11/2021	11.44	Put	Bond Future	581.3500		0.5813	548.3400	0.5483	(5.678)	0	0	300
2021/01/21	2030	04/11/2021	10.59	Put	Bond Future	1,385.2000		1.3852	1,320.7000	1.3207	(4.656)	0	0	0
2021/01/21	2030	04/11/2021	10.60	Call	Bond Future	7,707.8400		7.7078	7,902.5800	7.9026	2.527	0	0	0
2021/01/21	2030	04/11/2021	10.60	Put	Bond Future	1,372.2000		1.3722	1,308.1600	1.3082	(4.667)	0	0	0
2021/01/21	2030	04/11/2021			Bond Future	9.3645		94.4655	9.3164	94.7243	(0.514)	0.0000	0.0000	0
2021/01/21	2030	04/11/2021	8.77	Call	Bond Future	2,130.3400		2.1303	2,222.6000	2.2226	4.331	0	0	300
2021/01/21	2030	04/11/2021	11.44	Call	Bond Future	10,906.0700		10.9061	11,131.8400	11.1318	2.070	0	0	0
2021/01/21	2030	04/11/2021	10.59	Call	Bond Future	7,671.8500		7.6718	7,866.1300	7.8661	2.532	0	0	0
2021/01/21	2030	04/11/2021	10.61	Call	Bond Future	7,743.9000		7.7439	7,939.0800	7.9391	2.520	0	0	0
2021/01/21	2030	04/11/2021	10.61	Put	Bond Future	1,359.3000		1.3593	1,295.7000	1.2957	(4.679)	0	0	0
2021/01/21	2032	04/02/2021	9.63	Call	Bond Future	681.3500		0.6814	773.0400	0.7730	13.457	0	0	0

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2021/01/21	2032	04/02/2021	9.63	Put	Bond Future	1,372.4000	1.3724	1,165.9700	1.1660	(15.042)	0	0	0
2021/01/21	2032	04/02/2021	9.29	Put	Bond Future	3,011.7700	3.0118	2,735.1500	2.7351	(9.185)	0	0	0
2021/01/21	2032	04/02/2021	9.29	Call	Bond Future	140.0000	0.1400	161.5000	0.1615	15.357	0	0	800
2021/01/21	2032	04/02/2021	10.82	Call	Bond Future	6,423.0000	6.4230	6,717.4400	6.7174	4.584	0	0	0
2021/01/21	2032	04/02/2021	10.82	Put	Bond Future	7.8800	0.0079	4.2000	0.0042	(46.701)	0	0	800
2021/01/21	2032	04/02/2021			Bond Future	9.7401	92.9783	9.6924	93.2764	(0.489)	0.0000	0.0000	43,992
2021/01/21	2032	04/02/2021	9.62	Call	Bond Future	656.5500	0.6566	745.4300	0.7454	13.537	0	0	0
2021/01/21	2032	04/02/2021	9.62	Put	Bond Future	1,410.7400	1.4107	1,201.5000	1.2015	(14.832)	0	0	0
2021/01/21	2032	04/02/2021	9.61	Call	Bond Future	632.4200	0.6324	718.5300	0.7185	13.616	0	0	0
2021/01/21	2032	04/02/2021	9.61	Put	Bond Future	1,449.8100	1.4498	1,237.8000	1.2378	(14.623)	0	0	0
2021/01/21	2032	04/02/2021	8.79	Put	Bond Future	6,212.6400	6.2126	5,914.8900	5.9149	(4.793)	0	0	0
2021/01/21	2032	04/02/2021	8.79	Call	Bond Future	3.4800	0.0035	3.8500	0.0039	10.632	0	0	800
2021/01/21	2032	06/05/2021	12.57	Call	Bond Future	14,191.9300	14.1919	14,484.5500	14.4845	2.062	0	0	0
2021/01/21	2032	06/05/2021	12.12	Call	Bond Future	12,086.9300	12.0869	12,371.1000	12.3711	2.351	0	0	0
2021/01/21	2032	06/05/2021	12.12	Put	Bond Future	151.1800	0.1512	134.7100	0.1347	(10.894)	0	0	0
2021/01/21	2032	06/05/2021			Bond Future	9.9469	89.7757	9.8974	90.0763	(0.498)	0.0000	0.0000	70,924
2021/01/21	2032	06/05/2021	12.57	Put	Bond Future	64.8800	0.0649	56.8600	0.0569	(12.361)	0	0	736
2021/01/21	2032	06/05/2021	10.33	Put	Bond Future	1,861.9100	1.8619	1,743.3300	1.7433	(6.369)	0	0	0
2021/01/21	2032	06/05/2021	10.33	Call	Bond Future	4,141.8500	4.1419	4,323.9100	4.3239	4.396	0	0	736
2021/01/21	2032	06/05/2021	12.11	Call	Bond Future	12,039.9700	12.0400	12,323.8900	12.3239	2.358	0	0	0
2021/01/21	2032	06/05/2021	12.11	Put	Bond Future	153.9200	0.1539	137.2000	0.1372	(10.863)	0	0	0
2021/01/21	2032	06/05/2021	12.10	Call	Bond Future	11,992.9900	11.9930	12,276.6500	12.2766	2.365	0	0	0
2021/01/21	2032	06/05/2021	12.10	Put	Bond Future	156.7000	0.1567	139.7200	0.1397	(10.836)	0	0	0
2021/01/21	2032	05/08/2021	11.37	Call	Bond Future	8,179.8300	8.1798	8,408.0000	8.4080	2.789	0	0	0
2021/01/21	2032	05/08/2021	11.37	Put	Bond Future	1,420.2300	1.4202	1,344.8000	1.3448	(5.311)	0	0	0
2021/01/21	2032	05/08/2021			Bond Future	10.1552	90.7577	10.1037	91.0613	(0.508)	0.0000	0.0000	0
2021/01/21	2032	05/08/2021	11.35	Call	Bond Future	8,102.3100	8.1023	8,329.4000	8.3294	2.803	0	0	0
2021/01/21	2032	05/08/2021	11.35	Put	Bond Future	1,448.1400	1.4481	1,371.6300	1.3716	(5.283)	0	0	0
2021/01/21	2032	05/08/2021	11.36	Call	Bond Future	8,141.0400	8.1410	8,368.6700	8.3687	2.796	0	0	0
2021/01/21	2032	05/08/2021	11.36	Put	Bond Future	1,434.1300	1.4341	1,358.1600	1.3582	(5.297)	0	0	0
2021/01/21	2032	04/11/2021	9.83	Call	Bond Future	2,614.6300	2.6146	2,731.9000	2.7319	4.485	0	0	700
2021/01/21	2032	04/11/2021	11.71	Put	Bond Future	1,560.4300	1.5604	1,485.8800	1.4859	(4.778)	0	0	0
2021/01/21	2032	04/11/2021	11.69	Call	Bond Future	8,685.6900	8.6857	8,916.9100	8.9169	2.662	0	0	0
2021/01/21	2032	04/11/2021	11.70	Call	Bond Future	8,722.6400	8.7226	8,954.3500	8.9543	2.656	0	0	0
2021/01/21	2032	04/11/2021			Bond Future	10.3700	87.5960	10.3163	87.9027	(0.518)	0.0000	0.0000	0
2021/01/21	2032	04/11/2021	9.83	Put	Bond Future	5,765.6500	5.7657	5,576.1800	5.5762	(3.286)	0	0	0
2021/01/21	2032	04/11/2021	12.81	Call	Bond Future	13,057.0400	13.0570	13,330.8200	13.3308	2.097	0	0	0
2021/01/21	2032	04/11/2021	12.81	Put	Bond Future	546.6700	0.5467	513.7100	0.5137	(6.029)	0	0	700
2021/01/21	2032	04/11/2021	11.71	Call	Bond Future	8,759.6500	8.7597	8,991.8400	8.9918	2.651	0	0	0
2021/01/21	2032	04/11/2021	11.69	Put	Bond Future	1,587.8100	1.5878	1,512.2900	1.5123	(4.756)	0	0	0
2021/01/21	2032	04/11/2021	9.33	Put	Bond Future	7,823.6800	7.8237	7,600.2200	7.6002	(2.856)	0	0	0
2021/01/21	2032	04/11/2021	9.33	Call	Bond Future	1,616.5700	1.6166	1,699.8500	1.6999	5.152	0	0	700
2021/01/21	2032	04/11/2021	11.70	Put	Bond Future	1,574.0700	1.5741	1,499.0400	1.4990	(4.767)	0	0	0
2021/01/21	2033	04/02/2021			Bond Future	99.4729	99.4729	99.9973	99.9973	0.527	0.0000	0.0000	1,509
2021/01/21	2033	06/05/2021			Bond Future	99.2891	99.2891	99.8183	99.8183	0.533	0.0000	0.0000	7,616
2021/01/21	2033	05/08/2021			Bond Future	100.3987	100.3987	100.9335	100.9335	0.533	0.0000	0.0000	0
2021/01/21	2033	04/11/2021			Bond Future	100.2844	100.2844	100.8251	100.8251	0.539	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
2021/01/21	2037	04/02/2021	10.28	Call	Bond Future	145.7200	0.1457	191.1000	0.1911	31.142	0	0	0
2021/01/21	2037	04/02/2021	10.28	Put	Bond Future	3,585.0900	3.5851	3,119.6700	3.1197	(12.982)	0	0	0
2021/01/21	2037	04/02/2021	10.27	Call	Bond Future	137.9100	0.1379	181.1400	0.1811	31.347	0	0	0
2021/01/21	2037	04/02/2021	10.27	Put	Bond Future	3,646.8500	3.6469	3,179.2800	3.1793	(12.821)	0	0	0
2021/01/21	2037	04/02/2021	11.90	Call	Bond Future	6,816.0100	6.8160	7,318.8900	7.3189	7.378	0	0	0
2021/01/21	2037	04/02/2021	13.73	Call	Bond Future	16,263.7700	16.2638	16,774.5700	16.7746	3.141	0	0	0
2021/01/21	2037	04/02/2021	13.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/01/21	2037	04/02/2021	10.85	Call	Bond Future	1,357.9600	1.3580	1,624.6400	1.6246	19.638	0	0	0
2021/01/21	2037	04/02/2021	10.85	Put	Bond Future	967.2000	0.9672	723.0800	0.7231	(25.240)	0	0	72
2021/01/21	2037	04/02/2021	10.35	Call	Bond Future	210.5500	0.2105	273.0500	0.2730	29.684	0	0	0
2021/01/21	2037	04/02/2021	10.35	Put	Bond Future	3,165.2900	3.1653	2,716.9900	2.7170	(14.163)	0	0	72
2021/01/21	2037	04/02/2021			Bond Future	10.7900	82.9427	10.7123	83.4535	(0.721)	0.0000	0.0000	82,487
2021/01/21	2037	04/02/2021	10.29	Call	Bond Future	153.9000	0.1539	201.5200	0.2015	30.942	0	0	0
2021/01/21	2037	04/02/2021	10.29	Put	Bond Future	3,523.7900	3.5238	3,060.6100	3.0606	(13.144)	0	0	0
2021/01/21	2037	04/02/2021	11.97	Put	Bond Future	10.2000	0.0102	4.6600	0.0047	(54.314)	0	0	0
2021/01/21	2037	04/02/2021	11.97	Call	Bond Future	7,210.9300	7.2109	7,716.1900	7.7162	7.007	0	0	300
2021/01/21	2037	04/02/2021	11.90	Put	Bond Future	15.1400	0.0151	7.2200	0.0072	(52.312)	0	0	240
2021/01/21	2037	04/02/2021	10.48	Put	Bond Future	2,451.0600	2.4511	2,044.0300	2.0440	(16.606)	0	0	0
2021/01/21	2037	04/02/2021	10.48	Call	Bond Future	385.5600	0.3856	489.3300	0.4893	26.914	0	0	240
2021/01/21	2037	04/02/2021	9.65	Put	Bond Future	7,992.7100	7.9927	7,482.4500	7.4825	(6.384)	0	0	0
2021/01/21	2037	04/02/2021	9.65	Call	Bond Future	1.5300	0.0015	2.0700	0.0021	35.294	0	0	72
2021/01/21	2037	06/05/2021	12.42	Call	Bond Future	9,022.8700	9.0229	9,454.1000	9.4541	4.779	0	0	0
2021/01/21	2037	06/05/2021	12.43	Call	Bond Future	9,067.1500	9.0672	9,499.2300	9.4992	4.765	0	0	0
2021/01/21	2037	06/05/2021	12.44	Put	Bond Future	722.1100	0.7221	639.5300	0.6395	(11.436)	0	0	0
2021/01/21	2037	06/05/2021			Bond Future	11.0048	83.7821	10.9240	84.2976	(0.734)	0.0000	0.0000	53,763
2021/01/21	2037	06/05/2021	12.42	Put	Bond Future	741.1200	0.7411	656.8400	0.6568	(11.372)	0	0	0
2021/01/21	2037	06/05/2021	12.43	Put	Bond Future	731.5700	0.7316	648.1400	0.6481	(11.404)	0	0	0
2021/01/21	2037	06/05/2021	12.44	Call	Bond Future	9,111.4700	9.1115	9,544.4000	9.5444	4.751	0	0	0
2021/01/21	2037	05/08/2021	12.26	Put	Bond Future	2,100.6200	2.1006	1,953.1400	1.9531	(7.021)	0	0	0
2021/01/21	2037	05/08/2021	12.27	Call	Bond Future	8,134.9600	8.1350	8,509.2200	8.5092	4.601	0	0	0
2021/01/21	2037	05/08/2021	12.27	Put	Bond Future	2,083.0700	2.0831	1,936.4800	1.9365	(7.037)	0	0	0
2021/01/21	2037	05/08/2021	12.28	Call	Bond Future	8,172.1100	8.1721	8,547.2600	8.5473	4.591	0	0	0
2021/01/21	2037	05/08/2021			Bond Future	11.2267	80.4424	11.1425	80.9632	(0.750)	0.0000	0.0000	0
2021/01/21	2037	05/08/2021	12.26	Call	Bond Future	8,097.8600	8.0979	8,471.2300	8.4712	4.611	0	0	0
2021/01/21	2037	05/08/2021	12.28	Put	Bond Future	2,065.6400	2.0656	1,919.9400	1.9199	(7.054)	0	0	0
2021/01/21	2037	04/11/2021	12.82	Put	Bond Future	1,901.2400	1.9012	1,772.9100	1.7729	(6.750)	0	0	0
2021/01/21	2037	04/11/2021	12.83	Call	Bond Future	9,567.9300	9.5679	9,966.6600	9.9667	4.167	0	0	0
2021/01/21	2037	04/11/2021			Bond Future	11.4424	81.3140	11.3548	81.8403	(0.765)	0.0000	0.0000	0
2021/01/21	2037	04/11/2021	12.81	Call	Bond Future	9,495.0100	9.4950	9,892.2500	9.8923	4.184	0	0	0
2021/01/21	2037	04/11/2021	12.81	Put	Bond Future	1,916.0400	1.9160	1,786.9700	1.7870	(6.736)	0	0	0
2021/01/21	2037	04/11/2021	12.82	Call	Bond Future	9,531.4500	9.5314	9,929.4300	9.9294	4.175	0	0	0
2021/01/21	2037	04/11/2021	12.83	Put	Bond Future	1,886.5300	1.8865	1,758.9500	1.7590	(6.763)	0	0	0
2021/01/21	2038	04/02/2021			Bond Future	111.5945	111.5945	111.6054	111.6054	0.010	0.0000	0.0000	7,617
2021/01/21	2038	06/05/2021			Bond Future	112.7517	112.7517	112.7620	112.7620	0.009	0.0000	0.0000	3,521
2021/01/21	2038	05/08/2021			Bond Future	112.2897	112.2897	112.2997	112.2997	0.009	0.0000	0.0000	0
2021/01/21	2038	04/11/2021			Bond Future	113.5317	113.5317	113.5417	113.5417	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
2021/01/21	2040	04/02/2021	10.42	Call	Bond Future	168.0100	0.1680	227.8900	0.2279	35.641	0	0	0
2021/01/21	2040	04/02/2021	10.42	Put	Bond Future	3,587.5600	3.5876	3,066.1200	3.0661	(14.535)	0	0	0
2021/01/21	2040	04/02/2021	9.49	Put	Bond Future	10,790.2000	10.7902	10,208.9100	10.2089	(5.387)	0	0	0
2021/01/21	2040	04/02/2021	9.49	Call	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	500
2021/01/21	2040	04/02/2021	9.57	Put	Bond Future	10,119.2200	10.1192	9,537.9800	9.5380	(5.744)	0	0	0
2021/01/21	2040	04/02/2021	9.57	Call	Bond Future	0.1900	0.0002	0.2700	0.0003	42.105	0	0	800
2021/01/21	2040	04/02/2021	10.07	Put	Bond Future	6,102.8300	6.1028	5,528.8500	5.5288	(9.405)	0	0	0
2021/01/21	2040	04/02/2021			Bond Future	10.8941	85.1543	10.8114	85.7357	(0.759)	0.0000	0.0000	69,629
2021/01/21	2040	04/02/2021	10.41	Call	Bond Future	158.9300	0.1589	216.0200	0.2160	35.921	0	0	0
2021/01/21	2040	04/02/2021	10.41	Put	Bond Future	3,652.9400	3.6529	3,128.7100	3.1287	(14.351)	0	0	0
2021/01/21	2040	04/02/2021	10.40	Call	Bond Future	150.2500	0.1503	204.6200	0.2046	36.186	0	0	0
2021/01/21	2040	04/02/2021	10.40	Put	Bond Future	3,718.8200	3.7188	3,191.8700	3.1919	(14.170)	0	0	0
2021/01/21	2040	04/02/2021	10.24	Put	Bond Future	4,830.6500	4.8306	4,271.7600	4.2718	(11.570)	0	0	0
2021/01/21	2040	04/02/2021	10.24	Call	Bond Future	55.5200	0.0555	77.9500	0.0780	40.400	0	0	500
2021/01/21	2040	04/02/2021	11.57	Call	Bond Future	4,629.4600	4.6295	5,163.2400	5.1632	11.530	0	0	0
2021/01/21	2040	04/02/2021	11.57	Put	Bond Future	108.7800	0.1088	61.2400	0.0612	(43.703)	0	0	500
2021/01/21	2040	04/02/2021	10.07	Call	Bond Future	17.1100	0.0171	24.4500	0.0244	42.899	0	0	800
2021/01/21	2040	04/02/2021	11.74	Call	Bond Future	5,650.0900	5.6501	6,205.9300	6.2059	9.838	0	0	0
2021/01/21	2040	04/02/2021	11.74	Put	Bond Future	53.3000	0.0533	27.8200	0.0278	(47.805)	0	0	800
2021/01/21	2040	06/05/2021	10.83	Put	Bond Future	4,348.2200	4.3482	4,005.9000	4.0059	(7.873)	0	0	0
2021/01/21	2040	06/05/2021	10.83	Call	Bond Future	2,459.8900	2.4599	2,704.2100	2.7042	9.932	0	0	300
2021/01/21	2040	06/05/2021	11.58	Put	Bond Future	2,085.7700	2.0858	1,879.2900	1.8793	(9.899)	0	0	0
2021/01/21	2040	06/05/2021	11.58	Call	Bond Future	5,219.7200	5.2197	5,599.8800	5.5999	7.283	0	0	300
2021/01/21	2040	06/05/2021	12.44	Call	Bond Future	9,186.2600	9.1863	9,671.3000	9.6713	5.280	0	0	0
2021/01/21	2040	06/05/2021	12.44	Put	Bond Future	856.4400	0.8564	754.8400	0.7548	(11.863)	0	0	0
2021/01/21	2040	06/05/2021			Bond Future	11.1035	86.0162	11.0175	86.6028	(0.775)	0.0000	0.0000	25,448
2021/01/21	2040	06/05/2021	13.38	Call	Bond Future	13,635.5600	13.6356	14,187.3500	14.1873	4.047	0	0	0
2021/01/21	2040	06/05/2021	13.38	Put	Bond Future	230.4200	0.2304	195.5700	0.1956	(15.125)	0	0	300
2021/01/21	2040	06/05/2021	12.43	Call	Bond Future	9,140.0300	9.1400	9,624.0600	9.6241	5.296	0	0	0
2021/01/21	2040	06/05/2021	12.43	Put	Bond Future	867.4500	0.8675	764.8400	0.7648	(11.829)	0	0	0
2021/01/21	2040	06/05/2021	12.42	Call	Bond Future	9,093.8600	9.0939	9,576.8700	9.5769	5.311	0	0	0
2021/01/21	2040	06/05/2021	12.42	Put	Bond Future	878.5800	0.8786	774.9500	0.7750	(11.795)	0	0	0
2021/01/21	2040	05/08/2021	11.05	Put	Bond Future	5,373.2600	5.3733	5,049.2300	5.0492	(6.030)	0	0	0
2021/01/21	2040	05/08/2021	11.05	Call	Bond Future	3,568.8700	3.5689	3,837.6700	3.8377	7.532	0	0	900
2021/01/21	2040	05/08/2021	12.48	Call	Bond Future	9,049.0900	9.0491	9,489.5700	9.4896	4.868	0	0	0
2021/01/21	2040	05/08/2021	12.49	Put	Bond Future	1,942.9400	1.9429	1,791.4300	1.7914	(7.798)	0	0	0
2021/01/21	2040	05/08/2021	12.47	Call	Bond Future	9,005.3800	9.0054	9,445.0000	9.4450	4.882	0	0	0
2021/01/21	2040	05/08/2021			Bond Future	11.3197	82.4506	11.2301	83.0434	(0.792)	0.0000	0.0000	0
2021/01/21	2040	05/08/2021	11.55	Put	Bond Future	3,760.4900	3.7605	3,506.3100	3.5063	(6.759)	0	0	0
2021/01/21	2040	05/08/2021	11.55	Call	Bond Future	5,252.1200	5.2521	5,590.7700	5.5908	6.448	0	0	900
2021/01/21	2040	05/08/2021	14.80	Call	Bond Future	18,765.6600	18.7657	19,335.4500	19.3355	3.036	0	0	0
2021/01/21	2040	05/08/2021	14.80	Put	Bond Future	190.5300	0.1905	167.4900	0.1675	(12.093)	0	0	900
2021/01/21	2040	05/08/2021	12.48	Put	Bond Future	1,955.7700	1.9558	1,803.4200	1.8034	(7.790)	0	0	0
2021/01/21	2040	05/08/2021	12.49	Call	Bond Future	9,093.0200	9.0930	9,534.3400	9.5343	4.853	0	0	0
2021/01/21	2040	05/08/2021	12.47	Put	Bond Future	1,968.8900	1.9689	1,815.6800	1.8157	(7.782)	0	0	0
2021/01/21	2040	04/11/2021	12.90	Call	Bond Future	10,001.6200	10.0016	10,457.2600	10.4573	4.556	0	0	0
2021/01/21	2040	04/11/2021	12.90	Put	Bond Future	1,957.6200	1.9576	1,814.1600	1.8142	(7.328)	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
2021/01/21	2040	04/11/2021	12.89	Call	Bond Future	9,963.1800	9.9632	10,417.9700	10.4180	4.565	0	0	0
2021/01/21	2040	04/11/2021	12.89	Put	Bond Future	1,973.0900	1.9731	1,828.7800	1.8288	(7.314)	0	0	0
2021/01/21	2040	04/11/2021			Bond Future	11.5295	83.3440	11.4362	83.9431	(0.809)	0.0000	0.0000	0
2021/01/21	2040	04/11/2021	12.91	Call	Bond Future	10,040.1000	10.0401	10,496.5800	10.4966	4.547	0	0	0
2021/01/21	2040	04/11/2021	12.91	Put	Bond Future	1,942.2600	1.9423	1,799.6400	1.7996	(7.343)	0	0	0
2021/01/21	2044	04/02/2021	10.36	Put	Bond Future	4,581.7700	4.5818	3,994.9800	3.9950	(12.807)	0	0	0
2021/01/21	2044	04/02/2021	10.37	Call	Bond Future	82.9900	0.0830	117.7900	0.1178	41.933	0	0	0
2021/01/21	2044	04/02/2021	10.35	Put	Bond Future	4,653.8000	4.6538	4,065.1600	4.0652	(12.649)	0	0	0
2021/01/21	2044	04/02/2021	10.04	Put	Bond Future	7,030.5900	7.0306	6,414.6000	6.4146	(8.762)	0	0	0
2021/01/21	2044	04/02/2021	10.04	Call	Bond Future	7.5300	0.0075	11.2100	0.0112	48.871	0	0	0
2021/01/21	2044	04/02/2021	10.84	Call	Bond Future	799.6200	0.7996	1,021.9600	1.0220	27.806	0	0	0
2021/01/21	2044	04/02/2021			Bond Future	10.9730	81.6942	10.8853	82.3138	(0.799)	0.0000	0.0000	45,226
2021/01/21	2044	04/02/2021	10.36	Call	Bond Future	77.8500	0.0779	110.7300	0.1107	42.235	0	0	0
2021/01/21	2044	04/02/2021	10.37	Put	Bond Future	4,510.1100	4.5101	3,925.2400	3.9252	(12.968)	0	0	0
2021/01/21	2044	04/02/2021	10.35	Call	Bond Future	72.9700	0.0730	104.0000	0.1040	42.524	0	0	0
2021/01/21	2044	04/02/2021	10.84	Put	Bond Future	1,742.4200	1.7424	1,345.0900	1.3451	(22.803)	0	0	265
2021/01/21	2044	04/02/2021	10.29	Call	Bond Future	48.6200	0.0486	70.1800	0.0702	44.344	0	0	0
2021/01/21	2044	04/02/2021	10.29	Put	Bond Future	5,093.3500	5.0933	4,495.2400	4.4952	(11.743)	0	0	265
2021/01/21	2044	04/02/2021	9.66	Put	Bond Future	10,176.7700	10.1768	9,557.2000	9.5572	(6.088)	0	0	0
2021/01/21	2044	04/02/2021	9.66	Call	Bond Future	0.2200	0.0002	0.3200	0.0003	45.455	0	0	265
2021/01/21	2044	06/05/2021	11.10	Call	Bond Future	3,155.7500	3.1557	3,459.3100	3.4593	9.619	0	0	0
2021/01/21	2044	06/05/2021	11.40	Call	Bond Future	4,246.0700	4.2461	4,607.9100	4.6079	8.522	0	0	0
2021/01/21	2044	06/05/2021	11.40	Put	Bond Future	2,738.0300	2.7380	2,474.4700	2.4745	(9.626)	0	0	3,100
2021/01/21	2044	06/05/2021	11.79	Call	Bond Future	5,879.1700	5.8792	6,306.6600	6.3067	7.271	0	0	0
2021/01/21	2044	06/05/2021	11.79	Put	Bond Future	1,868.7800	1.8688	1,670.8700	1.6709	(10.590)	0	0	3,100
2021/01/21	2044	06/05/2021	12.50	Call	Bond Future	9,122.4800	9.1225	9,637.8900	9.6379	5.650	0	0	0
2021/01/21	2044	06/05/2021	12.50	Put	Bond Future	893.5400	0.8935	783.5500	0.7836	(12.309)	0	0	3,100
2021/01/21	2044	06/05/2021	12.43	Call	Bond Future	8,805.8500	8.8059	9,313.6000	9.3136	5.766	0	0	0
2021/01/21	2044	06/05/2021	12.43	Put	Bond Future	974.6300	0.9746	856.9800	0.8570	(12.071)	0	0	0
2021/01/21	2044	06/05/2021	12.44	Call	Bond Future	8,850.9500	8.8510	9,359.8100	9.3598	5.749	0	0	0
2021/01/21	2044	06/05/2021	12.44	Put	Bond Future	962.6800	0.9627	846.1400	0.8461	(12.106)	0	0	0
2021/01/21	2044	06/05/2021			Bond Future	11.1750	82.5211	11.0838	83.1465	(0.816)	0.0000	0.0000	19,954
2021/01/21	2044	06/05/2021	11.10	Put	Bond Future	3,669.5400	3.6695	3,347.7000	3.3477	(8.771)	0	0	3,100
2021/01/21	2044	06/05/2021	10.70	Put	Bond Future	5,273.0700	5.2731	4,868.5700	4.8686	(7.671)	0	0	0
2021/01/21	2044	06/05/2021	10.70	Call	Bond Future	1,923.5600	1.9236	2,144.4600	2.1445	11.484	0	0	3,100
2021/01/21	2044	06/05/2021	11.35	Put	Bond Future	2,877.4200	2.8774	2,604.5000	2.6045	(9.485)	0	0	0
2021/01/21	2044	06/05/2021	11.35	Call	Bond Future	4,054.5000	4.0545	4,406.9800	4.4070	8.694	0	0	3,100
2021/01/21	2044	06/05/2021	11.90	Call	Bond Future	6,374.8100	6.3748	6,818.1400	6.8181	6.954	0	0	0
2021/01/21	2044	06/05/2021	11.90	Put	Bond Future	1,683.2000	1.6832	1,501.1300	1.5011	(10.817)	0	0	0
2021/01/21	2044	06/05/2021	12.45	Call	Bond Future	8,896.0900	8.8961	9,406.0700	9.4061	5.733	0	0	0
2021/01/21	2044	06/05/2021	12.45	Put	Bond Future	950.8500	0.9508	835.4300	0.8354	(12.139)	0	0	0
2021/01/21	2044	05/08/2021	12.60	Put	Bond Future	1,904.3400	1.9043	1,747.6300	1.7476	(8.229)	0	0	0
2021/01/21	2044	05/08/2021	12.61	Call	Bond Future	9,325.6700	9.3257	9,802.0000	9.8020	5.108	0	0	0
2021/01/21	2044	05/08/2021	12.61	Put	Bond Future	1,888.1200	1.8881	1,732.4100	1.7324	(8.247)	0	0	0
2021/01/21	2044	05/08/2021			Bond Future	11.3836	79.0423	11.2885	79.6744	(0.836)	0.0000	0.0000	0
2021/01/21	2044	05/08/2021	12.59	Call	Bond Future	9,246.7700	9.2468	9,721.1000	9.7211	5.130	0	0	0
2021/01/21	2044	05/08/2021	12.59	Put	Bond Future	1,920.6800	1.9207	1,762.9700	1.7630	(8.211)	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
2021/01/21	2044	05/08/2021	12.60	Call	Bond Future	9,286.2000	9.2862	9,761.5300	9.7615	5.119	0	0	0
2021/01/21	2044	04/11/2021	12.91	Call	Bond Future	9,817.8800	9.8179	10,299.6900	10.2997	4.907	0	0	0
2021/01/21	2044	04/11/2021	12.91	Put	Bond Future	2,061.6000	2.0616	1,904.6400	1.9046	(7.614)	0	0	0
2021/01/21	2044	04/11/2021			Bond Future	11.5856	79.8988	11.4866	80.5376	(0.854)	0.0000	0.0000	0
2021/01/21	2044	04/11/2021	12.89	Call	Bond Future	9,742.7800	9.7428	10,222.7900	10.2228	4.927	0	0	0
2021/01/21	2044	04/11/2021	12.89	Put	Bond Future	2,093.5300	2.0935	1,934.7700	1.9348	(7.583)	0	0	0
2021/01/21	2044	04/11/2021	12.90	Call	Bond Future	9,780.3100	9.7803	10,261.2200	10.2612	4.917	0	0	0
2021/01/21	2044	04/11/2021	12.90	Put	Bond Future	2,077.5100	2.0775	1,919.6500	1.9197	(7.599)	0	0	0
2021/01/21	2046	04/02/2021			Bond Future	100.6649	100.6649	100.6749	100.6749	0.010	0.0000	0.0000	14,890
2021/01/21	2046	06/05/2021			Bond Future	99.9187	99.9187	99.9283	99.9283	0.010	0.0000	0.0000	635
2021/01/21	2046	05/08/2021			Bond Future	101.0357	101.0357	101.0451	101.0451	0.009	0.0000	0.0000	0
2021/01/21	2046	04/11/2021			Bond Future	100.3457	100.3457	100.3550	100.3550	0.009	0.0000	0.0000	0
2021/01/21	2050	04/02/2021			Bond Future	101.9572	101.9572	101.9672	101.9672	0.010	0.0000	0.0000	11,025
2021/01/21	2050	06/05/2021			Bond Future	103.0144	103.0144	103.0242	103.0242	0.009	0.0000	0.0000	1,635
2021/01/21	2050	05/08/2021			Bond Future	102.2376	102.2376	102.2470	102.2470	0.009	0.0000	0.0000	0
2021/01/21	2050	04/11/2021			Bond Future	103.3686	103.3686	103.3779	103.3779	0.009	0.0000	0.0000	0
2021/01/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	AL37	04/02/2021			Index Future	794.5640	794.5640	792.6820	792.6820	(0.237)	0.0000	0.0000	0
2021/01/21	AL37	06/05/2021			Index Future	802.6060	802.6060	800.7000	800.7000	(0.237)	0.0000	0.0000	0
2021/01/21	AL37	05/08/2021			Index Future	811.2860	811.2860	809.3570	809.3570	(0.238)	0.0000	0.0000	0
2021/01/21	AL37	04/11/2021			Index Future	820.1580	820.1580	818.2080	818.2080	(0.238)	0.0000	0.0000	0
2021/01/21	AL7T	04/02/2021			Index Future	871.6450	871.6450	873.8680	873.8680	0.255	0.0000	0.0000	0
2021/01/21	AL7T	06/05/2021			Index Future	880.4670	880.4670	882.7080	882.7080	0.255	0.0000	0.0000	0
2021/01/21	AL7T	05/08/2021			Index Future	889.9890	889.9890	892.2510	892.2510	0.254	0.0000	0.0000	0
2021/01/21	AL7T	04/11/2021			Index Future	899.7230	899.7230	902.0080	902.0080	0.254	0.0000	0.0000	0
2021/01/21	ALBI	04/02/2021			Index Future	762.7460	762.7460	765.0390	765.0390	0.301	0.0000	0.0000	176
2021/01/21	ALBI	06/05/2021			Index Future	770.4660	770.4660	772.7780	772.7780	0.300	0.0000	0.0000	134
2021/01/21	ALBI	05/08/2021			Index Future	778.7990	778.7990	781.1330	781.1330	0.300	0.0000	0.0000	0
2021/01/21	ALBI	04/11/2021			Index Future	787.3160	787.3160	789.6750	789.6750	0.300	0.0000	0.0000	0
2021/01/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/01/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/01/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/01/21	ES33	04/02/2021			Bond Future	11.4490	77.0249	11.3706	77.4444	(0.685)	0.0000	0.0000	0
2021/01/21	ES33	06/05/2021			Bond Future	11.7058	74.0309	11.6241	74.4541	(0.698)	0.0000	0.0000	350
2021/01/21	ES33	05/08/2021			Bond Future	11.9677	74.8406	11.8825	75.2682	(0.712)	0.0000	0.0000	0
2021/01/21	ES33	04/11/2021			Bond Future	12.2383	71.8766	12.1494	72.3087	(0.726)	0.0000	0.0000	0
2021/01/21	ES42	04/02/2021			Bond Future	11.9512	76.0548	11.8679	76.5523	(0.697)	0.0000	0.0000	0
2021/01/21	ES42	06/05/2021			Bond Future	12.2004	72.5671	12.1133	73.0692	(0.713)	0.0000	0.0000	4,779
2021/01/21	ES42	05/08/2021			Bond Future	12.4484	73.3614	12.3575	73.8688	(0.731)	0.0000	0.0000	0
2021/01/21	ES42	04/11/2021			Bond Future	12.7064	69.8984	12.6113	70.4111	(0.749)	0.0000	0.0000	0
2021/01/21	GOVI	04/02/2021	750.96	Call	GOVI	30,920.0000	3.0920	52,860.0000	5.2860	70.957	0	0	0
2021/01/21	GOVI	04/02/2021	750.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	04/02/2021			GOVI	754.0520	754.0520	756.2460	756.2460	0.291	0.0000	0.0000	827
2021/01/21	GOVI	04/02/2021	750.95	Call	GOVI	31,020.0000	3.1020	52,960.0000	5.2960	70.729	0	0	0
2021/01/21	GOVI	04/02/2021	750.95	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	04/02/2021	750.94	Call	GOVI	31,120.0000	3.1120	53,060.0000	5.3060	70.501	0	0	0
2021/01/21	GOVI	04/02/2021	750.94	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	06/05/2021	678.68	Call	GOVI	830,040.0000	83.0040	852,160.0000	85.2160	2.665	0	0	0
2021/01/21	GOVI	06/05/2021	678.69	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	06/05/2021	678.67	Call	GOVI	830,140.0000	83.0140	852,260.0000	85.2260	2.665	0	0	0
2021/01/21	GOVI	06/05/2021			GOVI	761.6840	761.6840	763.8960	763.8960	0.290	0.0000	0.0000	140
2021/01/21	GOVI	06/05/2021	678.68	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	06/05/2021	678.69	Call	GOVI	829,940.0000	82.9940	852,060.0000	85.2060	2.665	0	0	0
2021/01/21	GOVI	06/05/2021	678.67	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	05/08/2021	719.14	Call	GOVI	507,820.0000	50.7820	530,150.0000	53.0150	4.397	0	0	0
2021/01/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	05/08/2021	719.13	Call	GOVI	507,920.0000	50.7920	530,250.0000	53.0250	4.396	0	0	0
2021/01/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	05/08/2021			GOVI	769.9220	769.9220	772.1550	772.1550	0.290	0.0000	0.0000	0
2021/01/21	GOVI	05/08/2021	719.15	Call	GOVI	507,720.0000	50.7720	530,050.0000	53.0050	4.398	0	0	0
2021/01/21	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	04/11/2021	728.41	Call	GOVI	499,320.0000	49.9320	521,890.0000	52.1890	4.520	0	0	0
2021/01/21	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	04/11/2021	728.40	Call	GOVI	499,420.0000	49.9420	521,990.0000	52.1990	4.519	0	0	0
2021/01/21	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	GOVI	04/11/2021			GOVI	778.3420	778.3420	780.5990	780.5990	0.290	0.0000	0.0000	0
2021/01/21	GOVI	04/11/2021	728.42	Call	GOVI	499,220.0000	49.9220	521,790.0000	52.1790	4.521	0	0	0
2021/01/21	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/21	GVIX 01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/01/21	IGOV 04/02/2021			Index Future	271.4760	271.4760	271.6800	271.6800	0.075	0.0000	0.0000	957
2021/01/21	IGOV 06/05/2021			Index Future	274.2910	274.2910	274.4960	274.4960	0.075	0.0000	0.0000	17
2021/01/21	IGOV 05/08/2021			Index Future	277.3240	277.3240	277.5310	277.5310	0.075	0.0000	0.0000	0
2021/01/21	IGOV 04/11/2021			Index Future	280.4230	280.4230	280.6310	280.6310	0.074	0.0000	0.0000	0
2021/01/21	IS05 16/03/2021			Interest Rate Swap	92.2400	92.2400	92.2400	92.2400	0.000	0.0000	0.0000	0
2021/01/21	IS05 15/06/2021			Interest Rate Swap	90.4100	90.4100	90.4200	90.4200	0.011	0.0000	0.0000	0
2021/01/21	IS05 21/09/2021			Interest Rate Swap	89.3200	89.3200	89.3700	89.3700	0.056	0.0000	0.0000	0
2021/01/21	IS05 21/12/2021			Interest Rate Swap	90.5300	90.5300	90.6000	90.6000	0.077	0.0000	0.0000	51
2021/01/21	IS05 15/03/2022			Interest Rate Swap	89.8900	89.8900	90.0000	90.0000	0.122	0.0000	0.0000	0
2021/01/21	IS05 21/06/2022			Interest Rate Swap	89.9100	89.9100	90.0500	90.0500	0.156	0.0000	0.0000	0
2021/01/21	IS05 20/09/2022			Interest Rate Swap	92.9600	92.9600	93.1300	93.1300	0.183	0.0000	0.0000	0
2021/01/21	IS05 20/12/2022			Interest Rate Swap	93.3600	93.3600	93.5600	93.5600	0.214	0.0000	0.0000	0
2021/01/21	IS05 22/03/2023			Interest Rate Swap	85.6500	85.6500	85.8700	85.8700	0.257	0.0000	0.0000	0
2021/01/21	IS05 20/06/2023			Interest Rate Swap	91.0800	91.0800	91.3000	91.3000	0.242	0.0000	0.0000	0
2021/01/21	IS05 19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/01/21	IS10 17/12/2025			Interest Rate Swap	77.4900	77.4900	77.6400	77.6400	0.194	0.0000	0.0000	0
2021/01/21	IS10 16/03/2026			Interest Rate Swap	73.9100	73.9100	74.0300	74.0300	0.162	0.0000	0.0000	0
2021/01/21	IS10 15/06/2026			Interest Rate Swap	72.2300	72.2300	72.3200	72.3200	0.125	0.0000	0.0000	0
2021/01/21	IS10 21/09/2026			Interest Rate Swap	74.2000	74.2000	74.2300	74.2300	0.040	0.0000	0.0000	0
2021/01/21	IS10 21/12/2026			Interest Rate Swap	78.1900	78.1900	78.1900	78.1900	0.000	0.0000	0.0000	0
2021/01/21	IS10 15/03/2027			Interest Rate Swap	76.6200	76.6200	76.6200	76.6200	0.000	0.0000	0.0000	0
2021/01/21	IS10 21/06/2027			Interest Rate Swap	78.6300	78.6300	78.6500	78.6500	0.025	0.0000	0.0000	0
2021/01/21	IS10 20/09/2027			Interest Rate Swap	84.4200	84.4200	84.4600	84.4600	0.047	0.0000	0.0000	0
2021/01/21	IS10 20/12/2027			Interest Rate Swap	84.7800	84.7800	84.8400	84.8400	0.071	0.0000	0.0000	0
2021/01/21	IS10 22/03/2028			Interest Rate Swap	77.7200	77.7200	77.7800	77.7800	0.077	0.0000	0.0000	0
2021/01/21	IS10 20/06/2028			Interest Rate Swap	85.6600	85.6600	85.7000	85.7000	0.047	0.0000	0.0000	0
2021/01/21	IS10 19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/01/21	J186 21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/01/21	JBAF 17/02/2021			Jibar Tradeable Future	3.5600	96.4400	3.6450	96.3550	2.388	0.0000	0.0000	0
2021/01/21	JBAF 17/03/2021			Jibar Tradeable Future	3.5450	96.4550	3.6350	96.3650	2.539	0.0000	0.0000	0
2021/01/21	JBAF 21/04/2021			Jibar Tradeable Future	3.4700	96.5300	3.5800	96.4200	3.170	0.0000	0.0000	0
2021/01/21	JBAF 19/05/2021			Jibar Tradeable Future	3.4600	96.5400	3.5800	96.4200	3.468	0.0000	0.0000	0
2021/01/21	JBAF 15/06/2021			Jibar Tradeable Future	3.4550	96.5450	3.5550	96.4450	2.894	0.0000	0.0000	0
2021/01/21	JBAF 21/07/2021			Jibar Tradeable Future	3.4800	96.5200	3.5800	96.4200	2.874	0.0000	0.0000	0
2021/01/21	JBAF 15/09/2021			Jibar Tradeable Future	3.4800	96.5200	3.6100	96.3900	3.736	0.0000	0.0000	30,000
2021/01/21	JBAF 15/12/2021			Jibar Tradeable Future	3.6350	96.3650	3.7250	96.2750	2.476	0.0000	0.0000	0
2021/01/21	JBAF 16/03/2022			Jibar Tradeable Future	3.6450	96.3550	3.7800	96.2200	3.704	0.0000	0.0000	0
2021/01/21	JBAF 15/06/2022			Jibar Tradeable Future	3.9600	96.0400	4.0600	95.9400	2.525	0.0000	0.0000	20,001
2021/01/21	JBAF 21/09/2022			Jibar Tradeable Future	3.9700	96.0300	4.1000	95.9000	3.275	0.0000	0.0000	0
2021/01/21	JBAF 21/12/2022			Jibar Tradeable Future	4.2850	95.7150	4.3600	95.6400	1.750	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
2021/01/21	R023	04/02/2021	6.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	R023	04/02/2021	6.34	Call	Bond Future	3,712.9500	3.7130	3,550.1400	3.5501	(4.385)	0	0	0
2021/01/21	R023	04/02/2021	6.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	R023	04/02/2021			Bond Future	4.4598	109.8496	4.5405	109.6868	1.809	0.0000	0.0000	30,644
2021/01/21	R023	04/02/2021	6.33	Call	Bond Future	3,693.6500	3.6937	3,530.8400	3.5308	(4.408)	0	0	0
2021/01/21	R023	04/02/2021	6.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	R023	04/02/2021	6.32	Call	Bond Future	3,674.3400	3.6743	3,511.5300	3.5115	(4.431)	0	0	0
2021/01/21	R023	06/05/2021	7.58	Call	Bond Future	5,274.7600	5.2748	5,109.6900	5.1097	(3.129)	0	0	0
2021/01/21	R023	06/05/2021	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	R023	06/05/2021			Bond Future	4.5128	107.0557	4.6057	106.8906	2.059	0.0000	0.0000	1,753
2021/01/21	R023	06/05/2021	7.57	Call	Bond Future	5,258.1300	5.2581	5,093.0600	5.0931	(3.139)	0	0	0
2021/01/21	R023	06/05/2021	7.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	R023	06/05/2021	7.56	Call	Bond Future	5,241.5000	5.2415	5,076.4300	5.0764	(3.149)	0	0	0
2021/01/21	R023	06/05/2021	7.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	R023	05/08/2021	5.30	Call	Bond Future	1,342.5100	1.3425	1,211.9800	1.2120	(9.723)	0	0	0
2021/01/21	R023	05/08/2021	5.30	Put	Bond Future	175.1100	0.1751	211.8700	0.2119	20.993	0	0	0
2021/01/21	R023	05/08/2021	5.29	Call	Bond Future	1,329.5000	1.3295	1,199.3900	1.1994	(9.786)	0	0	0
2021/01/21	R023	05/08/2021	5.29	Put	Bond Future	177.2100	0.1772	214.3900	0.2144	20.981	0	0	0
2021/01/21	R023	05/08/2021			Bond Future	4.5328	108.2261	4.6420	108.0588	2.410	0.0000	0.0000	0
2021/01/21	R023	05/08/2021	5.31	Call	Bond Future	1,355.5500	1.3556	1,224.5900	1.2246	(9.661)	0	0	0
2021/01/21	R023	05/08/2021	5.31	Put	Bond Future	173.0500	0.1730	209.3800	0.2094	20.994	0	0	0
2021/01/21	R023	04/11/2021	4.91	Call	Bond Future	793.2200	0.7932	689.1600	0.6892	(13.119)	0	0	0
2021/01/21	R023	04/11/2021	4.91	Put	Bond Future	342.2200	0.3422	407.3900	0.4074	19.043	0	0	0
2021/01/21	R023	04/11/2021	4.90	Call	Bond Future	784.4600	0.7845	681.0000	0.6810	(13.189)	0	0	0
2021/01/21	R023	04/11/2021	4.90	Put	Bond Future	346.3000	0.3463	412.0700	0.4121	18.992	0	0	0
2021/01/21	R023	04/11/2021			Bond Future	4.5599	105.4907	4.6910	105.3215	2.876	0.0000	0.0000	0
2021/01/21	R023	04/11/2021	4.92	Call	Bond Future	802.0200	0.8020	697.3600	0.6974	(13.050)	0	0	0
2021/01/21	R023	04/11/2021	4.92	Put	Bond Future	338.1800	0.3382	402.7500	0.4027	19.093	0	0	0
2021/01/21	R035	04/02/2021	10.05	Call	Bond Future	150.6600	0.1507	189.6800	0.1897	25.899	0	0	0
2021/01/21	R035	04/02/2021	10.05	Put	Bond Future	3,457.1400	3.4571	3,045.9900	3.0460	(11.893)	0	0	0
2021/01/21	R035	04/02/2021	10.04	Call	Bond Future	142.4500	0.1424	179.5400	0.1795	26.037	0	0	0
2021/01/21	R035	04/02/2021	10.04	Put	Bond Future	3,518.6400	3.5186	3,105.5600	3.1056	(11.740)	0	0	0
2021/01/21	R035	04/02/2021	10.14	Put	Bond Future	2,924.3700	2.9244	2,533.4900	2.5335	(13.366)	0	0	650
2021/01/21	R035	04/02/2021	11.14	Call	Bond Future	3,987.3200	3.9873	4,386.4300	4.3864	10.009	0	0	0
2021/01/21	R035	04/02/2021	11.14	Put	Bond Future	136.4700	0.1365	85.4100	0.0854	(37.415)	0	0	650
2021/01/21	R035	04/02/2021			Bond Future	10.5374	91.9108	10.4695	92.3610	(0.645)	0.0000	0.0000	73,358
2021/01/21	R035	04/02/2021	10.06	Call	Bond Future	159.2000	0.1592	200.2000	0.2002	25.754	0	0	0
2021/01/21	R035	04/02/2021	10.06	Put	Bond Future	3,396.0500	3.3961	2,986.8800	2.9869	(12.048)	0	0	0
2021/01/21	R035	04/02/2021	10.14	Call	Bond Future	241.8200	0.2418	301.1100	0.3011	24.518	0	0	0
2021/01/21	R035	06/05/2021	10.55	Call	Bond Future	2,550.2100	2.5502	2,745.8800	2.7459	7.673	0	0	0
2021/01/21	R035	06/05/2021	10.55	Put	Bond Future	3,854.9600	3.8550	3,596.4700	3.5965	(6.705)	0	0	500
2021/01/21	R035	06/05/2021	10.05	Put	Bond Future	5,960.3300	5.9603	5,628.5800	5.6286	(5.566)	0	0	0
2021/01/21	R035	06/05/2021	10.05	Call	Bond Future	1,289.6200	1.2896	1,412.0300	1.4120	9.492	0	0	500
2021/01/21	R035	06/05/2021	12.91	Put	Bond Future	230.7600	0.2308	200.8900	0.2009	(12.944)	0	0	600
2021/01/21	R035	06/05/2021	10.40	Put	Bond Future	4,419.9100	4.4199	4,139.1000	4.1391	(6.353)	0	0	0
2021/01/21	R035	06/05/2021	11.55	Call	Bond Future	6,342.9300	6.3429	6,668.9500	6.6689	5.140	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/01/21	R035	06/05/2021	11.55	Put	Bond Future	1,436.6500		1.4366	1,308.5100	1.3085	(8.919)	0	0	1,650
2021/01/21	R035	06/05/2021	12.77	Call	Bond Future	11,929.6200		11.9296	12,347.9700	12.3480	3.507	0	0	0
2021/01/21	R035	06/05/2021	12.77	Put	Bond Future	287.0300		0.2870	251.2200	0.2512	(12.476)	0	0	1,650
2021/01/21	R035	06/05/2021	10.24	Put	Bond Future	5,085.3300		5.0853	4,780.8900	4.7809	(5.987)	0	0	0
2021/01/21	R035	06/05/2021	10.24	Call	Bond Future	1,715.2700		1.7153	1,864.9900	1.8650	8.729	0	0	793
2021/01/21	R035	06/05/2021	12.37	Call	Bond Future	10,046.8700		10.0469	10,443.0900	10.4431	3.944	0	0	0
2021/01/21	R035	06/05/2021	12.35	Put	Bond Future	533.3700		0.5334	474.1000	0.4741	(11.112)	0	0	0
2021/01/21	R035	06/05/2021	12.36	Put	Bond Future	525.8800		0.5259	467.2800	0.4673	(11.143)	0	0	0
2021/01/21	R035	06/05/2021			Bond Future	10.7513		88.3683	10.6808	88.8225	(0.656)	0.0000	0.0000	23,710
2021/01/21	R035	06/05/2021	11.05	Call	Bond Future	4,243.2400		4.2432	4,510.6100	4.5106	6.301	0	0	0
2021/01/21	R035	06/05/2021	11.05	Put	Bond Future	2,359.2200		2.3592	2,172.4300	2.1724	(7.917)	0	0	500
2021/01/21	R035	06/05/2021	11.15	Put	Bond Future	2,136.6600		2.1367	1,962.8900	1.9629	(8.133)	0	0	0
2021/01/21	R035	06/05/2021	11.15	Call	Bond Future	4,638.1200		4.6381	4,918.5100	4.9185	6.045	0	0	600
2021/01/21	R035	06/05/2021	12.91	Call	Bond Future	12,592.7400		12.5927	13,017.0300	13.0170	3.369	0	0	0
2021/01/21	R035	06/05/2021	10.40	Call	Bond Future	2,124.4900		2.1245	2,297.8400	2.2978	8.160	0	0	600
2021/01/21	R035	06/05/2021	10.81	Put	Bond Future	3,001.2700		3.0013	2,780.9500	2.7810	(7.341)	0	0	0
2021/01/21	R035	06/05/2021	10.81	Call	Bond Future	3,376.1000		3.3761	3,609.9400	3.6099	6.926	0	0	1,650
2021/01/21	R035	06/05/2021	11.32	Call	Bond Future	5,340.1400		5.3401	5,641.2400	5.6412	5.638	0	0	0
2021/01/21	R035	06/05/2021	11.32	Put	Bond Future	1,804.0800		1.8041	1,651.0200	1.6510	(8.484)	0	0	793
2021/01/21	R035	06/05/2021	12.37	Put	Bond Future	518.4800		0.5185	460.5400	0.4605	(11.175)	0	0	0
2021/01/21	R035	06/05/2021	12.35	Call	Bond Future	9,953.7100		9.9537	10,348.6000	10.3486	3.967	0	0	0
2021/01/21	R035	06/05/2021	12.02	Call	Bond Future	8,440.7800		8.4408	8,810.6300	8.8106	4.382	0	0	0
2021/01/21	R035	06/05/2021	12.02	Put	Bond Future	836.4200		0.8364	752.1100	0.7521	(10.080)	0	0	793
2021/01/21	R035	06/05/2021	12.36	Call	Bond Future	10,000.2700		10.0003	10,395.8300	10.3958	3.955	0	0	0
2021/01/21	R035	05/08/2021	11.37	Call	Bond Future	5,574.8200		5.5748	5,849.6500	5.8497	4.930	0	0	0
2021/01/21	R035	05/08/2021	11.37	Put	Bond Future	3,141.3400		3.1413	2,957.3800	2.9574	(5.856)	0	0	100
2021/01/21	R035	05/08/2021	5.31	Call	Bond Future	0.1100		0.0001	0.1300	0.0001	18.182	0	0	0
2021/01/21	R035	05/08/2021	5.31	Put	Bond Future	48,756.2200		48.7562	48,297.4500	48.2974	(0.941)	0	0	0
2021/01/21	R035	05/08/2021			Bond Future	10.9703		89.3346	10.8968	89.7934	(0.670)	0.0000	0.0000	0
2021/01/21	R035	05/08/2021	10.77	Call	Bond Future	3,579.4600		3.5795	3,790.9600	3.7910	5.909	0	0	0
2021/01/21	R035	05/08/2021	10.77	Put	Bond Future	4,838.6400		4.8386	4,591.3500	4.5913	(5.111)	0	0	100
2021/01/21	R035	05/08/2021	10.02	Put	Bond Future	7,915.1200		7.9151	7,584.1500	7.5841	(4.181)	0	0	0
2021/01/21	R035	05/08/2021	10.02	Call	Bond Future	1,695.5600		1.6956	1,823.3800	1.8234	7.539	0	0	100
2021/01/21	R035	05/08/2021	5.29	Call	Bond Future	0.1000		0.0001	0.1200	0.0001	20.000	0	0	0
2021/01/21	R035	05/08/2021	5.29	Put	Bond Future	48,989.5000		48.9895	48,530.7300	48.5307	(0.936)	0	0	0
2021/01/21	R035	05/08/2021	5.30	Call	Bond Future	0.1100		0.0001	0.1300	0.0001	18.182	0	0	0
2021/01/21	R035	05/08/2021	5.30	Put	Bond Future	48,872.8000		48.8728	48,414.0300	48.4140	(0.939)	0	0	0
2021/01/21	R035	04/11/2021	10.62	Put	Bond Future	6,513.9500		6.5139	6,232.1800	6.2322	(4.326)	0	0	0
2021/01/21	R035	04/11/2021	10.62	Call	Bond Future	2,937.4100		2.9374	3,119.2700	3.1193	6.191	0	0	400
2021/01/21	R035	04/11/2021	11.08	Call	Bond Future	4,210.6100		4.2106	4,439.2200	4.4392	5.429	0	0	0
2021/01/21	R035	04/11/2021	11.08	Put	Bond Future	4,908.8000		4.9088	4,673.7800	4.6738	(4.788)	0	0	782
2021/01/21	R035	04/11/2021	10.23	Put	Bond Future	8,174.4600		8.1745	7,852.9900	7.8530	(3.933)	0	0	0
2021/01/21	R035	04/11/2021	10.12	Put	Bond Future	8,721.2400		8.7212	8,389.5600	8.3896	(3.803)	0	0	0
2021/01/21	R035	04/11/2021	10.12	Call	Bond Future	1,853.7900		1.8538	1,985.7400	1.9857	7.118	0	0	400
2021/01/21	R035	04/11/2021	11.75	Put	Bond Future	3,180.6900		3.1807	3,007.9400	3.0079	(5.431)	0	0	782
2021/01/21	R035	04/11/2021	12.53	Call	Bond Future	9,395.0200		9.3950	9,743.9500	9.7439	3.714	0	0	0
2021/01/21	R035	04/11/2021	12.53	Put	Bond Future	1,870.6300		1.8706	1,755.9300	1.7559	(6.132)	0	0	0
2021/01/21	R035	04/11/2021			Bond Future	11.1950		85.8277	11.1185	86.2913	(0.684)	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
2021/01/21	R035	04/11/2021	13.82	Call	Bond Future	14,484.5500	14.4845	14,901.0400	14.9010	2.875	0	0	0
2021/01/21	R035	04/11/2021	13.82	Put	Bond Future	601.3400	0.6013	554.2000	0.5542	(7.839)	0	0	400
2021/01/21	R035	04/11/2021	10.23	Call	Bond Future	2,046.0200	2.0460	2,188.1800	2.1882	6.948	0	0	782
2021/01/21	R035	04/11/2021	11.75	Call	Bond Future	6,435.1900	6.4352	6,726.0700	6.7261	4.520	0	0	0
2021/01/21	R035	04/11/2021	12.51	Call	Bond Future	9,320.0100	9.3200	9,667.5700	9.6676	3.729	0	0	0
2021/01/21	R035	04/11/2021	12.51	Put	Bond Future	1,900.9000	1.9009	1,784.8300	1.7848	(6.106)	0	0	0
2021/01/21	R035	04/11/2021	12.52	Call	Bond Future	9,357.5000	9.3575	9,705.7400	9.7057	3.722	0	0	0
2021/01/21	R035	04/11/2021	12.52	Put	Bond Future	1,885.7200	1.8857	1,770.3300	1.7703	(6.119)	0	0	0
2021/01/21	R186	04/02/2021	8.16	Call	Bond Future	7,978.2300	7.9782	7,691.2400	7.6912	(3.597)	0	0	0
2021/01/21	R186	04/02/2021	8.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	R186	04/02/2021	8.15	Call	Bond Future	7,929.2800	7.9293	7,642.2900	7.6423	(3.619)	0	0	0
2021/01/21	R186	04/02/2021	7.30	Put	Bond Future	6.2700	0.0063	8.1100	0.0081	29.346	0	0	0
2021/01/21	R186	04/02/2021	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	15,177
2021/01/21	R186	04/02/2021			Bond Future	6.6001	120.1334	6.6539	119.8464	0.815	0.0000	0.0000	60,699
2021/01/21	R186	04/02/2021	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	R186	04/02/2021	8.17	Call	Bond Future	8,027.1600	8.0272	7,740.1700	7.7402	(3.575)	0	0	0
2021/01/21	R186	04/02/2021	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/01/21	R186	04/02/2021	7.30	Call	Bond Future	3,672.4900	3.6725	3,387.3400	3.3873	(7.764)	0	0	0
2021/01/21	R186	04/02/2021	8.00	Call	Bond Future	7,191.6400	7.1916	6,904.6500	6.9047	(3.991)	0	0	0
2021/01/21	R186	06/05/2021	10.77	Call	Bond Future	18,421.6900	18.4217	18,131.1000	18.1311	(1.577)	0	0	0
2021/01/21	R186	06/05/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/21	R186	06/05/2021	10.76	Call	Bond Future	18,380.6400	18.3806	18,090.0500	18.0901	(1.581)	0	0	0
2021/01/21	R186	06/05/2021	10.76	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/21	R186	06/05/2021			Bond Future	6.7468	121.3493	6.8040	121.0587	0.847	0.0000	0.0000	22,592
2021/01/21	R186	06/05/2021	7.30	Call	Bond Future	3,476.0300	3.4760	3,256.3300	3.2563	(6.320)	0	0	0
2021/01/21	R186	06/05/2021	7.30	Put	Bond Future	700.4000	0.7004	771.2900	0.7713	10.121	0	0	15,177
2021/01/21	R186	06/05/2021	10.78	Call	Bond Future	18,462.7200	18.4627	18,172.1300	18.1721	(1.574)	0	0	0
2021/01/21	R186	06/05/2021	10.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/01/21	R186	05/08/2021	8.62	Call	Bond Future	8,237.4500	8.2375	7,965.3400	7.9653	(3.303)	0	0	0
2021/01/21	R186	05/08/2021	8.62	Put	Bond Future	220.3000	0.2203	242.3500	0.2423	10.009	0	0	0
2021/01/21	R186	05/08/2021	8.61	Call	Bond Future	8,197.0100	8.1970	7,925.2300	7.9252	(3.316)	0	0	0
2021/01/21	R186	05/08/2021	8.61	Put	Bond Future	224.2000	0.2242	246.5800	0.2466	9.982	0	0	0
2021/01/21	R186	05/08/2021			Bond Future	6.8910	117.3947	6.9518	117.1006	0.882	0.0000	0.0000	0
2021/01/21	R186	05/08/2021	8.63	Call	Bond Future	8,277.9100	8.2779	8,005.4800	8.0055	(3.291)	0	0	0
2021/01/21	R186	05/08/2021	8.63	Put	Bond Future	216.4600	0.2165	238.1900	0.2382	10.039	0	0	0
2021/01/21	R186	04/11/2021	8.09	Call	Bond Future	5,600.0900	5.6001	5,368.3500	5.3684	(4.138)	0	0	0
2021/01/21	R186	04/11/2021	8.09	Put	Bond Future	893.7200	0.8937	959.4900	0.9595	7.359	0	0	0
2021/01/21	R186	04/11/2021	8.10	Call	Bond Future	5,633.2200	5.6332	5,400.8800	5.4009	(4.124)	0	0	0
2021/01/21	R186	04/11/2021	8.10	Put	Bond Future	883.1100	0.8831	948.2800	0.9483	7.380	0	0	0
2021/01/21	R186	04/11/2021			Bond Future	7.0424	118.6663	7.1070	118.3688	0.918	0.0000	0.0000	0
2021/01/21	R186	04/11/2021	8.11	Call	Bond Future	5,666.4500	5.6664	5,433.5000	5.4335	(4.111)	0	0	0
2021/01/21	R186	04/11/2021	8.11	Put	Bond Future	872.6100	0.8726	937.1700	0.9372	7.398	0	0	0
2021/01/21	R197	04/02/2021			Bond Future	318.5415	318.5415	318.5472	318.5472	0.002	0.0000	0.0000	2,401
2021/01/21	R197	06/05/2021			Bond Future	321.8447	321.8447	321.8487	321.8487	0.001	0.0000	0.0000	1,250
2021/01/21	R197	05/08/2021			Bond Future	317.4365	317.4365	317.4394	317.4394	0.001	0.0000	0.0000	0
2021/01/21	R197	04/11/2021			Bond Future	320.9479	320.9479	320.9505	320.9505	0.001	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
2021/01/21	R202	04/02/2021			Bond Future	219.9787	219.9787	220.2216	220.2216	0.110	0.0000	0.0000	7,722
2021/01/21	R202	06/05/2021			Bond Future	222.2597	222.2597	222.5041	222.5041	0.110	0.0000	0.0000	457
2021/01/21	R202	05/08/2021			Bond Future	220.4917	220.4917	220.7381	220.7381	0.112	0.0000	0.0000	0
2021/01/21	R202	04/11/2021			Bond Future	222.9306	222.9306	223.1794	223.1794	0.112	0.0000	0.0000	0
2021/01/21	R209	04/02/2021	10.12	Call	Bond Future	310.5400	0.3105	395.7000	0.3957	27.423	0	0	0
2021/01/21	R209	04/02/2021	10.12	Put	Bond Future	2,227.4000	2.2274	1,865.1700	1.8652	(16.262)	0	0	0
2021/01/21	R209	04/02/2021			Bond Future	10.4474	70.6737	10.3698	71.1211	(0.743)	0.0000	0.0000	24,876
2021/01/21	R209	04/02/2021	10.11	Call	Bond Future	297.2800	0.2973	379.4000	0.3794	27.624	0	0	0
2021/01/21	R209	04/02/2021	10.11	Put	Bond Future	2,273.8900	2.2739	1,908.6200	1.9086	(16.064)	0	0	0
2021/01/21	R209	04/02/2021	10.10	Call	Bond Future	284.4400	0.2844	363.5900	0.3636	27.827	0	0	0
2021/01/21	R209	04/02/2021	10.10	Put	Bond Future	2,320.8700	2.3209	1,952.6300	1.9526	(15.866)	0	0	0
2021/01/21	R209	06/05/2021	10.35	Call	Bond Future	2,100.4800	2.1005	2,286.6900	2.2867	8.865	0	0	1,000
2021/01/21	R209	06/05/2021	9.75	Put	Bond Future	6,190.1400	6.1901	5,843.6200	5.8436	(5.598)	0	0	0
2021/01/21	R209	06/05/2021	9.75	Call	Bond Future	949.8600	0.9499	1,054.8900	1.0549	11.057	0	0	8,200
2021/01/21	R209	06/05/2021	11.00	Call	Bond Future	3,969.2700	3.9693	4,245.4500	4.2455	6.958	0	0	0
2021/01/21	R209	06/05/2021	11.00	Put	Bond Future	1,991.9700	1.9920	1,816.6000	1.8166	(8.804)	0	0	3,500
2021/01/21	R209	06/05/2021	10.00	Put	Bond Future	5,062.9000	5.0629	4,748.3900	4.7484	(6.212)	0	0	0
2021/01/21	R209	06/05/2021	10.00	Call	Bond Future	1,353.8100	1.3538	1,490.8500	1.4909	10.123	0	0	0
2021/01/21	R209	06/05/2021	12.25	Call	Bond Future	8,698.3900	8.6984	9,090.7000	9.0907	4.510	0	0	0
2021/01/21	R209	06/05/2021	12.25	Put	Bond Future	494.9700	0.4950	435.7300	0.4357	(11.968)	0	0	9,150
2021/01/21	R209	06/05/2021	12.23	Call	Bond Future	8,619.4200	8.6194	9,010.4200	9.0104	4.536	0	0	0
2021/01/21	R209	06/05/2021	12.23	Put	Bond Future	508.6500	0.5087	448.1000	0.4481	(11.904)	0	0	0
2021/01/21	R209	06/05/2021	12.22	Call	Bond Future	8,579.9800	8.5800	8,970.3200	8.9703	4.549	0	0	0
2021/01/21	R209	06/05/2021	12.22	Put	Bond Future	515.6100	0.5156	454.4000	0.4544	(11.871)	0	0	0
2021/01/21	R209	06/05/2021			Bond Future	10.6386	68.2499	10.5582	68.7014	(0.756)	0.0000	0.0000	7,458
2021/01/21	R209	06/05/2021	10.35	Put	Bond Future	3,741.7200	3.7417	3,476.3800	3.4764	(7.091)	0	0	0
2021/01/21	R209	06/05/2021	10.60	Call	Bond Future	2,749.6800	2.7497	2,971.5900	2.9716	8.070	0	0	0
2021/01/21	R209	06/05/2021	10.60	Put	Bond Future	2,965.9800	2.9660	2,736.3400	2.7363	(7.742)	0	0	6,250
2021/01/21	R209	06/05/2021	11.60	Call	Bond Future	6,176.3800	6.1764	6,517.2500	6.5173	5.519	0	0	0
2021/01/21	R209	06/05/2021	11.60	Put	Bond Future	1,096.9200	1.0969	986.2400	0.9862	(10.090)	0	0	3,750
2021/01/21	R209	06/05/2021	10.25	Put	Bond Future	4,089.6900	4.0897	3,810.0400	3.8100	(6.838)	0	0	0
2021/01/21	R209	06/05/2021	10.25	Call	Bond Future	1,866.4600	1.8665	2,038.3600	2.0384	9.210	0	0	5,325
2021/01/21	R209	06/05/2021	11.25	Call	Bond Future	4,848.2200	4.8482	5,154.1900	5.1542	6.311	0	0	0
2021/01/21	R209	06/05/2021	11.25	Put	Bond Future	1,551.7000	1.5517	1,406.1200	1.4061	(9.382)	0	0	9,150
2021/01/21	R209	06/05/2021	12.24	Call	Bond Future	8,658.9000	8.6589	9,050.5600	9.0506	4.523	0	0	0
2021/01/21	R209	06/05/2021	12.24	Put	Bond Future	501.7700	0.5018	441.8800	0.4419	(11.936)	0	0	0
2021/01/21	R209	05/08/2021	11.81	Call	Bond Future	6,979.4600	6.9795	7,302.6200	7.3026	4.630	0	0	0
2021/01/21	R209	05/08/2021	11.81	Put	Bond Future	1,936.4200	1.9364	1,803.3700	1.8034	(6.871)	0	0	0
2021/01/21	R209	05/08/2021			Bond Future	10.8302	68.9965	10.7468	69.4527	(0.770)	0.0000	0.0000	0
2021/01/21	R209	05/08/2021	11.80	Call	Bond Future	6,947.0400	6.9470	7,269.4000	7.2694	4.640	0	0	0
2021/01/21	R209	05/08/2021	11.80	Put	Bond Future	1,952.6300	1.9526	1,818.7800	1.8188	(6.855)	0	0	0
2021/01/21	R209	05/08/2021	11.79	Call	Bond Future	6,914.6700	6.9147	7,236.2300	7.2362	4.650	0	0	0
2021/01/21	R209	05/08/2021	11.79	Put	Bond Future	1,968.9500	1.9690	1,834.3000	1.8343	(6.839)	0	0	0
2021/01/21	R209	04/11/2021	10.50	Call	Bond Future	2,872.2900	2.8723	3,063.4300	3.0634	6.655	0	0	0
2021/01/21	R209	04/11/2021	12.00	Call	Bond Future	7,221.3400	7.2213	7,542.0900	7.5421	4.442	0	0	0
2021/01/21	R209	04/11/2021	12.00	Put	Bond Future	2,329.4800	2.3295	2,189.1700	2.1892	(6.023)	0	0	5,500

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
2021/01/21	R209	04/11/2021	12.19	Call	Bond Future	7,808.1200	7.8081	8,142.3900	8.1424	4.281	0	0	0
2021/01/21	R209	04/11/2021	12.19	Put	Bond Future	2,024.1300	2.0241	1,897.3400	1.8973	(6.264)	0	0	0
2021/01/21	R209	04/11/2021	12.17	Call	Bond Future	7,745.6400	7.7456	8,078.5200	8.0785	4.298	0	0	0
2021/01/21	R209	04/11/2021			Bond Future	11.0256	66.6038	10.9391	67.0649	(0.784)	0.0000	0.0000	1,795
2021/01/21	R209	04/11/2021	10.50	Put	Bond Future	5,747.4900	5.7475	5,477.5700	5.4776	(4.696)	0	0	5,500
2021/01/21	R209	04/11/2021	9.50	Put	Bond Future	10,022.5400	10.0225	9,661.1900	9.6612	(3.605)	0	0	0
2021/01/21	R209	04/11/2021	9.50	Call	Bond Future	1,164.9300	1.1649	1,264.6400	1.2646	8.559	0	0	3,750
2021/01/21	R209	04/11/2021	12.18	Call	Bond Future	7,776.8600	7.7769	8,110.4400	8.1104	4.289	0	0	0
2021/01/21	R209	04/11/2021	12.18	Put	Bond Future	2,039.3500	2.0394	1,911.8700	1.9119	(6.251)	0	0	0
2021/01/21	R209	04/11/2021	12.17	Put	Bond Future	2,054.6600	2.0547	1,926.4800	1.9265	(6.239)	0	0	0
2021/01/21	R210	04/02/2021			Bond Future	195.2791	195.2791	195.5438	195.5438	0.136	0.0000	0.0000	957
2021/01/21	R210	06/05/2021			Bond Future	194.5905	194.5905	194.8570	194.8570	0.137	0.0000	0.0000	441
2021/01/21	R210	05/08/2021			Bond Future	196.7656	196.7656	197.0343	197.0343	0.137	0.0000	0.0000	0
2021/01/21	R210	04/11/2021			Bond Future	196.2018	196.2018	196.4732	196.4732	0.138	0.0000	0.0000	0
2021/01/21	R212	04/02/2021			Bond Future	170.0876	170.0876	170.1568	170.1568	0.041	0.0000	0.0000	3,909
2021/01/21	R212	06/05/2021			Bond Future	171.8514	171.8514	171.9203	171.9203	0.040	0.0000	0.0000	0
2021/01/21	R212	05/08/2021			Bond Future	171.4396	171.4396	171.5086	171.5086	0.040	0.0000	0.0000	0
2021/01/21	R212	04/11/2021			Bond Future	173.3358	173.3358	173.4055	173.4055	0.040	0.0000	0.0000	0
2021/01/21	R213	04/02/2021	9.40	Call	Bond Future	1,408.8300	1.4088	1,468.0700	1.4681	4.205	0	0	0
2021/01/21	R213	04/02/2021	9.40	Put	Bond Future	530.0500	0.5301	458.9600	0.4590	(13.412)	0	0	0
2021/01/21	R213	04/02/2021	9.39	Call	Bond Future	1,371.1800	1.3712	1,428.9200	1.4289	4.211	0	0	0
2021/01/21	R213	04/02/2021	9.39	Put	Bond Future	549.9300	0.5499	477.3400	0.4773	(13.200)	0	0	0
2021/01/21	R213	04/02/2021			Bond Future	9.2482	88.6123	9.2259	88.7426	(0.242)	0.0000	0.0000	8,858
2021/01/21	R213	04/02/2021	9.41	Call	Bond Future	1,446.9800	1.4470	1,507.7100	1.5077	4.197	0	0	0
2021/01/21	R213	04/02/2021	9.41	Put	Bond Future	510.7300	0.5107	441.1300	0.4411	(13.628)	0	0	0
2021/01/21	R213	06/05/2021	11.91	Call	Bond Future	12,665.2800	12.6653	12,791.5800	12.7916	0.997	0	0	0
2021/01/21	R213	06/05/2021	11.91	Put	Bond Future	64.3500	0.0643	59.5300	0.0595	(7.490)	0	0	0
2021/01/21	R213	06/05/2021			Bond Future	9.4373	85.9814	9.4141	86.1125	(0.245)	0.0000	0.0000	0
2021/01/21	R213	06/05/2021	11.90	Call	Bond Future	12,620.8300	12.6208	12,747.0400	12.7470	1.000	0	0	0
2021/01/21	R213	06/05/2021	11.90	Put	Bond Future	65.6800	0.0657	60.7700	0.0608	(7.476)	0	0	0
2021/01/21	R213	06/05/2021	11.89	Call	Bond Future	12,576.3600	12.5764	12,702.4900	12.7025	1.003	0	0	0
2021/01/21	R213	06/05/2021	11.89	Put	Bond Future	67.0300	0.0670	62.0400	0.0620	(7.444)	0	0	0
2021/01/21	R213	05/08/2021	10.14	Put	Bond Future	2,217.8000	2.2178	2,162.9400	2.1629	(2.474)	0	0	200
2021/01/21	R213	05/08/2021	9.34	Put	Bond Future	4,215.6700	4.2157	4,134.0100	4.1340	(1.937)	0	0	0
2021/01/21	R213	05/08/2021	9.34	Call	Bond Future	2,605.3600	2.6054	2,655.9700	2.6560	1.943	0	0	200
2021/01/21	R213	05/08/2021	10.85	Call	Bond Future	7,588.6000	7.5886	7,685.1800	7.6852	1.273	0	0	0
2021/01/21	R213	05/08/2021	10.85	Put	Bond Future	1,224.1300	1.2241	1,188.4400	1.1884	(2.916)	0	0	0
2021/01/21	R213	05/08/2021	10.84	Call	Bond Future	7,551.6200	7.5516	7,647.9500	7.6479	1.276	0	0	0
2021/01/21	R213	05/08/2021	10.84	Put	Bond Future	1,236.6900	1.2367	1,200.7500	1.2008	(2.906)	0	0	0
2021/01/21	R213	05/08/2021			Bond Future	9.6297	86.9215	9.6057	87.0537	(0.250)	0.0000	0.0000	0
2021/01/21	R213	05/08/2021	10.78	Call	Bond Future	7,331.0900	7.3311	7,425.8400	7.4258	1.292	0	0	0
2021/01/21	R213	05/08/2021	10.78	Put	Bond Future	1,314.2800	1.3143	1,276.7600	1.2768	(2.855)	0	0	200
2021/01/21	R213	05/08/2021	10.14	Call	Bond Future	4,959.1700	4.9592	5,036.5800	5.0366	1.561	0	0	0
2021/01/21	R213	05/08/2021	10.86	Call	Bond Future	7,625.6300	7.6256	7,722.4700	7.7225	1.270	0	0	0
2021/01/21	R213	05/08/2021	10.86	Put	Bond Future	1,211.6600	1.2117	1,176.2300	1.1762	(2.924)	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
2021/01/21	R213	04/11/2021	11.10	Put	Bond Future	1,470.6100	1.4706	1,434.1800	1.4342	(2.477)	0	0	0
2021/01/21	R213	04/11/2021	11.11	Call	Bond Future	7,929.4700	7.9295	8,026.8300	8.0268	1.228	0	0	0
2021/01/21	R213	04/11/2021	11.09	Put	Bond Future	1,483.7600	1.4838	1,447.1000	1.4471	(2.471)	0	0	0
2021/01/21	R213	04/11/2021			Bond Future	9.8294	84.3336	9.8044	84.4671	(0.255)	0.0000	0.0000	0
2021/01/21	R213	04/11/2021	11.10	Call	Bond Future	7,894.5700	7.8946	7,991.7000	7.9917	1.230	0	0	0
2021/01/21	R213	04/11/2021	11.11	Put	Bond Future	1,457.5600	1.4576	1,421.3600	1.4214	(2.484)	0	0	0
2021/01/21	R213	04/11/2021	11.09	Call	Bond Future	7,859.7400	7.8597	7,956.6400	7.9566	1.233	0	0	0
2021/01/21	R214	04/02/2021	10.33	Call	Bond Future	153.6900	0.1537	203.6200	0.2036	32.487	0	0	0
2021/01/21	R214	04/02/2021	10.33	Put	Bond Future	3,113.6800	3.1137	2,681.5000	2.6815	(13.880)	0	0	0
2021/01/21	R214	04/02/2021			Bond Future	10.8228	67.7845	10.7401	68.2666	(0.764)	0.0000	0.0000	13,816
2021/01/21	R214	04/02/2021	10.32	Call	Bond Future	146.0900	0.1461	193.8400	0.1938	32.685	0	0	0
2021/01/21	R214	04/02/2021	10.32	Put	Bond Future	3,168.3500	3.1683	2,733.9900	2.7340	(13.709)	0	0	0
2021/01/21	R214	04/02/2021	10.31	Call	Bond Future	138.8200	0.1388	184.4600	0.1845	32.877	0	0	0
2021/01/21	R214	04/02/2021	10.31	Put	Bond Future	3,223.4300	3.2234	2,786.9600	2.7870	(13.541)	0	0	0
2021/01/21	R214	06/05/2021	12.26	Call	Bond Future	7,361.4400	7.3614	7,751.5900	7.7516	5.300	0	0	0
2021/01/21	R214	06/05/2021	12.26	Put	Bond Future	884.9400	0.8849	788.5100	0.7885	(10.897)	0	0	0
2021/01/21	R214	06/05/2021	12.25	Call	Bond Future	7,324.4800	7.3245	7,713.7500	7.7138	5.315	0	0	0
2021/01/21	R214	06/05/2021	12.25	Put	Bond Future	895.4900	0.8955	798.1800	0.7982	(10.867)	0	0	0
2021/01/21	R214	06/05/2021			Bond Future	11.0096	65.1948	10.9239	65.6814	(0.779)	0.0000	0.0000	1,815
2021/01/21	R214	06/05/2021	12.27	Call	Bond Future	7,398.4300	7.3984	7,789.4500	7.7895	5.285	0	0	0
2021/01/21	R214	06/05/2021	12.27	Put	Bond Future	874.4900	0.8745	778.9300	0.7789	(10.928)	0	0	0
2021/01/21	R214	05/08/2021	12.03	Put	Bond Future	2,256.6200	2.2566	2,100.2800	2.1003	(6.928)	0	0	0
2021/01/21	R214	05/08/2021	12.01	Call	Bond Future	6,494.5500	6.4946	6,828.3000	6.8283	5.139	0	0	0
2021/01/21	R214	05/08/2021			Bond Future	11.1997	65.9077	11.1107	66.3994	(0.795)	0.0000	0.0000	0
2021/01/21	R214	05/08/2021	12.02	Call	Bond Future	6,529.1600	6.5292	6,863.7200	6.8637	5.124	0	0	0
2021/01/21	R214	05/08/2021	12.02	Put	Bond Future	2,271.0000	2.2710	2,113.8500	2.1138	(6.920)	0	0	0
2021/01/21	R214	05/08/2021	12.03	Call	Bond Future	6,563.8000	6.5638	6,899.1700	6.8992	5.109	0	0	0
2021/01/21	R214	05/08/2021	12.01	Put	Bond Future	2,285.4700	2.2855	2,127.5100	2.1275	(6.911)	0	0	0
2021/01/21	R214	04/11/2021	12.47	Call	Bond Future	7,650.5900	7.6506	8,002.8400	8.0028	4.604	0	0	0
2021/01/21	R214	04/11/2021	12.46	Call	Bond Future	7,616.9600	7.6170	7,968.5500	7.9686	4.616	0	0	0
2021/01/21	R214	04/11/2021	12.46	Put	Bond Future	2,310.2200	2.3102	2,164.8700	2.1649	(6.292)	0	0	0
2021/01/21	R214	04/11/2021			Bond Future	11.3931	63.3444	11.3007	63.8413	(0.811)	0.0000	0.0000	0
2021/01/21	R214	04/11/2021	12.47	Put	Bond Future	2,297.6200	2.2976	2,152.9300	2.1529	(6.297)	0	0	0
2021/01/21	R214	04/11/2021	12.48	Call	Bond Future	7,684.2300	7.6842	8,037.1400	8.0371	4.593	0	0	0
2021/01/21	R214	04/11/2021	12.48	Put	Bond Future	2,285.1000	2.2851	2,141.0700	2.1411	(6.303)	0	0	0
2021/01/21	R248	04/02/2021	10.47	Call	Bond Future	215.8800	0.2159	299.1900	0.2992	38.591	0	0	0
2021/01/21	R248	04/02/2021	10.47	Put	Bond Future	3,386.9600	3.3870	2,830.0200	2.8300	(16.444)	0	0	0
2021/01/21	R248	04/02/2021	10.46	Call	Bond Future	204.4700	0.2045	284.0900	0.2841	38.940	0	0	0
2021/01/21	R248	04/02/2021	10.46	Put	Bond Future	3,453.0700	3.4531	2,892.4400	2.8924	(16.236)	0	0	0
2021/01/21	R248	04/02/2021	10.75	Call	Bond Future	764.2600	0.7643	987.4500	0.9875	29.203	0	0	0
2021/01/21	R248	04/02/2021			Bond Future	10.8934	85.3452	10.8056	85.9854	(0.806)	0.0000	0.0000	120,606
2021/01/21	R248	04/02/2021	10.48	Call	Bond Future	227.7300	0.2277	314.8200	0.3148	38.243	0	0	0
2021/01/21	R248	04/02/2021	10.48	Put	Bond Future	3,321.4200	3.3214	2,768.2600	2.7683	(16.654)	0	0	0
2021/01/21	R248	04/02/2021	10.80	Put	Bond Future	1,592.2900	1.5923	1,205.1800	1.2052	(24.312)	0	0	0
2021/01/21	R248	04/02/2021	10.80	Call	Bond Future	911.1900	0.9112	1,164.3300	1.1643	27.781	0	0	2,140
2021/01/21	R248	04/02/2021	9.80	Put	Bond Future	8,652.9800	8.6530	8,013.4600	8.0135	(7.391)	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
2021/01/21	R248	04/02/2021	9.80	Call	Bond Future	1.4000	0.0014	2.1300	0.0021	52.143	0	0	2,140
2021/01/21	R248	04/02/2021	11.50	Put	Bond Future	146.3400	0.1463	82.2700	0.0823	(43.782)	0	0	0
2021/01/21	R248	04/02/2021	11.50	Call	Bond Future	4,339.1000	4.3391	4,915.2800	4.9153	13.279	0	0	0
2021/01/21	R248	04/02/2021	10.75	Put	Bond Future	1,814.3100	1.8143	1,397.2500	1.3972	(22.987)	0	0	0
2021/01/21	R248	06/05/2021	12.36	Call	Bond Future	9,089.1100	9.0891	9,618.9200	9.6189	5.829	0	0	0
2021/01/21	R248	06/05/2021	12.36	Put	Bond Future	936.6600	0.9367	820.3400	0.8203	(12.419)	0	0	0
2021/01/21	R248	06/05/2021			Bond Future	11.0834	81.7993	10.9921	82.4455	(0.824)	0.0000	0.0000	5,260
2021/01/21	R248	06/05/2021	12.35	Call	Bond Future	9,042.9500	9.0429	9,571.6100	9.5716	5.846	0	0	0
2021/01/21	R248	06/05/2021	12.35	Put	Bond Future	948.5000	0.9485	831.0300	0.8310	(12.385)	0	0	0
2021/01/21	R248	06/05/2021	12.34	Call	Bond Future	8,996.8200	8.9968	9,524.3400	9.5243	5.863	0	0	0
2021/01/21	R248	06/05/2021	12.34	Put	Bond Future	960.4600	0.9605	841.8500	0.8419	(12.349)	0	0	0
2021/01/21	R248	05/08/2021	12.51	Put	Bond Future	1,869.7700	1.8698	1,711.2300	1.7112	(8.479)	0	0	0
2021/01/21	R248	05/08/2021	12.52	Call	Bond Future	9,575.2300	9.5752	10,070.7000	10.0707	5.174	0	0	0
2021/01/21	R248	05/08/2021	12.50	Put	Bond Future	1,886.0000	1.8860	1,726.4400	1.7264	(8.460)	0	0	0
2021/01/21	R248	05/08/2021			Bond Future	11.2774	82.6937	11.1822	83.3467	(0.844)	0.0000	0.0000	0
2021/01/21	R248	05/08/2021	12.51	Call	Bond Future	9,534.7000	9.5347	10,029.1400	10.0291	5.186	0	0	0
2021/01/21	R248	05/08/2021	12.52	Put	Bond Future	1,853.6600	1.8537	1,696.1500	1.6962	(8.497)	0	0	0
2021/01/21	R248	05/08/2021	12.50	Call	Bond Future	9,494.2000	9.4942	9,987.6200	9.9876	5.197	0	0	0
2021/01/21	R248	04/11/2021	12.85	Call	Bond Future	10,166.0900	10.1661	10,671.7700	10.6718	4.974	0	0	0
2021/01/21	R248	04/11/2021	12.85	Put	Bond Future	1,946.4100	1.9464	1,792.1700	1.7922	(7.924)	0	0	0
2021/01/21	R248	04/11/2021			Bond Future	11.4749	79.1779	11.3758	79.8378	(0.864)	0.0000	0.0000	0
2021/01/21	R248	04/11/2021	12.83	Call	Bond Future	10,088.9300	10.0889	10,592.7800	10.5928	4.994	0	0	0
2021/01/21	R248	04/11/2021	12.83	Put	Bond Future	1,977.3900	1.9774	1,821.3200	1.8213	(7.893)	0	0	0
2021/01/21	R248	04/11/2021	12.84	Call	Bond Future	10,127.5000	10.1275	10,632.2600	10.6323	4.984	0	0	0
2021/01/21	R248	04/11/2021	12.84	Put	Bond Future	1,961.8500	1.9619	1,806.6900	1.8067	(7.909)	0	0	0

**Total**

**1224295**